

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

ISIN: -

2024/07/12 17:12:33

Price

1.2970 %

Difference



-0.03 (-3 Bp)

General attributes

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

Market data

Open	1.3050%
Close (prev. day)	1.3240%

Performance and Risk

	6m	1y	3y
Perf (%)	+25.86%	+51.64%	+903.79%
Perf (abs.)	+0.27	+0.45	+1.19
Beta	-	-	-
Volatility	33.66	37.71	59.98

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.)	1.3276 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2989 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2811 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2541 % (0)
YTD High date	1.4120 % (2024/05/30)
YTD Low date	0.7630 % (2024/04/15)
52 Weeks High date	1.4500 % (2023/10/30)
52 Weeks Low date	0.7630 % (2024/04/15)

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	