

Type 2 Record - Standard

Length	From	To	Datatype	Format	Description and Comments
1	1	1	AN	X	Record ID - "2"
3	2	4	AN	X(3)	Combined Commodity Code
2	5	6	AN	X(2)	Commodity (Product) Code 1
1	7	7	AN	X	Contract Type (Future/Put/Call) Indicator 1
2	8	9	AN	X(2)	Commodity (Product) Code 2
1	10	10	AN	X	Contract Type (Future/Put/Call) Indicator 2
2	11	12	AN	X(2)	Commodity (Product) Code 3
1	13	13	AN	X	Contract Type (Future/Put/Call) Indicator 3
2	14	15	AN	X(2)	Commodity (Product) Code 4
1	16	16	AN	X	Contract Type (Future/Put/Call) Indicator 4
2	17	18	AN	X(2)	Commodity (Product) Code 5
1	19	19	AN	X	Contract Type (Future/Put/Call) Indicator 5
2	20	21	AN	X(2)	Commodity (Product) Code 6
1	22	22	AN	X	Contract Type (Future/Put/Call) Indicator 6
2	23	24	AN	X(2)	Commodity (Product) Code 7
1	25	25	AN	X	Contract Type (Future/Put/Call) Indicator 7
2	26	27	AN	X(2)	Commodity (Product) Code 8
1	28	28	AN	X	Contract Type (Future/Put/Call) Indicator 8
2	29	30	AN	X(2)	Commodity (Product) Code 9
1	31	31	AN	X	Contract Type (Future/Put/Call) Indicator 9
2	32	33	AN	X(2)	Commodity (Product) Code 10
1	34	34	AN	X	Contract Type (Future/Put/Call) Indicator 10
2	35	36	AN	X(2)	Commodity (Product) Code 11
1	37	37	AN	X	Contract Type (Future/Put/Call) Indicator 11
2	38	39	AN	X(2)	Commodity (Product) Code 12
1	40	40	AN	X	Contract Type (Future/Put/Call) Indicator 12
2	41	42	AN	X(2)	Commodity (Product) Code 13
1	43	43	AN	X	Contract Type (Future/Put/Call) Indicator 13
2	44	45	AN	X(2)	Commodity (Product) Code 14
1	46	46	AN	X	Contract Type (Future/Put/Call) Indicator 14
2	47	48	AN	X(2)	Commodity (Product) Code 15
1	49	49	AN	X	Contract Type (Future/Put/Call) Indicator 15
2	50	51	AN	X(2)	Commodity (Product) Code 16
1	52	52	AN	X	Contract Type (Future/Put/Call) Indicator 16
2	53	54	AN	X(2)	Commodity (Product) Code 17
1	55	55	AN	X	Contract Type (Future/Put/Call) Indicator 17
2	56	57	AN	X(2)	Commodity (Product) Code 18
1	58	58	AN	X	Contract Type (Future/Put/Call) Indicator 18
2	59	60	AN	X(2)	Commodity (Product) Code 19
1	61	61	AN	X	Contract Type (Future/Put/Call) Indicator 19
2	62	63	AN	X(2)	Commodity (Product) Code 20
1	64	64	AN	X	Contract Type (Future/Put/Call) Indicator 20
1	65	65	N	9	Risk Exponent
1	66	66	AN	X	Performance Bond Currency Code

10	67	76	N	9(4)V9(6)	Currency-to-US Dollar Conversion Rate
1	77	77	AN	X	Settlement Currency Code
1	78	78	AN	X	Option Margin Style (Valuation Method) -- P for premium-style, F for futures-style, or blank -- if blank, premium-style is assumed.
1	79	79	AN	X	Limit Option Value (Cap Available Net Option Value) Flag - Y , N or blank -- if blank, no is assumed.
1	80	80	AN	X	Combination Margining Method Flag - S for split-allocation, D for delta-split-allocation, or blank.

Notes:

1. The commodity code-contract type fields specify which commodities (products) are linked into this combined commodity. A blank contract type field means futures, physicals or combinations. **C** for call and/or **P** for put means options on futures, physicals or combinations.
2. Up to 20 commodity code and contract type field pairs can be specified on one type "2" record. If more are needed, additional type "2" record(s) for the same combined commodity follow immediately.
3. The risk exponent field is the power of ten to be applied to all risk array values and monetary charge rates for this combined commodity. Zero is the typical value, meaning risk array values and monetary charge rates in the file are correct as given. A value of one, for example, means that all risk array values and monetary charge rates should be multiplied by ten raised to the one power, or ten. Risk exponents apply to risk array values, intracommodity spread charge rates, delivery (spot) charge rates, short option minimum charge rates, and futures price scan ranges.
4. The performance bond currency is the currency in which the performance bond (margin) requirement for this combined commodity is denominated. The settlement currency is the currency in which products in this combined commodity are -- *ie*, in which their variation or premium requirements are paid or collected, and in which their settlement price is quoted. If the settlement currency is blank or is not present (due to the truncation of blanks at the end of the record), then the settlement currency is assumed to be the performance bond currency. In the standard-format SPAN file, either or both of the performance bond or the settlement currency may be different from U.S. Dollars, but if both are different, then both must be the same non-dollar currency.
5. A value of **Y** in the Limit Option Value Flag, also called the Cap Available Net Option Value Flag, means that excess net option value in this combined commodity may not be used to offset risk in other parts of the portfolio, regardless of the default value for this flag defined for the exchange complex. In other words, the available net option value is capped at the risk. A value of **N**, which is the default, means that there is no such limitation, again regardless of the default value.
6. If the Combination Margining Method is **S** for Split-Allocation, then **all** products in this combined commodity are either combinations or options on combinations which are to be margined using the split-allocation method. If this flag is **D** for Delta-Split-Allocation, then **some** products in this combined commodity are combinations or options on combinations which are to be margined using the delta-split-allocation method. If this flag is blank or not present, then there are no products in this combined commodity which are margined using either of these two methods.