

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

ISIN: -

2024/05/14 10:48:06			
Price	5.1730 %		
Difference		-0.01 (-1 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	5.1820%		
Close (prev. day)	5.1810%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-1.73%	+20.46%	+1,698.96%
Perf (abs.)	-0.09	+0.88	+4.89
Beta	-	-	-
Volatility	18.92	18.61	42.18
Futures and Options			
Related Futures	-		
Related Options	-		



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

Price data	
Ø price 5 days Ø volume 5 days (pcs.)	5.1835 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	5.2580 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	5.0314 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.9946 % (0)
YTD High date	5.3890 % (2024/04/30)
YTD Low date	4.3740 % (2024/01/12)
52 Weeks High date	5.8160 % (2023/06/23)
52 Weeks Low date	4.2760 % (2023/05/15)

Recent research

on market		
Date	Headline	Download
2024/05/14	We revise year-end CPI forecast to 4.2% y/y	
2024/05/14	SID Bank	
2024/05/14	April: Possibly the Lowest YoY Inflation Rate in t...	
2024/05/14	SID Bank	
2024/05/14	We revise up industrial production growth to 3.1% ...	