

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 30 YEARS

ISIN: -

2024/07/17 17:11:00

Price

1.7038 %

Difference



0.04 (4 Bp)

General attributes

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

Market data

Open	1.6675%
Close (prev. day)	1.6662%

Performance and Risk

	6m	1Y	3Y
Perf (%)	+17.75%	+38.41%	+313.35%
Perf (abs.)	+0.25	+0.46	+1.26
Beta	-	-	-
Volatility	24.03	28.08	37.46

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.)	1.7038 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.7127 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.7035 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.6002 % (0)
YTD High date	1.8175 % (2024/05/30)
YTD Low date	1.3737 % (2024/03/18)
52 Weeks High date	1.8225 % (2023/10/30)
52 Weeks Low date	1.0812 % (2023/07/21)

Recent research

on market		
Date	Headline	Download
2024/07/17	Credit Markets Weekly	
2024/07/17	Velký přehled o recyklaci skla v ČR	
2024/07/17	Ranní restart	
2024/07/16	Plastové odpady mimo PET: Produkce, recyklace a po...	
2024/07/16	Ranní restart: bydlení v ČR, násilí a kabely	