

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

ISIN: -

2024/07/12 17:11:12

Price

4.0766 %

Difference



0.06 (6 Bp)

General attributes

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

Market data

Open	4.0200%
Close (prev. day)	4.0200%

Performance and Risk

	6m	1y	3y
Perf (%)	+4.69%	-24.86%	+458.33%
Perf (abs.)	+0.18	-1.33	+3.30
Beta	-	-	-
Volatility	20.07	21.20	37.03

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.)	4.0740 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.0903 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1810 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1012 % (0)
YTD High date	4.4311 % (2024/05/01)
YTD Low date	3.5340 % (2024/01/02)
52 Weeks High date	5.4031 % (2023/07/12)
52 Weeks Low date	3.4600 % (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	