

USD INT RATE SWAP (ANN/3MO) USD LIBOR 30 YEARS

ISIN: -

2024/04/30 21:19:12

Price

4.2882 %

Difference



0.06 (6 Bp)

General attributes

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

Market data

Open	4.2270%
Close (prev. day)	4.2285%

Performance and Risk

	6m	1y	3y
Perf (%)	-7.84%	+30.59%	+111.85%
Perf (abs.)	-0.36	+0.99	+2.23
Beta	-	-	-
Volatility	41.58	43.02	40.97

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.)	4.2749 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.1149 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	3.9528 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.0076 % (0)
YTD High date	4.3360 % (2024/04/25)
YTD Low date	3.4010 % (2024/02/08)
52 Weeks High date	4.7260 % (2023/10/23)
52 Weeks Low date	3.1870 % (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	