

USD INT RATE SWAP (ANN/6MO) USD LIBOR 2 YEARS

ISIN: -

2024/04/30 16:25:19

Price

5.3570 %

Difference



0.04 (4 Bp)

General attributes

ISIN	-
Symbol	-.OTD
Exchange	OTC Data Services
Security type	Interest rate

Market data

Open	5.3120%
Close (prev. day)	5.3130%

Performance and Risk

	6m	1y	3y
Perf (%)	+0.34%	+20.21%	+1,635.95%
Perf (abs.)	+0.02	+0.89	+5.01
Beta	-	-	-
Volatility	19.96	19.56	42.45

Futures and Options

Related Futures	-
Related Options	-

5y



Information about previous performance does not guarantee future performance.
Source: FactSet

Price data

Ø price 5 days Ø volume 5 days (pcs.)	5.3317 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	5.2016 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.9483 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.9982 % (0)
YTD High date	5.3650 % (2024/04/25)
YTD Low date	4.3740 % (2024/01/12)
52 Weeks High date	5.8160 % (2023/06/23)
52 Weeks Low date	4.0570 % (2023/05/03)

Recent research

on market			
Date		Headline	Download
2024/04/30		Credit Markets Weekly	
2024/04/30		Credit Markets Weekly (DE)	
2024/04/30		AT: Economy recovers, inflation eases	
2024/04/30		-	
2024/04/30		1Q24 GDP beats expectations	