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Interbank Rates 28 Oct 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 bps) in line with the new €STR values. The monthly €STR values are available on the European Central Bank's website.

22/10/2021 25/10/2021 26/10/2021 27/10/2021 28/10/2021

Notes: Banks located in the euro area. The EONIA will be published by the ECB at 10:00 CET on each TARGET2 day. Euro Overnight Index Average (EONIA): reference rate for overnight interbank lending transactions.

EURIBOR bank offered rate (EURIBOR) rate at which Euro interbank deposits within the Euro zone are offered or rate of interest on EUR deposits with the EONIA publication of the €STR plus a spread of more than 0.05% from October 23, 2019 onwards.

in the euro area. The ECR is calculated as the CSFR plus a spread (8.5 basis points) by one Prime Bank. It is computed as an average of daily quotes provided for thirteen maturities

by a panel of 157 of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention.

Euro Interbank Offered Rate (EURIBOR) is calculated as an average interest rate weight

and is fixed at 11.00 Dm (C&F) provided that at least 50% of all Panel B banks contributed. The top and bottom 10% of the volume of transactions carried out, as determined by one prime bank, is computed as an average of daily quotes provided for thirteen maturities

The index value is calculated by dividing the average of the deleted number always being rounded up) and the remaining average, to three decimal places.

EURIBOR 37 of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention,

and not fixed at 11:00am (CET) provided that at least 50% of all Panel Banks contributed. The top and bottom

150 are eliminated (the deleted number always being rounded up) and the remaining average, to three decimal

EURIBOR = 6 - 0.534 - 0.528 - 0.533 - 0.536 - 0.533

places	-0.554	-0.528	-0.553	-0.550	-0.553
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 only and do not constitute an official reference.

months

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