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Commitment ID: 2 – SNB Repo Reference Rates

Description:

The commitment ID 2 is connected to the database of the Swiss National Bank (SNB), which allows users to request the latest published repo reference rates including the SARON, SARON 1M/3M/6M compound rate, and the SARTN by defining it in the `_query` variable.

API used: <https://data.snb.ch/en/topics/ziredev/cube/zirepo>

Query Instructions:

The `_query` variable can be utilised to specify which interest rate to order. The possible queries can be found in the following table:

Query:	Description:
SARON	Overnight SARON, close of trading
SARTN	Tomorrow Next (SARTN), close of trading
SAR1W	1-week (SAR1W), close of trading
SAR2W	2-week (SAR2W), close of trading
SAR1M	1-month (SAR1M), close of trading
SAR3M	3-month (SAR3M), close of trading
SARON1M	SARON 1M Compound Rate
SARON3M	SARON 3M Compound Rate
SARON6M	SARON 6M Compound Rate

The returned rate has a scaling factor of 1000 in order to convert it into an integer value without decimals.

Example: if the SARON is 1.443, the returned value will be 1443