

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 14 YEARS

ISIN: -

2024/05/05 19:18:58

Price

1.2610 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	1.2610%
Close (prev. day)	1.2610%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-8.50%	+56.53%	+454.29%
Perf (abs.)	-0.12	+0.46	+1.03
Beta	-	-	-
Volatility	42.05	38.87	62.14

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.)	1.2544 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2295 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2095 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2310 % (0)
YTD High date	1.3400 % (2024/01/01)
YTD Low date	0.7630 % (2024/04/15)
52 Weeks High date	1.4500 % (2023/10/30)
52 Weeks Low date	0.7319 % (2023/06/27)

Recent research

on market			
Date		Headline	Download
2024/05/03		Week Ahead	
2024/05/03		Kommunalkredit Austria AG	
2024/05/03		Opravy letadel v ČR a EU	
2024/05/03		Ranní restart: ČNB vs. geopolitika	
2024/05/02		CNB may ease the pace of rate cuts	