

Inter Tiers

PC-SPAN 4.016

Intercommodity Spread Tiers

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Exch. Complex: CME - Chicago Mercantile Exchange

Comb Comm	Tier #	Start Period	End Period
	02		
	Overall		
	03		
	Overall		
	04		
	Overall		
	05		
	Overall		
AD	Overall		
BD	Overall		
BP	Overall		
BR	Overall		
BZ	Overall		
CD	Overall		
DA	Overall		
DB	Overall		
DK	Overall		
DM	Overall		

Inter Commodity Spread Tiers

This report shows the specific tiers associated with each Combined Commodity for Intercommodity Spreading, meaning the offsets for spreads between products of different Combined Commodities but with related underlying instruments.

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