

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

ISIN: -

2024/10/18 23:38:55

Price

0.2988 %

Difference  **-0.03 (-3 Bp)**

General attributes

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

Market data

Open	0.3213%
Close (prev. day)	0.3238%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-71.91%	-81.22%	+155.54%
Perf (abs.)	-0.77	-1.29	+0.84
Beta	-	-	-
Volatility	58.56	50.57	261.92

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.)	0.3548 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.4454 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.6066 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.8916 % (0)
YTD High date	1.2963 % (2024/01/05)
YTD Low date	0.2263 % (2024/09/04)
52 Weeks High date	1.6450 % (2023/10/31)
52 Weeks Low date	0.2263 % (2024/09/04)

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	