

USD INT RATE SWAP (ANN/6MO) USD LIBOR 8 YEARS

ISIN: -

2024/10/18 23:38:55

Price

4.0170 %

Difference



-0.00 (-0 Bp)

General attributes

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

Market data

Open	4.0210%
Close (prev. day)	4.0200%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-14.64%	-20.38%	+151.69%
Perf (abs.)	-0.69	-1.03	+2.42
Beta	-	-	-
Volatility	18.23	20.25	33.22

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.)	3.9956 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	3.8332 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	3.8720 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2154 % (0)
YTD High date	4.8230 % (2024/04/25)
YTD Low date	3.5260 % (2024/09/11)
52 Weeks High date	5.0880 % (2023/10/19)
52 Weeks Low date	3.5260 % (2024/09/11)

Recent research

on market			
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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	