



International options and futures naming conventions

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Futures and options are often named using a code that encompasses the name of the underlying stock, the specific delivery period in the future and, for an option, whether it is a put or call, the strike price and lastly the exchange.

To code options and futures Risk101 sticks to a naming convention which is as follows:

| | | | | | | | | | | |
|------------|---|-------|---|------|---|------------|---|--------|---|-------------|
| Share code | + | month | + | year | + | put / call | + | strike | + | exchange |
| AEQ | | J | | 07 | | P | | 3100 | | . AOM / SFE |

For example : April put option on AEQ = AEQJ07P3100.AOM

The letters relate to the months :

January - F
February - G
March - H
April - J
May - K
June - M
July - N
August - Q
September - U
October - V
November - X
December - Z

(Please note that whilst both products support the use of Bloomberg and "Risk101" naming conventions, users are also free to create their own security codes as well)