

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

ISIN: -

2024/05/03 23:30:30

Price

4.7420 %

Difference



-0.09 (-9 Bp)

General attributes

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

Market data

Open	4.8310%
Close (prev. day)	4.8310%

Performance and Risk

	6m	1y	3y
Perf (%)	+1.89%	+30.13%	+968.02%
Perf (abs.)	+0.09	+1.10	+4.30
Beta	-	-	-
Volatility	26.01	26.08	48.10

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.)	4.8946 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.8424 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.5434 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.5686 % (0)
YTD High date	5.0035 % (2024/04/30)
YTD Low date	3.9120 % (2024/01/12)
52 Weeks High date	5.1778 % (2023/10/19)
52 Weeks Low date	3.6120 % (2023/05/11)

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	