

Type C - Expanded Format and Paris Expanded

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "C "
6	3	8	AN	X(6)	Combined Commodity Code
2	9	10	AN	X(2)	Intracommodity Spread Method Code - "10"
2	11	12	N	9(2)	Spread Priority (Spread Number)
2	13	14	N	9(2)	Number of Legs
7	15	21	N	9(7)	Charge Rate
2	22	23	N	9(2)	Leg 1 - Leg number
2	24	25	N	9(2)	Leg 1 - Tier number
2	26	27	N	9(2)	Leg 1 - Delta Per Spread Ratio
1	28	28	A	A	Leg 1 - Market Side (A or B)
2	29	30	N	9(2)	Leg 2 - Leg number
2	31	32	N	9(2)	Leg 2 - Tier number
2	33	34	N	9(2)	Leg 2 - Delta Per Spread Ratio
1	35	35	A	A	Leg 2 - Market Side (A or B)
2	36	37	N	9(2)	Leg 3 - Leg number
2	38	39	N	9(2)	Leg 3 - Tier number
2	40	41	N	9(2)	Leg 3 - Delta Per Spread Ratio
1	42	42	A	A	Leg 3 - Market Side (A or B)
2	43	44	N	9(2)	Leg 4 - Leg number
2	45	46	N	9(2)	Leg 4 - Tier number
2	47	48	N	9(2)	Leg 4 - Delta Per Spread Ratio
1	49	49	A	A	Leg 4 - Market Side (A or B)
2	50	51	N	9(2)	Leg 5 - Leg number
2	52	53	N	9(2)	Leg 5 - Tier number
2	54	55	N	9(2)	Leg 5 - Delta Per Spread Ratio
1	56	56	A	A	Leg 5 - Market Side (A or B)
2	57	58	N	9(2)	Leg 6 - Leg number
2	59	60	N	9(2)	Leg 6 - Tier number
2	61	62	N	9(2)	Leg 6 - Delta Per Spread Ratio
1	63	63	A	A	Leg 6 - Market Side (A or B)
2	64	65	N	9(2)	Leg 7 - Leg number
2	66	67	N	9(2)	Leg 7 - Tier number
2	68	69	N	9(2)	Leg 7 - Delta Per Spread Ratio
1	70	70	A	A	Leg 7 - Market Side (A or B)
2	71	72	N	9(2)	Leg 8 - Leg number
2	73	74	N	9(2)	Leg 8 - Tier number
2	75	76	N	9(2)	Leg 8 - Delta Per Spread Ratio
1	77	77	A	A	Leg 8 - Market Side (A or B)
55	78	132	-	-	Filler

Notes:

1. Type "C" records are subrecords of the type "3" - intracommodity spread parameters - record for a combined commodity, and typically follow that record immediately. Each one provides data about a particular tier to tier intracommodity spread for that combined commodity.
2. Up to 8 legs are supported on a particular "C" record -- if more than 8 legs are defined for a particular spread, additional "C" records with the same spread priority number follow the first one immediately.

