

€STR
(euro short-term rate)

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| Benchmark providing entity | European Central Bank (hereinafter: ECB) | |
| | address and registered office: | Sonnemannstrasse 20 60314 Frankfurt am Main Germany |
| | Website: | https://www.ecb.europa.eu/home/html/index.en.html |
| | email: | ESTR_Complaints@ecb.europa.eu |
| | LEI No.: | 549300DTUYXVMJXZNY75 |
| Periods (tenors) for which the benchmark is published and ISIN numbers | <i>name:</i> | <i>ISIN number:</i> |
| | ON | EU000A2X2A25 |
| The benchmark determination methodology | The benchmark is determined by the ECB. The €STR determination methodology is defined by the ECB in the document: <i>“The euro short-term rate (€STR) methodology and policies”</i> published on the ECB’s website. | |
| Key information on the benchmark | Detailed information on the benchmark is available in the document <i>“Independent assurance report on the European Central Bank’s (ECB) statement of compliance with control processes defined in relation to governance, quality and accountability activities over the euro short-term rate (€STR) and its adherence to the International Organization of Securities Commissions (IOSCO) Principles for Financial Benchmarks”</i> , which is available on the ECB’s website. | |
| Time of benchmark publication | The ECB publishes the benchmark value every working day (excluding Saturdays, Sundays and public holidays) at 08:00 a.m. (Tokyo Time). | |
| Benchmark value information | The benchmark value is published by ECB on the platform <i>“Market Information Dissemination (MID)”</i> , and <i>“Statistical Data Warehouse”</i> , access to which is available without a license and free of charge. The benchmark value is also available through information distributors (e.g. Bloomberg, Reuters) on the terms & conditions they may set out. | |
| Possible changes to the benchmark determination methodology | The method of determining the benchmark may change. Details of methodology change procedure are set out by the ECB on its website. | |
| The risk of the benchmark’s permanent cessation | The ECB may cease providing the benchmark. In case of the benchmark’s permanent cessation, it may be required to use appropriate contingency procedures or regulations or carry out similar activities relevant for a given contractual relationship, or apply relevant laws, recommendations or guidelines issued by the specified authority to regulate activities in such cases. | |
| Where does the Bank publish benchmark information? | More information on the benchmark can be found on the website of the Bank: https://www.citibank.pl/poland/homepage/polish/ibor.htm | |