

CHF INT RATE SWAP (ANN/6MO) CHF SARON 1 YEAR

ISIN: -

2024/04/28 20:41:42			
Price	1.1463 %		
Difference	-0.00 (-0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.1463%		
Close (prev. day)	1.1488%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-28.20%	-37.57%	+257.37%
Perf (abs.)	-0.45	-0.69	+1.88
Beta	-	-	-
Volatility	29.16	25.35	166.06
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.)	1.1448 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1408 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2521 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4688 % (0)
YTD High date	1.4513 % (2024/01/05)
YTD Low date	1.0663 % (2024/03/06)
52 Weeks High date	2.1350 % (2023/06/21)
52 Weeks Low date	1.0663 % (2024/03/06)

Recent research

on market			
Date		Headline	Download
2024/04/26		Week Ahead	
2024/04/26		Wochenausblick	
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	