

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 7 YEARS

ISIN: -

2024/08/21 23:50:18			
Price			
3.8100 %			
Difference ▼ -0.02 (-2 Bp)			
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	3.8300%		
Close (prev. day)	3.8300%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-6.36%	-24.75%	+447.14%
Perf (abs.)	-0.26	-1.26	+3.13
Beta	-	-	-
Volatility	16.78	19.34	35.10
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.)	3.8340 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	3.8727 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.0341 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	3.9979 % (0)
YTD High date	4.3834 % (2024/05/01)
YTD Low date	3.5300 % (2024/01/01)
52 Weeks High date	5.1581 % (2023/08/21)
52 Weeks Low date	3.4300 % (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	