


CHF INT RATE SWAP (ANN/6MO) CHF SARON 11 YEARS

ISIN: -

2024/07/12 17:12:33			
Price	1.0000 %		
Difference		0.02 (2 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.9850%		
Close (prev. day)	0.9850%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-25.94%	-48.19%	+2,173.68%
Perf (abs.)	-0.35	-0.92	+1.03
Beta	-	-	-
Volatility	36.53	45.20	208.86
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.)	1.0250 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0730 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1937 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2398 % (0)
YTD High date	1.3763 % (2024/01/05)
YTD Low date	0.9600 % (2024/06/28)
52 Weeks High date	1.9075 % (2023/09/28)
52 Weeks Low date	0.9600 % (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	