


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

ISIN: -










2024/08/09 16:39:56			
Price	4.7311 %		
Difference		0.03 (3 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.7000%		
Close (prev. day)	4.7000%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-9.09%	-20.20%	+1,640.74%
Perf (abs.)	-0.47	-1.19	+4.43
Beta	-	-	-
Volatility	10.00	10.52	59.89
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.)	4.6920 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.9151 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	5.0737 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	5.1050 % (0)
YTD High date	5.3099 % (2024/05/29)
YTD Low date	4.5400 % (2024/08/05)
52 Weeks High date	6.2007 % (2023/08/17)
52 Weeks Low date	4.5400 % (2024/08/05)

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%	