

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

ISIN: -

2024/04/26 23:00:34			
Price	4.9540 %		
Difference	-0.01 (-1 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.9657%		
Close (prev. day)	4.9649%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-0.04%	+29.21%	+963.09%
Perf (abs.)	+0.00	+1.12	+4.49
Beta	-	-	-
Volatility	26.23	26.85	48.22
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.)	4.9133 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.7517 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.5000 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.5673 % (0)
YTD High date	4.9950 % (2024/04/25)
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
2024/04/26		Week Ahead	
2024/04/26		Wochenausblick	
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	