


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

ISIN: -

2024/07/17 17:11:00			
Price	0.9825 %		
Difference		-0.01 (-1 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.9950%		
Close (prev. day)	0.9950%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-26.30%	-44.57%	+722.31%
Perf (abs.)	-0.36	-0.80	+0.87
Beta	-	-	-
Volatility	33.70	33.03	228.58
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.)	1.0313 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0929 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2338 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2826 % (0)
YTD High date	1.4088 % (2024/01/09)
YTD Low date	0.9875 % (2024/07/16)
52 Weeks High date	1.9538 % (2023/09/28)
52 Weeks Low date	0.9875 % (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	