

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 12 YEARS

ISIN: -

2024/04/19 23:13:55

Price

1.1013 %

Difference



0.01 (1 Bp)

General attributes

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

Market data

Open	1.0937%
Close (prev. day)	1.0925%

Performance and Risk

	6m	1y	3y
Perf (%)	-8.84%	+39.85%	+577.72%
Perf (abs.)	-0.11	+0.31	+0.94
Beta	-	-	-
Volatility	42.05	42.19	73.63

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.)	1.0995 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0221 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0152 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0582 % (0)
YTD High date	1.1500 % (2024/04/17)
YTD Low date	0.8525 % (2024/03/18)
52 Weeks High date	1.3300 % (2023/10/30)
52 Weeks Low date	0.6463 % (2023/06/27)

Recent research

on market			
Date		Headline	Download
2024/04/19		Week Ahead	
2024/04/19		Wochenausblick	
2024/04/18		CEE corporate bond rally	
2024/04/18		Die Rally bei CEE-Corporate Bonds	
2024/04/18		HDZ relative winner of elections	