

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

ISIN: -

2024/05/02 23:16:11

Price

1.2113 %

Difference



0.02 (2 Bp)

### General attributes

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

### Market data

Open	1.1888%
Close (prev. day)	1.1888%

### Performance and Risk

	6m	1y	3y
Perf (%)	-26.18%	-36.98%	+7,530.00%
Perf (abs.)	-0.42	-0.70	+1.20
Beta	-	-	-
Volatility	41.10	40.95	317.60

### 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.)	1.1813 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.1826 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.1854 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.3529 % (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
2024/05/02	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	