

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

ISIN: -

2024/09/16 03:31:12

Price

0.5650 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

| | |
|-------------------|---------|
| Open | 0.5650% |
| Close (prev. day) | 0.5650% |

Performance and Risk

| | 6m | 1Y | 3Y |
|-------------|---------|---------|----------|
| Perf (%) | -51.66% | -66.96% | +279.37% |
| Perf (abs.) | -0.60 | -1.15 | +0.88 |
| Beta | - | - | - |
| Volatility | 45.45 | 44.26 | 227.87 |

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.) | 0.5675 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 0.6223 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 0.8037 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 0.9958 % (0) |
| YTD High date | 1.3013 % (2024/05/31) |
| YTD Low date | 0.2350 % (2024/09/04) |
| 52 Weeks High date | 1.7825 % (2023/09/21) |
| 52 Weeks Low date | 0.2350 % (2024/09/04) |

Recent research

| on market | | |
|------------|---|----------|
| Date | Headline | Download |
| 2024/09/13 | Austria Economy stagnates in 2024, inflation fur... | |
| 2024/09/13 | Czechia Gradual economic recovery | |
| 2024/09/13 | Week Ahead | |
| 2024/09/13 | Serbia Growth remains strong; hunt for IG rating... | |
| 2024/09/13 | Hungary Boosting growth remains a challenge | |