

## JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 25 YEARS

ISIN: -

2024/07/12 16:29:13

Price

1.6613 %

Difference



-0.00 (-0 Bp)

## General attributes

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

## Market data

Open	1.6638%
Close (prev. day)	1.6638%

## Performance and Risk

	6m	1y	3y
Perf (%)	+18.76%	+47.81%	+342.26%
Perf (abs.)	+0.26	+0.54	+1.29
Beta	-	-	-
Volatility	21.87	27.08	38.52

## 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.)	1.6880 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.6513 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.6482 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.5643 % (0)
YTD High   date	1.7500 % (2024/05/29)
YTD Low   date	1.3600 % (2024/01/15)
52 Weeks High   date	1.8012 % (2023/10/30)
52 Weeks Low   date	1.0650 % (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	