Futures Industry Institute

Daily Data:

US and Canadian, and Non-North American full data sets

(September 1999)

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Contents of this document:

About these datasets

The Department of Finance acquired the Futures Daily Data from the Futures Industry Institute (http://www.fiafii.org) during December 1999.

The accompanying documentation from the Futures Industry Institute is poor and incomplete at best. The documents that follow were generated by Kellogg Research Computing, while working on SAS programs to read the data files. It has been created on the basis of information provided by FII, and of information available on the web sites of the relevant exchanges. Nevertheless, the documentation is still incomplete, especially concerning the description of the contracts, and mistakes might remain. **Users should verify this information and notify us about any mistakes or additional pieces of information encountered.**

All the data files have been decompressed and uploaded to Kellogg's UNIX server, skew3. The original CD-ROM can be borrowed from Research Computing, if needed.

Contents of the /kellogg/data/futures in skew3:

The files have been spread into the following subdirectories:

- docs: Contains a couple of text files, which are a subset of this documentation, for user convenience.

- l1 through l9: Data files, classified according to their layout (see section on file layouts).

- pgm: SAS programs to read the data. Within this directory, a subdirectory called "tidbits" contains the lists of files for each layout, including the path. To run these programs, users should copy them to their respective accounts.

Notes about specific contracts and units:

FII documentation lacks unit references, especially regarding the currencies in which process are quoted. Users should be especially wary of currency unit changes in European markets. The following two references to changes in the contract specification were found among the data files:

- Please note that the price quotation for Tokyo Grain Exchange (TGE) Soybean Futures (USS) changed in June 1994. Prior to that month, the price was "yen per 60 kilograms". Since June 1994, the price quotation is based on "yen per 1,000 kilograms".

- Live Hog (LH in CME) Futures contract ended and Lean Hog Futures contract began in November 1995.

Available contracts

Code	Contract	Exchange	File layout	Set	Type	Original ZIP file 1/
BO	Soybean oil	CBT	l2	usset	Grains and oilseeds	
CN	Corn	CBT	l2	usset	Grains and oilseeds	
NR	Rice - rough	CBT	l1	usset	Grains and oilseeds	
OA	Oats	CBT	l2	usset	Grains and oilseeds	
SM	Soybean meal	CBT	l2	usset	Grains and oilseeds	
SY	Soybeans	CBT	l2	usset	Grains and oilseeds	
WC	Wheat	CBT	l2	usset	Grains and oilseeds	
FV	T-note (5-year)	CBT	l1	usset	Interest rate	
MB	Municipal bonds	CBT	l2	usset	Interest rate	
TY	T-note (10-year)	CBT	l1	usset	Interest rate	
US	T-bond	CBT	l1	usset	Interest rate	
AG	Silver 1000 oz	CBT	l2	usset	Metals and petroleum	
KI	Gold - kilo	CBT	l2	usset	Metals and petroleum	
SV	Silver 5000 oz	CBT	l2	usset	Metals and petroleum	
FF	30-day Interest Rate?	CBT?	l2	usset	Interest rate	
AD	Australian dollar	CME	l1	usset	Currency	
AD2	Australian dollar, including cash prices	CME	l9	usset	Currency	
BP	British pound	CME	l2	usset	Currency	
CD	Canadian dollar	CME	l2	usset	Currency	
DM	Deutsche Mark	CME	l2	usset	Currency	
ED	Eurodollar	CME	l2	usset	Currency	
ED2	Eurodollar, day session	CME	l9	usset	Currency	
JY	Japanese Yen	CME	l2	usset	Currency	
JY2	Japanese Yen, day session	CME	l9	usset	Currency	
MP	Mexican Peso	CME	l2	usset	Currency	
SF	Swiss Franc	CME	l2	usset	Currency	
BC	Major market index - old put	CME	l1	usset	Index	
SP	S&P 500 index	CME	l2	usset	Index	
TB	T-bill	CME	l1	usset	Interest rate	
FC	Cattle - feeder	CME	l2	usset	Livestock and meat	
LC	Cattle - live	CME	l2	usset	Livestock and meat	
LH	Hogs - live	CME	l2	usset	Livestock and meat	
PB	Pork bellies	CME	l2	usset	Livestock and meat	
LB	Lumber	CME	l1	usset	Other	
CC	Cocoa	CSCE	l1	usset	Food and fiber	
KC	Coffee	CSCE	l2	usset	Food and fiber	
SB	Sugar # 11	CSCE	l2	usset	Food and fiber	
CI	Consumer price index	CSCE	l1	usset	Other	
KW	Wheat, hard red winter	KCBT	l2	usset	Grains and oilseeds	
KV	Value line index	KCBT	l2	usset	Index	
MV	Mini value line average	KCBT	l1	usset	Index	
XB	T-bond, 30 year	MACE	l1	usset	Interest rate	
MW	Wheat - white	MGE	l2	usset	Grains and oilseeds	
EU	European currency unit	NYCE	l1	usset	Currency	
CT	Cotton no. 2	NYCE	l2	usset	Food and fiber	
JO	Orange juice	NYCE	l1	usset	Food and fiber	
DX	US dollar index	NYCE	l1	usset	Index	
FY	T-note (5-year)	NYCE	l1	usset	Interest rate	
RT	Russell 2000	NYFE	l1	usset	Index	
YX	NYSE composite index	NYFE	l2	usset	Index	
CR	Bridge/CRB (Commodity Research Bureau) index	NYFE	l2	usset	Other	
MI	Moody corporate bond	NYMEX	l1	usset	Interest rate	
AL	Aluminum	NYMEX	l1	usset	Metals and petroleum	
CL	Crude oil - light	NYMEX	l2	usset	Metals and petroleum	
CP	Copper	NYMEX	l2	usset	Metals and petroleum	

Code	Contract	Exchange	File layout	Set	Type	Original ZIP file 1/
GC	Gold	NYMEX	l2	usset	Metals and petroleum	
HG	Copper - high grade	NYMEX	l2	usset	Metals and petroleum	
HO	Heating oil - ny harbor	NYMEX	l2	usset	Metals and petroleum	
HU	Gasoline, unleaded	NYMEX	l2	usset	Metals and petroleum	
NG	Natural Gas	NYMEX	l1	usset	Metals and petroleum	
PA	Palladium	NYMEX	l2	usset	Metals and petroleum	
PL	Platinum	NYMEX	l2	usset	Metals and petroleum	ADCASH
PN	Liquid propane	NYMEX	l2	usset	Metals and petroleum	
SI	Silver	NYMEX	l2	usset	Metals and petroleum	
WB	Barley	WINN	l1	usset	Grains and oilseeds	
WF	Flax seed	WINN	l1	usset	Grains and oilseeds	
WO	Oats	WINN	l1	usset	Grains and oilseeds	EDD
WP	Rapeseed (canola)	WINN	l1	usset	Grains and oilseeds	
WR	Rye	WINN	l1	usset	Grains and oilseeds	JYD
WW	Wheat	WINN	l1	usset	Grains and oilseeds	
COM	US Dollar Commercial	BOLSA	l3	nonusset	Currency	
FLO	US Dollar Floating	BOLSA	l3	nonusset	Currency	
ARA	Coffee, Arabica	BOLSA	l3	nonusset	Food and fiber	
ROB	Coffee, Robusta	BOLSA	l3	nonusset	Food and fiber	
STO	Bovespa stock index	BOLSA	l8	nonusset	Index	
INT	Interbank deposit (1-day)	BOLSA	l4	nonusset	Interest rate	
CAT	Cattle - live	BOLSA	l4	nonusset	Livestock and meat	
BCR	Brent crude oil	IPE	l1	nonusset	Metals and petroleum	
GO	Gas oil	IPE	l1	nonusset	Metals and petroleum	
UG	Unleaded gasoline	IPE	l1	nonusset	Metals and petroleum	
LCC	Cocoa futures no. 7	LCE	l1	nonusset	Food and fiber	
LKC	Robusta coffee futures	LCE	l1	nonusset	Food and fiber	
LSG	White sugar no. 5 futures	LCE	l1	nonusset	Food and fiber	
3MO	Sterling (3-month)	LIFFE	l1	nonusset	Currency	
ECU	ECU (3-month)	LIFFE	l1	nonusset	Currency	
EUR	Eurodollar (3-month)	LIFFE	l1	nonusset	Currency	
GIL	UK Gilt (20-year)	LIFFE	l1	nonusset	Currency	
MRK	Euro D-mark (3-month)	LIFFE	l1	nonusset	Currency	
SWS	Euroswiss (3-month)	LIFFE	l1	nonusset	Currency	
FTS	FT-SE 100 index	LIFFE	l1	nonusset	Index	
BOB	Mid-term Notional Bond	LIFFE	l1	nonusset	Interest rate	
BTB	U.S. T- Bond?	LIFFE	l1	nonusset	Interest rate	
BTP	Italian Government Bond?	LIFFE	l1	nonusset	Interest rate	
BUN	German bund	LIFFE	l1	nonusset	Interest rate	
CAC	CAC 40	MATIF	l1	nonusset	Index	
FLT	French Treasury bond	MATIF	l1	nonusset	Interest rate	
MEC	ECU bond?	MATIF	l1	nonusset	Interest rate	
NNN	Notional bond	MATIF	l1	nonusset	Interest rate	
PIB	PIBOR (3-month)	MATIF	l1	nonusset	Interest rate	
NIK	Nikkei 225 index	OSAKA	l5	nonusset	Index	
SEY	Euroyen	SIMEX	l1	nonusset	Currency	
SNI	Nikkei index	SIMEX	l1	nonusset	Index	
SFO	Fuel oil	SIMEX	l1	nonusset	Metals and petroleum	
SMI	Swiss market index	SOFFEX	l6	nonusset	Index	
SGB	Swiss government bond	SOFFEX	l6	nonusset	Interest rate	
AAO	All ordinaries share pr	SYDNEY	l1	nonusset	Index	
A3Y	Australian T-bond (3-yr)	SYDNEY	l1	nonusset	Interest rate	
ABA	Bank accptd bl (90-day)	SYDNEY	l1	nonusset	Interest rate	
ATB	Australian T-bond (10-yr)	SYDNEY	l1	nonusset	Interest rate	
RDB	Red Beans (Azuki)	TGE	l7	nonusset	Food and fiber	
RFS	Refined Sugar	TGE	l7	nonusset	Food and fiber	
RSG	Raw Sugar	TGE	l7	nonusset	Food and fiber	

Code	Contract	Exchange	File layout	Set	Type	Original ZIP file 1/
USC	US Corn	TGE	l7	nonusset	Grains and oilseeds	
USS	US Soybean	TGE	l7	nonusset	Grains and oilseeds	
TEY	1-year Euroyen future	TIFFE	l1	nonusset	Currency	

1/ If different from assigned commodity code.

File layouts

All files are blank-delimited with no missing values. Some files (for the Non-North American exchanges) have headers that take seven to eight.

Layout 1 (l1):

Files with nine columns, with no header rows.

Item	Variable name
Date	date
Contract name	cname
Expiration month and year	exp
Open price	po
High price	ph
Low price	pl
Settlement price	ps
Volume	vol
Open interest	opint

Contracts with this layout:

Exchange	Contract code
CBT	FV, NR, TY, US
CME	AD[1], BC, LB, TB
CSCE	CC, CI
IPE	BCR, GO, UG
KCBT	MV
LCE	LCC, LKC, LSG
LIFFE	3MO, BOB, BTB, BTP, BUN, ECU, EUR, FTS, GIL, MRK, SWS
MACE	XB
MATIF	CAC, FLT, MEC, NNN, PIB
NYCE	DX, EU, FY, JO, RT
NYMEX	AL, MI, NG
SIMEX	SEY, SFO, SNI
SYDNEY	A3Y, AAO, ABA, ATB
TIFFE	TEY
WINN	WB, WF, WO, WP, WR, WW

[1] See also layout 9.

Layout 2 (l2)

Files with 10 columns, with no header rows.

Item	Variable name
Date	date
Contract name	cname
Expiration month and year	exp
Open price	po
High price	ph
Low price	pl
Settlement price	ps
Cash price	pc
Volume	vol
Open interest	opint

Contracts with this layout:

Item	Contract codes
CBT	AG, BO, CN, KI, MB, OA, SM, SV, SY, WC, FF
CME	BP, CD, DM, ED[1], FC, JY[1], LC, LH, MP, PB, SF, SP
CSCE	KC, SB
KCBT	KV, KW
MGE	MW
NYCE	CT,
NYFE	CR, YX
NYMEX	CL, CP, GC, HG, HO, HU, PA, PL, PN, SI

Layout 3 (l3)

Files with nine columns; the first eight rows are headers.

Item	Variable name
Date	date
Open price	po
High price	ph
Low price	pl
Close price	cp
Settlement price	ps
Volume	vol
Open interest	opint
Number of trades	ntr

Contracts with this layout:

Exchange	Contract codes
Bolsa	ARA, COM, FLO, ROB

Layout 4 (l4):

Files with 10 columns and seven header rows (the data starts at row eight).

Item	Variable name
Date	date
Open price	po
High price	ph
Low price	pl
Close price	cp
Settlement price	ps
Adjusted settlement price	aps
Volume	vol
Open interest	opint
Number of trades	ntr

Contracts with this layout:

Exchange	Contract code
Bolsa	CAT, INT

Layout 5 (l5):

Files with seven columns and seven rows of headers (the data starts at row eight).

Item	Variable name
Date	date
Open price	po
High price	ph
Low price	pl
Close price	cp
Volume	vol
Open interest	opint

Contracts with this layout:

Exchange	Contract code
Osaka	NIK

Layout 6 (l6):

Files with 15 columns and eight header rows (the data starts at row nine).

Item	Variable name
Date	date
Open price	po
High price	ph
Low price	pl
Last price	lp
Settle price	ps
Volume	vol
Open interest	opint
Number of trades	ntr
Best bid price	bbp
Best bid quantity	bbq
Best ask price	bap
Best ask quantity	baq
End bid	eb
End ask	ea

Contracts with this layout:

Exchange	Contract codes
SOFFEX	SGB, SMI

Layout 7 (l7):

Files with 10 columns and eight header rows (the data starts at row nine)

Item	Variable name
Date	date
First morning session	am1
Second morning session	am2
Third morning session	am3
First afternoon session	pm1
Second afternoon session	pm2
Third afternoon session	pm3
Settle	ps
Volume	vol
Open interest	opint

Contracts with this layout:

Exchange	Contract codes
TGE	RDB, RFS, RSG, USC, USS

Layout 8 (l8):

Files with ten columns and seven headings (the data starts ar row eight).

Item	Variable name
Date	date
Open price	po
High price	ph
Low price	pl
Close price	cp
Settlement price	ps
Spot price	spot
Volume	vol
Open interest	opint
Number of trades	ntr

Contracts with this layout:

Exchange	Contract codes
Bolsa	STO

Layout 9 (l9): “Special” contracts – same as layout 2 (l2)

This is not really a separate layout, but a collection of three “special” contracts of the Chicago Mercantile Exchange (CME):

- Australian Dollar (AD), series including cash price prices.
- Eurodollar (ED), day session series
- Japanese Yen (JY), day session series.

To distinguish them from the regular contracts with the same code, a “2” was appended to the contract name in these files (AD2, ED2 and JY2). The file layout and contents is otherwise the same as **layout 2**.

Sample portions of each file layout

The following samples show the first rows of each layout, including the first five lines of data.

Layout 1

```
06/10/88 "FV H89"  96.3125  96.3125  96.2031  96.2813       5       5
06/13/88 "FV H89"  96.3906  96.3906  96.3906  96.3906       0       5
06/14/88 "FV H89"  97.2500  97.2500  97.2500  97.2500       0       5
06/15/88 "FV H89"  97.0625  97.0781  97.0313  97.0469       2       5
06/16/88 "FV H89"  96.5313  96.5313  96.4219  96.4219       2       5
```

Layout 2

```
12/29/94 "AG F95"  475.0  482.0  475.0  481.5  489.0      24      14
12/30/94 "AG F95"  475.0  480.5  475.0  480.5  487.0       8       6
01/03/95 "AG F95"  471.0  471.0  466.0  466.0  474.5       2       3
01/04/95 "AG F95"  460.0  460.0  455.0  455.0  469.0       6       4
01/05/95 "AG F95"  460.0  464.0  460.0  462.0  463.0       2       0
```

Layout 3

```
                       BOLSA ARABICA COFFEE MARCH 1992 FUTURES
                       U.S. DOLLAR PER BAG (1-BAG = 60KG.)

                                                                         OPEN      NO. OF
 DATE          OPEN        HIGH         LOW       CLOSE  SETTLEMENT  VOLUME INTEREST  TRADES
-------- ---------- ---------- ---------- ----------  ---------- ------- -------   -------
08/15/91          0       0.00       0.00       0.00       76.20       0       7         0
08/16/91          0       0.00       0.00       0.00       77.20       0       7         0
08/19/91          0      78.50      78.00      78.50       78.50       5      12         4
08/20/91          0      78.40      78.00      78.40       78.60       5      17         5
08/21/91          0      80.00      79.50      80.00       80.00       7      22         6
```

Layout 4

BOLSA LIVE CATTLE FEBRUARY 1992 FUTURES
U.S. DOLLAR PER ARROBA (1 ARROBA = 15KG.)

DATE	OPEN	HIGH	LOW	CLOSE	SETTLEMENT	ADJUSTED SETTLEMENT	VOLUME	OPEN INTEREST	NO. OF TRADES
11/25/91	0.00	0.00	0.00	0.00	19.04	0.00	0	0	0
11/26/91	0.00	0.00	0.00	0.00	19.04	0.00	0	0	0
11/27/91	0.00	0.00	0.00	0.00	19.04	0.00	0	0	0
11/28/91	0.00	0.00	0.00	0.00	19.04	0.00	0	0	0
11/29/91	0.00	0.00	0.00	0.00	19.04	0.00	0	0	0

Layout 5

OSAKA NIKKEI 225 INDEX MARCH 1989 FUTURES
1988

DATE	OPEN	HIGH	LOW	CLOSE	VOLUME	OPEN INTEREST
09/03/88	28080	28080	28000	28080	19	18
09/05/88	28080	28080	28080	28080	1	17
09/06/88	0	0	0	0	0	17
09/07/88	28010	28010	28010	28010	1	17
09/08/88	28040	28040	28040	28040	2	17

Layout 6

DAILY PRICE DATA
FOR SWISS GOVERNMENT BOND FUTURES   SEPTEMBER 92 CONTRACT

DATE	OPEN PRICE	DAY HIGH	DAY LOW	LAST PRICE	SETTLE PRICE	VOLUME	OPEN INTEREST	NO. OF TRADES	BEST BID PRC	BEST BID QTY	BEST ASK PRC	BEST ASK QTY	END BID	END ASK
05/26/92	0.00	0.00	0.00	0.00	0.00	0	0	0	0.00	0	0.00	0	0.00	0.00
05/27/92	0.00	0.00	0.00	0.00	0.00	0	0	0	0.00	0	0.00	0	0.00	0.00
05/29/92	94.60	94.60	93.36	93.47	93.47	1318	381	74	93.44	50	93.47	49	93.44	93.44
06/01/92	93.48	93.83	93.48	93.64	93.62	2508	792	107	93.61	25	93.63	20	93.61	93.61
06/02/92	93.60	93.73	93.52	93.53	93.53	1967	919	93	93.53	2	93.63	15	93.53	93.53

Layout 7

DAILY PRICE DATA
FOR TOKYO GRAIN EXCHANGE AZUKI (RED BEANS) FUTURES JANUARY 1990
(Yen per 30 kilograms)

	MORNING SESSIONS			AFTERNOON SESSIONS					OPEN
DATE	First	Second	Third	First	Second	Third	SETTLE	VOLUME	INTEREST
08/01/89	13670	13650	13700	13650	13680	13680	13680	1447	2907
08/02/89	13560	13480	13380	13420	13400	13440	13440	1985	3913
08/03/89	13300	13340	13240	13200	13200	13170	13170	2062	4638
08/04/89	13130	13170	13210	13260	13250	13250	13250	2107	5628
08/07/89	13190	13050	13050	13090	13010	13010	13010	2014	5961

Layout 8

BOLSA BOVESPA STOCK INDEX FEBRUARY 1991 FUTURES
INDEX POINTS

DATE	OPEN	HIGH	LOW	CLOSE	SETTLEMENT	SPOT	VOLUME	OPEN INTEREST	NO. OF TRADES
12/04/90	0.00000	5.00000	5.00000	5.00000	5.00000	2.64010	200	200	1
12/05/90	0.00000	4.80000	4.80000	4.80000	4.80000	2.59940	200	200	1
12/06/90	0.00000	0.00000	0.00000	0.00000	4.80000	2.58240	0	200	0
12/07/90	0.00000	4.17000	4.17000	4.17000	4.17000	2.49780	200	200	1
12/10/90	0.00000	3.95000	3.60000	3.85000	3.84920	2.51930	820	50	26

Available variables per contract

Code	File layout	date	cname	exp	po	ph	pl	ps	vol	opint	pc	cp	ntr	spot	aps	lp	bbp	bbq	bap	baq	eb	ea	am1	am2	am3	pm1	pm2	pm3
3MO	l1	x	x	x	x	x	x	x	x	x																		
A3Y	l1	x	x	x	x	x	x	x	x	x																		
AAO	l1	x	x	x	x	x	x	x	x	x																		
ABA	l1	x	x	x	x	x	x	x	x	x																		
AD	l1	x	x	x	x	x	x	x	x	x																		
AD2	l9	x																										
AG	l2	x	x	x	x	x	x	x	x	x	x																	
AL	l1	x	x	x	x	x	x	x	x	x																		
ARA	l3	x			x	x	x	x	x	x		x	x															
ATB	l1	x	x	x	x	x	x	x	x	x																		
BC	l1	x	x	x	x	x	x	x	x	x																		
BCR	l1	x	x	x	x	x	x	x	x	x																		
BO	l2	x	x	x	x	x	x	x	x	x	x																	
BOB	l1	x	x	x	x	x	x	x	x	x																		
BP	l2	x	x	x	x	x	x	x	x	x	x																	
BTB	l1	x	x	x	x	x	x	x	x	x																		
BTP	l1	x	x	x	x	x	x	x	x	x																		
BUN	l1	x	x	x	x	x	x	x	x	x																		
CAC	l1	x	x	x	x	x	x	x	x	x																		
CAT	l4	x			x	x	x	x	x	x		x	x		x													
CC	l1	x	x	x	x	x	x	x	x	x																		
CD	l2	x	x	x	x	x	x	x	x	x	x																	
CI	l1	x	x	x	x	x	x	x	x	x																		
CL	l2	x	x	x	x	x	x	x	x	x	x																	
CN	l2	x	x	x	x	x	x	x	x	x	x																	
COM	l3	x			x	x	x	x	x	x		x	x															
CP	l2	x	x	x	x	x	x	x	x	x	x																	
CR	l2	x	x	x	x	x	x	x	x	x	x																	
CT	l2	x	x	x	x	x	x	x	x	x	x																	
DM	l2	x	x	x	x	x	x	x	x	x	x																	
DX	l1	x	x	x	x	x	x	x	x	x																		
ECU	l1	x	x	x	x	x	x	x	x	x																		
ED	l2	x	x	x	x	x	x	x	x	x	x																	
ED2	l9	x																										
EU	l1	x	x	x	x	x	x	x	x	x																		
EUR	l1	x	x	x	x	x	x	x	x	x																		
FC	l2	x	x	x	x	x	x	x	x	x	x																	
FF	l2	x	x	x	x	x	x	x	x	x	x																	
FLO	l3	x			x	x	x	x	x	x		x	x															
FLT	l1	x	x	x	x	x	x	x	x	x																		
FTS	l1	x	x	x	x	x	x	x	x	x																		
FV	l1	x	x	x	x	x	x	x	x	x																		

Code	File layout	date	cname	exp	po	ph	pl	ps	vol	opint	pc	cp	ntr	spot	aps	lp	bbp	bbq	bap	baq	eb	ea	am1	am2	am3	pm1	pm2	pm3
FY	l1	x	x	x	x	x	x	x	x	x																		
GC	l2	x	x	x	x	x	x	x	x	x	x																	
GIL	l1	x	x	x	x	x	x	x	x	x																		
GO	l1	x	x	x	x	x	x	x	x	x																		
HG	l2	x	x	x	x	x	x	x	x	x	x																	
HO	l2	x	x	x	x	x	x	x	x	x	x																	
HU	l2	x	x	x	x	x	x	x	x	x	x																	
INT	l4	x			x	x	x	x	x	x		x	x		x													
JO	l1	x	x	x	x	x	x	x	x	x																		
JY	l2	x	x	x	x	x	x	x	x	x	x																	
JY2	l9	x	x	x	x	x	x	x	x	x	x																	
KC	l2	x	x	x	x	x	x	x	x	x	x																	
KI	l2	x	x	x	x	x	x	x	x	x	x																	
KV	l2	x	x	x	x	x	x	x	x	x	x																	
KW	l2	x	x	x	x	x	x	x	x	x	x																	
LB	l1	x	x	x	x	x	x	x	x	x																		
LC	l2	x	x	x	x	x	x	x	x	x	x																	
LCC	l1	x	x	x	x	x	x	x	x	x																		
LH	l2	x	x	x	x	x	x	x	x	x	x																	
LKC	l1	x	x	x	x	x	x	x	x	x																		
LSG	l1	x	x	x	x	x	x	x	x	x																		
MB	l2	x	x	x	x	x	x	x	x	x	x																	
MEC	l1	x	x	x	x	x	x	x	x	x																		
MI	l1	x	x	x	x	x	x	x	x	x																		
MP	l2	x	x	x	x	x	x	x	x	x	x																	
MRK	l1	x	x	x	x	x	x	x	x	x																		
MV	l1	x	x	x	x	x	x	x	x	x																		
MW	l2	x	x	x	x	x	x	x	x	x	x																	
NG	l1	x	x	x	x	x	x	x	x	x																		
NIK	l5	x			x	x	x		x	x		x																
NNN	l1	x	x	x	x	x	x	x	x	x																		
NR	l1	x	x	x	x	x	x	x	x	x																		
OA	l2	x	x	x	x	x	x	x	x	x	x																	
PA	l2	x	x	x	x	x	x	x	x	x	x																	
PB	l2	x	x	x	x	x	x	x	x	x	x																	
PIB	l1	x	x	x	x	x	x	x	x	x																		
PL	l2	x	x	x	x	x	x	x	x	x	x																	
PN	l2	x	x	x	x	x	x	x	x	x	x																	
RDB	l7	x						x	x	x												x	x	x	x	x	x	x
RFS	l7	x						x	x	x												x	x	x	x	x	x	x
ROB	l3	x			x	x	x	x	x	x		x	x															
RSG	l7	x						x	x	x												x	x	x	x	x	x	x
RT	l1	x	x	x	x	x	x	x	x	x																		

Code	File layout	date	cname	exp	po	ph	pl	ps	vol	opint	pc	cp	ntr	spot	aps	lp	bbp	bbq	bap	baq	eb	ea	am1	am2	am3	pm1	pm2	pm3
SB	l2	x	x	x	x	x	x	x	x	x	x																	
SEY	l1	x	x	x	x	x	x	x	x	x																		
SF	l2	x	x	x	x	x	x	x	x	x	x																	
SFO	l1	x	x	x	x	x	x	x	x	x																		
SGB	l6	x			x	x	x	x	x	x			x			x	x	x	x	x	x	x						
SI	l2	x	x	x	x	x	x	x	x	x	x																	
SM	l2	x	x	x	x	x	x	x	x	x	x																	
SMI	l6	x			x	x	x	x	x	x			x			x	x	x	x	x	x	x						
SNI	l1	x	x	x	x	x	x	x	x	x																		
SP	l2	x	x	x	x	x	x	x	x	x	x																	
STO	l8	x			x	x	x	x	x	x		x	x	x														
SV	l2	x	x	x	x	x	x	x	x	x	x																	
SWS	l1	x	x	x	x	x	x	x	x	x																		
SY	l2	x	x	x	x	x	x	x	x	x	x																	
TB	l1	x	x	x	x	x	x	x	x	x																		
TEY	l1	x	x	x	x	x	x	x	x	x																		
TY	l1	x	x	x	x	x	x	x	x	x																		
UG	l1	x	x	x	x	x	x	x	x	x																		
US	l1	x	x	x	x	x	x	x	x	x																		
USC	l7	x						x	x	x												x	x	x	x	x	x	x
USS	l7	x						x	x	x												x	x	x	x	x	x	x
WB	l1	x	x	x	x	x	x	x	x	x																		
WC	l2	x	x	x	x	x	x	x	x	x	x																	
WF	l1	x	x	x	x	x	x	x	x	x																		
WO	l1	x	x	x	x	x	x	x	x	x																		
WP	l1	x	x	x	x	x	x	x	x	x																		
WR	l1	x	x	x	x	x	x	x	x	x																		
WW	l1	x	x	x	x	x	x	x	x	x																		
XB	l1	x	x	x	x	x	x	x	x	x																		
YX	l2	x	x	x	x	x	x	x	x	x	x																	

Futures Industry Institute exchange abbreviations

Abbreviation	*Exchange name*	*City and country*	*Data set*
Bolsa	Bolsa de Mercadorias & Futuros (BM&F)	São Paulo, Brazil	Non North American
CBT	Chicago Board of Trade	Chicago, USA	US and Canadian
CME	Chicago Mercantile Exchange	Chicago, USA	US and Canadian
CSCE	Coffee, Sugar & Cocoa Exchange (subsidiary of the New York Board of Trade)	Ney York, USA	US and Canadian
IPE	International Petroleum Exchange of London	London, England	Non North American
KCBT	Kansas City Board of Trade	Kansas City, USA	US and Canadian
LCE	London Commodity Exchange (part of LIFFE) 1/	London, England	Non North American
LIFFE	London International Financial Futures & Options Exchange	London, United Kingdom	Non North American
MACE	MidAmerica Commodity Exchange	Chicago, USA	US and Canadian
MATIF	Marché A Terme d'Instruments Financiers	Paris, France	Non North American
MGE	Minneapolis Grain Exchange	Minneapolis, USA	US and Canadian
NYCE	New York Cotton Exchange (subsidiary of the New York Board of Trade)	Ney York, USA	US and Canadian
NYFE	New York Futures Exchange (subsidiary of the New York Board of Trade)	Ney York, USA	US and Canadian
NYMEX	New York Mercantile Exchange	Ney York, USA	US and Canadian
OSAKA	Osaka Mercantile Exchnage	Osaka, Japan	Non North American
SIMEX	Singapore International Monetary Exchange (subsidiary of the Singapore Exchange, SGX)	Singapore, Singapore	Non North American
SOFFEX	Swiss Options and Financial Futures Exchange (Subsidiary of the Swiss Exchange, SWX) 2/	Zürich, Switzerland	Non North American
SYDNEY	Sydney Futures Exchange	Sydney, Australia	Non North American
TGE	Tokyo Grain Exchange	Tokyo, Japan	Non North American
TIFFE	Tokyo International Financial Futures Exchange	Tokyo, Japan	Non North American
WINN	Winnipeg Commodities Exchange	Winnipeg, Canada	US and Canadian

1/ Merged with LIFFE on 9/16/96.
2/ On 7/20/98, merged with Deutsche Terminbörse (DTB) under Eurex

Notes about the programs

Provided SAS programs

For user convenience, two sets of SAS programs were written. To run these programs, please copy them to your account and modify them as necessary.

The first set reads all the data in each file layout. These files are named after the layout, l1 through l9. All these files use the variable names assigned in the "File Layouts" section; these programs are called within the second set of programs.

The second set of SAS programs consists of two programs:

- **sasdata.sas** is a very simple program which outputs the data to a SAS data file. This data file can then be used either in SAS or translated using DBMS Copy for use in a different software package. The user must specify the file layout (l1 through l9). In addition, the user may specify one or more specific contracts within the file layout, and one or more variables to keep or drop. If these items are not provided, **sasdata.sas** simply will output all the data for one file layout into a SAS data file. The layout of this data file is the same as in the corresponding ASCII file for layouts 1, 2 and 9, except all data is included in one file. For layouts 3 through 8, the following variables are added: expiration date and contract name.

- **csvdata.sas** outputs part of the data to a comma-separated values (CSV) file. This is a comma-delimited file with a header row, which is easily read into a spreadsheet. The program is a series of macros that require the following information from the user: one contract code, its corresponding file layout, and one variable (*e.g.*, "ps" for settlement price). The program reads and subsets the data, then matches each expiration date by date signed. In the resulting CSV file, the rows are dates and each column corresponds to an expiration date and contains the values for the selected variable.

Additional files

The file lists with the corresponding path have been preserved in the "tidbits" subdirectory. Users who wish to write their own code from scratch may use these files. Additional file lists may be generated sending the output of a UNIX ls command to file.

Sample file to read ASCII data

```
/*****************************************************************/
/* Filename:                                                   */
/* Futures data from the Futures Industry Institute             */
/* This file reads all the data files for one layout. The filenames */
/* are fed to the program as data themselves. The file lists are    */
/* created by sending the result of a UNIX ls command to file and   */
/* adding the data path in MS Word. The modified file list is then  */
```

```
/* inserted in the corresponding file.                               */
/* It also creates two recoded versions of the expiration date,     */
/* when available: one allows proper chronological sorting (newseq),*/
/* the other provides column headings for the comma delimited files */
/* that are easier to read (fecha).                                 */
/*                                                                  */
/* Program written by Patricia Ledesma, October 2000                */
/* Last modified: October 30, 2000 by Ledesma                       */
/********************************************************************/
options ls=76 nodate nocenter nonumber;
filename raw 'path/filename';
data readraw;
input filel: $45.;
infile raw filevar=filel end=done;
do while (done ne 1);
  input
    date mmddyy8. tcname $ texp $ po ph pl ps vol opint;
  ;
  output;
end;
cards;
[path/filenames inserted here]
;
data tmp; set readraw;
cname=compress(tcname,'"');
exp=compress(texp,'"');
length mo $ 3;
if substr(exp,1,1)='F' then expmo='01';
if substr(exp,1,1)='G' then expmo='02';
if substr(exp,1,1)='H' then expmo='03';
if substr(exp,1,1)='J' then expmo='04';
if substr(exp,1,1)='K' then expmo='05';
if substr(exp,1,1)='M' then expmo='06';
if substr(exp,1,1)='N' then expmo='07';
if substr(exp,1,1)='Q' then expmo='08';
if substr(exp,1,1)='U' then expmo='09';
if substr(exp,1,1)='V' then expmo='10';
if substr(exp,1,1)='X' then expmo='11';
if substr(exp,1,1)='Z' then expmo='12';
if substr(exp,1,1)='F' then mo='Jan';
if substr(exp,1,1)='G' then mo='Feb';
if substr(exp,1,1)='H' then mo='Mar';
if substr(exp,1,1)='J' then mo='Apr';
if substr(exp,1,1)='K' then mo='May';
if substr(exp,1,1)='M' then mo='Jun';
if substr(exp,1,1)='N' then mo='Jul';
if substr(exp,1,1)='Q' then mo='Aug';
if substr(exp,1,1)='U' then mo='Sep';
if substr(exp,1,1)='V' then mo='Oct';
if substr(exp,1,1)='X' then mo='Nov';
if substr(exp,1,1)='Z' then mo='Dec';
if substr(exp,2,2)='75' then expyr='1975';
if substr(exp,2,2)='76' then expyr='1976';
if substr(exp,2,2)='77' then expyr='1977';
if substr(exp,2,2)='78' then expyr='1978';
if substr(exp,2,2)='79' then expyr='1979';
if substr(exp,2,2)='80' then expyr='1980';
```

```
if substr(exp,2,2)='80' then expyr='1981';
if substr(exp,2,2)='82' then expyr='1982';
if substr(exp,2,2)='83' then expyr='1983';
if substr(exp,2,2)='84' then expyr='1984';
if substr(exp,2,2)='85' then expyr='1985';
if substr(exp,2,2)='86' then expyr='1986';
if substr(exp,2,2)='87' then expyr='1987';
if substr(exp,2,2)='88' then expyr='1988';
if substr(exp,2,2)='89' then expyr='1989';
if substr(exp,2,2)='90' then expyr='1990';
if substr(exp,2,2)='91' then expyr='1991';
if substr(exp,2,2)='92' then expyr='1992';
if substr(exp,2,2)='93' then expyr='1993';
if substr(exp,2,2)='94' then expyr='1994';
if substr(exp,2,2)='95' then expyr='1995';
if substr(exp,2,2)='96' then expyr='1996';
if substr(exp,2,2)='97' then expyr='1997';
if substr(exp,2,2)='98' then expyr='1998';
if substr(exp,2,2)='99' then expyr='1999';
if substr(exp,2,2)='00' then expyr='2000';
if substr(exp,2,2)='01' then expyr='2001';
if substr(exp,2,2)='02' then expyr='2002';
if substr(exp,2,2)='03' then expyr='2003';
if substr(exp,2,2)='04' then expyr='2004';
if substr(exp,2,2)='05' then expyr='2005';
newseq=expyr || '-' || expmo;
fecha=mo || expyr;
drop tcname texp;
run;
/* END */
```

sasdata.sas

```
/****************************************************************/
/* Filename: sasdata.sas                                        */
/* This program writes futures data from the Futures Industry   */
/* Institute into a SAS data file. You can either wite all the  */
/* data for one file layout or select one or more contracts,    */
/* and select on or more variables.                             */
/*                                                              */
/* Before you begin, you need to know:                          */
/* - the corresponding file layout (l1 through l9)              */
/* If you intend to subset, the you need to know                */
/* - the contract codes                                         */
/* - the name of the variables you need                         */
/* Please check the documentation available under the "docs"    */
/* sub-directory or the Research Computing web site.            */
/*                                                              */
/* Written by Patricia Ledesma, October 2000                    */
/* Last modified: 10/31/00 by P. Ledesma                        */
/****************************************************************/

options ls=76 nodate nocenter nonumber;

/* Step 1: Specify file layout to read the ASCII data.          */
/* In the following statement (after "%include"), please replace */
/* the appropriate file layout, l1 thorugh l9. This statement    */
```

```
/* reads all the files for the layout specified by running the   */
/* corresponding SAS program, l1.sas through l9.sas. It writes   */
/* the results to a temporary SAS dataset called "tmp", which is */
/* used by this program.                                         */

%include testl1;

/* Step 2: Modify the output directory for the resulting data    */
/* file. By default, it will  be written to the current directory*/

libname out '.';

/* Step 3: Modify the data set name. By default, its name will   */
/* be "futures.sas7bdat". You may also specify a list of         */
/* contracts or variables to be selected, using the keep and if  */
/* statements.                                                   */

data out.futures;
  set tmp;
  * keep cname date exp newseq &var;
  * if cname in ('NG','3MO');
run;

/* END */
```

csvdata.sas

```
/***************************************************************/
/* Filename: csvdata.sas                                         */
/* This program contains macros to convert futures data from the */
/* Futures Industry Institute into comma delimited files.        */
/*                                                               */
/* Before you begin, you need to know:                           */
/* - the contract code                                           */
/* - the name of the variable you need                           */
/* - the corresponding file layout (l1 through l7)               */
/* Please check the documentation available under the "docs"     */
/* sub-directory or the Research Computing web site.             */
/*                                                               */
/* Note: This program must be run in an Xterm session due to a   */
/* bug with SAS' proc export.                                    */
/*                                                               */
/* Written by Patricia Ledesma, October 2000                     */
/* Last modified: 10/30/00 by P. Ledesma                         */
/***************************************************************/
options ls=76 nodate nocenter nonumber;
/* Step 1: Specify file layout to read the ASCII data.           */
/* In the following statement (after "%include"), please replace */
/* the appropriate file layout, l1 thorugh l7. This statement    */
/* reads all the files for the layout specified by running the   */
/* corresponding SAS program, l1.sas through l7.sas. It writes   */
/* the results to a temporary SAS dataset called "tmp", which is */
/* used by this program.                                         */
%include l9;
/* Step 2: Select contract name and variable needed              */
/* In the next two lines, provide the commodity code             */
/* (cn) and the variable needed (var).                           */
```

```
%let cn=ad2;
%let var=pc;
/* Step 3: Subset all the observations for the selected code,    */
/* Keeping only the relevant variables.                          */
data &cn;
  set tmp;
  keep cname date exp newseq fecha &var;
  if cname=upcase("&cn");
  data tmp1 (keep= exp newseq fecha);
  set &cn;
/* Step 4: Generate required macro variables. The "newseq"       */
/* variable is a recode of the contract's expiration date that   */
/* allows proper chronological sorting.  The following lines     */
/* create macro variables for each of the expiration dates.      */
/* SYMPUT creates one macro variable for each value of the       */
/* specified variable. Example: macro variable "dt1" is assigned */
/* the first value available for variable "exp"                  */
/* The maximum number of expiration dates is recorded in macro   */
/* variable "maxi" for use in a loop                             */

proc sort data=tmp1 noduplicates out=macvar;
by newseq;
data _null_;
   set macvar end=last;
call symput('dd'||left(_n_),exp);
call symput('dt'||left(_n_),fecha);
if last then call symput('maxi',left(_n_));
run;
/* Step 5: Create a subset of the data for each contract date   */
/* and sort them by date to prepare for a merge.                */
/* The double ampersands are used to postpone resolution of     */
/* the macro variable until the value of "i" has been resolved. */
%macro subset;
%do i=1 %to &maxi;
     data &&dd&i;
     set &cn;
       if exp=left("&&dd&i");
       rename &var=&&dt&i;
       drop newseq fecha cname exp;
     run;
     proc sort data=&&dd&i;
     by date;
%end;
%mend subset;
%subset;
/* Step 6: Merge all the subsets by date. The following macro */
/* just creates the list of datasets to be called in the      */
/* merge statement.                                           */
%macro all;
  %do i=1 %to &maxi;
    &&dd&i
    %if &i=&maxi %then %goto out;
  %end;
%out: %mend all;
data fin&cn;
merge %all;
by date;
```

```
format date mmddyy8.;
/* Step 7: Export the resulting data to a CSV file              */
proc export data=fin&cn
     outfile="~/&cn&var..csv"
     dbms=csv
     replace;
/* END */
```

Part I

Instructions for Identifying
and Decompressing Daily Data Files
for 3 1/2 disks

The data are contained in compressed "zip" files with one file per commodity. For most exchanges, the file name is comprised of the commodity symbol (two or three-letter code) with a "zip" extension. Consult the "Daily Data Commodity Listing", which is included with your order when necessary.

To prepare for use, copy "pkunzip.exe" from diskette number 1 to a sub-directory on your hard disk drive.

Copy all data files to be decompressed to the same sub-directory and enter the following command from within the sub-directory:

"pkunzip filename"

Where "filename" is the name of the file to be decompressed.

The file requested will be decompressed in the sub-directory on your hard disk drive.

The resulting decompressed data files will be in ASCII, blank-delimited format with a "txt" extension. The file names will be in the form "CCMYY.TXT" where "CC" is a two or three-letter commodity symbol, "M" is the letter representing the expiration month (the standard F,G,H,J,K,M,N,Q,U,V,X,Z symbols) where "F" = January and "Z" = December, and "YY" is the expiration year of the contract.

The daily data file format for most of the exchanges, from left to right, is as follows:

date, contract name, expiration month and year, open, high, low, settlement price, cash price (if applicable), volume and open interest.

All exchanges for which the above file format does not apply will contain imbedded header records identifying the file format.

Part II

Instructions for Identifying Daily Data Files
for CD-ROMs

The data are contained in ASCII files with one file per commodity. For most exchanges, the file name is comprised of the commodity symbol (two or three-letter code). Consult the "Daily Data Commodity Listing", which is included with your order when necessary.

The data files are in ASCII, blank-delimited format with a "txt" extension. The file names will be in the form "CCMYY.TXT" where "CC" is a two or three-letter commodity symbol, "M" is the letter representing the expiration month (the standard F,G,H,J,K,M,N,Q,U,V,X,Z symbols) where "F" = January and "Z" = December, and "YY" is the expiration year of the contract.

The daily data file format for most of the exchanges, from left to right, is as follows:

> date, contract name, expiration month and year, open, high, low, settlement price, cash price (if applicable), volume and open interest.

All exchanges for which the above file format does not apply will contain imbedded header records identifying the file format.

DAILY DATA COMMODITY LIST

Exchange	Commodity	Type	Commodity Code	Format	Units
BOLSA	Arabica Coffee	FUT	ARA	F6	pts/bag
BOLSA	Bovesta Stock Index	FUT	STO	F6	pts of index times R$3.0
BOLSA	Cattle - Live	FUT	CAT	F6	pts/net arroba
BOLSA	interbank Dep (1-Day)	FUT	INT	F6	pts/face value
BOLSA	Robusta Coffee	FUT	ROB	F6	pts/bag
BOLSA	US Dollar Commercial	FUT	COM	F6	reals/US $
BOLSA	US Dollar floating	FUT	FLO	F6	reals/US $1000
CBT	Corn	FUT	CN	F4	Cents/bu
CBT	Gold - Kilo	FUT	KI	F4	$ and cents/try ounce
CBT	Major Market index - Old put	FUT	BC	F4	
CBT	Municipal Bonds	FUT	MB	F4	$1000times bond buyer ME
CBT	Oats	FUT	OA	F4	cents/bu
CBT	Rice - Rough	FUT	NR	F4	$/cwt
CBT	Silver 1000 oz	FUT	AG	F4	$s and cents/troy ounce
CBT	Silver 5000 oz	FUT	SV	F4	same as above
CBT	Soybean Meal	FUT	SM	F4	$/ton
CBT	Soybean Oil	FUT	BO	F4	cents/lb
CBT	Soybeans	FUT	SY	F4	cents/bu
CBT	T-Bond	FUT	US	F4	pts 64th of 100%
CBT	T-Note (10-Year)	FUT	TY	F4	pts 64th of 100%
CBT	T-Note (5-year)	FUT	FV	F4	pts 64th of 100%
CBT	Wheat	FUT	WC	F4	cents/bu
CME	Australian Dollar	FUT	AD	F4	$ per/$
CME	British Pound	FUT	BP	F4	cents/lb
CME	Canadian Dollar	FUT	CD	F4	cents/canadian $
CME	Cattle - Feeder	FUT	PC	F4	cents/lb
CME	Cattle - Live	FUT	LC	F4	cents/lb
CME	Deutsche Mark	FUT	DM	F4	cents/mark
CME	Eurodollar	FUT	ED	F4	pts of 100%
CME	Hogs - Live	FUT	LH	F4	cents/lb
CME	Japanese Yen	FUT	JY	F4	cents/100 yen
CME	Lumber	FUT	LB	F4	$/1000 bd. Ft
CME	Major Market index - Old put	FUT	BC	F4	
CME	Nasdaq 100	FUT	ND	F4	$100 times index
CME	Nikkei 225 Stock Average	FUT	NK	F4	$5 times index
CME	Pork - Bellies	FUT	PB	F4	cents/lb
CME	S&P Mid Cap 400	FUT	MD	F4	$500 times index
CME	S&P 500 Index	FUT	SP	F4	$250 times index
CME	Swiss Franc	FUT	SF	F4	cents/franc
CME	T-Bill	FUT	TB	F4	pts of 100%
CSCE	Cocoa	FUT	CC	F4	$/ton
CSCE	Coffee	FUT	KC	F4	cents/lb

Exchange	Commodity	Type	Commodity Code	Format	Units
CSCE	Consumer Price Index	FUT	CI	F4	
CSCE	Sugar #11	FUT	SB	F4	cents/lb
DTB	German Stock Index (DAX)	FUT	FDAX	F7	
DTB	Med-Term Notional Bonds	FUT	B013L	F7	
DTB	Notional, German Gov Bnd	FUT	BUND	F7	
DTB	Notional german Gov Lt	FUT	BUXL	F7	
DTB	Three Month Fibor Put	FUT	FIBO	F7	
DTB	Equity Options	OPT	OSTK	F7	
DTB	Opt on Dax Futures	OPT	OBND	F7	
DTB	Opt on Med-Term Ntnl Bnd	OPT	OBOB	F7	
DTB	Opt on Notnal Gov Bonds	OPT	OBND	F7	
DTB	Opt on the Dax Index	OPT	ODAX	F7	
IPE	Brent Crude Oil	FUT	BCR	F4	$ per bbl
IPE	Gas Oil	FUT	GO	F4	$/ton
KCBT	Mini Value Line Average	FUT	MV	F4	$100 times futures price
KCBT	Value-Line Index	FUT	KV	F4	index pts
KCBT	Wheat	FUT	KW	F4	$, cents and 1/4 cents/bush
LCE	No. 5 White Sugar Futur	FUT	LSG	F4	
LCE	No. 7 Cocoa Futures	FUT	LCC	F4	
LCE	Robusta Coffee Futures	FUT	LKC	F4	
LIFFE	Ecu (3-Month)	FUT	ECU	F4	pts of 100%
LIFFE	Euro D-Mark (3-Month)	FUT	MRK	F4	pts of 100%
LIFFE	Eurodollar (3-Month)	FUT	EUR	F4	100-rate of interest
LIFFE	Eurolira (3-month)	FUT	LIR		
LIFFE	Euroswiss (3-month)	FUT	SWS	F4	pts of 100%
LIFFE	FT-SE 100 Index	FUT	FTS	F4	BP 10 per index point
LIFFE	Ft-Se Eurotrack	FUT	TRK		
LIFFE	German Bond	FUT	BUN	F4	/euro 100 nominal value
LIFFE	Japanese Gov Bond	FUT	JPN	F4	/yen 100 face value
LIFFE	Sterling (3-Month)	FUT	3MO	F4	pts of 100%
LIFFE	UK Guilt (20-year)	FUT	GIL	F4	/100 lb sterling nominal
LIFFE	US T-Bond	FUT	USB		
LIFFE	Euro D-Mark (3-Month)	OPT	MR	F4	multiple of .01%
LIFFE	Eurodollar (3-Month)	OPT	EU		
LIFFE	German Bond	OPT	BU		
LIFFE	Sterling (3-Month)	OPT	3M		pts of 100%
LIFFE	US T-Bond	OPT	US		
MACE	T-Bond	FUT	XB	F4	
MATIF	CAC 40	FUT	CAC	F3	10.0Xindex
MATIF	ECU Bond	FUT	ECU	F3	
MATIF	French Treasury Bond	FUT	FLT	F3	
MATIF	Medium-Term French Trea	FUT	FMT	F3	
MATIF	Notional Bond	FUT	NNN	F3	Euros 100,000
MATIF	Pibor (3 Month)	FUT	PIB	F3	Euros 100,000
MATIF	Ecu Bond	OPT	OX	F3	

Exchange	Commodity	Type	Commodity Code	Format	Units
MATIF	Notional Bond	OPT	ON	F3	
MATIF	Pibor (3-Month)	OPT	OP	F3	
MGE	Wheat - White	FUT	MW	F4	
NYCE	Cotton No. 2	FUT	CT	F4	cents/lb
NYCE	European Currency Unit	FUT	EU		
NYCE	Orange Juice, Frozen	FUT	JO	F4	cents/lb
NYCE	T-Note (5 Yr)	FUT	FY	F4	
NYCE	US Dollar index	FUT	DX	F4	
NYFE	CRB Index	FUT	CR	F4	index pts
NYFE	NYSE Composite Index	FUT	YX	F4	in 100th of an index pt
NYFE	Russell 2000	FUT	RT	F4	
NYMEX	Aluminum	FUT	AL	F4	
NYMEX	Copper	FUT	CP	F4	cents/lb
NYMEX	Copper - High Grade	FUT	HG	F4	cents/lb
NYMEX	Crude Oil - Light	FUT	CL		$/bbl
NYMEX	Gold	FUT	GC	F4	$/troy ounce
NYMEX	Heating Oil - NY Harbor	FUT	HO	F4	$/gal
NYMEX	Liquit Propane	FUT	PN	F4	cents/gal
NYMEX	Moody Corporate Bond	FUT	MI	F4	
NYMEX	Palladium	FUT	PA	F4	$and cents/troy ounce
NYMEX	Platinum	FUT	PL	F4	$/troy ounce
NYMEX	Silver	FUT	SI	F4	cents/tray oz
NYMEX	Unleaded Gasoline-NYH	FUT	HU	F4	$/gallon
OSAKA	Nikkei 225 Index	FUT	MIX	F5	yen
OSAKA	Nikkei 225 Index	FUT	NI	F5	
SIMEX	Euroyen	FUT	SEY	F4	index pts
SOFFEX	Nikkei Index	FUT	SNI	F4	index pts
SOFFEX	Swiss Franc (5-Year)	FUT	5MI	F1	
SOFFEX	Swiss Government Bond	FUT	SGB	F1	in % of par value
SOFFEX	Swiss Market Index	FUT	SMI	F1	in pts
SOFFEX	Opt on Swiss Gov Bonds	FUT	GB	F1	in pts
SOFFEX	Opt on Swiss Markt NDX	FUT	SM	F1	in pts
SOFFEX	Opt on Sws Gov Bond Fut	FUT	SG	F1	in pts
SOFFEX	All Ordinaries Share Pr	FUT	AAO	F4	$25 times index
SOFFEX	Aus T-Bond (10-Yr)	FUT	ATB	F4	Annual%-100
SOFFEX	Aus T-Bond (3-Yr)	FUT	A3Y	F4	Annual%-100
SOFFEX	Bank Accpted BL (90-Day)	FUT	ABA	F4	
TCE	Cotton Yarn	FUT	COT		yen/0.45359 kg
TCE	Gold	FUT	GOL		yen/gm
TCE	Platinum	FUT	PLA		yen/gm
TCE	Rubber	FUT	RUB		yen/kg
TCE	Silver	FUT	SIL		yen/gm
TCE	Wool Yarn	FUT	WOO		yen/kg
TGE	Sugar - Raw	FUT	RSG	F2	yen/100kg
TIFFE	One-Year Euroyen Future	FUT	TEY	F4	US $/yen

Exchange	Commodity	Type	Commodity Code	Format	Units
WINN	Barley	FUT	WB	F4	canadian$/metric ton
WINN	Flax Seed	FUT	WF	F4	canadian$/metric ton
WINN	Oats	FUT	WOO	F4	US$/metric ton
WINN	Rapeseed	FUT	WP	F4	
WINN	Rye	FUT	WR	F4	
WINN	Wheat	FUT	WW	F4	canadian$/metric ton

FORMAT(F1)
Date, Open Price, Day High, Day Low, Last Price, Settlement Price, Volume, Open Interest Best Bid, Price, Best Bid Qty, Best Ask Price, Best Ask Qty, End Bid, End Ask

FORMAT(F2)

Morning Session
Date, First, Second, Third
Volume, Open Interest

Afternoon Session
First, Second, Third, Settlement

FORMAT(F3)
Date, Open High, Low, Last, Settlement, Volume, Open Interest, No of Trades, Globex Open, Globex High, Globex, Globex Last, Globex Volume, Globex Number of Trades

FORMAT(F4)
Date, Ticker Symbol, O pen, High, Low, Close, Volume, Open Interest

FORMAT(F5)
Date, Open, High, Low, Close, Volume, Open Interest

FORMAT(F6)
Date, Open, High, Low, Close, Settlement, Volume, Open Int, No. Of Trades