

CHF INT RATE SWAP (ANN/6MO) CHF SARON 13 YEARS

ISIN: -

| | | | |
|-----------------------------|-------------------|---------|----------|
| 2024/05/07 04:17:14 | | | |
| Price | 1.2588 % | | |
| Difference | 0.00 (0 Bp) | | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 1.2588% | | |
| Close (prev. day) | 1.2588% | | |
| Performance and Risk | | | |
| | 6m | 1Y | 3Y |
| Perf (%) | -24.26% | -36.31% | +799.14% |
| Perf (abs.) | -0.40 | -0.72 | +1.12 |
| Beta | - | - | - |
| Volatility | 36.54 | 42.25 | 217.67 |
| 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.) | 1.2651 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 1.2700 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 1.2717 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 1.4228 % (0) |
| YTD High date | 1.3938 % (2024/01/05) |
| YTD Low date | 1.1563 % (2024/01/04) |
| 52 Weeks High date | 2.0688 % (2023/06/16) |
| 52 Weeks Low date | 0.0038 % (2023/06/29) |

Recent research

| on market | | |
|------------|---|----------|
| Date | Headline | Download |
| 2024/05/06 | 20 let ČR v EU: Růst životní úrovně i nevyužitý po... | |
| 2024/05/06 | Unfavorable factors behind the shiny figure | |
| 2024/05/06 | Ranní restart: Čína a mobilizace zdrojů, citlivá Č... | |
| 2024/05/06 | Mixed data on retail sales and industrial output | |
| 2024/05/03 | Week Ahead | |