

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

ISIN: -

2024/07/12 17:57:03

Price

4.0530 %

Difference



0.02 (2 Bp)

## General attributes

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

## Market data

Open	4.0300%
Close (prev. day)	4.0300%

## Performance and Risk

	6m	1y	3y
Perf (%)	+3.87%	-15.16%	+324.21%
Perf (abs.)	+0.15	-0.72	+3.08
Beta	-	-	-
Volatility	19.77	21.78	37.83

## 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.)	4.0720 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	4.0711 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	4.1387 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.0596 % (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
2024/07/12		Week Ahead	
2024/07/12		Wochenausblick	
2024/07/12		Bumpy recovery of manufacturing	
2024/07/11		Bausparkasse Wüstenrot AG	
2024/07/11		NBS delivers another rate cut	