

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

ISIN: -

2024/08/09 16:32:23			
Price	0.7725 %		
Difference	-0.02 (-2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.7875%		
Close (prev. day)	0.7875%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-41.45%	-54.35%	+31,400.00%
Perf (abs.)	-0.56	-0.94	+0.79
Beta	-	-	-
Volatility	34.05	35.04	151.44
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.)	0.7695 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.8962 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1070 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.1925 % (0)
YTD High date	1.3775 % (2024/02/16)
YTD Low date	0.7200 % (2024/08/06)
52 Weeks High date	1.8913 % (2023/10/04)
52 Weeks Low date	0.7200 % (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%	