

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 8 YEARS

ISIN: -

2024/07/12 17:27:55			
Price			
4.0090 %			
Difference		0.03 (3 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	3.9800%		
Close (prev. day)	3.9800%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+4.46%	-21.03%	+391.36%
Perf (abs.)	+0.17	-1.06	+3.17
Beta	-	-	-
Volatility	20.49	21.83	37.64
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.)	4.0280 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.0349 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1160 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.0348 % (0)
YTD High date	4.3571 % (2024/05/01)
YTD Low date	3.4940 % (2024/01/02)
52 Weeks High date	5.0926 % (2023/07/12)
52 Weeks Low date	3.4000 % (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	