

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	-		



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			
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2024/10/17		EZB senkt weiter	
2024/10/17		Week Ahead	
2024/10/17		Wochenausblick	
2024/10/16		Corporate Credit Monitor Austria	