

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

ISIN: -

2024/05/17 22:42:30			
Price	5.1490 %		
Difference		0.04 (4 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	5.1110%		
Close (prev. day)	5.1100%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+1.13%	+16.45%	+1,692.98%
Perf (abs.)	+0.06	+0.72	+4.83
Beta	-	-	-
Volatility	18.95	18.64	42.20
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.)	5.1388 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	5.2383 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	5.0449 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.9939 % (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	4.3640 % (2023/05/17)

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