

EUR INT RATE SWAP (ANN/6MO) EURIBOR 5 YEARS

ISIN: -

| | | | |
|-----------------------------|-------------------|---------|----------|
| 2024/07/12 15:12:26 | | | |
| Price | 2.7890 % | | |
| Difference | 0.03 (3 Bp) | | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 2.7610% | | |
| Close (prev. day) | 2.7610% | | |
| Performance and Risk | | | |
| | 6m | 1y | 3y |
| Perf (%) | +5.83% | -17.51% | +983.52% |
| Perf (abs.) | +0.15 | -0.59 | +3.07 |
| Beta | - | - | - |
| Volatility | 21.97 | 22.66 | 239.71 |
| 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.) | 2.8288 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 2.8383 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 2.8706 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 2.7828 % (0) |
| YTD High date | 3.0400 % (2024/05/31) |
| YTD Low date | 2.3570 % (2024/01/04) |
| 52 Weeks High date | 3.5390 % (2023/09/28) |
| 52 Weeks Low date | 2.3400 % (2023/12/27) |

Recent research

| on market | | |
|------------|---------------------------------|----------|
| Date | Headline | Download |
| 2024/07/12 | Week Ahead | |
| 2024/07/12 | Wochenausblick | |
| 2024/07/12 | Bumpy recovery of manufacturing | |
| 2024/07/11 | Bausparkasse Wüstenrot AG | |
| 2024/07/11 | NBS delivers another rate cut | |