

EUR INT RATE SWAP (ANN/6MO) EURIBOR 2 YEARS

ISIN: -

2024/10/19 10:04:00

Price
2.2870 %

Difference  0.00 (0 Bp)

General attributes

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

Market data

Open 2.2870%
Close (prev. day) 2.2870%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-30.80%	-40.38%	+734.75%
Perf (abs.)	-1.02	-1.55	+2.65
Beta	-	-	-
Volatility	17.97	18.62	-

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.)	2.3582 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	2.3806 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	2.6392 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	2.9983 % (0)
YTD High date	3.4410 % (2024/05/24)
YTD Low date	2.2247 % (2024/10/01)
52 Weeks High date	3.8490 % (2023/10/19)
52 Weeks Low date	2.2247 % (2024/10/01)

Recent research

on market			
Date		Headline	Download
2024/10/18		Ranni restart	
2024/10/17		ECB cuts further	
2024/10/17		Week Ahead	
2024/10/17		Ranni restart	
2024/10/16		Credit Markets Weekly	