

# USD INT RATE SWAP (ANN/3MO) USD LIBOR 20 YEARS

ISIN: -

2024/04/25 19:43:38

Price

4.5070 %

Difference



0.03 (3 Bp)

## General attributes

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

## Market data

Open	4.4723%
Close (prev. day)	4.4729%

## Performance and Risk

	6m	1y	3y
Perf (%)	-5.17%	+29.61%	+135.42%
Perf (abs.)	-0.24	+1.02	+2.57
Beta	-	-	-
Volatility	38.40	40.03	39.97

## 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.)	4.2760 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	4.2480 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	4.1166 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.1923 % (0)
YTD High   date	4.4943 % (2024/04/16)
YTD Low   date	3.6560 % (2024/02/08)
52 Weeks High   date	4.9241 % (2023/10/23)
52 Weeks Low   date	3.2610 % (2023/04/27)

## Recent research

on market			
Date		Headline	Download
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	
2024/04/23		MNB slowed the pace of rate cuts in April	
2024/04/23		As it was promised: MNB reduced the pace	