

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

ISIN: -

2024/07/12 17:12:33

**Price**  
**0.8513 %**  
 Difference  0.01 (1 Bp)

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

**Market data**  
 Open 0.8438%  
 Close (prev. day) 0.8438%

**Performance and Risk**

	6m	1y	3y
Perf (%)	-27.34%	-56.92%	+243.50%
Perf (abs.)	-0.32	-1.12	+1.43
Beta	-	-	-
Volatility	41.00	41.37	388.36

**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.)	0.8788 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.9391 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.0548 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.0937 % (0)
YTD High   date	1.2888 % (2024/05/31)
YTD Low   date	0.8288 % (2024/06/28)
52 Weeks High   date	1.9588 % (2023/07/12)
52 Weeks Low   date	0.8288 % (2024/06/28)

**Recent research**

on market

Date	Headline	Download
2024/07/12	 Week Ahead	
2024/07/12	 Wochenausblick	
2024/07/12	 Bumpy recovery of manufacturing	
2024/07/11	 Bausparkasse Wüstenrot AG	
2024/07/11	 NBS delivers another rate cut	