RepoFundsRate

## 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

## TERMS OF USE

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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/SC component |
| **Index Value** | RFR index or RFR GC/SC 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.