

CHF INT RATE SWAP (ANN/6MO) CHF SARON 25 YEARS

ISIN: -

2024/05/07 00:02:25			
Price	1.2975 %		
Difference	-0.00 (-0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.3000%		
Close (prev. day)	1.3000%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-22.42%	-34.47%	+302.33%
Perf (abs.)	-0.38	-0.68	+0.98
Beta	-	-	-
Volatility	35.37	34.78	112.26
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.)	1.3050 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3161 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.3124 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4376 % (0)
YTD High date	1.4100 % (2024/02/16)
YTD Low date	1.1250 % (2024/01/04)
52 Weeks High date	2.0700 % (2023/05/19)
52 Weeks Low date	-0.0325 % (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	