

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

ISIN: -

2024/05/02 20:27:37			
Price	1.2838 %		
Difference		0.02 (2 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2613%		
Close (prev. day)	1.2613%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-25.81%	-35.19%	+620.74%
Perf (abs.)	-0.44	-0.69	+1.09
Beta	-	-	-
Volatility	36.91	42.47	218.03
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.)	1.2588 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2681 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2753 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4332 % (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
2024/05/02	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	