

# SIX SWX SWISS REFERENCE RATES SARON OVERNIGHT AVERAGE RAT

ISIN: **CH0049613687**

2024/04/25 17:50:00

Price

**1.44527 %**

Difference



0.00 (0 Bp)

**General attributes**

|               |                            |
|---------------|----------------------------|
| ISIN          | CH0049613687               |
| Symbol        | -SWI                       |
| Exchange      | SIX Swiss Exchange Indices |
| Security type | Interest rate              |

**Market data**

|                   |          |
|-------------------|----------|
| Open              | 1.45014% |
| Close (prev. day) | 1.44465% |

**Performance and Risk**

|             | 6m      | 1y     | 3y       |
|-------------|---------|--------|----------|
| Perf (%)    | -14.85% | +2.36% | +299.22% |
| Perf (abs.) | -0.25   | +0.03  | +2.17    |
| Beta        | -       | -      | -        |
| Volatility  | 22.52   | 22.79  | 75.57    |

**Futures and Options**

|                 |   |
|-----------------|---|
| Related Futures | - |
| Related Options | - |

5y



Information about previous performance does not guarantee future performance.  
Source: FactSet

**Price data**

|   |                        |
|---|------------------------|
| Ø price 5 days   Ø volume 5 days (pcs.)     | 1.44358 % (0)          |
| Ø price 30 days   Ø volume 30 days (pcs.)   | 1.50917 % (0)          |
| Ø price 100 days   Ø volume 100 days (pcs.) | 1.63912 % (0)          |
| Ø price 250 days   Ø volume 250 days (pcs.) | 1.63687 % (0)          |
| YTD High   date                             | 1.70652 % (2024/01/30) |
| YTD Low   date                              | 1.44209 % (2024/04/18) |
| 52 Weeks High   date                        | 1.72214 % (2023/09/29) |
| 52 Weeks Low   date                         | 1.40911 % (2023/05/04) |

**Recent research**

| on market  |  |                                  |          |
|------------|--|----------------------------------|----------|
| Date       |  | Headline                         | Download |
| 2024/04/26 |  | Week Ahead                       |          |
| 2024/04/26 |  | Wochenausblick                   |          |
| 2024/04/24 |  | Credit Markets Weekly            |          |
| 2024/04/24 |  | Credit Markets Weekly (DE)       |          |
| 2024/04/24 |  | Corporate Credit Monitor Austria |          |