

Type 5 Record - Standard

Length	From	To	Datatype	Format	Description and Comments
1	1	1	AN	X	Record ID - "5"
3	2	4	AN	X(3)	Combined Commodity Group Code
4	5	8	N	9(2)V9(2)	Group Initial to Maintenance Ratio - Speculators
4	9	12	N	9(2)V9(2)	Group Initial to Maintenance Ratio - Members
3	13	15	AN	X(3)	Combined Commodity Code 1
3	16	18	AN	X(3)	Combined Commodity Code 2
3	19	21	AN	X(3)	Combined Commodity Code 3
3	22	24	AN	X(3)	Combined Commodity Code 4
3	25	27	AN	X(3)	Combined Commodity Code 5
3	28	30	AN	X(3)	Combined Commodity Code 6
3	31	33	AN	X(3)	Combined Commodity Code 7
3	34	36	AN	X(3)	Combined Commodity Code 8
3	37	39	AN	X(3)	Combined Commodity Code 9
3	40	42	AN	X(3)	Combined Commodity Code 10
3	43	45	AN	X(3)	Combined Commodity Code 11
3	46	48	AN	X(3)	Combined Commodity Code 12
3	49	51	AN	X(3)	Combined Commodity Code 13
3	52	54	AN	X(3)	Combined Commodity Code 14
3	55	57	AN	X(3)	Combined Commodity Code 15
3	58	60	AN	X(3)	Combined Commodity Code 16
3	61	63	AN	X(3)	Combined Commodity Code 17
3	64	66	AN	X(3)	Combined Commodity Code 18
3	67	69	AN	X(3)	Combined Commodity Code 19
3	70	72	AN	X(3)	Combined Commodity Code 20
4	73	76	N	9(2)V9(2)	Group Initial to Maintenance Ratio - Hedgers
4	76	80	-	-	Filler

Notes:

1. Type "5" records define combined commodity groups, and specify which combined commodities are in which group. Each combined commodity must be in exactly one group, since the groups are used in rollups of SPAN requirements.
2. If there are more than twenty combined commodities in a group, additional type "5" records follow the first immediately.
3. The initial to maintenance ratios specified here are not used in the SPAN calculation if it is done in **multi-currency mode** -- *ie*, if SPAN requirements are determined for each combined commodity in the portfolio. They are used if the SPAN calculation is done in the old single-currency mode, in which the SPAN requirement is determined at the group level and all combined commodities in the group must have the same performance bond (margin) currency.
4. If the Group Initial to Maintenance Ratio for Hedgers is not provided or is zero, then the value for members is also used for hedgers.