

CHF INT RATE SWAP (ANN/6MO) CHF SARON 2 YEARS

ISIN: -

| | | | |
|-----------------------------|-------------------|-----------|-----------|
| 2024/07/12 16:49:14 | | | |
| Price | 0.8663 % | | |
| Difference | 0.00 (0 Bp) | | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 0.8638% | | |
| Close (prev. day) | 0.8638% | | |
| Performance and Risk | | | |
| | 6m | 1y | 3y |
| Perf (%) | -27.94% | -56.21% | +231.68% |
| Perf (abs.) | -0.34 | -1.11 | +1.52 |
| Beta | - | - | - |
| Volatility | 37.68 | 35.52 | 260.55 |
| 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.) | 0.8958 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 0.9551 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 1.0643 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 1.1280 % (0) |
| YTD High date | 1.2963 % (2024/01/05) |
| YTD Low date | 0.8563 % (2024/06/28) |
| 52 Weeks High date | 1.9725 % (2023/07/12) |
| 52 Weeks Low date | 0.8563 % (2024/06/28) |

Recent research

| on market | | |
|------------|---------------------------------|----------|
| Date | Headline | Download |
| 2024/07/12 | Week Ahead | |
| 2024/07/12 | Wochenausblick | |
| 2024/07/12 | Bumpy recovery of manufacturing | |
| 2024/07/11 | Bausparkasse Wüstenrot AG | |
| 2024/07/11 | NBS delivers another rate cut | |