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## Interbank Rates 28 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

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 ensure continuity with the historical EONIA series. The €STR is the daily simple average of the overnight interbank lending rates in the euro area.

In the euro area from 2019, the €STR will be calculated as the €STR plus a spread (8.5 basis points) and in the non-euro area the €STR reflects the volume-weighted overnight borrowing costs of banks in the euro area. From 2019, the €STR will be calculated as the €STR plus a spread (8.5 basis points) and in the non-euro area the €STR reflects the volume-weighted overnight borrowing costs of banks in the euro area.

Notes: - Euro Overnight Index Average (EONIA), reference rate for overnight interbank lending transactions in the euro area. The EONIA will be published by the ECB at 08:00 CET on each TARGET2 business day. Offered Rate (EURBOR), rate at which Euro interbank deposits within the Euro zone are placed overnight. EONIA and EURBOR will be calculated as the €STR plus a spread of 8.5 basis points.

are offered by one Prime Bank. It is computed as an average of daily quotes provided for thirteen maturities (basis points), the ECB will revise and re-publish the ESTR once on the same day at 09:00 CET. No

The interbank offered rate ("IBOR") for the applicable currency is calculated as an average of thirteen bank-to-bank bid and offer quotes for the applicable currency, obtained from a panel of banks. The IBOR is published daily by the Intercontinental Exchange ("ICE") and is fixed at 11:00 a.m. (CET) on each day that at least 50% of all Panel Banks contributed. The top and bottom bid and offer quotes are excluded from the calculation. The IBOR is rounded up or down to the nearest decimal place, as applicable. If only one quote is received, the IBOR is the quote received. If no quotes are received, the IBOR is the previous day's IBOR. The IBOR is not published on days when the market is closed.

The data 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 the new average. The process is repeated until the number of banks remaining is 10. The final average is the EURIBOR rate.

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 information purposes only and do not constitute an official reference.

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