

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

ISIN: -

2024/06/26 10:49:30

5Y

Price
0.5037 %
 Difference  0.01 (1 Bp)

General attributes

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

Market data

Open 0.4950%
 Close (prev. day) 0.4937%

Performance and Risk

	6m	1Y	3Y
Perf (%)	+62.56%	+318.04%	+1,197.11%
Perf (abs.)	+0.19	+0.38	+0.54
Beta	-	-	-
Volatility	53.45	65.76	251.26

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.)	0.4909 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.5175 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.4670 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.4119 % (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
2024/06/26	 Ranní restart	
2024/06/25	 High pressure economy: What have we learned?	
2024/06/25	 Diving into Slovak competitiveness	
2024/06/25	 Ranní restart: kulturní vrchol, smysplupnost a p...	
2024/06/24	 Ranní restart: To nejde vs. 300 tisíc letadel	