

EONIA and EURIBOR daily rates

Notes : Euro Overnight Index Average (EONIA): reference rate for overnight interbank lending transactions in the euro area. From 2 October 2019 onwards, EONIA will be calculated as the €STR plus a spread (8.5 basis points).
Euro short-term rate (€STR): the €STR reflects the wholesale euro unsecured overnight borrowing costs of banks provided at 25/08/2020 26/08/2020 27/08/2020 28/08/2020 31/08/2020 01/09/2020 08:00 CET on each TARGET2 business day.
Notes : Euro Overnight Averager (EONIA): reference rate for overnight interbank lending transactions in the euro area. From 2 October 2019 onwards, EONIA will be calculated as the €STR plus a spread (8.5 basis points).
Euro interbank Offered Rate (EURIBOR): rate at which Euro interbank term deposits within the Euro zone are offered by one Prime Bank. It is computed as an average of daily quotes provided for thirteen maturities (1 month, 3 months, 6 months, 9 months, 1 year, 18 months, 2 years, 3 years, 4 years, 5 years) on the following dates:
- 1st of January
- 1st of April
- 1st of July
- 1st of October
The top and bottom 15% are eliminated (the deleted number always being rounded up) and the remaining average, to three decimal places, is fixed at 11:00am (CET) provided that at least 50% of all Panel Banks contributed. The top and bottom 15% are eliminated (the deleted number always being rounded up) and the remaining average, to three decimal places, is fixed at 11:00am (CET) provided that at least 50% of all Panel Banks contributed. The top and bottom 15% are eliminated (the deleted number always being rounded up) and the remaining average, to three decimal places, is fixed at 11:00am (CET) provided that at least 50% of all Panel Banks contributed. The top and bottom 15% are eliminated (the deleted number always being rounded up) and the remaining average, to three decimal places, is fixed at 11:00am (CET) provided that at least 50% of all Panel Banks contributed.

Maturity	1 month	3 months	6 months	9 months	1 year	18 months	2 years	3 years	4 years	5 years
EONIA	-0.481	-0.476	-0.477	-0.477	-0.477	-0.477	-0.477	-0.477	-0.477	-0.477
EURIBOR - 1m	-0.443	-0.443	-0.439	-0.444	-0.448	-0.448	-0.448	-0.448	-0.448	-0.448
EURIBOR - 1y	-0.373	-0.366	-0.364	-0.369	-0.383	-0.383	-0.383	-0.383	-0.383	-0.383

These rates are calculated based on data the Banque de France has at its disposal but is unable to guarantee. They are provided for information purposes and do not constitute an official reference.

DailyBackgrounds, in only one file, are available [here](#).