

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

ISIN: -

2024/06/17 15:47:31

Price

1.2230 %

Difference



-0.01 (-1 Bp)

## General attributes

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

## Market data

Open	1.2300%
Close (prev. day)	1.2350%

## Performance and Risk

	6m	1Y	3Y
Perf (%)	-7.84%	+55.72%	+567.57%
Perf (abs.)	-0.11	+0.44	+1.05
Beta	-	-	-
Volatility	40.21	38.58	61.04

## 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.)	1.2668 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.3179 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.2371 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2568 % (0)
YTD High   date	1.4120 % (2024/05/30)
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
2024/06/17	Ranni restart: Finfluenci, euro a regulace	
2024/06/17	The last cut in Hungary for the time being	
2024/06/14	Slovakia   Strong economic start to 2024	
2024/06/14	Week Ahead	
2024/06/14	Austria   Weak economic growth in 1Q2024, inflatio...	