

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 30 YEARS

ISIN: -

2024/07/12 17:35:19

Price
4.1800 %

Difference  0.00 (0 Bp)

General attributes

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

Market data

Open 4.1800%
Close (prev. day) 4.1800%

Performance and Risk

	6m	1y	3y
Perf (%)	+6.91%	-3.02%	+309.80%
Perf (abs.)	+0.27	-0.13	+3.16
Beta	-	-	-
Volatility	11.00	17.59	41.21

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.)	4.1800 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.1803 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1740 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.0641 % (0)
YTD High date	4.3383 % (2024/04/25)
YTD Low date	3.5900 % (2024/01/01)
52 Weeks High date	4.7333 % (2023/10/23)
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	