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# Week 2 Assignment

Assignment

Submissions

Due 4/14/16 11:59 PM

## 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:

<u>LIBOR-Based</u>			<u>OIS-Based</u>		
Bloomberg Ticker	Type	Tenor	Bloomberg Ticker	Type	Tenor
EUR006M Index	LIBOR	6M	EONIA Index	DEPOSIT	1BD
EUFR0AG Curncy	FRA	1M	EUSWE1Z Curncy	OIS	1W
EUFR0BH Curncy	FRA	2M	EUSWE2Z Curncy	OIS	2W
EUFR0CI Curncy	FRA	3M	EUSWEA Curncy	OIS	1M
EUFR0DJ Curncy	FRA	4M	EUSWEB Curncy	OIS	2M
EUFR0EK Curncy	FRA	5M	EUSWEC Curncy	OIS	3M
EUFR0F1 Curncy	FRA	6M	EUSWED Curncy	OIS	4M
EUFR0G1A Curncy	FRA	7M	EUSWEE Curncy	OIS	5M
EUFR0H1B Curncy	FRA	8M	EUSWEF Curncy	OIS	6M
EUFR0I1C Curncy	FRA	9M	EUSWEG Curncy	OIS	7M
EUFR0J1D Curncy	FRA	10M	EUSWEH Curncy	OIS	8M
EUFR0K1E Curncy	FRA	11M	EUSWEI Curncy	OIS	9M
EUFR011F Curncy	FRA	12M	EUSWEJ Curncy	OIS	10M
EUSA2 Curncy	Swap	2Y	EUSWEK Curncy	OIS	11M
EUSA3 Curncy	Swap	3Y	EUSWE1 Curncy	OIS	1Y
EUSA4 Curncy	Swap	4Y	EUSWE1F Curncy	OIS	18M
EUSA5 Curncy	Swap	5Y	EUSWE2 Curncy	OIS	2Y
EUSA6 Curncy	Swap	6Y	EUSWE2F Curncy	OIS	30M
EUSA7 Curncy	Swap	7Y	EUSWE3 Curncy	OIS	3Y
EUSA8 Curncy	Swap	8Y	EUSWE4 Curncy	OIS	4Y
EUSA9 Curncy	Swap	9Y	EUSWE5 Curncy	OIS	5Y
EUSA10 Curncy	Swap	10Y	EUSWE6 Curncy	OIS	6Y
EUSA11 Curncy	Swap	11Y	EUSWE7 Curncy	OIS	7Y
EUSA12 Curncy	Swap	12Y	EUSWE8 Curncy	OIS	8Y
EUSA15 Curncv	Swap	15Y	EUSWE9 Curncv	OIS	9Y

EUSA10 Curncy	Swap	10Y	EUSWE10 Curncy	OIS	10Y
EUSA20 Curncy	Swap	20Y	EUSWE11 Curncy	OIS	11Y
EUSA25 Curncy	Swap	25Y	EUSWE12 Curncy	OIS	12Y
EUSA30 Curncy	Swap	30Y	EUSWE15 Curncy	OIS	15Y
			EUSWE20 Curncy	OIS	20Y
			EUSWE25 Curncy	OIS	25Y
			EUSWE30 Curncy	OIS	30Y

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