

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

ISIN: -

2024/05/23 18:32:13

Price
1.1750 %
 Difference  0.06 (6 Bp)

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

Market data
 Open 1.1150%
 Close (prev. day) 1.1150%

Performance and Risk

	6m	1y	3y
Perf (%)	-10.98%	-36.65%	+334.24%
Perf (abs.)	-0.14	-0.65	+1.59
Beta	-	-	-
Volatility	42.64	41.02	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.)	1.0950 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0842 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0643 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.1983 % (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
2024/05/23		Corporate Credit Monitor CEE	
2024/05/23		Corporate Credit Monitor CEE (DE)	
2024/05/22		Sparkasse Hannover	
2024/05/22		Credit Markets Weekly	
2024/05/22		Credit Markets Weekly (DE)	