

USD INT RATE SWAP (ANN/6MO) USD LIBOR 2 YEARS

ISIN: -

2024/08/16 19:15:26

Price

4.2880 %

Difference



-0.03 (-3 Bp)

General attributes

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

Market data

Open	4.3180%
Close (prev. day)	4.3210%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-11.53%	-17.55%	+1,246.11%
Perf (abs.)	-0.56	-0.92	+4.00
Beta	-	-	-
Volatility	18.42	18.45	39.03

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.)	4.2272 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.4508 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.8701 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.8671 % (0)
YTD High date	5.3890 % (2024/04/30)
YTD Low date	3.8790 % (2024/08/05)
52 Weeks High date	5.5420 % (2023/10/19)
52 Weeks Low date	3.8790 % (2024/08/05)

Recent research

on market		
Date	Headline	Download
2024/08/16	Week Ahead	
2024/08/16	Ranní restart	
2024/08/15	Měsíčník EU aktualit, číslo 250, červenec 2024	
2024/08/15	Services are the driver of inflation	
2024/08/15	Ranní restart	