

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 1 YEAR

ISIN: -

2024/07/17 17:20:18

Price

5.0200 %

Difference



0.03 (3 Bp)

General attributes

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

Market data

| | |
|-------------------|---------|
| Open | 4.9900% |
| Close (prev. day) | 4.9900% |

Performance and Risk

| | 6m | 1Y | 3Y |
|-------------|--------|---------|------------|
| Perf (%) | +0.60% | -20.16% | +1,979.17% |
| Perf (abs.) | +0.03 | -1.26 | +4.75 |
| Beta | - | - | - |
| Volatility | 9.70 | 10.57 | 60.74 |

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.) | 5.0060 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 5.0669 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 5.1401 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 5.1495 % (0) |
| YTD High date | 5.3099 % (2024/05/29) |
| YTD Low date | 4.8700 % (2024/01/12) |
| 52 Weeks High date | 6.2734 % (2023/07/17) |
| 52 Weeks Low date | 4.8700 % (2024/01/12) |

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 | |