

USD INT RATE SWAP (ANN/3MO) USD LIBOR 12 YEARS

ISIN: -

2024/04/19 23:25:35

Price

4.4760 %

Difference



-0.03 (-3 Bp)

General attributes

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

Market data

Open	4.4837%
Close (prev. day)	4.5050%

Performance and Risk

	6m	1y	3y
Perf (%)	-8.76%	+28.14%	+164.38%
Perf (abs.)	-0.43	+0.98	+2.78
Beta	-	-	-
Volatility	21.49	31.36	39.69

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.)	4.4931 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.2567 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1175 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2137 % (0)
YTD High date	4.5630 % (2024/04/17)
YTD Low date	3.7042 % (2024/01/04)
52 Weeks High date	4.9450 % (2023/10/23)
52 Weeks Low date	3.3240 % (2023/05/03)

Recent research

on market			
Date		Headline	Download
2024/04/19		Week Ahead	
2024/04/19		Wochenausblick	
2024/04/18		CEE corporate bond rally	
2024/04/18		Die Rally bei CEE-Corporate Bonds	
2024/04/18		HDZ relative winner of elections	