

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 12 YEARS

ISIN: -

2024/05/06 03:56:27			
Price	1.1350 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.1350%		
Close (prev. day)	1.1350%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	-6.97%	+58.06%	+585.39%
Perf (abs.)	-0.09	+0.42	+0.97
Beta	-	-	-
Volatility	42.38	40.78	73.55
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.)	1.1331 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0940 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0343 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0678 % (0)
YTD High date	1.1700 % (2024/04/25)
YTD Low date	0.8525 % (2024/03/18)
52 Weeks High date	1.3300 % (2023/10/30)
52 Weeks Low date	0.6463 % (2023/06/27)

Recent research

on market			
Date		Headline	Download
2024/05/03		Week Ahead	
2024/05/03		Kommunalkredit Austria AG	
2024/05/03		Opravy letadel v ČR a EU	
2024/05/03		Ranní restart: ČNB vs. geopolitika	
2024/05/02		CNB may ease the pace of rate cuts	