

USD INT RATE SWAP (ANN/6MO) USD LIBOR 20 YEARS

ISIN: -

2024/05/16 11:34:34

Price

4.3720 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	4.3710%
Close (prev. day)	4.3690%

Performance and Risk

	6m	1y	3y
Perf (%)	-5.49%	+17.86%	+108.05%
Perf (abs.)	-0.25	+0.66	+2.27
Beta	-	-	-
Volatility	17.62	24.35	31.28

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.)	4.4565 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.5639 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.3698 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3034 % (0)
YTD High date	4.7200 % (2024/04/25)
YTD Low date	3.9140 % (2024/01/02)
52 Weeks High date	5.1670 % (2023/11/22)
52 Weeks Low date	3.6830 % (2023/05/17)

Recent research

on market		
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2024/05/15	Growth remained stable going into 2024	