

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

ISIN: -

2024/07/27 05:00:18

Price

2.6650 %

Difference



-0.02 (-2 Bp)

General attributes

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

Market data

Open	2.6825%
Close (prev. day)	2.6825%

Performance and Risk

	6m	1y	3y
Perf (%)	-0.68%	-12.32%	+38,421.43%
Perf (abs.)	-0.02	-0.38	+2.69
Beta	-	-	-
Volatility	22.71	23.40	299.54

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.)	2.7186 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	2.7688 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	2.7872 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	2.7253 % (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
2024/07/26	Week Ahead	
2024/07/26	Wochenausblick	
2024/07/25	CEE Special Report Can we work more for longer?	
2024/07/24	Credit Markets Weekly	
2024/07/24	Credit Markets Weekly (DE)	