

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

ISIN: -

2024/05/29 18:57:29

Price

4.6680 %

Difference



0.08 (8 Bp)

General attributes

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

Market data

Open	4.5910%
Close (prev. day)	4.5920%

Performance and Risk

	6m	1y	3y
Perf (%)	+3.47%	+16.43%	+134.64%
Perf (abs.)	+0.15	+0.65	+2.64
Beta	-	-	-
Volatility	18.08	24.01	32.30

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.)	4.5238 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.5337 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.4343 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3633 % (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	3.7410 % (2023/06/01)

Recent research

on market		
Date	Headline	Download
2024/05/29	Credit Markets Weekly	
2024/05/29	Credit Markets Weekly (DE)	
2024/05/29	CEE Special Report Prosperity Index. Assessing e...	
2024/05/29	Only a slight uptick in Polish inflation	
2024/05/28	Corporate Credit Monitor Austria	