

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

ISIN: -

2024/10/18 23:38:55			
<b>Price</b>	<b>0.4725 %</b>		
<b>Difference</b>	<b>-0.02 (-2 Bp)</b>		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.4900%		
Close (prev. day)	0.4925%		
<b>Performance and Risk</b>			
	<b>6m</b>	<b>1y</b>	<b>3y</b>
Perf (%)	-59.92%	-72.06%	+808.65%
Perf (abs.)	-0.71	-1.22	+0.42
Beta	-	-	-
Volatility	48.56	46.31	296.79
<b>Futures and Options</b>			
Related Futures	-		
Related Options	-		



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

<b>Price data</b>	
Ø price 5 days   Ø volume 5 days (pcs.)	0.5145 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.5771 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.6924 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	0.9640 % (0)
YTD High   date	1.3313 % (2024/05/31)
YTD Low   date	0.0325 % (2024/10/07)
52 Weeks High   date	1.7138 % (2023/10/19)
52 Weeks Low   date	0.0325 % (2024/10/07)

**Recent research**

on market		
Date	Headline	Download
2024/10/17	ECB cuts further	
2024/10/17	EZB senkt weiter	
2024/10/17	Week Ahead	
2024/10/17	Wochenausblick	
2024/10/16	Corporate Credit Monitor Austria	