

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

ISIN: -

2024/06/26 10:45:46

Price
1.2990 %
Difference ↗ 0.02 (2 Bp)

General attributes

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

Market data

Open 1.2810%
 Close (prev. day) 1.2800%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-4.48%	+70.53%	+700.00%
Perf (abs.)	-0.06	+0.53	+1.12
Beta	-	-	-
Volatility	40.45	38.42	61.01

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.)	1.2638 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3011 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2455 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2569 % (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
2024/06/26	Ranní restart	
2024/06/25	High pressure economy: What have we learned?	
2024/06/25	Diving into Slovak competitiveness	
2024/06/25	Ranní restart: kulturní vrchol, smysplupnost a p...	
2024/06/24	Ranní restart: To nejde vs. 300 tisíc letadel	