Source: ECB's Statistical Data Warehouse Metadata page

Dataset name: Financial market data (Other data)

FM - Financial market data

ADMINISTRATIVE INFORMATION

Title Financial markets data (not related to Foreign Exchange)

Data source European Central Bank (ECB)

Contact email address Statistical Information Request form

TECHNICAL INFORMATION

SCOPE

Data presentation - Summary Financial market statistics currently contain data on:

- Money market interest rates
- Government bond yields
- Stock market indices
- Key ECB interest rates

Data presentation - Detailed CDS, Benchmarks bonds, Commodities, Forward rate agreements, Futures, Government bonds, Interest rates, Money market rates, Stock market indices, Zero coupon yields.

Where applicable, (bid and ask) prices and yields, but also spreads and spot rates are retrieved

Reference area coverage Worldwide, depending on business needs

METHODOLOGICAL INFORMATION

Source data type The data are collected and compiled by the ECB

Time period Annual, Business, Daily, Monthly, Quarterly

Frequency of data collection Daily

STATISTICAL PROCESSING

Adjustment Automated quality checks are processed within the ECB

DISSEMINATION

MISCELLANEOUS

Metadata last update 14/DEC/2018 16:23:36