Commitment ID: 3 – SNB Yields on Bond Issues

Description:

The commitment ID 3 is connected to the Swiss National Bank (SNB) database, which allows users to request the latest published spot interest rates, i.e., yields on zero-coupon bonds. These yields are published on a daily basis.

API used: https://data.snb.ch/en/topics/ziredev/cube/rendoblid

Query Instructions:

The _query variable can specify the Bond for which one wants to order the spot interest rate. The order then delivers the interest rate from the last day. The possible queries can be found in the following table:

Spot interest rates with different maturities for Confederation bond issues and euro-denominated bond issues	
Query:	Description:
1	1 years Swiss Confederation bond issue (CHF)
2	2 years Swiss Confederation bond issue (CHF)
3	3 years Swiss Confederation bond issue (CHF)
4	4 years Swiss Confederation bond issue (CHF)
5	5 years Swiss Confederation bond issue (CHF)
6	6 years Swiss Confederation bond issue (CHF)
7	7 years Swiss Confederation bond issue (CHF)
8	8 years Swiss Confederation bond issue (CHF)
9	9 years Swiss Confederation bond issue (CHF)
10	10 years Swiss Confederation bond issue (CHF)
15	15 years Swiss Confederation bond issue (CHF)
20	20 years Swiss Confederation bond issue (CHF)
30	30 years Swiss Confederation bond issue (CHF)
10J1	10 years German government bond issue (EUR)

Yields on CHF bond issues of Swiss borrowers with a maturity of 8 years	
Query:	Description:
E	Confederation CHF
K	Cantons CHF
P	Mortgage Bond Institutions CHF
GK	Commercial Banks (incl. cantonal banks) CHF
IKH	Manufacturing (incl. power plants) and trade CHF
Yields on CHF bond issues of foreign borrowers with a maturity of 8 years	
Query:	Description:
AAA	Rating category according to Standard & Poor's
AA	Rating category according to Standard & Poor's
A	Rating category according to Standard & Poor's

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

Example: if the 1-year yield for a CHF bond (Query 1) is 1.436, the returned value will be 1436.