

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 14 YEARS

ISIN: -

2024/05/10 23:21:44

Price

4.1550 %

Difference



0.03 (3 Bp)

General attributes

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

Market data

Open	4.1260%
Close (prev. day)	4.1260%

Performance and Risk

	6m	1y	3y
Perf (%)	-5.37%	+2.67%	+265.46%
Perf (abs.)	-0.23	+0.11	+3.00
Beta	-	-	-
Volatility	21.27	20.81	38.30

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.)	4.1592 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.2321 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1001 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1813 % (0)
YTD High date	4.3720 % (2024/04/25)
YTD Low date	3.6000 % (2024/01/01)
52 Weeks High date	4.8270 % (2023/10/23)
52 Weeks Low date	2.7206 % (2023/06/20)

Recent research

on market			
Date		Headline	Download
2024/05/10		Week Ahead	
2024/05/10		Wochenausblick	
2024/05/10		Key rate remains at 6.5%	
2024/05/10		NBR preview: Stick to the forward guidance	
2024/05/10		Disinflation ended in April	