

USD INT RATE SWAP (ANN/6MO) USD LIBOR 12 YEARS

ISIN: -

2024/05/01 09:02:03

Price

4.7330 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	4.7300%
Close (prev. day)	4.7310%

Performance and Risk

	6m	1y	3y
Perf (%)	-4.89%	+32.30%	+152.99%
Perf (abs.)	-0.24	+1.16	+2.86
Beta	-	-	-
Volatility	20.43	24.94	34.14

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.)	4.7033 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.5830 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.3477 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3012 % (0)
YTD High date	4.7860 % (2024/04/25)
YTD Low date	3.9030 % (2024/02/01)
52 Weeks High date	5.1180 % (2023/10/23)
52 Weeks Low date	3.5040 % (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	