

CHF INT RATE SWAP (ANN/6MO) CHF SARON 9 YEARS

ISIN: -

2024/08/09 17:08:38			
Price	0.7638 %		
Difference	-0.01 (-1 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.7688%		
Close (prev. day)	0.7688%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-38.31%	-55.14%	+498.34%
Perf (abs.)	-0.48	-0.95	+0.96
Beta	-	-	-
Volatility	39.25	42.18	272.00
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.)	0.7423 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.8609 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0630 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.1337 % (0)
YTD High date	1.3438 % (2024/05/31)
YTD Low date	0.6713 % (2024/08/05)
52 Weeks High date	1.8625 % (2023/09/28)
52 Weeks Low date	0.6713 % (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%	