

USD INT RATE SWAP (ANN/6MO) USD LIBOR 30 YEARS

ISIN: -

2024/05/15 09:44:24

Price

4.2490 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	4.2620%
Close (prev. day)	4.2630%

Performance and Risk

	6m	1y	3y
Perf (%)	-2.18%	+22.54%	+97.64%
Perf (abs.)	-0.10	+0.78	+2.11
Beta	-	-	-
Volatility	17.52	25.36	31.50

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.)	4.2938 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.3680 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1769 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1109 % (0)
YTD High date	4.5080 % (2024/04/25)
YTD Low date	3.7440 % (2024/01/02)
52 Weeks High date	4.9780 % (2023/11/22)
52 Weeks Low date	3.4790 % (2023/05/15)

Recent research

on market			
Date		Headline	Download
2024/05/15		Private consumption drove 1Q GDP growth	
2024/05/15		Flash 1Q24 GDP growth in line with our expectation...	
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...	