

CHF INT RATE SWAP (ANN/6MO) CHF SARON 25 YEARS

ISIN: -

2024/06/05 19:28:35			
Price	1.2625 %		
Difference	-0.05 (-5 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.3150%		
Close (prev. day)	1.3150%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+1.44%	-29.30%	+253.02%
Perf (abs.)	+0.02	-0.55	+0.94
Beta	-	-	-
Volatility	32.02	33.91	112.12
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.)	1.3435 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3060 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.3007 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3811 % (0)
YTD High date	1.4100 % (2024/02/16)
YTD Low date	1.1250 % (2024/01/04)
52 Weeks High date	2.0350 % (2023/06/16)
52 Weeks Low date	-0.0325 % (2023/06/29)

Recent research

on market			
Date		Headline	Download
2024/06/05		Marktkommentar	
2024/06/05		Credit Markets Weekly	
2024/06/05		Credit Markets Weekly (DE)	
2024/06/05		NBP stays on hold	
2024/06/05		Corporate Credit Monitor Austria	