

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 11 YEARS

ISIN: -

2024/09/14 00:44:06			
<b>Price</b>			
	<b>0.6788 %</b>		
<b>Difference</b> <span style="color: red;">▼</span> <b>-0.02 (-2 Bp)</b>			
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.6938%		
Close (prev. day)	0.6938%		
<b>Performance and Risk</b>			
	<b>6m</b>	<b>1Y</b>	<b>3Y</b>
Perf (%)	-43.26%	-61.32%	+2,568.36%
Perf (abs.)	-0.52	-1.08	+0.71
Beta	-	-	-
Volatility	38.69	47.62	189.33
<b>Futures and Options</b>			
Related Futures	-		
Related Options	-		



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

<b>Price data</b>	
Ø price 5 days   Ø volume 5 days (pcs.)	0.6963 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.7370 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.9184 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.1142 % (0)
YTD High   date	1.3763 % (2024/01/05)
YTD Low   date	0.2638 % (2024/09/04)
52 Weeks High   date	1.9075 % (2023/09/28)
52 Weeks Low   date	0.2638 % (2024/09/04)

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