

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 9 YEARS

ISIN: -

2024/08/16 20:13:13

Price

0.8313 %

Difference



0.01 (1 Bp)

General attributes

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

Market data

Open	0.8187%
Close (prev. day)	0.8175%

Performance and Risk

	6m	1Y	3Y
Perf (%)	-3.82%	+4.81%	+6,140.46%
Perf (abs.)	-0.03	+0.04	+0.80
Beta	-	-	-
Volatility	46.66	45.71	131.68

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.)	0.7867 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.8795 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.9431 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.8812 % (0)
YTD High date	1.0713 % (2024/05/29)
YTD Low date	0.6712 % (2024/03/18)
52 Weeks High date	1.1169 % (2023/11/01)
52 Weeks Low date	0.6712 % (2024/03/18)

Recent research

on market		
Date	Headline	Download
2024/08/16	Week Ahead	
2024/08/16	Ranní restart	
2024/08/15	Měsíčník EU aktualit, číslo 250, červenec 2024	
2024/08/15	Services are the driver of inflation	
2024/08/15	Ranní restart	