

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 13 YEARS

ISIN: -

2024/08/09 17:07:42

Price

3.9230 %

Difference



-0.05 (-5 Bp)

General attributes

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

Market data

Open	3.9690%
Close (prev. day)	3.9690%

Performance and Risk

	6m	1y	3y
Perf (%)	-3.34%	-11.33%	+335.20%
Perf (abs.)	-0.14	-0.51	+3.06
Beta	-	-	-
Volatility	17.68	20.14	36.51

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.)	3.9094 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.0385 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1216 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.0441 % (0)
YTD High date	4.4040 % (2024/05/29)
YTD Low date	3.5850 % (2024/01/01)
52 Weeks High date	4.8250 % (2023/10/23)
52 Weeks Low date	3.4690 % (2023/12/27)

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%	