

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 14 YEARS

ISIN: -

2024/04/28 20:41:42

**Price**

1.2925 %

**Difference**



0.00 (0 Bp)

**General attributes**

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

**Market data**

Open	1.2925%
Close (prev. day)	1.2925%

**Performance and Risk**

	6m	1y	3y
Perf (%)	-12.22%	-33.97%	+628.17%
Perf (abs.)	-0.18	-0.67	+1.12
Beta	-	-	-
Volatility	45.78	41.42	275.36

**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.)	1.3106 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.2758 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.2923 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.4557 % (0)
YTD High   date	1.4025 % (2024/01/05)
YTD Low   date	1.1650 % (2024/01/04)
52 Weeks High   date	2.0775 % (2023/06/16)
52 Weeks Low   date	0.0100 % (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	