

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

ISIN: -

2024/05/05 19:18:58

Price

4.3920 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	4.3920%
Close (prev. day)	4.3910%

Performance and Risk

	6m	1y	3y
Perf (%)	-1.83%	+29.95%	+178.97%
Perf (abs.)	-0.08	+1.01	+2.82
Beta	-	-	-
Volatility	37.34	37.85	42.79

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.)	4.4959 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.4221 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1802 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2228 % (0)
YTD High date	4.6250 % (2024/04/25)
YTD Low date	3.6960 % (2024/02/01)
52 Weeks High date	4.9349 % (2023/10/23)
52 Weeks Low date	3.3230 % (2023/05/11)

Recent research

on market			
Date		Headline	Download
2024/05/03		Week Ahead	
2024/05/03		Wochenausblick	
2024/05/03		Kommunalkredit Austria AG	
2024/05/02		CNB may ease the pace of rate cuts	
2024/05/02		CNB a press conference can be important	