

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

ISIN: -

2024/07/28 01:43:00

Price
2.6690 %

Difference 0.00 (0 Bp)

General attributes

ISIN -
 Symbol -.OTD
 Exchange OTC Data Services
 Security type Interest rate

Market data

Open 2.6690%
 Close (prev. day) 2.6690%

Performance and Risk

	6m	1y	3y
Perf (%)	+2.03%	-17.03%	+866.95%
Perf (abs.)	+0.05	-0.55	+3.02
Beta	-	-	-
Volatility	21.64	22.44	238.75

Futures and Options

Related Futures -
 Related Options -

5y



Information about previous performance does not guarantee future performance.
 Source: FactSet

Price data

Ø price 5 days Ø volume 5 days (pcs.)	2.6932 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	2.7933 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	2.8633 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	2.7585 % (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
2024/07/26	Week Ahead	
2024/07/26	Wochenausblick	
2024/07/25	CEE Special Report Can we work more for longer?	
2024/07/24	Credit Markets Weekly	
2024/07/24	Credit Markets Weekly (DE)	