

USD INT RATE SWAP (ANN/3MO) USD LIBOR 15 YEARS

ISIN: -

2024/05/20 18:35:25

Price

4.3273 %

Difference



0.03 (3 Bp)

General attributes

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

Market data

Open	4.2990%
Close (prev. day)	4.2980%

Performance and Risk

	6m	1y	3y
Perf (%)	-15.46%	+1.86%	+100.43%
Perf (abs.)	-0.68	+0.07	+1.86
Beta	-	-	-
Volatility	41.44	41.05	41.63

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.)	4.1681 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.3635 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.2296 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2430 % (0)
YTD High date	4.5970 % (2024/04/25)
YTD Low date	3.7180 % (2024/02/08)
52 Weeks High date	4.9690 % (2023/10/23)
52 Weeks Low date	3.5770 % (2023/06/01)

Recent research

on market			
Date		Headline	Download
2024/05/19		Hungarian central bank to cut rates further	
2024/05/17		Wochenausblick	
2024/05/17		Week Ahead	
2024/05/15		Attack on the Slovak Prime Minister	
2024/05/15		NBR is looking for an optimal timing for cutting r...	