

CHF INT RATE SWAP (ANN/6MO) CHF SARON 12 YEARS

ISIN: -

2024/04/19 23:13:55

Price

1.2825 %

Difference



0.01 (1 Bp)

General attributes

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

Market data

Open	1.2700%
Close (prev. day)	1.2725%

Performance and Risk

	6m	1y	3y
Perf (%)	-28.70%	-37.06%	+760.74%
Perf (abs.)	-0.52	-0.76	+1.13
Beta	-	-	-
Volatility	55.82	45.64	282.01

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.)	1.2710 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2194 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2627 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4445 % (0)
YTD High date	1.3850 % (2024/01/05)
YTD Low date	1.1450 % (2024/01/04)
52 Weeks High date	2.0575 % (2023/06/16)
52 Weeks Low date	-0.0025 % (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	