

USD INT RATE SWAP (ANN/6MO) USD LIBOR 25 YEARS

ISIN: -

2024/05/14 11:47:05

Price

4.3910 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	4.4020%
Close (prev. day)	4.4010%

Performance and Risk

	6m	1y	3y
Perf (%)	-4.31%	+23.87%	+103.56%
Perf (abs.)	-0.20	+0.85	+2.24
Beta	-	-	-
Volatility	17.60	24.96	31.23

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.)	4.3970 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.4732 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.2711 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2056 % (0)
YTD High date	4.6150 % (2024/04/25)
YTD Low date	3.8310 % (2024/01/02)
52 Weeks High date	5.0560 % (2023/11/22)
52 Weeks Low date	3.5530 % (2023/05/14)

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% ...	