



Change in Overnight Unsecured Benchmark Rate used in FTSE Russell Equity Indices

28 October 2021

FTSE Russell would like to inform clients of the following update.

On 2 October 2019, the European Central Bank (ECB) began publishing the new overnight unsecured benchmark rate for the euro area, the euro short-term rate or €STR (ESTR). ECB announced the current EONIA reference rate would be discontinued and replaced by ESTR after 3 January 2022

(https://www.ecb.europa.eu/pub/economic-bulletin/focus/2019/html/ecb.ebbox201907_01~b4d59ec4ee.en.html).

The purpose of this notice is to inform the implementation of these changes announced by ECB in the FTSE Russell Equity Indices from 3 January 2022:

- EONIA (Refinitiv RIC code: EONIA=) will be replaced by ESTR (Refinitiv RIC code: EUROSTR=)
- 12 Month EONIA Swap (Refinitiv RIC code: EUREON1Y=) will be replaced by Euro 12 Month ESTR Overnight Index Swap (Refinitiv RIC code: EUREST1Y=)

Updated copies of Ground Rules which reference this rate are now available on the FTSE Russell website: <http://www.ftserussell.com>

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