

CHF INT RATE SWAP (ANN/6MO) CHF SARON 1 YEAR

ISIN: -

2024/07/12 17:12:33

Price

0.9388 %

Difference



-0.00 (-0 Bp)

General attributes

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

Market data

Open	0.9413%
Close (prev. day)	0.9413%

Performance and Risk

	6m	1y	3y
Perf (%)	-32.22%	-51.54%	+228.07%
Perf (abs.)	-0.45	-1.00	+1.68
Beta	-	-	-
Volatility	28.97	25.76	166.13

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.)	0.9683 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0301 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1314 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2778 % (0)
YTD High date	1.4513 % (2024/01/05)
YTD Low date	0.9338 % (2024/07/11)
52 Weeks High date	1.9450 % (2023/09/21)
52 Weeks Low date	0.9338 % (2024/07/11)

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	