

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

ISIN: -

2024/10/18 23:38:55			
Price			
3.9200 %			
Difference		-0.04 (-4 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	3.9770%		
Close (prev. day)	3.9560%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-6.98%	-16.68%	+205.06%
Perf (abs.)	-0.29	-0.79	+2.64
Beta	-	-	-
Volatility	16.85	19.46	35.07
Futures and Options			
Related Futures	-		
Related Options	-		



Information about previous performance does not guarantee future performance.
Source: FactSet

Price data	
Ø price 5 days Ø volume 5 days (pcs.)	3.9816 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	3.9275 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	3.8947 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.0046 % (0)
YTD High date	4.3260 % (2024/04/25)
YTD Low date	3.5280 % (2024/01/01)
52 Weeks High date	4.7990 % (2023/10/23)
52 Weeks Low date	3.4160 % (2023/12/28)

Recent research

on market			
Date		Headline	Download
2024/10/17		ECB cuts further	
2024/10/17		EZB senkt weiter	
2024/10/17		Week Ahead	
2024/10/17		Wochenausblick	
2024/10/16		Corporate Credit Monitor Austria	