

USD INT RATE SWAP (ANN/3MO) USD LIBOR 2 YEARS

ISIN: -

2024/04/17 18:11:18

Price

5.0990 %

Difference



-0.05 (-5 Bp)

General attributes

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

Market data

Open	5.1517%
Close (prev. day)	5.1528%

Performance and Risk

	6m	1y	3y
Perf (%)	-1.86%	+18.08%	+1,829.89%
Perf (abs.)	-0.10	+0.79	+4.89
Beta	-	-	-
Volatility	20.81	22.39	48.03

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.)	5.0963 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.8808 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.6948 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.8608 % (0)
YTD High date	5.1836 % (2024/04/16)
YTD Low date	4.2180 % (2024/01/12)
52 Weeks High date	5.4012 % (2023/10/19)
52 Weeks Low date	3.8780 % (2023/05/03)

Recent research

on market		
Date	Headline	Download
2024/04/17	Credit Markets Weekly	
2024/04/17	Credit Markets Weekly (DE)	
2024/04/15	Nova Kreditna banka Maribor d.d.	
2024/04/15	Croatia Special Report What's behind Croatia's e...	
2024/04/15	Industrie nimmt Fahrt auf!	