

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

ISIN: -

2024/06/29 05:20:19

Price

1.3300 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	1.3300%
Close (prev. day)	1.3300%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-0.75%	+74.56%	+706.06%
Perf (abs.)	-0.01	+0.57	+1.17
Beta	-	-	-
Volatility	40.62	38.36	60.98

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.)	1.3024 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2975 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2517 % (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	0.7569 % (2023/06/29)

Recent research

on market

Date	Headline	Download
2024/06/28	Week Ahead	
2024/06/28	May industrial production declined 3.3% y/y	
2024/06/28	Retail trade up 8.4% y/y in May	
2024/06/28	Trendovník: Pražský realitní trh znovu ožívá	
2024/06/28	Last month in toleration band	