

Euro short-term rate – new dataset

As of the start date on 2 October 2019 the euro short-term rate (€STR) will be published at 08:00 CET on each TARGET2 business day. If errors are detected following the publication of €STR that affect €STR by more than 2 basis points, the ECB will revise and re-publish €STR on the same day at 09:00 CET. No changes will be made to €STR after that time.

€STR will be published on the ECB’s website, via the Market Information Dissemination (MID) platform, and through the ECB’s Statistical Data Warehouse (SDW). The €STR and the related indicators will be available in the SDW under the “Euro short-term rate” entry of the “Euro money market” section available under “Financial markets and interest rates”.

Together with the €STR, the following related information will be published: rates at the 25th and 75th percentiles of volume, volume of transactions (in EUR millions), number of active banks, number of transactions, share of volume of the five largest active banks, publication type (0 indicates standard, 1 indicates republication) and calculation method (0 indicates normal, 1 indicates contingency).

Additional information on the euro short-term rate can be accessed at the following link:

https://www.ecb.europa.eu/paym/initiatives/interest_rate_benchmarks/euro_short-term_rate/html/index.en.html

Table A

SDW series keys

SDW series key	Description
EST.B.EU000A2X2A25.WT	Euro short-term rate
EST.B.EU000A2X2A25.R25	Rate at 25th percentile of volume
EST.B.EU000A2X2A25.R75	Rate at 75 th percentile of volume
EST.B.EU000A2X2A25.TT	Volume
EST.B.EU000A2X2A25.NB	Number of active banks
EST.B.EU000A2X2A25.NT	Number of transactions
EST.B.EU000A2X2A25.VL	Share of volume of the 5 largest active banks
EST.B.EU000A2X2A25.RP	Publication type
EST.B.EU000A2X2A25.CM	Calculation method

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Postal address 60640 Frankfurt am Main, Germany

Telephone +49 69 1344 0

Website www.ecb.europa.eu

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