

USD INT RATE SWAP (ANN/3MO) USD LIBOR 9 YEARS

ISIN: -

2024/05/09 01:00:02			
Price	4.3750 %		
Difference		0.03 (3 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.3320%		
Close (prev. day)	4.3406%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-2.65%	+26.84%	+225.38%
Perf (abs.)	-0.12	+0.92	+3.01
Beta	-	-	-
Volatility	36.35	36.82	49.63
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.)	4.3754 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.4417 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1984 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2279 % (0)
YTD High date	4.6380 % (2024/04/25)
YTD Low date	3.6780 % (2024/02/01)
52 Weeks High date	4.9278 % (2023/10/23)
52 Weeks Low date	3.3110 % (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	