

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 11 YEARS

ISIN: -

2024/05/19 15:55:29			
<b>Price</b>	1.2138 %		
<b>Difference</b>	0.00 (0 Bp)		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	1.2138%		
Close (prev. day)	1.2138%		
<b>Performance and Risk</b>			
	6m	1Y	3Y
Perf (%)	-14.52%	-35.31%	+1,029.12%
Perf (abs.)	-0.21	-0.66	+1.11
Beta	-	-	-
Volatility	37.86	45.41	312.80
<b>Futures and Options</b>			
Related Futures	-		
Related Options	-		



Information about previous performance does not guarantee future performance.  
Source: FactSet

<b>Price data</b>	
Ø price 5 days   Ø volume 5 days (pcs.)	1.2108 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.2330 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.2286 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.3642 % (0)
YTD High   date	1.3763 % (2024/01/05)
YTD Low   date	1.1288 % (2024/03/07)
52 Weeks High   date	2.0488 % (2023/06/16)
52 Weeks Low   date	-0.0062 % (2023/06/29)

**Recent research**

on market		
Date	Headline	Download
2024/05/17	Week Ahead	
2024/05/17	Ranní restart: nadávky, 327 mld. USD, 10 minut a d...	
2024/05/16	Ranní restart: rovnost vs. růst, solární křivka a ...	
2024/05/15	Attack on the Slovak Prime Minister	
2024/05/15	NBR is looking for an optimal timing for cutting r...	