

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

ISIN: -

2024/05/09 21:40:18			
Price	4.0800 %		
Difference	-0.02 (-2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.1000%		
Close (prev. day)	4.1000%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-5.96%	+1.23%	+412.50%
Perf (abs.)	-0.26	+0.05	+3.30
Beta	-	-	-
Volatility	21.04	20.14	37.53
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.)	4.1480 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.2070 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.0790 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1972 % (0)
YTD High date	4.3834 % (2024/05/01)
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
2024/05/08		Credit Markets Weekly	
2024/05/08		Credit Markets Weekly (DE)	
2024/05/08		Marktkommentar	
2024/05/08		Industry plummeted by 2.8% y/y in March	
2024/05/08		Strong household consumption in 1Q24	