

CHF INT RATE SWAP (ANN/6MO) CHF SARON 4 YEARS

ISIN: -

2024/04/28 20:41:42

Price
1.0725 %

Difference 0.00 (0 Bp)

General attributes

ISIN -

Symbol -.OTD

Exchange OTC Data Services

Security type Interest rate

Market data

Open 1.0725%

Close (prev. day) 1.0725%

Performance and Risk

	6m	1y	3y
Perf (%)	-33.69%	-40.08%	+314.50%
Perf (abs.)	-0.55	-0.72	+1.57
Beta	-	-	-
Volatility	45.71	41.19	227.86

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.)	1.0816 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0523 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0669 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2598 % (0)
YTD High date	1.2550 % (2024/01/05)
YTD Low date	0.9713 % (2024/03/22)
52 Weeks High date	2.0525 % (2023/06/16)
52 Weeks Low date	0.9300 % (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	