

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 13 YEARS

ISIN: -

2024/04/26 23:00:34

Price

4.3120 %

Difference



-0.03 (-3 Bp)

General attributes

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

Market data

| | |
|-------------------|---------|
| Open | 4.3280% |
| Close (prev. day) | 4.3430% |

Performance and Risk

| | 6m | 1y | 3y |
|-------------|--------|---------|----------|
| Perf (%) | -7.76% | +10.96% | +293.79% |
| Perf (abs.) | -0.36 | +0.43 | +3.22 |
| Beta | - | - | - |
| Volatility | 21.66 | 21.06 | 38.37 |

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.) | 4.2758 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 4.1191 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 4.0639 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 4.1938 % (0) |
| YTD High date | 4.3630 % (2024/04/25) |
| YTD Low date | 3.5850 % (2024/01/01) |
| 52 Weeks High date | 4.8250 % (2023/10/23) |
| 52 Weeks Low date | 2.9470 % (2023/06/20) |

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 | |