

USD INT RATE SWAP (ANN/6MO) USD LIBOR 12 YEARS

ISIN: -

2024/05/03 09:53:01

Price

4.6320 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	4.6330%
Close (prev. day)	4.6300%

Performance and Risk

	6m	1y	3y
Perf (%)	-2.32%	+28.08%	+147.07%
Perf (abs.)	-0.11	+1.02	+2.76
Beta	-	-	-
Volatility	19.93	24.95	34.13

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.)	4.6918 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.6062 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.3580 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3066 % (0)
YTD High date	4.7860 % (2024/04/25)
YTD Low date	3.9030 % (2024/02/01)
52 Weeks High date	5.1180 % (2023/10/23)
52 Weeks Low date	3.5040 % (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	