

## USD INT RATE SWAP (ANN/6MO) USD LIBOR 1 YEAR

ISIN: -

2024/09/18 17:13:56

Price

4.3530 %

Difference



0.05 (5 Bp)

## General attributes

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

## Market data

|                   |         |
|-------------------|---------|
| Open              | 4.3020% |
| Close (prev. day) | 4.3030% |

## Performance and Risk

|             | 6m      | 1Y      | 3Y    |
|-------------|---------|---------|-------|
| Perf (%)    | -21.98% | -25.93% | -     |
| Perf (abs.) | -1.21   | -1.51   | -     |
| Beta        | -       | -       | -     |
| Volatility  | 14.90   | 13.60   | 33.64 |

## 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.)     | 4.2900 % (0)          |
| Ø price 30 days   Ø volume 30 days (pcs.)   | 4.5301 % (0)          |
| Ø price 100 days   Ø volume 100 days (pcs.) | 5.0084 % (0)          |
| Ø price 250 days   Ø volume 250 days (pcs.) | 5.2891 % (0)          |
| YTD High   date                             | 5.7100 % (2024/04/30) |
| YTD Low   date                              | 4.2480 % (2024/09/17) |
| 52 Weeks High   date                        | 5.8890 % (2023/10/17) |
| 52 Weeks Low   date                         | 4.2480 % (2024/09/17) |

## Recent research

| Date       | Headline  | Download |
|------------|---|----------|
| 2024/09/18 | Český automobilový průmysl a trh v kostce: Výroba ... |          |
| 2024/09/18 | Credit Markets Weekly                                 |          |
| 2024/09/18 | CZ Ranní restart                                      |          |
| 2024/09/17 | Studie: Zaměstnanost v evropském zemědělství klesá... |          |
| 2024/09/17 | Ranní restart: Kapacita, VŠ, giga lis a trolení       |          |