

CHF INT RATE SWAP (ANN/6MO) CHF SARON 10 YEARS

ISIN: -

2024/07/12 17:12:33

Price

0.9788 %

Difference



0.01 (1 Bp)

General attributes

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

Market data

Open	0.9663%
Close (prev. day)	0.9663%

Performance and Risk

	6m	1y	3y
Perf (%)	-25.95%	-48.98%	+1,521.03%
Perf (abs.)	-0.34	-0.93	+1.03
Beta	-	-	-
Volatility	37.45	36.78	249.55

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.)	1.0043 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0533 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1732 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2167 % (0)
YTD High date	1.3588 % (2024/01/05)
YTD Low date	0.9413 % (2024/06/28)
52 Weeks High date	1.8938 % (2023/07/12)
52 Weeks Low date	0.9413 % (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	