

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 20 YEARS

ISIN: -

2024/04/25 21:40:13

Price

1.3725 %

Difference



0.01 (1 Bp)

## General attributes

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

## Market data

Open	1.3625%
Close (prev. day)	1.3600%

## Performance and Risk

	6m	1y	3y
Perf (%)	-23.27%	-30.59%	+292.14%
Perf (abs.)	-0.42	-0.61	+1.02
Beta	-	-	-
Volatility	35.78	33.13	100.63

## 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.)	1.3500 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.3109 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.3285 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.4795 % (0)
YTD High   date	1.4250 % (2024/02/16)
YTD Low   date	1.1575 % (2024/01/04)
52 Weeks High   date	2.0925 % (2023/05/19)
52 Weeks Low   date	-0.0025 % (2023/06/29)

## Recent research

on market			
Date		Headline	Download
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	
2024/04/23		MNB slowed the pace of rate cuts in April	
2024/04/23		As it was promised: MNB reduced the pace	