

EURIBOR ACT/365 AND 30/360 DAY COUNT CONVENTIONS

The dissemination of EURIBOR calculated under the Act/365 and 30/360 day count conventions by the usual distribution vendors was discontinued on 1st February 2019. The publication of these data will continue on EMMI's website until until 31st March 2019.

The following table describes the formulas employed by EMMI to derive the Act/365 and 30/360 rates from the official Act/360 publication.

Formula for Act/365 rate fixed on T

General	= Published rate (act/360 basis) × (365/360)
1 Week	= 1w (act/360 basis) × (365/360)
1 Month	= 1m (act/360 basis) × (365/360)
3 Month	= 3m (act/360 basis) × (365/360)
6 Month	= 6m (act/360 basis) × (365/360)
12 Month	= 12m (act/360 basis) × (365/360)

Formula for 30/360 rate fixed on T

General	= Published rate (act/360 basis) × (Act daycount/30_360 daycount)
1 Week	= 1w (act/360 basis) × (Act daycount/7)
1 Month	= 1m (act/360 basis) × (Act daycount/30)
3 Month	= 3m (act/360 basis) × (Act daycount/90)
6 Month	= 6m (act/360 basis) × (Act daycount/180)
12 Month	= 12m (act/360 basis) × (Act daycount/360)

Act daycount means number of actual days between **Settlement Date (T+2 TARGET days)** and corresponding **Maturity date**.*

* All dates should be calculated using the Money Market Conventions published on the EMMI Website—incl. "End-to-End" and "Modified Following Business Day" conventions. (See <https://www.emmi-benchmarks.eu/euribor-org/faq.html>.)