

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

ISIN: -

2024/05/14 20:00:40

Price

**1.1138** %

Difference



-0.00 (-0 Bp)

## General attributes

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

## Market data

Open	1.1163%
Close (prev. day)	1.1163%

## Performance and Risk

	6m	1y	3y
Perf (%)	-16.07%	-33.21%	+404.17%
Perf (abs.)	-0.21	-0.56	+1.48
Beta	-	-	-
Volatility	43.00	39.71	292.70

## 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.)	1.1069 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.0945 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.0808 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2242 % (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
2024/05/14	We revise year-end CPI forecast to 4.2% y/y	
2024/05/14	SID Bank	
2024/05/14	April: Possibly the Lowest YoY Inflation Rate in t...	
2024/05/14	SID Bank	
2024/05/14	We revise up industrial production growth to 3.1% ...	