


JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 11 YEARS

ISIN: -

2024/07/12 17:12:33			
Price	1.0750 %		
Difference		-0.01 (-1 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.0887%		
Close (prev. day)	1.0875%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+23.02%	+47.96%	+1,607.22%
Perf (abs.)	+0.20	+0.35	+1.02
Beta	-	-	-
Volatility	33.75	39.16	82.63
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.)	1.1100 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0833 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.0642 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0143 % (0)
YTD High date	1.1950 % (2024/05/30)
YTD Low date	0.7925 % (2024/03/18)
52 Weeks High date	1.2637 % (2023/11/01)
52 Weeks Low date	0.6569 % (2023/07/21)

Recent research

on market			
Date		Headline	Download
2024/07/12		Week Ahead	
2024/07/12		Wochenausblick	
2024/07/12		Bumpy recovery of manufacturing	
2024/07/11		Bausparkasse Wüstenrot AG	
2024/07/11		NBS delivers another rate cut	