

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 10 YEARS

ISIN: -

2024/07/12 17:36:41

Price

4.0230 %

Difference



0.02 (2 Bp)

General attributes

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

Market data

Open	4.0000%
Close (prev. day)	4.0000%

Performance and Risk

	6m	1y	3y
Perf (%)	+4.17%	-17.18%	+349.44%
Perf (abs.)	+0.16	-0.83	+3.11
Beta	-	-	-
Volatility	18.61	19.61	37.01

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.)	4.0400 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.0423 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1152 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.0335 % (0)
YTD High date	4.3515 % (2024/04/25)
YTD Low date	3.5400 % (2024/01/01)
52 Weeks High date	4.8900 % (2023/08/17)
52 Weeks Low date	3.4100 % (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	