

USD INT RATE SWAP (ANN/6MO) USD LIBOR 1 YEAR

ISIN: -

2024/05/15 13:20:40			
Price			
5.5610 %			
Difference			
-0.02 (-2 Bp)			
General attributes			
ISIN			
-			
Symbol			
-.OTD			
Exchange			
OTC Data Services			
Security type			
Interest rate			
Market data			
Open			
5.5750%			
Close (prev. day)			
5.5760%			
Performance and Risk			
	6m	1y	3y
Perf (%)	-0.41%	+9.83%	-
Perf (abs.)	-0.02	+0.50	-
Beta	-	-	-
Volatility	12.45	11.35	35.44
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.)	5.5890 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	5.6232 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	5.5065 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	5.5284 % (0)
YTD High   date	5.7100 % (2024/04/30)
YTD Low   date	5.0510 % (2024/01/12)
52 Weeks High   date	5.8890 % (2023/10/17)
52 Weeks Low   date	5.0510 % (2024/01/12)

Recent research

on market			
Date		Headline	Download
2024/05/15		Credit Markets Weekly	
2024/05/15		Credit Markets Weekly (DE)	
2024/05/15		Growth remained stable going into 2024	
2024/05/15		Corporate Credit Monitor CEE	
2024/05/15		A good start of the year for Polish economy	