

CHF INT RATE SWAP (ANN/6MO) CHF SARON 1 YEAR

ISIN: -

| | | | |
|-----------------------------|-------------------|---------|----------|
| 2024/07/17 17:40:53 | | | |
| Price | 0.9113 % | | |
| Difference | 0.00 (0 Bp) | | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 0.9113% | | |
| Close (prev. day) | 0.9113% | | |
| Performance and Risk | | | |
| | 6m | 1Y | 3Y |
| Perf (%) | -32.18% | -51.27% | +221.91% |
| Perf (abs.) | -0.43 | -0.96 | +1.66 |
| Beta | - | - | - |
| Volatility | 28.85 | 25.81 | 166.21 |
| 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.) | 0.9276 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 0.9976 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 1.1224 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 1.2626 % (0) |
| YTD High date | 1.4513 % (2024/01/05) |
| YTD Low date | 0.9088 % (2024/07/16) |
| 52 Weeks High date | 1.9450 % (2023/09/21) |
| 52 Weeks Low date | 0.9088 % (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 | |