

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 4 YEARS

ISIN: -

2024/04/27 05:00:18			
Price	4.5500 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.5500%		
Close (prev. day)	4.5500%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-7.71%	+5.81%	+758.49%
Perf (abs.)	-0.38	+0.25	+4.02
Beta	-	-	-
Volatility	21.96	22.75	38.81
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.)	4.4940 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.3421 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.2651 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.4991 % (0)
YTD High date	4.6051 % (2024/04/25)
YTD Low date	3.7500 % (2024/01/02)
52 Weeks High date	5.9152 % (2023/07/06)
52 Weeks Low date	3.6700 % (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	