

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 5 YEARS

ISIN: -

2024/07/12 17:44:25

Price

4.1328 %

Difference



0.04 (4 Bp)

General attributes

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

Market data

Open	4.0900%
Close (prev. day)	4.0900%

Performance and Risk

	6m	1y	3y
Perf (%)	+4.87%	-26.44%	+510.45%
Perf (abs.)	+0.19	-1.47	+3.42
Beta	-	-	-
Volatility	18.83	19.59	35.90

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.)	4.1420 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.1621 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.2571 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1713 % (0)
YTD High date	4.5102 % (2024/05/01)
YTD Low date	3.6300 % (2024/01/01)
52 Weeks High date	5.6156 % (2023/07/12)
52 Weeks Low date	3.5500 % (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	