

Type 5 - Paris Expanded

Length	From	To	Datatype	Format	Description and Comments
2	1	2	AN	X	Record ID - "5 "
5	3	7	AN	X(5)	Combined Commodity Group Code
7	8	14	-	-	Filler
6	15	20	AN	X(6)	Combined Commodity Code 1
6	21	26	AN	X(6)	Combined Commodity Code 2
6	27	32	AN	X(6)	Combined Commodity Code 3
6	33	38	AN	X(6)	Combined Commodity Code 4
6	39	44	AN	X(6)	Combined Commodity Code 5
6	45	50	AN	X(6)	Combined Commodity Code 6
6	51	56	AN	X(6)	Combined Commodity Code 7
6	57	62	AN	X(6)	Combined Commodity Code 8
6	63	68	AN	X(6)	Combined Commodity Code 9
6	69	74	AN	X(6)	Combined Commodity Code 10
58	75	132	-	-	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 ten combined commodities in a group, additional type "5" records follow the first immediately.
3. The initial to maintenance ratios which are on the standard-format type "5" record have been removed here. The expanded-format file supports only the **multi-currency method** of calculating SPAN requirements, in which the risk requirement is determined for each combined commodity and hence for which initial to maintenance ratios are specified for each combined commodity.