

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

ISIN: -

2024/10/18 23:38:55

Price

0.5938 %

Difference -0.01 (-1 Bp)

General attributes

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

Market data

Open	0.6038%
Close (prev. day)	0.6063%

Performance and Risk

	6m	1y	3y
Perf (%)	-54.24%	-66.14%	+37.29%
Perf (abs.)	-0.70	-1.16	+0.16
Beta	-	-	-
Volatility	42.59	40.21	128.22

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.)	0.6145 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.6415 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.7410 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0415 % (0)
YTD High date	1.3775 % (2024/02/16)
YTD Low date	-0.0212 % (2024/09/20)
52 Weeks High date	1.8050 % (2023/11/01)
52 Weeks Low date	-0.0212 % (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	