

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

ISIN: -

2024/10/18 23:38:55

Price

**3.9920 %**

Difference



-0.01 (-1 Bp)

### General attributes

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

### Market data

Open	4.0010%
Close (prev. day)	4.0000%

### Performance and Risk

	6m	1y	3y
Perf (%)	-16.45%	-21.45%	+178.77%
Perf (abs.)	-0.79	-1.09	+2.56
Beta	-	-	-
Volatility	18.89	20.88	34.46

### 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.)	3.9792 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	3.8110 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	3.8667 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.2496 % (0)
YTD High   date	4.8890 % (2024/04/25)
YTD Low   date	3.5010 % (2024/09/11)
52 Weeks High   date	5.1180 % (2023/10/19)
52 Weeks Low   date	3.5010 % (2024/09/11)

### Recent research

on market			
Date		Headline	Download
2024/10/17		ECB cuts further	
2024/10/17		EZB senkt weiter	
2024/10/17		Week Ahead	
2024/10/17		Wochenausblick	
2024/10/16		Corporate Credit Monitor Austria	