

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 2 YEARS

ISIN: -

2024/04/23 11:17:56

**Price**  
**1.0538 %**  
 Difference  0.01 (1 Bp)

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

**Market data**  
 Open 1.0438%  
 Close (prev. day) 1.0463%

**Performance and Risk**

	6m	1y	3y
Perf (%)	-31.78%	-43.60%	+258.77%
Perf (abs.)	-0.49	-0.81	+1.71
Beta	-	-	-
Volatility	41.12	34.34	260.50

**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.)	1.0669 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.0378 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.0970 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.3205 % (0)
YTD High   date	1.2963 % (2024/01/05)
YTD Low   date	0.9913 % (2024/03/21)
52 Weeks High   date	2.0900 % (2023/06/16)
52 Weeks Low   date	0.9750 % (2023/06/01)

**Recent research**

on market		
Date	Headline	Download
2024/04/23	 OeKB	
2024/04/23	 OeKB	
2024/04/23	 CEE Special Report   Strong growth in CEE economie...	
2024/04/22	 Wird sich die Stimmung im April verbessern?	
2024/04/22	 Kommunalkredit Austria AG	