

CHF INT RATE SWAP (ANN/6MO) CHF SARON 4 YEARS

ISIN: -

2024/07/12 17:12:33			
Price	0.8550 %		
Difference	0.01 (1 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.8450%		
Close (prev. day)	0.8450%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-27.00%	-56.22%	+264.72%
Perf (abs.)	-0.31	-1.09	+1.36
Beta	-	-	-
Volatility	41.97	41.76	227.77
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.)	0.8820 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.9397 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0581 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0901 % (0)
YTD High date	1.2875 % (2024/05/31)
YTD Low date	0.8225 % (2024/06/28)
52 Weeks High date	1.9300 % (2023/07/12)
52 Weeks Low date	0.8225 % (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	