

# 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