

Type S Record - Standard

Length	From	To	Datatype	Format	Description and Comments
1	1	1	AN	X	Record ID - "S"
3	2	4	AN	X(3)	Combined Commodity Code
2	5	6	AN	X(2)	Scanning / Intercommodity Spreading Method Code: - "01" for non-tiered processing (ie, all the contract months together constitute a single tier for both scanning and intercommodity spreading) - "02" for each futures contract month as its own scanning and intercommodity spreading tier - "10" for table-driven tiered scanning with non-tiered intercommodity spreading - "20" for table-driven tiered intercommodity spreading with non-tiered scanning - "21" for table-driven tiered scanning and tiered intercommodity spreading , with identical tier definitions for scanning and intercommodity spreading - "22" for table-driven tiered scanning and tiered intercommodity spreading , with scanning tiers and intercommodity spreading tiers defined independently, and with this record containing scanning tier definitions - "23" for table-driven tiered scanning and tiered intercommodity spreading , with scanning tiers and intercommodity spreading tiers defined independently, and with this record containing intercommodity spreading tier definitions
2	7	8	N	9(2)	Number of Tiers
2	9	10	N	9(2)	Tier 1 - Tier number
6	11	16	N	9(6)	Tier 1 - Starting Contract Month as CCYMMM
6	17	22	N	9(6)	Tier 1 - Ending Contract Month as CCYMMM
2	23	24	N	9(2)	Tier 2 - Tier number
6	25	30	N	9(6)	Tier 2 - Starting Contract Month as CCYMMM
6	31	36	N	9(6)	Tier 2 - Ending Contract Month as CCYMMM
2	37	38	N	9(2)	Tier 3 - Tier number
6	39	44	N	9(6)	Tier 3 - Starting Contract Month as CCYMMM
6	45	50	N	9(6)	Tier 3 - Ending Contract Month as CCYMMM
2	51	52	N	9(2)	Tier 4 - Tier number
6	53	58	N	9(6)	Tier 4 - Starting Contract Month as CCYMMM
6	59	64	N	9(6)	Tier 4 - Ending Contract Month as CCYMMM
2	65	66	N	9(2)	Tier 5 - Tier number
6	67	72	N	9(6)	Tier 5 - Starting Contract Month as CCYMMM
6	73	78	N	9(6)	Tier 5 - Ending Contract Month as CCYMMM
1	79	79	AN	X	Weighted Futures Price Risk Calculation Method - 1 for the normal calculation in which price risk is evaluated and then divided by net delta, 2 for the normal method but where the value is capped at the futures price scan range, and 3 for the special method in which the value is set to the futures price scan range
1	80	80	-	-	Filler

Notes:

1. Type "S" records are optional. If not present for a combined commodity, method "01" -- standard scanning -- is assumed, and it is assumed that intercommodity spreading is done across all contract months and that the weighted futures price risk calculation method is 1, the standard method.
2. The tier fields are not meaningful for scanning methods "01" or "02".
3. If there are more than five scanning and/or intercommodity spreading tiers for a combined commodity, additional type "S" records follow the first immediately.