

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

ISIN: -

2024/07/12 17:12:33

Price

0.8863 %

Difference



0.01 (1 Bp)

General attributes

ISIN	-
Symbol	-.OTD
Exchange	OTC Data Services
Security type	Interest rate

Market data

Open	0.8763%
Close (prev. day)	0.8763%

Performance and Risk

	6m	1y	3y
Perf (%)	-26.67%	-53.70%	+348.24%
Perf (abs.)	-0.32	-1.02	+1.23
Beta	-	-	-
Volatility	41.32	39.36	227.72

Futures and Options

Related Futures	-
Related Options	-

5y



Information about previous performance does not guarantee future performance.
Source: FactSet

Price data

Ø price 5 days Ø volume 5 days (pcs.)	0.9133 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.9678 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0887 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.1214 % (0)
YTD High date	1.3013 % (2024/05/31)
YTD Low date	0.8513 % (2024/06/28)
52 Weeks High date	1.8925 % (2023/07/12)
52 Weeks Low date	0.8513 % (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	