

CHF INT RATE SWAP (ANN/6MO) CHF SARON 5 YEARS

ISIN: -

2024/05/07 16:27:10			
Price	1.0788 %		
Difference	-0.02 (-2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.0963%		
Close (prev. day)	1.0963%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-21.41%	-38.19%	+365.45%
Perf (abs.)	-0.30	-0.68	+1.51
Beta	-	-	-
Volatility	44.92	39.77	292.73
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.)	1.1044 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0838 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0789 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2415 % (0)
YTD High date	1.2613 % (2024/01/05)
YTD Low date	0.9838 % (2024/03/22)
52 Weeks High date	2.0338 % (2023/06/16)
52 Weeks Low date	0.9363 % (2023/12/14)

Recent research

on market		
Date	Headline	Download
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2024/05/07	Corporate Credit Monitor CEE	
2024/05/07	Industrial developments remain volatile	
2024/05/07	Vývoj v průmyslu by se měl zlepšit ve druhé polovi...	
2024/05/07	Household Consumption to Drive Economic Growth	