

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 8 YEARS

ISIN: -

2024/05/02 20:27:37

Price

1.1913 %

Difference



0.02 (2 Bp)

### General attributes

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

### Market data

Open	1.1688%
Close (prev. day)	1.1688%

### Performance and Risk

	6m	1y	3y
Perf (%)	-25.53%	-37.41%	+1,257.23%
Perf (abs.)	-0.40	-0.70	+1.27
Beta	-	-	-
Volatility	41.97	39.06	331.86

### 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.)	1.1601 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.1590 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.1605 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.3297 % (0)
YTD High   date	1.3200 % (2024/01/05)
YTD Low   date	1.0588 % (2024/03/07)
52 Weeks High   date	2.0175 % (2023/06/16)
52 Weeks Low   date	0.2525 % (2023/06/29)

### Recent research

on market			
Date		Headline	Download
2024/05/02		CNB may ease the pace of rate cuts	
2024/05/02		CNB a press conference can be important	
2024/05/02		FX markets reflect uncertain interest rate outlook	
2024/05/02		FX-Märkte spiegeln unsicheres Zinsumfeld wider	
2024/05/02		Corporate Credit Monitor Austria	