

CHF INT RATE SWAP (ANN/6MO) CHF SARON 10 YEARS

ISIN: -

2024/04/24 16:41:41			
Price	1.2563 %		
Difference	0.04 (4 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2238%		
Close (prev. day)	1.2213%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-28.26%	-38.51%	+61,165.00%
Perf (abs.)	-0.48	-0.77	+1.22
Beta	-	-	-
Volatility	40.89	37.19	424.44
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.)	1.2307 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1856 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2158 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3954 % (0)
YTD High date	1.3588 % (2024/01/05)
YTD Low date	1.1038 % (2024/03/07)
52 Weeks High date	2.0363 % (2023/06/16)
52 Weeks Low date	0.0213 % (2023/06/29)

Recent research

on market			
Date		Headline	Download
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	
2024/04/23		MNB slowed the pace of rate cuts in April	
2024/04/23		As it was promised: MNB reduced the pace	