

CONTACT

Further information is available at www.repofundsrate.com

For all enquiries, including design, commercial licence and additional data enquiries, please email indices@nexdata.com

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DISTRIBUTION

RepoFunds Rate is available from

Bloomberg: page **REPF**

Reuters: page **REPOFUNDS**

Website: www.repofundsrate.com

Additional RepoFunds Rate Data

Additional data, including the repo rates used to calculate RepoFunds Rate ("RFR"), are available each day on a subscription basis. All published RFR data is grouped into three levels as follows:

Level One Data

- Headline RFR indices for government bond markets of Germany, France, Italy and Spain
- Available without subscription at www.repofundsrate.com and on Bloomberg and Thomson Reuters

Level Two Data

- RFR indices for government bond markets of Germany, France, Italy, Spain, Austria, Belgium, Finland and the Netherlands
- Includes a breakdown of each RFR index into its General Collateral (GC) and Specific Collateral (SC) components
- Available via FTP site to subscribers

Level Three Data

- Underlying repo trade information including traded volume and volume-weighted average price aggregated by bond for trades used in all RFR indices in Level Two Data (File 'A')
- Individual traded repo rates and volumes used in all RFR indices in Level Two Data (File 'B')
- Available via FTP site to subscribers

Files are published at 18:35 UK/19:35 CET on each TARGET business day. For further information including pricing for Level Two and Level Three data, please email indices@nexdata.com

Level Two Data: file format

FIELD	CONTENT
Date	Publication date of index
Description	RFR index or RFR GC/SP component
Index Value	RFR index or RFR GC/SP component value
Index Volume	Total transacted volume for that RFR index or RFR GC/SC component (single count)
Maximum	Maximum transacted repo rate for that RFR index or RFR GC/SC component
Minimum	Minimum transacted repo rate for that RFR index or RFR GC/SC component
TradeCount	Total number of repo trades for that RFR index or RFR GC/SC component

Level Three Data: file A format

FIELD	CONTENT
Date	Publication date of index (note: time component of timestamp is redundant)
Description	RFR Index
ISIN	ISIN of bond used as collateral in repo trades
VWAP	Volume-weighted average repo rate for that ISIN
Volume	Total transacted volume for that ISIN (single count)
Maximum	Maximum transacted repo rate for that ISIN
Minimum	Minimum transacted repo rate for that ISIN
TradeCount	Total number of repo trades for that ISIN

Level Three Data: file B format

FIELD	CONTENT
Date	Publication date of index (note: time component of timestamp is redundant)
Description	RFR Index
Term	Trade settlement period (from trade date to settlement date): ON, TN or SN
Type	General Collateral ('GC') or Specific Collateral ('Specific') repo trade
Trade Date	Trade date of repo trade
Start Date	Settlement date of repo trade
End Date	Maturity date of repo trade
Rate	Rate of repo trade
Volume	Volume of repo trade (single count)

Note that the Level Three data set includes only data from repo trades used in the final RFR index calculations and not those trades that are removed by the filtering process. For more information about the filtering process, see the methodology at www.repofundsrate.com.