

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

ISIN: -

2024/05/10 23:21:44			
Price	1.1688 %		
Difference	0.02 (2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.1513%		
Close (prev. day)	1.1513%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-32.16%	-32.73%	+259.02%
Perf (abs.)	-0.55	-0.57	+1.90
Beta	-	-	-
Volatility	29.03	25.13	166.07
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.)	1.1548 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1497 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2266 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4311 % (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
2024/05/10	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	