

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

ISIN: -

2024/05/03 04:12:56			
Price	4.4150 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.4150%		
Close (prev. day)	4.4150%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-3.03%	+28.27%	+123.54%
Perf (abs.)	-0.14	+0.97	+2.44
Beta	-	-	-
Volatility	38.29	39.69	39.91
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.)	4.4602 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.3513 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1490 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2021 % (0)
YTD High date	4.5491 % (2024/04/25)
YTD Low date	3.6560 % (2024/02/08)
52 Weeks High date	4.9241 % (2023/10/23)
52 Weeks Low date	3.3630 % (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	