

CHF INT RATE SWAP (ANN/6MO) CHF SARON 2 YEARS

ISIN: -

2024/08/13 21:38:43			
Price	0.6163 %		
Difference	-0.02 (-2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.6363%		
Close (prev. day)	0.6363%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-45.44%	-64.75%	+192.76%
Perf (abs.)	-0.53	-1.17	+1.32
Beta	-	-	-
Volatility	44.22	40.56	260.82
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.)	0.6568 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.7536 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.9716 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0532 % (0)
YTD High date	1.2963 % (2024/01/05)
YTD Low date	0.5188 % (2024/08/05)
52 Weeks High date	1.8738 % (2023/09/21)
52 Weeks Low date	0.5188 % (2024/08/05)

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