

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 20 YEARS

ISIN: -

2024/04/19 22:40:18			
Price	4.2300 %		
Difference	-0.03 (-3 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.2600%		
Close (prev. day)	4.2600%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-8.97%	+11.81%	+267.24%
Perf (abs.)	-0.42	+0.45	+3.10
Beta	-	-	-
Volatility	18.59	19.82	39.89
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.)	4.2260 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.0646 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.0775 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1888 % (0)
YTD High date	4.3241 % (2024/04/16)
YTD Low date	3.6400 % (2024/01/01)
52 Weeks High date	4.8174 % (2023/10/23)
52 Weeks Low date	3.5100 % (2023/12/27)

Recent research

on market			
Date		Headline	Download
2024/04/19		Week Ahead	
2024/04/19		Wochenausblick	
2024/04/18		CEE corporate bond rally	
2024/04/18		Die Rally bei CEE-Corporate Bonds	
2024/04/18		HDZ relative winner of elections	