

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

ISIN: -










2024/08/09 16:32:23			
Price	1.1660 %		
Difference		-0.01 (-1 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.2060%		
Close (prev. day)	1.1760%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-8.40%	+22.02%	+1,325.45%
Perf (abs.)	-0.11	+0.21	+1.09
Beta	-	-	-
Volatility	34.77	35.53	58.54
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.)	1.1800 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3086 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.3566 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2529 % (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	0.8780 % (2024/04/30)

Recent research

on market		
Date	Headline	Download
2024/08/09	 Cautiously dovish, data dependent NBR	
2024/08/09	 Week Ahead	
2024/08/09	 Wochenausblick	
2024/08/09	 Industrial Production Fell Below Expectations	
2024/08/08	 NBS keeps key rate at 6%	