

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 13 YEARS

ISIN: -

2024/07/12 17:12:34

Price

1.3720 %

Difference



-0.03 (-3 Bp)

General attributes

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

Market data

Open	1.3810%
Close (prev. day)	1.4050%

Performance and Risk

	6m	1y	3y
Perf (%)	+41.06%	+69.28%	+1,184.28%
Perf (abs.)	+0.41	+0.58	+1.30
Beta	-	-	-
Volatility	32.94	35.48	64.08

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.)	1.4092 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3747 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.3522 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2510 % (0)
YTD High date	1.5110 % (2024/05/30)
YTD Low date	0.8780 % (2024/04/30)
52 Weeks High date	1.5110 % (2024/05/30)
52 Weeks Low date	0.7550 % (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	