

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

ISIN: -

2024/06/04 16:47:31

**Price**

1.2138 %

Difference -0.02 (-2 Bp)

**General attributes**

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

**Market data**

Open	1.2313%
Close (prev. day)	1.2313%

**Performance and Risk**

	6m	1y	3y
Perf (%)	+12.45%	-28.72%	+520.24%
Perf (abs.)	+0.14	-0.50	+1.52
Beta	-	-	-
Volatility	40.80	38.41	228.13

**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.)	1.2593 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.1574 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.1122 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2079 % (0)
YTD High   date	1.3013 % (2024/05/31)
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
2024/06/04	GDP grew by 1.1% y/y in 1Q24	
2024/06/04	České dráhy	
2024/06/04	Montenegro   Growth to moderate after exceptional ...	
2024/06/04	České dráhy	
2024/06/03	EZB wird ersten Schritt setzen	