

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 12 YEARS

ISIN: -

| | | | |
|-----------------------------|-------------------|-------------|----------|
| 2024/09/18 19:10:17 | | | |
| Price | 3.7700 % | | |
| Difference | | 0.07 (7 Bp) | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 3.7000% | | |
| Close (prev. day) | 3.7000% | | |
| Performance and Risk | | | |
| | 6m | 1Y | 3Y |
| Perf (%) | -8.42% | -16.85% | +252.38% |
| Perf (abs.) | -0.34 | -0.75 | +2.65 |
| Beta | - | - | - |
| Volatility | 16.42 | 20.50 | 36.44 |
| 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.) | 3.7020 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 3.8429 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 3.9679 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 4.0374 % (0) |
| YTD High date | 4.3692 % (2024/04/25) |
| YTD Low date | 3.5500 % (2024/01/01) |
| 52 Weeks High date | 4.8861 % (2023/10/23) |
| 52 Weeks Low date | 3.4370 % (2023/12/27) |

Recent research

| on market | | |
|------------|---|----------|
| Date | Headline | Download |
| 2024/09/18 | Český automobilový průmysl a trh v kostce: Výroba ... | |
| 2024/09/18 | Credit Markets Weekly | |
| 2024/09/18 | CZ Ranní restart | |
| 2024/09/17 | Studie: Zaměstnanost v evropském zemědělství klesá... | |
| 2024/09/17 | Ranní restart: Kapacita, VŠ, giga lis a trolení | |