

Period List

Version 11.7

Code	Description
00M	0 Month
01H	1 Month HIBOR
01L	1 Month Fixing
01M	1 Month
01R	1 Month Risk Reversal
01W	1 Week
01Y	1 Year
02C	2 Year Cheapest To Deliver
02L	2 Month Fixing
02M	2 Month
02R	2 Month Risk Reversal
02W	2 Week
02Y	2 Year
03H	3 Month HIBOR
03L	3 Month Fixing
03M	3 Month
03R	3 Month Risk Reversal
03W	3 Week
03Y	3 Year
04L	4 Month Fixing
04M	4 Month
04Y	4 Year
05C	5 Year Cheapest To Deliver
05D	5 day
05L	5 Month Fixing
05M	5 Month
05Y	5 Year
060	5 Year (60 Month)
06H	6 Month HIBOR
06L	6 Month Fixing
06M	6 Month
06R	6 Month Risk Reversal
06Y	6 Year
07L	7 Month Fixing
07M	7 Month
07R	1 Week Risk Reversal
07Y	7 Year
084	7 Year (84 months)
08L	8 Month Fixing
08M	8 Month
08Y	8 Year
09L	9 Month Fixing
09M	9 Month
09Y	9 Year
101	10 Year Cheapest to Deliver
102	10 Year 2nd Cheapest to Deliver
103	10 Year 3rd Cheapest to Deliver
104	10 Year 4th Cheapest to Deliver
10C	10 Year Cheapest To Deliver
10L	10 Month Fixing
10M	10 Month

Code	Description
10Y	10 Year
11L	11 Month Fixing
11M	11 Month
11Y	11 Year
121	1 Year starting IMM date #1
122	1 Year starting IMM date #2
123	1 Year starting IMM date #3
124	1 Year starting IMM date #4
125	1 Year starting IMM date #5
126	1 Year starting IMM date #6
127	1 Year starting IMM date #7
128	1 Year starting IMM date #8
129	1 Year starting IMM date #9
12A	1 Year starting IMM date #10
12B	1 Year starting IMM date #11
12C	1 Year starting IMM date #12
12D	1 Year starting IMM date #13
12E	1 Year starting IMM date #14
12F	1 Year starting IMM date #15
12G	1 Year starting IMM date #16
12H	1 Year starting IMM date #17
12I	1 Year starting IMM date #18
12J	1 Year starting IMM date #19
12K	1 Year starting IMM date #20
12L	12 Month Fixing
12M	12 Month
12R	12 Month Risk Reversal
12X	120 day
12Y	12 Year
130	130 x 28 Day Months (used for MXN only)
131	13 x 28 Day Months (used for MXN only)
13M	13 Month
13Y	13 Year
14M	14 Month
14Y	14 Year
151	15 Month starting IMM date #1
152	15 Month starting IMM date #2
153	15 Month starting IMM date #3
154	15 Month starting IMM date #4
155	15 Month starting IMM date #5
156	15 Month starting IMM date #6
157	15 Month starting IMM date #7
158	15 Month starting IMM date #8
159	15 Month starting IMM date #9
15A	15 Month starting IMM date #10
15B	15 Month starting IMM date #11
15C	15 Month starting IMM date #12
15D	15 Month starting IMM date #13
15E	15 Month starting IMM date #14
15F	15 Month starting IMM date #15
15G	15 Month starting IMM date #16

Code	Description
15H	15 Month starting IMM date #17
15I	15 Month starting IMM date #18
15J	15 Month starting IMM date #19
15K	15 Month starting IMM date #20
15M	15 Month
15Y	15 Year
16M	16 Month
17M	17 Month
17Y	17 Year
180	15 Year (180 Months)
181	18 Month starting IMM date #1
182	18 Month starting IMM date #2
183	18 Month starting IMM date #3
184	18 Month starting IMM date #4
185	18 Month starting IMM date #5
186	18 Month starting IMM date #6
187	18 Month starting IMM date #7
188	18 Month starting IMM date #8
189	18 Month starting IMM date #9
18A	18 Month starting IMM date #10
18B	18 Month starting IMM date #11
18C	18 Month starting IMM date #12
18D	18 Month starting IMM date #13
18E	18 Month starting IMM date #14
18F	18 Month starting IMM date #15
18G	18 Month starting IMM date #16
18H	18 Month starting IMM date #17
18I	18 Month starting IMM date #18
18J	18 Month starting IMM date #19
18K	18 Month starting IMM date #20
18M	18 Month
18X	180 Day
195	195 x 28 Day Months (used for MXN only)
19M	19 Month
1WL	1 Week Fixing
20M	20 Month
20Y	20 Year
211	21 Month starting IMM date #1
212	21 Month starting IMM date #2
213	21 Month starting IMM date #3
214	21 Month starting IMM date #4
215	21 Month starting IMM date #5
216	21 Month starting IMM date #6
217	21 Month starting IMM date #7
218	21 Month starting IMM date #8
219	21 Month starting IMM date #9
21A	21 Month starting IMM date #10
21B	21 Month starting IMM date #11
21C	21 Month starting IMM date #12
21D	21 Month starting IMM date #13
21E	21 Month starting IMM date #14

Code	Description
21F	21 Month starting IMM date #15
21G	21 Month starting IMM date #16
21H	21 Month starting IMM date #17
21I	21 Month starting IMM date #18
21J	21 Month starting IMM date #19
21K	21 Month starting IMM date #20
21M	21 Month
22M	22 Month
23M	23 Month
240	20Year
241	2 Year starting IMM date #1
242	2 Year starting IMM date #2
243	2 Year starting IMM date #3
244	2 Year starting IMM date #4
245	2 Year starting IMM date #5
246	2 Year starting IMM date #6
247	2 Year starting IMM date #7
248	2 Year starting IMM date #8
249	2 Year starting IMM date #9
24A	2 Year starting IMM date #10
24B	2 Year starting IMM date #11
24C	2 Year starting IMM date #12
24D	2 Year starting IMM date #13
24E	2 Year starting IMM date #14
24F	2 Year starting IMM date #15
24G	2 Year starting IMM date #16
24H	2 Year starting IMM date #17
24I	2 Year starting IMM date #18
24J	2 Year starting IMM date #19
24K	2 Year starting IMM date #20
24M	24 Month
25M	25 Month
25Y	25 Year
260	260 x 28 Day Months (used for MXN only)
261	26 x 28 Day Months (used for MXN only)
26M	26 Month
27M	27 Month
27X	270 day
27Y	27 Year
28D	28 Day TIIE Fixing
28M	28 Month
29M	29 Month
2WL	2 Week Fixing
2X3	2yr vs 3yr Butterfly Spread
2X5	2yr vs 5yr Butterfly Spread
2Y1	2 Year Cheapest to Deliver
2Y2	2 Year 2nd Cheapest to Deliver
2Y3	2 Year 3rd Cheapest to Deliver
301	30 Year Cheapest to Deliver
302	30 Year 2nd Cheapest to Deliver
30D	30 Day

Code	Description
30M	30 Month
30Y	30 Year
31M	31 Month
32M	32 Month
33M	33 Month
34Y	34 Year
35Y	35 Year
360	30 Year (360 Months)
390	390 x 28 Day Months (used for MXN only)
391	39 x 28 Day Months (used for MXN only)
3M1	3 Month starting IMM date #1
3M2	3 Month starting IMM date #2
3M3	3 Month starting IMM date #3
3M4	3 Month starting IMM date #4
3M5	3 Month starting IMM date #5
3M6	3 Month starting IMM date #6
3M7	3 Month starting IMM date #7
3M8	3 Month starting IMM date #8
3M9	3 Month starting IMM date #9
3MA	3 Month starting IMM date #10
3MB	3 Month starting IMM date #11
3MC	3 Month starting IMM date #12
3MD	3 Month starting IMM date #13
3ME	3 Month starting IMM date #14
3MF	3 Month starting IMM date #15
3MG	3 Month starting IMM date #16
3MH	3 Month starting IMM date #17
3MI	3 Month starting IMM date #18
3MJ	3 Month starting IMM date #19
3MK	3 Month starting IMM date #20
3X1	3 x 28 Day Months (used for MXN only)
3X5	3yr vs 5yr Butterfly Spread
40Y	40 Year
45Y	45 Year
50Y	50 Year
521	52 x 28 Day Months (used for MXN only)
5X7	5yr vs 7yr Butterfly Spread
5XA	5yr vs 10yr Butterfly Spread
5Y1	5 Year Cheapest to Deliver
5Y2	5 Year 2nd Cheapest to Deliver
5Y3	5 Year 3rd Cheapest to Deliver
60D	60 Day
60Y	60 Year
651	65 x 28 Day Months (used for MXN only)
6M1	6 Month starting IMM date #1
6M2	6 Month starting IMM date #2
6M3	6 Month starting IMM date #3
6M4	6 Month starting IMM date #4
6M5	6 Month starting IMM date #5
6M6	6 Month starting IMM date #6
6M7	6 Month starting IMM date #7

Code	Description
6M8	6 Month starting IMM date #8
6M9	6 Month starting IMM date #9
6MA	6 Month starting IMM date #10
6MB	6 Month starting IMM date #11
6MC	6 Month starting IMM date #12
6MD	6 Month starting IMM date #13
6ME	6 Month starting IMM date #14
6MF	6 Month starting IMM date #15
6MG	6 Month starting IMM date #16
6MH	6 Month starting IMM date #17
6MI	6 Month starting IMM date #18
6MJ	6 Month starting IMM date #19
6MK	6 Month starting IMM date #20
6X1	6 x 28 Day Months (used for MXN only)
7XA	7yr vs 10yr Butterfly Spread
90D	90 Day
911	91 x 28 Day Months (used for MXN only)
9M1	9 Month starting IMM date #1
9M2	9 Month starting IMM date #2
9M3	9 Month starting IMM date #3
9M4	9 Month starting IMM date #4
9M5	9 Month starting IMM date #5
9M6	9 Month starting IMM date #6
9M7	9 Month starting IMM date #7
9M8	9 Month starting IMM date #8
9M9	9 Month starting IMM date #9
9MA	9 Month starting IMM date #10
9MB	9 Month starting IMM date #11
9MC	9 Month starting IMM date #12
9MD	9 Month starting IMM date #13
9ME	9 Month starting IMM date #14
9MF	9 Month starting IMM date #15
9MG	9 Month starting IMM date #16
9MH	9 Month starting IMM date #17
9MI	9 Month starting IMM date #18
9MJ	9 Month starting IMM date #19
9MK	9 Month starting IMM date #20
9X1	9 x 28 Day Months (used for MXN only)
A1Y	A Bond 1 Year
AXB	10yr vs 12yr Butterfly Spread
AXC	10yr vs 15yr Butterfly Spread
AXD	10yr vs 20yr Butterfly Spread
BKR	Brokers Reference Rate
BOM	Balance of Month
BOW	Balance of Week
BXC	12yr vs 15yr Butterfly Spread
C01	Calendar 1 US Energy
C02	Calendar 2 US Energy
C03	Calendar 3 US Energy
C04	Calendar 4 US Energy
C05	Calendar 5 US Energy

Code	Description
C06	Calendar 6 US Energy
C07	Calendar 7 US Energy
C08	Calendar 8 US Energy
C09	Calendar 9 US Energy
CB1	Central Bank Date 1
CB2	Central Bank Date 2
CB3	Central Bank Date 3
CB4	Central Bank Date 4
CB5	Central Bank Date 5
CB6	Central Bank Date 6
CB7	Central Bank Date 7
CB8	Central Bank Date 8
CB9	Central Bank Date 9
CDF	CD Fix
CL1	Calendar Year 1
CL2	Calendar Year 2
CL3	Calendar Year 3
CL4	Calendar Year 4
CMD	CMT Daily Fix
CMR	National Average Mortgage Contract Rate
CMW	CMT Weekly Fix
COF	11th District Cost of Funds Index
CP1	CPI data month 1 (used for EUR, FRF & ITL only)
CP2	CPI data month 2 (used for EUR, FRF & ITL only)
CP3	CPI data month 3 (used for EUR, FRF & ITL only)
CPF	Commercial Paper Fix
CTD	Cheapest To Deliver
CUR	Current MMD Settlement
CXD	15yr vs 20yr Butterfly Spread
CXF	15yr vs 30yr Butterfly Spread
DA1	Day Ahead 1
DA2	Day Ahead 2
DA3	Day Ahead 3
DA4	Day Ahead 4
DA5	Day Ahead 5
DIS	Discount Rate
DXE	20yr vs 25yr Butterfly Spread
DXF	20yr vs 30yr Butterfly Spread
EXF	25yr vs 30yr Butterfly Spread
FFF	Fed Fund Fix
FTD	15 Day
FXG	30yr vs 40yr Butterfly Spread
GXH	40yr vs 50yr Butterfly Spread
IM1	1st IMM Contract Date
IM2	2nd IMM Contract Date
IM3	3rd IMM Contract Date
IM4	4th IMM Contract Date
IM5	5th IMM Contract Date
IM6	6th IMM Contract Date
IM7	7th IMM Contract Date
IM8	8th IMM Contract Date

Code	Description
IM9	9th IMM Contract Date
IMA	10th IMM Contract Date
IMB	11th IMM Contract Date
IMC	12th IMM Contract Date
IMD	13th IMM Contract Date
IME	14th IMM Contract Date
IMF	15th IMM Contract Date
IMG	16th IMM Contract Date
IMH	17th IMM Contract Date
IMI	18th IMM Contract Date
IMJ	19th IMM Contract Date
IMK	20th IMM Contract Date
IML	21st IMM Contract Date
IMM	22nd IMM Contract Date
IMN	23rd IMM Contract Date
IMO	24th IMM Contract Date
IMP	25th IMM Contract Date
IMQ	26th IMM Contract Date
IMR	27th IMM Contract Date
IMS	28th IMM Contract Date
M01	Month 1
M02	Month 2
M03	Month 3
M04	Month 4
M05	Month 5
M06	Month 6
M07	Month 7
M08	Month 8
M09	Month 9
M1	1st Month
M10	Month 10
M11	Month 11
M12	Month 12
M2	2nd Month
M3	3rd Month
M4	4th Month
NXT	Spot Next
ONL	Overnight Fixing
OVN	Overnight
PRI	Prime Rate
Q01	Quarter 1
Q02	Quarter 2
Q03	Quarter 3
Q04	Quarter 4
Q05	Quarter 5
Q06	Quarter 6
Q07	Quarter 7
Q08	Quarter 8
R01	1st Ranking Security / US ENERGY Rolling Strips
R02	2nd Ranking Security / US ENERGY Rolling Strips
R03	3rd Ranking Security / US ENERGY Rolling Strips

Code	Description
R04	4th Ranking Security / US ENERGY Rolling Strips
R05	5th Ranking Security / US ENERGY Rolling Strips
R06	6th Ranking Security / US ENERGY Rolling Strips
R07	7th Ranking Security / US ENERGY Rolling Strips
R08	8th Ranking Security / US ENERGY Rolling Strips
R09	9th Ranking Security / US ENERGY Rolling Strips
R10	10th Ranking Security / US ENERGY Rolling Strips
R11	11th Ranking Security / US ENERGY Rolling Strips
R12	12th Ranking Security / US ENERGY Rolling Strips
R13	13th Ranking Security / US ENERGY Rolling Strips
R14	14th Ranking Security / US ENERGY Rolling Strips
R15	15th Ranking Security / US ENERGY Rolling Strips
R16	16th Ranking Security / US ENERGY Rolling Strips
R17	17th Ranking Security / US ENERGY Rolling Strips
R18	18th Ranking Security / US ENERGY Rolling Strips
R19	19th Ranking Security / US ENERGY Rolling Strips
REF	Reference Data
RT1	Ref CPI (T + 1)
RT2	Ref CPI (T + 2)
S01	Season 1 (US Power)
S02	Season 2 (US Power)
S03	Season 3 (US Power)
S04	Season 4 (US Power)
S05	Season 5 (US Power)
S06	Season 6 (US Power)
S07	Season 7 (US Power)
S08	Season 8 (US Power)
S09	Season 9 (US Power)
S1H	1.5% Strike
S1P	1% Strike
S2H	2.5% Strike
S2P	2% Strike
S3H	3.5% Strike
S3P	3% Strike
S4H	4.5% Strike
S4P	4% Strike
S5H	5.5% Strike
S5P	5% Strike
S6H	6.5% Strike
S6P	6% Strike
S7H	7.5% Strike
S7P	7% Strike
S8H	8.5% Strike
S8P	8% Strike
S9H	9.5% Strike
S9P	9% Strike
SE1	Season 1
SE2	Season 2
SE3	Season 3
SE4	Season 4
SE5	Season 5

Code	Description
SE6	Season 6
SE7	Season 7
SE8	Season 8
SE9	Season 9
SNL	Spot Next Fixing
SNP	Snapshot
SP1	Serial Year ATM Spread Year 1
SP2	Serial Year ATM Spread Year 2
SPT	Spot Date
STP	10% Strike
SZH	0.5% Strike
TBF	T-Bill Fix
TDY	Today
TOM	Tomorrow
WE1	Weekend 1
WE2	Weekend 2
WK1	Week 1
WK2	Week 2
WK3	Week 3
WK4	Week 4
WK5	Week 5
WOD	Workday
Y01	Year 1
Y02	Year 2
Y03	Year 3
Y04	Year 4
Y05	Year 5