

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

ISIN: -

2024/06/23 15:47:28

**Price**  
0.9325 %  
**Difference** 0.00 (0 Bp)

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

**Market data**  
Open 0.9325%  
Close (prev. day) 0.9325%

**Performance and Risk**

	6m	1y	3y
Perf (%)	-12.24%	-52.12%	+295.90%
Perf (abs.)	-0.13	-1.02	+1.41
Beta	-	-	-
Volatility	41.47	41.30	227.72

**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.)	1.0110 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.1500 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.0909 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.1420 % (0)
YTD High   date	1.2875 % (2024/05/31)
YTD Low   date	0.8975 % (2024/06/21)
52 Weeks High   date	1.9525 % (2023/07/10)
52 Weeks Low   date	0.8975 % (2024/06/21)

**Recent research**

on market

Date	Headline	Download
2024/06/21	Wochenausblick	
2024/06/21	Week Ahead	
2024/06/21	Wochenausblick	
2024/06/21	Erste Group Research	
2024/06/20	SNB senkt Leitzins auf 1,25%	