

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

ISIN: -

2024/06/29 05:20:19

Price
0.5362 %

Difference 0.00 (0 Bp)

General attributes

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

Market data

Open 0.5362%
Close (prev. day) 0.5362%

Performance and Risk

	6m	1Y	3Y
Perf (%)	+85.73%	+310.57%	+1,327.00%
Perf (abs.)	+0.25	+0.41	+0.58
Beta	-	-	-
Volatility	52.28	65.14	251.26

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.)	0.5187 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.5154 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.4728 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.4137 % (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	0.1300 % (2023/06/29)

Recent research

on market		
Date	Headline	Download
2024/06/28	Week Ahead	Download
2024/06/28	May industrial production declined 3.3% y/y	Download
2024/06/28	Retail trade up 8.4% y/y in May	Download
2024/06/28	Trendovník: Pražský realitní trh znovu ožívá	Download
2024/06/28	Last month in toleration band	Download