

CHF INT RATE SWAP (ANN/6MO) CHF SARON 11 YEARS

ISIN: -

2024/05/02 20:27:37

Price

1.2563 %

Difference



0.02 (2 Bp)

General attributes

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

Market data

| | |
|-------------------|---------|
| Open | 1.2338% |
| Close (prev. day) | 1.2338% |

Performance and Risk

| | 6m | 1y | 3y |
|-------------|---------|---------|------------|
| Perf (%) | -26.67% | -35.87% | +1,351.53% |
| Perf (abs.) | -0.45 | -0.69 | +1.15 |
| Beta | - | - | - |
| Volatility | 39.50 | 45.54 | 316.23 |

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.) | 1.2288 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 1.2333 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 1.2379 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 1.4000 % (0) |
| YTD High date | 1.3763 % (2024/01/05) |
| YTD Low date | 1.1288 % (2024/03/07) |
| 52 Weeks High date | 2.0488 % (2023/06/16) |
| 52 Weeks Low date | -0.0062 % (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 | |