

Symbology for Exchange-Traded Strategies

Exchange-Traded Strategies in CQG

CQG offers several exchange-traded strategies, based on exchange offerings:

Strategy	Definition
Calendar Spread	Simultaneous buy and sell orders for the same commodity with different delivery months.
Butterfly	A spread of calendar spreads. Simultaneous buy/sell order for one contract in the near delivery month, sell/buy order for two contracts in a future delivery month, and buy/sell order for one contract with an even later expiration. The gaps between the months must be equal.
Double Butterfly	A spread of butterfly spreads. Simultaneous buy/sell order for one contract in the near delivery month, sell/buy order for one contract with the latest expiration, a buy/sell order for three contracts in the next delivery month (after near month), and a sell/buy order for three contracts in the delivery month immediately preceding the latest expiration.
Reduced Tick Calendar Spread	This version of a calendar spread has a smaller minimum tick size movement than that available in other strategies or outright markets.
Reverse Spread	This version of a calendar spread - buy and sell orders for the same commodity with different delivery months - has reversed buy and sell sides.
Condor	A spread between two adjacent calendar spreads. Simultaneous buy/sell order for one contract in the near delivery month, sell/buy order for one contract in a future delivery month, sell/buy order for one contract in a subsequent future delivery month, and buy/sell order for one contract with an even later expiration. The gaps between the months must be equal.
Bundle	An order for a group of contracts for the same commodity in each consecutive quarterly delivery month for a period of two or more years. The first month of a bundle is configurable and can be any month within the next twelve months, although it's usually the front quarter. The number of lots in each leg must be the same. LIFFE CONNECT [®] and CME Globex [®] currently recognize four Bundles: 2-Year Bundle/3-Year Bundle/4-Year Bundle/5-Year Bundle.
Pack	An order for a group of contracts for the same commodity in four consecutive quarterly or consecutive months. The first month of the White Pack is configurable and can be any month of the next four quarterly months, although it's usually the next. The number of lots in each leg must be the same. LIFFE CONNECT and CME Globex currently recognize five packs: White, Red, Green, Blue, and Gold.
Pack Spread	A spread of packs.
Strip	An order for a group of contracts for the same commodity in sequential delivery months.
Intercommodity Spread, Crack	Simultaneous purchase and sale of two or more same-month contracts in different commodities. The traded quantities of contracts may be equal or split by a fixed ratio such as 4:3.
Lagged Intercommodity Spread	Same as intercommodity spread, but one commodity's expiration month lags the other.
Treasury Intercommodity Spread (TICS)	A special case of intercommodity spread implemented by CME Globex for Treasury futures.
Special Strategies	Some strategies that don't fit established patterns are listed by exchanges in an ad-hoc fashion. In CQG, they are usually displayed using a distinct symbol name that isn't associated with its underlying contracts.

Trading these strategies requires knowledge of their symbology, which is explained over the next several pages.

Reading Strategy Expressions

Each strategy expression consists of the [underlying contract](#), the [strategy identifier](#), the [strategy leg gap](#), the [front month](#), and the [year](#).

Here are examples of complete expressions for each strategy type:

Strategy	Instrument and Scope
EDAS3Z0	Eurodollar calendar spread Dec 10 – Mar 11
EDAL3Z0	Eurodollar butterfly Dec 10 – Mar 11 – Jun 11
EDAD3Z3	Eurodollar double butterfly Dec 13
TYAR1U0	US 10-year Treasury Note reduced tick calendar spread Sep 10 – Dec 10
EBW1U0	Euro – British Pound reverse spread Sep 10 – Dec 10
EDAC12M1	Eurodollar condor Jun 11 – Jun 12 – Jun 13 – Jun 14
EDAB2U0	Eurodollar 2-year bundle Sep 10 – Dec 10 – Mar 11 – Jun 11 – Sep 11 – Dec 11 – Mar 12 – Jun 12
EDAP4U3	Eurodollar blue pack Sept 13 – Dec 13 – Mar 14 – Jun 14
EDAY12U3	Eurodollar pack spread Sept 13
GDCT6N0	Milk Class III strip Jul 10 – Aug 10 – Sep 10 – Oct 10 – Nov 10 – Dec 10
QPQOU0	ICE Gas Oil Futures 4:3 Crack Sep 10 – Sep 10
OSGE13Z0	3-month OIS v. Eurodollar lagged intercommodity spread Dec 10 – March 11
NOBU0	NOB (10-year – 30-year) treasury intercommodity spread Sep 10 – Sep 10
Y11712U0	AU 3-year Bond – 90-day Bank Accept Bill 17:20 Lagged Intercommodity Spread/Special Strategy Sep 10 – Mar 11

Underlying contract

The underlying contract is that part of the symbol common to all expressions. For example, in the expression EDAS3Z2, EDA is the underlying contract.

The [list](#) at the end of this document identifies the symbols for all strategies tradable in CQG. Note that the symbols include the strategy identifier also.

Strategy identifier

This identifier is CQG's way of classifying the various strategies.

Strategy	Identifier	Strategy	Identifier
Bundle	B	Reduced Tick Calendar Spread	R
Butterfly	L	Reverse Spread	W
Calendar Spread	S	Strip	T
Condor	C	Intercommodity Spreads, Crack	none
Double Butterfly	D	Lagged Intercommodity Spread	I
Pack	P	Treasury Intercommodity Spread (TICS)	none
Pack Spread	Y	Special Strategies	none

For example, in the expression EDAS3Z2, S is the strategy identifier.

Strategy leg gap

For calendar, reduced tick calendar, reverse, and lagged intercommodity spreads, the strategy leg gap is a true leg gap – the distance between strategy legs. The strategy leg gap is given to you in the spread name and works the same way for all contracts:

- If S1, then the spread is between the front month and the next available contract.
- If S3, then the spread is between the front month and the third available contract.
- If S10, then the spread is between the front month and the tenth available contract.

COG supports orders with fixed leg gaps, i.e. the gap between two consecutive legs are the same for multi-legged strategies.

For example, in the expression EDAS3Z2, 3 is the strategy leg gap.

Strategy	Leg Gap
Calendar Spread	Distance between strategy legs calculated in number of months that can be listed. Strategy leg gap = 1, 2, 3, 4, 5, 6, or 12 or by demand. If every month is tradable, such as CLE and EDA, then the leg gap is equal to calendar months, for example, January to February is 1 and February to July is 6. Some commodities trade in irregular increments. Corn allows H, K, N, U, and Z. Cotton allows H, K, N, V, and Z. The leg gap indicates the spacing of these listed months.
Reduced Tick Calendar Spread	Distance between strategy legs calculated in number of months that can be listed. Strategy leg gap = 1, 2, 3, 4, 5, 6, or 12 or by demand.
Reverse Spread	Distance between strategy legs calculated in number of months that can be listed. Strategy leg gap = 1, 2, 3, 4.

For butterflies, double butterflies, condors, strips, and pack spreads, this strategy leg gap is actually an interval.

Strategy	Interval
Butterfly	Distance between strategy legs calculated in number of months that can be listed. Interval = usually 1, 2, or 3. For example, a Eurodollar butterfly spread, quoted in .50 tick increments, is a combination of two calendar spreads: Buy 1 = Leg # 1 Sell 2 = Leg # 2 Buy 1 = Leg # 3 EDAL3M9 represents EDAM9 - 2*EDAU9 + EDAZ9
Double Butterfly	Distance between strategy legs calculated in number of months that can be listed. Interval = 3, 6, 9, 12
Condor	Distance between strategy legs calculated in number of months that can be listed. Interval = 3, 6, 9, 12
Strip	Distance between strategy legs calculated in number of months that can be listed. Interval = 3, 6, 12
Pack Spread	Distance between strategy legs calculated in number of months that can be listed. Interval = 3, 6, 9, 12, 24, 36, 48, 60, 72

For bundles, the interval is the number of years.

Strategy	Number of Years
Bundle	<p>Number of legs: 2–8 legs (2 years), 3–12 legs (3 years), 4–16 legs (4 years), 5–20 legs (5 years).</p> <p>Number of years = 2, 3, 4, or 5, there are 4 legs per year [for Eurodollar]. B2 would have 8 legs and B3 would have 12 legs.</p> <p>EDAB2M9 represents EDAM9 + EDAU9 + EDAZ9 + EDAH10 + EDAM10 + EDAU10 + EDAZ10 + EDAH11</p>

For packs, the interval is the pack number.

Strategy	Pack Number
Pack	<p>Number of the pack starting from the nearest to expiration: 1 for White, 2 for Red, 3 for Green, 4 for Blue, 5 for Gold.</p> <p>Number of the pack = 1 – 10 by demand, represents number of years with this year equal to 1.</p> <p>Eurodollar: EDAP1M9 (represents EDAM9 + EDAU9 + EDAZ9 + EDAH10)</p> <p>Eurodollar: EDAP2Z9 (represents EDAZ9 + EDAH10 + EDAM10 + EDAU10)</p>

Front month

The front month is the contract month with an expiration date closest to the current date.

Trading months are represented by these letters:

January	February	March	April	May	June	July	August	September	October	November	December
F	G	H	J	K	M	N	Q	U	V	X	Z

For example, in the expression EDAS3Z2, Z is the front month.

Once you establish the front month, apply the strategy leg gap to the trading months for the contract, and that defines the scope of the strategy.

Let's consider: ZCES1H1

ZCE = underlying contract

S1 = strategy leg gap

H = front month

1 = year

"S1" indicates that the second month in the spread is one contract from the front month. The front month is March (H) in the year 2011. Corn contracts are offered in March (H), May (K), July (N), September (U), and December (Z). So, the spread is between March (H) and May (K) contracts, ZCEH11 – ZCEK11.

The trading months for exchange-traded strategies are [listed at the end of this document](#). You can also use **All Contracts** and **CSpec** in the CQG Integrated Client to find this information.

Year

The year can be expressed in either one digit or two. For example, in the expression EDAS3Z2, 2012 is the year.

Creating Strategy Expressions

To create a strategy expression, combine the [underlying contract](#); the [strategy leg gap, interval, pack number, or number of years](#); the [front month](#); and the [year](#) for the strategy you want to trade.

Here are the formulas for each strategy type:

Calendar Spread	underlying contract + S + strategy leg gap + month + year
Reduced Tick Calendar Spread	underlying contract + R + strategy leg gap + month + year
Reverse Spread	underlying contract + W + strategy leg gap + month + year
Intercommodity Spread	underlying contract + underlying contract + month + year
Lagged Intercommodity Spread	underlying contract + underlying contract + I + leg gap + month + year
Treasury Intercommodity Spreads	spread's own symbol + month + year
Butterfly Spread	underlying contract + L + interval + month + year
Pack	underlying contract + P + number of the pack + month + year
Bundle	underlying contract + B + number of years + month + year
Condor	underlying contract + C + interval + month + year
Pack Spread	underlying contract + Y + interval + month + year
Strip	underlying contract + T + interval + month + year
Double Butterfly	underlying contract + D + interval + month + year

Exchange-Traded Strategies in CQG

Bursa Malaysia Derivatives Exchange/Globex (BMDX)

Symbol	Description	Instrument	Trading Months
FCPOS	Crude Palm Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FKB3S	2-Month KLIBOR	Calendar spread	H, M, U, Z
FKLIS	Kuala Lumpur Composite Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FMG3S	3-Year MGS	Calendar spread	H, M, U, Z
FMG5S	5-Year MGS	Calendar spread	H, M, U, Z
FMGAS	10-Year MGS	Calendar spread	H, M, U, Z
FPKOS	Crude Palm Kernel Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FUPOS	USD Crude Palm Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z

Chicago Board of Trade (CBOT)

Symbol	Description	Instrument	Trading Months
BOS	Soybean Oil	Calendar spread	F, H, K, N, Q, U, V, Z
CS	Corn	Calendar spread	H, K, N, U, Z
OS	Oats	Calendar spread	H, K, N, U, Z
RCS	Rough Rice	Calendar spread	F, H, K, N, U, V, Z
SS	Soybeans	Calendar spread	F, H, K, N, Q, U, X
WS	Wheat	Calendar spread	H, K, N, U, Z

CBOT/Globex

Symbol	Description	Instrument	Trading Months
ZCEL	Corn	Butterfly spread	H, K, N, U, Z
ZLEL	Soybean Oil	Butterfly spread	F, H, K, N, Q, U, V, Z
ZMEL	Soybean Meal	Butterfly spread	F, H, K, N, Q, U, V, Z
ZOEL	Oats	Butterfly spread	H, K, N, U, Z
ZQEL	Fed Funds 30-Day	Butterfly spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZREL	Rough Rice	Butterfly spread	F, H, K, N, U, X
ZSEL	Soybeans	Butterfly spread	F, H, K, N, Q, U, X
ZWAL	Wheat	Butterfly spread	H, K, N, U, Z
ERS	DJ UBS Excess Return Index	Calendar spread	H, M, U, Z
FVAS	US 5-Year Treasury Note	Calendar spread	H, M, U, Z
T2S	2-Year On-the-Run	Calendar spread	H, M, U, Z
T5S	5-Year On-the-Run	Calendar spread	H, M, U, Z
TNR	10-Year On-the-Run	Calendar spread	H, M, U, Z
TUAS	US 2-Year Treasury Note	Calendar spread	H, M, U, Z
XBS	Mini-Sized Soybeans	Calendar spread	F, H, K, N, Q, U, X
XCS	Mini-Sized Corn	Calendar spread	H, K, N, U, Z
XWS	Mini-Sized Wheat	Calendar spread	H, K, N, U, Z
Z3NS	US 3-Year Treasury Note	Calendar spread	H, M, U, Z
ZCES	Corn	Calendar spread	H, K, N, U, Z

CBOT/Globex (con't)

Symbol	Description	Instrument	Trading Months
ZEES	Ethanol	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZKES	South American Soybeans	Calendar spread	H, K, N, Q, U, X
ZLES	Soybean Oil	Calendar spread	F, H, K, N, Q, U, V, Z
ZMES	Soybean Meal	Calendar spread	F, H, K, N, Q, U, V, Z
ZOES	Oats	Calendar spread	H, K, N, U, Z
ZQES	Fed Funds 30-Day	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZRES	Rough Rice	Calendar spread	F, H, K, N, U, X
ZSES	Soybeans	Calendar spread	F, H, K, N, Q, U, X
ZWAS	Wheat	Calendar spread	H, K, N, U, Z
SOM00 SOM01 SOMI01	Soybean Crush	Crush	F, H, K, N, Q, U V, Z Z
ZCEZWA	Corn v. Wheat ICS	Intercommodity spread	H, K, N, U, Z
BOB	BOB (30-Yr – Ultra T-Bond)	Net-change-quoted intercommodity spread	H, M, U, Z
BOI	BOI (30-Yr Bond – 30-Yr Swap)	Net-change-quoted intercommodity spread	H, M, U, Z
FOB	FOB (5-Yr – 30-Yr)	Net-change-quoted intercommodity spread	H, M, U, Z
FOL	FOL (5-Yr – Ultra T-Bond)	Net-change-quoted intercommodity spread	H, M, U, Z
FOS	FOS (5-Yr Note – 5-Yr Swap)	Net-change-quoted intercommodity spread	H, M, U, Z
FYT	FYT (5-Yr – 10-Yr)	Net-change-quoted intercommodity spread	H, M, U, Z
NOB	NOB (10-Yr – 30-Yr)	Net-change-quoted intercommodity spread	H, M, U, Z
NOL	NOL (10-Yr – Ultra T-Bond)	Net-change-quoted intercommodity spread	H, M, U, Z
NOS	NOS (10-Yr Note – 7-Yr Swap)	Net-change-quoted intercommodity spread	H, M, U, Z
OFBI0, 1, 2, 3	5-Yr OTR – 5-Yr	Net-change-quoted intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
OFSI0, 1, 2, 3	5-Yr OTR – 5-Yr Swap	Net-change-quoted intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
OFTI0, 1, 2, 3	5-Yr OTR – 10-Yr OTR	Net-change-quoted intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ONSI1 ONSWI2	10-Yr OTR – 10-Yr Swap	Net-change-quoted intercommodity spread	G, K, Q, X H, M, U, Z
OTBI0, 1, 2, 3	2-Yr OTR – 2-Yr	Net-change-quoted intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
OTF	2-Yr OTR – 5-Yr OTR	Net-change-quoted intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
OTTI0, 1, 2, 3	2-Yr OTR – 10-Yr OTR	Net-change-quoted intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
OTYI1 OTYWI2	10-Yr OTR – 10-Yr	Net-change-quoted intercommodity spread	G, K, Q, X H, M, U, Z
TOB	TOB (3-Yr – 30-Yr)	Net-change-quoted intercommodity spread	H, M, U, Z
TOF	TOF (3-Yr – 5-Yr)	Net-change-quoted intercommodity spread	H, M, U, Z
TOS	TOS (10-Yr Note – 10-Yr Swap)	Net-change-quoted intercommodity spread	H, M, U, Z
TOU	TOU (3-Yr – Ultra T-Bond)	Net-change-quoted intercommodity spread	H, M, U, Z
TUB	TUB (2-Yr – 30-Yr)	Net-change-quoted intercommodity spread	H, M, U, Z
TUF	TUF (2-Yr – 5-Yr)	Net-change-quoted intercommodity spread	H, M, U, Z
TUL	TUL (2-Yr – Ultra T-Bond)	Net-change-quoted intercommodity spread	H, M, U, Z
TUN	TUN (3-Yr – 10-Yr)	Net-change-quoted intercommodity spread	H, M, U, Z
TUT	TUT (2-Yr – 10-Yr)	Net-change-quoted intercommodity spread	H, M, U, Z
TYT	TYT (2-Yr – 3-Yr)	Net-change-quoted intercommodity spread	H, M, U, Z

CBOT/Globex (con't)

Symbol	Description	Instrument	Trading Months
UOS	UOS (Ultra T-Bond – 30-Yr IR)	Net-change-quoted intercommodity spread	H, M, U, Z
IRAR	5-Year Interest Rate Swap	Reduced tick calendar spread	H, M, U, Z
NIAR	10-Year Interest Rate Swap	Reduced tick calendar spread	H, M, U, Z
TYAR	US 10-Year Treasury Note	Reduced tick calendar spread	H, M, U, Z
ULAR	Ultra T-Bond	Reduced tick calendar spread	H, M, U, Z
USAR	US Treasury Bond	Reduced tick calendar spread	H, M, U, Z
DFAW	Dow Jones Industrial Average	Reverse spread	H, M, U, Z
YMW	Mini-Dow \$5	Reverse spread	H, M, U, Z

Chicago Mercantile Exchange (CME)

Symbol	Description	Instrument	Trading Months
FCS	Feeder Cattle	Calendar spread	F, H, J, Q, U, V, X
LCS	Live Cattle	Calendar spread	G, J, M, Q, V, Z
LHS	Lean Hogs	Calendar spread	G, J, M, N, Q, V, Z

COMEX/Globex (COMEXG)

Symbol	Description	Instrument	Trading Months
CPES	Copper	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GCES	Gold	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MGCS	E-micro Gold	Calendar spread	G, J, M, Q, V, Z
MQCS	miNY Copper	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MQIS	miNY Silver	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MQOS	miNY Gold	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
SIES	Silver	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z

Dubai Mercantile Exchange/Globex (DME)

Symbol	Description	Instrument	Trading Months
DZGS	Oman Crude Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
DZOS	Brent Crude Oil (Financial)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
OQS	Oman Crude Oil (Financial)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
DZGOQ	Oman Crude (Financial) v. Oman Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z

ELX

Symbol	Description	Instrument	Trading Months
GEES	Eurodollar	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZFES	5-Year US Treasury Notes	Calendar spread	H, M, U, Z
ZTES	2-Year US Treasury Notes	Calendar spread	H, M, U, Z
ZBER	30-Year US Treasury Notes	Reduced tick calendar spread	H, M, U, Z
ZNER	10-Year US Treasury Notes	Reduced tick calendar spread	H, M, U, Z
ZUER	30-Year US Treasury Bonds Ultra ELX	Reduced tick calendar spread	H, M, U, Z
GEEB	Eurodollar	Bundle	F, G, H, J, K, M, N, Q, U, V, X, Z
GEEP	Eurodollar	Pack	F, G, H, J, K, M, N, Q, U, V, X, Z

Electronic Liquidity Exchange (ELIQEX)

Symbol	Description	Instrument	Trading Months
GEES	Eurodollar - ELIQEX	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZFES	5-Year US Treasury Notes	Calendar spread	H, M, U, Z
ZTES	2-Year US Treasury Notes	Calendar spread	H, M, U, Z
ZBER	30-Year US Treasury Bonds	Reduced tick calendar spread	H, M, U, Z
ZNER	10-Year US Treasury Notes	Reduced tick calendar spread	H, M, U, Z
ZUER	30-Year US Treasury Bonds Ultra ELX	Reduced tick calendar spread	H, M, U, Z

Eurex

Symbol	Description	Instrument	Trading Months
DBS	Euro Bund	Calendar spread	H, M, U, Z
DDS	DAX	Calendar spread	H, M, U, Z
DGS	Euro Schatz	Calendar spread	H, M, U, Z
DLS	Euro BOBL	Calendar spread	H, M, U, Z
DSXS	DJ Euro STOXX 50	Calendar spread	H, M, U, Z
DTXS	STOXX Europe 50 Index Futures	Calendar spread	H, M, U, Z
FBTPS	Euro-BTP Futures	Calendar spread	H, M, U, Z
FEUS	EURIBOR 3-Month	Calendar spread	H, M, U, Z
SWS	Swiss Market Index	Calendar spread	H, M, U, Z

European Climate Exchange (ECX)

Symbol	Description	Instrument	Trading Months
UXS	ECX EUA	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CERECF	ICE ECX EUA/CER	Intercommodity spread	Z

Globex

Symbol	Description	Instrument	Trading Months
EDAB	Eurodollar	Bundle	F, G, H, J, K, M, N, Q, U, V, X, Z
GEBB	Euribor	Bundle	F, G, H, J, K, M, N, Q, U, V, X, Z
EDAL	Eurodollar 3-Month LIBOR	Butterfly spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GEBL	Euribor	Butterfly spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GFL	Feeder Cattle	Butterfly spread	F, H, J, K, Q, U, V, X
GLEL	Live Cattle	Butterfly spread	G, J, M, Q, V, Z
HEL	Lean Hogs	Butterfly spread	G, J, K, M, N, Q, V, Z
CCBS	Cash-Settled Butter	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CPOS	Crude Palm Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CSCS	Cheese	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EDAS*	Eurodollar 3-Month LIBOR	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FXDS	Dow Jones FX\$INDEX	Calendar spread	H, M, U, Z
GDCS	Milk Class III	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GDKS	Milk Class IV	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GDS	Goldman Sachs Commodity Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GEBS	Euribor	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GFS	Feeder Cattle	Calendar spread	F, H, J, K, Q, U, V, X

Globex (con't)

Symbol	Description	Instrument	Trading Months
GLS	Live Cattle	Calendar spread	G, J, M, Q, V, Z
GNFS	Nonfat Dry Milk	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HES	Lean Hogs	Calendar spread	G, J, K, M, N, Q, V, Z
ISMS	International Skimmed Milk Powder	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
LBSS	Lumber	Calendar spread	F, H, K, N, U, X
YRS	Euro FX/Japanese Yen	Calendar spread	H, M, U, Z
EDAC	Eurodollar	Condor spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EDAD	Eurodollar	Double Butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
CHG10	Live Cattle – Lean Hogs	Intercommodity spread	G, J, M, Q, V, Z
CSCGDC	Cheese – Milk III	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
OSGEI	3-Month OIS – Eurodollar	Intercommodity spread	H, M, U, Z
EDAP	Eurodollar	Pack	F, G, H, J, K, M, N, Q, U, V, X, Z
EDAY	Eurodollar	Pack	F, G, H, J, K, M, N, Q, U, V, X, Z
GEBP	Euribor	Pack	F, G, H, J, K, M, N, Q, U, V, X, Z
BP6W	British Pound	Reverse spread	H, M, U, Z
BR6W	Brazilian Real	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CA6W	Canadian Dollar	Reverse spread	H, M, U, Z
CNYW	USD/RMB	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
DA6W	Australian Dollar	Reverse spread	H, M, U, Z
EBW	Euro/British Pound	Reverse spread	H, M, U, Z
EEUW	E-mini EuroFX	Reverse spread	H, M, U, Z
EJYW	E-mini Japanese Yen	Reverse spread	H, M, U, Z
EMDW	E-mini MidCap 400	Reverse spread	H, M, U, Z
EMFW	E-mini S&P CNX Nifty 50 Index	Reverse spread	H, M, U, Z and 2 nearest serial
ENQW	E-mini NASDAQ 100	Reverse spread	H, M, U, Z
EPW	E-mini S&P 500	Reverse spread	H, M, U, Z
EU6W	Euro FX	Reverse spread	H, M, U, Z
FRW	Euro FX/Swiss Franc	Reverse spread	H, M, U, Z
G16EW	EUR/USD 1-Month Realized Volatility	Reverse spread	H, M, U, Z and 2 nearest serial
GDW	Goldman Sachs Commodity Index	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
JY6W	Japanese Yen	Reverse spread	H, M, U, Z
MNFW	E-micro S&P CNX Nifty 50 Index	Reverse spread	H, M, U, Z and 2 nearest serial
MX6W	Mexican Peso	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NE6W	New Zealand Dollar	Reverse spread	H, M, U, Z
NIYW	Yen-Denominated Nikkei 225	Reverse spread	H, M, U, Z
NK6W	Norwegian Krona	Reverse spread	H, M, U, Z
NKDW	Nikkei 225	Reverse spread	H, M, U, Z
RU6W	Russian Ruble	Reverse spread	H, M, U, Z
SA6W	South African Rand	Reverse spread	H, M, U, Z
SF6W	Swiss Franc	Reverse spread	H, M, U, Z
SK6W	Swedish Krona	Reverse spread	H, M, U, Z

Globex (con't)

Symbol	Description	Instrument	Trading Months
CCBT	Cash-Settled Butter	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
CSCT	Cheese	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
GDCT	Milk Class III	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
GDYT	CME Dry Whey	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
GNFT	Nonfat Dry Milk	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z

* EDA has spot and serial expiries. Quarterly spots (H, M, U, Z) are listed ten years in advance. Monthly serials are listed four months in advance. Because spot expiries are significantly more active, they are the only spreads supported at this time. The leg gaps for these spreads must be in multiples of 3, e.g. EDAS3, EDAS6, EDAS9, and EDAS12, so they include spot expiries only.

Hong Kong Futures Exchange (HKFE)

Symbol	Description	Instrument	Trading Months
HHIS	H-Shares Index	Calendar spread	Spot, next calendar month, next 2 calendar quarter months
HSIS	Hang Seng Index	Calendar spread	Spot, next calendar month, next 2 calendar quarter months
MHIS	Mini-Hang Seng Index	Calendar spread	Spot, next calendar month, next 2 calendar quarter months

IntercontinentalExchange (ICE)

Symbol	Description	Instrument	Trading Months
BNXS	Brent NX	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
BPMS	ICE UK Base Electricity Futures	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CRDS	ASCI ICE	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ENS	ICE NYH (RBOB) Gasoline	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ETS	WTI Light Sweet Crude Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MECS	ASCI Differential	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MIDS	Middle East Sour Crude	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
QHOS	Heating Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
QOS	Brent Crude Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
QOTS	Brent TAS	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
QPS	Gas Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
QUS	UK Natural Gas	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
TTFS	ICE Dutch TTF Natural Gas	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ULSS	Low Sulphur Gasoil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ULSTS	Low Sulphur Gasoil TAS	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ENBNX	NYH (RBOB) Gasoline/Brent NX Futures	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
ENET	ICE (RBOB) Gasoline/WTI Futures	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
ENQO	NYH (RBOB) Gasoline/Brent Futures	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
ETBNX	Brent NX/WTI Futures	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
ETQO	ICE Brent/WTI Futures	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
QHOBX	Heating Oil/Brent NX Futures	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
QHOET	ICE Heating Oil/WTI Futures	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
QHOQO	Heating Oil/Brent Crude Oil	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
QPBNX	Gasoil/Brent NX Futures	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
QPQO	ICE Gas Oil Futures	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z

ICE (con't)

Symbol	Description	Instrument	Trading Months
ULSBNX	LS Gasoil/Brent NX Futures	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
ULSQO	LS Gasoil/Brent Futures	Crack	F, J, N, V
BNXQO	Brent NX/Brent Futures	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ENQHO	NYH (RBOB) Gasoline/Heating Oil Futures	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ENULS	NYH (RBOB) Gasoline/LS Gasoil Future	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EOEP	Heating Oil/Gasoil Futures	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ERUCER	ECX ERU/CER	Intercommodity spread	Z
ERUEUA	ECX ERU/EUA	Intercommodity spread	Z
GPMNCM	GASPOOL/NCG	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GPMTTF	GASPOOL/TTF	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GPQNCQ	GASPOOL/NCG Quarterly Spread	Intercommodity spread	F, J, N, V
GPQTFQ	GASPOOL/ TTF Quarterly Spread	Intercommodity spread	F, J, N, V
GPSNCS	GASPOOL/NCG Seasonal Spread	Intercommodity spread	J, V
GPSTFS	GASPOOL/TTF Seasonal Spread	Intercommodity spread	J, V
GPYNCY	GASPOOL/NCG Yearly Spread	Intercommodity spread	F
GPYTFY	GASPOOL/TTF Yearly Spread	Intercommodity spread	F
NCMTTF	NCG/TTF	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NCQTFQ	NCG/TTF Quarterly Spread	Intercommodity spread	F, J, N, V
NCSTFS	NCG/FFT Seasonal Spread	Intercommodity spread	J, V
NCYTFY	NCG/TTF Yearly Spread	Intercommodity spread	F
QHOULS	Heating Oil/LS Gasoil Futures	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ULSQP	LS Gasoil/Gasoil Futures	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z

ICE Futures Canada

Symbol	Description	Instrument	Trading Months
WLS	Western Barley	Calendar spread	H, K, N, V, Z
WRS	Canola	Calendar spread	F, H, K, N, X

ICE Futures U.S.

Symbol	Description	Instrument	Trading Months
CCES	Cocoa	Calendar spread	H, K, N, U, Z
CCETS	Cocoa TAS	Calendar spread	H, K, N, U, Z
CTES	Cotton	Calendar spread	H, K, N, V, Z
CTETS	Cotton TAS	Calendar spread	H, K, N, V, Z
KCES	Coffee	Calendar spread	H, K, N, U, Z
KCETS	Coffee TAS	Calendar spread	H, K, N, U, Z
OJES	Orange Juice	Calendar spread	F, H, K, N, U, X
OJETS	Orange Juice A (FCOJ-A) TAS	Calendar spread	F, H, K, N, U, X
SBES	Sugar #11	Calendar spread	F, H, K, N, V
SBETS	Sugar #11 TAS	Calendar spread	H, K, N, V
ORCKCE	Robusta Coffee/Arabica Coffee	Intercommodity spread	H, M, U, Z
AREW	AUD – NZD	Reverse spread	H, M, U, Z

ICE Futures U.S. (con't)

Symbol	Description	Instrument	Trading Months
ASEW	Australian – Canadian Dollar	Reverse spread	H, M, U, Z
DXETW	Dollar Index TAS	Reverse spread	H, M, U, Z
DXEW	Dollar Index	Reverse spread	H, M, U, Z
EZEW	Euro – Czech Koruna	Reverse spread	H, M, U, Z
GGEW	Russell 1000 Growth	Reverse spread	H, M, U, Z
GNEW	Sterling – New Zealand Dollar	Reverse spread	H, M, U, Z
HREW	Euro – Hungarian Forint	Reverse spread	H, M, U, Z
HYEW	Canadian Dollar – Japanese Yen	Reverse spread	H, M, U, Z
KJEW	Swedish Krona – Japanese Yen	Reverse spread	H, M, U, Z
KXEW	US Dollar – Swedish Krona	Reverse spread	H, M, U, Z
KYEW	Norwegian Krone – Japanese Yen	Reverse spread	H, M, U, Z
MFEW	Small US Dollar – Swiss Franc	Reverse spread	H, M, U, Z
MPEW	Small British Pound – US Dollar	Reverse spread	H, M, U, Z
NJEW	Norwegian Krone – Swedish Krona	Reverse spread	H, M, U, Z
NTEW	US Dollar – Norwegian Krone	Reverse spread	H, M, U, Z
OPEW	Sterling – Swedish Krona	Reverse spread	H, M, U, Z
OREW	US Dollar – South African Rand	Reverse spread	H, M, U, Z
PCEW	Sterling – Canadian Dollar	Reverse spread	H, M, U, Z
PKEW	Sterling – Norway Krone	Reverse spread	H, M, U, Z
PZEW	Sterling – South African Rand	Reverse spread	H, M, U, Z
QAEW	Sterling – Australian Dollar	Reverse spread	H, M, U, Z
RFEW	Mini-Russell 1000	Reverse spread	H, M, U, Z
SNEW	Small US Dollar – Japanese Yen	Reverse spread	H, M, U, Z
SSEW	GBP/CHF Cross Rate	Reverse spread	H, M, U, Z
SVEW	Small US Dollar – Canadian Dollar	Reverse spread	H, M, U, Z
SYEW	GBP/JPY Cross Rate	Reverse spread	H, M, U, Z
TFEW	Russell 2000 Index Mini	Reverse spread	H, M, U, Z
VCEW	US Dollar – Czech Koruna	Reverse spread	H, M, U, Z
VUEW	US Dollar – Hungarian Forint	Reverse spread	H, M, U, Z
YAEW	AUD – PY	Reverse spread	H, M, U, Z
YZEW	Euro – South African Rand	Reverse spread	H, M, U, Z
ZJEW	New Zealand Dollar – Japanese Yen	Reverse spread	H, M, U, Z
ZXEW	New Zealand Dollar – US Dollar	Reverse spread	H, M, U, Z

Italian Derivatives Market (IDEM)

Symbol	Description	Instrument	Trading Months
ISPS	FTSE MIB	Calendar spread	H, M, U, Z
IMSPW	Mini FTSE MIB	Reverse spread	H, M, U, Z

Kansas City Board of Trade (KCBOT)

Symbol	Description	Instrument	Trading Months
KWEL	Wheat	Butterfly spread	H, K, N, U, Z
KWES	Wheat	Calendar spread	H, K, N, U, Z

LIFFE Commodities London

Symbol	Description	Instrument	Trading Months
LRCS	Robusta Coffee (No. 409)	Calendar spread	F, H, K, N, U, X
QCS	Cocoa	Calendar spread	H, K, N, U, Z
QWS	White Sugar	Calendar spread	H, K, Q, V, Z
VWS	Wheat	Calendar spread	F, H, K, N, X

LIFFE Commodities Paris

Symbol	Description	Instrument	Trading Months
PMS	Rapeseed	Calendar spread	G, K, Q, X
PVS	Milling Wheat	Calendar spread	F, H, K, N, U, X
PZS	Maize	Calendar spread	F, H, M, Q, X

LIFFE Equities & Index Deriv Amsterdam

Symbol	Description	Instrument	Trading Months
FTIS	AEX Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z

LIFFE Equities & Index Deriv Brussels

Symbol	Description	Instrument	Trading Months
BTS	Bel-20 Index	Calendar spread	H, M, U, Z

LIFFE Equities & Index Deriv London

Symbol	Description	Instrument	Trading Months
QFAS	FTSE 100 Index	Calendar spread	H, M, U, Z

LIFFE Equities & Index Deriv Paris

Symbol	Description	Instrument	Trading Months
PILS	Cac 40 Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z

LIFFE Interest Rate Deriv London

Symbol	Description	Instrument	Trading Months
QEAL	EURIBOR 3-Month	Butterfly spread	F, G, H, J, K, M, N, Q, U, V, X, Z
QNAL	Euroswiss 3-Month	Butterfly spread	H, M, U, Z
QSAL	Short Sterling 3-Month	Butterfly spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HS	Medium Gilt	Calendar spread	H, M, U, Z
LGSS	Short Gilt	Calendar spread	H, M, U, Z
QEAS	EURIBOR 3-Month	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
QGAS	Long Gilt	Calendar spread	H, M, U, Z
QNAS	Euroswiss 3-Month	Calendar spread	H, M, U, Z
QSAS	Short Sterling 3-Month	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
IEX	Euribor/EONIA ICS	Intercommodity spread	H, M, U, Z
QSAP	Short Sterling, 3-Month	Pack	H, M, U, Z, and 2 serial

Mexican Derivatives Exchange (MDX)

Symbol	Description	Instrument	Trading Months
C91S	91-Day Mexican Treasury Bill (CETES)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
IPCS	IPC Index	Calendar spread	H, M, U, Z
M10S	10-Year Bonds	Calendar spread	H, M, U, Z
M20S	20-Year Bonds	Calendar spread	H, M, U, Z
M3S	3-Year Bonds	Calendar spread	H, M, U, Z
MDAS	MXN Peso – US Dollar	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
T28S	28-Day T1IE	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z

Minneapolis Grain Exchange (MGEX)

Symbol	Description	Instrument	Trading Months
MWES	Hard Red Spring Wheat	Calendar spread	H, K, N, U, Z

Montreal Exchange (BdM)

Symbol	Description	Instrument	Trading Months
BXAS	3-Month Bankers Accept All Sessions	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CBS	Canadian Bond 10-Year	Calendar spread	H, M, U, Z
CGFS	Canadian Bond 5-Year	Calendar spread	H, M, U, Z
CGZS	Canadian Bond 2-Year	Calendar spread	H, M, U, Z
LGBS	Canadian Bond 30-Year	Calendar spread	H, M, U, Z
TPW	SP/TSE 60	Reverse spread	H, M, U, Z

NYMEX/Globex (NYMEXG)

Symbol	Description	Instrument	Trading Months
CLEL	Crude Oil	Butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
A0XS	Argus Sour Crude	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
BZLS	Brent Crude Oil Trade at Marker	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
BZS	Brent Crude Financial (Last Day)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
BZSS	Brent TAM (Singapore)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CCRS	Carbon CER Euro	Calendar spread	H, M, U, Z
CLES	Crude Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLLS	Crude Oil Trade at Marker	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLSS	Crude Oil TAM (Singapore)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLTS	Crude Oil TAS	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GLIS	European Gasoil (ICE)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HOES	Heating Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HOLS	Heating Oil Trade at Marker	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HOTS	Heating Oil TAS	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HRCS	US Midwest Domestic Hot-Rolled Coil Steel	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
LHES	New York Harbor ULSD	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
LRES	Gulf Coast Gasoline	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
LUES	Gulf Coast ULSD	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MBES	Gulf Coast Sour Crude	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z

NYMEXG (con't)

Symbol	Description	Instrument	Trading Months
NBZS	Brent 25-Day (Platts)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NEUAS	Carbon EUA Emissions Euro	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NGES	Natural Gas	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NGTS	Natural Gas TAS	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NOGS	E-mini Natural Gas	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NOHS	E-mini Heating Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NOQS	E-mini Crude Light	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NOUS	E-mini Unleaded Gasoline	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
PAES	Palladium	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
PLES	Platinum	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RBES	NY Harbor RBOB Gasoline	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RBLS	RBOB Trade at Marker	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RBTS	RBOB TAS	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RTES	RBOB Gasoline Financial	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
WSES	Crude Oil Financial	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
YKNS	NOX Seasonal V 2011	Calendar spread	H, M, U, Z
YQNS	NOX Annual V 2011	Calendar spread	H, M, U, Z
HOECLE	Heating Oil v. WTI Crude Crack	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
RBECLE	RBOB v. Crude Oil Crack	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
A0XCLE	Argus Sour Crude Fin v. WTI	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
BZDZG	Brent v. Oman Fin. Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
BZOO	Brent v. Oman Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLEBZ	WTI v. Brent Crude Fin.	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLEDZG	WTI v. Oman Fin. Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLEOQ	WTI v. Oman Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CRECPL	In-Month CER v. CER Plus	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HOEBZ	Heating Oil v. Brent Crude LastDayFin	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
LHEHOE	NY Harbor ULSD v. Heating Oil	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
LRELUE	Gulf Coast Gasoline v. ULSD	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
LRERBE	Gulf Coast Gas v. RBOB Gas	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
LUEHOE	Gulf Coast ULSD v. Heating Oil	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MBECLE	Gulf Coast Sour Crude v. WTI	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RBEBZ	RBOB v. Brent Crude Fin	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RBEHOE	RBOB v. Heating Oil Spread	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NGET	Natural Gas	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
RBET	NY Harbor RBOB Gasoline	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z

NYSE Liffe US

Symbol	Description	Instrument	Trading Months
MFSS	MSCI EAFE Mini Index	Calendar spread	H, M, U, Z
MMES	MSCI Emerging Markets Mini Index	Calendar spread	H, M, U, Z
YGS	Mini Gold	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z

NYSE Liffe US (con't)

Symbol	Description	Instrument	Trading Months
YIS	Mini Silver	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZIS	Silver	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZOS	Gold	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
LEDS	Eurodollar	Calendar spread	H, M, U, Z, and 2 serial
LEDL	Eurodollar	Butterfly	H, M, U, Z, and 2 serial
LEDB	Eurodollar	Bundle	H, M, U, Z, and 2 serial
LEDP	Eurodollar	Pack	H, M, U, Z, and 2 serial
LFVS	5-Year US Treasury Notes	Calendar spread	H, M, U, Z, and 2 serial
LTUS	2-Year US Treasury Notes	Calendar spread	H, M, U, Z
LYR	10-Year US Treasury Notes	Reduced tick calendar spread	H, M, U, Z
LUBR	US Ultra Treasury Bonds	Reduced tick calendar spread	H, M, U, Z
LUSR	30-Year US Treasury Bond	Reduced tick calendar spread	H, M, U, Z

NZ Futures and Options (NZFOE)

Symbol	Description	Instrument	Trading Months
NBBS	NZ 90-Day Bank Bill	Calendar spread	H, M, U, Z

Osaka Securities Exchange (OSE)

Symbol	Description	Instrument	Trading Months
JNK3S	Nikkei 300	Calendar spread	H, M, U, Z
JNKS	Nikkei 225	Calendar spread	H, M, U, Z
MJNKS	Mini Nikkei 225	Calendar spread	H, M, U, Z
RNPS	Russell/Nomura Prime	Calendar spread	H, M, U, Z
MJNKR	Mini Nikkei 225	Reduced tick calendar spread	H, M, U, Z

Singapore Exchange (SGX)

Symbol	Description	Instrument	Trading Months
FBS	Fuel Oil 380cst	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZFTS	SICOM Technically Specified Rubber 20	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZNDS	Nikkei Dividend Point Index	Calendar spread	Z
ZRTS	SICOM Ribbed Smoked Sheet 3 (RSS3)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZTS	SGX Mini 10 Year JGB	Calendar spread	H, M, U, Z
ZUS	USD Nikkei 225 Index	Calendar spread	H, M, U, Z
ZXS	Euro Stoxx 50 Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZYS	SGX Euroyen (TIBOR)	Calendar spread	H, M, U, Z
ZYZL	Euroyen TIBOR v. Euroyen LIBOR	Intercommodity spread	H, M, U, Z
AHR	LME-SGX Aluminium	Reduced tick calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZCUR	LME-SGX Copper	Reduced tick calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZSR	LME-SGX Zinc	Reduced tick calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CNW	FTSE China A50 Index	Reverse spread	H, M, U, Z, and 2 serial
ZAAW	MSCI Taiwan Stock Index	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZAPAW	MSCI Asia Apex 50 Index	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z

SGX (con't)

Symbol	Description	Instrument	Trading Months
ZGW	MSCI Singapore Stock Index	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZINW	S&P CNX Nifty Index	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZNAW	Nikkei 225 Index – All Sessions	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z

Sydney Futures Exchange (SFE)

Symbol	Description	Instrument	Trading Months
APS	SFE SPI 200 (S&P ASX 200) Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HBSS	90-Day Bank Accept	Calendar spread	H, M, U, Z
HGS	Greasy Wool	Calendar spread	G, J, M, Q, V, Z
HTSS	3-Year Aus Treasury Bond	Calendar spread	H, M, U, Z
HXSS	10-Year Us Treasury Bond	Calendar spread	H, M, U, Z
HYSS	3-Year Aus Interest Rate Swap	Calendar spread	H, M, U, Z
IBCRS	30-Day Interbank Cash Rate	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NBBS	NZ 90-Day Bank Bill	Calendar spread	H, M, U, Z
XSS	10-Year Aus Interest Rate Swap	Calendar spread	H, M, U, Z
AFBASM	EA Feed Barley vs Australian Sorghum	Intercommodity spread	F, H, K, N, U, X
AFBAWM	EA Feed Barley vs NSW Wheat	Intercommodity spread	F, H, K, N, U, X
ASMAWM	Australian Sorghum vs NSW Wheat	Intercommodity spread	F, H, K, N, U, X
AWMVAW	Milling Wheat v. Western Wheat	Intercommodity spread	F, H, K, N, U, X
WAWAWM	Western Wheat v. Milling Wheat	Intercommodity spread	F, H, K, N, U, X
XYT	AU 10-Year Bond-3-Year Bond	Intercommodity spread	H, M, U, Z
Y114I	AU 3-Year Bond-90-Day BnkAccBill	Intercommodity spread	H, M, U, Z
Y115I	AU 3-Year Bond-90-Day BnkAccBill	Intercommodity spread	H, M, U, Z
Y116I	AU 3-Year Bond-90-Day BnkAccBill	Intercommodity spread	H, M, U, Z
Y117I	AU 3-Year Bond-90-Day BnkAccBill	Intercommodity spread	H, M, U, Z
Y118I	AU 3-Year Bond-90-Day BnkAccBill	Intercommodity spread	H, M, U, Z
Y119I	AU 3-Year Bond-90-Day BnkAccBill	Intercommodity spread	H, M, U, Z
ACMW	Australian Canola	Reverse spread	F, H, K, N, U, X
AFBW	Australian Feed Barley	Reverse spread	F, H, K, N, U, X
ASMW	Australian Sorghum	Reverse spread	F, H, K, N, U, X
AWMW	Australian Milling Wheat	Reverse spread	F, H, K, N, U, X
WAWW	Western Australia Wheat	Reverse spread	F, H, K, N, U, X

In some cases, January contracts are listed three years out, as they are treated as the new crop month.

Tokyo Commodity Exchange (TOCOM)

Symbol	Description	Instrument	Trading Months
TCOS	Crude Oil	Calendar Spread	F, G, H, J, K, M, N, Q, U, V, X, Z
TGDS	Gold	Calendar Spread	G, J, M, Q, V, Z
TGOS	Gas Oil	Calendar Spread	F, G, H, J, K, M, N, Q, U, V, X, Z
TGSS	Gasoline	Calendar Spread	F, G, H, J, K, M, N, Q, U, V, X, Z
TKRS	Kerosene	Calendar Spread	F, G, H, J, K, M, N, Q, U, V, X, Z
TPAS	Palladium	Calendar Spread	G, J, M, Q, V, Z

TOCOM (con't)

Symbol	Description	Instrument	Trading Months
TPLS	Platinum	Calendar Spread	G, J, M, Q, V, Z
TRUS	Rubber RSS3	Calendar Spread	F, G, H, J, K, M, N, Q, U, V, X, Z
TSLS	Silver	Calendar Spread	G, J, M, Q, V, Z

Tokyo Grain Exchange (TGE)

Symbol	Description	Instrument	Trading Months
GAB	Azuki Beans	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GAC	Arabica Coffee	Calendar spread	F, H, K, N, U, X
GRI	Rice	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GRS	Raw Sugar	Calendar spread	F, H, K, N, U, X
GSB	Soybeans	Calendar spread	F, J, M, Q, V, Z

Tokyo Stock Exchange (TSE)

Symbol	Description	Instrument	Trading Months
JGBMS	Tokyo Mini JGB – TSE	Calendar spread	H, M, U, Z
JGBS	Tokyo 10-Year JGB	Calendar spread	H, M, U, Z
JMTW	Mini TOPIX – TSE	Reverse spread	H, M, U, Z
JT30W	TOPIX Core30 – TSE	Reverse spread	H, M, U, Z
JTPXW	TOPIX Index x 10,000 Yen	Reverse spread	H, M, U, Z

Supporting Documentation

The most recent version of this document can be found at:

<http://www.cqg.com/Docs/ExchangeTradedStrategies.pdf>

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