



Press Release

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Brussels, 7 May 2008

Eurepo to move to 3rd Decimal

The EUREPO[®] index is the benchmark for secured money market transactions in the euro area. In order to improve its accuracy and reliability, and to align EUREPO[®] with other reference rates, the Eurepo Steering Committee has decided that as of Monday, 12 May, EUREPO[®] rates will be published with three decimal figures.

The EUREPO[®] index was created in 2002; the Steering Committee which oversees it is composed of nine recognized market practitioners and the Secretary General of the European Banking Federation (EBF); they monitor compliance with the Code of Conduct and market developments.

EUREPO[®] is the rate at which one prime bank offers funds in euro to another prime bank if in exchange the former receives from the latter Eurepo GC (General Collateral) as collateral.

EUREPO[®] is sponsored by the EBF, with the support of the European Repo Council, and completes the range of existing benchmark indices such as EURIBOR[®], EONIA[®] and Eonia Swap Index.

Eurepo is calculated and published by Thomson Reuters on page <EUREPO>.

For further information, please see www.eurepo.org.

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