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Interbank Rates 31 Dec 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 bps) in the euro area. From 2 October 2019 onwards, the €STR will be calculated as the €STR plus a spread (8.5 bps) in the euro area.

base points). The ESFR will be published 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. From 2 October 2019 onwards, EONIA will be calculated as the EURIBOR one month deposit rate plus a spread of 8.5 basis points, by one Prime Bank.
2. The ECB will revise and re-publish the average of the overnight interbank lending rates provided for on the same day at 09:00 CET. No

by a panel of 17 of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention, and is denominated in Euros (EUR). It is calculated at 11:00 a.m. (Central European Time) on the day preceding the day of publication. The Prime Bank is the Bank that provides the most liquid term deposits within the Euro zone and the volume of transactions calculated may be 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. The average is calculated (the deleted number always being rounded up) and the remaining average, to three decimal places, is multiplied by 100 to give the final value. It is quoted on an act/360 day count convention, and is denominated in Euros (EUR). It is calculated at 11:00 a.m. (Central European Time) on the day preceding the day of publication. The Prime Bank is the Bank that provides the most liquid term deposits within the Euro zone and the volume of transactions calculated may be 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. The average is calculated (the deleted number always being rounded up) and the remaining average, to three decimal places, is multiplied by 100 to give the final value.

and 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

EURIBOR 6 months	-	-0.520	-0.523	-0.520	-0.526
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These rates are calculated based on data the Banque de France has at its disposal but is unable to guarantee.

EURIBOR - 12 months
They are provided for informational purposes but do not constitute an official reference.

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