SOFR Strip Rates

This page describes SOFR Strip Rate data made available through CME DataMine.

This dataset provides 1m, 3m, 6m strip rates are presented for indicative and illustrative purposes, derived purely from settlement prices of CME SOFR Futures using methods similar to that developed by the Federal Reserve staff reviewed in this work paper.

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Dates Available

SOFR Strip Rates data is from May 21, 2019 to present day.

By File

File	Start Date	End Date
SOFR Strip Rates (1-, 3-,6- month)	5/21/19	Present

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Sample Files

Dataset	Sample File
SOFR Strip Rate	6/19/19

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FAQ

What format is the file delivered in?

Data is provided in .json format.

Are files compressed?

No, the files are not compressed into zip files.

How many files are available per day?

One file is available per day.

How far back do you maintain these records?

These files go back to May 21, 2019.

Do you have sample files available?

Yes, see Sample Files section above.

Are there any anomalies in the the data?

There are no known anomalies.

When are these files delivered?

These files are made available daily at 6:30 PM CST.

If I purchase daily updates of these datasets, will I get historical data as well?

No. When an order is placed for daily updates of these datasets, the first file included will be generated for the start date of the subscription. However, files remain accessible for 30 days after purchase, enabling the customer to reference previous day's data.

What does the data represent?

CME SOFR Strip Rates provide an indicative view into forward-looking expectations for overnight Treasury repo rates as reflected by SOFR.

What tenors are available?

1-month, 3-month, and 6-month tenors are available for the strip rates.

How is the data computed?

The data is derived purely from settlement prices of CME SOFR Futures using methods similar to that developed by the Federal Reserve staff reviewed in this paper.

How large are these files?

The average file size is approximately .7KB.

How is the data structured?

Field	**Format**	**Description**
businessDate	MM-DD-YYYY	Trade date of published data
rate	#.####	SOFR Strip Rate
productCode	TR1, TR3, TR6	Product code of Rate TR1= 1 month TR3= 3 month TR6= 6 month
securityId	######	Instrument Security ID number
transactionTime	MM-DD-YYYY HH:MM:SS	Time rate is calculated
sentTime	MM-DD-YYYY HH:MM:SS	Time rate is made available
version	#.#	Version of data
dataSet	SOFR	Dataset name

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