

CHF INT RATE SWAP (ANN/6MO) CHF SARON 30 YEARS

ISIN: -

2024/05/02 20:27:37

Price

1.2875 %

Difference



0.02 (2 Bp)

General attributes

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

Market data

Open	1.2675%
Close (prev. day)	1.2675%

Performance and Risk

	6m	1y	3y
Perf (%)	-25.77%	-33.29%	+296.09%
Perf (abs.)	-0.44	-0.63	+0.95
Beta	-	-	-
Volatility	36.49	33.87	255.98

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.)	1.2656 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2849 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2824 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4122 % (0)
YTD High date	1.3775 % (2024/02/16)
YTD Low date	1.0800 % (2024/01/04)
52 Weeks High date	2.0425 % (2023/05/19)
52 Weeks Low date	-0.0650 % (2023/06/29)

Recent research

on market		
Date	Headline	Download
2024/05/02	CNB may ease the pace of rate cuts	
2024/05/02	CNB a press conference can be important	
2024/05/02	FX markets reflect uncertain interest rate outlook	
2024/05/02	FX-Märkte spiegeln unsicheres Zinsumfeld wider	
2024/05/02	Corporate Credit Monitor Austria	