

Type S - Expanded Format and Paris Expanded

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X(2)	Record ID - "S "
6	3	8	AN	X(6)	Combined Commodity Code
2	9	10	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 - "30" for short option minimum charge rate tiers
2	11	12	N	9(2)	Number of Tiers
2	13	14	N	9(2)	Tier 1 - Tier number
6	15	20	N	9(6)	Tier 1 - Starting Contract Month as CCYMMM
6	21	26	N	9(6)	Tier 1 - Ending Contract Month as CCYMMM
2	27	28	N	9(2)	Tier 2 - Tier number
6	29	34	N	9(6)	Tier 2 - Starting Contract Month as CCYMMM
6	35	40	N	9(6)	Tier 2 - Ending Contract Month as CCYMMM
2	41	42	N	9(2)	Tier 3 - Tier number
6	43	48	N	9(6)	Tier 3 - Starting Contract Month as CCYMMM
6	49	54	N	9(6)	Tier 3 - Ending Contract Month as CCYMMM
2	55	56	N	9(2)	Tier 4 - Tier number
6	57	62	N	9(6)	Tier 4 - Starting Contract Month as CCYMMM
6	63	68	N	9(6)	Tier 4 - Ending Contract Month as CCYMMM
2	69	70	N	9(2)	Tier 5 - Tier number
6	71	76	N	9(6)	Tier 5 - Starting Contract Month as CCYMMM
6	77	82	N	9(6)	Tier 5 - Ending Contract Month as CCYMMM
1	83	83	AN	X(1)	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
2	84	85	AN	X(2)	Tier 1 - Starting Contract Day or Week Code
2	86	87	AN	X(2)	Tier 1 - Ending Contract Day or Week Code
2	88	89	AN	X(2)	Tier 2 - Starting Contract Day or Week Code
2	90	91	AN	X(2)	Tier 2 - Ending Contract Day or Week Code
2	92	93	AN	X(2)	Tier 3 - Starting Contract Day or Week Code
2	94	95	AN	X(2)	Tier 3 - Ending Contract Day or Week Code
2	96	97	AN	X(2)	Tier 4 - Starting Contract Day or Week Code
2	98	99	AN	X(2)	Tier 4 - Ending Contract Day or Week Code
2	100	101	AN	X(2)	Tier 5 - Starting Contract Day or Week Code
2	102	103	AN	X(2)	Tier 5 - Ending Contract Day or Week Code
7	104	110	N	9(7)	Tier 1 -- Short Option Minimum Charge Rate
7	111	117	N	9(7)	Tier 2 -- Short Option Minimum Charge Rate
7	118	124	N	9(7)	Tier 3 -- Short Option Minimum Charge Rate
7	125	131	N	9(7)	Tier 4 -- Short Option Minimum Charge Rate
7	132	138	N	9(7)	Tier 5 -- Short Option Minimum Charge Rate

Notes:

1. Type "S" records are optional. If not present for a combined commodity, scanning method "01" -- standard scanning -- is assumed.
2. The tier fields are not meaningful for scanning methods "01" or "02".
3. If there are more than five scanning tiers and/or intercommodity spread tiers for a combined commodity, additional type "S" records follow the first immediately.
4. If values are provided which are non-null, non-blank or non-zero in the "Starting Contract Day or Week Code" or "Ending Contract Day or Week Code" fields, then these should be appended to the starting contract month or ending contract month fields, respectively, in order to determine the

true starting or ending contract period code for the tier.

For example, suppose the Tier 1 Starting Contract Month field contains **200406**, the Tier 1 Ending Contract Month field contains **200412**, the Tier 1 Starting Contract Day or Week Code contains **12**, and the Tier 1 Ending Contract Day or Week Code contains **23**. This means that the starting period code for the tier is **20041212** (the 12th of December, 2004), and the ending period code for the tier is **20041223**.

Normally in SPAN delta periods are defined only to the month level, and in this case the starting and ending periods for a tier are specific to the month. However, it is possible, for futures or forwards with period codes specific to the day, to have delta periods to the day. In this case, it may similarly be desired to make the starting or ending periods of a tier be specific to the day.

5. Support for tiered short option minimum charge rates (method code "30") was added in November 2010, although it has long been supported in the XML-format SPAN files.