

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

ISIN: -

2024/04/30 18:34:52			
Price	1.2475 %		
Difference	0.03 (3 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2200%		
Close (prev. day)	1.2225%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-12.45%	-36.82%	+594.60%
Perf (abs.)	-0.17	-0.71	+1.05
Beta	-	-	-
Volatility	51.06	45.50	281.34
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.)	1.2619 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2454 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2580 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4216 % (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
2024/04/30	Credit Markets Weekly	
2024/04/30	Credit Markets Weekly (DE)	
2024/04/30	AT: Economy recovers, inflation eases	
2024/04/30	-	
2024/04/30	1Q24 GDP beats expectations	