

EUR INT RATE SWAP (ANN/6MO) EURIBOR 12 YEARS

ISIN: -

2024/05/05 16:25:04

Price

2.7680 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

| | |
|-------------------|---------|
| Open | 2.7680% |
| Close (prev. day) | 2.7780% |

Performance and Risk

| | 6m | 1y | 3y |
|-------------|---------|--------|----------|
| Perf (%) | -13.08% | -4.57% | +948.30% |
| Perf (abs.) | -0.42 | -0.13 | +2.51 |
| Beta | - | - | - |
| Volatility | 23.85 | 24.43 | - |

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.) | 2.8198 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 2.7830 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 2.7169 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 2.9074 % (0) |
| YTD High date | 2.9530 % (2024/04/25) |
| YTD Low date | 2.4600 % (2024/01/04) |
| 52 Weeks High date | 3.6090 % (2023/10/04) |
| 52 Weeks Low date | 2.3935 % (2023/12/27) |

Recent research

| on market | | | |
|------------|--|---|----------|
| Date | | Headline | Download |
| 2024/05/03 | | Week Ahead | |
| 2024/05/03 | | Wochenausblick | |
| 2024/05/03 | | Kommunalkredit Austria AG | |
| 2024/05/02 | | CNB may ease the pace of rate cuts | |
| 2024/05/02 | | CNB a press conference can be important | |