

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 13 YEARS

ISIN: -

2024/05/27 16:01:25			
<b>Price</b>	<b>1.2713 %</b>		
<b>Difference</b>	<b>-0.01 (-1 Bp)</b>		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	1.2763%		
Close (prev. day)	1.2763%		
<b>Performance and Risk</b>			
	<b>6m</b>	<b>1Y</b>	<b>3Y</b>
Perf (%)	-13.91%	-37.01%	+963.58%
Perf (abs.)	-0.21	-0.75	+1.16
Beta	-	-	-
Volatility	34.91	42.29	216.22
<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.)	1.2782 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.2570 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.2590 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.3800 % (0)
YTD High   date	1.3938 % (2024/01/05)
YTD Low   date	1.1563 % (2024/01/04)
52 Weeks High   date	2.0688 % (2023/06/16)
52 Weeks Low   date	0.0038 % (2023/06/29)

**Recent research**

on market		
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