

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

ISIN: -

2024/05/24 21:27:07

Price

0.7875 %

Difference



0.04 (4 Bp)

## General attributes

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

## Market data

Open	0.7437%
Close (prev. day)	0.7450%

## Performance and Risk

	6m	1Y	3Y
Perf (%)	-2.30%	+112.86%	+23,932.26%
Perf (abs.)	-0.02	+0.40	+0.74
Beta	-	-	-
Volatility	69.29	62.47	265.17

## 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.)	0.7335 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.7122 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.6449 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	0.6527 % (0)
YTD High   date	0.7850 % (2024/05/22)
YTD Low   date	0.4425 % (2024/03/18)
52 Weeks High   date	0.8375 % (2023/11/01)
52 Weeks Low   date	0.2819 % (2023/06/27)

## Recent research

on market		
Date	Headline	Download
2024/05/24	Week Ahead	
2024/05/24	Ranní restart: Macron, jaderné počtení, rámování a...	
2024/05/23	Corporate Credit Monitor CEE	
2024/05/23	Ranní restart: lídr v clean-tech, co nás posílí a ...	
2024/05/22	Credit Markets Weekly	