

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 11 YEARS

ISIN: -

2024/04/30 18:34:53

Price
1.0175 %
Difference  **-0.01 (-1 Bp)**

General attributes
ISIN -
Symbol -.OTD
Exchange OTC Data Services
Security type Interest rate

Market data
Open 1.0237%
Close (prev. day) 1.0250%

Performance and Risk

	6m	1y	3y
Perf (%)	-13.95%	+60.31%	+635.82%
Perf (abs.)	-0.17	+0.39	+0.89
Beta	-	-	-
Volatility	40.26	41.02	87.89

Futures and Options
Related Futures -
Related Options -



Information about previous performance does not guarantee future performance.
 Source: FactSet

Price data

Ø price 5 days Ø volume 5 days (pcs.)	1.0456 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.9973 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.9615 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0009 % (0)
YTD High date	1.0875 % (2024/04/25)
YTD Low date	0.7925 % (2024/03/18)
52 Weeks High date	1.2637 % (2023/11/01)
52 Weeks Low date	0.5994 % (2023/06/27)

Recent research

on market		
Date	Headline	Download
2024/04/30	 Credit Markets Weekly	
2024/04/30	 Credit Markets Weekly (DE)	
2024/04/30	 AT: Economy recovers, inflation eases	
2024/04/30	 -	
2024/04/30	 1Q24 GDP beats expectations	