

GBP INT RATE SWAP (ANN/6MO) GBP LIBOR 25 YEARS

ISIN: -

2024/05/03 07:40:19			
Price			
4.2700 %			
Difference		0.00 (0 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	4.2700%		
Close (prev. day)	4.2700%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-4.26%	+12.96%	+250.00%
Perf (abs.)	-0.19	+0.49	+3.05
Beta	-	-	-
Volatility	18.21	19.42	40.87
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.)	4.3020 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	4.1930 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	4.1100 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	4.1508 % (0)
YTD High date	4.3755 % (2024/04/25)
YTD Low date	3.6300 % (2024/01/01)
52 Weeks High date	4.7826 % (2023/10/23)
52 Weeks Low date	3.5000 % (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	