

CHF INT RATE SWAP (ANN/6MO) CHF SARON 13 YEARS

ISIN: -

2024/04/29 10:59:19

Price

1.2338 %

Difference



-0.04 (-4 Bp)

General attributes

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

Market data

Open	1.2738%
Close (prev. day)	1.2763%

Performance and Risk

	6m	1y	3y
Perf (%)	-10.75%	-34.42%	+828.22%
Perf (abs.)	-0.15	-0.67	+1.14
Beta	-	-	-
Volatility	46.40	42.45	218.16

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.)	1.2957 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2613 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2771 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4401 % (0)
YTD High date	1.3938 % (2024/01/05)
YTD Low date	1.1563 % (2024/01/04)
52 Weeks High date	2.0688 % (2023/06/16)
52 Weeks Low date	0.0038 % (2023/06/29)

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	