

Liste des taux d'intérêt éligibles Eurosystem mise à jour au 25/05/2020

Taux d'intérêt de référence	Codelist values
1 month EURIBOR	1MEUBOR
1 month EURIBOR CMS	1MEUCMS
1 month LIBOR	1MLIBOR
1 month LIBOR CMS	1MLICMS
1 week EURIBOR	1WEUBOR
1 week EURIBOR CMS	1WEUCMS
1 week LIBOR	1WLIBOR
1 week LIBOR CMS	1WLICMS
1 Year Euro IRS	1YEUIRS
10 Year Euro IRS	10YEUIRS
11 Year Euro IRS	11YEUIRS
12 months EURIBOR	1YEUBOR
12 months EURIBOR CMS	1YEUCMS
12 months LIBOR	1YLIBOR
12 months LIBOR CMS	1YLICMS
12 Year Euro IRS	12YEUIRS
13 Year Euro IRS	13YEUIRS
14 Year Euro IRS	14YEUIRS
15 Year Euro IRS	15YEUIRS
2 months EURIBOR	2MEUBOR
2 months EURIBOR CMS	2MEUCMS
2 months LIBOR	2MLIBOR
2 months LIBOR CMS	2MLICMS
2 weeks EURIBOR	2WEUBOR
2 weeks EURIBOR CMS	2WEUCMS
2 weeks LIBOR	2WLIBOR
2 weeks LIBOR CMS	2WLICMS
2 Year Euro IRS	2YEUIRS
20 Year Euro IRS	20YEUIRS
25 Year Euro IRS	25YEUIRS
3 months EURIBOR	3MEUBOR
3 months EURIBOR CMS	3MEUCMS
3 months LIBOR	3MLIBOR
3 months LIBOR CMS	3MLICMS
3 Year Euro IRS	3YEUIRS
30 Year Euro IRS	30YEUIRS
4 Year Euro IRS	4YEUIRS

5 Year Euro IRS	5YEUIRS
6 months EURIBOR	6MEUBOR
6 months EURIBOR CMS	6MEUCMS
6 months LIBOR	6MLIBOR
6 months LIBOR CMS	6MLICMS
6 Year Euro IRS	6YEUIRS
7 Year Euro IRS	7YEUIRS
8 Year Euro IRS	8YEUIRS
9 months EURIBOR	9MEUBOR
9 months EURIBOR CMS	9MEUCMS
9 months LIBOR	9MLIBOR
9 months LIBOR CMS	9MLICMS
9 Year Euro IRS	9YEUIRS
AVG 1 month EURIBOR	A1MEUBOR
AVG 1 month EURIBOR CMS	A1MEUCMS
AVG 1 month LIBOR	A1MLIBOR
AVG 1 month LIBOR CMS	A1MLICMS
AVG 1 week EURIBOR	A1WEUBOR
AVG 1 week EURIBOR CMS	A1WEUCMS
AVG 1 week LIBOR	A1WLIBOR
AVG 1 week LIBOR CMS	A1WLICMS
AVG 1 Year Euro IRS	A1YEUIRS
AVG 10 Year Euro IRS	A10YEUIRS
AVG 11 Year Euro IRS	A11YEUIRS
AVG 12 months EURIBOR	A1YEUBOR
AVG 12 months EURIBOR CMS	A1YEUCMS
AVG 12 months LIBOR	A1YLIBOR
AVG 12 months LIBOR CMS	A1YLICMS
AVG 12 Year Euro IRS	A12YEUIRS
AVG 13 Year Euro IRS	A13YEUIRS
AVG 14 Year Euro IRS	A14YEUIRS
AVG 15 Year Euro IRS	A15YEUIRS
AVG 2 months EURIBOR	A2MEUBOR
AVG 2 months EURIBOR CMS	A2MEUCMS
AVG 2 months LIBOR	A2MLIBOR
AVG 2 months LIBOR CMS	A2MLICMS
AVG 2 weeks EURIBOR	A2WEUBOR
AVG 2 weeks EURIBOR CMS	A2WEUCMS
AVG 2 weeks LIBOR	A2WLIBOR
AVG 2 weeks LIBOR CMS	A2WLICMS
AVG 2 Year Euro IRS	A2YEUIRS

AVG 20 Year Euro IRS	A20YEUIRS
AVG 25 Year Euro IRS	A25YEUIRS
AVG 3 months EURIBOR	A3MEUBOR
AVG 3 months EURIBOR CMS	A3MEUCMS
AVG 3 months LIBOR	A3MLIBOR
AVG 3 months LIBOR CMS	A3MLICMS
AVG 3 Year Euro IRS	A3YEUIRS
AVG 30 Year Euro IRS	A30YEUIRS
AVG 4 Year Euro IRS	A4YEUIRS
AVG 5 Year Euro IRS	A5YEUIRS
AVG 6 months EURIBOR	A6MEUBOR
AVG 6 months EURIBOR CMS	A6MEUCMS
AVG 6 months LIBOR	A6MLIBOR
AVG 6 months LIBOR CMS	A6MLICMS
AVG 6 Year Euro IRS	A6YEUIRS
AVG 7 Year Euro IRS	A7YEUIRS
AVG 8 Year Euro IRS	A8YEUIRS
AVG 9 months EURIBOR	A9MEUBOR
AVG 9 months EURIBOR CMS	A9MEUCMS
AVG 9 months LIBOR	A9MLIBOR
AVG 9 months LIBOR CMS	A9MLICMS
AVG 9 Year Euro IRS	A9YEUIRS
MRO rate	EURR002W
1 Year ICES Swap Rate	1YICES
2 Years ICES Swap Rate	2YICES
3 Years ICES Swap Rate	3YICES
4 Years ICES Swap Rate	4YICES
5 Years ICES Swap Rate	5YICES
6 Years ICES Swap Rate	6YICES
7 Years ICES Swap Rate	7YICES
8 Years ICES Swap Rate	8YICES
9 Years ICES Swap Rate	9YICES
10 Years ICES Swap Rate	10YICES
12 Years ICES Swap Rate	12YICES
15 Years ICES Swap Rate	15YICES
20 Years ICES Swap Rate	20YICES
25 Years ICES Swap Rate	25YICES
30 Years ICES Swap Rate	30YICES
2 Years GOTTEX Swap	2YGOTTEX
3 Years GOTTEX Swap	3YGOTTEX
4 Years GOTTEX Swap	4YGOTTEX

5 Years GOTTEX Swap	5YGOTTEX
6 Years GOTTEX Swap	6YGOTTEX
7 Years GOTTEX Swap	7YGOTTEX
8 Years GOTTEX Swap	8YGOTTEX
9 Years GOTTEX Swap	9YGOTTEX
10 Years GOTTEX Swap	10YGOTTEX
12 Years GOTTEX Swap	12YGOTTEX
15 Years GOTTEX Swap	15YGOTTEX
20 Years GOTTEX Swap	20YGOTTEX
30 Years GOTTEX Swap	30YGOTTEX
1 Years SWB ICAP	1YICAP
2 Years SWB ICAP	2YICAP
3 Years SWB ICAP	3YICAP
4 Years SWB ICAP	4YICAP
5 Years SWB ICAP	5YICAP
6 Years SWB ICAP	6YICAP
7 Years SWB ICAP	7YICAP
8 Years SWB ICAP	8YICAP
9 Years SWB ICAP	9YICAP
10 Years SWB ICAP	10YICAP
11 Years SWB ICAP	11YICAP
12 Years SWB ICAP	12YICAP
13 Years SWB ICAP	13YICAP
14 Years SWB ICAP	14YICAP
15 Years SWB ICAP	15YICAP
16 Years SWB ICAP	16YICAP
17 Years SWB ICAP	17YICAP
18 Years SWB ICAP	18YICAP
19 Years SWB ICAP	19YICAP
20 Years SWB ICAP	20YICAP
21 Years SWB ICAP	21YICAP
22 Years SWB ICAP	22YICAP
23 Years SWB ICAP	23YICAP
24 Years SWB ICAP	24YICAP
25 Years SWB ICAP	25YICAP
26 Years SWB ICAP	26YICAP
27 Years SWB ICAP	27YICAP
28 Years SWB ICAP	28YICAP
29 Years SWB ICAP	29YICAP
30 Years SWB ICAP	30YICAP
35 Years SWB ICAP	35YICAP

40 Years SWB ICAP	40YICAP
50 Years SWB ICAP	50YICAP
EONIA	EONIA
TAM	TAM
slipping annual rate: Taux Annuel Glissant	TAG
monthly average money market rate: Taux moyen mensuel du marché monétaire (also as TMM)	T4M
Euro short-term rate	ESTR
10-year Constant Maturity Yield FR	CNOTEC10
French Government bonds average rate	TME