

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 15 YEARS

ISIN: -

2024/08/13 21:38:43

Price

1.1138 %

Difference



-0.01 (-1 Bp)

General attributes

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

Market data

Open	1.1262%
Close (prev. day)	1.1262%

Performance and Risk

	6m	1y	3y
Perf (%)	-6.24%	+6.69%	+660.43%
Perf (abs.)	-0.08	+0.07	+0.98
Beta	-	-	-
Volatility	30.04	32.34	49.38

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.)	1.1370 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2339 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2967 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2284 % (0)
YTD High date	1.4275 % (2024/05/30)
YTD Low date	1.0162 % (2024/08/05)
52 Weeks High date	1.5050 % (2023/10/30)
52 Weeks Low date	1.0162 % (2024/08/05)

Recent research

on market		
Date	Headline	Download
2024/08/12	Marktkommentar	
2024/08/12	Corporate Credit Monitor Austria	
2024/08/12	US-Arbeitsmarkt und Bank of Japan verunsichern die...	
2024/08/12	Increase in food and recreation prices	
2024/08/12	Corporate Credit Monitor CEE	