

EUR INT RATE SWAP (ANN/6MO) EURIBOR 20 YEARS

ISIN: -

2024/07/07 01:02:00			
Price	2.7550 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	2.7550%		
Close (prev. day)	2.7550%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+6.04%	-9.79%	+548.24%
Perf (abs.)	+0.16	-0.30	+2.33
Beta	-	-	-
Volatility	21.34	22.75	76.00
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.)	2.7762 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	2.7292 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	2.7118 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	2.7183 % (0)
YTD High date	2.8740 % (2024/06/11)
YTD Low date	2.4507 % (2024/01/04)
52 Weeks High date	3.5240 % (2023/10/04)
52 Weeks Low date	2.3680 % (2023/12/27)

Recent research

on market			
Date		Headline	Download
2024/07/05		NBR Review: key rate cut by 25bp to 6.75%, as expe...	
2024/07/05		Week Ahead	
2024/07/05		Wochenausblick	
2024/07/05		Industry surprised to the downside	
2024/07/05		From a distance, it is beautiful	