

EUR INT RATE SWAP (ANN/6MO) EURIBOR 15 YEARS

ISIN: -

2024/04/19 20:21:59

Price

2.8030 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

| | |
|-------------------|---------|
| Open | 2.8100% |
| Close (prev. day) | 2.8100% |

Performance and Risk

| | 6m | 1y | 3y |
|-------------|---------|--------|----------|
| Perf (%) | -19.87% | -8.80% | +742.58% |
| Perf (abs.) | -0.70 | -0.27 | +2.48 |
| Beta | - | - | - |
| Volatility | 23.23 | 24.25 | 93.09 |

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.) | 2.7673 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 2.6811 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 2.7084 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 2.9393 % (0) |
| YTD High date | 2.8590 % (2024/02/22) |
| YTD Low date | 2.4927 % (2024/01/04) |
| 52 Weeks High date | 3.6210 % (2023/10/04) |
| 52 Weeks Low date | 2.4185 % (2023/12/27) |

Recent research

| on market | | | |
|------------|--|-----------------------------------|----------|
| Date | | Headline | Download |
| 2024/04/19 | | Week Ahead | |
| 2024/04/19 | | Wochenausblick | |
| 2024/04/18 | | CEE corporate bond rally | |
| 2024/04/18 | | Die Rally bei CEE-Corporate Bonds | |
| 2024/04/18 | | HDZ relative winner of elections | |