

USD INT RATE SWAP (ANN/6MO) USD LIBOR 7 YEARS

ISIN: -

2024/04/30 23:19:10

Price

4.8040 %

Difference



0.07 (7 Bp)

General attributes

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

Market data

Open	4.7290%
Close (prev. day)	4.7300%

Performance and Risk

	6m	1y	3y
Perf (%)	-3.13%	+31.10%	+234.75%
Perf (abs.)	-0.15	+1.12	+3.32
Beta	-	-	-
Volatility	22.07	24.61	36.92

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.)	4.7798 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.6290 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.3745 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3388 % (0)
YTD High date	4.8520 % (2024/04/25)
YTD Low date	3.8690 % (2024/02/01)
52 Weeks High date	5.1020 % (2023/10/19)
52 Weeks Low date	3.4210 % (2023/05/03)

Recent research

on market			
Date		Headline	Download
2024/04/30		Credit Markets Weekly	
2024/04/30		Credit Markets Weekly (DE)	
2024/04/30		AT: Economy recovers, inflation eases	
2024/04/30		-	
2024/04/30		1Q24 GDP beats expectations	