

USD INT RATE SWAP (ANN/6MO) USD LIBOR 10 YEARS

ISIN: -

2024/05/01 07:03:15

Price

4.7360 %

Difference



-0.00 (-0 Bp)

General attributes

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

Market data

Open	4.7390%
Close (prev. day)	4.7400%

Performance and Risk

	6m	1y	3y
Perf (%)	-4.38%	+32.74%	+173.99%
Perf (abs.)	-0.22	+1.17	+3.01
Beta	-	-	-
Volatility	21.09	25.16	35.65

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.)	4.7128 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.5909 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.3459 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3004 % (0)
YTD High date	4.7920 % (2024/04/25)
YTD Low date	3.8790 % (2024/02/01)
52 Weeks High date	5.1000 % (2023/10/23)
52 Weeks Low date	3.4590 % (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	