



# Disciplined Trading Strategies

By Paul Lange

Note – Futures Symbols can change be sure to verify before acting!

## Symbols Guide - Chicago Mercantile Exchange (CME)

<b>Subscription Packages</b> <ul style="list-style-type: none"> <li>• CME Package</li> <li>• CME e-minis Package</li> <li>• CME Globex Package</li> </ul>	<b>Popular Symbols</b> <b>ES</b> - E-Mini S&P <b>6E</b> - Euro FX <b>SP</b> - S&P 500 <b>LC</b> - Live Cattle	<b>Symbol Format</b> <b>ES Z6</b> symbol,space,month,year <b>ES #F</b> symbol,space,continuous	<b>Exchange Information</b> <a href="#">CME Website</a> Local Time: Central (-6:00 GMT) <a href="#">Exchange Fee Pricing</a> <a href="#">Account Maintenance</a>
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### E-Mini Package ●●●●●

Description	Symbol	Months	Hours	Comments
<u>E-Mini Euro FX</u>	ZE	H,M,U,Z	<b>Mon. - Thurs.</b> 3:30pm - 4:30pm 5:00pm - 3:15pm  <b>Sunday</b> 5:30pm - 3:15pm	
<u>E-Mini Nasdaq 100</u>	NQ	H,M,U,Z		
<u>E-Mini Nasdaq Biotech.</u>	BIO	H,M,U,Z		
<u>E-Mini Nasdaq Composite</u>	QCN	H,M,U,Z		A0 = Cash
<u>E-Mini Russel 1000</u>	RN	H,M,U,Z		
<u>E-Mini Russell 2000</u>	AB	H,M,U,Z		
<u>E-Mini S&amp;P Midcap 400</u>	MC	H,M,U,Z		
<u>E-Mini S&amp;P 500</u>	ES	H,M,U,Z		
<u>E-Mini S&amp;P 500 Premium</u>	EPREM	A0		
<u>E-Mini Japanese Yen</u>	ZJ	H,M,U,Z		M-F: 7:20am - 2:00pm
<u>E-Mini MSCI EAFE Futures</u>	EFE	H,M,U,Z	Sun-Th: 5:00pm - 3:15pm	

### Globex Currencies ●●●●

Description	Symbol	Months	Hours	Comments
<u>Australian Dollar</u>	6A	H,M,U,Z	<b>Mon. - Thurs.</b> 3:30pm - 4:30pm 5:00pm - 3:15pm  <b>Sunday</b> 5:30pm - 3:15pm	
<u>Brazilian Real</u>	6L	All Months		
<u>British Pound</u>	6B	H,M,U,Z		
<u>Canadian Dollar</u>	6C	H,M,U,Z		
<u>CME\$INDEX</u>	UD	H,M,U,Z		
<u>Euro FX</u>	6E	H,M,U,Z		
<u>Euro FX/British Pound</u>	RP	H,M,U,Z		
<u>Euro FX/Japanese Yen</u>	RY	H,M,U,Z		
<u>Euro FX/Swiss Franc</u>	RF	H,M,U,Z		
<u>Japanese Yen</u>	6J	H,M,U,Z		
<u>Mexican Peso</u>	6M	All Months		
<u>New Zealand Dollar</u>	6N	H,M,U,Z		
<u>Russian Ruble</u>	6R	H,M,U,Z		
<u>South African Rand</u>	6Z	All Months		
<u>Swiss Franc</u>	6S	H,M,U,Z		



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## Index Products ●●● (Globex Package has night session only, ex. SP #F=1)

Description	Symbol	Months	Hours	Comments
<u>Nasdaq 100</u>	ND	H,M,U,Z	<b>Mon. - Thurs.</b> 3:30pm - 4:30pm 5:00pm - 8:15am 8:30am - 3:15pm  <b>Sunday</b> 5:30pm - 8:15am 8:30am - 3:15pm	Cash = IQ X0
<u>Russell 2000</u>	RL	H,M,U,Z		Cash = IU X0
<u>S&amp;P 500</u>	SP	H,M,U,Z		Cash = IN X0
<u>S&amp;P 500 Premium</u>	PREM	A0		
<u>S&amp;P Midcap 400</u>	MD	H,M,U,Z		Cash = ID X0
<u>S&amp;P 500 BARRA Growth</u>	SG	H,M,U,Z		Cash = IG X0
<u>S&amp;P 500 BARRA Value</u>	SU	H,M,U,Z		Cash = IV X0
<u>Nikkei 225</u>	NK	H,M,U,Z	M-F: 8:00am - 3:15pm	
<u>S&amp;P Topix 150</u>	TX	H,M,U,Z		
<u>Goldman Sachs Commodity Index</u>	GI	All Months	<b>M-Th:</b> 2:30p - 2:00pm <b>Sun:</b> 5:30pm - 2:00pm	Cash = GN X0 "GSCI"
<u>Nikkei 225 (Dollar)</u>	NKD	H,M,U,Z	M-F: 2:00am - 3:15pm	CDT: Open +1h
<u>Nikkei 225 (Yen)</u>	NIY	H,M,U,Z	M-F: 5:00am - 3:15pm	CDT: Open +1h
<u>S&amp;P 500 O-Strips</u>	SPR	A0	M-F: 8:30am - 3:15pm	Cash Index

## Agricultural Products ●●

Description	Symbol	Months	Hours	Comments
<u>Butter</u>	DB	H,K,N,U,V,Z	M-F: 9:30am - 1:10pm	
<u>Butter (Cash)</u>	CB	All Months		
<u>Class III Milk</u>	DA	All Months	M-F: 9:40am - 1:10pm	
<u>Class IV Milk</u>	DK	All Months	M-F: 9:20am - 1:10pm	
<u>Feeder Cattle</u>	FC	F,H,J,K,Q,U,V,X	M-F: 9:05am - 1:00pm	Cash = IF A0
<u>Frozen Pork Bellies</u>	PB	G,H,K,N,Q	M-F: 9:10am - 1:00pm	
<u>Lean Hogs</u>	LH	G,J,K,M,N,Q,V,Z		Cash = LH A0
<u>Live Cattle</u>	LC	G,J,M,Q,V,Z	M-F: 9:05am - 1:00pm	
<u>Nonfat Dry Milk</u>	NF	All Months	M-F: 9:25am - 1:10pm	
<u>Urea</u>	UF	H,K,N,U,Z	Sun-Th: 5:00pm - 3:15pm	

## E-Livestock Products ●●●

Description	Symbol	Months	Hours	Comments
<u>Feeder Cattle (e-traded)</u>	GF	F,H,J,K,Q,U,V,X	<b>Mon. - Fri.</b> 9:00pm - 3:15pm	
<u>Lean Hog (e-traded)</u>	HE	F,H,J,K,Q,U,V,X		
<u>Live Cattle (e-traded)</u>	LE	G,J,M,Q,V,Z		

## Currency Products ●●

Description	Symbol	Months	Hours	Comments
<u>Australian Dollar</u>	AD	H,M,U,Z	<b>Mon. - Fri.</b> 7:20am - 2:00pm	
<u>Brazilian Real</u>	BR	All Months		
<u>British Pound</u>	BP	All Months		
<u>Canadian Dollar</u>	CD	All Months		
<u>CME\$INDEX</u>	UX	All Months		



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<u>Czech Koruna</u>	CKO	G,H,K,N,Q		
<u>Euro FX</u>	EC	All Months		
<u>Euro FX/British Pound Cross Rate</u>	RP	All Months		
<u>Euro/Czech Koruna</u>	ECZ	All Months		
<u>Euro FX/Swiss Franc Cross Rate</u>	RF	All Months		
<u>Hungarian Forint</u>	HFO	All Months		
<u>Japanese Yen</u>	JY	All Months		
<u>Mexican Peso</u>	ME	All Months		
<u>New Zealand Dollar</u>	NE	All Months		
<u>Polish Zloty</u>	PLZ	All Months		
<u>Russian Ruble</u>	RU	All Months		
<u>South African Rand</u>	RA	All Months		
<u>Swiss Franc</u>	SF	All Months		

## Foreign Exchange Products ●●●

Dollar Based Futures				
Description	Symbol	Months	Hours	Comments
<u>Czech Koruna</u>	CZK	H,M,U,Z	<b>Mon. - Thurs.</b> 5:00pm - 4:00pm <b>Sunday</b> 5:30pm - 4:00pm	
<u>Hungarian Forint</u>	HUF	H,M,U,Z		
<u>Norwegian Krone</u>	QN	H,M,U,Z		
<u>Polish Zloty</u>	PLN	H,M,U,Z		
<u>Swedish Krona</u>	QK	H,M,U,Z		
Non-Dollar Cross Rates				
<u>Australian Dollar/Canadian Dollar</u>	QH	H,M,U,Z	<b>Mon. - Thurs.</b> 5:00pm - 4:00pm <b>Sunday</b> 5:30pm - 4:00pm	
<u>Australian Dollar/Japanese Yen</u>	QO	H,M,U,Z		
<u>Australian Dollar/New Zealand Dollar</u>	QZ	H,M,U,Z		
<u>British Pound/Japanese Yen</u>	QY	H,M,U,Z		
<u>British Pound/Swiss Franc</u>	QP	H,K,N,U,Z		
<u>Canadian Dollar/Japanese Yen</u>	QD	H,K,N,U,Z		
<u>Euro FX/Australian Dollar</u>	QA	H,K,N,U,Z		
<u>Euro FX/Canadian Dollar</u>	QC	H,K,N,U,Z		
<u>Euro FX/Czech Koruna</u>	ECK	H,K,N,U,Z		
<u>Euro FX/Norwegian Krone</u>	QI	H,K,N,U,Z		
<u>Euro FX/Polish Zloty</u>	EPZ	H,K,N,U,Z		
<u>Euro FX/Swedish Krona</u>	QE	H,K,N,U,Z		
<u>Swiss Franc/Japanese Yen</u>	QF	H,K,N,U,Z		

## Forest Products ●●

Description	Symbol	Months	Hours	Comments
<u>Random Length Lumber</u>	LB	F,H,K,N,U,X	M-F: 9:00am - 1:05pm	

## Interest Rate Products ●●

Description	Symbol	Months	Hours	Comments
1 Year Eurodollar MidCurve	E0	H,M,U,Z	<b>Mon. - Thurs.</b>	(Opt. Only)



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2 Year Eurodollar MidCurve	E2	H,M,U,Z	5:00pm-4:00pm  <b>Sunday</b> 5:30pm-4:00pm	(Opt. Only)
5 Year Eurodollar MidCurve	E5	H,M,U,Z		(Opt. Only)
<u>2 Year Swap</u>	S2	H,M,U,Z		
<u>5 Year Swap</u>	S5	H,M,U,Z		
<u>10 Year Swap</u>	S0	H,M,U,Z		
<u>13 Week Treasury Bill</u>	TB	H,M,U,Z		
<u>28-Day TIIE</u>	T2	All Months		
<u>28-Day TIIE Globex</u>	TG	All Months		
<u>91-Day CETES</u>	CE	All Months		
<u>91-Day CETES Globex</u>	CU	All Months		
<u>Eurodollar</u>	ED	All Months		
<u>Eurodollar Globex</u>	GE	All Months		
<u>Euro Yen Libor</u>	EL	H,M,U,Z		
<u>Fed Funds Turn</u>	TZ	All Months		
<u>Libor</u>	EM	All Months		
<u>Euro Yen</u>	EY	H,M,U,Z	<b>Mon. - Fri.</b> 7:20am-2:00pm	Thinly Traded Contract
<u>Japanese Government Bond (JGB)</u>	JB	H,M,U,Z		SGX Session Available <b>Sun-Th:</b> 9:20pm-4:00am
<u>5 Year Eurodollar Bundle</u>	Y5	H,M,U,Z	M-F:7:20am-2:00pm	

### Globex Interest Rate Products ●●●

Description	Symbol	Months	Hours	Comments
<u>Eurodollar Globex</u>	GE	All Months	M-F: 5:00pm - 4:00pm	
<u>28-Day TIIE Globex</u>	TG	All Months	M-F: 5:00pm - 4:00pm	
<u>91-Day CETES Globex</u>	CU	All Months	M-F: 5:00pm - 4:00pm	

### Weather Monthly Products ●●●●

Description	Symbol	Months	Hours	Comments
<u>Atlanta Heating</u>	H1	F,G,H,J,V,X,Z	<b>Mon. - Thurs.</b> 5:00pm - 3:15pm  <b>Sunday</b> 5:30pm - 3:15pm	
<u>Atlanta Cooling</u>	K1	J,K,M,N,Q,U,V		
<u>Boston Heating</u>	HW	F,G,H,J,V,X,Z		
<u>Boston Cooling</u>	KY	J,K,M,N,Q,U,V		
<u>Chicago Heating</u>	H2	F,G,H,J,V,X,Z		
<u>Chicago Cooling</u>	K2	J,K,M,N,Q,U,V		
<u>Cincinnati Heating</u>	H3	F,G,H,J,V,X,Z		
<u>Cincinnati Cooling</u>	K3	J,K,M,N,Q,U,V		
<u>Dallas Heating</u>	H5	F,G,H,J,V,X,Z		
<u>Dallas Cooling</u>	K5	J,K,M,N,Q,U,V		
<u>Des Moines Heating</u>	H9	F,G,H,J,V,X,Z		
<u>Des Moines Cooling</u>	K9	J,K,M,N,Q,U,V		
<u>Houston Heating</u>	HR	F,G,H,J,V,X,Z		
<u>Houston Cooling</u>	KR	J,K,M,N,Q,U,V		
<u>Kansas City Heating</u>	HX	F,G,H,J,V,X,Z		
<u>Kansas City Cooling</u>	KX	J,K,M,N,Q,U,V		
<u>Las Vegas Heating</u>	H0	F,G,H,J,V,X,Z		
<u>Las Vegas Cooling</u>	K0	J,K,M,N,Q,U,V		



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<u>Minneapolis Heating</u>	HQ	F,G,H,J,V,X,Z		
<u>Minneapolis Cooling</u>	KQ	J,K,M,N,Q,U,V		
<u>New York Heating</u>	H4	F,G,H,J,V,X,Z		
<u>New York Cooling</u>	K4	J,K,M,N,Q,U,V		
<u>Philadelphia Heating</u>	H6	F,G,H,J,V,X,Z		
<u>Philadelphia Cooling</u>	K6	J,K,M,N,Q,U,V		
<u>Portland Heating</u>	H7	F,G,H,J,V,X,Z		
<u>Portland Cooling</u>	K7	J,K,M,N,Q,U,V		
<u>Sacramento Heating</u>	HS	F,G,H,J,V,X,Z		
<u>Sacramento Cooling</u>	KS	J,K,M,N,Q,U,V		
<u>Tucson Heating</u>	H8	F,G,H,J,V,X,Z		
<u>Tucson Cooling</u>	K8	J,K,M,N,Q,U,V		

## Weather European Monthly Products ●●●

Description	Symbol	Months	Hours	Comments
<u>Amsterdam Heating</u>	D2	F,G,H,J,V,X,Z	<b>Mon. - Thurs.</b> 5:00pm - 3:15pm  <b>Sunday</b> 5:30pm - 3:15pm	
<u>Amsterdam Cooling</u>	G2	J,K,M,N,Q,U,V		
<u>Berlin Heating</u>	D3	F,G,H,J,V,X,Z		
<u>Berlin Cooling</u>	G3	J,K,M,N,Q,U,V		
<u>London Heating</u>	D0	F,G,H,J,V,X,Z		
<u>London Cooling</u>	G0	J,K,M,N,Q,U,V		
<u>Paris Heating</u>	D1	F,G,H,J,V,X,Z		
<u>Paris Cooling</u>	G1	J,K,M,N,Q,U,V		
<u>Stockholm Heating</u>	D5	F,G,H,J,V,X,Z		
<u>Stockholm Cooling</u>	G5	J,K,M,N,Q,U,V		

## Symbols Guide - Chicago Board Of Trade (CBOT)

<b>Popular Products</b>	<b>Popular Symbols</b>	<b>Symbol Format</b>	<b>Exchange Information</b>
<u>Mini-Sized</u>	YM - Mini DJIA	YM Z6 symbol.space.month.year	CBOT Website
<u>Agricultural Products</u>	DJ - DJIA	YM #F symbol.space.continuous	Local Time: Central (-6:00 GMT)
<u>Interest Rate Products</u>	C - Corn		Exchange Fee Pricing
<u>Index Contracts</u>	S - Soybean		Account Maintenance

## Free Mini-Sized Contracts

Description	Symbol	Months	Hours	Comments
<u>Mini - Sized Corn</u>	YC	F,H,K,N,U,X,Z	<b>Mon. - Fri.</b> 9:30am - 1:45pm	
<u>Mini - Sized Soybeans</u>	YK	F,H,K,N,Q,U,X		
<u>Mini - Sized Wheat</u>	YW	H,M,U,Z		
<u>Mini - Sized Gold</u>	YG	All Months	<b>Sun. - Thurs.</b> 6:16pm - 4:00pm	
<u>Mini - Sized Silver</u>	YI	All Months		
<u>Mini - Sized Eurodollar</u>	YE	H,M,U,Z	Su-Th: 6:00pm - 4:00pm	
<u>Mini - Sized DJIA</u>	YM	H,M,U,Z	Su-Th: 6:15pm - 4:00pm	Dow \$5
<u>"Big Dow" Futures</u>	DD	H,M,U,Z	Su-Th: 6:15pm - 4:00pm	Dow \$5



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## Agricultural Contracts

Description	Symbol	Months	Hours	Comments
<u>Corn Futures</u>	C	H,K,N,U,Z	<b>Mon. - Fri.</b> 9:30am - 1:15pm	
<u>Ethanol Futures</u>	AC	All Months		
<u>Oat Futures</u>	O	H,K,N,U,Z		
<u>S. Amer Soybean Futures</u>	BS	F,H,K,N,Q,U,X		
<u>Soybean Futures</u>	S	F,H,K,N,Q,U,X		
<u>Soybean Meal Futures</u>	SM	F,H,K,N,Q,U,V,Z		
<u>Soybean Oil Futures</u>	BO	F,H,K,N,U,X		
<u>Wheat Futures</u>	W	H,K,N,U,Z		
<u>S. Amer Soybean Futures</u>	ZK	F,H,K,N,Q,U,X	<b>Sun. - Thurs.</b> 6:31pm - 6:00am	eCBOT
<u>Soybean Futures</u>	ZS	F,H,K,N,Q,U,X		eCBOT
<u>Soybean Meal Futures</u>	ZM	F,H,K,N,Q,U,V,Z		eCBOT
<u>Soybean Oil Futures</u>	ZL	F,H,K,N,Q,U,V,Z		eCBOT
<u>Oats Futures</u>	ZO	F,H,K,N,Q,U,V,Z	<b>Sun. - Thurs.</b> 6:33pm - 6:00am	eCBOT
<u>Rough Rice Futures</u>	ZR	F,H,K,N,Q,U,V,Z		eCBOT
<u>Corn Futures</u>	ZC	F,H,K,N,Q,U,V,Z	Su-Th: 6:30pm - 6:00am	eCBOT
<u>Ethanol Futures</u>	ZH	F,H,K,N,Q,U,V,Z	Su-Th: 6:36pm - 6:00am	eCBOT
<u>Rough Rice Futures</u>	RR	H,K,N,U,Z	M-F: 9:15am - 1:30pm	eCBOT
<u>Wheat Futures</u>	ZW	H,K,N,U,Z	Su-Th: 6:32pm - 6:00pm	eCBOT

## Interest Rates Contracts

Description	Symbol	Months	Hours	Comments
<u>2-Yr US Treasury Notes</u>	TU	H,M,U,Z	<b>Mon. - Fri.</b> 7:20am - 2:00pm	
<u>5-Yr US Treasury Notes</u>	FV	H,M,U,Z		
<u>5-Yr Interest Rate Swap Futures</u>	NG	H,M,U,Z		
<u>10-Yr US Treasury Notes</u>	TY	H,M,U,Z		
<u>10-Yr Interest Rate Swap Futures</u>	NI	H,M,U,Z		
<u>30 Day Federal Funds</u>	FF	H,M,U,Z		
<u>30-Yr US Treasury Bonds</u>	US	H,M,U,Z	<b>Su.-Thurs.</b> 6:03pm - 4:00pm	
<u>5-Yr Interest Rate Swap Futures</u>	SA	H,M,U,Z		
<u>10-Yr Interest Rate Swap Futures</u>	SR	H,M,U,Z		
<u>5-Yr US Treasury Notes</u>	ZF	H,M,U,Z	<b>Sun. - Thurs.</b> 6:00pm - 4:00pm	eCBOT
<u>10-Yr US Treasury Notes</u>	ZN	H,M,U,Z		eCBOT
<u>30-Yr US Treasury Bonds</u>	ZB	H,M,U,Z		eCBOT
<u>2-Yr US Treasury Notes</u>	ZT	H,M,U,Z	<b>Sun. - Thurs.</b> 6:01pm - 4:00pm	eCBOT
<u>30 Day Federal Funds</u>	ZQ	H,M,U,Z		eCBOT

## Index Contracts

Description	Symbol	Months	Hours	Comments
<u>Dow Jones AIG Commodity Index</u>	AI	F,G,J,M,Q,V,Z	M-F:8:15am-1:30pm	
<u>Dow Jones Industrial Average</u>	DJ	H,M,U,Z	M-F:7:20am-3:15pm	Dow \$10
<u>Dow Jones Industrial Average</u>	ZD	H,M,U,Z	Su-Th:6:15pm-7:00am	eCBOT



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## Metal Contracts

Description	Symbol	Months	Hours	Comments
<u>100 .oz Gold Futures</u>	ZG	G,J,M,Q,V,Z	<b>Sun. - Thurs.</b> 6:16pm - 4:00pm	
<u>5,000 .oz Silver Futures</u>	ZI	F,H,K,N,U,Z		