

CHF INT RATE SWAP (ANN/6MO) CHF SARON 14 YEARS

ISIN: -

2024/10/18 23:38:55			
Price	0.6275 %		
Difference		-0.02 (-2 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.6425%		
Close (prev. day)	0.6450%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-51.92%	-65.55%	+109.17%
Perf (abs.)	-0.68	-1.19	+0.33
Beta	-	-	-
Volatility	40.58	45.23	87.14
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.)	0.6608 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.7029 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.8033 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0755 % (0)
YTD High date	1.4025 % (2024/01/05)
YTD Low date	0.0563 % (2024/09/20)
52 Weeks High date	1.8480 % (2023/11/01)
52 Weeks Low date	0.0563 % (2024/09/20)

Recent research

on market		
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2024/10/17	ECB cuts further	
2024/10/17	Week Ahead	
2024/10/17	Ranni restart	
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