

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

ISIN: -

2024/08/09 16:51:10

Price
3.9839 %
Difference  **-0.02 (-2 Bp)**

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

Market data
 Open 4.0000%
 Close (prev. day) 4.0000%

Performance and Risk

	6m	1y	3y
Perf (%)	-2.68%	-24.24%	+525.00%
Perf (abs.)	-0.11	-1.28	+3.36
Beta	-	-	-
Volatility	19.43	20.53	35.71

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.)	3.9460 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.1217 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.2957 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2358 % (0)
YTD High date	4.6145 % (2024/05/29)
YTD Low date	3.7500 % (2024/01/02)
52 Weeks High date	5.6338 % (2023/08/21)
52 Weeks Low date	3.6700 % (2023/12/27)

Recent research

on market

Date	Headline	Download
2024/08/09	 Cautiously dovish, data dependent NBR	
2024/08/09	 Week Ahead	
2024/08/09	 Wochenausblick	
2024/08/09	 Industrial Production Fell Below Expectations	
2024/08/08	 NBS keeps key rate at 6%	