

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 5 YEARS

ISIN: -

2024/04/29 15:06:43

Price

**1.0613** %

Difference



-0.03 (-3 Bp)

## General attributes

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

## Market data

Open	1.0888%
Close (prev. day)	1.0913%

## Performance and Risk

	6m	1y	3y
Perf (%)	-23.69%	-39.33%	+367.48%
Perf (abs.)	-0.34	-0.71	+1.50
Beta	-	-	-
Volatility	45.71	39.90	292.73

## 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.)	1.1038 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.0701 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.0814 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2628 % (0)
YTD High   date	1.2613 % (2024/01/05)
YTD Low   date	0.9838 % (2024/03/22)
52 Weeks High   date	2.0338 % (2023/06/16)
52 Weeks Low   date	0.9363 % (2023/12/14)

## Recent research

on market		
Date	Headline	Download
2024/04/29	Business sentiment up in April 2024	
2024/04/29	HYPO NOE	
2024/04/29	Wie reagiert die Fed auf die jüngsten Daten?	
2024/04/29	Focus on GDP data and central bank meeting in Czec...	
2024/04/26	Week Ahead	