

U.S. Treasury and Swap Spread Symbols

ISV Trading Applications

| Firm | Naming Method | Example (NOB) |
|-------------------------------|---|---|
| CQG, Inc. | SpreadNameExpirationMonth | NOBH9 |
| CTS | SpreadName TermFrontLegvTermBackLeg- ExpirationMonth Ratio (+-) | NOB 10v30-Mar09 +9-5 TOS 10Swap v10-Mar09 +5-4 |
| GL Trade | SpreadName Ratio ExpirationMonth | NOB 09-05 H9 |
| Ion Trading | SpreadName Ratio ExpirationMonth | NOB 09-05 H9 |
| Orc Software | BackLegSymbol ICS QuantityBackLeg ExpirationMonth- QuantityFrontLeg FrontLegSymbol ExpirationMonth | ZB ICS 5 Mar09-9 ZN Mar09 |
| Stellar Trading System | FrontLegName vs BackLegName StrategyType ExpirationMonth | 10-YR T-NOTE vs 30-YR T-BOND IPS-JUN11 |
| Trading Technologies | FrontLegSymbolBack LegSymbol SpreadName Ratio ExpirationMonth | ZNZB NOB 9:5 H9 |

If your ISV is not shown in the table above, please contact them to express your interest in this spread functionality.

