

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

ISIN: -

2024/05/01 09:52:43			
Price	1.2113 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2113%		
Close (prev. day)	1.2113%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-25.91%	-36.46%	+2,025.09%
Perf (abs.)	-0.42	-0.70	+1.15
Beta	-	-	-
Volatility	40.76	37.10	389.92
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.)	1.2063 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2055 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2125 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3786 % (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
2024/04/30		Credit Markets Weekly	
2024/04/30		Credit Markets Weekly (DE)	
2024/04/30		AT: Economy recovers, inflation eases	
2024/04/30		-	
2024/04/30		1Q24 GDP beats expectations	