

USD INT RATE SWAP (ANN/3MO) USD LIBOR 10 YEARS

ISIN: -

2024/04/25 23:30:01

Price

4.5810 %

Difference



0.06 (6 Bp)

General attributes

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

Market data

Open	4.5240%
Close (prev. day)	4.5250%

Performance and Risk

	6m	1y	3y
Perf (%)	-4.52%	+31.05%	+195.17%
Perf (abs.)	-0.21	+1.07	+2.99
Beta	-	-	-
Volatility	37.38	38.22	42.85

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.)	4.3528 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.3017 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1362 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2121 % (0)
YTD High date	4.5610 % (2024/04/16)
YTD Low date	3.6960 % (2024/02/01)
52 Weeks High date	4.9349 % (2023/10/23)
52 Weeks Low date	3.2880 % (2023/05/03)

Recent research

on market			
Date		Headline	Download
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	
2024/04/23		MNB slowed the pace of rate cuts in April	
2024/04/23		As it was promised: MNB reduced the pace	