

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

ISIN: -

2024/05/02 17:11:08			
<b>Price</b>	1.2975 %		
<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	1.2750%		
Close (prev. day)	1.2750%		
<b>Performance and Risk</b>			
	6m	1y	3y
Perf (%)	-27.23%	-34.87%	+493.02%
Perf (abs.)	-0.48	-0.68	+1.06
Beta	-	-	-
Volatility	36.67	41.46	275.21
<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.)	1.2731 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.2826 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.2905 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.4489 % (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
2024/05/02	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	