

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

ISIN: -

2024/07/17 17:50:09			
Price	0.9675 %		
Difference	-0.02 (-2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.9850%		
Close (prev. day)	0.9850%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-25.94%	-44.19%	+411.69%
Perf (abs.)	-0.35	-0.78	+0.79
Beta	-	-	-
Volatility	32.25	34.89	110.63
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.)	1.0250 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0888 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2372 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2783 % (0)
YTD High date	1.4100 % (2024/02/16)
YTD Low date	0.9775 % (2024/07/16)
52 Weeks High date	1.9288 % (2023/10/04)
52 Weeks Low date	0.9775 % (2024/07/16)

Recent research

on market		
Date	Headline	Download
2024/07/17	Credit Markets Weekly	
2024/07/17	Velký přehled o recyklaci skla v ČR	
2024/07/17	Ranní restart	
2024/07/16	Plastové odpady mimo PET: Produkce, recyklace a po...	
2024/07/16	Ranní restart: bydlení v ČR, násilí a kabely	