

NYSE Liffe QV codes - STIRs



London	Bloomberg	CQG	Reuters/Bridge	Reuters	Thomson
Content pages	CEM LIF<GO>	CQG SYMBOLS	GB!FUTURE.LC/P/NA GB!FUTURE.LF/P/NA GB!FUTURE.SF/P/NA GB!FUTURE.MT/P/NA	LIF/FUTEX1 & LIF/OPT: LIFFE	
STIR Futures					
Euribor	ERA<CMDTY>CT<GO>	QEA	GB@L.1/AV	0#FEI:	I/YearMonth-LI
Eurodollar	FDA<CMDTY>CT<GO>	LFED	GB@ED.1/AV	0#EDD:	ED/YearMonth-LI
Eonia	OMA<CMDTY>CT<GO>	EON	GB@EON.1/AV	0#EON:	EON/YearMonth-LI
Euroswiss	ESA<CMDTY>CT<GO>	QNA	GB@S.1/AV	0#FES:	S/YearMonth-LI
Short Sterling	L A<CMDTY>CT<GO>	QSA	GB@L.1/AV	0#FSS:	L/YearMonth-LI
Euroyen (TIBOR)	J A<CMDTY>CT<GO>	QY	GB@J.1/AV	0#FEY:	J/YearMonth-LI
Eonia Swap Index	TMOA<CMDTY>CT<GO>	EO3	GB@3EO/AV	0#EO3:	EO3/YearMonth-LI
Sonia	SOOA<CMDTY>CT<GO>	SO1	GB@SO1./AV	0#SO1	SO1/YearMonth-LI
Options on STIR Futures					
Euribor	ERA<CMDTY>OMON<GO>	QE	GB@L.1/AV	0#FEI+	I(SPAC)YearMonthExercisePrice-LI
Eurodollar	FDA<CMDTY>OMON<GO>	LFED	GB@ED.1/AV	0#EDD+	ED(SPAC)YearMonthExercisePrice-L
Euroswiss	ESA<CMDTY>OMON<GO>	QN	GB@S.1/AV	0#FES+	S(SPAC)YearMonthExercisePrice-LI
Short Sterling	L A<CMDTY>OMON<GO>	QS	GB@L.1/AV	0#FSS+	L(SPAC)YearMonthExercisePrice-LI
Mid-Curve Options					
Euribor	0RA<CMDTY>OMON<GO>	QEO	GB@K.1/AV	0#FME+	K(SPAC)YearMonthExercisePrice-LI
Eurodollar	0DA<CMDTY>OMON<GO>	LFEDO	GB@EM.1/AV	0#EDM+	EM(Space)YearMonthExercisePrice-LI
Short Sterling	0LA<CMDTY>OMON<GO>	QSO	GB@M.1/AV	0#FMS+	M(SPAC)YearMonthExercisePrice-LI
2 year Mid-Curve Options					
Euribor	2RA<CMDTY>OMON<GO>	QE2	GB@2K/AV	0#2FME+	
Short Sterling	2LA<CMDTY>OMON<GO>	QS2	GB@2M/AV	0#2FMS+	

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