

CME STP FIX - Supported Strategy Type Codes

CME Globex Strategy Codes

Sent in tag 762-SecuritySubType.

Options		Futures	
Value	Description	Value	Description
BX	Box	CAL	Calendar Spread
BO	Butterfly	FX	FX Calendar Spread
XT	Xmas Tree	RT	Reduced Tick Calendar Spread
CC	Conditional Curve	EQ	Equity Calendar Spread
CO	Condor	BF	Butterfly
DB	Double	CF	Condor
HO	Horizontal	FS	Strip
HS	Horizontal Straddle	IS	Intercommodity Spread
IC	Iron Condor	PK	Pack
12	Ratio 1x2	MP	Month Pack
13	Ratio 1x3	PB	Pack Butterfly
23	Ratio 2x3	DF	Double Butterfly
RR	Risk Reversal	PS	Pack Spread
SS	Straddle Strip	C1	Crack 1:1
ST	Straddle	FB	Bundle
SG	Strangle	BS	Bundle Spread
SA	Strip	IV	Implied Treasury Intercommodity Spread
VT	Vertical	EC	TAS Calendar Spread
JR	Jelly Roll	SI	Commodities Intercommodity Spread
GT	Guts	MS	BMD Futures Strip
GN	Generic		

CME ClearPort Strategy Codes

Value	Description
SP	Futures Calendar Spread
FX	OTC FX Futures/Forwards Calendar Spread
BF	Futures Butterfly
CF	Futures Condor
PK	Futures Pack
PS	Futures Pack Spread
FB	Futures Bundle
SA	Futures Strip
PB	Futures Pack Butterfly
MP	Futures Month Pack
GN	Generic