

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

ISIN: -

2024/07/17 17:03:38

Price
4.2259 %
 Difference  0.07 (7 Bp)

General attributes

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

Market data

Open 4.1600%
 Close (prev. day) 4.1600%

Performance and Risk

	6m	1Y	3Y
Perf (%)	+6.67%	-27.53%	+550.00%
Perf (abs.)	+0.26	-1.58	+3.52
Beta	-	-	-
Volatility	19.04	20.33	36.54

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.)	4.1980 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.2609 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.3774 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2811 % (0)
YTD High date	4.6145 % (2024/05/29)
YTD Low date	3.7500 % (2024/01/02)
52 Weeks High date	5.7575 % (2023/07/17)
52 Weeks Low date	3.6700 % (2023/12/27)

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	