

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

ISIN: -

2024/05/03 22:55:40

Price

5.4030 %

Difference



-0.05 (-5 Bp)

General attributes

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

Market data

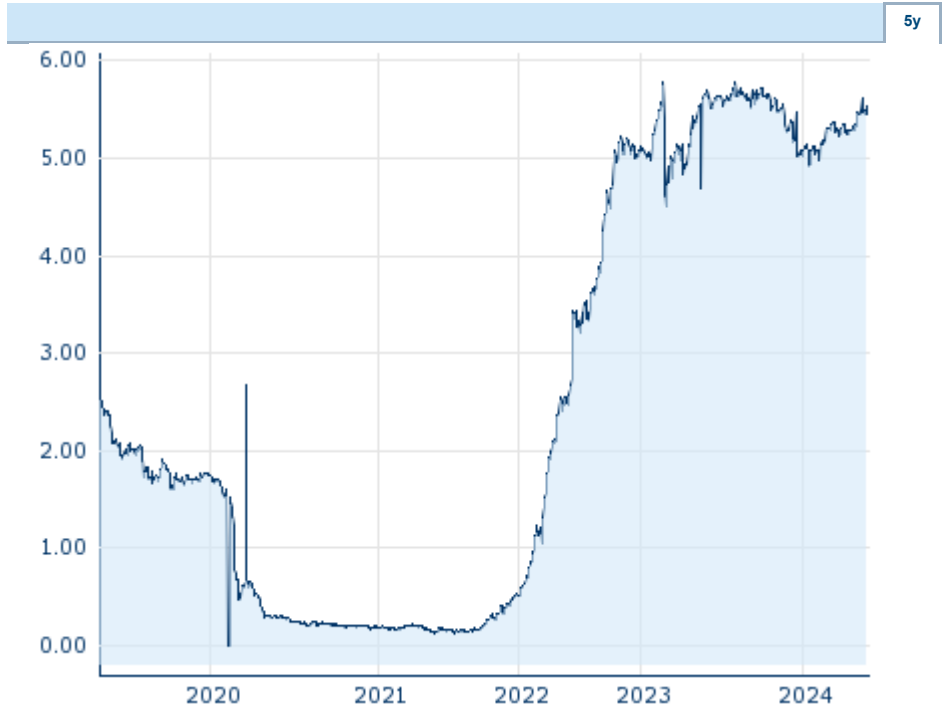
Open	5.4540%
Close (prev. day)	5.4570%

Performance and Risk

	6m	1y	3y
Perf (%)	-2.59%	+9.47%	+2,575.00%
Perf (abs.)	-0.15	+0.47	+5.25
Beta	-	-	-
Volatility	17.42	25.95	52.06

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.)	5.5068 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	5.4504 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	5.3038 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	5.3850 % (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
2024/05/03		Week Ahead	
2024/05/03		Wochenausblick	
2024/05/03		Kommunalkredit Austria AG	
2024/05/02		CNB may ease the pace of rate cuts	
2024/05/02		CNB a press conference can be important	