

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 7 YEARS

ISIN: -

2024/07/12 17:50:18

Price

4.0200 %

Difference



0.03 (3 Bp)

General attributes

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

Market data

Open	3.9900%
Close (prev. day)	3.9900%

Performance and Risk

	6m	1y	3y
Perf (%)	+4.45%	-22.52%	+418.18%
Perf (abs.)	+0.17	-1.16	+3.22
Beta	-	-	-
Volatility	19.18	19.55	36.13

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.)	4.0420 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.0516 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1373 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.0533 % (0)
YTD High date	4.3834 % (2024/05/01)
YTD Low date	3.5300 % (2024/01/01)
52 Weeks High date	5.1581 % (2023/08/21)
52 Weeks Low date	3.4300 % (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	