

EUR INT RATE SWAP (ANN/6MO) EURIBOR 11 YEARS

ISIN: -

2024/07/12 15:47:36

Price

2.7670 %

Difference



0.05 (5 Bp)

General attributes

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

Market data

Open	2.7215%
Close (prev. day)	2.7215%

Performance and Risk

	6m	1y	3y
Perf (%)	+2.62%	-15.80%	+3,602.72%
Perf (abs.)	+0.07	-0.51	+2.65
Beta	-	-	-
Volatility	22.87	23.57	409.13

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.)	2.7851 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	2.7781 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	2.7840 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	2.7507 % (0)
YTD High date	2.9480 % (2024/04/25)
YTD Low date	2.4220 % (2024/01/04)
52 Weeks High date	3.5950 % (2023/10/04)
52 Weeks Low date	2.3660 % (2023/12/27)

Recent research

on market			
Date		Headline	Download
2024/07/12		Week Ahead	
2024/07/12		Wochenausblick	
2024/07/12		Bumpy recovery of manufacturing	
2024/07/11		Bausparkasse Wüstenrot AG	
2024/07/11		NBS delivers another rate cut	