

# Covid-19 SOFR LIBOR Visualizations

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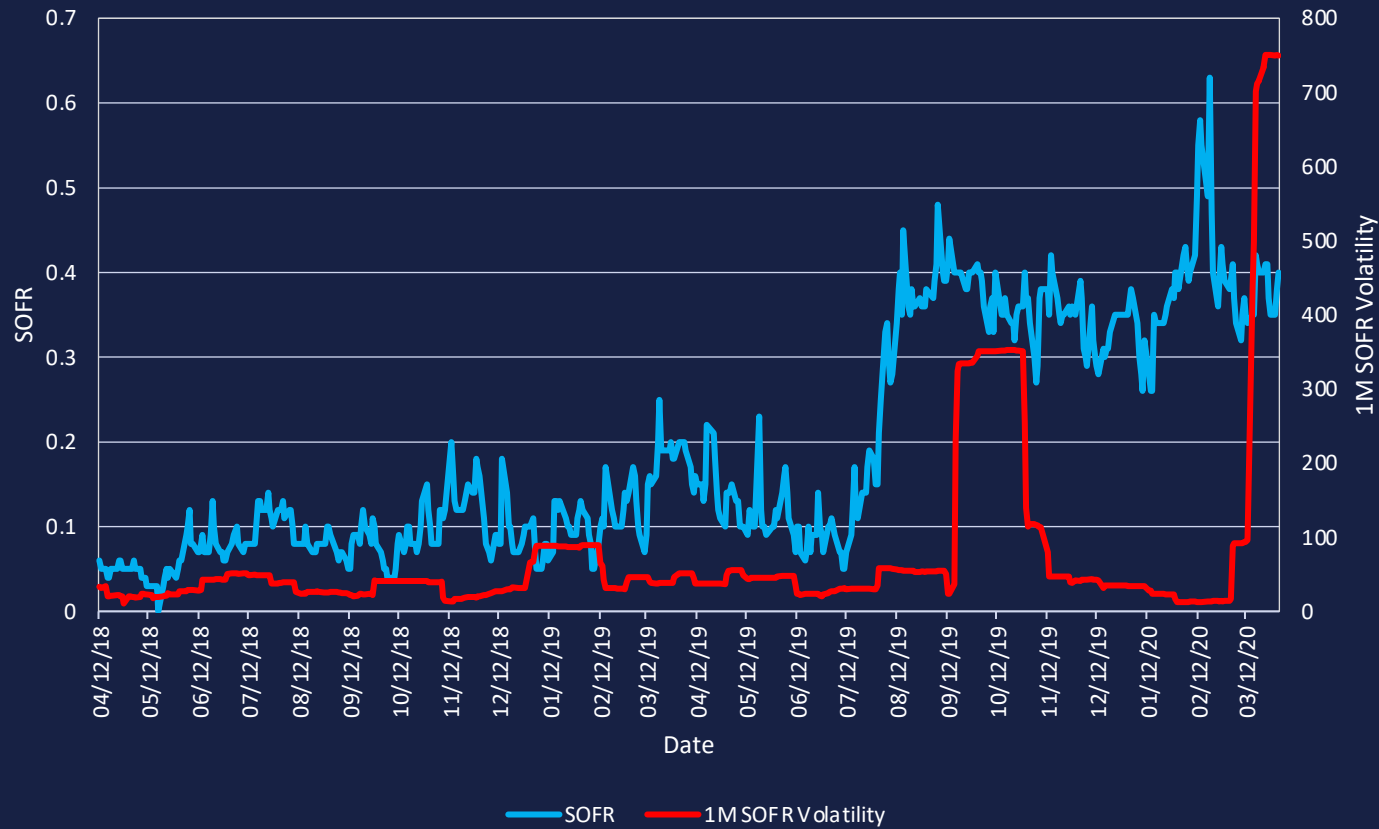
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# Agenda

- Data sources are from FRED Economic Data and Federal Reserve Bank of New York
- Visualizations of different economic data related to the LIBOR transition
- Analysis covers mostly SOFR and LIBOR rates as well as some equity prices and their statistics

# Historical SOFR Volatility

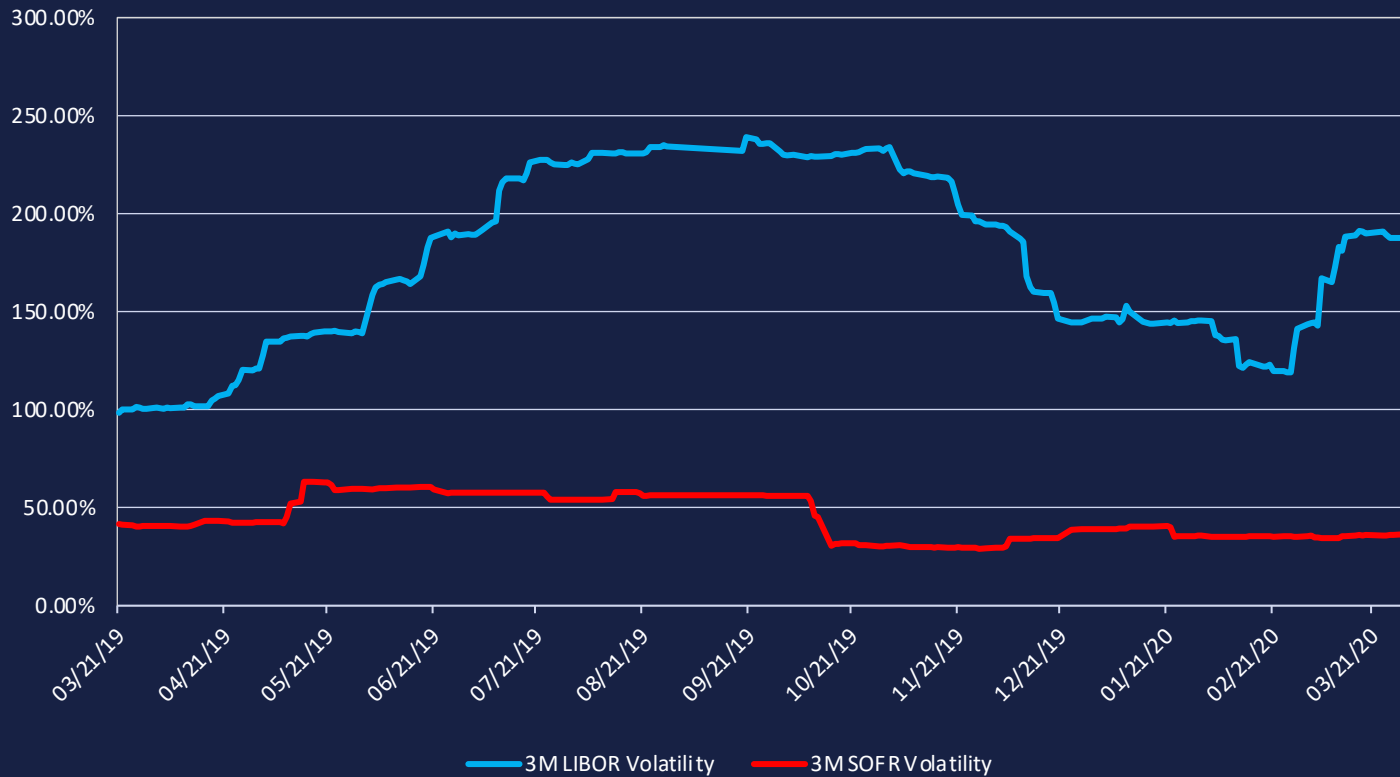
Since March 2020



- Large temporary swings of 1M SOFR volatilities

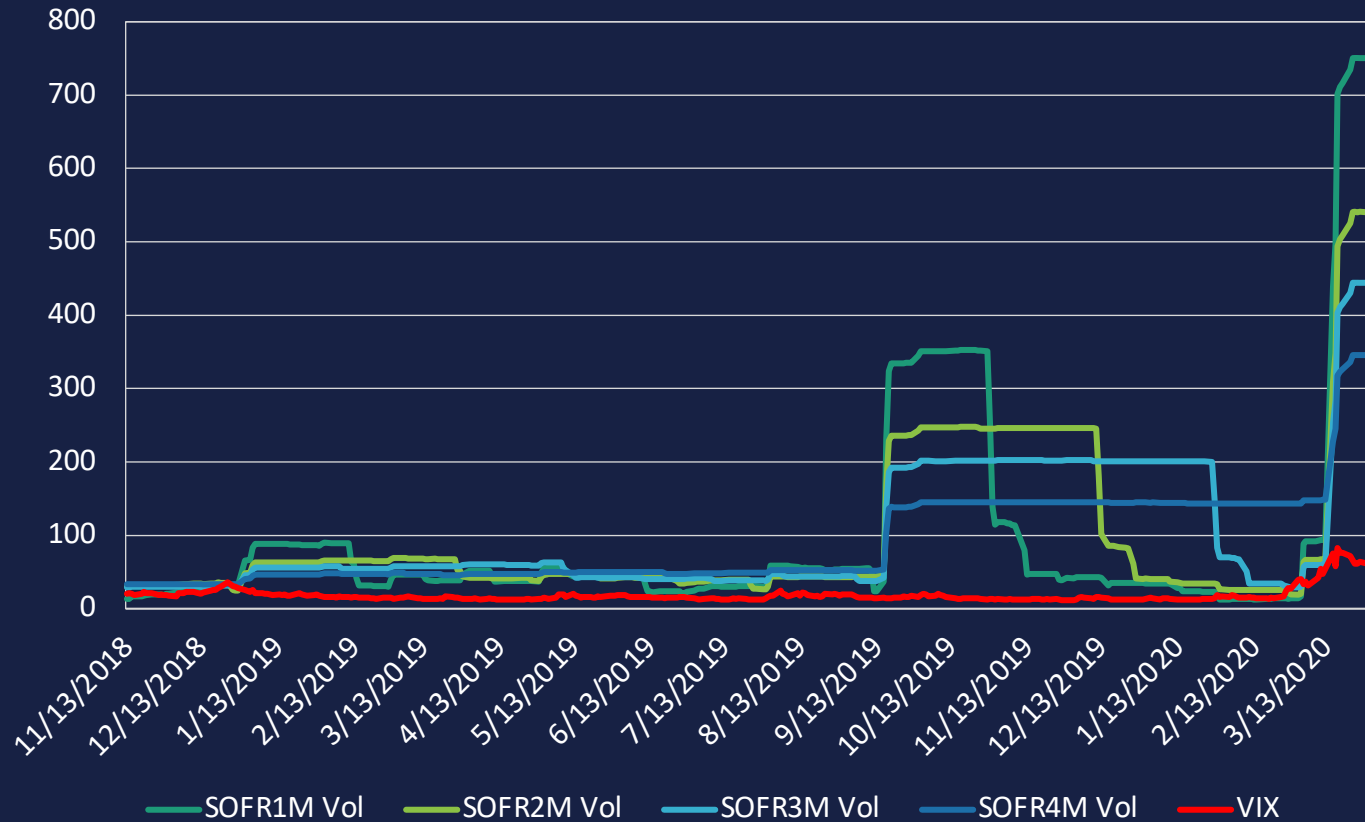
# 1M Historical Volatility

With 3M LIBOR Vs. 3M SOFR



- The volatility of 3M LIBOR is always higher than 3M SOFR volatility.

# SOFR Compounded Volatility & VIX



- SOFR volatility calculated over different tenor periods basically reacts to the market in the same way
- Adding VIX timeseries into graph and there's little correlation between them