

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 25 YEARS

ISIN: -

2024/04/28 20:41:42			
<b>Price</b>	1.3200 %		
<b>Difference</b>	0.00 (0 Bp)		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	1.3200%		
Close (prev. day)	1.3200%		
<b>Performance and Risk</b>			
	6m	1y	3y
Perf (%)	-24.09%	-32.48%	+277.14%
Perf (abs.)	-0.42	-0.64	+0.97
Beta	-	-	-
Volatility	39.84	35.12	112.31
<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.)	1.3350 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.3061 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.3154 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.4565 % (0)
YTD High   date	1.4100 % (2024/02/16)
YTD Low   date	1.1250 % (2024/01/04)
52 Weeks High   date	2.0700 % (2023/05/19)
52 Weeks Low   date	-0.0325 % (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	