

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 11 YEARS

ISIN: -

2024/07/17 17:08:16			
Price			
4.0080 %			
Difference		0.03 (3 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	3.9750%		
Close (prev. day)	3.9750%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	+4.39%	-13.77%	+338.74%
Perf (abs.)	+0.17	-0.64	+3.07
Beta	-	-	-
Volatility	18.65	20.62	37.22
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.)	4.0178 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.0474 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1183 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.0189 % (0)
YTD High date	4.3260 % (2024/04/25)
YTD Low date	3.5280 % (2024/01/01)
52 Weeks High date	4.8740 % (2023/08/17)
52 Weeks Low date	3.4160 % (2023/12/28)

Recent research

on market		
Date	Headline	Download
2024/07/17	Credit Markets Weekly	
2024/07/17	Velký přehled o recyklaci skla v ČR	
2024/07/17	Ranní restart	
2024/07/16	Plastové odpady mimo PET: Produkce, recyklace a po...	
2024/07/16	Ranní restart: bydlení v ČR, násilí a kabely	