

USD INT RATE SWAP (ANN/6MO) USD LIBOR 25 YEARS

ISIN: -

2024/05/01 07:51:58

Price

4.5640 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	4.5590%
Close (prev. day)	4.5610%

Performance and Risk

	6m	1y	3y
Perf (%)	-6.02%	+30.99%	+111.94%
Perf (abs.)	-0.29	+1.08	+2.41
Beta	-	-	-
Volatility	19.10	25.21	31.29

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.)	4.5405 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.4306 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.2298 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1747 % (0)
YTD High date	4.6150 % (2024/04/25)
YTD Low date	3.8310 % (2024/01/02)
52 Weeks High date	5.0560 % (2023/11/22)
52 Weeks Low date	3.4800 % (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	