

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

ISIN: -

2024/05/12 15:12:40

Price
1.3050 %

Difference 0.00 (0 Bp)

General attributes

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

Market data

Open 1.3050%
 Close (prev. day) 1.3050%

Performance and Risk

| | 6m | 1y | 3y |
|-------------|---------|---------|----------|
| Perf (%) | -20.84% | -32.90% | +298.47% |
| Perf (abs.) | -0.34 | -0.64 | +0.98 |
| Beta | - | - | - |
| Volatility | 35.26 | 34.70 | 112.21 |

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.) | 1.2885 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 1.3141 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 1.3099 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 1.4298 % (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 |
| 2024/05/10 | | Week Ahead | |
| 2024/05/10 | | Wochenausblick | |
| 2024/05/10 | | Key rate remains at 6.5% | |
| 2024/05/10 | | NBR preview: Stick to the forward guidance | |
| 2024/05/10 | | Disinflation ended in April | |