

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 7 YEARS

ISIN: -

2024/08/09 16:32:23			
<b>Price</b>	<b>0.7188 %</b>		
<b>Difference</b>	<span style="color: red;">-0.01 (-1 Bp)</span>		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.7288%		
Close (prev. day)	0.7288%		
<b>Performance and Risk</b>			
	<b>6m</b>	<b>1y</b>	<b>3y</b>
Perf (%)	-38.76%	-56.91%	+320.85%
Perf (abs.)	-0.46	-0.96	+1.06
Beta	-	-	-
Volatility	41.82	40.46	304.94
<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.)	0.7003 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.8200 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.0251 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.0892 % (0)
YTD High   date	1.3163 % (2024/05/31)
YTD Low   date	0.6138 % (2024/08/05)
52 Weeks High   date	1.8388 % (2023/08/15)
52 Weeks Low   date	0.6138 % (2024/08/05)

**Recent research**

on market		
Date	Headline	Download
2024/08/09	Cautiously dovish, data dependent NBR	
2024/08/09	Week Ahead	
2024/08/09	Wochenausblick	
2024/08/09	Industrial Production Fell Below Expectations	
2024/08/08	NBS keeps key rate at 6%	