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Interbank Rates 28 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 = Euro Overnight Index rates

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).

Euro short-term rate (€STR): the €STR reflects the wholesale euro unsecured overnight borrowing costs of banks, published at 22/12/2020 23/12/2020 24/12/2020 25/12/2020 28/12/2020 at 08:00 CET on each TARGET2 business day.

Notes : Euro Overnight Inter-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). From 2 October 2019 onwards, EONIA will be calculated as an average of daily quotes provided for thirteen maturities 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 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, is -0.539 -0.541 -0.542 -0.542

Euro Interbank Offered Rate (EURIBOR): rate at which Euro interbank term deposits within the Euro zone are offered by one Prime Bank. It is computed as an average of daily quotes provided for thirteen maturities from 1 month to 1 year, under the following rules:

-0.522 -0.521 -0.519 - -0.520

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

They are provided for information purposes but do not constitute an official reference.