

# Type 4 - Expanded

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "4 "
6	3	8	AN	X(6)	Combined Commodity Code
2	9	10	AN	X(2)	Delivery (Spot) Charge Method Code

Layout for bytes 11-62 if the Delivery Charge Method Code is "10", the "table-driven" method:

Length	From	To	Datatype	Format	Description and Comments
2	11	12	N	9(2)	Number of contract months in delivery
2	13	14	N	9(2)	Delivery Month 1 - Month Number
6	15	20	N	9(6)	Delivery Month 1 - Contract Month as <b>CCYMM</b>
7	21	27	N	9(7)	Delivery Month 1 - Charge Rate Per Delta Consumed By Spreads
7	28	34	N	9(7)	Delivery Month 1 - Charge Rate Per Delta Remaining In Outrights
2	35	36	N	9(2)	Delivery Month 2 - Month Number
6	37	42	N	9(6)	Delivery Month 2 - Contract Month as <b>CCYMM</b>
7	43	49	N	9(7)	Delivery Month 2 - Charge Rate Per Delta Consumed By Spreads
7	50	56	N	9(7)	Delivery Month 2 - Charge Rate Per Delta Remaining In Outrights
2	57	58	AN	X(2)	Delivery Month 1 Contract Day or Week Code
2	59	60	AN	X(2)	Delivery Month 2 Contract Day or Week Code
2	61	62	-	-	Filler

Layout for bytes 11-62 if the Delivery Charge Method Code is "11", the "basis risk" method:

Length	From	To	Datatype	Format	Description and Comments
10	11	20	AN	X(10)	Spot commodity ( product) code
7	21	27	N	9(7)	Basis Risk Charge Rate
35	28	62	-	-	Filler

Layout for bytes 63-132:

Length	From	To	Datatype	Format	Description and Comments
7	63	69	N	9(7)	Short Option Minimum Charge Rate
3	70	72	N	9V9(2)	Risk Maintenance Performance Bond Adjustment Factor -- Members
3	73	75	N	9V9(2)	Risk Maintenance Performance Bond Adjustment Factor -- Hedgers or accounts with a Non-Heightened Risk Profile (NHRP)
3	76	78	N	9V9(2)	Risk Maintenance Performance Bond Adjustment Factor -- Speculators or accounts with a Heightened Risk Profile (HRP)
1	79	79	AN	X	Short Option Minimum Calculation Method -- <b>blank</b> or <b>2</b> means the original method, based on the <b>sum of the number of short calls and short puts</b> . <b>1</b> means the new method, based on <b>the greater of the number or short calls or short puts</b> .
53	80	132	-	-	Filler

## Notes:

1. Delivery (Spot) Charge Method "01" means that there is no spot charge.
2. Delivery (Spot) Charge Methods "02", "03", "04", "05", "06", "07" and "08" are not supported on the expanded-unpacked format, and are intended to be replaced by the table-driven method "10" in the future.
3. For Delivery (Spot) Charge Method "10" (the **table-driven** calculation), any number of delivery months may be defined. Two such months may be specified per type "4" record. If there are more than two delivery months for a particular combined commodity using this method, then the additional delivery months are specified on additional type "4" records which immediately follow the first.
4. If any of the Risk Maintenance Performance Bond Adjustment Factors contains only zeros, blanks or nulls (or if these bytes are not present due to truncation of blanks at the end of the record), it should be defaulted to **1.00**.

5. The Short Option Minimum Calculation Method in byte 79 reflects the different methods for determining the number of short options to be charged for. **2** is the default value and means, take the sum of the number of short calls and short puts. **1** means, take the greater of the number of short calls or the number of short puts.