

# EUR INT RATE SWAP (ANN/6MO) EURIBOR 14 YEARS

ISIN: -

2024/04/18 22:10:18

Price

2.8170 %

Difference



0.05 (5 Bp)

### General attributes

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

### Market data

|                   |         |
|-------------------|---------|
| Open              | 2.7682% |
| Close (prev. day) | 2.7682% |

### Performance and Risk

|             | 6m      | 1y      | 3y       |
|-------------|---------|---------|----------|
| Perf (%)    | -20.27% | -10.33% | +899.35% |
| Perf (abs.) | -0.70   | -0.32   | +2.49    |
| Beta        | -       | -       | -        |
| Volatility  | 24.56   | 24.21   | 130.26   |

### 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.)     | 2.7391 % (0)          |
| Ø price 30 days   Ø volume 30 days (pcs.)   | 2.6776 % (0)          |
| Ø price 100 days   Ø volume 100 days (pcs.) | 2.7020 % (0)          |
| Ø price 250 days   Ø volume 250 days (pcs.) | 2.9427 % (0)          |
| YTD High   date                             | 2.8610 % (2024/02/22) |
| YTD Low   date                              | 2.4580 % (2024/01/04) |
| 52 Weeks High   date                        | 3.6240 % (2023/10/04) |
| 52 Weeks Low   date                         | 2.3955 % (2023/12/27) |

### Recent research

| on market  |  |                                   |          |
|------------|--|-----------------------------------|----------|
| Date       |  | Headline                          | Download |
| 2024/04/18 |  | CEE corporate bond rally          |          |
| 2024/04/18 |  | Die Rally bei CEE-Corporate Bonds |          |
| 2024/04/18 |  | HDZ relative winner of elections  |          |
| 2024/04/18 |  | Polls largely confirmed           |          |
| 2024/04/17 |  | Credit Markets Weekly             |          |