

## SARON 3 MONTHS COMPOUND RATE

ISIN: CH0477123902

2022/11/29 19:00:00

Price

0.2767 %

Difference



0.01 (1 Bp)

## General attributes

ISIN	CH0477123902
Symbol	-.SWI
Exchange	SIX Swiss Exchange Indices
Security type	Interest rate

## Market data

Open	0.2767%
Close (prev. day)	0.2641%

## Performance and Risk

	6M	1Y	3Y
Perf (%)	+139.23%	+138.86%	+138.55%
Perf (abs.)	+0.98	+0.99	+0.99
Beta	-	-	-
Volatility	338.03	239.63	138.41

## 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.)	0.2502 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.1133 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	-0.1879 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	-0.4950 % (0)
YTD High   date	0.2767 % (2022/11/29)
YTD Low   date	-0.7090 % (2022/03/11)
52 Weeks High   date	0.2767 % (2022/11/29)
52 Weeks Low   date	-0.7117 % (2021/11/30)

## 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	