

CHF INT RATE SWAP (ANN/6MO) CHF SARON 15 YEARS

ISIN: -

2024/04/19 23:13:55			
Price	1.3250 %		
Difference		0.01 (1 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.3125%		
Close (prev. day)	1.3150%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-27.94%	-35.37%	+396.25%
Perf (abs.)	-0.51	-0.73	+1.06
Beta	-	-	-
Volatility	35.88	33.60	231.26
Futures and Options			
Related Futures	-		
Related Options	-		



Information about previous performance does not guarantee future performance.
Source: FactSet

Price data	
Ø price 5 days Ø volume 5 days (pcs.)	1.3150 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2648 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.3077 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4834 % (0)
YTD High date	1.4088 % (2024/01/09)
YTD Low date	1.1700 % (2024/01/04)
52 Weeks High date	2.0800 % (2023/06/16)
52 Weeks Low date	0.0125 % (2023/06/29)

Recent research

on market			
Date		Headline	Download
2024/04/19		Week Ahead	
2024/04/19		Wochenausblick	
2024/04/18		CEE corporate bond rally	
2024/04/18		Die Rally bei CEE-Corporate Bonds	
2024/04/18		HDZ relative winner of elections	