

Type 4 Record - Standard

Length	From	To	Datatype	Format	Description and Comments
1	1	1	AN	X	Record ID - "4"
3	2	4	AN	X(3)	Combined Commodity Code
2	5	6	AN	X(2)	Delivery (Spot) Charge Method Code

Layout for bytes 7-62 if the Delivery Charge Method Code is "02", "03", "04", or "05":

Length	From	To	Datatype	Format	Description and Comments
7	7	13	N	9(7)	Delivery Charge Rate 1: Spreads
7	14	20	N	9(7)	Delivery Charge Rate 2: Outrights
7	21	27	N	9(7)	Delivery Charge Rate 3
7	28	34	N	9(7)	Delivery Charge Rate 4
7	35	41	N	9(7)	Delivery Charge Rate 5
7	42	48	N	9(7)	Delivery Charge Rate 6
7	49	55	N	9(7)	Delivery Charge Rate 7
3	56	58	-	-	Filler
4	59	62	N	9(4)	Delivery Month in the format YYMM

Layout for bytes 7-62 if the Delivery Charge Method Code is "06" -- SIMEX method:

Length	From	To	Datatype	Format	Description and Comments
7	7	13	N	9(7)	Spreads for Delivery Month 2 Charge Rate: for spreads between spot month 2 and the back months
7	14	20	N	9(7)	Outrights for Delivery Month 2 Charge Rate
7	21	27	N	9(7)	Spreads for Delivery Month 1 Charge Rate: for spreads between the two spot months, and between spot month 1 and the back months
7	28	34	N	9(7)	Outrights for Delivery Month 1 Charge Rate
4	35	38	N	9(4)	Delivery Month 2 as YYMM . If blanks or zeros, then there is no second spot month defined.
4	39	42	N	9(4)	Delivery Month 1-1 as YYMM . The first of up-to-two futures months which together make up Delivery Month 1.
4	43	46	N	9(4)	Delivery Month 1-2 as YYMM . The second of up-to-two futures months which together make up Delivery Month 1. If blank or zero, then there is only one futures month comprising Delivery Month 1.
16	47	62	-	-	Filler

Layout for bytes 7-62 if the Delivery Charge Method Code is "07" -- NYMEX method:

Length	From	To	Datatype	Format	Description and Comments
7	7	13	N	9(7)	Spot Month 1 Charge Rate
4	14	17	N	9(4)	Spot Month 1 as YYMM
3	18	20	-	-	Filler
7	21	27	N	9(7)	Spot Month 2 Charge Rate
4	28	31	N	9(4)	Spot Month 2 as YYMM
3	32	34	-	-	Filler
7	35	41	N	9(7)	Spot Month 3 Charge Rate
4	42	45	N	9(4)	Spot Month 3 as YYMM
3	46	48	-	-	Filler
7	49	55	N	9(7)	Spot Month 4 Charge Rate
4	56	59	N	9(4)	Spot Month 4 as YYMM
3	60	62	-	-	Filler

Layout for bytes 7-62 if the Delivery Charge Method Code is "08" -- Coffee Sugar Cocoa Exchange method:

Length	From	To	Datatype	Format	Description and Comments
7	7	13	N	9(7)	Spot Month Spread Rate -- for spreads between spot month 1 and spot month 2
7	14	20	N	9(7)	Non-Spot Month Spread Rate - for spreads in the back (non-spot) months
7	21	27	N	9(7)	Spot to Non-Spot Spread Rate - for spreads between the spot months and the back months
7	28	34	N	9(7)	Spot Month 1 Outright Rate
7	35	41	N	9(7)	Spot Month 2 Outright Rate
4	42	45	N	9(4)	Spot Month 1 as YYMM
4	46	49	N	9(4)	Spot Month 2 as YYMM
13	50	62	-	-	Filler

Layout for bytes 7-62 if the Delivery Charge Method Code is '10', the "table-driven" method:

Length	From	To	Datatype	Format	Description and Comments
2	7	8	N	9(2)	Number of contract months in delivery
2	9	10	N	9(2)	Delivery Month 1 - Month Number
6	11	16	N	9(6)	Delivery Month 1 - Contract Month as CCYYMM
7	17	23	N	9(7)	Delivery Month 1 - Charge Rate Per Delta Consumed By Spreads
7	24	30	N	9(7)	Delivery Month 1 - Charge Rate Per Delta Remaining In Outrights
2	31	32	N	9(2)	Delivery Month 2 - Month Number
6	33	38	N	9(6)	Delivery Month 2 - Contract Month as CCYYMM
7	39	45	N	9(7)	Delivery Month 2 - Charge Rate Per Delta Consumed By Spreads
7	46	52	N	9(7)	Delivery Month 2 - Charge Rate Per Delta Remaining In Outrights
10	53	62	-	-	Filler

Layout for bytes 7-62 if the Delivery Charge Method Code is '11', the "basis-risk" method:

Length	From	To	Datatype	Format	Description and Comments
2	7	8	N	X(2)	Spot commodity (product) code
7	9	15	N	9(7)	Basis Risk Charge Rate
47	16	62	-	-	Filler

Layout for bytes 63-80:

Length	From	To	Datatype	Format	Description and Comments
7	63	69	N	9(7)	Short Option Minimum Charge Rate
3	70	72	N	9V9(2)	Risk Maintenance Performance Bond Adjustment Factor -- Members
3	73	75	N	9V9(2)	Risk Maintenance Performance Bond Adjustment Factor -- Hedgers
3	76	78	N	9V9(2)	Risk Maintenance Performance Bond Adjustment Factor -- Speculators
1	79	79	AN	X	Short Option Minimum Calculation Method -- blank or 2 means the original method, based on the sum of the number of short calls and short puts . 1 means the new method, based on the greater of the number or short calls or short puts .
1	80	80	-	-	Filler

Notes:

1. Delivery (Spot) Charge Method "01" means that there is no spot charge.
2. If the Delivery (Spot) Charge Method is "02", "03", "04" or "05" and if the Delivery Month field contains blanks, nulls, or zeros, then the Delivery Month is assigned as the month and year of the business date to which these risk parameters pertain. Otherwise, this field must contain the actual delivery month.
3. For Delivery (Spot) Charge Method "07", at least one and no more than four spot months may be defined. A spot month is defined if a valid contract month is specified in YYMM format in the appropriate field. Gaps in the definition of spot months are prohibited: for example, if spot month 3 is defined, then spot month 2 must also be defined.
4. For Delivery (Spot) Charge Method "10" (the **table-driven** calculation), any number of delivery months may be defined. Two such months may be specified per type "4" record. If there are more than two delivery months for a particular combined commodity using this method, then the

additional delivery months are specified on additional type "4" records which immediately follow the first.

5. If any of the Risk Maintenance Performance Bond Adjustment Factors contains only zeros, blanks or nulls (or if these bytes are not present due to truncation of blanks at the end of the record), it should be defaulted to **1.00**.
6. The Short Option Minimum Calculation Method in byte 79 reflects the different methods for determining the number of short options to be charged for. **2** is the default value and means, take the sum of the number of short calls and short puts. **1** means, take the greater of the number of short calls or the number of short puts.