

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

ISIN: -

2024/05/13 04:01:29

Price
1.1513 %
Difference 0.00 (0 Bp)

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

Market data
Open 1.1513%
Close (prev. day) 1.1513%

Performance and Risk

	6m	1y	3y
Perf (%)	-21.55%	-33.21%	+785.30%
Perf (abs.)	-0.32	-0.57	+1.32
Beta	-	-	-
Volatility	41.90	38.18	306.07

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.)	1.1401 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1447 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1326 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2806 % (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
2024/05/13	Will Romanian central bank begin monetary easing?	
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	