

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

ISIN: -

2024/04/24 08:53:20

Price

4.8710 %

Difference



0.01 (1 Bp)

General attributes

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

Market data

Open	4.8645%
Close (prev. day)	4.8652%

Performance and Risk

	6m	1y	3y
Perf (%)	-1.63%	+20.66%	+981.16%
Perf (abs.)	-0.08	+0.83	+4.42
Beta	-	-	-
Volatility	26.28	26.94	48.25

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.)	4.8519 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.7047 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.4732 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.5652 % (0)
YTD High date	4.9714 % (2024/04/16)
YTD Low date	3.9120 % (2024/01/12)
52 Weeks High date	5.1778 % (2023/10/19)
52 Weeks Low date	3.5060 % (2023/05/03)

Recent research

on market			
Date		Headline	Download
2024/04/23		MNB slowed the pace of rate cuts in April	
2024/04/23		As it was promised: MNB reduced the pace	
2024/04/23		OeKB	
2024/04/23		OeKB	
2024/04/23		CEE Special Report Strong growth in CEE economie...	