

# 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	-

5y



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	