

# GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 4 YEARS

ISIN: -

2024/07/12 17:17:57

Price

4.2332 %

Difference



0.03 (3 Bp)

## General attributes

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

## Market data

Open	4.2000%
Close (prev. day)	4.2000%

## Performance and Risk

	6m	1y	3y
Perf (%)	+5.00%	-27.71%	+600.00%
Perf (abs.)	+0.20	-1.61	+3.60
Beta	-	-	-
Volatility	19.91	20.70	36.80

## 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.)	4.2480 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	4.2799 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	4.3782 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	4.2909 % (0)
YTD High   date	4.6145 % (2024/05/29)
YTD Low   date	3.7500 % (2024/01/02)
52 Weeks High   date	5.8732 % (2023/07/12)
52 Weeks Low   date	3.6700 % (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	