

CHF INT RATE SWAP (ANN/6MO) CHF SARON 12 YEARS

ISIN: -

2024/10/18 23:38:55			
Price	0.5875 %		
Difference	-0.02 (-2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.6050%		
Close (prev. day)	0.6075%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-53.83%	-67.16%	+126.83%
Perf (abs.)	-0.69	-1.20	+0.33
Beta	-	-	-
Volatility	42.35	49.53	119.47
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.)	0.6243 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.6720 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.7756 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0466 % (0)
YTD High date	1.3850 % (2024/01/05)
YTD Low date	0.0288 % (2024/09/20)
52 Weeks High date	1.8163 % (2023/10/23)
52 Weeks Low date	0.0288 % (2024/09/20)

Recent research

on market			
Date		Headline	Download
2024/10/17		ECB cuts further	
2024/10/17		EZB senkt weiter	
2024/10/17		Week Ahead	
2024/10/17		Wochenausblick	
2024/10/16		Corporate Credit Monitor Austria	