

Contracts

PC-SPAN 4.D1d

Contracts

Run Date/Time: 8/2/2001 - 13:21

XML File: C:\TEMP\SPA10.tmp
 Business Date: 08/01/2001 - Settlement - final - -
 Exch. Complex: CME - Chicago Mercantile Exchange

Comb Comm	Product		Contract			Price	Value	Delta	Volatility	Scale	Setl. Date	Time to Exp.	FDT	LDT	Intr. Rate	Div. Rate	Look- Ahead
	ID	Alias	ID	Period	C/P												
ND 265	CME ND Fut		1	200109		1738.50	173,850.00	0.0000	0.000000	5.0000	20010921	0.139720					
			2	200112		1754.50	175,450.00	0.0000	0.000000	5.0000	20011221	0.389040					
			3	200203		1770.50	177,050.00	0.0000	0.000000	5.0000	20020315	0.619170					
ND 270	CME NQ Fut		1	200109		1738.50	34,770.00	0.0000	0.000000	1.0000	20010921	0.139720					
			2	200112		1754.50	35,090.00	0.0000	0.000000	1.0000	20011221	0.389040					
ND 266	CME ND Fut Opt		200108 on 1.00 ND 200109						0.529500	5.0000	20010817	0.043830			0.000000		0.002739
			15	P	1200	Call	2.50	0.0000	0.529500								
			16	P	1300		0.3	30.00	0.529500								
			17	P	1400		1.3	130.00	0.494200								
			18	P	1450		2.6	260.00	0.478400								
			19	P	1500		5	500.00	0.463400								
			20	P	1550		9.1	910.00	0.447500								
			1	C	1600		154.2	15,420.00	0.431600								
			21	P	1600		16	1,600.00	0.431600								
			2	C	1650		115.1	11,510.00	0.418500								
			22	P	1650		26.8	2,680.00	0.418500								
			3	C	1700		81.2	8,120.00	0.405800								
			23	P	1700		42.8	4,280.00	0.405800								
			4	C	1750		55.8	5,580.00	0.408600								
			24	P	1750		67.25	6,725.00	0.408600								
			5	C	1800		35.1	3,510.00	0.399900								
			25	P	1800		96.45	9,645.00	0.399900								

Contracts

This report shows all of the eligible contracts for the given Combined Commodities in a portfolio.

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.

Product:

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

Alias: Name that defines the product

Contract

ID: Span assigns a contract ID number to each contract

Period: Gives the Contract month and year in yyyy/mm format. For options contracts, the Period is displayed slightly differently. For example, 200110 on 1.00 ES 200112 is one October 2001 option on December 2001 ES futures contract.

C/P: Call or put

Strike: The strike price of an option

Price: The price (premium for an option) of a contract

Value: The underlying value of a contract

Delta: The delta value of an option

Volatility: Implied volatility for options

Scale: This number refers to the scaling of contracts on products that have the same underlying, but differently sized contracts. For example, the emini ND contract (NQ) is scaled to 1 and a regular ND is scaled to 5.

Settl. Date: Settlement date

Time to Exp.: Time to expiration

FDT: First trade date

LDT: Last trade date

Intr. Rate: Interest rate if supplied

Div. Rate: Dividend rate if supplied

Look Ahead: If supplied, the passage of time that Span will use to calculate the risk array's hypothetical gains and losses (The usual Look Ahead time is a period of one day. It would be three days on a Friday and four days before a long weekend.)