

CVOL Indicator Symbols

Foreign Exchange

Foreign Exchange – Single Product						
Contract	CVOL Clearing Product Code	UpVar Symbol	DownVar Symbol	Skew Symbol	ATM Vol Symbol	ConvexityClearing Symbol
EUR/USD (EUU)	EUVL	UPVAR:EUVL	DNVAR:EUVL	SKEW:EUVL	ATMVOL:EUVL	CONVEX:EUVL
GBP/USD (GBU)	GBVL	UPVAR:GBVL	DNVAR:GBVL	SKEW:GBVL	ATMVOL:GBVL	CONVEX:GBVL
JPY/USD (JPU)	JPVL	UPVAR:JPVL	DNVAR:JPVL	SKEW:JPVL	ATMVOL:JPVL	CONVEX:JPVL
AUD/USD (AUU)	ADVL	UPVAR:ADVL	DNVAR:ADVL	SKEW:ADVL	ATMVOL:ADVL	CONVEX:ADVL
CAD/USD (CAU)	CAVL	UPVAR:CAVL	DNVAR:CAVL	SKEW:CAVL	ATMVOL:CAVL	CONVEX:CAVL
MXN/USD (MP)	MPVL	UPVAR:MPVL	DNVAR:MPVL	SKEW:MPVL	ATMVOL:MPVL	CONVEX:MPVL
CHF/USD (CHU)	CHVL	UPVAR:CHVL	DNVAR:CHVL	SKEW:CHVL	ATMVOL:CHVL	CONVEX:CHVL

Foreign Exchange – Broad Based						
Name	CVOL Clearing Product Code	Up Var Symbol	Down Var Symbol	Skew Symbol	ATM Vol Symbol	Convexity Symbol
FX G5 Volatility Index (EUVL, GBVL, JPVL, ADVL, CAVL)	FXVL	UPVAR:FXVL	DNVAR:FXVL	SKEW:FXVL	ATMVOL:FXVL	CONVEX:FXVL

Interest Rate

Interest Rate – Single Product						
Contract	CVOL Clearing Product Code	UpVar Symbol	DownVar Symbol	Skew Symbol	ATM Vol Symbol	Convexity Clearing Symbol
Eurodollar 90-day	GEVL	UPVAR: GEVL	DNVAR: GEVL	SKEW: GEVL	ATMVOL: GEVL	CONVEX:GEVL
Eurodollar 1-year Midcurve 90-day	G1VL	UPVAR: G1VL	DNVAR: G1VL	SKEW: G1VL	ATMVOL: G1VL	CONVEX:G1VL
Eurodollar 2-year Midcurve 90-day	G2VL	UPVAR: G2VL	DNVAR: G2VL	SKEW: G2VL	ATMVOL: G2VL	CONVEX:G2VL
US 2-year T-Note (OZT) - Price	TUVL	UPVAR: TUVL	DNVAR:T UVL	SKEW: TUVL	ATMVOL: TUVL	CONVEX:TUVL
US 2-year T-Note (OZT) - Yield	TUVY	UPVAR: TUVY	DNVAR:T UVY	SKEW: TUVY	ATMVOL: TUVY	CONVEX:TUVY
US 5-year T-Note (OZF) - Price	FVVL	UPVAR: FVVL	DNVAR:F VVL	SKEW: FVVL	ATMVOL: FVVL	CONVEX:FVVL
US 5-year T-Note (OZF) - Yield	FVVY	UPVAR: FVVY	DNVAR:F VVY	SKEW: FVVY	ATMVOL: FVVY	CONVEX:FVVY
US 10-year T-Note (OZN) - Price	TYVL	UPVAR: TYVL	DNVAR:T YVL	SKEW: TYVL	ATMVOL: TYVL	CONVEX:TYVL
US 10-year T-Note (OZN) - Yield	TYVY	UPVAR: TYVY	DNVAR:T YVY	SKEW: TYVY	ATMVOL: TYVY	CONVEX:TYVY
US 30-year T-Bond (OZB) - Price	USVL	UPVAR: USVL	DNVAR: USVL	SKEW: USVL	ATMVOL: USVL	CONVEX:USVL
US 30-year T-Bond (OZB) - Yield	USVY	UPVAR: USVY	DNVAR: USVY	SKEW: USVY	ATMVOL: USVY	CONVEX:USVY

Interest Rate – Broad Based						
Name	CVOL Clearing Product Code	UpVar Clearing Product Code	DownVar Clearing Product Code	Skew Clearing Product Code	ATM Vol Clearing Product Code	Convexity Clearing Product Code
Treasury Curve Volatility Index - Price (TUVL, FVVL, TYVL, USVL)	TPVL	UPVAR: TPVL	DNVAR: TPVL	SKEW: TPVL	ATMVOL: TPVL	CONVEX: TPVL
Treasury Curve Volatility Index - Yield (TUVY, FVVY, TYVY, USVY)	TVL	UPVAR: TVL	DNVAR: TVL	SKEW: TVL	ATMVOL: TVL	CONVEX: TVL

Metals

Metals – Single Product						
Contract	CVOL Clearing Product Code	UpVar Symbol	DownVar Symbol	Skew Symbol	ATM Vol Symbol	Convexity Symbol
Silver (SO)	SIVL	UPVAR: SIVL	DNVAR: SIVL	SKEW: SIVL	ATMVOL: SIVL	CONVEX:SIVL
Gold (OG)	GCVL	UPVAR: GCVL	DNVAR: GCVL	SKEW: GCVL	ATMVOL: GCVL	CONVEX:GCVL
Copper (HXE)	HGVL	UPVAR: HGVL	DNVAR: HGVL	SKEW: HGVL	ATMVOL: HGVL	CONVEX:HGVL

Metals – Broad Based						
Name	CVOL Clearing Product Code	UpVar Symbol	DownVar Symbol	Skew Symbol	ATM Vol Symbol	Convexity Symbol
Metals Volatility Index (SIVL, GCVL, HGVL)	MVL	UPVAR: MVL	DNVAR: MVL	SKEW:MVL	ATMVOL: MVL	CONVEX: MVL

Energy

Energy – Single Product						
Contract	CVOL Clearing Product Code	UpVar Symbol	DownVar Symbol	Skew Symbol	ATM Vol Symbol	Convexity Symbol
WTI Crude Oil (LO)	CLVL	UPVAR: CLVL	DNVAR: CLVL	SKEW: CLVL	ATMVOL: CLVL	CONVEX:CLVL
Henry Hub Natural Gas (LN)	NGVL	UPVAR: NGVL	DNVAR: NGVL	SKEW: NGVL	ATMVOL: NGVL	CONVEX:NGVL
RBOB Gasoline (OB)	RBVL	UPVAR: RBVL	DNVAR: RBVL	SKEW: RBVL	ATMVOL: RBVL	CONVEX:RBVL
NY Harbor ULSD (OH)	HOVL	UPVAR: HOVL	DNVAR: HOVL	SKEW: HOVL	ATMVOL: HOVL	CONVEX:HOVL

Energy – Broad Based						
Name	CVOL Clearing Product Code	UpVar Symbol	DownVar Symbol	Skew Symbol	ATM Vol Symbol	Convexity Symbol
Energy Volatility Index (CLVL, NGVL, RBVL, HOVL)	EVL	UPVAR: EVL	DNVAR: EVL	SKEW: EVL	ATMVOL: EVL	CONVEX: EVL

Agriculture

Agriculture – Single Product						
Contract	CVOL Clearing Product Code	UpVar Symbol	DownVar Symbol	Skew Symbol	ATM Vol Symbol	Convexity Symbol
Wheat (OZW)	WVL	UPVAR: WVL	DNVAR: WVL	SKEW: WVL	ATMVOL: WVL	CONVEX: WVL
Corn (OZC)	CVL	UPVAR: CVL	DNVAR: CVL	SKEW: CVL	ATMVOL: CVL	CONVEX: CVL
Soybean (OZS)	SVL	UPVAR: SVL	DNVAR: SVL	SKEW: SVL	ATMVOL: SVL	CONVEX: SVL
Soybean Oil (OZL)	SOVL	UPVAR: SOVL	DNVAR: SOVL	SKEW: SOVL	ATMVOL: SOVL	CONVEX: SOVL
Soybean Meal (OZM)	SMVL	UPVAR: SMVL	DNVAR: SMVL	SKEW: SMVL	ATMVOL: SMVL	CONVEX: SMVL
Lean Hogs (HE)	HEVL	UPVAR: HEVL	DNVAR: HEVL	SKEW: HEVL	ATMVOL: HEVL	CONVEX: HEVL
Live Cattle (LE)	LEVL	UPVAR: LEVL	DNVAR: LEVL	SKEW: LEVL	ATMVOL: LEVL	CONVEX: LEVL
Class III Milk (DC)	DCVL	UPVAR: DCVL	DNVAR: DCVL	SKEW: DCVL	ATMVOL: DCVL	CONVEX: DCVL

Agriculture – Broad Based						
Name	CVOL Clearing Product Code	UpVar Symbol	DownVar Symbol	Skew Symbol	ATM Vol Symbol	Convexity Symbol
Agriculture Volatility Index (WVL, CVL, SVL, SOVL, SMVL, HEVL, LEVL, DCVL)	AVL	UPVAR: AVL	DNVAR: AVL	SKEW: AVL	ATMVOL: AVL	CONVEX: AVL

Multi Asset

Commodity – Broad Based						
Name	CVOL Clearing Product Code	UpVar Symbol	DownVar Symbol	Skew Symbol	ATM Vol Symbol	Convexity Symbol
Commodity Volatility Index (CLVL, NGVL, RBVL, HOVL, WVL, CVL, SVL, SIVL, GCVL, HGVL, LEVL, HEVL, DCVL)	CMVL	UPVAR: CMVL	DNVAR: CMVL	SKEW: CMVL	ATMVOL: CMVL	CONVEX: CMVL