

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 11 YEARS

ISIN: -

2024/04/26 23:00:34

Price

4.2710 %

Difference



-0.04 (-4 Bp)

General attributes

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

Market data

| | |
|-------------------|---------|
| Open | 4.2970% |
| Close (prev. day) | 4.3100% |

Performance and Risk

| | 6m | 1y | 3y |
|-------------|--------|--------|----------|
| Perf (%) | -8.11% | +9.51% | +313.46% |
| Perf (abs.) | -0.38 | +0.37 | +3.24 |
| Beta | - | - | - |
| Volatility | 21.98 | 21.43 | 38.51 |

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.) | 4.2356 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 4.0784 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 4.0180 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 4.1614 % (0) |
| YTD High date | 4.3260 % (2024/04/25) |
| YTD Low date | 3.5280 % (2024/01/01) |
| 52 Weeks High date | 4.8740 % (2023/08/17) |
| 52 Weeks Low date | 3.4160 % (2023/12/28) |

Recent research

| on market | | | |
|------------|--|----------------------------------|----------|
| Date | | Headline | Download |
| 2024/04/26 | | Week Ahead | |
| 2024/04/26 | | Wochenausblick | |
| 2024/04/24 | | Credit Markets Weekly | |
| 2024/04/24 | | Credit Markets Weekly (DE) | |
| 2024/04/24 | | Corporate Credit Monitor Austria | |