

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

ISIN: -

2024/05/02 20:27:37

Price

1.1788 %

Difference



0.03 (3 Bp)

General attributes

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

Market data

Open	1.1488%
Close (prev. day)	1.1488%

Performance and Risk

	6m	1y	3y
Perf (%)	-32.10%	-37.31%	+257.91%
Perf (abs.)	-0.54	-0.68	+1.88
Beta	-	-	-
Volatility	28.77	25.27	166.06

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.)	1.1438 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1412 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2423 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4554 % (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
2024/05/02	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	