Type 8 - Paris Expanded

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "81"
3	3	5	AN	X(3)	Exchange Acronym
12	6	17	AN	X(12)	Commodity (Product) Code
12	18	29	AN	X(12)	Underlying Commodity (Product) Code
5	30	34	AN	X(5)	Product Type Code
1	35	35	AN	X	Option Right Code - for an option only: **P** for Put or **C** for Call
6	36	41	N	9(6)	Futures Contract Month as **CCYYMM**
2	42	43	AN	X(2)	Futures Contract Day or Week Code
1	44	44	-	-	Filler
6	45	50	N	9(6)	Option Contract Month as CCYYMM
2	51	52	AN	X(2)	Option Contract Day or Week Code
1	53	53	-	-	Filler
14	54	67	N	9(14)	Option Strike Price
1	68	68	N	9	Strike Decimal Locator
1	69	69	N	9	Array Value Decimal Locator
8	70	77	N	9(8)	Array Value **1**: Futures **No Change / Volatility Up**[1]
1	78	78	AN	X	Sign for Array Value 1 ("+" or "-")
8	79	86	N	9(8)	Array Value **2**: Futures **No Change / Volatility Down**
1	87	87	AN	X	Sign for Array Value 2 ("+" or "-")
8	88	95	N	9(8)	Array Value **3**: Futures **Up 1/3 / Volatility Up**
1	96	96	AN	X	Sign for Array Value 3 ("+" or "-")
8	97	104	N	9(8)	Array Value **4**: Futures **Up 1/3 / Volatility Down**
1	105	105	AN	X	Sign for Array Value 4 ("+" or "-")
8	106	113	N	9(8)	Array Value **5**: Futures **Down 1/3 / Volatility Up**
1	114	114	AN	X	Sign for Array Value 5 ("+" or "-")
8	115	122	N	9(8)	Array Value **6**: Futures **Down 1/3 / Volatility Down**
1	123	123	AN	X	Sign for Array Value 6 ("+" or "-")
8	124	131	N	9(8)	Array Value **7**: Futures **Up 2/3 / Volatility Up**
1	132	132	AN	X	Sign for Array Value 7 ("+" or "-")

Type "82" record - Second Physical record - Paris Expanded Format

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "82"
3	3	5	AN	X(3)	Exchange Acronym
12	6	17	AN	X(12)	Commodity (Product) Code
12	18	29	AN	X(12)	Underlying Commodity (Product) Code
5	30	34	AN	X(5)	Product Type Code
1	35	35	AN	X	Option Right Code - for an option only: **P** for Put or **C** for Call
6	36	41	N	9(6)	Futures Contract Month as **CCYYMM**
2	42	43	AN	X(2)	Futures Contract Day or Week Code
1	44	44	-	-	Filler

6	45	50	N	9(6)	Option Contract Month as CCYYMM
2	51	52	AN	X(2)	Option Contract Day or Week Code
1	53	53	-	-	Filler
14	54	67	N	9(14)	Option Strike Price
1	68	68	N	9	Strike Decimal Locator
1	69	69	N	9	Array Value Decimal Locator
8	70	77	N	9(8)	Array Value **8**: Futures **Up 2/3 / Volatility Down**
1	78	78	AN	X	Sign for Array Value 8 ("+" or "-")
8	79	86	N	9(8)	Array Value **9**: Futures **Down 2/3 / Volatility Up**
1	87	87	AN	X	Sign for Array Value 9 ("+" or "-")
8	88	95	N	9(8)	Array Value **10**: Futures **Down 2/3 / Volatility Down**
1	96	96	AN	X	Sign for Array Value 10 ("+" or "-")
8	97	104	N	9(8)	Array Value **11**: Futures **Up 3/3 / Volatility Up**
1	105	105	AN	X	Sign for Array Value 11 ("+" or "-")
8	106	113	N	9(8)	Array Value **12**: Futures **Up 3/3 / Volatility Down**
1	114	114	AN	X	Sign for Array Value 12 ("+" or "-")
8	115	122	N	9(8)	Array Value **13**: Futures **Down 3/3 / Volatility Up**
1	123	123	AN	X	Sign for Array Value 13 ("+" or "-")
8	124	131	N	9(8)	Array Value **14**: Futures **Down 3/3 / Volatility Down**
1	132	132	AN	X	Sign for Array Value 14 ("+" or "-")

Type "83" record - Third Physical record - Paris Expanded Format

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "83"
3	3	5	AN	X(3)	Exchange Acronym
12	6	17	AN	X(12)	Commodity (Product) Code
12	18	29	AN	X(12)	Underlying Commodity (Product) Code
5	30	34	AN	X(5)	Product Type Code
1	35	35	AN	X	Option Right Code - for an option only: **P** for Put or **C** for Call
6	36	41	N	9(6)	Futures Contract Month as **CCYYMM**
2	42	43	AN	X(2)	Futures Contract Day or Week Code
1	44	44	-	-	Filler
6	45	50	N	9(6)	Option Contract Month as CCYYMM
2	51	52	AN	X(2)	Option Contract Day or Week Code
1	53	53	-	-	Filler
14	54	67	N	9(14)	Option Strike Price
1	68	68	N	9	Strike Decimal Locator
1	69	69	N	9	Array Value Decimal Locator
8	70	77	N	9(8)	Array Value **15**: Futures **Up Extreme - Cover Fraction**
1	78	78	AN	X	Sign for Array Value 15 ("+" or "-")
8	79	86	N	9(8)	Array Value **16**: Futures **Down Extreme - Cover Fraction**
1	87	87	AN	X	Sign for Array Value 16 ("+" or "-")
5	88	92	N	9(5)	Composite Delta
1	93	93	AN	X	Sign for Composite Delta ("+" or "-")

1	94	94	N	9	Composite Delta Decimal Locator
8	95	102	N	9(8)	Implied Volatility as decimal fraction
1	103	103	N	9	Implied Volatility Decimal Locator
14	104	117	N	9(14)	Settlement Price
1	118	118	AN	X	Sign for Settlement Price (blank, "+" or "-")
1	119	119	N	9	Settlement Price Decimal Locator
11	120	130	N	9(11)	Contract Value Factor (Multiplier)
1	131	131	N	9	Contract Value Factor Decimal Locator
1	132	132	-	-	Filler

Notes:

1. By convention, a **positive** risk array value represents a **loss** for a **single long position**, and a **negative** risk array value represents a **gain** for a **single long position**. "Long" in this context means long the instrument, not the market; a long put is a long position.