

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

ISIN: -

2024/05/03 04:12:57

Price

4.6590 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	4.6580%
Close (prev. day)	4.6570%

Performance and Risk

	6m	1y	3y
Perf (%)	-1.38%	+29.36%	+202.60%
Perf (abs.)	-0.07	+1.06	+3.12
Beta	-	-	-
Volatility	21.18	24.99	36.11

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.)	4.7328 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.6448 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.3742 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3241 % (0)
YTD High date	4.8230 % (2024/04/25)
YTD Low date	3.8680 % (2024/02/01)
52 Weeks High date	5.0880 % (2023/10/19)
52 Weeks Low date	3.4240 % (2023/05/03)

Recent research

on market		
Date	Headline	Download
2024/05/02	CNB may ease the pace of rate cuts	
2024/05/02	CNB a press conference can be important	
2024/05/02	FX markets reflect uncertain interest rate outlook	
2024/05/02	FX-Märkte spiegeln unsicheres Zinsumfeld wider	
2024/05/02	Corporate Credit Monitor Austria	