

USD INT RATE SWAP (ANN/6MO) USD LIBOR 4 YEARS

ISIN: -

2024/10/18 23:38:55

Price

4.0100 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	4.0210%
Close (prev. day)	4.0220%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-18.79%	-22.47%	+245.99%
Perf (abs.)	-0.93	-1.16	+2.85
Beta	-	-	-
Volatility	19.96	21.47	35.43

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.)	4.0038 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	3.8290 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	3.9175 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3616 % (0)
YTD High date	5.0290 % (2024/04/25)
YTD Low date	3.5210 % (2024/09/11)
52 Weeks High date	5.2030 % (2023/10/19)
52 Weeks Low date	3.5210 % (2024/09/11)

Recent research

on market			
Date		Headline	Download
2024/10/18		Ranni restart	
2024/10/17		ECB cuts further	
2024/10/17		Week Ahead	
2024/10/17		Ranni restart	
2024/10/16		Credit Markets Weekly	