

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

ISIN: -

2024/07/17 17:11:00

5Y

Price
0.8338 %
Difference  **-0.01 (-1 Bp)**

General attributes

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

Market data

Open 0.8388%
 Close (prev. day) 0.8388%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-26.34%	-52.34%	+333.00%
Perf (abs.)	-0.30	-0.92	+1.20
Beta	-	-	-
Volatility	41.35	39.43	227.83

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.)	0.8682 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.9342 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0792 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.1104 % (0)
YTD High date	1.3013 % (2024/05/31)
YTD Low date	0.8313 % (2024/07/16)
52 Weeks High date	1.8300 % (2023/08/15)
52 Weeks Low date	0.8313 % (2024/07/16)

Recent research

on market		
Date	Headline	Download
2024/07/17	 Credit Markets Weekly	
2024/07/17	 Velký přehled o recyklaci skla v ČR	
2024/07/17	 Ranní restart	
2024/07/16	 Plastové odpady mimo PET: Produkce, recyklace a po...	
2024/07/16	 Ranní restart: bydlení v ČR, násilí a kabely	