

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 12 YEARS

ISIN: -

2024/04/27 05:00:18

Price

4.2900 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	4.2900%
Close (prev. day)	4.2900%

Performance and Risk

	6m	1y	3y
Perf (%)	-8.14%	+9.16%	+304.72%
Perf (abs.)	-0.38	+0.36	+3.23
Beta	-	-	-
Volatility	23.06	22.60	38.94

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.)	4.2800 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.1120 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.0580 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1932 % (0)
YTD High date	4.3692 % (2024/04/25)
YTD Low date	3.5500 % (2024/01/01)
52 Weeks High date	4.8861 % (2023/10/23)
52 Weeks Low date	3.4370 % (2023/12/27)

Recent research

on market			
Date		Headline	Download
2024/04/26		Week Ahead	
2024/04/26		Wochenausblick	
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	