

CHF INT RATE SWAP (ANN/6MO) CHF SARON 15 YEARS

ISIN: -

2024/05/07 04:17:14			
Price	1.2825 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2825%		
Close (prev. day)	1.2825%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-23.77%	-35.79%	+432.16%
Perf (abs.)	-0.40	-0.72	+1.04
Beta	-	-	-
Volatility	35.64	33.15	231.08
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.)	1.2881 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2952 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2980 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4463 % (0)
YTD High date	1.4088 % (2024/01/09)
YTD Low date	1.1700 % (2024/01/04)
52 Weeks High date	2.0800 % (2023/06/16)
52 Weeks Low date	0.0125 % (2023/06/29)

Recent research

on market		
Date	Headline	Download
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2024/05/06	Unfavorable factors behind the shiny figure	
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2024/05/06	Mixed data on retail sales and industrial output	
2024/05/03	Week Ahead	