

# Scan Tiers

PC-SPAN 4.D1b

## Scanning 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
ED	Overall		
SP	Overall		

### Scanning Tiers

This report shows the tiers (either individual or overall) for each Combined Commodity in a portfolio comprised of tiers that are scanned apart from other tiers within the same Combined Commodity. For contract periods within a Combined Commodity that are not highly correlated, this allows them to be treated much like separate products.

**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 #** - Either Overall, or broken down into tier numbers

**Start Period:** If other than Overall, the beginning date of the tier

**End Period:** If other than Overall, the ending date of the tier