

CHF INT RATE SWAP (ANN/6MO) CHF SARON 30 YEARS

ISIN: -

2024/07/12 17:12:33			
Price	1.0125 %		
Difference	0.02 (2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.9975%		
Close (prev. day)	0.9975%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-23.05%	-45.19%	+446.58%
Perf (abs.)	-0.30	-0.82	+0.82
Beta	-	-	-
Volatility	32.80	33.79	254.93
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.)	1.0335 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0802 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2145 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2539 % (0)
YTD High date	1.3775 % (2024/02/16)
YTD Low date	0.9800 % (2024/06/28)
52 Weeks High date	1.8913 % (2023/10/04)
52 Weeks Low date	0.9800 % (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	