

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

ISIN: -

2024/05/19 15:55:29			
Price	1.2900 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2900%		
Close (prev. day)	1.2900%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-12.17%	-33.68%	+246.31%
Perf (abs.)	-0.18	-0.66	+0.92
Beta	-	-	-
Volatility	33.70	34.75	112.10
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.)	1.2845 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3063 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.3063 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4151 % (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
2024/05/17	Week Ahead	
2024/05/17	Ranní restart: nadávky, 327 mld. USD, 10 minut a d...	
2024/05/16	Ranní restart: rovnost vs. růst, solární křivka a ...	
2024/05/15	Attack on the Slovak Prime Minister	
2024/05/15	NBR is looking for an optimal timing for cutting r...	