

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

ISIN: -

2024/10/18 23:38:55

**Price**

4.1260 %

**Difference**



0.00 (0 Bp)

**General attributes**

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

**Market data**

Open	4.1250%
Close (prev. day)	4.1260%

**Performance and Risk**

	6m	1Y	3Y
Perf (%)	-11.29%	-17.97%	+122.55%
Perf (abs.)	-0.53	-0.90	+2.27
Beta	-	-	-
Volatility	16.85	18.47	30.07

**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.)	4.0980 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	3.9497 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	3.9616 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.2356 % (0)
YTD High   date	4.7750 % (2024/04/25)
YTD Low   date	3.6500 % (2024/09/11)
52 Weeks High   date	5.1360 % (2023/10/23)
52 Weeks Low   date	3.6500 % (2024/09/11)

**Recent research**

on market			
Date		Headline	Download
2024/10/18		Ranni restart	
2024/10/17		ECB cuts further	
2024/10/17		Week Ahead	
2024/10/17		Ranni restart	
2024/10/16		Credit Markets Weekly	