

Tenor Based Interest Rate File-FILFINRT

As of Apr. 28, 2026

Tenor Based Interest Rate File

This transparency file has been designed to provide tenor-dependent shifted interest rates, ensuring accurate replication of CLM calculations.

These rates apply to bonds margined under the BPM (Bond Performance Margin) or RBM (Risk-Based Margin) methodologies.

Because the settlement date for a repo transaction can fall on any business day within the next three years, the dataset must supply eligible interest rates for all possible settlement dates and for all clearing currencies.

File name	00FILFINRTPUBLI.YYYYMMDD
Name	Tenor Based Interest Rates
Frequency	Daily, EOD
Sorting	Sorting is in the order: Currency, Settlement Date

FILEINRT		
Field	Description	Format
Clearing Currency	Clearing currency code following ISO standard.	String (3)
Settlement Date	Contractual settlement date.	Date Format DD.MM.YYYY
Interest Rate	Cash market interest rate of the currency based on R7OISCurve.	NUMERIC(6,4)
RAIRU (Interest Rate Up)	Sum of interest rate and upward shifts: $RAIRU = r + rDisc + rSeason$. $rDisc = 100 \text{ bps}$	NUMERIC(6,4)
RAIRD (Interest Rate Down)	Sum of interest rate and downward shifts: $RAIRD = r - rDisc - rSeason$. $rDisc = 100 \text{ bps}$	NUMERIC(6,4)
rSeason	Seasonality shift applicable to the settlement date.	NUMERIC(6,4)

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At the end of the file, a single line is dedicated for end-of-file mark. The line contains elements delimited by whitespace:

Attribute	Format
EOF text	Alphanumeric (5)
Counter	Numeric (8)
Current business date	Numeric (8)
Description text	Alphanumeric (40)

Example:

```
EUR,15.06.2026,1.9578,2.9578,0.9578,0.0000
EUR,16.06.2026,1.9578,2.9578,0.9578,0.0000
EUR,17.06.2026,1.9834,2.9834,0.9834,0.0000
EUR,18.06.2026,2.0089,3.0089,1.0089,0.0000
EUR,19.06.2026,2.0345,3.0345,1.0345,0.0000
EUR,22.06.2026,2.1113,3.1113,1.1113,0.0000
EUR,23.06.2026,2.1369,3.1369,1.1369,0.0000
EUR,24.06.2026,2.1625,3.1625,1.1625,0.0000
*EOF* 00034293 20151019 EUREX PROD_INTEREST_RATES
```