

Scan Risk Contributions Report

This report classifies the scanning risk losses or gains for the active scenario position by position. This report is particularly helpful in breaking down the performance bond requirement to the position level. Note: in Span credits are shown as negative values and debits as positive values.

Exch Cmplx: Exchange Complex

The exchange complex, clearing organization or cross margining agreement. The Exchange Complex contains the set of Combined Commodities for a single exchange, clearing organization or cross margining agreement (although in some cases the Exchange Complex may have more than one exchange). To view the complete listing of Exchange Complexes refer to the Exchanges report under the reports Master folder.

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.

Product:

Each Exchange has Products grouped into families. Span defines the Products by:

- ID - Span assigns an internal product ID number to each product within a family
- Code - The Combined Commodity. For example, SP is the code for the family of products with the underlying physical S&P 500 index.
- Type - Identifies the product. Futures are Fut, options on futures are FutOpt, etc. To view a complete listing of product IDs, Codes and Types, refer to the Products By Combined Commodity Report under the Risk Parameters folder.

Contract:

Span defines the Contract by:

- ID - An internal contract ID number is assigned to each contract within a product family
- Alias - The alias gives the Contract month and year in yyyyymm format. For options contracts, the alias also includes "C" or "P" for call or put, and the strike price. For example, 200107 on 200109C 1380 is the alias for an July 2001 1380 Call with an underlying September 2000 future.

Net Posn: The net position of each contract in portfolio.

Active Value: The scan risk for the active scenario per each single product contract.

Scan Contribution: The Span-calculated per net contract performance bond scan risk value by total position. Equal to the Net Position multiplied by the Active Value.