



Symbology for CQG Messaging Protocols

While the CQG API and FIX API use the same contract symbols as the CQG Integrated Client, the symbols passed through these APIs are expected to be strictly formatted in the CQG long symbol view, as described in this table:

Type	Formula
Futures	F.<commodity prefix>.<instrument symbol><month code><two-digit year code>
Relative Daily Future	F.<commodity prefix>.<instrument symbol>
Options	<C or P>.<commodity prefix>.<instrument symbol><month code><two-digit year code><strike price>
Fixed Income	T.<commodity prefix>.<instrument symbol>
Cash and Currency	X.<commodity prefix>.<instrument symbol>
Exchange-Traded Spreads	The <instrument symbol> should include the type of strategy and strategy leg gap without additional periods. See http://www.cqg.com/Docs/ExchangeTradedStrategies.pdf

The **commodity prefix** is usually US. You can confirm the prefix using the Symbol Finder in CQG IC. Some exceptions are stocks on the Australian Stock Exchange (AU), the Bombay Stock Exchange (IN), and German Equities (DE), for example.

Instrument symbols can be looked up also using the Symbol Finder. Additionally, the CQG FIX API can support custom symbols that are mapped to CQG symbols.

Month codes:

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

Symbol example	Meaning
F.US.EPZ12	E-Mini S&P 500, Dec 12
F.US.EDAS6Z12	Eurodollar Calendar Spread 6, Dec 12, Jun 13
F.US.EPW1M11	E-Mini S&P Reverse Calendar Spreads 1, Jun 11, Sep 11
C.US.QOJ111355	ICE Brent Crude, Apr 11 1355 Call
P.US.EPH1115200	E-Mini S&P 500, Mar 11 15200 Put
T.US.B044P0511	BrokerTec US Note 4.500% May 11 #912828G
X.US.LDKZ	Copper (USD, 90d Fwd) SELECT (London Metals Exchange)

Please note that not all contracts available in CQG are tradable. For a list of tradable contracts, please see <http://www.cqg.com/Docs/Symbols.pdf>.

If you have questions, please contact APISUPT@cqg.com or 1-800-525-1085.