

# CHF INT RATE SWAP (ANN/6MO) CHF SARON 10 YEARS

ISIN: -

|                             |                   |             |            |
|-----------------------------|-------------------|-------------|------------|
| 2024/04/16 20:34:40         |                   |             |            |
| <b>Price</b>                | 1.2388 %          |             |            |
| <b>Difference</b>           |                   | 0.04 (4 Bp) |            |
| <b>General attributes</b>   |                   |             |            |
| ISIN                        | -                 |             |            |
| Symbol                      | -.OTD             |             |            |
| Exchange                    | OTC Data Services |             |            |
| Security type               | Interest rate     |             |            |
| <b>Market data</b>          |                   |             |            |
| Open                        | 1.1988%           |             |            |
| Close (prev. day)           | 1.2013%           |             |            |
| <b>Performance and Risk</b> |                   |             |            |
|                             | 6m                | 1y          | 3y         |
| Perf (%)                    | -26.70%           | -37.63%     | +4,029.33% |
| Perf (abs.)                 | -0.45             | -0.75       | +1.21      |
| Beta                        | -                 | -           | -          |
| Volatility                  | 40.90             | 37.28       | 433.20     |
| <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.)     | 1.1944 % (0)          |
| Ø price 30 days   Ø volume 30 days (pcs.)   | 1.1772 % (0)          |
| Ø price 100 days   Ø volume 100 days (pcs.) | 1.2193 % (0)          |
| Ø price 250 days   Ø volume 250 days (pcs.) | 1.4111 % (0)          |
| YTD High   date                             | 1.3588 % (2024/01/05) |
| YTD Low   date                              | 1.1038 % (2024/03/07) |
| 52 Weeks High   date                        | 2.0438 % (2023/04/19) |
| 52 Weeks Low   date                         | 0.0213 % (2023/06/29) |

**Recent research**

| on market  |   |          |
|------------|---|----------|
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