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Interbank Rates 28 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, which is the minimum amount that can be levied on interbank transactions.

base points). The ESFR will be ruled solely by the ECB at 98:00 CET on each TARGET2

Notes: 1. Euro Overnight Index Average (EONIA) reference rate for overnight interbank lending transactions in the euro area. 2. From 2 October 2019 onwards, EONIA will be calculated as the EURIBOR one month plus a spread of 8.5 basis points, by one financial institution. 3. The ECB will revise and re-publish the ESRB once on the same day at 09:00 CET. NB

by a panel of 157 of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention. Examples will be made to the CESIR after that time. The CESIR is calculated as an average interest rate weighted

1. Euro interbank offered rate (EIBOR) rate at which Euro interbank term deposits within the Euro zone and its fixed at 11:00pm (GMT) provided that at least 50% of all Panel Banks contributed. The top and bottom are offered by one prime bank. It is computed as an average of daily quotes provided for thirteen maturities 15% are eliminated (the deleted number always being rounded up) and the remaining average, to three decimal

BYARRBOR 3% of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention, places: -0.454 -0.453 -0.448 -0.457 -0.454

and not 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 - 0.5%	-0.355	-0.373	-0.373	-0.375	-0.379
places					
months					

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

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

months

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