

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

ISIN: -

2024/07/12 17:02:31			
Price	4.2180 %		
Difference	-0.02 (-2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.2350%		
Close (prev. day)	4.2340%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+5.90%	-2.04%	+280.07%
Perf (abs.)	+0.24	-0.09	+3.12
Beta	-	-	-
Volatility	19.63	21.98	36.49
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.)	4.3192 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.3879 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.5661 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3892 % (0)
YTD High date	4.8890 % (2024/04/25)
YTD Low date	3.8840 % (2024/02/01)
52 Weeks High date	5.1180 % (2023/10/19)
52 Weeks Low date	3.8660 % (2023/12/27)

Recent research

on market			
Date		Headline	Download
2024/07/12		Week Ahead	
2024/07/12		Wochenausblick	
2024/07/12		Bumpy recovery of manufacturing	
2024/07/11		Bausparkasse Wüstenrot AG	
2024/07/11		NBS delivers another rate cut	