

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

ISIN: -

2024/10/18 23:38:55			
Price	<b>0.6088</b> %		
Difference	<span style="color: red;">-0.02 (-2 Bp)</span>		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.6263%		
Close (prev. day)	0.6288%		
<b>Performance and Risk</b>			
	<b>6m</b>	<b>1y</b>	<b>3y</b>
Perf (%)	-52.85%	-66.32%	+123.41%
Perf (abs.)	-0.68	-1.20	+0.34
Beta	-	-	-
Volatility	41.44	46.47	95.79
<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.)	0.6440 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.6890 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.7909 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.0624 % (0)
YTD High   date	1.3938 % (2024/01/05)
YTD Low   date	0.0450 % (2024/09/20)
52 Weeks High   date	1.8325 % (2023/10/19)
52 Weeks Low   date	0.0450 % (2024/09/20)

**Recent research**

on market			
Date		Headline	Download
2024/10/17		ECB cuts further	
2024/10/17		EZB senkt weiter	
2024/10/17		Week Ahead	
2024/10/17		Wochenausblick	
2024/10/16		Corporate Credit Monitor Austria	