

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 15 YEARS

ISIN: -

2024/07/17 17:11:00

Price

1.3063 %

Difference



0.04 (4 Bp)

General attributes

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

Market data

Open	1.2662%
Close (prev. day)	1.2650%

Performance and Risk

	6m	1Y	3Y
Perf (%)	+15.84%	+29.74%	+850.41%
Perf (abs.)	+0.17	+0.29	+1.13
Beta	-	-	-
Volatility	31.09	33.86	50.73

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.)	1.3047 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3199 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.3081 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2432 % (0)
YTD High date	1.4275 % (2024/05/30)
YTD Low date	1.0212 % (2024/03/18)
52 Weeks High date	1.5050 % (2023/10/30)
52 Weeks Low date	0.8406 % (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	