

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 14 YEARS

ISIN: -

2024/05/15 10:53:22

Price

1.2940 %

Difference



-0.02 (-2 Bp)

General attributes

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

Market data

Open	1.3110%
Close (prev. day)	1.3100%

Performance and Risk

	6m	1y	3y
Perf (%)	-2.24%	+70.00%	+488.76%
Perf (abs.)	-0.03	+0.54	+1.09
Beta	-	-	-
Volatility	42.38	38.92	62.13

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.)	1.2860 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2572 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1995 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2397 % (0)
YTD High date	1.3400 % (2024/01/01)
YTD Low date	0.7630 % (2024/04/15)
52 Weeks High date	1.4500 % (2023/10/30)
52 Weeks Low date	0.7319 % (2023/06/27)

Recent research

on market			
Date		Headline	Download
2024/05/15		Credit Markets Weekly	
2024/05/15		Credit Markets Weekly (DE)	
2024/05/15		Growth remained stable going into 2024	
2024/05/15		Corporate Credit Monitor CEE	
2024/05/15		A good start of the year for Polish economy	