

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

ISIN: -

2024/08/09 16:43:43

Price

**3.9310 %**

Difference



-0.06 (-6 Bp)

### General attributes

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

### Market data

Open	3.9870%
Close (prev. day)	3.9890%

### Performance and Risk

	6m	1y	3y
Perf (%)	-5.74%	-1.51%	+157.19%
Perf (abs.)	-0.24	-0.06	+2.44
Beta	-	-	-
Volatility	17.91	23.88	32.63

### 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.)	3.8966 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	4.1293 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	4.3444 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.2888 % (0)
YTD High   date	4.7860 % (2024/04/25)
YTD Low   date	3.6840 % (2024/08/05)
52 Weeks High   date	5.1180 % (2023/10/23)
52 Weeks Low   date	3.6840 % (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%	