

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

ISIN: -

2024/05/02 20:27:37

Price

1.3225 %

Difference



0.02 (2 Bp)

General attributes

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

Market data

Open	1.3025%
Close (prev. day)	1.3025%

Performance and Risk

	6m	1y	3y
Perf (%)	-24.93%	-32.77%	+256.85%
Perf (abs.)	-0.43	-0.64	+0.94
Beta	-	-	-
Volatility	35.46	35.03	112.32

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.)	1.3006 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3161 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.3146 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4467 % (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
2024/05/02	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	