

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

ISIN: -

2024/09/18 19:07:54

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 (%)	+1.72%	-1.47%	+850.15%
Perf (abs.)	+0.02	-0.01	+0.86
Beta	-	-	-
Volatility	32.31	36.75	63.73

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.)	0.9568 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0125 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.9998 % (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
2024/09/18	Český automobilový průmysl a trh v kostce: Výroba ...	
2024/09/18	Credit Markets Weekly	
2024/09/18	CZ Ranní restart	
2024/09/17	Studie: Zaměstnanost v evropském zemědělství klesá...	
2024/09/17	Ranní restart: Kapacita, VŠ, giga lis a trollení	