

## DATA COLLECTION ASSIGNMENT 1

**Course: Fixed Income Derivatives**

**Instructor: Jeff Greco**

**Due Date: April 14, 2016**

This is a group assignment to collect interest rate market data. It is suggested that you use a Bloomberg terminal to collect the required information.

Collect the following end-of-day EUR market quotes for each of the ten business days during the historical period March 11, 2016-March 24, 2016, inclusive:

### LIBOR-Based

Bloomberg Ticker	Type	Tenor
EUR006M Index	LIBOR	6M
EUFR0AG Curncy	FRA	1M
EUFR0BH Curncy	FRA	2M
EUFR0CI Curncy	FRA	3M
EUFR0DJ Curncy	FRA	4M
EUFR0EK Curncy	FRA	5M
EUFR0F1 Curncy	FRA	6M
EUFR0G1A Curncy	FRA	7M
EUFR0H1B Curncy	FRA	8M
EUFR0I1C Curncy	FRA	9M
EUFR0J1D Curncy	FRA	10M
EUFR0K1E Curncy	FRA	11M
EUFR0L1F Curncy	FRA	12M
EUSA2 Curncy	Swap	2Y
EUSA3 Curncy	Swap	3Y
EUSA4 Curncy	Swap	4Y
EUSA5 Curncy	Swap	5Y
EUSA6 Curncy	Swap	6Y
EUSA7 Curncy	Swap	7Y
EUSA8 Curncy	Swap	8Y
EUSA9 Curncy	Swap	9Y
EUSA10 Curncy	Swap	10Y
EUSA11 Curncy	Swap	11Y
EUSA12 Curncy	Swap	12Y
EUSA15 Curncy	Swap	15Y
EUSA20 Curncy	Swap	20Y
EUSA25 Curncy	Swap	25Y
EUSA30 Curncy	Swap	30Y

### OIS-Based

Bloomberg Ticker	Type	Tenor
EONIA Index	DEPOSIT	1BD
EUSWE1Z Curncy	OIS	1W
EUSWE2Z Curncy	OIS	2W
EUSWEA Curncy	OIS	1M
EUSWEB Curncy	OIS	2M
EUSWEC Curncy	OIS	3M
EUSWED Curncy	OIS	4M
EUSWEE Curncy	OIS	5M
EUSWEF Curncy	OIS	6M
EUSWEG Curncy	OIS	7M
EUSWEH Curncy	OIS	8M
EUSWEI Curncy	OIS	9M
EUSWEJ Curncy	OIS	10M
EUSWEK Curncy	OIS	11M
EUSWE1 Curncy	OIS	1Y
EUSWE1F Curncy	OIS	18M
EUSWE2 Curncy	OIS	2Y
EUSWE2F Curncy	OIS	30M
EUSWE3 Curncy	OIS	3Y
EUSWE4 Curncy	OIS	4Y
EUSWE5 Curncy	OIS	5Y
EUSWE6 Curncy	OIS	6Y
EUSWE7 Curncy	OIS	7Y
EUSWE8 Curncy	OIS	8Y
EUSWE9 Curncy	OIS	9Y
EUSWE10 Curncy	OIS	10Y
EUSWE11 Curncy	OIS	11Y
EUSWE12 Curncy	OIS	12Y
EUSWE15 Curncy	OIS	15Y
EUSWE20 Curncy	OIS	20Y
EUSWE25 Curncy	OIS	25Y
EUSWE30 Curncy	OIS	30Y