

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 1 YEAR

ISIN: -

2024/05/09 10:06:38

Price

5.1355 %

Difference



0.04 (4 Bp)

General attributes

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

Market data

Open	5.1000%
Close (prev. day)	5.1000%

Performance and Risk

	6m	1y	3y
Perf (%)	-5.73%	+2.62%	+4,150.00%
Perf (abs.)	-0.31	+0.13	+4.98
Beta	-	-	-
Volatility	11.23	83.11	68.96

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.)	5.1240 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	5.1710 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	5.1543 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	5.2875 % (0)
YTD High date	5.2913 % (2024/02/13)
YTD Low date	4.8700 % (2024/01/12)
52 Weeks High date	6.8885 % (2023/06/29)
52 Weeks Low date	-0.0700 % (2023/07/11)

Recent research

on market			
Date		Headline	Download
2024/05/08		Credit Markets Weekly	
2024/05/08		Credit Markets Weekly (DE)	
2024/05/08		Marktkommentar	
2024/05/08		Industry plummeted by 2.8% y/y in March	
2024/05/08		Strong household consumption in 1Q24	