

## JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 20 YEARS

ISIN: -

2024/08/16 18:30:08

Price

1.3663 %

Difference



-0.01 (-1 Bp)

## General attributes

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

## Market data

Open	1.3800%
Close (prev. day)	1.3787%

## Performance and Risk

	6m	1Y	3Y
Perf (%)	-2.48%	+5.70%	+430.27%
Perf (abs.)	-0.04	+0.07	+1.12
Beta	-	-	-
Volatility	26.81	28.61	41.57

## 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.)	1.3450 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.4335 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.5153 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.4424 % (0)
YTD High   date	1.6550 % (2024/05/30)
YTD Low   date	1.2212 % (2024/08/05)
52 Weeks High   date	1.7225 % (2023/10/30)
52 Weeks Low   date	1.2187 % (2023/12/20)

## 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	