

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

ISIN: -

2024/05/10 23:21:44

Price

1.1288 %

Difference



0.02 (2 Bp)

## General attributes

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

## Market data

Open	1.1063%
Close (prev. day)	1.1063%

## Performance and Risk

	6m	1y	3y
Perf (%)	-23.26%	-35.13%	+464.13%
Perf (abs.)	-0.34	-0.61	+1.44
Beta	-	-	-
Volatility	43.57	39.03	228.15

## 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.)	1.1098 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.1146 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.1044 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2588 % (0)
YTD High   date	1.2763 % (2024/01/05)
YTD Low   date	1.0113 % (2024/03/22)
52 Weeks High   date	2.0225 % (2023/06/16)
52 Weeks Low   date	0.7000 % (2023/06/29)

## Recent research

on market			
Date		Headline	Download
2024/05/10		Week Ahead	
2024/05/10		Wochenausblick	
2024/05/10		Key rate remains at 6.5%	
2024/05/10		NBR preview: Stick to the forward guidance	
2024/05/10		Disinflation ended in April	