

CHF INT RATE SWAP (ANN/6MO) CHF SARON 8 YEARS

ISIN: -

2024/07/17 17:11:00

Price

0.8763 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	0.8863%
Close (prev. day)	0.8863%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-26.14%	-49.50%	+524.07%
Perf (abs.)	-0.31	-0.87	+1.10
Beta	-	-	-
Volatility	39.51	39.09	328.61

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.)	0.9176 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.9810 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1232 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.1590 % (0)
YTD High date	1.3313 % (2024/05/31)
YTD Low date	0.8788 % (2024/07/16)
52 Weeks High date	1.8500 % (2023/08/15)
52 Weeks Low date	0.8788 % (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	