###### List of AEX Weekly futures contracts

* + 1. AEX Weekly Futures Contract Codes

|  |  |  |  |
| --- | --- | --- | --- |
| **Contract Code** | **Name** | **Contract Type** | **Exchange Code** |
| **1FT** | AEX Weekly Future – 1st Friday | F | K |
| **2FT** | AEX Weekly Future – 2nd Friday | F | K |
| **4FT** | AEX Weekly Future – 4th Friday | F | K |
| **5FT** | AEX Weekly Future – 5th Friday | F | K |

* + 1. List of Inter-Commodity Spreads available

20 intra-months ICSs will be defined and available in the standing data files.

| **Contract Code** | **Name** | **Strategy definition** | **Exchange Code** |
| --- | --- | --- | --- |
| **T12** | AEX ICS (W1 – W2) | Buy Week1, sell Week2 | K |
| **T13** | AEX ICS (W1 – W3\*) | Buy Week1, sell Week3 | K |
| **T14** | AEX ICS (W1 – W4) | Buy Week1, sell Week4 | K |
| **T15** | AEX ICS (W1 – W5) | Buy Week1, sell Week5 | K |
| **T23** | AEX ICS (W2 – W3\*) | Buy Week2, sell Week3 | K |
| **T24** | AEX ICS (W2 – W4) | Buy Week2, sell Week4 | K |
| **T25** | AEX ICS (W2 – W5) | Buy Week2, sell Week5 | K |
| **T34** | AEX ICS (W3\* – W4) | Buy Week3, sell Week4 | K |
| **T35** | AEX ICS (W3\* – W5) | Buy Week3, sell Week5 | K |
| **T45** | AEX ICS (W4 – W5) | Buy Week4, sell Week5 | K |

*\*W3 corresponds to the expiry of the standard monthly contract.*

20 inter-month ICSs will be defined and available in the standing data files.

| **Contract Code** | **Name** | **Strategy definition** | **Exchange Code** |
| --- | --- | --- | --- |
| **T21** | AEX ICS (W2 front month – W1 next month) | Buy Week2 front month, sell Week1 next month | K |
| **T31** | AEX ICS (W3\* front month – W1 next month) | Buy Week3 front month, sell Week1 next month | K |
| **T32** | AEX ICS (W3\* front month – W2 next month) | Buy Week3 front month, sell Week 2 next month | K |
| **T41** | AEX ICS (W4 front month – W1 next month) | Buy Week4 front month, sell Week1 next month | K |
| **T42** | AEX ICS (W4 front month – W2 next month) | Buy Week4 front month, sell Week2 next month | K |
| **T43** | AEX ICS (W4 front month – W3\* next month) | Buy Week4 front month, sell Week3 next month | K |
| **T51** | AEX ICS (W5 – W1 next month) | Buy Week5 front month, sell Week1 next month | K |
| **T52** | AEX ICS (W5 – W2 next month) | Buy Week5 front month, sell Week2 next month | K |
| **T53** | AEX ICS (W5 front month – W3\* next month) | Buy Week5 front month, sell Week3 next month | K |
| **T54** | AEX ICS (W5 front month – W4 next month) | Buy Week5 front month, sell Week4 next month | K |

*\*W3 corresponds to the expiry of the standard monthly contract.*