

CHF INT RATE SWAP (ANN/6MO) CHF SARON 3 YEARS

ISIN: -

2024/04/26 23:00:34			
Price	1.0613 %		
Difference	-0.02 (-2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.0813%		
Close (prev. day)	1.0838%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-24.19%	-41.33%	+278.97%
Perf (abs.)	-0.34	-0.75	+1.65
Beta	-	-	-
Volatility	49.31	40.54	388.43
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.)	1.0608 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0382 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0648 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2715 % (0)
YTD High date	1.2563 % (2024/01/05)
YTD Low date	0.9763 % (2024/03/21)
52 Weeks High date	2.0738 % (2023/06/16)
52 Weeks Low date	0.9488 % (2023/12/14)

Recent research

on market			
Date		Headline	Download
2024/04/26		Week Ahead	
2024/04/26		Wochenausblick	
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	