

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

ISIN: -

2024/07/12 17:12:33			
<b>Price</b>	1.0313 %		
<b>Difference</b>		0.02 (2 Bp)	
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	1.0163%		
Close (prev. day)	1.0163%		
<b>Performance and Risk</b>			
	6m	1y	3y
Perf (%)	-25.13%	-46.69%	+2,291.29%
Perf (abs.)	-0.34	-0.89	+0.97
Beta	-	-	-
Volatility	34.81	42.05	206.74
<b>Futures and Options</b>			
Related Futures	-		
Related Options	-		



Information about previous performance does not guarantee future performance.  
Source: FactSet

<b>Price data</b>	
Ø price 5 days   Ø volume 5 days (pcs.)	1.0568 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.1015 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.2231 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2720 % (0)
YTD High   date	1.3938 % (2024/01/05)
YTD Low   date	0.9888 % (2024/06/28)
52 Weeks High   date	1.9350 % (2023/09/28)
52 Weeks Low   date	0.9888 % (2024/06/28)

**Recent research**

on market			
Date		Headline	Download
2024/07/12		Week Ahead	
2024/07/12		Wochenausblick	
2024/07/12		Bumpy recovery of manufacturing	
2024/07/11		Bausparkasse Wüstenrot AG	
2024/07/11		NBS delivers another rate cut	