

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 7 YEARS

ISIN: -

2024/04/27 05:00:18

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 (%)	-9.09%	+7.23%	+437.50%
Perf (abs.)	-0.43	+0.29	+3.50
Beta	-	-	-
Volatility	21.07	20.17	37.68

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.)	4.2600 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.1031 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.0437 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.2276 % (0)
YTD High date	4.3802 % (2024/04/25)
YTD Low date	3.5300 % (2024/01/01)
52 Weeks High date	5.2082 % (2023/07/10)
52 Weeks Low date	3.4300 % (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	