

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

ISIN: -

| | | | |
|-----------------------------|-------------------|--------|----------|
| 2024/04/27 05:00:18 | | | |
| Price | 4.3500 % | | |
| Difference | 0.00 (0 Bp) | | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 4.3500% | | |
| Close (prev. day) | 4.3500% | | |
| Performance and Risk | | | |
| | 6m | 1y | 3y |
| Perf (%) | -8.23% | +6.36% | +495.89% |
| Perf (abs.) | -0.39 | +0.26 | +3.62 |
| Beta | - | - | - |
| Volatility | 23.22 | 22.52 | 38.64 |
| 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.) | 4.3060 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 4.1479 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 4.0917 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 4.2900 % (0) |
| YTD High date | 4.4247 % (2024/04/25) |
| YTD Low date | 3.5340 % (2024/01/02) |
| 52 Weeks High date | 5.4303 % (2023/07/06) |
| 52 Weeks Low date | 3.4600 % (2023/12/27) |

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 | |