

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

ISIN: -

2024/05/09 03:44:58

Price

4.3640 %

Difference



0.01 (1 Bp)

## General attributes

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

## Market data

Open	4.3580%
Close (prev. day)	4.3590%

## Performance and Risk

	6m	1y	3y
Perf (%)	-0.47%	+25.55%	+160.71%
Perf (abs.)	-0.02	+0.89	+2.69
Beta	-	-	-
Volatility	37.32	38.23	42.12

## 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.)	4.3595 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	4.4316 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	4.1983 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.2330 % (0)
YTD High   date	4.6060 % (2024/04/26)
YTD Low   date	3.7042 % (2024/01/04)
52 Weeks High   date	4.9450 % (2023/10/23)
52 Weeks Low   date	3.3440 % (2023/05/11)

## Recent research

on market			
Date		Headline	Download
2024/05/08		Credit Markets Weekly	
2024/05/08		Credit Markets Weekly (DE)	
2024/05/08		Marktkommentar	
2024/05/08		Industry plummeted by 2.8% y/y in March	
2024/05/08		Strong household consumption in 1Q24	