

EUR INT RATE SWAP (ANN/6MO) EURIBOR 1 YEAR

ISIN: -

2024/10/19 18:05:00

Price

2.6100 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	2.6100%
Close (prev. day)	2.6100%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-28.84%	-37.12%	+624.62%
Perf (abs.)	-1.06	-1.54	+3.11
Beta	-	-	-
Volatility	10.61	10.80	-

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.)	2.6754 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	2.7219 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	3.0162 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	3.3844 % (0)
YTD High date	3.7520 % (2024/02/23)
YTD Low date	2.5940 % (2024/10/18)
52 Weeks High date	4.1550 % (2023/10/19)
52 Weeks Low date	2.5940 % (2024/10/18)

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	