1. Ticker symbol structure
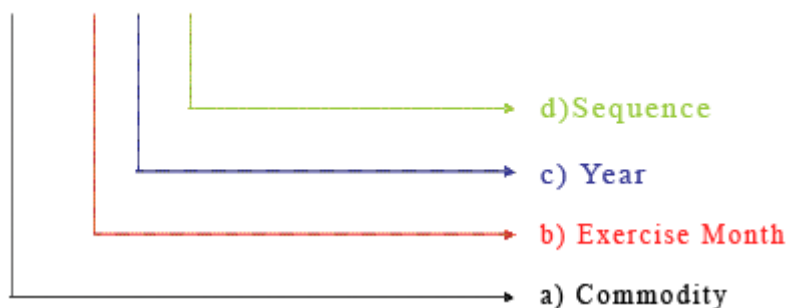

a) Commodity: represented by the first three digits, as follows:

Ticker symbol	Description
BGI	Option on Live Cattle Futures Contract
CCM	Option on Corn Futures Contract (cash settlement)
ICF	Option on Arabica Coffee Futures Contract
DOL	Option on U.S. Dollar Futures Contract
D11	Option on One-Day Interbank Deposit Futures Contract – type 1
D12	Option on One-Day Interbank Deposit Futures Contract – type 2
D13	Option on One-Day Interbank Deposit Futures Contract – type 3
D14	Option on One-Day Interbank Deposit Futures Contract – type 4
ISP	Options on S&P 500 Index Futures
VTC	U.S. Dollar Volatility
VF1	ID Forward Rate Volatility (VTF) – type 1
VF2	ID Forward Rate Volatility (VTF) – type 2
VF3	ID Forward Rate Volatility – type 3
VF4	ID Forward Rate Volatility – type 4
VID	ID Spot Rate Volatility

b) Contract month: represented by the fourth digit, in accordance with the international standard:

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

c) **Year:** represented by an alphanumeric symbol, with the exclusion of all vowels as well as of consonant Z, thereby resulting in 30 years, as follows:

Alphanumeric Symbol	Year	Alphanumeric Symbol	Year
0	2000	K	2017
1	2001	L	2018
2	2002	M	2019
3	2003	N	2020
4	2004	P	2021
5	2005	Q	2022
6	2006	R	2023
7	2007	S	2024
8	2008	T	2025
9	2009	V	2026
B	2010	W	2027
C	2011	X	2028
D	2012	Y	2029
F	2013	0	2030
G	2014	1	2031
H	2015	...	...
J	2016		

From the 2030 onwards, the sequence restarts with digit 0, followed by 1 (2031), 2 (2032), 3 (2033), ..., 7 (2037), 8 (2038), 9 (2039), B (2040), C (2041) and so on.

d) **Sequence:** represented by two alphanumeric symbols. The first symbol in the sequence represents the option type, as follows:

Options on Actuals	
American-style call	0, 1, 2 or 3
American-style put	4, 5, 6 or 7
European-style call	8, 9, B or C
European-style put	D, F, G or H
Options on Futures	
American-style call	I, J, K or L

American-style put	M, N, P or Q
European-style call	R, S, T or V
European-style put	W, X, Y or Z

The second symbol of the sequence could be a letter or a number, as shown below, which will represent the series number, thereby allowing multiple combinations.

Alphanumeric Symbol	Alphanumeric Symbol
0	J
1	K
2	L
3	M
4	N
5	P
6	Q
7	R
8	S
9	T
B	V
C	W
D	X
F	Y
G	Z
H	

2. Examples

Ticker symbol	Description
DOLJ98C	European-style call option on U.S Dollar futures; expiration date of April 2009
D12N9RQ	European-style call option on U.S Dollar futures; expiration date of July 2009
BGIK9MN	American-style call option on live cattle futures; expiration date of May 2009
ICFU9IH	American-style call option on Arabica coffee futures; expiration date of September 2009