

USD INT RATE SWAP (ANN/3MO) USD LIBOR 4 YEARS

ISIN: -

2024/04/25 05:52:46

Price

4.7487 %

Difference



0.01 (1 Bp)

General attributes

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

Market data

Open	4.7396%
Close (prev. day)	4.7406%

Performance and Risk

	6m	1y	3y
Perf (%)	-2.42%	+27.37%	+593.07%
Perf (abs.)	-0.12	+1.02	+4.06
Beta	-	-	-
Volatility	30.47	30.77	46.18

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.)	4.6658 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.5571 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.3292 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.4001 % (0)
YTD High date	4.8217 % (2024/04/16)
YTD Low date	3.7490 % (2024/02/01)
52 Weeks High date	5.0563 % (2023/10/19)
52 Weeks Low date	3.3310 % (2023/05/03)

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	