

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 14 YEARS

ISIN: -

2024/05/03 04:12:56

Price
4.2770 %

Difference 0.00 (0 Bp)

General attributes

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

Market data

Open 4.2770%
Close (prev. day) 4.2770%

Performance and Risk

	6m	1y	3y
Perf (%)	-4.64%	+11.69%	+260.62%
Perf (abs.)	-0.21	+0.45	+3.09
Beta	-	-	-
Volatility	21.43	20.94	38.35

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.)	4.3160 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.2037 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.0913 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1911 % (0)
YTD High date	4.3720 % (2024/04/25)
YTD Low date	3.6000 % (2024/01/01)
52 Weeks High date	4.8270 % (2023/10/23)
52 Weeks Low date	2.7206 % (2023/06/20)

Recent research

on market		
Date	Headline	Download
2024/05/02	 CNB may ease the pace of rate cuts	
2024/05/02	 CNB a press conference can be important	
2024/05/02	 FX markets reflect uncertain interest rate outlook	
2024/05/02	 FX-Märkte spiegeln unsicheres Zinsumfeld wider	
2024/05/02	 Corporate Credit Monitor Austria	