

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

ISIN: -

2024/05/03 23:30:30			
Price			
1.2825 %			
Difference			
-0.02 (-2 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 (%)	-23.13%	-35.15%	+380.34%
Perf (abs.)	-0.39	-0.70	+1.02
Beta	-	-	-
Volatility	35.92	33.31	230.97
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.)	1.2835 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2939 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2994 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4520 % (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
2024/05/03		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	