

Spot Periods

PC-SPAN 4.016

Spot Periods

XML File: C:\TEMP\SPA6EE.tmp
Business Date: 01/18/2002 - Settlement - final - -
Exch. Complex: CME - Chicago Mercantile Exchange

Comb Comm	Rate ID	Period	Charge Rate Per Delta	
			Consumed By Spreads	Remaining In Outrights
LB	1	200201	375.00	900.00

This report lists any Combined Commodities which may be in a Spot (Delivery) period at the specified point in time, as well as how much of the charge rate per delta is used up in spreads, and how much is left as outright.

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.

Rate ID: Span assigns an ID to each spread rate

Period: Gives the period (which is the spot month period)

Charge Rate Per Delta:

- **Consumed by Spreads** - the additional charge (or credit if negative) rate amount per delta for Intracommodity Spreads
- **Remaining in Outrights** - the additional charge (or credit if negative) rate amount per delta for outright