



56, Avenue des Arts

B- 1000 Brussels

T. +32 (0)2 508 37 11 – F. +32 (0)2 511 23 28

info@euribor-ebf.eu - www.euribor-ebf.eu

D2678A/GM

Brussels, 28 March 2013

Communication from Euribor-EBF

Revised Eonia® documentation effective as of 2 April

Euribor-EBF announces that, after consulting the contributing banks and the European Central Bank as the Eonia calculation agent, the Eonia® Code of Conduct and Technical Features have been amended as follows:

Eonia® is computed as a weighted average of all overnight unsecured lending transactions in the interbank market, undertaken in the European Union and European Free Trade Association (EFTA) countries by the Panel Banks.

In addition, the following rule has been formalized: *Should a panel banks not have any transaction falling under the EONIA definition, it should contribute a “0” volume using the regular reporting system.*

Finally, some additional guidance has been included in the Eonia technical features regarding potential late or corrected panel banks’ submissions. These provisions have been drafted in collaboration with the European Central Bank as the Eonia® calculation agent.

The revised documentation will be effective as of **2 April 2013**.

Revised documentation:

[Eonia Code of Conduct](#)

[Eonia Technical Features](#)

Contact:

Any question can be sent to info@euribor-ebf.eu.