

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

ISIN: -

2024/10/18 23:38:55

Price
0.9625 %

Difference → 0.00 (0 Bp)

General attributes

ISIN -

Symbol -.OTD

Exchange OTC Data Services

Security type Interest rate

Market data

Open 0.9625%

Close (prev. day) 0.9625%

Performance and Risk

	6m	1y	3y
Perf (%)	-6.78%	-13.48%	+541.67%
Perf (abs.)	-0.07	-0.15	+0.81
Beta	-	-	-
Volatility	30.84	35.59	60.63

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.)	0.9625 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.9625 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.9745 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0018 % (0)
YTD High date	1.1950 % (2024/05/30)
YTD Low date	0.7925 % (2024/03/18)
52 Weeks High date	1.2637 % (2023/11/01)
52 Weeks Low date	0.7925 % (2024/03/18)

Recent research

on market

Date	Headline	Download
2024/10/17	ECB cuts further	
2024/10/17	EZB senkt weiter	
2024/10/17	Week Ahead	
2024/10/17	Wochenausblick	
2024/10/16	Corporate Credit Monitor Austria	