

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

ISIN: -

2024/08/09 21:41:18			
Price	0.6588 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.6588%		
Close (prev. day)	0.6588%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-41.89%	-61.89%	+205.75%
Perf (abs.)	-0.48	-1.07	+1.28
Beta	-	-	-
Volatility	46.74	45.50	388.54
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.)	0.6303 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.7655 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.9764 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0335 % (0)
YTD High date	1.2888 % (2024/05/31)
YTD Low date	0.5138 % (2024/08/05)
52 Weeks High date	1.8363 % (2023/08/15)
52 Weeks Low date	0.5138 % (2024/08/05)

Recent research

on market		
Date	Headline	Download
2024/08/09	Cautiously dovish, data dependent NBR	
2024/08/09	Week Ahead	
2024/08/09	Wochenausblick	
2024/08/09	Industrial Production Fell Below Expectations	
2024/08/08	NBS keeps key rate at 6%	