

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

ISIN: -

2024/08/16 20:13:13			
<b>Price</b>	<b>0.6563 %</b>		
<b>Difference</b>	<b>-0.02 (-2 Bp)</b>		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.6713%		
Close (prev. day)	0.6713%		
<b>Performance and Risk</b>			
	<b>6m</b>	<b>1Y</b>	<b>3Y</b>
Perf (%)	-38.06%	-62.21%	+236.17%
Perf (abs.)	-0.41	-1.11	+1.16
Beta	-	-	-
Volatility	45.28	43.86	292.61
<b>Futures and Options</b>			
Related Futures	-		
Related Options	-		



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

<b>Price data</b>	
Ø price 5 days   Ø volume 5 days (pcs.)	0.6533 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.7321 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.9548 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.0307 % (0)
YTD High   date	1.2913 % (2024/05/31)
YTD Low   date	0.5513 % (2024/08/05)
52 Weeks High   date	1.8075 % (2023/08/17)
52 Weeks Low   date	0.5513 % (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	