

Type 3 - Paris Expanded

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X	Record ID - "3 "
6	3	8	AN	X(6)	Combined Commodity Code
2	9	10	AN	X(2)	Intracommodity (Intermonth) Spread Charge Method Code
2	11	12	N	9(2)	Tier 1 Tier Number
6	13	18	N	9(6)	Tier 1 Starting Contract Month as CCYMMM
6	19	24	N	9(6)	Tier 1 Ending Contract Month as CCYMMM
2	25	26	N	9(2)	Tier 2 Tier Number
6	27	32	N	9(6)	Tier 2 Starting Contract Month as CCYMMM
6	33	38	N	9(6)	Tier 2 Ending Contract Month as CCYMMM
2	39	40	N	9(2)	Tier 3 Tier Number
6	41	46	N	9(6)	Tier 3 Starting Contract Month as CCYMMM
6	47	52	N	9(6)	Tier 3 Ending Contract Month as CCYMMM
2	53	54	N	9(2)	Tier 4 Tier Number
6	55	60	N	9(6)	Tier 4 Starting Contract Month as CCYMMM
6	61	66	N	9(6)	Tier 4 Ending Contract Month as CCYMMM
2	67	68	-	-	Filler
4	69	72	N	9(4)	Initial to Maintenance Ratio -- Member Accounts
1	73	73	N	9	Member Accounts Ratio Decimal Locator
4	74	77	N	9(4)	Initial to Maintenance Ratio -- Hedger Accounts
1	78	78	N	9	Hedger Accounts Ratio Decimal Locator
4	79	82	N	9(4)	Initial to Maintenance Ratio -- Speculator Accounts
1	83	83	N	9	Speculator Accounts Ratio Decimal Locator
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
33	100	132	-	-	Filler

Notes:

1. The expanded unpacked format supports only intracommodity spread charge methods **01** (no charge) and **10** (the table-driven method.) Older methods, in which the spreading logic was hard-coded, are not supported and are intended to be phased out.
2. If the intracommodity spread charge method code is "**01**", then there is no intracommodity spread charge for this combined commodity.
3. If the intracommodity spread charge method code is "**10**" -- the **table-driven** method -- then each type "3" record specifies up to four **intracommodity spread tiers**. Each such tier is defined as a group of consecutive futures months; the tiers defined for a combined commodity do not overlap. There will be at least one tier for each such combined commodity. If more than four tiers are specified for a combined commodity, they will be on additional type "3" records which immediately follow the first.