

CLAIMS

1. A system for projecting one or more trends in electronic data and generating enhanced data, comprising:

a dedicated website portal configured to generate at least one webpage comprising an input selection portion for selecting a time period, a benchmark data portion for publishing benchmark data associated with a selected time period and a projected data portion;

a data forecasting system in electronic communication with one or more electronic data sources and the dedicated website portal via an electronic network, the data forecasting system comprising non-transitory memory storing computer readable instructions and at least one processor configured to execute the computer readable instructions, the data forecasting system configured to:

monitor the one or more electronic data sources for data that meet one or more predetermined criteria;

obtain at least a portion of the monitored data from among the one or more electronic data sources based on the one or more predetermined criteria;

create a data set from the obtained data, the data set comprising rate data and transaction data;

derive one or more data values associated with the data set over a predetermined period according to a forward-looking term methodology, the predetermined period comprising the selected time period received via the input selection portion of the dedicated website portal, the forward-looking term methodology comprising execution of a series of calculations involving the rate data and the monitored data, the results of which produce projected expected rate data that is predictive of future rate changes over the predetermined period, said projected expected rate data comprising said derived one or more data values;

utilize the data set and the one or more derived data values over the predetermined period to derive at least one data forecast metric associated with the data set; and

disseminate the at least one data forecast metric to the dedicated website portal, such that at least the projected data portion of the at least one webpage is updated to display the at least one data forecast metric reflecting the selected time period.

2. The system of claim 1, wherein the data forecasting system is further configured to compare the obtained data to one or more predetermined verification criteria, and create the data set from any among the obtained data that meets the one or more predetermined verification criteria.

3. The system of claim 1, wherein the data forecasting system is further configured to convert the obtained data to integrated data based on one or more integration operations, to create the data set.

4. The system of claim 3, wherein the one or more integration operations include at least one of reformatting, aggregating, decompressing and unpacking the obtained data.

5. The system of claim 1, wherein the data forecasting system further comprises at least one database configured to store at least one of the obtained data, the created data set, and the at least one data forecast metric.

6. The system of claim 1, wherein the data forecasting system is configured to disseminate at least one of historical data, at least a portion of the obtained data and the at least one data forecast metric to one or more dissemination entity devices.

7. The system of claim 1, wherein the dedicated website portal is configured to disseminate data on the least one webpage from among the one or more electronic data sources together with the at least one data forecast metric determined by the data forecasting system.

8. The system of claim 1, wherein the dedicated website portal is configured to update the projected data portion of the at least one webpage responsive to changes in the selected time period received via the input selection portion.

9. The system of claim 1, wherein the at least one data forecast metric includes one or more forward-looking term rates, and the projected data portion publishes at least one of the

one or more forward-looking term rates and one or more backward-looking realized rates associated with the one or more forward-looking term rates.

10. The system of claim 9, wherein the one or more backward-looking realized rates include at least one of one or more averaged rates and one or more compounded rates.

11. The system of claim 9, wherein at least one of:
the benchmark data portion and the projected data portion are associated with one or more currencies, and
the benchmark data is associated with one or more risk free rates redistributed from one or more dissemination entities.

12. The system of claim 1, wherein the data forecasting system is further configured to utilize the one or more derived data values to generate the at least one data forecast metric according to a compounding methodology.

13. The system of claim 1, wherein the at least one data forecast metric includes one or more forward-looking term rates.

14. The system of claim 1, wherein the forward-looking term methodology, performed by the data forecasting system, comprises:

identifying and selecting each of relevant rate data and relevant transaction data associated with the predetermined period from among the data set, based on predetermined eligibility criteria;

determining one or more sub-periods within the predetermined period associated with at least one predicted change in the rate data; and

deriving, for each of the one or more sub-periods, one among the one or more data values based on the selected rate data and the selected transaction data.

15. The system of claim 1, wherein at least one of:
the one or more data values include one or more implied rates,

the at least one data forecast metric is associated with at least one of futures transaction data and overnight index swap data, and

the data forecasting system is further configured to combine one or more snapshots of transaction data into at least one synthetic order book to form synthetic order data and at least one of filter and average the synthetic order data to provide one or more inputs to derive the at least one data forecast metric.

16. A method for projecting one or more trends in electronic data and generating enhanced data, the method comprising:

providing a dedicated website portal configured to generate at least one webpage comprising an input selection portion for selecting a time period, a benchmark data portion for publishing benchmark data associated with a selected time period and a projected data portion;

providing a data forecasting system in electronic communication with one or more electronic data sources and the dedicated website portal via an electronic network, the data forecasting system comprising non-transitory memory storing computer readable instructions and at least one processor configured to execute the computer readable instructions;

monitoring, by the data forecasting system, the one or more electronic data sources for data that meet one or more predetermined criteria;

obtaining, by the data forecasting system, at least a portion of the monitored data from among the one or more electronic data sources based on the one or more predetermined criteria;

creating, by the data forecasting system, a data set from the obtained data, the data set comprising rate data and transaction data;

deriving, by the data forecasting system, one or more data values associated with the data set over a predetermined period according to a forward-looking term methodology, the predetermined period comprising the selected time period received via the input selection portion of the dedicated website portal, the forward-looking term methodology comprising execution of a series of calculations involving the rate data and the monitored data, the results of which produce projected expected rate data that is predictive of future rate changes over the predetermined period, said projected expected rate data comprising said derived one or more data values;

utilizing, by the data forecasting system, the data set and the one or more derived data values over the predetermined period to derive at least one data forecast metric associated with the data set; and

disseminating the at least one data forecast metric to the dedicated website portal, such that at least the projected data portion of the at least one webpage is updated to display the at least one data forecast metric reflecting the selected time period.

17. The method of claim 16, the method further comprising:

comparing, by the data forecasting system, the obtained data to one or more predetermined verification criteria; and

creating, by the data forecasting system, the data set from any among the obtained data that meets the one or more predetermined verification criteria.

18. The method of claim 16, the method further comprising:

converting, by the data forecasting system, the obtained data to integrated data based on one or more integration operations, the one or more integration operations including at least one of reformatting, aggregating, decompressing and unpacking the obtained data.

19. The method of claim 16, the method further comprising:

storing, in at least one database, at least one of the obtained data, the created data set, and the at least one data forecast metric.

20. The method of claim 16, the method further comprising:

disseminating, by the data forecasting system, at least one of historical data, at least a portion of the obtained data and the at least one data forecast metric to one or more dissemination entity devices.

21. The method of claim 16, the method further comprising disseminating, via the dedicated website portal, data on the least one webpage from among the one or more electronic data sources together with the at least one data forecast metric determined by the data forecasting system.

22. The method of claim 16, the method further comprising updating, via the dedicated website portal the projected data portion of the at least one webpage responsive to changes in the selected time period received via the input selection portion.

23. The method of claim 16, wherein the at least one data forecast metric includes one or more forward-looking term rates, and the projected data portion publishes at least one of the one or more forward-looking term rates and one or more backward-looking realized rates associated with the one or more forward-looking term rates.

24. The method of claim 23, wherein the one or more backward-looking realized rates include at least one of one or more averaged rates and one or more compounded rates.

25. The method of claim 23, wherein at least one of:
the benchmark data portion and the projected data portion are associated with one or more currencies, and
the benchmark data is associated with one or more risk free rates redistributed from one or more dissemination entities.

26. The method of claim 16, wherein the utilizing of the one or more derived data values to generate the at least one data forecast metric further comprises utilizing the one or more derived data values according to a compounding methodology.

27. The method of claim 16, wherein the at least one data forecast metric includes one or more forward-looking term rates.

28. The method of claim 16, wherein the forward-looking term methodology comprises:

identifying and selecting, by the data forecasting system, each of relevant rate data and relevant transaction data associated with the predetermined period from among the data set, based on predetermined eligibility criteria;

determining, by the data forecasting system, one or more sub-periods within the predetermined period associated with at least one predicted change in the rate data; and

deriving, by the data forecasting system, for each of the one or more sub-periods, one among the one or more data values based on the selected rate data and the selected transaction data.

29. The method of claim 16, wherein at least one of:

the one or more data values include one or more implied rates,

the at least one data forecast metric is associated with at least one of futures transaction data and overnight index swap data, and

said deriving of the at least one data metric further comprises combining one or more snapshots of transaction data into at least one synthetic order book to form synthetic order data and at least one of filtering and averaging the synthetic order data to provide one or more inputs to derive the at least one data forecast metric.

30. A non-transitory computer readable medium storing computer readable instructions that, when executed by one or more processing devices, cause the one or more processing devices to perform the functions comprising:

providing a dedicated website portal configured to generate at least one webpage comprising an input selection portion for selecting a time period, a benchmark data portion for publishing benchmark data associated with a selected time period and a projected data portion;

monitoring one or more electronic data sources for data that meet one or more predetermined criteria, the one or more processing devices in communication with the one or more electronic data sources and the dedicated website portal via an electronic network;

obtaining at least a portion of the monitored data from among the one or more electronic data sources based on the one or more predetermined criteria;

creating a data set from the obtained data, the data set comprising rate data and transaction data;

deriving one or more data values associated with the data set over a predetermined period according to a forward-looking term methodology, the predetermined period comprising the selected time period received via the input selection portion of the dedicated website portal, the

forward-looking term methodology comprising execution of a series of calculations involving the rate data and the monitored data, the results of which produce projected expected rate data that is predictive of future rate changes over the predetermined period, said projected expected rate data comprising said derived one or more data values;

utilizing the data set and the one or more derived data values over the predetermined period to derive at least one data forecast metric associated with the data set; and

disseminating the at least one data forecast metric to the dedicated website portal, such that at least the projected data portion of the at least one webpage is updated to display the at least one data forecast metric reflecting the selected time period.