

CHF INT RATE SWAP (ANN/6MO) CHF SARON 9 YEARS

ISIN: -

2024/04/28 20:41:42

Price

1.1913 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	1.1913%
Close (prev. day)	1.1913%

Performance and Risk

	6m	1y	3y
Perf (%)	-16.77%	-36.84%	+2,482.60%
Perf (abs.)	-0.24	-0.70	+1.24
Beta	-	-	-
Volatility	45.84	40.90	328.72

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.)	1.2101 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1746 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1868 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3603 % (0)
YTD High date	1.3413 % (2024/01/05)
YTD Low date	1.0788 % (2024/03/07)
52 Weeks High date	2.0263 % (2023/06/16)
52 Weeks Low date	0.1088 % (2023/06/29)

Recent research

on market			
Date		Headline	Download
2024/04/26		Week Ahead	
2024/04/26		Wochenausblick	
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	