Barclays DerivHack

Fixings csv File Description

The file **'UC4_b1iq_interest_rates_input.csv'** contains the daily fixings/rates for specific indices, per currency and tenor. This data set has been provided by Thomson Reuter, and it will also be the basis of their BlockOne™ IQ oracle service.

Daily rates have been provided for the period 1st September 2016 to 30th September 2020.

- Indices Covered
  - EUR_EURIBOR_REUTERS
  - GBP_LIBOR_BBA
  - USD_LIBOR_BBA

- Tenors Covered
  - 1M
  - 3M
  - 6M

- Currencies Covered
  - EUR
  - GBP
  - USD

Data Sample

name	currency	date	tenor	rate
GBP_LIBOR_BBA	GBP	[2016,9,1]	1M	0.28206
GBP_LIBOR_BBA	GBP	[2016,9,1]	3M	0.3915
GBP_LIBOR_BBA	GBP	[2016,9,1]	6M	0.52375
USD_LIBOR_BBA	USD	[2016,9,1]	1M	0.52317
USD_LIBOR_BBA	USD	[2016,9,1]	3M	0.83244
USD_LIBOR_BBA	USD	[2016,9,1]	6M	1.231
EUR_EURIBOR_REUTERS	EUR	[2016,9,1]	1M	-0.364
EUR_EURIBOR_REUTERS	EUR	[2016,9,1]	3M	-0.294
EUR_EURIBOR_REUTERS	EUR	[2016,9,1]	6M	-0.182