

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 9 YEARS

ISIN: -

2024/07/12 17:52:04			
Price	4.0120 %		
Difference	0.02 (2 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%	-19.07%	+369.41%
Perf (abs.)	+0.17	-0.94	+3.14
Beta	-	-	-
Volatility	18.60	19.65	37.02
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.)	4.0300 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.0326 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1098 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.0273 % (0)
YTD High date	4.3488 % (2024/04/25)
YTD Low date	3.5300 % (2024/01/01)
52 Weeks High date	4.9857 % (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	