

1. Accueil
2. Entity Print

Interbank Rates 30 Dec 2021

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

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). The €STR reflects the wholesale euro unsecured overnight borrowing costs of banks in the euro area. The €STR 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

[illegible]

by a panel of 157 of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention

and is fixed at 1.00 in G.E.Val provided that at least 50% of all Panel banks contributed. The top and bottom 10% of the range of Panel banks calculated on the basis of daily quotes provided for thirteen maturities

are offered by one Prime Bank. It is computed as an average of daily quotes provided for thirteen maturities. The are uniminated (the deleted number always being rounded up) and the remaining average, to three decimal places, is the Prime Rate. It is quoted under the following Prime zone. It is quoted on an act/360 day count convention.

places. -0.587 -0.590 -0.583 -0.571 -0.573

15% are eliminated (the deleted number always being rounded up) and the remaining average, to three decimal

EURIBOR-6 -0.544 -0.544 -0.548 -0.544 -0.546

places	0.5 11	0.5 11	0.5 10	0.5 11	0.5 10
months					
Th	1	1	1	1	1

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

EURIBOR - 12 months, as published by the European Central Bank, plus 1.00%.

months