

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 30 YEARS

ISIN: -

2024/08/21 18:40:18

Price
4.1800 %

Difference ➔ 0.00 (0 Bp)

General attributes

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

Market data

Open 4.1800%
Close (prev. day) 4.1800%

Performance and Risk

	6m	1Y	3Y
Perf (%)	+1.95%	-7.10%	+409.76%
Perf (abs.)	+0.08	-0.32	+3.36
Beta	-	-	-
Volatility	9.48	16.32	40.12

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.)	4.1800 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.1807 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1805 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.0728 % (0)
YTD High date	4.3383 % (2024/04/25)
YTD Low date	3.5900 % (2024/01/01)
52 Weeks High date	4.7333 % (2023/10/23)
52 Weeks Low date	3.4600 % (2023/12/27)

Recent research

on market		
Date	Headline	Download
2024/08/21	Credit Markets Weekly	
2024/08/21	Ranní restart	
2024/08/20	Corporate Credit Monitor CEE	
2024/08/20	České stavebnictví: Čekání na impuls	
2024/08/20	Ranní restart: studená, nepodmíněná a depresivní	