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Interbank Rates 28 Sep 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 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). From 22/09/2020 23:00 to 24/09/2020 25:00 and 25/09/2020 28:00 to 28/09/2020 23:00, EONIA will be published by the ECB at 08:00 CET on each TARGET2 business day.

Notes – Euro Bank Offered Rate (EURIBOR): rate at which Euro interbank term deposits within the Euro zone are offered by one Prime Bank. From 2 October 2019 onwards, EONIA will be calculated as the €STR plus a spread (8.5 basis points). From 22/09/2020 23:00 to 24/09/2020 25:00 and 25/09/2020 28:00 to 28/09/2020 23:00, EONIA will be published by the ECB at 08:00 CET on each TARGET2 business day.

From 17/09/2020 00:00, the ECB will revise and re-publish the €STR once on the same day at 09:00 CET. No longer in use.

Notes – 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 (1, 2, 3, 6, 12, 18, 24, 36, 48, 60, 84, 108, 156, 180, 210, 252, 360 months). The top and bottom 15% are eliminated (the deleted number always being rounded up) and the remaining average, to three decimal places, is published 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 published 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 published 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 published at 11:00am (CET) provided that at least 50% of all Panel Banks contributed.

EURIBOR - 1 month -0.508 -0.498 -0.493 -0.498 -0.493

EURIBOR - 3 months -0.473 -0.468 -0.472 -0.468 -0.470

EURIBOR - 6 months -0.473 -0.468 -0.472 -0.468 -0.470

EURIBOR - 12 months -0.473 -0.468 -0.472 -0.468 -0.470

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.