

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

ISIN: -

2024/06/06 18:05:37

**Price**  
**1.2113 %**  
 Difference  0.01 (1 Bp)

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

Market data	
Open	1.1988%
Close (prev. day)	1.1988%

Performance and Risk			
	6m	1y	3y
Perf (%)	+9.85%	-32.61%	+684.78%
Perf (abs.)	+0.11	-0.58	+1.40
Beta	-	-	-
Volatility	39.84	37.49	305.66

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.)	1.2448 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.1824 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.1385 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2297 % (0)
YTD High   date	1.3163 % (2024/05/31)
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
2024/06/06	 ECB cuts	
2024/06/06	 EZB senkt	
2024/06/06	 Industrial production should improve in the next q...	
2024/06/06	 Retail Sales Growth Far Exceeded Expectations	
2024/06/06	 North Macedonia   Growth still appears under press...	