

# USD INT RATE SWAP (ANN/6MO) USD LIBOR 30 YEARS

ISIN: -

2024/10/18 23:38:55

Price

4.0060 %

Difference



0.00 (0 Bp)

### General attributes

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

### Market data

Open	4.0050%
Close (prev. day)	4.0040%

### Performance and Risk

	6m	1Y	3Y
Perf (%)	-8.71%	-15.59%	+108.00%
Perf (abs.)	-0.38	-0.74	+2.08
Beta	-	-	-
Volatility	17.08	18.45	29.53

### 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.)	3.9778 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	3.8337 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	3.8218 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.0406 % (0)
YTD High   date	4.5420 % (2024/08/19)
YTD Low   date	3.5280 % (2024/09/17)
52 Weeks High   date	4.9780 % (2023/11/22)
52 Weeks Low   date	3.5280 % (2024/09/17)

### Recent research

on market		
Date	Headline	Download
2024/10/18	Ranni restart	
2024/10/17	ECB cuts further	
2024/10/17	Week Ahead	
2024/10/17	Ranni restart	
2024/10/16	Credit Markets Weekly	