



February 20, 2024

Freddie Mac Provides Additional Details for Refinitiv Index Name changing to FTSE for ARM MBS Securities

In 2023, the London Stock Exchange Group (LSEG) announced the retirement of the Refinitiv brand, replacing “Refinitiv” with “FTSE” in its interest rate product names. All materials and systems referencing Refinitiv must be updated with the new FTSE Russell branding throughout the course of the transition period, which began November 19, 2023, and concludes on June 30, 2024.

As a result, effective March 25th, 2024, Freddie Mac’s Single-Family MBS disclosures will replace the index name “Refinitiv USD IBOR Cash Fallbacks” with “FTSE USD IBOR Cash Fallbacks.” There will be no other changes to the management or administration of these benchmarks products; Refinitiv Benchmark Services (UK) Limited continues to be the administrator for these rates and the RIC codes will remain the same.

For Single-Family ARM PCs and Giants, the index is disclosed as an enumerated code at the loan and security level in the monthly disclosure files. The index codes and descriptions are described in Appendix A of the [single-family disclosure guide](#). Beginning March 25th, 2024, the following index names will be effective in the disclosure guide:

Index Code	Existing Index Name	Updated Index Name
36	Refinitiv USD IBOR Consumer Cash Fallback 1-Month	FTSE USD IBOR Consumer Cash Fallback 1-Month
38	Refinitiv USD IBOR Consumer Cash Fallback 12-Month	FTSE USD IBOR Consumer Cash Fallback 12-Month
42	Refinitiv USD IBOR Consumer Cash Fallback 6-Month	FTSE USD IBOR Consumer Cash Fallback 6-Month
43	Refinitiv USD IBOR Consumer Cash Fallback 6-Month	FTSE USD IBOR Consumer Cash Fallback 6-Month
44	Refinitiv USD IBOR Consumer Cash Fallback 6-Month	FTSE USD IBOR Consumer Cash Fallback 6-Month
02	Refinitiv USD IBOR Consumer Cash Fallback 6-Month	FTSE USD IBOR Consumer Cash Fallback 6-Month

Additionally, the [Prefix Library](#) on Freddie Mac’s MBS webpage will be updated to reflect the following updated index descriptions for impacted ARM PC prefixes:

Single-Family 75-Day ARM PC Product/Prefix Descriptions

75-Day Prefix	75-Day Pool Number Range	Existing 75-Day Product Description	Updated 75-Day Product Description
87	870001-879999	Various Refinitiv IBOR Consumer Fallback, Various Caps	Various FTSE IBOR Consumer Fallback, Various Caps
96	960001-969999	Various Refinitiv IBOR Consumer Fallback, Payment Capped	Various FTSE IBOR Consumer Fallback, Payment Capped
1A	1A0001-1A9999	6mo Refinitiv IBOR Consumer Fallback, Hybrid ARMs, Various Caps	6mo FTSE IBOR Consumer Fallback, Hybrid ARMs, Various Caps
1B	1B0001-1B9999	12mo Refinitiv IBOR Consumer Fallback, Hybrid ARMs, Various Caps	12mo FTSE IBOR Consumer Fallback, Hybrid ARMs, Various Caps
1C	1C0001-1C9999	12mo Refinitiv IBOR Consumer Fallback, 2% Cap, Non-Convertible	12mo FTSE IBOR Consumer Fallback, 2% Cap, Non-Convertible
1E	1E0001-1E9999	12mo Refinitiv IBOR Consumer Fallback, 2% Cap, Convertible	12mo FTSE IBOR Consumer Fallback, 2% Cap, Convertible
1G	1G0001-1G9999	12mo Refinitiv IBOR Consumer Fallback, Initial Interest Hybrid ARMs, Various Caps	12mo FTSE IBOR Consumer Fallback, Initial Interest Hybrid ARMs, Various Caps
1J	1J0001-1J9999	12mo Refinitiv IBOR Consumer Fallback, 10yr Initial Interest Hybrid ARMs, Various Caps	12mo FTSE IBOR Consumer Fallback, 10yr Initial Interest Hybrid ARMs, Various Caps
1M	1M0001-1M9999	6mo Refinitiv IBOR Consumer Fallback, Initial Interest Hybrid ARMs, Various Caps	6mo FTSE IBOR Consumer Fallback, Initial Interest Hybrid ARMs, Various Caps
1N	1N0001-1N9999	6mo Refinitiv IBOR Consumer Fallback, 10yr Initial Interest Hybrid ARMs, Various Caps	6mo FTSE IBOR Consumer Fallback, 10yr Initial Interest Hybrid ARMs, Various Caps
2B	2B0001-2B9999	12mo Refinitiv IBOR Consumer Fallback, Hybrid ARMs, Various Caps	12mo FTSE IBOR Consumer Fallback, Hybrid ARMs, Various Caps

For questions, please contact Freddie Mac Investor Inquiry at investor_inquiry@freddiemac.com.

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