

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

ISIN: -

2024/06/29 05:20:19			
Price	1.0163 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.0163%		
Close (prev. day)	1.0163%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-11.73%	-41.21%	+681.77%
Perf (abs.)	-0.14	-0.71	+0.89
Beta	-	-	-
Volatility	34.35	41.43	213.83
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.)	1.0453 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2185 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2432 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3040 % (0)
YTD High date	1.3938 % (2024/01/05)
YTD Low date	0.9888 % (2024/06/28)
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
2024/06/28	Week Ahead	
2024/06/28	May industrial production declined 3.3% y/y	
2024/06/28	Retail trade up 8.4% y/y in May	
2024/06/28	Trendovník: Pražský realitní trh znovu ožívá	
2024/06/28	Last month in toleration band	