

USD INT RATE SWAP (ANN/6MO) USD LIBOR 5 YEARS

ISIN: -

2024/05/14 22:42:01

Price

4.6510 %

Difference



-0.04 (-4 Bp)

General attributes

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

Market data

| | |
|-------------------|---------|
| Open | 4.6930% |
| Close (prev. day) | 4.6940% |

Performance and Risk

| | 6m | 1y | 3y |
|-------------|--------|---------|----------|
| Perf (%) | -2.00% | +28.46% | +376.06% |
| Perf (abs.) | -0.10 | +1.04 | +3.71 |
| Beta | - | - | - |
| Volatility | 21.00 | 23.61 | 37.90 |

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.) | 4.6922 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 4.7886 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 4.5318 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 4.4473 % (0) |
| YTD High date | 4.9420 % (2024/04/25) |
| YTD Low date | 3.9150 % (2024/02/01) |
| 52 Weeks High date | 5.1480 % (2023/10/19) |
| 52 Weeks Low date | 3.6220 % (2023/05/15) |

Recent research

| on market | | |
|------------|---|----------|
| Date | Headline | Download |
| 2024/05/14 | We revise year-end CPI forecast to 4.2% y/y | |
| 2024/05/14 | SID Bank | |
| 2024/05/14 | April: Possibly the Lowest YoY Inflation Rate in t... | |
| 2024/05/14 | SID Bank | |
| 2024/05/14 | We revise up industrial production growth to 3.1% ... | |