

CHF INT RATE SWAP (ANN/6MO) CHF SARON 3 YEARS

ISIN: -

2024/06/04 14:47:00			
Price	1.1988 %		
Difference	-0.01 (-1 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2113%		
Close (prev. day)	1.2113%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+12.02%	-30.93%	+309.57%
Perf (abs.)	+0.13	-0.54	+1.79
Beta	-	-	-
Volatility	40.00	40.18	388.65
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.)	1.2393 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1346 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0761 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.1773 % (0)
YTD High date	1.2888 % (2024/05/31)
YTD Low date	0.9763 % (2024/03/21)
52 Weeks High date	2.0738 % (2023/06/16)
52 Weeks Low date	0.9488 % (2023/12/14)

Recent research

on market		
Date	Headline	Download
2024/06/04	GDP grew by 1.1% y/y in 1Q24	
2024/06/04	České dráhy	
2024/06/04	Montenegro Growth to moderate after exceptional ...	
2024/06/04	České dráhy	
2024/06/03	EZB wird ersten Schritt setzen	