

USD INT RATE SWAP (ANN/6MO) USD LIBOR 5 YEARS

ISIN: -

2024/09/16 01:07:45

Price

3.5580 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	3.5580%
Close (prev. day)	3.5580%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-21.20%	-19.14%	+256.51%
Perf (abs.)	-0.96	-0.84	+2.56
Beta	-	-	-
Volatility	19.48	22.53	35.02

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.)	3.5575 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	3.7258 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1089 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3356 % (0)
YTD High date	4.9420 % (2024/04/25)
YTD Low date	3.5000 % (2024/09/11)
52 Weeks High date	5.1480 % (2023/10/19)
52 Weeks Low date	3.5000 % (2024/09/11)

Recent research

on market		
Date	Headline	Download
2024/09/13	Austria Economy stagnates in 2024, inflation fur...	
2024/09/13	Czechia Gradual economic recovery	
2024/09/13	Week Ahead	
2024/09/13	Serbia Growth remains strong; hunt for IG rating...	
2024/09/13	Hungary Boosting growth remains a challenge	