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Interbank Rates 29 Jun 2023

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 Government 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 euro unsecured overnight borrowing costs of the euro area.

Euro short term rate ("ESTR"): the ESTR reflects the wholesale euro unsecured overnight borrowing costs of banks operating in the euro area. The ESTR will be published by the ECB at 08:00 CET on each TARGET2

Notes: 1) Euro Overnight Index Average (EONIA): reference rate for overnight interbank lending transactions in the euro area. 2) October 2019 onwards, EONIA will be calculated as the €STR plus a spread (8.5 bps) as proposed by one of the Bank's clients computed as an average of daily quotes provided for thirteen maturities.

points, the ECU will revise and re-publish the ESR once on the same day at 02:00 CET. No basis points. 57 of the most active banks in the Euro zone. It is quoted on an act/360 day count convention. The bank has no interest rate swap book in the Euro zone, at which time the bank would deposit with the Euro zone.

and this estimate of the average CDS provided that at least 50% of all Panel Banks contributed. The top and bottom 10% are eliminated, the remaining number of ways being rounded down and the remaining average to three decimal places.

The average of the three decimal places of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention, places: 1 3.610 (GET) 3.577 3.554 3.598 3.587

and sorted 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 3.933 3.908 3.915 3.930 3.892

places
months

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

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

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