

SOM Tiers

PC-SPAN 4.01b

Short Option Minimum Tiers

XML File: C:\TEMP\SPA2FF.tmp
 Business Date: 11/09/2001 - Settlement - final --
 Exch. Complex: CME - Chicago Mercantile Exchange

Comb Comm	Tier #	Start Period	End Period	Rate ID	Rate
02	Overall			1	50.00
03	Overall			1	75.00
04	Overall			1	38.00
05	Overall			1	50.00
AD	Overall			1	28.00
BD	Overall			1	25.00
BP	Overall			1	28.00
BR	Overall			1	100.00
BZ	Overall			1	25.00
CD	Overall			1	12.00

Short Option Minimum Tiers

This report shows the charge rates for individual or overall Short Option Minimums tiers, per combined commodity and broken down by Tier.

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.

Tier #: Shows the overall and individual tiers

Start Period: The beginning date of the tier

End Period: The ending date of the tier

Rate ID: Span assigns an ID for each Short Option Minimum charge rate

Rate: The Short Option Minimum charge rate per tier.