

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

ISIN: -

2024/05/02 20:27:37

Price

1.1238 %

Difference



0.03 (3 Bp)

## General attributes

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

## Market data

Open	1.0938%
Close (prev. day)	1.0938%

## Performance and Risk

	6m	1y	3y
Perf (%)	-22.29%	-39.19%	+381.91%
Perf (abs.)	-0.31	-0.71	+1.48
Beta	-	-	-
Volatility	45.33	40.00	292.59

## 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.)	1.0844 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.0772 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.0805 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2543 % (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
2024/05/02	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	