

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

ISIN: -

2024/05/10 23:21:44

**Price**  
**1.0963 %**  
 Difference  0.02 (2 Bp)

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

**Market data**  
 Open 1.0763%  
 Close (prev. day) 1.0763%

**Performance and Risk**

	6m	1y	3y
Perf (%)	-24.16%	-34.70%	+287.40%
Perf (abs.)	-0.35	-0.58	+1.68
Beta	-	-	-
Volatility	42.77	40.30	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.)	1.0773 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.0649 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.0623 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2319 % (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
2024/05/10	 Week Ahead	
2024/05/10	 Wochenausblick	
2024/05/10	 Key rate remains at 6.5%	
2024/05/10	 NBR preview: Stick to the forward guidance	
2024/05/10	 Disinflation ended in April	