

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

ISIN: -

2024/07/12 17:22:53

**Price**

**4.2030 %**

**Difference** -0.01 (-1 Bp)

**General attributes**

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

**Market data**

Open	4.2160%
Close (prev. day)	4.2150%

**Performance and Risk**

	6m	1y	3y
Perf (%)	+4.51%	+2.68%	+165.76%
Perf (abs.)	+0.18	+0.11	+2.63
Beta	-	-	-
Volatility	18.25	23.61	33.32

**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.)	4.2826 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	4.3154 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	4.4737 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.3356 % (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	3.8430 % (2023/12/27)

**Recent research**

on market			
Date		Headline	Download
2024/07/12		Week Ahead	
2024/07/12		Wochenausblick	
2024/07/12		Bumpy recovery of manufacturing	
2024/07/11		Bausparkasse Wüstenrot AG	
2024/07/11		NBS delivers another rate cut	