

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

ISIN: -

2024/04/27 10:32:00

Price
2.8690 %

Difference  0.00 (0 Bp)

General attributes

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

Market data

Open 2.8690%
Close (prev. day) 2.8690%

Performance and Risk

	6m	1y	3y
Perf (%)	-16.96%	-6.67%	+726.80%
Perf (abs.)	-0.59	-0.21	+2.52
Beta	-	-	-
Volatility	23.51	24.14	92.71

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.)	2.8674 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	2.7316 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	2.7208 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	2.9315 % (0)
YTD High date	2.9540 % (2024/04/25)
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
2024/04/26		Week Ahead	
2024/04/26		Wochenausblick	
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	