

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 1 YEAR

ISIN: -

2024/05/16 10:21:22

Price

0.2650 %

Difference



-0.00 (-0 Bp)

General attributes

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

Market data

Open	0.2662%
Close (prev. day)	0.2675%

Performance and Risk

	6m	1y	3y
Perf (%)	+197.22%	+1,941.98%	+528.00%
Perf (abs.)	+0.18	+0.25	+0.33
Beta	-	-	-
Volatility	103.22	615.16	598.72

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.)	0.2631 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.2390 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.1905 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.1333 % (0)
YTD High date	0.2737 % (2024/05/15)
YTD Low date	0.0750 % (2024/01/23)
52 Weeks High date	0.2737 % (2024/05/15)
52 Weeks Low date	-0.0175 % (2023/07/26)

Recent research

on market		
Date	Headline	Download
2024/05/15	Attack on the Slovak Prime Minister	
2024/05/15	NBR is looking for an optimal timing for cutting r...	
2024/05/15	Credit Markets Weekly	
2024/05/15	Credit Markets Weekly (DE)	
2024/05/15	Growth remained stable going into 2024	