

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 3 YEARS

ISIN: -

2024/08/09 17:08:52

Price

4.1141 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	4.1200%
Close (prev. day)	4.1200%

Performance and Risk

	6m	1y	3y
Perf (%)	-7.62%	-25.23%	+622.81%
Perf (abs.)	-0.34	-1.39	+3.55
Beta	-	-	-
Volatility	17.04	19.59	36.76

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.)	4.0840 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.2705 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.4578 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.4105 % (0)
YTD High date	4.8011 % (2024/04/17)
YTD Low date	3.8870 % (2024/08/05)
52 Weeks High date	5.8852 % (2023/08/17)
52 Weeks Low date	3.8700 % (2023/12/27)

Recent research

on market		
Date	Headline	Download
2024/08/09	Cautiously dovish, data dependent NBR	
2024/08/09	Week Ahead	
2024/08/09	Wochenausblick	
2024/08/09	Industrial Production Fell Below Expectations	
2024/08/08	NBS keeps key rate at 6%	