


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

ISIN: -

2024/06/26 16:52:51			
Price	1.0488 %		
Difference		0.01 (1 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.0363%		
Close (prev. day)	1.0363%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-12.83%	-42.07%	+602.58%
Perf (abs.)	-0.15	-0.75	+0.89
Beta	-	-	-
Volatility	34.52	41.53	214.03
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.)	1.0738 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2469 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2518 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3140 % (0)
YTD High date	1.3938 % (2024/01/05)
YTD Low date	1.0113 % (2024/06/25)
52 Weeks High date	1.9350 % (2023/09/28)
52 Weeks Low date	0.0038 % (2023/06/29)

Recent research

on market		
Date	Headline	Download
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2024/06/26	 Credit Markets Weekly	
2024/06/26	 Ranní restart	
2024/06/25	 High pressure economy: What have we learned?	
2024/06/25	 Diving into Slovak competitiveness	