

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

ISIN: -

2024/06/08 05:42:48

Price

1.2113 %

Difference

0.00 (0 Bp)

General attributes

ISIN

-

Symbol

-.OTD

Exchange

OTC Data Services

Security type

Interest rate

Market data

Open

1.2113%

Close (prev. day)

1.2113%

Performance and Risk

	6m	1y	3y
Perf (%)	+8.03%	-34.57%	+399.83%
Perf (abs.)	+0.09	-0.64	+1.62
Beta	-	-	-
Volatility	41.32	39.11	292.40

Futures and Options

Related Futures

-

Related Options

-



Price data	
Ø price 5 days Ø volume 5 days (pcs.)	1.1988 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1615 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0954 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.1702 % (0)
YTD High date	1.2913 % (2024/05/31)
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
2024/06/07		Wochenausblick	
2024/06/07		Week Ahead	
2024/06/07		ECB cuts CORRECTION	
2024/06/07		ASFINAG	
2024/06/07		ASFINAG	