

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

ISIN: -

2024/05/02 20:27:37			
Price	1.1125 %		
Difference	0.03 (3 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.0800%		
Close (prev. day)	1.0800%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-23.86%	-39.66%	+322.68%
Perf (abs.)	-0.34	-0.71	+1.57
Beta	-	-	-
Volatility	44.50	41.27	227.76
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.)	1.0694 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0589 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0660 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2511 % (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
2024/05/02	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	