

Symbology for Exchange-Traded Strategies

Exchange-Traded Strategies in CQG

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

Strategy	Definition
Bundle	<p>Order that enables an investor to purchase a predefined number of futures contracts 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, and 5-year bundle.</p> <p>Strategy Identifier: B</p>
Butterfly	<p>Spread of calendar spreads. Simultaneous buy/sell order for one contract in the nearest expiration, a sell/buy order for two contracts in the subsequent expiration, and a buy/sell order for one contract in the far expiration. The gaps between the months can be equal or broken.</p> <p>Strategy Identifier: L</p> <p>Other types:</p> <ul style="list-style-type: none"> • Broken (L1A) (L1B) (L1C) (L1D) (L3A) (L3B) • Pack (PB)
Calendar spread	<p>Simultaneous buy and sell orders in the same futures market with different expirations.</p> <p>Strategy Identifier: S</p> <p>Other types:</p> <ul style="list-style-type: none"> • Reverse (W) • Reduced Tick (R) • Pack Spread (PS) • Bundle Spread (BS)
Condor	<p>Spread between two adjacent calendar spreads. Simultaneous buy/sell order for one contract in the near expiration, sell/buy order for one contract in a future expiration, 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.</p> <p>Strategy Identifier: C</p>
Double butterfly	<p>Spread of butterfly spreads. Simultaneous buy/sell order for one contract in the near expiration, sell/buy order for one contract with the latest expiration, a buy/sell order for three contracts in the next expiration(after near month), and a sell/buy order for three contracts in the expiring month immediately preceding the latest expiration.</p> <p>Strategy Identifier: D</p>

Strategy	Definition
Intercommodity spread (ICS)	<p>Simultaneous purchase and sale of two or more contracts in different futures markets. The traded quantities of contracts may be equal or split by a fixed ratio such as 4:3.</p> <p>Other types:</p> <ul style="list-style-type: none"> • Crack • Same Month (I0), Offset (I1...), Reverse Offset (WI1...) • Same month Soybean Crush (00), Soybean Crush Meal Oil expires ahead of Beans (01, 02, 03), Soybean Crush Meal, Oil expires after Beans (I01)
Inter-exchange spread (IES)	<p>Exchange listed, implied pricing spread, the legs of which are traded on separate exchanges, e.g. KCBOT and CBOT.</p> <p>Other types:</p> <ul style="list-style-type: none"> • Same Month (I0), Offset (I1...) • Reverse Offset (WI1...)
Pack	<p>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 several color coded packs: White, Red, Green, Blue, Gold, Purple, Orange, Pink, Silver, and Copper.</p> <p>Strategy Identifier: P</p>
Special strategies	<p>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.</p>
Strip	<p>Order for a group of contracts for the same commodity in sequential expirations.</p> <p>Strategy Identifier: (T3,T6...)</p>
Trade at Settlement (TAS)	<p>Trades made at full tick intervals below or above the underlying market's recent settlement price.</p> <p>Strategy Identifier: T</p> <p>Other types:</p> <ul style="list-style-type: none"> • TAS Spread (TS)

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](#). Examples:

Strategy	Instrument and Scope
EDAB2U6	Eurodollar 2-year bundle <i>U6 - Z6 - H7 - M7 - U7 - Z7 - H8 - M8</i>
EDAL3Z4	Eurodollar butterfly <i>Z4 - H5 - M5</i>
EDAS3Z4	Eurodollar calendar spread <i>Z4 - H5</i>
EDAC12M4	Eurodollar condor <i>M4 - M5 - M6 - M7</i>
EDAD3Z5	Eurodollar double butterfly <i>Z5 - H6 - M6 - U6</i>
KEZW11Z4	Wheat 1-month offset expiration inter-exchange spread (IES) <i>KEZ4 - ZWH5</i>
MWWWI1Z4	Wheat 1-month reverse offset inter-exchange spread (IES) <i>MWH5 - ZWZ4</i>
KEZW10Z4	Wheat same month inter-exchange spread (IES) <i>KEZ4 - ZWZ4</i>
CHGI0Z4	Cattle/Lean Hogs same month intercommodity spread (ICS) <i>LEZ4 - HEZ4</i>
CHGI1Z4	Cattle/Lean Hogs 1-month offset expiration intercommodity spread (ICS) <i>LEZ4 - HEG5</i>
CHGWI1Z4	Cattle/Lean Hogs 1-month reverse offset intercommodity Spread (ICS) <i>LEG5 - HEZ</i>
SOM00F5	Soybean crush same month <i>F5 - F5 - F5</i>
SOM01V5	Soybean crush meal, oil expire ahead of beans <i>V5 - V5 - X5</i>
SOMI01Z4	Soybean crush meal, oil expire after beans <i>Z4 - Z4 - X4</i>
QPQOU4	ICE gas oil futures 4:3 crack <i>U4 - U4</i>
YI17I2U5	AU 3-year bond/90-day bank accept bill 17:20 lagged intercommodity spread/special strategy <i>U5 - H6</i>
EDAP4U3	Eurodollar blue pack <i>U3 - Z3 - H4 - M4</i>
EDAY12Z8	Eurodollar pack spread <i>Z8 - Z9</i>
TYAR1U4	US 10-year treasury note reduced tick calendar spread <i>U4 - Z4</i>
EBW1U5	Euro/British pound reverse spread <i>U5 - Z5</i>
GDCT6N4	Milk Class III strip <i>N4 - Q4 - U4 - V4 - X4 - Z4</i>
NOBU5	NOB (10-year–30-year) treasury intercommodity spread <i>U5 - U5</i>

Underlying contract

The underlying contract is that part of the symbol common to all expressions. For example, in the expression EDAS3Z5, EDA is the underlying contract.

The [list](#) at the end of this document identifies the symbols for 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. For example, in the expression EDAS3Z5, S is the strategy identifier.

Strategy	Identifier	Strategy	Identifier
Bundle	B	Pack	P
Bundle spread	BS	Pack butterfly	PB
Butterfly	L	Pack spread	Y
Calendar spread	S	Reduced tick calendar spread	R
Condor	C	Reverse spread	W
Double butterfly	D	Special strategies	none
Intercommodity spread, offset	I	Strip	T#
Intercommodity spread, reverse offset	WI	TAS spread	TS
Intercommodity spread, same month	IO	Trade at Settlement (TAS)	T
Inter-exchange spread, offset	I		
Inter-exchange spread, reverse offset	WI		
Inter-exchange spread, same month	IO		

Strategy leg gap

For calendar, intercommodity, inter-exchange, reduced tick calendar, and reverse spreads, the strategy leg gap is a true leg gap: the distance between strategy legs calculated in number of contracts listed.

The strategy leg gap is provided 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.

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

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

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.

Strategy	Leg Gap
Calendar spread	1, 2, 3, 4, 5, 6, 12 or by demand
Intercommodity spread	1, 2, 3, 4, 5, 6, 7, 8
Inter-exchange spread	1, 2, 3, 4, 5, 6, 12
Offset intercommodity spread	1, 2, 3, 4, 5, 6, 7, 8
Offset inter-exchange spread	1, 2, 3, 4, 5, 6, 12
Reduced tick calendar spread	1, 2, 3, 4, 5, 6, 12 or by demand
Reverse spread	1, 2, 3, 4

For butterfly, condor, double butterfly, pack spreads, and strip strategies, the strategy leg gap is an interval: the distance between strategy legs calculated in the number of month that can be listed.

Strategy	Interval
Butterfly	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 $EDAM9 - 2*EDAU9 + EDAZ9$
Condor	3, 6, 9, 12
Double butterfly	3, 6, 9, 12
Pack spread	3, 6, 9, 12, 24, 36, 48, 60, 72
Strip	3, 6, 12

For bundles, the interval is the number of years.

Strategy	Number
Bundle	Number of years = 2, 3, 4, 5 Eurodollar has 4 legs per year, so B2 has 8 legs and B3 has 12 legs Number of legs: 2-8 legs (2 years), 3-12 legs (3 years), 4-16 legs (4 years), 5-20 legs (5 years) EDAB2M9 represents $EDAM9 + EDAU9 + EDAZ9 + EDAH10 + EDAM10 + EDAU10 + EDAZ10 + EDAH11$

For packs, the interval is the pack number.

Strategy	Number
Pack	Number of years with the current year equal to 1: 1 = White 2 = Red 3 = Green 4 = Blue 5 = Gold 6 = Purple 7 = Orange 8 = Pink 9 = Silver 10 = Copper Eurodollar: EDAP1M9 (represents EDAM9 + EDAU9 + EDAZ9 + EDAH10) Eurodollar: EDAP2Z9 (represents EDAZ9 + EDAH10 + EDAM10 + EDAU10)

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 EDAS3Z5, 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: ZCES1H4

ZCE = underlying contract

S1 = strategy leg gap

H = front month

4 = 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 2014. 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, ZCEH4–ZCEK4.

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 EDAS3Z5, 2015 is the year.

Creating Strategy Expressions

To create a strategy expression, combine the underlying contract; the strategy identifier; 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:

Strategy	Formula
Bundle	underlying contract + B + number of years + month + year
Bundle	underlying contract + BS + number of years + month + year
Butterfly	underlying contract + L + interval + month + year
Calendar spread	underlying contract + S + strategy leg gap + month + year
Condor	underlying contract + C + interval + month + year
Double butterfly	underlying contract + D + interval + month + year
Intercommodity spread, offset	underlying contract + underlying contract + I + leg gap + month + year
Intercommodity spread, reverse offset	underlying contract + underlying contract + WI + leg gap + month + year
Intercommodity spread, same month	underlying contract + underlying contract + I0 + month + year
Inter-exchange spread, offset	underlying contract + underlying contract + I + leg gap + month + year
Inter-exchange spread, reverse offset	underlying contract + underlying contract + WI + leg gap + month + year
Inter-exchange spread, same month	underlying contract + underlying contract + I0 + month + year
Pack	underlying contract + P + number of the pack + month + year
Pack butterfly	underlying contract + PB + interval + month + year
Pack spread	underlying contract + Y + interval + month + year
Reduced tick calendar spread	underlying contract + R + strategy leg gap + month + year
Reverse spread	underlying contract + W + strategy leg gap + month + year
Strip	underlying contract + T + interval + month + year
TAS	underlying contract + T + month + year
Treasury intercommodity spread	spread's own symbol + month + year

Exchange-Traded Strategies in CQG

Note: Trading months indicate possible trading months. Exchanges may list only the most active months, although other less active months are available also. Consider: "Trading is conducted for delivery during the current calendar month; the next two calendar months; any January, March, May, and September falling within a 23-month period; and any July and December falling within a 60-month period beginning with the current month." In that case, all 12 months are tradable.

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

Symbol	Description	Instrument	Trading Months
ACMS	Australian Canola	Calendar spread	F, H, K, N, U
AFBS	Australian Feed Barley	Calendar spread	F, H, K, N, U, X
AFS	S&P/ASX 200 Financials-x-A-REIT Index	Calendar spread	H, M, U, Z
APS	SFE SPI 200 (S&P ASX 200) Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ARS	S&P/ASX 200 Resources Index	Calendar spread	H, M, U, Z
ASMS	Australian Sorghum	Calendar spread	F, H, K, N, U, X
AVIS	S&P/ASX 200 VIX	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
AWMS	Australian Milling Wheat	Calendar spread	F, H, K, N, U
HBSS	90-Day Bank Accept	Calendar spread	H, M, U, 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
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
WAWS	Western Australia Wheat	Calendar spread	F, H, K, N, U
AFBASM	EA Feed Barley/Australian Sorghum	Intercommodity spread	F, H, K, N, U, X
AFBAWM	EA Feed Barley/NSW Wheat	Intercommodity spread	F, H, K, N, U, X
ASMAWM	Australian Sorghum/NSW Wheat	Intercommodity spread	F, H, K, N, U, X
GNBN	NSW \$300 Cap v. Base Load	Intercommodity spread	H, M, U, Z
GQBQ	QLD \$300Cap v. Base Load	Intercommodity spread	H, M, U, Z
GSBS	SA \$300 Cap v. Base Load	Intercommodity spread	H, M, U, Z
GVBV	VIC \$300 Cap v. Base Load	Intercommodity spread	H, M, U, Z
WAWAWM	Western Wheat/Milling Wheat	Intercommodity spread	F, H, K, N, U
XTYT	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
BNT4	NSW Base Load Electricity Futures	Strip	H, M, U, Z
BQT4	QLD Base Load Electricity Futures	Strip	H, M, U, Z
BST4	SA Base Load Electricity Futures	Strip	H, M, U, Z
BVT4	VIC Base Load Electricity Futures	Strip	H, M, U, Z
HGXT4	Victorian Wholesale Gas	Strip	H, M, U, Z

ASX 24 (con't)

Symbol	Description	Instrument	Trading Months
HPVT4	VIC Peak Period Electricity Futures	Strip	H, M, U, Z
PNT4	NSW Peak Period Electricity Futures	Strip	H, M, U, Z
PQT4	NSW Peak Period Electricity Futures	Strip	H, M, U, Z
PST4	SA Peak Period Electricity Futures	Strip	H, M, U, Z

Bursa Malaysia Derivatives Exchange/Globex (BMDX)

Symbol	Description	Instrument	Trading Months
MPOS	Crude Palm Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FGLDS	Gold	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
FPKOS	Crude Palm Kernel Oil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FPOLS	RBD Palm Olein	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

CBOE Futures Exchange (CFE)

Symbol	Description	Instrument	Trading Months
VXW	CBOE Volatility Index	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
VXT	VIX Volatility Index	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z

CBOT/Globex

Symbol	Description	Instrument	Trading Months
KWEL	Wheat	Butterfly	H, K, N, U, Z
ZCEL	Corn	Butterfly	H, K, N, U, Z
ZLEL	Soybean Oil	Butterfly	F, H, K, N, Q, U, V, Z
ZMEL	Soybean Meal	Butterfly	F, H, K, N, Q, U, V, Z
ZOEL	Oats	Butterfly	H, K, N, U, Z
ZQEL	Fed Funds 30-Day	Butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
ZREL	Rough Rice	Butterfly	F, H, K, N, U, X
ZSEL	Soybeans	Butterfly	F, H, K, N, Q, U, X
ZWAL	Wheat	Butterfly	H, K, N, U, Z
BSWS	Black Sea Wheat	Calendar 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
KWES	Wheat	Calendar spread	H, K, N, U, Z
MKCS	Mini-Sized KC (HRW) Wheat	Calendar spread	H, K, N, U, Z
T1US	2-Year USD IR Swap (Initial)	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

CBOT/Globex (con't)

Symbol	Description	Instrument	Trading Months
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
ZEES	Ethanol	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
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
ZQEC	Fed Funds 30-Day	Condor	F, G, H, J, K, M, N, Q, U, V, X, Z
SOM00	Soybean Crush Same Month	Crush	F, H, K, N, Q, U
SOM01-3	Soybean Crush Meal, Oil expire ahead of Beans	Crush	V, Z
SOMI01	Soybean Crush Meal, Oil expire after of Beans	Crush	Z
FVAF1U	5-Year Treasury Note/5-Year USD IRS	Intercommodity spread	H, M, U, Z
NBY	NBY (10-Year/30-Year) New Ratio	Intercommodity spread	H, M, U, Z
TFY	TFY (2-yr v. 5-yr)	Intercommodity spread	H, M, U, Z
TYAN1U	10-Year Treasury Note/10-Year USD IRS	Intercommodity spread	H, M, U, Z
TYT	2-Year/3-Year	Intercommodity spread	H, M, U, Z
ULAB1U	Ultra T-Bond/30-Year USD IRS	Intercommodity spread	H, M, U, Z
ZWAZCE	Wheat/Corn	Intercommodity spread	H, K, N, U, Z
KEZWI0	KCBOT/CBOT Wheat Same Month	Inter-exchange spread	H, K, N, U, Z
KEZWI1-8	KCBOT/CBOT Wheat Offset Month	Inter-exchange spread	H, K, N, U, Z
MWWI0	MGEX/CBOT Wheat Same Month	Inter-exchange spread	H, K, N, U, Z
MWWI1-8	MGEX/CBOT Wheat Offset Month	Inter-exchange spread	H, K, N, U, Z
MWWWI1-8	MGEX/CBOT Wheat Reverse Offset Month	Inter-exchange spread	H, K, N, U, Z
BOB	BOB (30-Year/Ultra T-Bond)	Net-change-quoted ICS	H, M, U, Z
FOB	FOB (5-Year/30-Year)	Net-change-quoted ICS	H, M, U, Z
FOL	FOL (5-Year/Ultra T-Bond)	Net-change-quoted ICS	H, M, U, Z
FYT	FYT (5-Year/10-Year)	Net-change-quoted ICS	H, M, U, Z
NOB	NOB (10-Year/30-Year)	Net-change-quoted ICS	H, M, U, Z
NOL	NOL (10-Year/Ultra T-Bond)	Net-change-quoted ICS	H, M, U, Z
TOB	TOB (3-Year/30-Year)	Net-change-quoted ICS	H, M, U, Z
TOF	TOF (3-Year/5-Year)	Net-change-quoted ICS	H, M, U, Z
TOU	TOU (3-Year/Ultra T-Bond)	Net-change-quoted ICS	H, M, U, Z
TUB	TUB (2-Year/30-Year)	Net-change-quoted ICS	H, M, U, Z
TUF	TUF (2-Year/5-Year)	Net-change-quoted ICS	H, M, U, Z
TUL	TUL (2-Year/Ultra T-Bond)	Net-change-quoted ICS	H, M, U, Z
TUN	TUN (3-Year/10-Year)	Net-change-quoted ICS	H, M, U, Z

CBOT/Globex (con't)

Symbol	Description	Instrument	Trading Months
TUT	TUT (2-Year/10-Year)	Net-change-quoted ICS	H, M, U, Z
TYT	TYT (2-Year/3-Year)	Net-change-quoted ICS	H, M, U, Z
B1UR	30-Year USD IR Swap (Initial)	Reduced tick calendar spread	H, M, U, Z
F1ER	5-Year EUR DSF IR Swap	Reduced tick calendar spread	H, M, U, Z
F1UR	5-Year USD IR Swap (Initial)	Reduced tick calendar spread	H, M, U, Z
N1ER	10-Year EUR DSF IR Swap	Reduced tick calendar spread	H, M, U, Z
N1UR	10-Year USD IR Swap (Initial)	Reduced tick calendar spread	H, M, U, Z
T1ER	2-Year EUR DSF IR 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
ZBXR	US Bond 3:2 Ratio Cal Spread	Reduced tick spreads	H, M, U, Z
BREW	Dow Jones US Real Estate Index	Reverse spread	H, M, U, Z
YMW	Mini-Dow \$5	Reverse spread	H, M, U, Z

Chicago Board of Trade (CBOT)

Symbol	Description	Instrument	Trading Months
WS	Wheat	Calendar spread	H, K, N, 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

CME Europe

Symbol	Description	Instrument	Trading Months
BOGS	Soybean Oil v. European Gasoil Modified	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FFBAS	FAMED Biodiesel fob ARA (RED Compl)(Argus)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FRBAS	RME Biodiesel fob ARA (RED Compl)(Argus)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
QAAS	European Gasoil (ICE)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
UBDS	FAME 0 Biodiesel (RED/Argus) v. Gasoil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
URAS	RME Biodiesel (RED/Argus) v. Gasoil	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
BRLW	USD/BRL Cash Settled	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EAUDW	AUD/USD Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EBPW	EUR/GBP Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ECADW	USD/CAD Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ECHFW	USD/CHF Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ECHW	EUR/CNH Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EDKW	EUR/DKK Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EEJYW	EUR/JPY Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z

CME Europe (con't)

Symbol	Description	Instrument	Trading Months
EENOW	EUR/NOK Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EESIW	EUR/CHF Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EFTW	EUR/HUF Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EINRW	USD/INR Cash Settled	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EJPYW	USD/JPY Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ELIW	EUR/TRY Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ENZDW	NZD/USD Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EPOW	EUR/PLN Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ERNW	EUR/CNY Cash Settled	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ERUBW	USD/RUB Cash Settled	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ESWW	EUR/SEK Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EUSW	EUR/USK Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EZKW	EUR/CZK Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GBPXW	GBP/USK Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MXNW	USD/MXN Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
UAHW	USD/UAH Cash Settled	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
UCHW	USD/CNH Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
UCRW	USD/CNY Cash Settled	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
UISW	USD/ILS Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
UKWW	USD/KRW Cash Settled	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
UTLW	USD/TRY Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZRAW	USD/ZAR Physically Delivered	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z

COMEX/Globex (COMEXG)

Symbol	Description	Instrument	Trading Months
ALIS	Aluminum	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
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
GCKS	Gold Kilo	Calendar spread	G, J, M, Q, V, 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, H, K, N, U, 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
SILR	1,000 oz. Silver	Reduced tick calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GCT	Gold TAS	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
SIT	Silver TAS	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
CPT	Copper TAS	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z

Dubai Gold & Commodities Exchange (DGCX)

Symbol	Description	Instrument	Trading Months
DBSXS	S&P BSE SENSEX	Calendar spread	1 calendar spread between current & subsequent 2nd serial month
DGOS	Gold	Calendar spread	G, J, M, Q, V, Z
DINRS	Indian Rupee	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
INRMS	Mini Indian Rupee	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z

Dubai Mercantile Exchange/Globex (DME)

Symbol	Description	Instrument	Trading Months
OQL	Oman Crude Oil	Butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
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)/Oman Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
BZDZG	Brent/Oman Fin. Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
BZOQ	Brent/Oman Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLEDZG	WTI/Oman Fin. Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLEOQ	WTI/Oman Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z

Eurex

Symbol	Description	Instrument	Trading Months
FEUB	EURIOBOR, 3-month	Bundle	H, M, U, Z
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
ESBS	Euro STOXX Banks	Calendar spread	H, M, U, Z
F2MXS	MDAX futures	Calendar spread	H, M, U, Z
FBTMS	Mid Term Euro-BTP	Calendar spread	H, M, U, Z
FBTPS	Euro-BTP Futures	Calendar spread	H, M, U, Z
FBTSS	Short Term Euro-BTP	Calendar spread	H, M, U, Z
FBUTS	Butter	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FCEFS	EURCHF	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FCEPS	EURGBP	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FCEUS	EURUSD	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FCPFS	GBPCHF	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FCPUS	GBPUSD	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FCUFS	USDCHF	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FEPPS	European Processing Potatoes	Calendar spread	J, M, X
FEUS	EURIBOR 3-Month	Calendar spread	H, M, U, Z
FGBXS	Euro Buxl (30-year)	Calendar spread	H, M, U, Z

Eurex (con't)

Symbol	Description	Instrument	Trading Months
FHOGS	Eurex Hogs	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FOAMS	Mid-Term Euro-OAT	Calendar spread	H, M, U, Z
FOATS	Euro-OAT	Calendar spread	H, M, U, Z
FPIGS	Eurex Piglets	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FSMPS	Skimmed Milk Powder	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FT25S	TA-25 Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FTXS	Daily Futures on TAIFEX	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
FXXPS	STOXX Europe 600	Calendar spread	H, M, U, Z
MWHYS	European Whey Powder	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
SCS	10-Year Swiss Bond	Calendar spread	H, M, U, Z
STBS	STOXX Europe 600 Banks	Calendar spread	H, M, U, Z
SWS	Swiss Market Index	Calendar spread	H, M, U, Z
FEUP	EURIOBOR, 3-month	Pack	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
U2BS	Eurodollar 2-Year	Bundle spread	F, G, H, J, K, M, N, Q, U, V, X, Z
U3BS	Eurodollar 3-Year	Bundle spread	F, G, H, J, K, M, N, Q, U, V, X, Z
U5BS	Eurodollar 5-Year	Bundle spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EDAL	Eurodollar 3-Month LIBOR	Butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
GEBL	Euribor	Butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
GFL	Feeder Cattle	Butterfly	F, H, J, K, Q, U, V, X
GLEL	Live Cattle	Butterfly	G, J, M, Q, V, Z
HEL	Lean Hogs	Butterfly	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
GDYS	CME Dry Whey	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

Globex (con't)

Symbol	Description	Instrument	Trading Months
GFS	Feeder Cattle	Calendar spread	F, H, J, K, Q, U, V, X
GLBS	1-Month Eurodollar	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GLES	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
LBSS	Lumber	Calendar spread	F, H, K, N, U, X
YRS	Euro FX/Japanese Yen	Calendar spread	H, M, U, Z
EDAC	Eurodollar	Condor	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
CHG10-1	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
GDCGDK	Milk Class III/Milk Class IV	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EDAP	Eurodollar	Pack	F, G, H, J, K, M, N, Q, U, V, X, Z
EDAY	Eurodollar	Pack spread	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
EDAPB1-2	Eurodollar	Pack butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
ACDW	Australian Dollar/Canadian Dollar	Reverse spread	H, M, U, Z
AJYW	Australian Dollar/Japanese Yen	Reverse spread	H, M, U, 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
CHLW	US Dollar/Chilean Peso	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CJYW	Canadian Dollar/Japanese Yen	Reverse spread	H, M, U, Z
CNHW	Offshore Renminbi	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, 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
GDW	Goldman Sachs Commodity Index	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GEPZW	Euro FX/Polish Zloty	Reverse spread	H, M, U, Z
GMCDW	E-Micro CAD/USD	Reverse spread	H, M, U, Z
GPLNW	Polish Zloty	Reverse spread	H, M, U, Z
ILSW	Israeli Shekel	Reverse spread	H, M, U, Z

Globex (con't)

Symbol	Description	Instrument	Trading Months
JY6W	Japanese Yen	Reverse spread	H, M, U, Z
M6AW	E-Micro AUD/USD	Reverse spread	H, M, U, Z
M6BW	E-Micro GBP/USD	Reverse spread	H, M, U, Z
M6EW	E-Micro EUR/USD	Reverse spread	H, M, U, Z
M6JW	E-Micro USD/JPY	Reverse spread	H, M, U, Z
M6SW	E-Micro USD/CHF	Reverse spread	H, M, U, Z
MIRW	E-Micro INR/USD	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MJYW	E-Micro JPY/USD	Reverse spread	H, M, U, Z
MLPW	S&P MLP Index	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
MNHW	E-micro USD/CNH	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MSFW	E-Micro CHF/USD	Reverse spread	H, M, U, Z
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
PJYW	British Pound/Japanese Yen	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
SIRW	Indian Rupee	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
SJYW	Swiss Franc/Japanese Yen	Reverse spread	H, M, U, Z
SK6W	Swedish Krona	Reverse spread	H, M, U, Z
SMCW	E-mini S&P SmallCap 600 Futures	Reverse spread	H, M, U, Z
XABW	E-mini Materials Select Sector Index	Reverse spread	H, M, U, Z
XAEW	E-mini Energy Select Sector Index	Reverse spread	H, M, U, Z
XAFW	E-mini Financial Select Sector Index	Reverse spread	H, M, U, Z
XAIW	E-mini Industrial Select Sector Index	Reverse spread	H, M, U, Z
XAKW	E-mini Technology Select Sector Index	Reverse spread	H, M, U, Z
XAPW	E-mini Consumer Staples Select Sector	Reverse spread	H, M, U, Z
XAUW	E-mini Utilities Select Sector Index	Reverse spread	H, M, U, Z
XAVW	E-mini Health Care Select Sector Index	Reverse spread	H, M, U, Z
XAYW	E-mini Consumer Discretionary Sel Sector	Reverse spread	H, M, U, Z
YRW	Euro FX/Japanese Yen	Reverse spread	H, M, U, Z
ZARW	USD/ZAR	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CCBT3/6/12	Cash-Settled Butter	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
CSCT3/6/12	Cheese	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
GDCT3/6/12	Milk Class III	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
GDKT3/6/12	Milk Class IV	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z

Globex (con't)

Symbol	Description	Instrument	Trading Months
GDYT3/6/12	CME Dry Whey	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
GNFT3/6/12	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
A50W	iShares FTSE A50 China Index ETF	Reverse spread	Spot, next calendar, and next 2 calendar quarter
AMCW	China AMC CSI 300 Index ETF	Reverse spread	Spot, next calendar, and next 2 calendar quarter
CHHW	CES China 120 Index	Reverse spread	Spot, next calendar, and next 2 calendar quarter
CSAW	CSOP FTSE China A50 ETF	Reverse spread	Spot, next calendar, and next 2 calendar quarter
CUSW	USD/CNH	Reverse spread	Spot, next three calendar, and next 3 quarter
H3BW	HIBOR (3-Month)	Reverse spread	Spot, next two calendar, and 7 quarter
HHIW	H-Shares Index	Reverse spread	Spot, next calendar, and next 2 calendar quarter
HSIW	Hang Seng Index	Reverse spread	Spot, next calendar, and next 2 calendar quarter
MCHW	Mini H-Shares Index	Reverse spread	Spot, next calendar, and next 2 calendar quarter
MHIW	Mini-Hang Seng Index	Reverse spread	Spot, next calendar, and next 2 calendar quarter

ICE Basildon

Symbol	Description	Instrument	Trading Months
QSAB	Short Sterling, 3-Month	Bundle	F, G, H, J, K, M, N, Q, U, V, X, Z
G02TS	Short Bund (Schatz) TAS	Calendar spread	H, M, U, Z
G05TS	Medium Bund (Bobl) TAS	Calendar spread	H, M, U, Z
G10TS	Long Bund TAS	Calendar spread	H, M, U, Z
G30TS	Ultra Long Bund TAS	Calendar spread	H, M, U, Z
HGTS	Medium Gilt TAS	Calendar spread	H, M, U, Z
LGSTS	Short Gilt TAS	Calendar spread	H, M, U, Z
QEATS	Euribor 3-Month TAS	Calendar spread	H, M, U, Z
QFAS	FTSE 100 Index	Calendar spread	H, M, U, Z
QFATS	FTSE 100 Stnd Index TAS	Calendar spread	H, M, U, Z
QGATS	Long Gilt TAS	Calendar spread	H, M, U, Z
QSATS	Short Sterling 3-Month TAS	Calendar spread	H, M, U, Z
UTS	Ultra Long Gilt TAS	Calendar spread	H, M, U, Z
Y2TS	FTSE 250 Stnd Index TAS	Calendar spread	H, M, U, Z

ICE Futures Canada

Symbol	Description	Instrument	Trading Months
BBWS	Barley	Calendar spread	H, K, N, V, Z
DDWS	Durum Wheat	Calendar spread	H, K, N, V, Z
WAS	Milling Wheat	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
BNXTS	Brent NX TAS	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
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
IBOS	Cash-Settled U.S. Soybean Oil	Calendar spread	F, H, K, N, Q, U, V, Z
ICNS	Cash-Settled U.S. Corn	Calendar spread	H, K, N, U, Z
ISS	Cash-Settled U.S. Soybean	Calendar spread	F, H, K, N, Q, U, X
IWS	Cash-Settled U.S. Wheat	Calendar spread	H, K, N, U, Z
IZMS	Cash-Settled U.S. Soybean Meal	Calendar spread	F, H, K, N, Q, U, 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
QPTS	Gasoil TAS	Calendar spread	F, N, Q, U, V, X, Z
SBES	Sugar #11	Calendar spread	H, K, N, V
SBETS	Sugar #11 TAS	Calendar spread	H, K, N, V
SFES	Sugar Domestic #16	Calendar spread	F, H, K, N, U, X
AREW	Australian Dollar/New Zealand Dollar	Reverse spread	H, M, U, Z
ASEW	Australian Dollar/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
ETRW	Turkish Lira/Euro	Reverse spread	H, M, U, Z
EZEW	Euro/Czech Koruna	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
ISLW	Israeli Shekel/US Dollar	Reverse spread	H, M, U, Z
KBXW	Brazil Real/US Dollar	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
KEJW	New Euro/Japanese Yen	Reverse spread	H, M, U, Z
KEOW	New Euro/US Dollar	Reverse spread	H, M, U, Z
KIUW	Indian Rupee/US Dollar	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
KJEW	Swedish Krona/Japanese Yen	Reverse spread	H, M, U, Z
KOLW	New Euro/Norwegian Krone	Reverse spread	H, M, U, Z
KRKW	New Euro/Swedish Krona	Reverse spread	H, M, U, Z
KRZW	New Euro/Swiss Franc	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
KZYW	New Swiss Franc/Japanese Yen	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

ICE Futures U.S. (con't)

Symbol	Description	Instrument	Trading Months
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
PELW	Polish Zloty/Euro	Reverse spread	H, M, U, Z
PKEW	Sterling/Norway Krone	Reverse spread	H, M, U, Z
PLNW	Polish Zloty/US Dollar	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
RGEW	Russell 1000 Growth	Reverse spread	H, M, U, Z
RVEW	Russell 1000 Value Index Mini (\$100)	Reverse spread	H, M, U, Z
SSEW	Sterling/Swiss Franc Cross Rate	Reverse spread	H, M, U, Z
SYEW	Sterling/Japanese Yen Cross Rate	Reverse spread	H, M, U, Z
TFEW	Russell 2000 Index Mini	Reverse spread	H, M, U, Z
TRMW	Turkish Lira/US Dollar	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	Australian Dollar/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
CCET	Cocoa	TAS	H, K, N, U, Z
CTET	Cotton	TAS	H, K, N, V
DXET	Dollar Index	TAS	H, M, U, Z
IBOT	Soybean Oil	TAS	F, H, K, N, Q, U, V, Z
ICNT	Corn	TAS	H, K, N, U, Z
IST	Soybeans	TAS	F, H, K, N, Q, X
IWT	Wheat	TAS	H, K, N, U, Z
KCET	Coffee	TAS	H, K, N, U, Z
KEOT	New Euro/Dollar	TAS	H, M, U, Z
OJET	Orange Juice	TAS	H, K, N, U, X
RFET	Russell 1000 Index Mini	TAS	H, M, U, Z
RGET	Russell 1000 Growth Index Mini	TAS	H, M, U, Z
RVET	Russell 1000 Value Index Mini	TAS	H, M, U, Z
SBET	Sugar World #11	TAS	H, K, N, V
TFET	Russell 2000 Index	TAS	H, M, U, Z

ICE UK

Symbol	Description	Instrument	Trading Months
LEDB	Eurodollar	Bundle	H, M, U, Z, and 2 serial
LEDL	Eurodollar	Butterfly	H, M, U, Z, and 2 serial

ICE UK (cont')

Symbol	Description	Instrument	Trading Months
LEDS	Eurodollar	Calendar spread	H, M, U, Z, and 2 serial
QUS	UK Seasonal Natural Gas	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RPAS	Agency DTCC GCF Repo Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RPMS	MBS DTCC GCF Repo Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RPTS	US Treasury DTCC GCF Repo Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
LEDP	Eurodollar	Pack	H, M, U, Z, and 2 serial

Intercontinental Exchange (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
CERS	ICE ECX Carbon Financial Instrument CER	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CEUS	ECX EUAA	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
ETTS	WTI TAS	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GWES	UK Natural Gas (EUR)	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	Gasoil	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
UBLS	UK Base Electricity (Gregorian)	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
UPLS	UK Peak Electricity (Gregorian)	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
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

ICE (con't)

Symbol	Description	Instrument	Trading Months
BNXQO	Brent NX/Brent Futures	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CERCEU	ECX CER/EUAA Futures	Intercommodity spread	H, M, U, Z
CEUECF	ECX EUAA/EUA	Intercommodity spread	H, M, U, 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
GPYTFY	GASPOOL/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
ULG	Gasoil 1000ppm/10ppm Low Sulphur	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
QPT	Gasoil	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
QUT	Natural Gas	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
ULST	Low Sulphur Gasoil	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
QHOT	NY Harbour Heating Oil	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
BNXT	Brent	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
ETT	WTI	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
MIDT	Middle East Sour Crude	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
CERT	CER	TAS	Z
ECFT	EUA	TAS	Z
CEUT	EUAA	TAS	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

Johannesburg Stock Exchange (JSE)/ SAFEX Commodity Derivatives

Symbol	Description	Instrument	Trading Months
ALSIW	FTSE/JSE TOP 40 Index	Reverse spread	H, M, U, Z

Korea Exchange (KRX)

Symbol	Description	Instrument	Trading Months
KOSW	KOSPI 200 Index	Reverse spread	H, M, 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

Liffe Commodities London (con't)

Symbol	Description	Instrument	Trading Months
VWS	Wheat	Calendar spread	F, H, K, N, X

Liffe Commodities Paris

Symbol	Description	Instrument	Trading Months
LBMS	Premium Milling Wheat No.3	Calendar spread	H, K, U, Z
PMS	Rapeseed	Calendar spread	G, K, Q, X
PVS	Milling Wheat	Calendar spread	2015 contracts: F, H, K, U, X, Z
PZS	Maize	Calendar spread	F, H, M, Q, X
RSMS	Rapeseed Meal	Calendar spread	H, M, U, Z
RSOS	Rapeseed Oil	Calendar spread	H, M, U, Z

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 Paris

Symbol	Description	Instrument	Trading Months
PILS	Cac 40 Index	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EFEW	FTSEurofirst 80	Reverse 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	F, G, H, J, K, M, N, Q, U, V, X, Z
QNAL	Euroswiss 3-Month	Butterfly	H, M, U, Z
QSAL	Short Sterling 3-Month	Butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
QNAL	Euroswiss, 3 Month	Butterfly spread	H, M, U, Z
HS	Medium Gilt	Calendar spread	H, M, U, Z
LGSS	Short Gilt	Calendar spread	H, M, U, Z
QBAS	5-Year Euro Swapnote	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
QLAS	10-Year Euro Swapnote	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
TWSS	2-Year Euro Swapnote	Calendar spread	H, M, U, Z
US	Ultra Long Gilt	Calendar spread	H, M, U, Z
IEX	Euribor/EONIA	Intercommodity spread	H, M, U, Z
QSAP	Short Sterling, 3-Month	Pack	H, M, U, Z, and 2 serial

LSE Derivatives Market

Symbol	Description	Instrument	Trading Months
F100S	FTSE 100 Index	Calendar spread	H, M, U, Z
RIOBS	FTSE Russia IOB Index	Calendar spread	H, M, U, Z
OBXW	OBX Index	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z

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
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 TIIIE	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z

Minneapolis Grain Exchange (MGEX)

Symbol	Description	Instrument	Trading Months
WMEL	Hard Red Spring Wheat	Butterfly	H, K, N, U, Z
AJCS	Apple Juice Concentrate	Calendar spread	F, H, K, N, U, X
MWES	Hard Red Spring Wheat	Calendar spread	H, K, N, U, Z
MWWI0	MGEX/CBOT Wheat	Inter-exchange spread	H, K, N, U, Z
MKEW1	MGEX/KCBOT Wheat Reverse	Inter-exchange spread	H, K, N, U, Z
MWKE	MGEX/KCBOT Wheat	Inter-exchange 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
TRP	SP/TSE 60	Reduced tick calendar spread	H, M, U, Z
MEMFW	FTSE Emerging Markets Index	Reverse spread	H, M, U, Z
SXMW	S&P/TSX 60 Mini Index Futures	Reverse spread	H, M, U, Z
TPW	SP/TSE 60	Reverse spread	H, M, U, Z

NASDAQ OMX

Symbol	Description	Instrument	Trading Months
NI24NS	TED Spread White	Intercommodity spread	H, M, U, Z
NI25NS	TED Spread Red	Intercommodity spread	H, M, U, Z
NI45NS	TED Spread Rose	Intercommodity spread	H, M, U, Z
X30W	Stockholm 30 Index	Reverse spread	H, M, U, Z, 2 serial, and 3 F

NASDAQ OMX Commodities

Symbol	Description	Instrument	Trading Months
ENOMS	Nordic Base FW Month	Calendar spread	H, M, U, Z
ENOQS	Nordic Base FW Quarter	Calendar spread	F, J, N, V
ENOYS	Nordic Base FW Year	Calendar spread	F
NCNE	CER/EUA	Intercommodity spread	H, M, U, Z

New Zealand Futures and Options Exchange (NZFOE)

Symbol	Description	Instrument	Trading Months
NBBS	NZ 90-Day Bank Bill	Calendar spread	H, M, U, Z
HEAT4	Otahuhu Base Load Electricity	Strip	H, M, U, Z
HEET4	Benmore Base Load Electricity	Strip	H, M, U, Z

NYMEX/Globex (NYMEXG)

Symbol	Description	Instrument	Trading Months
BZL	Brent Crude Financial (Last Day)	Butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
CLEL	Crude Oil	Butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
HOEL	NY Harbor ULSD	Butterfly	F, G, H, J, K, M, N, Q, U, V, X, Z
RBEL	NY Harbor RBOB Gasoline	Butterfly	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
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
CUS	Chicago Ethanol (Platts)	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
EAFS	In Delivery Month EUA	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	NY Harbor ULSD	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HOLS	NY Harbor ULSD Trade at Marker	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HOTS	NY Harbor ULSD 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
MBES	Gulf Coast Sour Crude	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NBZS	Brent 25-Day (Platts)	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
NLTS	Gulf Coast ULSD (Platts) Up-Dn Swap	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NQGS	E-mini Natural Gas	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NQHS	E-mini NY Harbor ULSD	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NQMS	E-mini Crude Light	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NQUS	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

NYMEXG (con't)

Symbol	Description	Instrument	Trading Months
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
TIOS	Iron Ore 62% Fe, CFR China	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
HOECLE	NY Harbor ULSD/WTI Crude Crack	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
RBECLC	RBOB/Crude Oil Crack	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
RBEHOE	RBOB/NY Harbor ULSD Spread	Crack	F, G, H, J, K, M, N, Q, U, V, X, Z
BZDZG	Brent/Oman Fin. Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
BZOQ	Brent/Oman Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLEBZ	WTI/Brent Crude Fin.	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLEDZG	WTI/Oman Fin. Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CLEOQ	WTI/Oman Crude	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
CPLEAF	CERplus/In Month EUA	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HOEBZ	NY Harbor ULSD/Brent Crude Last Day Financial	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HPHH	Natural Gas Pen./Last Day	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
HPNG	Natural Gas Pen./Henry Hub	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
MBECLC	Gulf Coast Sour Crude/WTI	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NGHHI0	Henry Hub/Natural Gas Financial	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NPNN	Henry Hub Pen. NP/Last Day	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RBEBZ	RBOB/Brent Crude Financial	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RBEHOE	RBOB/NY Harbor ULSD	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NGET3/6/12	Natural Gas	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
RBET3/6/12	NY Harbor RBOB Gasoline	Strip	F, G, H, J, K, M, N, Q, U, V, X, Z
RBT	RBOB NY Harbor RBOB Gasoline	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
RBTBLK	RBOB TAS Blocks	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
WST	WTI Crude Financial	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
HOT	ULSD	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
CLT	Crude Light	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
BBT	Brent Crude Penultimate	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
BZT	Brent Crude Financial	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
HHT	Henry Hub Financial	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z
NGT	Natural Gas	TAS	F, G, H, J, K, M, N, Q, U, V, X, Z

NYSE Liffe US

Symbol	Description	Instrument	Trading Months
AWES	Mini MSCI ACWI ex-US Index	Calendar spread	H, M, U, Z
GDFS	Arca Gold Miners Index	Calendar spread	H, M, U, Z
MAWS	Mini MSCI ACWI Index	Calendar spread	H, M, U, Z

NYSE Liffe US (con't)

Symbol	Description	Instrument	Trading Months
MCLS	MSCI Canada Index	Calendar spread	H, M, U, Z
MFSS	MSCI EAFE Mini Index	Calendar spread	H, M, U, Z
MLES	MSCI Emerging Market Latin America Index	Calendar spread	H, M, U, Z
MMES	MSCI Emerging Markets Mini Index	Calendar spread	H, M, U, Z
MMWS	Mini MSCI ACWI NTR Index	Calendar spread	H, M, U, Z
MPPS	MSCI Pan-Euro Index	Calendar spread	H, M, U, Z
MWLS	MSCI World Index	Calendar spread	H, M, U, Z
YASES	Mini MSCI EM Asia Index	Calendar spread	H, M, U, Z
YASNS	Mini MSCI EM Asia NTR Index	Calendar spread	H, M, U, Z
YAWNS	Mini MSCI ACWI ex-US NTR Index	Calendar spread	H, M, U, Z
YGS	Mini Gold	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
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

Osaka Securities Exchange (OSE)

Symbol	Description	Instrument	Trading Months
J20BR	Tokyo 20-Year JGB	Reduced tick calendar spread	H, M, U, Z
MJNKR	Mini Nikkei 225	Reduced tick calendar spread	H, M, U, Z
J400W	JPX Nikkei Index 400	Reverse spread	H, M, U, Z
JDJW	DJIA	Reverse spread	H, M, U, Z
JNKW	Nikkei 225	Reverse spread	H, M, U, Z
MJNKW	Mini Nikkei 225	Reverse spread	H, M, U, Z
NIFTW	CNX Nifty	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
NKVW	Nikkei 225 VI	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
RNPW	Russell/Nomura Prime	Reverse spread	H, M, U, Z

Russian Trading System (RTS)

Symbol	Description	Instrument	Trading Months
FGDW	Gold	Reverse spread	H, M, U, Z
FRIW	RTS Index	Reverse spread	H, M, U, Z
FUSW	USD/RUR	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, 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
FEFS	TSI Iron Ore CFR China Index	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
ZJAS	AUD/JPY	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZJWS	KRW/JPY	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZNDS	Nikkei Dividend Point Index	Calendar spread	Z

SGX (con't)

Symbol	Description	Instrument	Trading Months
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
ZUAS	AUD/USD	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZUIS	INR/USD	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZUS	USD Nikkei 225 Index	Calendar spread	H, M, U, Z
ZUSS	USD/SGD	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZUWS	KRW/USD	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZYS	SGX Euroyen (TIBOR)	Calendar spread	H, M, U, Z
ZFTZRT	SICOME Tech Rubber/Rib Smoked Sheet 3	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZYZL	Euroyen TIBOR/Euroyen LIBOR	Intercommodity spread	H, M, U, Z
CNW	FTSE China A50 Index	Reverse spread	H, M, U, Z, and 2 serial
IDW	MSCI Indonesia Index	Reverse spread	H, M, U, Z, and 2 serial
MDW	MSCI India Index	Reverse spread	H, M, U, Z, and 2 serial
MYW	MSCI Malaysia Index	Reverse spread	H, M, U, Z, and 2 serial
PHIW	MSCI Philippines Index	Reverse spread	H, M, U, Z, and 2 serial
THAW	MSCI Thailand 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
ZCYW	CNY/USD	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
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
ZUCW	USD/CNH	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZUJW	USD/JPY Titan	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZUTW	THB/USD	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
ZUYW	USD/JPY Standart	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z

Thailand Futures Exchange (TFEX)

Symbol	Description	Instrument	Trading Months
BROW	Brent Crude Oil	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GB10W	Thai Gold (10 Baht)	Reverse spread	G, J, M, Q, V, Z
GB50W	Thai Gold (50 Baht)	Reverse spread	G, J, M, Q, V, Z
S50W	SET50 Index Futures	Reverse spread	H, M, U, Z
USDW	USD Futures	Reverse spread	F, G, H, J, K, M, N, Q, U, V, X, Z

Tokyo Commodity Exchange (TOCOM)

Symbol	Description	Instrument	Trading Months
GABS	Azuki Beans	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GSBS	Soybeans	Calendar spread	F, J, M, Q, V, Z
TCGSS	Chukyo Gasoline	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z
TCKRS	Chukyo Kerosene	Calendar spread	F, G, H, J, K, M, N, Q, U, V, X, Z

TOCOM (con't)

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
TPLS	Platinum	Calendar spread	G, J, M, Q, V, Z
TPMS	Mini 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
CGSCKR	Chukyo Gasoline/Chukyo Kerosene	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GOCWI1	Gas Oil/Crude Oil Reverse Offset	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
GSCWI1	Gasoline/Crude Oil Reverse Offset	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
KRCWI1	Kerosene/Crude Oil Reverse Offset	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
TGSTGO	Gasoline/Gas Oil	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
TGSTKR	Gasoline/Kerosene	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z
TKRTGO	Kerosene/Gas Oil	Intercommodity spread	F, G, H, J, K, M, N, Q, U, V, X, Z

Tokyo Financial Exchange (TFX)

Symbol	Description	Instrument	Trading Months
JEYS	Euroyen, 3-Month	Calendar spread	H, M, U, Z, and 2 serial

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
JREIW	REIT Index	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