

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

ISIN: -

2024/05/12 15:12:40			
Price	1.1000 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.1000%		
Close (prev. day)	1.1000%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-23.72%	-34.81%	+320.88%
Perf (abs.)	-0.34	-0.59	+1.60
Beta	-	-	-
Volatility	44.05	40.95	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.)	1.0800 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0737 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0653 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2272 % (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
2024/05/10	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	