

CHF INT RATE SWAP (ANN/6MO) CHF SARON 10 YEARS

ISIN: -

2024/09/14 00:44:07			
Price	0.6575 %		
Difference	-0.01 (-1 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.6700%		
Close (prev. day)	0.6700%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-43.87%	-62.21%	+1,389.22%
Perf (abs.)	-0.51	-1.08	+0.71
Beta	-	-	-
Volatility	40.06	39.98	239.49
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.)	0.6735 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.7160 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.8987 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0918 % (0)
YTD High date	1.3588 % (2024/01/05)
YTD Low date	0.2400 % (2024/09/04)
52 Weeks High date	1.8850 % (2023/09/28)
52 Weeks Low date	0.2400 % (2024/09/04)

Recent research

on market		
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2024/09/13	Czechia Gradual economic recovery	
2024/09/13	Week Ahead	
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2024/09/13	Hungary Boosting growth remains a challenge	