

## SARON 12 MONTHS COMPOUND RATE

ISIN: CH0477123936

2024/07/31 19:00:00

Price

1.5942 %

Difference



-0.00 (-0 Bp)

## General attributes

|               |                            |
|---------------|----------------------------|
| ISIN          | CH0477123936               |
| Symbol        | -.SWI                      |
| Exchange      | SIX Swiss Exchange Indices |
| Security type | Interest rate              |

## Market data

|                   |         |
|-------------------|---------|
| Open              | 1.5942% |
| Close (prev. day) | 1.5969% |

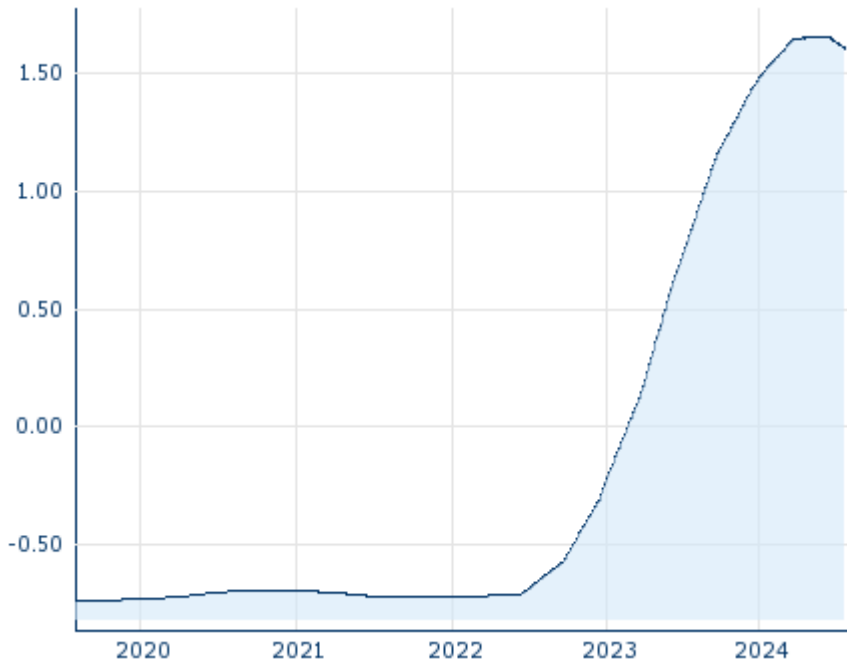
## Performance and Risk

|             | 6m     | 1y      | 3y       |
|-------------|--------|---------|----------|
| Perf (%)    | +4.03% | +86.97% | +322.32% |
| Perf (abs.) | +0.06  | +0.74   | +2.32    |
| Beta        | -      | -       | -        |
| Volatility  | 2.01   | 4.80    | 190.86   |

## 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.)     | 1.6010 % (0)          |
| Ø price 30 days   Ø volume 30 days (pcs.)   | 1.6248 % (0)          |
| Ø price 100 days   Ø volume 100 days (pcs.) | 1.6379 % (0)          |
| Ø price 250 days   Ø volume 250 days (pcs.) | 1.4418 % (0)          |
| YTD High   date                             | 1.6505 % (2024/06/20) |
| YTD Low   date                              | 1.4787 % (2024/01/03) |
| 52 Weeks High   date                        | 1.6505 % (2024/06/20) |
| 52 Weeks Low   date                         | 0.8703 % (2023/07/31) |

## Recent research

| on market  |  |          |
|------------|--|----------|
| Date       | Headline   | Download |
| 2024/08/01 | Future decisions according to data                   |          |
| 2024/08/01 | CNB decision in line with expectations               |          |
| 2024/08/01 | BCR Romania Manufacturing PMI back in contraction... |          |
| 2024/08/01 | US interest rate cut looming                         |          |
| 2024/07/31 | US-Zinssenkung bahnt sich an                         |          |