

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 4 YEARS

ISIN: -

2024/05/08 19:15:18

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 (%) | -5.64% | +0.69% | +736.54% |
| Perf (abs.) | -0.26 | +0.03 | +3.83 |
| Beta | - | - | - |
| Volatility | 22.16 | 22.78 | 38.55 |

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.) | 4.4280 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 4.4530 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 4.3080 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 4.4602 % (0) |
| YTD High date | 4.6055 % (2024/05/02) |
| YTD Low date | 3.7500 % (2024/01/02) |
| 52 Weeks High date | 5.9152 % (2023/07/06) |
| 52 Weeks Low date | 3.6700 % (2023/12/27) |

Recent research

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