

USD INT RATE SWAP (ANN/6MO) USD LIBOR 12 YEARS

ISIN: -

2024/05/16 10:56:24

Price

4.4060 %

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)	4.4000%

Performance and Risk

	6m	1y	3y
Perf (%)	-4.72%	+19.40%	+138.10%
Perf (abs.)	-0.22	+0.72	+2.55
Beta	-	-	-
Volatility	18.88	24.51	34.08

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.)	4.4973 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.6147 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.4065 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3317 % (0)
YTD High date	4.7860 % (2024/04/25)
YTD Low date	3.9030 % (2024/02/01)
52 Weeks High date	5.1180 % (2023/10/23)
52 Weeks Low date	3.6620 % (2023/05/17)

Recent research

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