

CHF INT RATE SWAP (ANN/6MO) CHF SARON 1 YEAR

ISIN: -

2024/06/03 23:14:49			
Price	1.2463 %		
Difference	-0.01 (-1 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2563%		
Close (prev. day)	1.2563%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-13.45%	-31.14%	+269.56%
Perf (abs.)	-0.19	-0.56	+1.98
Beta	-	-	-
Volatility	27.31	25.26	166.17
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.)	1.2633 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1929 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1974 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.3712 % (0)
YTD High date	1.4513 % (2024/01/05)
YTD Low date	1.0663 % (2024/03/06)
52 Weeks High date	2.1350 % (2023/06/21)
52 Weeks Low date	1.0663 % (2024/03/06)

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on market		
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2024/05/31	Week Ahead	