

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 10 YEARS

ISIN: -

2024/04/19 17:16:32			
Price			
0.9913 %			
Difference		0.01 (1 Bp)	
General attributes			
ISIN -			
Symbol -.OTD			
Exchange OTC Data Services			
Security type Interest rate			
Market data			
Open 0.9787%			
Close (prev. day) 0.9775%			
Performance and Risk			
	6m	1y	3y
Perf (%)	-6.46%	+40.77%	+783.82%
Perf (abs.)	-0.07	+0.28	+0.87
Beta	-	-	-
Volatility	45.07	46.47	195.13
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.)	0.9780 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.9064 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.9026 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.9392 % (0)
YTD High date	1.0375 % (2024/04/17)
YTD Low date	0.7387 % (2024/03/18)
52 Weeks High date	1.1944 % (2023/11/01)
52 Weeks Low date	0.5462 % (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	