

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

ISIN: -

2024/07/11 16:05:40

Price

1.3240 %

Difference



-0.00 (-0 Bp)

General attributes

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

Market data

Open	1.3320%
Close (prev. day)	1.3270%

Performance and Risk

	6m	1Y	3Y
Perf (%)	+23.79%	+51.00%	+956.53%
Perf (abs.)	+0.26	+0.45	+1.20
Beta	-	-	-
Volatility	33.73	37.78	60.11

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.)	1.3266 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2990 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2791 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2544 % (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	0.7630 % (2024/04/15)

Recent research

on market		
Date	Headline	Download
2024/07/11	 Měsíčník EU aktualit, červen 2024	
2024/07/11	 NBS delivers another rate cut	
2024/07/11	 CZ Ranní restart	
2024/07/11	 June CPI falls further to 4.9% y/y	
2024/07/10	 Credit Markets Weekly	