

EUR INT RATE SWAP (ANN/6MO) EURIBOR 5 YEARS

ISIN: -

2024/10/19 11:08:59

Price

2.2270 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	2.2270%
Close (prev. day)	2.2270%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-22.89%	-35.80%	+2,992.21%
Perf (abs.)	-0.66	-1.24	+2.30
Beta	-	-	-
Volatility	20.98	22.54	229.17

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.)	2.2882 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	2.3002 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	2.4490 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	2.6743 % (0)
YTD High date	3.0400 % (2024/05/31)
YTD Low date	2.1173 % (2024/10/01)
52 Weeks High date	3.5000 % (2023/10/19)
52 Weeks Low date	2.1173 % (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	