

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 8 YEARS

ISIN: -

2024/08/16 20:13:13			
Price	0.7725 %		
Difference	0.02 (2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.7575%		
Close (prev. day)	0.7562%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-2.89%	+6.88%	+15,224.00%
Perf (abs.)	-0.02	+0.05	+0.76
Beta	-	-	-
Volatility	51.15	49.35	181.37
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.)	0.7250 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.8161 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.8740 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.8117 % (0)
YTD High date	1.0000 % (2024/05/31)
YTD Low date	0.6012 % (2024/03/18)
52 Weeks High date	1.0350 % (2023/11/01)
52 Weeks Low date	0.6012 % (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	