

# USD INT RATE SWAP (ANN/6MO) USD LIBOR 20 YEARS

ISIN: -

2024/05/01 06:59:42

Price

**4.6620 %**

Difference



-0.01 (-1 Bp)

### General attributes

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

### Market data

Open	4.6670%
Close (prev. day)	4.6680%

### Performance and Risk

	6m	1y	3y
Perf (%)	-5.68%	+30.79%	+120.92%
Perf (abs.)	-0.28	+1.10	+2.56
Beta	-	-	-
Volatility	19.14	24.50	31.32

### 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.)	4.6445 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	4.5308 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	4.3198 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.2697 % (0)
YTD High   date	4.7200 % (2024/04/25)
YTD Low   date	3.9140 % (2024/01/02)
52 Weeks High   date	5.1670 % (2023/11/22)
52 Weeks Low   date	3.5530 % (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	