

1. Accueil
2. Entity Print

Interbank Rates 29 Jul 2020

Les dernières parutions

Taux interbancaires 11 Mars 2024 Taux interbancaires 08 Mars 2024 Taux interbancaires 07 Mars 2024

Toutes les parutions

€STR daily rates

You can find €STR rates [here](#).

Notes = 100% Overnight Index Ave

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) to reflect the cost of borrowing. - €STR: the €STR reflects the wholesale euro unsecured overnight borrowing costs of

base points) 23/07/2020 24/07/2020 27/07/2020 28/07/2020 29/07/2020

Notes to the bank on the interbank area for 2019 (LON/AY) reference rate for overnight interbank lending transactions in the euro area ending October 2019 only was 0.8. LONs will be calculated as the €SIRK plus a spread (0.3

mandated points, the ECB will recommend a public of these STRs at the end of the period for 100 features on a number of 57 of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention.

The interbank loan portfolio is diversified across EURIBOR maturities at which Euro banks can raise deposits within the Euro Zone and the issuance of bonds is diversified across at least 50% of all Panel B banks contributed. The top and bottom two thirds of the bond portfolio is computed as an average of daily quotes provided for thirteen maturities.

The average is calculated by taking the average of the daily closing prices of the 360 most active banks in the Eurozone, rounded up to the nearest integer, and then dividing by 360. The average is calculated on an act/360 day count convention.

amns 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

EURIBOR 6 months

These rates are calculated based on data the Banque de France has at its disposal but is unable to guarantee.

EURIBOR - 12 is calculated based on data in Banque de France has at its disposal but is not an official reference rate. They are provided for informational purposes and do not constitute an official reference.

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