

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

ISIN: -

| | | | |
|-----------------------------|-------------------|---------|----------|
| 2024/05/02 12:50:18 | | | |
| Price | 1.1538 % | | |
| Difference | 0.01 (1 Bp) | | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 1.1463% | | |
| Close (prev. day) | 1.1463% | | |
| Performance and Risk | | | |
| | 6m | 1y | 3y |
| Perf (%) | -25.03% | -37.83% | +693.94% |
| Perf (abs.) | -0.38 | -0.70 | +1.34 |
| Beta | - | - | - |
| Volatility | 43.09 | 38.49 | 306.10 |
| Futures and Options | | | |
| Related Futures | - | | |
| Related Options | - | | |



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

| | |
|---|-----------------------|
| Price data | |
| Ø price 5 days Ø volume 5 days (pcs.) | 1.1376 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 1.1333 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 1.1346 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 1.3057 % (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 |
| 2024/05/02 | Fed continues to wait for price pressure to ease | |
| 2024/05/02 | Fed wartet weiter auf Rückgang des Preisdrucks | |
| 2024/05/02 | BCR Romania Manufacturing PMI up in April | |
| 2024/04/30 | Credit Markets Weekly | |
| 2024/04/30 | Credit Markets Weekly (DE) | |