

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 9 YEARS

ISIN: -

| | | | |
|-----------------------------|-------------------|---------|----------|
| 2024/10/19 05:00:18 | | | |
| Price | 3.8800 % | | |
| Difference | 0.00 (0 Bp) | | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 3.8800% | | |
| Close (prev. day) | 3.8800% | | |
| Performance and Risk | | | |
| | 6m | 1y | 3y |
| Perf (%) | -8.06% | -18.14% | +212.90% |
| Perf (abs.) | -0.34 | -0.86 | +2.64 |
| Beta | - | - | - |
| Volatility | 16.72 | 19.22 | 34.55 |
| 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.) | 3.9500 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 3.8950 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 3.8668 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 3.9919 % (0) |
| YTD High date | 4.3488 % (2024/04/25) |
| YTD Low date | 3.5300 % (2024/01/01) |
| 52 Weeks High date | 4.8830 % (2023/10/23) |
| 52 Weeks Low date | 3.4000 % (2023/12/27) |

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 | |