

USD INT RATE SWAP (ANN/6MO) USD LIBOR 15 YEARS

ISIN: -

2024/05/16 15:47:15

Price

4.4340 %

Difference



0.03 (3 Bp)

General attributes

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

Market data

Open	4.4060%
Close (prev. day)	4.4040%

Performance and Risk

	6m	1y	3y
Perf (%)	-5.19%	+18.58%	+121.64%
Perf (abs.)	-0.24	+0.69	+2.42
Beta	-	-	-
Volatility	18.18	24.20	32.34

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.)	4.4963 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.6103 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.4083 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3387 % (0)
YTD High date	4.7750 % (2024/04/25)
YTD Low date	3.9320 % (2024/02/01)
52 Weeks High date	5.1360 % (2023/10/23)
52 Weeks Low date	3.6900 % (2023/05/17)

Recent research

on market		
Date	Headline	Download
2024/05/15	Attack on the Slovak Prime Minister	
2024/05/15	NBR is looking for an optimal timing for cutting r...	
2024/05/15	Credit Markets Weekly	
2024/05/15	Credit Markets Weekly (DE)	
2024/05/15	Growth remained stable going into 2024	