

CHF INT RATE SWAP (ANN/6MO) CHF SARON 9 YEARS

ISIN: -

2024/08/16 20:13:13

5Y

Price
0.7288 %
Difference  **-0.02 (-2 Bp)**

General attributes

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

Market data

Open 0.7488%
 Close (prev. day) 0.7488%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-42.33%	-58.77%	+431.27%
Perf (abs.)	-0.54	-1.04	+0.95
Beta	-	-	-
Volatility	39.31	42.37	272.02

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.)	0.7253 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.8069 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0262 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.1187 % (0)
YTD High date	1.3438 % (2024/05/31)
YTD Low date	0.6713 % (2024/08/05)
52 Weeks High date	1.8625 % (2023/09/28)
52 Weeks Low date	0.6713 % (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	