

SARON 1 MONTH COMPOUND RATE

ISIN: **CH0477123886**

2024/07/23 19:00:00

Price

1.2096 %

Difference



0.00 (0 Bp)

General attributes

ISIN	CH0477123886
Symbol	-.SWI
Exchange	SIX Swiss Exchange Indices
Security type	Interest rate

Market data

Open	1.2096%
Close (prev. day)	1.2092%

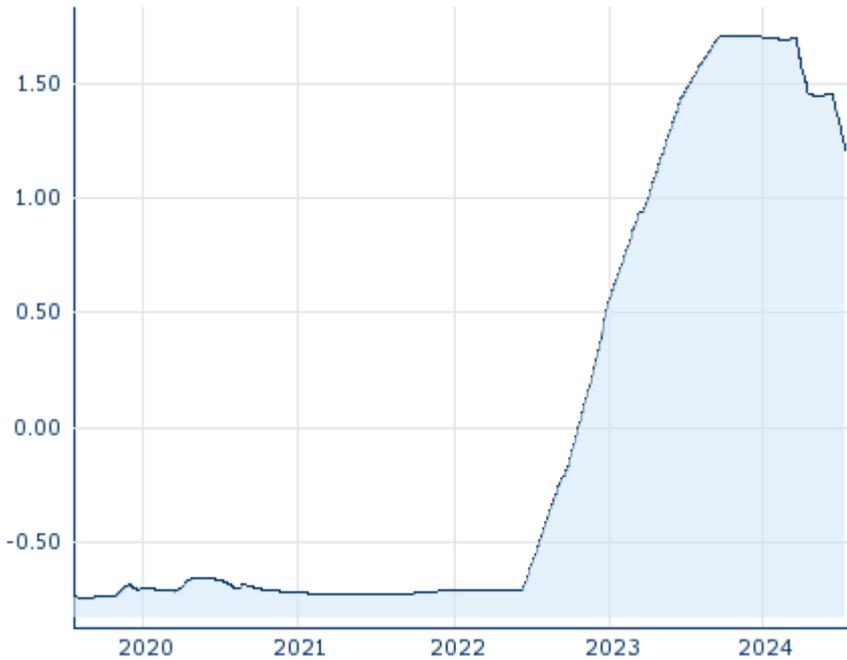
Performance and Risk

	6m	1y	3y
Perf (%)	-28.92%	-20.82%	+266.84%
Perf (abs.)	-0.49	-0.32	+1.93
Beta	-	-	-
Volatility	7.37	6.13	138.34

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.)	1.2191 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3472 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.4835 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.6029 % (0)
YTD High date	1.7040 % (2024/01/03)
YTD Low date	1.2092 % (2024/07/22)
52 Weeks High date	1.7080 % (2023/10/02)
52 Weeks Low date	1.2092 % (2024/07/22)

Recent research

on market		
Date	Headline	Download
2024/07/24	Credit Markets Weekly	
2024/07/24	Credit Markets Weekly (DE)	
2024/07/23	Improved risk assessment enabled a rate cut in Jul...	
2024/07/23	Dovish step from the central bank	
2024/07/22	CEE Baltics Economic performance further diver...	