

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 7 YEARS

ISIN: -

|                             |                   |         |          |
|-----------------------------|-------------------|---------|----------|
| 2024/04/29 21:48:09         |                   |         |          |
| <b>Price</b>                | <b>1.1113 %</b>   |         |          |
| <b>Difference</b>           | -0.04 (-4 Bp)     |         |          |
| <b>General attributes</b>   |                   |         |          |
| ISIN                        | -                 |         |          |
| Symbol                      | -.OTD             |         |          |
| Exchange                    | OTC Data Services |         |          |
| Security type               | Interest rate     |         |          |
| <b>Market data</b>          |                   |         |          |
| Open                        | 1.1438%           |         |          |
| Close (prev. day)           | 1.1463%           |         |          |
| <b>Performance and Risk</b> |                   |         |          |
|                             | 6m                | 1y      | 3y       |
| Perf (%)                    | -24.99%           | -37.83% | +618.69% |
| Perf (abs.)                 | -0.38             | -0.70   | +1.37    |
| Beta                        | -                 | -       | -        |
| Volatility                  | 43.25             | 38.39   | 306.27   |
| <b>Futures and Options</b>  |                   |         |          |
| Related Futures             | -                 |         |          |
| Related Options             | -                 |         |          |



Information about previous performance does not guarantee future performance.  
Source: FactSet

|   |                       |
|---|-----------------------|
| <b>Price data</b>                           |                       |
| Ø price 5 days   Ø volume 5 days (pcs.)     | 1.1613 % (0)          |
| Ø price 30 days   Ø volume 30 days (pcs.)   | 1.1254 % (0)          |
| Ø price 100 days   Ø volume 100 days (pcs.) | 1.1356 % (0)          |
| Ø price 250 days   Ø volume 250 days (pcs.) | 1.3134 % (0)          |
| YTD High   date                             | 1.2975 % (2024/01/05) |
| YTD Low   date                              | 1.0388 % (2024/03/08) |
| 52 Weeks High   date                        | 2.0163 % (2023/06/16) |
| 52 Weeks Low   date                         | 0.4513 % (2023/06/29) |

**Recent research**

| on market  |   |          |
|------------|---|----------|
| Date       | Headline  | Download |
| 2024/04/29 | Business sentiment up in April 2024                   |          |
| 2024/04/29 | HYPO NOE  |          |
| 2024/04/29 | Wie reagiert die Fed auf die jüngsten Daten?          |          |
| 2024/04/29 | Focus on GDP data and central bank meeting in Czec... |          |
| 2024/04/26 | Week Ahead  |          |