Derivox

Reference Interest Rates for Treasurers

Company Overview

Derivox is a specialized data provider offering high-quality financial market data tailored for CFOs, corporate treasurers, and finance teams. Designed for non-trading use cases that do not require real-time information, Derivox provides reliable datasets on yield curves, central bank rates, historical trends, forward rates, and discount factors.

By providing reference interest rate curves derived from money-market futures and government bonds, Derivox enables CFOs and treasury departments to make informed decisions for liquidity management, funding strategies, and financial planning.

Use Cases

Derivox's interest rate data is ideally suited for any of the following applications: Cash flow forecasting, liquidity management, debt issuance, funding strategy optimization, as well as long-term economic scenario analysis and valuation models.

Compliance and Standards

We maintain comprehensive records of all interest rate curve data delivered. Our interest rate curves are constructed in accordance with principles aligned with International Financial Reporting Standards. By using observable market data and transparent calibration techniques, our curves meet the criteria outlined in IFRS 13 for fair value measurement, impairment testing, and other financial reporting requirements.

We maintain comprehensive records of all interest rate curve data delivered through our API. This data is securely stored and readily accessible to support auditing processes and compliance requirements. Should auditors require access to past curve information for verification or reporting purposes, we can supply detailed records promptly.

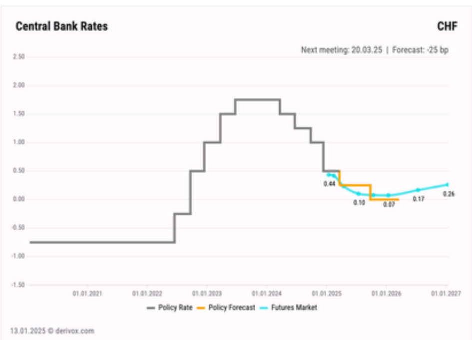
Data Coverage

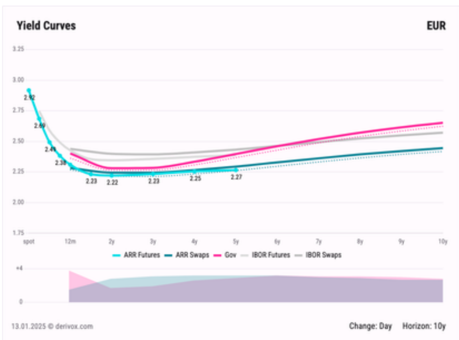
- **Yield Curves:** Derived from money market (MM) futures and government bonds, updated end of day to reflect the latest market conditions.
- **Central Bank Rates:** Includes current rates, decision dates, and market forecasts to provide insights into monetary policy and its implications.
- **Historical Rates:** Comprehensive dataset covering maturities from overnight to 30 years, enabling long-term trend analysis.
- **Forward Rates:** Provides forward-looking rate trends for various maturities, supporting future market expectations.
- **Discount Factors:** Calculated using yield curves, enabling present value calculations for future cash flows and advanced valuation modeling.
- **Extensive list of currencies** (USD, EUR, CHF, GBP, JPY, AUD, CAD, SEK, DKK, NOK, SGD,...)

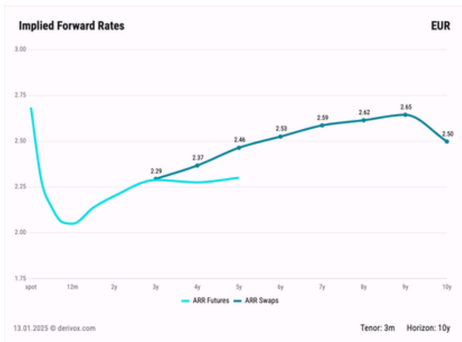
Data Delivery

- **CSV or JSON:** Ideal for straightforward analysis and offline use.
- **Excel Plugin:** Easily access and analyze data directly within Excel for streamlined reporting and modeling.
- **REST API Access:** Seamlessly integrate Derivox data into custom workflows, treasury management systems, and financial dashboards.
- **Data Marketplaces:** Convenient access to Derivox datasets through major financial data platforms.

Example Charts







More Information

Please contact sales@derivox.com