

1. Accueil
2. Entity Print

Interbank Rates 27 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 = 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 basis points) to reflect the euro unsecured overnight borrowing costs of the euro area.

base points). The ESFR reflects the wholesale euro unsecured overnight borrowing costs of banks located in the euro area. The ESFR shall be published by the ECB at 98:00 CET on each TARGET2

[illegible]

manages more than 100 billion in assets, 100% of which are held as the capital plus a spread of 100 basis points, the ECB will recommend public stress tests for the remainder of 1000 features on a number of 57 of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention.

The index is calculated as the geometric average of the following 13 sub-indices, each of which is calculated as an average of the top and bottom 10 quotes provided by one of the banks contributing to the index:

The average rate of 3 % of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention, places...

annexed 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

Panel	1	2	3	4	5
EUROBOR-6	-0.353	-0.355	-0.373	-0.373	-0.375
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
They are provided for information purposes but do not constitute an official reference.

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