


JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 3 YEARS

ISIN: -

2024/06/17 15:47:32			
Price	0.4637 %		
Difference		-0.01 (-1 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.4725%		
Close (prev. day)	0.4737%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	+31.15%	+233.83%	+1,230.55%
Perf (abs.)	+0.11	+0.33	+0.52
Beta	-	-	-
Volatility	60.98	66.87	251.15
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.)	0.4872 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.5281 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.4558 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.4075 % (0)
YTD High date	0.5825 % (2024/05/30)
YTD Low date	0.2600 % (2024/01/15)
52 Weeks High date	0.5825 % (2024/05/30)
52 Weeks Low date	0.1119 % (2023/06/27)

Recent research

on market		
Date	Headline	Download
2024/06/17	 Ranni restart: Finfluenci, euro a regulace	
2024/06/17	 The last cut in Hungary for the time being	
2024/06/14	 Slovakia Strong economic start to 2024	
2024/06/14	 Week Ahead	
2024/06/14	 Austria Weak economic growth in 1Q2024, inflatio...	