

# Type 4 - Paris Expanded

Length	From	To	Data type	Format	Description and Comments
2	1	2	AN	X (2)	Record ID - "4 "
6	3	8	AN	X (6)	Combined Commodity Code
2	9	10	AN	X (2)	Delivery (Spot) Charge Method Code
2	11	12	N	9 (2)	Number of contract months in delivery
2	13	14	N	9 (2)	Delivery Month 1 - Month Number
6	15	20	N	9 (6)	Delivery Month 1 - Contract Month as <b>CCYMM</b>
7	21	27	N	9 (7)	Delivery Month 1 - Charge Rate Per Delta Consumed By Spreads
7	28	34	N	9 (7)	Delivery Month 1 - Charge Rate Per Delta Remaining In Outrights
2	35	36	N	9 (2)	Delivery Month 2 - Month Number
6	37	42	N	9 (6)	Delivery Month 2 - Contract Month as <b>CCYMM</b>
7	43	49	N	9 (7)	Delivery Month 2 - Charge Rate Per Delta Consumed By Spreads
7	50	56	N	9 (7)	Delivery Month 2 - Charge Rate Per Delta Remaining In Outrights
2	57	58	AN	X (2)	Delivery Month 1 Contract Day or Week Code
2	59	60	AN	X (2)	Delivery Month 2 Contract Day or Week Code
2	61	62	-	-	Filler
6	63	68	N	9 (6)	Short Option Minimum Charge Rate
1	69	69	N	9	Short Option Minimum Charge Rate Decimal Locator
3	70	72	N	9 (3)	Risk Maintenance Performance Bond Adjustment Factor -- Members
1	73	73	N	9	Members Adjustment Factor Decimal Locator
3	74	76	N	9 (3)	Risk Maintenance Performance Bond Adjustment Factor -- Hedgers
1	77	77	N	9	Hedgers Adjustment Factor Decimal Locator
3	78	80	N	9 (3)	Risk Maintenance Performance Bond Adjustment Factor -- Speculators
1	81	81	N	9	Speculators Adjustment Factor Decimal Locator
1	82	82	AN	X	Short Option Minimum Calculation Method -- <b>blank</b> or <b>2</b> means the original method, based on the <b>sum of the number of short calls and short puts</b> . <b>1</b> means the new method, based on <b>the greater of the number or short calls or short puts</b> .
50	83	132	-	-	Filler

## Notes:

1. Delivery (Spot) Charge Method "01" means that there is no spot charge.
2. Delivery (Spot) Charge Methods "02", "03", "04", "05", "06", "07" and "08" are not supported on the expanded-unpacked format, and are intended to be replaced by the table-driven method "10" in the future.
3. 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.
4. 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**.

5. 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.