

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

ISIN: -

2024/05/12 15:12:40			
Price	1.1713 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.1713%		
Close (prev. day)	1.1713%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-23.19%	-35.55%	+1,029.60%
Perf (abs.)	-0.35	-0.65	+1.30
Beta	-	-	-
Volatility	41.47	38.76	331.27
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.)	1.1533 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1665 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1569 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3092 % (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
2024/05/10		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	
2024/05/10		Disinflation ended in April	