

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

ISIN: -

2024/05/03 08:20:18			
Price	4.3000 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.3000%		
Close (prev. day)	4.3000%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-5.70%	+5.13%	+437.50%
Perf (abs.)	-0.26	+0.21	+3.50
Beta	-	-	-
Volatility	23.20	22.64	38.62
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.)	4.3480 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.2227 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1160 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2727 % (0)
YTD High date	4.4311 % (2024/05/01)
YTD Low date	3.5340 % (2024/01/02)
52 Weeks High date	5.4303 % (2023/07/06)
52 Weeks Low date	3.4600 % (2023/12/27)

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	