

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

ISIN: -

2024/05/14 09:53:04

Price

1.2675 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	1.2800%
Close (prev. day)	1.2800%

Performance and Risk

	6m	1y	3y
Perf (%)	-17.49%	-32.81%	+422.45%
Perf (abs.)	-0.27	-0.63	+1.04
Beta	-	-	-
Volatility	34.88	41.20	274.86

Futures and Options

Related Futures	-
Related Options	-



5y

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

Price data

Ø price 5 days Ø volume 5 days (pcs.)	1.2725 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2854 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2838 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4242 % (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
2024/05/14	April: Possibly the Lowest YoY Inflation Rate in t...	
2024/05/14	We revise up industrial production growth to 3.1% ...	
2024/05/13	NBR policy rate unchanged at 7.00%	
2024/05/13	Corporate Credit Monitor Austria	
2024/05/13	Inflationsdruck der Dienstleister lässt nach!	