

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

ISIN: -

2024/05/06 03:56:27			
<b>Price</b>	1.3100 %		
<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	1.3100%		
Close (prev. day)	1.3100%		
<b>Performance and Risk</b>			
	6m	1y	3y
Perf (%)	-20.36%	-34.83%	+306.20%
Perf (abs.)	-0.34	-0.70	+0.99
Beta	-	-	-
Volatility	34.67	32.78	100.57
<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.)	1.3163 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.3259 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.3238 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.4594 % (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
2024/05/03	Week Ahead	
2024/05/03	Wochenausblick	
2024/05/03	Kommunalkredit Austria AG	
2024/05/02	CNB may ease the pace of rate cuts	
2024/05/02	CNB a press conference can be important	