

CHF INT RATE SWAP (ANN/6MO) CHF SARON 20 YEARS

ISIN: -

2024/07/12 17:12:33			
Price	1.0625 %		
Difference	0.02 (2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.0475%		
Close (prev. day)	1.0475%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-23.61%	-44.72%	+410.98%
Perf (abs.)	-0.32	-0.85	+0.84
Beta	-	-	-
Volatility	32.14	32.55	98.54
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.)	1.0865 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1313 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2628 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3081 % (0)
YTD High date	1.4250 % (2024/02/16)
YTD Low date	1.0250 % (2024/06/28)
52 Weeks High date	1.9538 % (2023/10/04)
52 Weeks Low date	1.0250 % (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	