


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

ISIN: -

2024/05/02 08:34:58			
Price	5.1180 %		
Difference		-0.10 (-10 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	5.1280%		
Close (prev. day)	5.2220%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+3.20%	+18.84%	+1,863.16%
Perf (abs.)	+0.16	+0.83	+4.96
Beta	-	-	-
Volatility	21.03	21.89	47.79
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.)	5.1915 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	5.0675 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.8020 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.8626 % (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	