

# USD INT RATE SWAP (ANN/6MO) USD LIBOR 20 YEARS

ISIN: -

2024/08/09 17:16:15

Price

**3.9690 %**

Difference



-0.05 (-5 Bp)

### General attributes

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

### Market data

|                   |         |
|-------------------|---------|
| Open              | 4.0190% |
| Close (prev. day) | 4.0200% |

### Performance and Risk

|             | 6m     | 1y     | 3y       |
|-------------|--------|--------|----------|
| Perf (%)    | -4.92% | +1.52% | +127.76% |
| Perf (abs.) | -0.21  | +0.06  | +2.26    |
| Beta        | -      | -      | -        |
| Volatility  | 16.97  | 24.04  | 30.06    |

### 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.)     | 3.9324 % (0)          |
| Ø price 30 days   Ø volume 30 days (pcs.)   | 4.1459 % (0)          |
| Ø price 100 days   Ø volume 100 days (pcs.) | 4.3225 % (0)          |
| Ø price 250 days   Ø volume 250 days (pcs.) | 4.2692 % (0)          |
| YTD High   date                             | 4.7200 % (2024/04/25) |
| YTD Low   date                              | 3.7320 % (2024/08/05) |
| 52 Weeks High   date                        | 5.1670 % (2023/11/22) |
| 52 Weeks Low   date                         | 3.7320 % (2024/08/05) |

### Recent research

| on market  |   |          |
|------------|---|----------|
| Date       | Headline                                      | Download |
| 2024/08/09 | Cautiously dovish, data dependent NBR         |          |
| 2024/08/09 | Week Ahead                                    |          |
| 2024/08/09 | Wochenausblick                                |          |
| 2024/08/09 | Industrial Production Fell Below Expectations |          |
| 2024/08/08 | NBS keeps key rate at 6%                      |          |