

RSKFREx™

Rolling Short-Term Key Funding Reference Index & Rate

RSKFREx™ Index Data Suite:

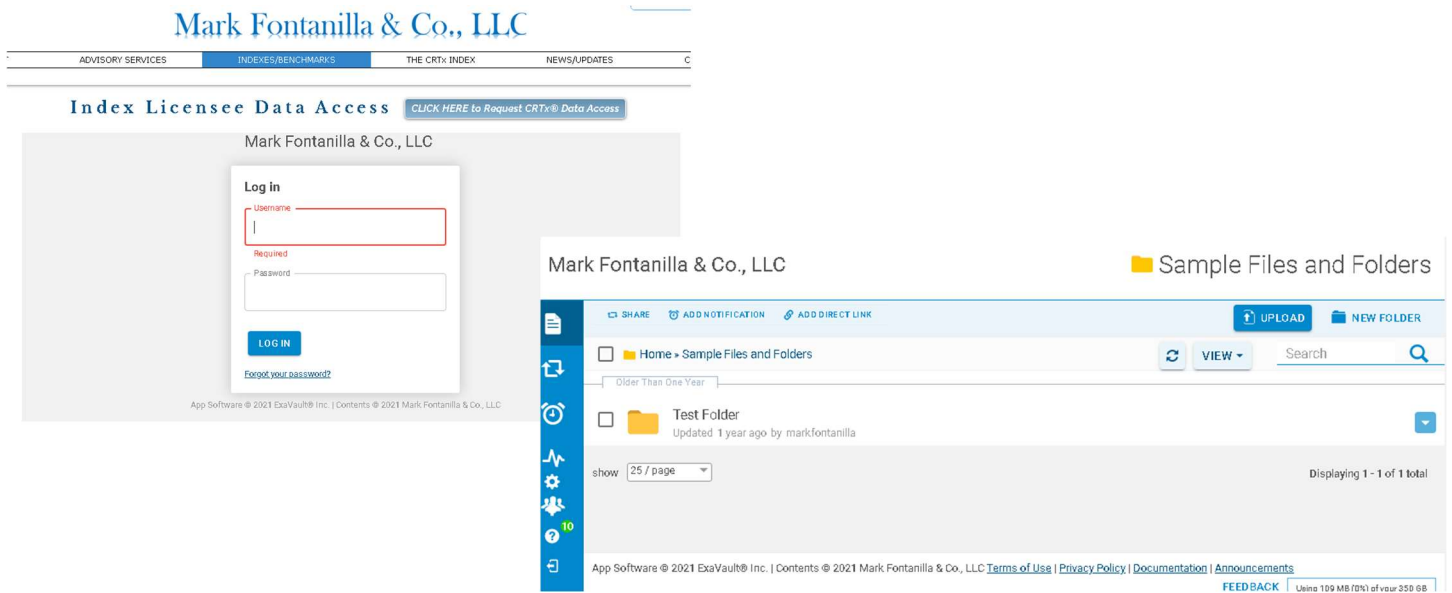
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File Layouts, Glossaries, & Sample Sets

(Updated: Effective 6/15/2022)*

RSKFREx™ Data Suite: Client Access

Client Data Files can be accessed a number of ways:

1. MFCo Client Data Portal



2. Secure File Transfer Protocol (SFTP) or FTP File Server Location

- a. Clients will have their own secure password-authenticated SFTP/FTP location for “pull” file access of RSKFREx™ Index data files.

3. Refinitiv™ (a London Stock Exchange Business) fixed income data platforms including the Eikon terminal, and DataScope Select products under the Refinitiv Instrument Codes (RICs):

- a. .MFCORSKF1M (RSKFREx™ Index)
- b. .MFCORSKF1MR (RSKFREx™ Rate)

RSKFREx™ Daily File

Availability: Released daily on Index Valuation days (.xls file format)

Glossary & Layout

DAILY FILE			
ELEMENT NAME	DESCRIPTION	TYPE	FORMAT
Date	Day of Index calculations	DATE	YYYY-MM-DD
Index	RSKFREx™ Index closing value	NUMERIC	99.99999999
Rate	RSKFREx™ Rate	NUMERIC	99.99999999%
DoD	Index day-over-day total return	NUMERIC	99.99999999%
WoW	Index week-over-week total return	NUMERIC	99.99999999%
MoM	Index month-over-month total return	NUMERIC	99.99999999%
MTD	Index month-to-date total return	NUMERIC	99.99999999%
QTD	Index quarter-to-date total return	NUMERIC	99.99999999%
YTD	Index year-to-date total return	NUMERIC	99.99999999%
1-YR	Index 1-year total return	NUMERIC	99.99999999%
3-YR	Index 3-year total return	NUMERIC	99.99999999%

Sample Data

Date	Index	Rate	DoD	WoW	MoM	MTD	QTD	YTD	1-YR	3-YR
2022-07-01	126.35859000	1.26128000%	0.00350000%	0.02317000%	0.06396000%	0.00350000%	0.00350000%	0.12202000%	0.15348000%	0.52124000%
2022-06-30	126.35417000	1.26132000%	0.00294000%	0.02159000%	0.06676000%	0.05920000%	0.10583000%	0.11851000%	0.15011000%	0.52633000%
2022-06-29	126.35045000	1.06094000%	0.00300000%	0.01750000%	0.06382000%	0.05626000%	0.10288000%	0.11556000%	0.14727000%	0.52535000%
2022-06-28	126.34666000	1.07095000%	0.00347000%	0.02006000%	0.06081000%	0.05325000%	0.09988000%	0.11256000%	0.14438000%	0.52434000%
2022-06-27	126.34227000	1.13107000%	0.01025000%	0.03140000%	0.05734000%	0.04978000%	0.09640000%	0.10908000%	0.14137000%	0.52518000%
2022-06-24	126.32932000	1.18116000%	0.00192000%	0.02115000%	0.04944000%	0.03952000%	0.08614000%	0.09882000%	0.13125000%	0.52749000%
2022-06-23	126.32690000	1.11103000%	-0.00114000%	0.02432000%	0.04917000%	0.03761000%	0.08422000%	0.09690000%	0.12927000%	0.53292000%
2022-06-22	126.32834000	0.92071000%	0.00556000%	0.02790000%	0.05770000%	0.03875000%	0.08536000%	0.09804000%	0.13052000%	0.53330000%
2022-06-21	126.32132000	1.04090000%	0.01481000%	0.02512000%	0.05214000%	0.03319000%	0.07980000%	0.09248000%	0.12507000%	0.53144000%

For information on RSKFREx™ data usage and redistribution of the RSKFREx™ Index RSKFREx™ Rate, please contact:

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