


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

ISIN: -










2024/05/10 23:21:44			
Price	1.2313 %		
Difference		0.02 (2 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2088%		
Close (prev. day)	1.2088%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-23.04%	-35.07%	+2,245.33%
Perf (abs.)	-0.37	-0.67	+1.18
Beta	-	-	-
Volatility	38.65	45.30	312.72
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.)	1.2153 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2372 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2322 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3806 % (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
2024/05/10		Week Ahead	
2024/05/10		Wochenausblick	
2024/05/10		Key rate remains at 6.5%	
2024/05/10		NBR preview: Stick to the forward guidance	
2024/05/10		Disinflation ended in April	