

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

ISIN: -

2024/05/02 20:27:37

Price

1.1088 %

Difference



0.04 (4 Bp)

General attributes

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

Market data

Open	1.0738%
Close (prev. day)	1.0738%

Performance and Risk

	6m	1y	3y
Perf (%)	-23.98%	-40.22%	+286.75%
Perf (abs.)	-0.34	-0.72	+1.65
Beta	-	-	-
Volatility	42.92	40.56	388.43

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.)	1.0619 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0471 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0627 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2567 % (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
2024/05/02	CNB may ease the pace of rate cuts	
2024/05/02	CNB a press conference can be important	
2024/05/02	FX markets reflect uncertain interest rate outlook	
2024/05/02	FX-Märkte spiegeln unsicheres Zinsumfeld wider	
2024/05/02	Corporate Credit Monitor Austria	