

USD INT RATE SWAP (ANN/3MO) USD LIBOR 1 YEAR

ISIN: -

2024/04/19 23:13:56

Price

5.4780 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	5.4780%
Close (prev. day)	5.4760%

Performance and Risk

	6m	1y	3y
Perf (%)	-3.44%	+7.31%	+2,496.21%
Perf (abs.)	-0.20	+0.37	+5.27
Beta	-	-	-
Volatility	16.88	26.29	52.42

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.)	5.4716 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	5.3515 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	5.2460 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	5.3932 % (0)
YTD High date	5.6190 % (2024/02/08)
YTD Low date	4.8890 % (2024/01/12)
52 Weeks High date	5.8120 % (2023/10/16)
52 Weeks Low date	4.6810 % (2023/06/23)

Recent research

on market			
Date		Headline	Download
2024/04/19		Week Ahead	
2024/04/19		Wochenausblick	
2024/04/18		CEE corporate bond rally	
2024/04/18		Die Rally bei CEE-Corporate Bonds	
2024/04/18		HDZ relative winner of elections	