



CF Bitcoin Interest Rate Curve

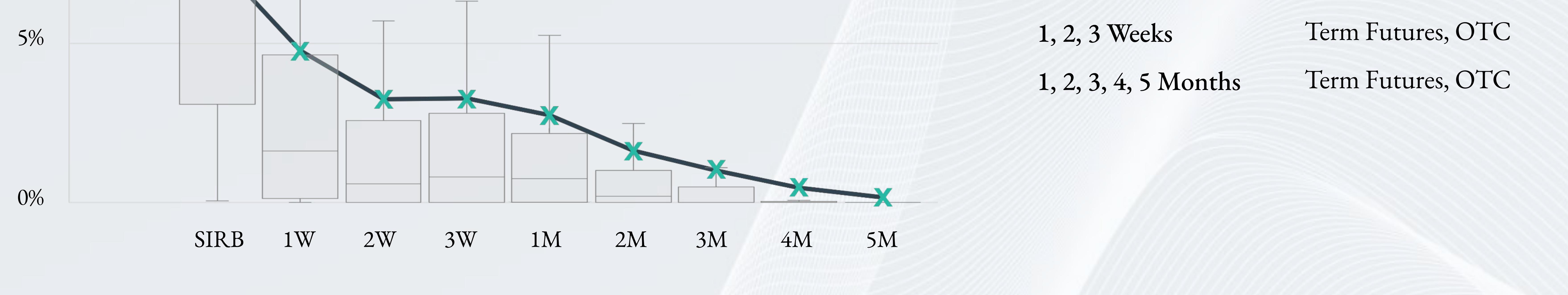
Index Description

The CF Bitcoin Interest Rate Curve is a measure of the underlying economic reality of bitcoin borrowing and lending, whether outright or implied in traded instruments. This is accomplished by the use of transactional input data from crypto Futures Exchanges, DeFi Lending Protocols and OTC Crypto Lenders. All published individual interest rates that constitute the interest rate curve represent transparent indicators and build on our experience to accelerate the professionalisation of crypto trading and associated borrowing and lending activity. Each point on the interest rate curve aims to be representative, replicable and efficient to facilitate the creation of financial products such as interest rate derivative contracts.

Interest Rate Curve (Aug-Dec 2022)

Index Facts

20%		Asset	Bitcoin (BTC)
	D • 1 A	Denomination	Bitcoin (BTC)
	Period Average	Calculation Frequency	Daily
	Period Median	Publication Time	4:15pm BST
15%		Launch Date	1 August 2022
		First Value	1 August 2022
10%			
		Tenor	Instruments Utilized
		Session Rate	PERPS, DeFi, OTC



Calculation Overview

	12 - 1pm					1 - 2pm						2 - 3pm						3 - 4pm						
	12:00 12:10																	14:50 15:00						
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Contributing Sources

CME	Term Futures
Bitmex	PERPS, Term Futures
Binance	PERPS, Term Futures
OKX	PERPS, Term Futures

PERPS
DeFi
DeFi
OTC

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