

CHF INT RATE SWAP (ANN/6MO) CHF SARON 2 YEARS

ISIN: -

2024/08/16 20:13:13

Price

0.6538 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	0.6613%
Close (prev. day)	0.6613%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-42.59%	-63.40%	+195.03%
Perf (abs.)	-0.49	-1.13	+1.34
Beta	-	-	-
Volatility	44.98	41.07	260.85

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.)	0.6368 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.7244 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.9523 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0442 % (0)
YTD High date	1.2963 % (2024/01/05)
YTD Low date	0.5188 % (2024/08/05)
52 Weeks High date	1.8738 % (2023/09/21)
52 Weeks Low date	0.5188 % (2024/08/05)

Recent research

on market		
Date	Headline	Download
2024/08/16	Week Ahead	
2024/08/16	Ranní restart	
2024/08/15	Měsíčník EU aktualit, číslo 250, červenec 2024	
2024/08/15	Services are the driver of inflation	
2024/08/15	Ranní restart	