

EUR INT RATE SWAP (ANN/6MO) EURIBOR 15 YEARS

ISIN: -

2024/10/19 11:15:00			
Price	2.4470 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	2.4470%		
Close (prev. day)	2.4470%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-5.54%	-23.31%	+812.64%
Perf (abs.)	-0.14	-0.75	+2.19
Beta	-	-	-
Volatility	19.83	21.27	70.68
Futures and Options			
Related Futures	-		
Related Options	-		



Information about previous performance does not guarantee future performance.
Source: FactSet

Price data	
Ø price 5 days Ø volume 5 days (pcs.)	2.4818 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	2.5374 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	2.6839 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	2.7184 % (0)
YTD High date	2.9550 % (2024/06/11)
YTD Low date	2.4120 % (2024/09/11)
52 Weeks High date	3.6210 % (2023/10/04)
52 Weeks Low date	2.4120 % (2024/09/11)

Recent research

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