

CHF INT RATE SWAP (ANN/6MO) CHF SARON 12 YEARS

ISIN: -

2024/05/20 05:00:14			
Price	1.2300 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2300%		
Close (prev. day)	1.2300%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-14.51%	-36.52%	+568.48%
Perf (abs.)	-0.21	-0.71	+1.05
Beta	-	-	-
Volatility	36.67	45.36	280.69
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.)	1.2215 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2471 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2451 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3792 % (0)
YTD High date	1.3850 % (2024/01/05)
YTD Low date	1.1450 % (2024/01/04)
52 Weeks High date	2.0575 % (2023/06/16)
52 Weeks Low date	-0.0025 % (2023/06/29)

Recent research

on market		
Date	Headline	Download
2024/05/20	Ranní restart	
2024/05/19	Hungarian central bank to cut rates further	
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 ...	