

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

ISIN: -

2024/05/01 13:27:34

Price

5.2220 %

Difference



0.00 (0 Bp)

### General attributes

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

### Market data

Open	5.2176%
Close (prev. day)	5.2187%

### Performance and Risk

	6m	1y	3y
Perf (%)	+0.67%	+22.16%	+1,861.92%
Perf (abs.)	+0.03	+0.95	+4.95
Beta	-	-	-
Volatility	21.33	22.22	47.82

### 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.)	5.1785 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	5.0539 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	4.7941 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.8625 % (0)
YTD High   date	5.2293 % (2024/04/30)
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
2024/04/30		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	