

USD INT RATE SWAP (ANN/3MO) USD LIBOR 6 YEARS

ISIN: -

2024/04/30 18:23:10

Price
4.6520 %
 Difference  0.06 (6 Bp)

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

Market data
 Open 4.5995%
 Close (prev. day) 4.5940%

Performance and Risk

	6m	1y	3y
Perf (%)	-2.71%	+31.63%	+318.40%
Perf (abs.)	-0.13	+1.10	+3.50
Beta	-	-	-
Volatility	33.07	33.41	43.73

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.)	4.6443 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.4853 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.2290 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2748 % (0)
YTD High date	4.7160 % (2024/04/25)
YTD Low date	3.7140 % (2024/02/01)
52 Weeks High date	4.9700 % (2023/10/19)
52 Weeks Low date	3.2470 % (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	