

CHF INT RATE SWAP (ANN/6MO) CHF SARON 20 YEARS

ISIN: -

2024/05/06 16:05:53			
Price	1.3025 %		
Difference	-0.01 (-1 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.3100%		
Close (prev. day)	1.3100%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-20.36%	-34.83%	+306.20%
Perf (abs.)	-0.34	-0.70	+0.99
Beta	-	-	-
Volatility	34.67	32.78	100.57
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.)	1.3163 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3259 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.3238 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4594 % (0)
YTD High date	1.4250 % (2024/02/16)
YTD Low date	1.1575 % (2024/01/04)
52 Weeks High date	2.0925 % (2023/05/19)
52 Weeks Low date	-0.0025 % (2023/06/29)

Recent research

on market			
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