

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	-		



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			
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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	