

USD INT RATE SWAP (ANN/6MO) USD LIBOR 3 YEARS

ISIN: -

2024/10/18 23:38:55

Price

4.0630 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	4.0760%
Close (prev. day)	4.0750%

Performance and Risk

	6m	1y	3y
Perf (%)	-19.89%	-23.18%	+333.16%
Perf (abs.)	-1.01	-1.23	+3.13
Beta	-	-	-
Volatility	21.10	21.58	36.17

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.)	4.0604 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	3.8819 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	3.9989 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.4791 % (0)
YTD High date	5.1550 % (2024/04/30)
YTD Low date	3.5890 % (2024/09/11)
52 Weeks High date	5.3250 % (2023/10/19)
52 Weeks Low date	3.5890 % (2024/09/11)

Recent research

on market			
Date		Headline	Download
2024/10/17		ECB cuts further	
2024/10/17		EZB senkt weiter	
2024/10/17		Week Ahead	
2024/10/17		Wochenausblick	
2024/10/16		Corporate Credit Monitor Austria	