

Products by Combined Commodity

PC-SPAN 4.016

Products by Combined Commodities

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 Exch. Complex: CME - Chicago Mercantile Exchange

Comb Comm	Exch	Type	Prod ID	Code	Scale	Combo Meth	Appl Basis Risk
02	CME	Fut	389	02	1.0000	NONE	
	CME	Fut Opt	390	02	1.0000	NONE	
03	CME	Fut	392	03	1.0000	NONE	
	CME	Fut Opt	393	03	1.0000	NONE	
04	CME	Fut	395	04	1.0000	NONE	
	CME	Fut Opt	396	04	1.0000	NONE	
05	CME	Fut	398	05	1.0000	NONE	
	CME	Fut Opt	399	05	1.0000	NONE	
AB	CME	Fut	2	AB	1.0000	NONE	
	CME	Fut Opt	3	AB	1.0000	NONE	
AD	CME	Fut	5	AD	1.0000	NONE	
	CME	Fut Opt	7	1A	1.0000	NONE	
	CME	Fut Opt	8	2A	1.0000	NONE	
	CME	Fut Opt	9	3A	1.0000	NONE	
	CME	Fut Opt	10	4A	1.0000	NONE	
	CME	Fut Opt	11	5A	1.0000	NONE	
	CME	Fut Opt	6	AD	1.0000	NONE	
AX	CME	Fut	13	AX	1.0000	NONE	
	CME	Fut Opt	14	AX	1.0000	NONE	
BD	CME	Fut	19	A1	1.0000	NONE	
	CME	Fut	21	B1	1.0000	NONE	

Products by Combined Commodities

This report shows the products listed under each Combined Commodity.

Comb Comm: Combined Commodity

The set of all eligible products used to generate a total requirement for each Exchange Complex within a portfolio. A Combined Commodity generally consists of all products of the same underlying physical. For example, at the CME, the Eurodollar combined commodity encompasses Mid-Curve options, Eurodollars and Eurodollar options. To view the complete listing of Combined Commodities, refer to the Combined Commodities report under the Risk Parameters folder.

Exch: Exchange

An individual Exchange. Each Exchange Complex may have more than one Exchanges product groupings under its umbrella. Each individual Exchange will have its own product grouping.

Type:

Identifies the product. Futures are Fut, options on futures are FutOpt, etc.

Prod ID:

Span assigns an internal product ID number to each product within a family

Code:

The code for each Combined Commodity. For example, SP is the code for the family of products with the underlying physical S&P 500 index.

Scale:

This number refers to a scaling factor that can be used to modify the default contract scaling factor (please see definition for Scale in the Contracts report under the Risk folder) in the case of an alternative Business Function Combined Commodity, such as cross margin products.

Combo Meth:

Certain contracts are actually a combination of different contracts bundled into one contract. The Combo Method only applies to a Combined Commodity that contains this type of combination contract (or options on them). If a Combined Commodity is not this type of combination contract, then the Combo Method does not apply and is listed as None. The Split Method breaks up combinations by contracts and delta. The Delta Split Method breaks options contracts up by delta.

Appl Basis Risk:

Applied Basis Risk is applying an additional charge for two like products that belong to the same Combined Commodity and the same Period.