

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

ISIN: -

2024/10/18 23:38:55

Price

**0.5038** %

Difference



-0.02 (-2 Bp)

## General attributes

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

## Market data

Open	0.5213%
Close (prev. day)	0.5238%

## Performance and Risk

	6m	1y	3y
Perf (%)	-58.15%	-70.67%	+319.83%
Perf (abs.)	-0.70	-1.21	+0.38
Beta	-	-	-
Volatility	46.87	47.11	236.40

## 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.)	0.5443 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.6027 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.7144 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	0.9855 % (0)
YTD High   date	1.3438 % (2024/05/31)
YTD Low   date	0.0113 % (2024/10/07)
52 Weeks High   date	1.7425 % (2023/10/19)
52 Weeks Low   date	0.0113 % (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	