

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

ISIN: -

2024/08/09 22:29:47

Price

0.8275 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	0.8350%
Close (prev. day)	0.8350%

Performance and Risk

	6m	1y	3y
Perf (%)	-39.38%	-52.35%	+1,418.18%
Perf (abs.)	-0.54	-0.92	+0.78
Beta	-	-	-
Volatility	33.14	35.84	92.16

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.)	0.8130 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.9359 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1442 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2292 % (0)
YTD High date	1.4100 % (2024/02/16)
YTD Low date	0.7600 % (2024/08/06)
52 Weeks High date	1.9288 % (2023/10/04)
52 Weeks Low date	0.7600 % (2024/08/06)

Recent research

on market		
Date	Headline	Download
2024/08/09	Cautiously dovish, data dependent NBR	
2024/08/09	Week Ahead	
2024/08/09	Wochenausblick	
2024/08/09	Industrial Production Fell Below Expectations	
2024/08/08	NBS keeps key rate at 6%	