

SIX SWX SWISS REFERENCE RATES SARON OVERNIGHT AVERAGE RAT

ISIN: **CH0049613687**

2022/11/29 17:50:00

Price

0.45920 %

Difference

**-0.00 (-0 Bp)****General attributes**

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

Market data

Open	0.46312%
Close (prev. day)	0.45936%

Performance and Risk

	6M	1Y	3Y
Perf (%)	+164.73%	+164.71%	+165.00%
Perf (abs.)	+1.17	+1.17	+1.17
Beta	-	-	-
Volatility	134.26	97.49	56.66

Futures and Options

Related Futures	11
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.)	0.45537 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.45218 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.10352 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	-0.34982 % (0)
YTD High date	0.47366 % (2022/11/01)
YTD Low date	-0.71949 % (2022/02/24)
52 Weeks High date	0.47366 % (2022/11/01)
52 Weeks Low date	-0.71949 % (2022/02/24)

Recent research

on market

Date	Headline	Download
2022/12/05	Busy week ahead of the region	
2022/12/05	Covered Bond Ausblick 2023	
2022/12/05	Economy continues growing, albeit subdued, in 3Q	
2022/12/05	Bleibt der Anleihenmarkt entspannt?	
2022/12/05	North Macedonia Energy crisis slows growth	