

Intra Tiers

PC-SPAN 4.016

Intracommodity Spread 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
02	Overall		
	1	200112	200209
03	Overall		
	1	200112	200209
04	Overall		
	1	200112	200209
05	Overall		
	1	200112	200209
AD	Overall		
	1	200112	200303
BD	Overall		
	1	200111	200205
BP	Overall		
	1	200112	200303
BR	Overall		
	1	200112	200201
	2	200202	200211
BZ	Overall		
	1	200112	200205

Intra Commodity Spread Tiers

This report shows the specific tiers associated with each Combined Commodity for Intracommodity Spreading, meaning the offsets for spreads between products within the same Combined Commodity but of different expirations.

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