

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 5 YEARS

ISIN: -

2024/05/03 23:30:30			
Price	0.6025 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.6025%		
Close (prev. day)	0.6025%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-11.07%	+112.37%	+3,686.31%
Perf (abs.)	-0.08	+0.32	+0.62
Beta	-	-	-
Volatility	50.53	57.47	319.08
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.)	0.6000 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.5897 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.5462 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.5521 % (0)
YTD High date	0.6400 % (2024/04/25)
YTD Low date	0.3637 % (2024/03/18)
52 Weeks High date	0.7287 % (2023/11/01)
52 Weeks Low date	0.2138 % (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	