

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

ISIN: -

2024/07/12 17:12:45

Price

1.0475 %

Difference



0.02 (2 Bp)

General attributes

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

Market data

Open	1.0325%
Close (prev. day)	1.0325%

Performance and Risk

	6m	1y	3y
Perf (%)	-23.02%	-44.41%	+391.67%
Perf (abs.)	-0.31	-0.83	+0.82
Beta	-	-	-
Volatility	31.85	34.72	110.57

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.)	1.0695 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1161 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2495 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2904 % (0)
YTD High date	1.4100 % (2024/02/16)
YTD Low date	1.0150 % (2024/06/28)
52 Weeks High date	1.9288 % (2023/10/04)
52 Weeks Low date	1.0150 % (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	