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Interbank Rates 30 Mar 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 compound average rate for overnight interbank lending transactions is the EURIBOR daily rates.

24/03/2021 25/03/2021 26/03/2021 29/03/2021 30/03/2021

Notes: Banks located in the euro area. The EONIA will be published by the ECB at 18:00 CET on each TARGET2 day. Euro Overnight Index Average (EONIA): reference rate for overnight interbank lending transactions.

HURIBOR bank offered rate (EURIBOR) rate at which Euro interbank deposits within the Euro zone are placed overnight; **LIBID** bank's bid offer rate for LIBOR; **LIBOR** London Inter Bank Offered Rate (LIBOR); rate at which banks lend to one another in the London market; **STR** swap rate; **swap** contract between two parties to exchange cash flows based on different interest rates; **WACC** weighted average cost of capital; **YTM** yield to maturity.

in the euro area. The bid-ask spread of the ECR will be calculated as the CSIR 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 the rate at which Euro interbank term deposits within the Euro zone

and is fixed at 1.00 Data (C) is provided that at least 50% of all Paper Banks contributed. The top and bottom 100th volume of transactions called out. It 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 3M of the most active Banks in the Euro zone. It is quoted on an act/360 day count convention,

and on 11/11/2011, 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 - 0.516 - 0.514 - 0.514 - 0.513 - 0.519

places	-0.510	-0.514	-0.514	-0.513	-0.519
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 and do not constitute an official reference.

months. They are provided for information purposes but do not constitute an offer.

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