

Column Name	Definition
Exchange	The exchange listing the referenced contract.
Exchange Code	The contract code sent by the exchange to CFTC.
Exchange Public Code	The public contract code used by the exchange. This is sometimes referred to as the open outcry code.
Official Contract Name	The official name of the contract found on contract specifications at the exchange's website.
Part 20 Underlying Commodity	The underlying commodity used in Part 20 for the core referenced futures contract.
Core Referenced Futures Contract	The applicable core referenced futures contract.
Inclusion Status	Proposed determination as to which referenced contracts are included for proposed Position Limit purposes. Any codes associated with non-included contracts are preliminary, if an early determination was made that the contract was not to be included.
Future or Option	An indicator whether the commodity code pertains to a future (F) or an option (O) or both (F/O).
Link	Provides a link to the contract specifications on the exchange's website.
Physical or Cash	Indicates whether the contract is a physical-delivery (P) or cash-settled (C) contract.
First Nearby or Same Contract Month	Indicates if the contract applies only to the first nearby contract month. The first nearby is in relation to the nominal listed month of the referenced contract.
Month (If Named Month)	If the contract establishes positions in a particular calendar month or months, this variable indicates which calendar month(s).
Spread (Y/N)	Indicates whether or not the referenced contract is a spread (inter-commodity or calendar). Yes indicates that it is some type of spread contract.
Calendar Spread (Y/N)	Indicates whether the contract is a calendar spread contract or not. Calendar spread contracts establish positions in different calendar months of the same contract.
Calendar Spread Front Leg Month	Indicates the month of the front leg for the calendar spread and is represented as the distance of the nominal month of the referenced contract to the core referenced futures contract. If the front leg for the contract is the about to expire contract, then the front leg indicator takes on a value of 0.
Calendar Spread (Number of Months from Front Leg)	Indicates the number of contract months the back leg of a calendar spread is from the Calendar Spread Front Leg Indicator. For example, if the calendar spread involves the about to expire and next out contract, the calendar spread factor takes on a value of 1.
Intercommodity Spread	Indicates whether the referenced contract involves two or more underlying commodities.
Two Component Intercommodity Spread	Indicates whether the referenced contract involves exactly two different commodities.
Relationship Factor 1 (if multiple legs, first leg)	Indicates whether buying that contract corresponds to a long position in the core referenced futures contract. For spread contracts, indicates the relationship factor for the first underlying.
Relationship Factor 2 (if multiple legs, second leg)	Indicates whether buying that contract corresponds to a long position in the core referenced futures contract. For spread contracts, indicates the relationship factor for the second underlying.
Size Factor (relative to core)	Indicates the size of the referenced contract relative to the core referenced futures contract.
First Month	Indicates how many months the first futures-equivalent (FE) position is from the nominal month of the referenced contract. For example, a value of 0 represents that the first FE position is nominally the same month as the referenced contract listing; whereas, a value of 1 represents that the first FE position is one month advanced from the referenced contract listing.
Total Months	Provides a count of the total number of different months in which futures-equivalent positions in the core referenced futures contract are produced by a position in the referenced contract. For example, this value would be 12 for a twelve-month calendar strip. This is used not used for averaging contracts since, with average pricing, the total number of FE positions in different months may depend on the circumstance. This is also not used for calendar spreads since calendar spreads always result in two different months.
Averaging Contract (Y/N)	Indicates that the contract is an averaging contract.