

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 2 YEARS

ISIN: -

2024/04/27 05:00:18			
Price	4.9200 %		
Difference	-0.01 (-1 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.9200%		
Close (prev. day)	4.9300%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-5.19%	+5.34%	+1,725.93%
Perf (abs.)	-0.27	+0.25	+4.66
Beta	-	-	-
Volatility	17.49	18.98	40.98
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.)	4.8700 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.7574 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.6968 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.9116 % (0)
YTD High date	5.0239 % (2024/04/17)
YTD Low date	4.2400 % (2024/01/04)
52 Weeks High date	6.4830 % (2023/07/06)
52 Weeks Low date	4.2200 % (2023/12/28)

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	