Type P - Paris Expanded

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "P "
3	3	5	AN	X(3)	Exchange Acronym
12	6	17	AN	X(10)	Product (Commodity) Code
5	18	22	AN	X(3)	Product Type Code
15	23	37	AN	X(15)	Product Name
3	38	40	N	9(3)	Settlement Price Decimal Locator
3	41	43	N	9(3)	Strike Price Decimal Locator (for options only)
1	44	44	AN	X	Settlement Price Alignment Code
1	45	45	AN	X	Strike Price Alignment Code (for options only)
14	46	59	N	9(7) V9(7)	Contract Value Factor (Multiplier)
8	60	67	N	9(6) V9(2)	Standard Cabinet Option Value
2	68	69	N	9(2)	Quoted Position Quantity per Contract (CBOT "Futures Per Contract")
3	70	72	AN	X(3)	Settlement (Price Quotation) Currency ISO Code
1	73	73	AN	X	Settlement (Price Quotation) Currency One-Byte Code
3	74	76	AN	X(3)	Price Quotation Method - **STD** for standard physical commodities, **IDX** for standard indices, such as equity indices, **INT** for interest-rate indices such as Eurodollars
4	77	80	AN	X(4)	Exercise Style - **AMER** for american style options, **EURO** for european style options (**AMER** is default)
1	81	81	AN	X	Volatility Scan Range Quotation Method - **A** – volatility scan range provided as absolute value, **P** – volatility scan range provided as percentage of implied volatility (**A** is default)
1	82	82	AN	X	Price Scan Range Quotation Method - **A** – price scan range provided as absolute value, **P** – price scan range provided as percentage of contract value (**A** is default)
1	83	83	AN	X	Price Scan Range Valuation Type – **U** – price scan range is set in terms of underlying contract value. **Blank** – price scan range is set in terms of the option contract value
5	84	88	AN	X(5)	Valuation Method – **FUT** – futures style, **EQTY** – equity style, **CLLT** - collateral
44	89	132	-	-	Filler

Notes:

1. "P" records specify the settlement currency in which prices for contracts in a particular product family are denominated, and provide additional values regarding price specifications and the conversion of quoted prices to contract values.
2. PC-SPAN versions 3.11 and 3.12 will automatically read data from "P" records and update PC-SPAN's Commodity Master file.
3. Currently supported values for product type code are **FUT** for futures, **PHY** for physicals, **CMB** for combinations, **OOF** for options on futures, **OOP** for options on physicals, **OOC** for options on combinations, **STOCK** for stocks, **DEBT** for debt, and **OOS** for Options on Equities.
4. Alignment codes provide values that code for particular non-decimal price formats and are currently used only for certain CBOT and Mid-Am products.
5. The Contract Value Factor is the multiplier that converts an actual price -- one that has had its decimal point inserted and has been converted, if necessary, to a decimal value -- to the actual contract value.
6. The standard cabinet option value is the value to be assigned to a "cabinet" trade if the value is not otherwise specified. The CBOT uses a refinement of this called "variable" cabinets in which the trade value is specified directly in the price field.
7. The Quoted Position Quantity per Contract has a value of one in all cases except for certain CBOT grain products, and reflects the historical method of quoting a single position as a "five-lot".
8. The Settlement Currency is the currency in which quoted settlement prices are denominated, and in which settlement variation or option premium are initially denominated. This is also in most cases the currency in which individual trade prices are denominated; at particular markets, however, it is possible for a trade price to be quoted in a different currency than the contract's settlement currency.