


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

ISIN: -

| | | | |
|-----------------------------|---|-------------|------------|
| 2024/07/11 12:24:21 | | | |
| Price | 0.7913 % | | |
| Difference |  | 0.03 (3 Bp) | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 0.7612% | | |
| Close (prev. day) | 0.7625% | | |
| Performance and Risk | | | |
| | 6m | 1Y | 3Y |
| Perf (%) | +41.73% | +93.33% | +2,490.28% |
| Perf (abs.) | +0.22 | +0.37 | +0.79 |
| Beta | - | - | - |
| Volatility | 66.68 | 61.89 | 211.38 |
| 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.) | 0.7660 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 0.7396 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 0.7206 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 0.6649 % (0) |
| YTD High date | 0.8475 % (2024/05/31) |
| YTD Low date | 0.4425 % (2024/03/18) |
| 52 Weeks High date | 0.8475 % (2024/05/31) |
| 52 Weeks Low date | 0.3313 % (2023/07/21) |

Recent research

| on market | | | |
|------------|---|--|---|
| Date | | Headline | Download |
| 2024/07/11 |  | NBS delivers another rate cut |  |
| 2024/07/11 |  | CZ Ranní restart |  |
| 2024/07/11 |  | June CPI falls further to 4.9% y/y |  |
| 2024/07/10 |  | Credit Markets Weekly |  |
| 2024/07/10 |  | Headline inflation affected by food prices |  |