CLAIMS

1. A system for isolating electronic data and generating enhanced data, the system comprising:

a data subscription unit having at least one data interface communicatively coupled to one or more data source devices, the data subscription unit configured to receive data having a plurality of data formats from the one or more data source devices;

a modeling unit comprising one or more servers, a non-transitory memory, and one or more processors comprising machine readable instructions, the modeling unit communicatively coupled to the data subscription unit, the modeling unit further comprising:

a data receiver module configured to receive the data from the data subscription unit via a secure communication channel over at least one network,

a data verifier configured to determine an eligibility of the data based on one or more eligibility criteria,

a data sorting module configured to sort the eligible data into one or more groups, the sorting based on at least one of a sorting parameter and a minimum aggregate value for at least one attribute of the eligible data,

a data adjustment module configured to adjust the sorted eligible data based on one or more adjustment parameters, and

a data processing module configured to:

process the adjusted eligible data to generate first data metrics over a defined set of time periods, the first data metrics comprising rate data,

process the first data metrics to generate second data metrics, and

derive specified values from one or more of the first data metrics and the second data metrics; and

a data distribution device configured to transmit one or more of the first data metrics, the second data metrics, and the values to one or more remote devices, the data distribution device comprising a non-transitory memory configured to store the first data metrics, the second data metrics, and the values and at least one data distribution interface configured to provide secure communications with the one or more remote user devices,

the one or more remote user devices configured to:

receive, via a data distribution receiver interface, the first data metrics, the second data metrics, and the values from the data distribution device,

display, via a user display interface, at least the first data metrics and the second data metrics simultaneously on a single graphical display,

receive, via a user information interface, user input data,

generate, via one or more processors, supplementary projected data based on one or more of the first data metrics, the second data metrics, and the values based on the user input data, and

display, via the user display interface, the supplementary projected data.

2. The system of claim 1, wherein the data verifier is further configured to retrieve the one or more eligibility criteria from one or more reference databases.

3. The system of claim 1, wherein the at least one sorting parameter comprises a time to maturity of the eligible data.

4. The system of claim 1, wherein data subscription unit is further configured to:

receive the data having the plurality of data formats pre-filtered from the one or more data source devices; and

filter the data having the plurality of data formats pre-filtered based on one or more filter criteria, the filter criteria comprising at least one of a transaction data and a value date.

5. The system of claim 4, wherein the data sorting module is further configured to:

determine that a minimum number and/or volume of data points of at least a first group of the one or more groups is not met; and

add additional data to the at least the first group to meet the minimum number and/or volume of data points.

6. The system of claim 5, where the data adjustment module is further configured to apply one or more weights to at least a portion of the data points.

7. The system of claim 1, wherein the data having a plurality of data formats comprises, at least, wholesale primary market funding transaction data and secondary market bond transaction data, said data being received during one or more particular time periods.

8. The system of claim 7, wherein the data adjustment module is further configured to assign the wholesale primary market funding transaction data at least a first weight and assign the secondary market bond transaction data at least a second weight.

9. The system of claim 1, wherein the one or more eligibility criteria comprises one or more of: transaction type, counterparty type, funding location, maturity range, minimum transaction size, obligation type, maturity range, issuance size, and coupon range, depending on the data type.

10. The system of claim 1, further comprising:

a surveillance module configured to perform one or more of surveillance, administration and supervision of the modeling unit contemporaneously with the data collection and calculation, and/or post-publication, the surveillance module further configured to receive one or more inputs.

11. The system of claim 1, wherein the first data metrics comprise a first bank yield curve and the second data metrics comprise a second bank yield curve.

12. The system of claim 11, wherein the data processing module is further configured to generate the first bank yield curve by:

charting the weighted, adjusted and/or sorted eligible data based on annualized yield and days to maturity;

performing a check for outlier data points; and

creating a curve using a curve-fitting methodology comprising one or more of a least squares best fit to a third polynomial order and a robust regression.

13. The system of claim 11, wherein the data processing module is further configured to derive the specified values by extrapolating data points at each period of time represented by the one or more groups from the among the first bank yield curve and the second bank yield curve.

14. The system of claim 1, wherein the one or more groups comprise one or more tenor groups representing, at least, a one month period, a three month period, and a six month period.

15. The system of claim 1, wherein the data adjustment module is further configured to normalize the sorted eligible data responsive to one or more of: a bond issuer representing more than a threshold percentage of bond transactions, changes in market rates, and conversions between different price/yield quotation conventions.

16. A method for isolating electronic data and generating enhanced data, the method comprising:

receiving, by a data subscription unit having at least one data interface communicatively coupled to one or more data source devices, data having a plurality of data formats from the one or more data source devices;

receiving, by a data receiver module of a modeling unit, the data from the data subscription unit via a secure communication channel over at least one network, the modeling unit communicatively coupled to the data subscription unit and comprising one or more servers, a non-transitory memory, and one or more processors comprising machine readable instructions;

determining, by a data verifier of the modeling unit, an eligibility of the data based on one or more eligibility criteria;

sorting, by a data sorting module of the modeling unit, the eligible data into one or more groups, the sorting based on at least one sorting parameter or a minimum aggregate value for at least one attribute of the eligible data;

adjusting, by a data adjustment module, the sorted eligible data based on one or more adjustment parameters;

processing, by a data processing module, the adjusted eligible data to generate first data metrics over a defined set of time periods, the first data metrics comprising rate data;

processing, by the data processing module, the first data metrics to generate second data metrics;

deriving, by the data processing module, specified values from one or more of the first data metrics and the second data metrics; and

transmitting, by a data distribution device, one or more of the first data metrics, the second data metrics, and the values to one or more remote devices, the data distribution device comprising a non-transitory memory configured to store the first data metrics, the second data metrics, and the values and at least one data distribution interface configured to provide secure communications with the one or more remote user devices,

the one or more remote user devices configured to:

receive, via a data distribution receiver interface, the first data metrics, the second data metrics, and the values from the data distribution device,

display, via a user display interface, at least the first data metrics and the second data metrics simultaneously on a single graphical display,

receive, via a user information interface, user input data,

generate, via one or more processors, supplementary projected data one or more of the first data metrics, the second data metrics, and the values based on the user input data, and

display, via the user display interface, the supplementary projected data.

17. The method of claim 16, further comprising:

retrieving, by the data verifier, the one or more eligibility criteria from one or more reference databases.

18. The method of claim 16, wherein the at least one sorting parameter comprises a time to maturity of the eligible data.

19. The method of claim 16, further comprising one or more of:

receiving, by the data subscription unit, the data having the plurality of formats pre-filtered data from the one or more data source devices; and

filtering, by the data subscription unit, the data having the plurality of formats based on one or more filter criteria, the filter criteria comprising at least one of a transaction date and a value date.

20. The method of claim 19, further comprising:

determining, by the data sorting module, that a minimum number and/or volume of data points of at least a first group of the one or more groups is not met; and

adding, by the data processing module, additional data to the at least the first group to meet the minimum number and/or volume of data points.

21. The method of claim 20, further comprising:

applying, by the data adjustment module, one or more weights to at least a portion of the data points.

22. The method of claim 16, wherein the data having a plurality of data formats comprises, at least, wholesale primary market funding transaction data and secondary market bond transaction data, said data being received during one or more particular time periods.

23. The method of claim 22, further comprising:

assigning, by the data adjustment module, the wholesale primary market funding transaction data at least a first weight and assign the secondary market bond transaction data at least a second weight.

24. The method of claim 16, wherein the one or more eligibility criteria comprises one or more of: transaction type, counterparty type, funding location, maturity range, minimum transaction size, obligation type, maturity range, issuance size, a number of duplicate data points, and coupon range, depending on data type.

25. The method of claim 16, further comprising:

performing, by a surveillance module, one or more of surveillance, administration and supervision of the modeling unit contemporaneously with the data collection and calculation, and/or post-publication, the surveillance module further configured to receive one or more input.

26. The method of claim 16, wherein the first data metrics comprise a first bank yield curve and the second data metrics comprise a second bank yield curve.

27. The method of claim 26, further comprising:

generating, by the data processing module the first bank yield curve by charting the weighted, adjusted and/or sorted eligible data based on annualized yield and days to maturity;

checking, by the data processing module, for outlier data points; and

creating, by the data processing module, a curve using a curve-fitting methodology comprising one or more of a least squares best fit to a third polynomial order and a robust regression.

28. The method of claim 26, further comprising:

deriving, by the data processing module, the specified values by extrapolating data points at each period of time represented by the one or more groups from among the first bank yield curve and the second bank yield curve.

29. The method of claim 16, wherein the one or more groups comprise one or more tenor groups representing, at least, a one month period, a three month period, and a six month period.

30. The method of claim 16, wherein said adjusting further comprises normalizing the sorted eligible data responsive to one or more of: a bond issuer representing more than a threshold percentage of bond transactions, changes in market data, and conversions between different price/yield quotation conventions.