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Interbank Rates 30 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 :- Euro 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) over the €STR. The €STR reflects the wholesale euro unsecured overnight borrowing costs of

bank's short-term rate (ESTR), the ESTR reflects the wholesale euro unsecured overnight borrowing costs of banks located in the euro area. The ESTR will be published by the ECB at 08:00 CET on each TARGET2

Notes: - Euro Overnight Index Average (EONIA): reference rate for overnight interbank lending transactions
- Euro Interbank Offered Rate (EIBOR): rate at which euro interbank term deposits within the Euro zone
- ECU: European Currency Unit, the unit of account of the ERM, which was replaced by the euro in 1999

in the euro area. From 12 October 2019 onwards, EONIA will be calculated as the ESTR plus a spread (8.5 bps) offered by one Prime Bank. It is computed as an average of daily quotes provided for thirteen maturities ranging from 1 month to 1 year, and is published daily.

points, the ECB will revise and re-publish the CSIR once on the same day at 07:00 CET. No basis points) by a panel of 17 of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention

The Euro interbank offered rate (EIR) is the rate at which banks in the Euro zone borrow from each other in the interbank market. It is calculated as an average of the rates at which banks in the Euro zone offer to lend to each other. The EIR is used as a benchmark for the Euro zone's interbank market and is fixed at 1.00% (0.50% in 2008) and is provided that at least 50% of all Panel Banks contributed. The top and bottom

The average volume of transactions calculated on the at least 50% of all dealer banks contributed. The top and bottom 10% of banks are eliminated (the deleted number always being rounded up) and the remaining average, to three decimal places, is offered by one Prime Bank. It is computed as an average of daily quotes provided for thirteen maturities.

The risk-adjusted returns are available online at www.fomona.org, rounded up) and the remaining average, to three decimal places. EuroBOR-37 of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention,

and unaffiliated 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

Placements	1997	1998	1999	2000	2001	2002	2003
1-3 months	-0.373	-0.375	-0.379	-0.389	-0.399	-0.409	-0.419

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

They are provided for informational purposes only and do not constitute an official reference.

months

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