

Commodities

Code	Commodity Name	Exchange
AL	Aluminum	
AB	Barley	
DA	BFP Milk	CME
SC	Brent Crude Oil	
DB	Butter	CME
RS	Canola	WPG
CN	Cinergy Electricity	NYME
DK	Class IV Milk	
CC	Cocoa	CSCE
KC	Coffee	CSCE
MK	Coffee Mini	
C	Corn	CBOT
YC	Corn Mini-Sized	CBOT
CT	Cotton	NYCE
CL	Crude Oil	NYME
WW	Feed Wheat	WCE
FC	Feeder Cattle	CME
WF	Flaxseed	WCE
GC	Gold	COMEX
HO	Heating Oil	NYME
HG	High Grade Copper	COMEX
LH	Lean Hogs	CME
PN	Liquid Propane	NYME
LC	Live Cattle	CME
LB	Lumber	CME
NG	Natural Gas	NYME
NF	Non-Fat Dry Milk	
O	Oats	CBOT
JO	Orange Juice	NYCE
PA	Palladium	NYME
JM	PJM Electricity	
PL	Platinum	NYME
PB	Pork Bellies	CME
RR	Rough Rice	CBOT
SI	Silver	COMEX
SM	Soybean Meal	CBOT
BO	Soybean Oil	CBOT
S	Soybeans	CBOT
XS	Soybeans	MACE
YK	Soybeans Mini-Sized	CBOT
SE	Sugar (Domestic 14)	CSCE
SB	Sugar (World 11)	CSCE
HU	Unleaded Gas	NYME
KG	Western Natural Gas	KCBT
W	Wheat	CBOT
KW	Wheat	KCBT
MW	Wheat (hard red spring)	MGE
YW	Wheat Mini-Sized	CBOT

Currencies

Code	Currency	Exchange
AS	Aussi Dollar/Canadian Dollar	
AD	Australian Dollar	CME/IMM
ADY	Australian Dollar Cash	CME/IMM
BR	Brazil Real	CME
BP	British Pound	CME/IMM
BPY	British Pound Cash	CME/IMM
YP	British Pound/US Dollar	NYCE
CD	Canadian Dollar	CME/IMM
CDY	Canadian Dollar Cash	CME/IMM
HY	Canadian Dollar/Japanese Yen	
DM	Deutschmark	CME/IMM
EU	Euro Unit	NYBOT
GB	Euro/British Pound	
EP	Euro/Canadian Dollar	
HR	Euro/Hungarian Forint	
EJ	Euro/Japanese Yen	
RK	Euro/Swedish Krona	
RZ	Euro/Swiss Franc	
EO	Euro/US Dollar (Regular)	
ED	Eurodollar	CME/IMM
EC	European Unit	CME
ECY	European Unit Cash	
EY	EuroYen	CME/IMM
JY	Japanese Yen	CME/IMM
JYY	Japanese Yen Cash	CME/IMM
ML	Mark/Lira Cross Rate	NYCE
MF	Mark/Paris Cross Rate	NYCE
MP	Mark/Sterling Cross Rate	NYCE
MH	Mark/Swiss Franc Cross Rate	NYCE
MY	Mark/Yen Cross Rate	NYCE
PM	Mexican Peso	CME
MP	Mexican Peso	CME/IMM
NE	New Zealand Dollar	CME/IMM
RU	Russian Ruble	CME/IMM
RA	South African Rand	CME/IMM
SF	Swiss Franc	CME/IMM
SFY	Swiss Franc Cash	CME/IMM
ZY	Swiss Franc/Japanese Yen	
YD	US Dollar/Canadian Dollar	
UZ	US Dollar/Czech Koruna	
UF	US Dollar/Hungarian Forint	
YY	US Dollar/Japanese Yen	NYCE
NS	US Dollar/Nor. Krone	
ZR	US Dollar/So African Rand	
KU	US Dollar/Swedish Krona	
YF	US Dollar/Swiss Franc	

Indices

Code	Index	Exchange
CR	CRB Index	NYFE
CRY	CRB Index Cash	NYFE
DX	Dollar Index	NYCE
DXY	Dollar Index Cash	NYCE
DJ	Dow Jones Industrial	CME/IMM
YM	Dow Jones Mini (\$5)	CBOT
LX	Emerging Market Debt Indx(EMDX)	NYCE
ER	Eurotop 100 Stock	COMEX
ERY	Eurotop 100 Stock Cash	COMEX
GI	Goldman Sachs Comm.	CME
MV	Mini Value Line	KCBT
ND	Nasdaq 100	CME
NDY	Nasdaq 100 Cash	CME
NQ	Nasdaq 100 Mini	CME
IC	National Corn Index	
NK	Nikkei	CME
YX	NY Composite	NYFE
YU	NY Composite - Revised	NYFE
MU	NYSE Small Composite	
TK	PSE Technology Index	NYCE
R	Russell 1000	
MR	Russell 1000 Mini	
TO	Russell 2000	
RL	Russell 2000 Stock	CME
TH	Russell 3000	
SP	S&P 500	CME
SPY	S&P 500 Cash	CME
ES	S&P 500 Mini	CME
MD	S&P Midcap 400	CME
MDY	S&P Midcap 400 Cash	CME
EG	SP 500 Mini (All-or-None)	
SG	SP500 BARRA Growth Index	CME
SU	SP500/BARRA Value Index	CME
FS	Stoxx 50	

Bonds

Code	Bond	Exchange
DN	10-Year Agency Notes	
TS	10-Year Rate Swap	
ZN	10-Year Notes	ACE
TY	10-Year Notes	CBOT
TU	2-Year Notes	CBOT
TW	2-Year Notes	NYCE
FF	30 Day Fed Funds	CBOT
TB	3-Month T-Bills	CME/IMM
FV	5-Year Notes	CBOT
EM	Libor	CME/IMM
MB	Municipal Bonds	CBOT
MBY	Municipal Bonds Cash	CBOT
XB	T-Bonds	MACE
US	U.S. Bonds	CBOT
ZB	US Bonds	ACE