

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

ISIN: -

2024/08/16 20:13:13

Price

0.9938 %

Difference



0.00 (0 Bp)

## General attributes

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

## Market data

Open	0.9912%
Close (prev. day)	0.9900%

## Performance and Risk

	6m	1Y	3Y
Perf (%)	-4.00%	+2.53%	+1,230.65%
Perf (abs.)	-0.04	+0.02	+0.92
Beta	-	-	-
Volatility	37.42	38.80	62.14

## 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.)	0.9585 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.0536 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.1258 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.0614 % (0)
YTD High   date	1.2562 % (2024/05/30)
YTD Low   date	0.8525 % (2024/03/18)
52 Weeks High   date	1.3300 % (2023/10/30)
52 Weeks Low   date	0.8525 % (2024/03/18)

## Recent research

on market		
Date	Headline	Download
2024/08/16	 Week Ahead	
2024/08/16	 Ranní restart	
2024/08/15	 Měsíčník EU aktualit, číslo 250, červenec 2024	
2024/08/15	 Services are the driver of inflation	
2024/08/15	 Ranní restart	