

# **Basis List**

## **Version 13.5**

Code	Description
01E03E	1 Month EURIBOR vs 3 Month EURIBOR
01H03H	1 Month HIBOR vs 3 Month HIBOR
01H06H	1 Month HIBOR vs 6 Month HIBOR
01L03L	1 Month LIBOR vs 3 Month LIBOR
01L06L	1 Month LIBOR vs 6 Month LIBOR
03E06E	3 Month EURIBOR vs 6 Month EURIBOR
03H06H	3 Month HIBOR vs 6 Month HIBOR
03L01L	3 Month LIBOR vs 6 Month LIBOR
03L06L	3 Month LIBOR vs 6 Month LIBOR
03R	3 Month Roll Over
06E12E	6 Month EURIBOR vs 12 Month EURIBOR
06L03L	6 Month LIBOR vs 3 Month LIBOR
06R	6 Month Roll Over
06T03T	6 Month TIBOR vs 3 Month TIBOR
30A03L	30/360 Annual Fixed vs 3 Month float
30A06L	30/360 Annual Fixed vs 6 Month float
30S03L	30/360 Semi Annual Fixed vs 3 Month float
A0A01L	Actual/360 Annual Fixed vs 1 Month float
A0A03L	Actual/360 Annual Fixed 3 Month float
A0A03T	Actual/360 Annual Fixed vs 3 month TIBOR
A0A06L	Actual/360 Annual Fixed vs 6 Month float
A0A3GF	Actual/360 Annual Fixed vs 3m Gold Fix
A0AONL	Actual/360 Annual Fixed vs Overnight float
A0M01T	Actual/360 28 Day Fixed vs 28 Day TIIE float
A0Q03L	Actual/360 Quarterly Fixed vs 3 Month float
A0Q1SB	Actual/360 Quarterly Fixed vs 1 Month SBI
A0Q3SB	Actual/360 Quarterly Fixed vs 3 Month SBI
A0S06L	Actual/360 Semi Annual Fixed vs 6 Month float
A5A01L	Actual/365 Annual Fixed vs 1 Month float
A5A03L	Actual/365 Annual Fixed vs 3 Month float
A5A06L	Actual/365 Annual Fixed vs 6 Month float
A5A12C	Actual/365 Annual Fixed vs 1Y PBOC rate
A5AONL	Actual/365 Annual Fixed vs Overnight float
A5Q01L	Actual/365 Quarterly Fixed vs 1 Month float
A5Q03L	Actual/365 Quarterly Fixed vs 3 Month float
A5Q1BB	Actual 365 Quarterly Fixed vs 1 month Bank Bills
A5Q3BB	Actual/365 Quarterly Fixed vs 3 Month Bank Bills
A5Q3SH	Actual/365 Annual Fixed vs 3m SHIBOR
A5Q7DR	Actual/365 Quarterly Fixed vs 7 day Repo
A5Q91C	Actual/365 Quarterly Fixed vs 91 CD
A5S03L	Actual/365 Semi Annual Fixed vs 3 Month float
A5S06L	Actual/365 Semi Annual Fixed vs 6 Month float
A5S3BA	Actual/365 Semi Annual Fixed vs 3 Month BA's
A5S6BB	Actual/365 Semi Annual Fixed vs 6 Month Bank Bills
A5SONL	Actual/365 Semi Annual Fixed vs Overnight float
AAA03L	Actual/Actual Annual Fixed vs 3 Month float
COM03L	Commercial Paper vs 3 Month US LIBOR
FED03L	Fed Funds vs 3 Month US LIBOR
PRI03L	Prime Rate vs 3 Month US LIBOR
TSY03L	Treasury Bills vs 3 Month US LIBOR