

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

ISIN: -

| | | | |
|-----------------------------|-------------------|---------|----------|
| 2024/07/12 17:42:24 | | | |
| Price | 4.1050 % | | |
| Difference | 0.03 (3 Bp) | | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 4.0760% | | |
| Close (prev. day) | 4.0760% | | |
| Performance and Risk | | | |
| | 6m | 1y | 3y |
| Perf (%) | +4.35% | -12.74% | +305.17% |
| Perf (abs.) | +0.17 | -0.60 | +3.07 |
| Beta | - | - | - |
| Volatility | 18.77 | 20.35 | 37.29 |
| 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.) | 4.1152 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 4.1146 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 4.1728 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 4.0814 % (0) |
| YTD High date | 4.4130 % (2024/05/29) |
| YTD Low date | 3.6000 % (2024/01/01) |
| 52 Weeks High date | 4.8270 % (2023/10/23) |
| 52 Weeks Low date | 3.4820 % (2023/12/27) |

Recent research

| on market | | | |
|------------|--|---------------------------------|----------|
| Date | | Headline | Download |
| 2024/07/12 | | Week Ahead | |
| 2024/07/12 | | Wochenausblick | |
| 2024/07/12 | | Bumpy recovery of manufacturing | |
| 2024/07/11 | | Bausparkasse Wüstenrot AG | |
| 2024/07/11 | | NBS delivers another rate cut | |