

USD INT RATE SWAP (ANN/6MO) USD LIBOR 30 YEARS

ISIN: -

2024/05/29 10:10:18			
Price	4.3700 %		
Difference		0.02 (2 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.3510%		
Close (prev. day)	4.3520%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+2.47%	+18.10%	+105.19%
Perf (abs.)	+0.11	+0.67	+2.23
Beta	-	-	-
Volatility	17.51	25.19	31.48
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.)	4.2815 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.2950 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.2002 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1406 % (0)
YTD High date	4.5080 % (2024/04/25)
YTD Low date	3.7440 % (2024/01/02)
52 Weeks High date	4.9780 % (2023/11/22)
52 Weeks Low date	3.5250 % (2023/05/31)

Recent research

on market			
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2024/05/28		Sparkasse Hannover	
2024/05/28		1Q24 GDP growth landed at 3.9% y/y	
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2024/05/27		Eurozone USA: Bumpy interest rate paths	