

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 5 YEARS

ISIN: -

2024/05/10 19:45:17			
Price	4.2200 %		
Difference	0.03 (3 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.1900%		
Close (prev. day)	4.1900%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-6.47%	-1.87%	+565.08%
Perf (abs.)	-0.29	-0.08	+3.56
Beta	-	-	-
Volatility	21.11	20.63	37.38
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.)	4.2440 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.3353 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.2016 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.3248 % (0)
YTD High date	4.5102 % (2024/05/01)
YTD Low date	3.6300 % (2024/01/01)
52 Weeks High date	5.6156 % (2023/07/11)
52 Weeks Low date	3.5500 % (2023/12/27)

Recent research

on market			
Date		Headline	Download
2024/05/10		Week Ahead	
2024/05/10		Wochenausblick	
2024/05/10		Key rate remains at 6.5%	
2024/05/10		NBR preview: Stick to the forward guidance	
2024/05/10		Disinflation ended in April	