

USD INT RATE SWAP (ANN/6MO) USD LIBOR 3 YEARS

ISIN: -

2024/05/16 07:13:12

Price

4.7640 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	4.7710%
Close (prev. day)	4.7690%

Performance and Risk

	6m	1y	3y
Perf (%)	-1.61%	+19.02%	+875.26%
Perf (abs.)	-0.08	+0.76	+4.28
Beta	-	-	-
Volatility	20.59	21.06	40.87

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.)	4.8845 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	5.0050 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.7705 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.6941 % (0)
YTD High date	5.1550 % (2024/04/30)
YTD Low date	4.1030 % (2024/01/12)
52 Weeks High date	5.3250 % (2023/10/19)
52 Weeks Low date	3.9820 % (2023/05/17)

Recent research

on market		
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2024/05/15	NBR is looking for an optimal timing for cutting r...	
2024/05/15	Credit Markets Weekly	
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2024/05/15	Growth remained stable going into 2024	