

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 3 YEARS

ISIN: -

2024/05/09 18:40:18

Price
4.4600 %
Difference  **-0.05 (-5 Bp)**

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

Market data
Open 4.5100%
Close (prev. day) 4.5100%

Performance and Risk

	6m	1y	3y
Perf (%)	-5.45%	+0.89%	+1,027.50%
Perf (abs.)	-0.26	+0.04	+4.11
Beta	-	-	-
Volatility	21.92	22.36	40.06

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.)	4.5480 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.6163 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.4948 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.6295 % (0)
YTD High date	4.8011 % (2024/04/17)
YTD Low date	3.9090 % (2024/01/02)
52 Weeks High date	6.1645 % (2023/07/11)
52 Weeks Low date	3.8700 % (2023/12/27)

Recent research

on market

Date	Headline	Download
2024/05/08	 Credit Markets Weekly	
2024/05/08	 Credit Markets Weekly (DE)	
2024/05/08	 Marktkommentar	
2024/05/08	 Industry plummeted by 2.8% y/y in March	
2024/05/08	 Strong household consumption in 1Q24	