

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

ISIN: -

2024/08/09 17:04:04			
Price	1.4638 %		
Difference	-0.06 (-6 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.5188%		
Close (prev. day)	1.5188%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+0.16%	+15.67%	+338.71%
Perf (abs.)	+0.00	+0.21	+1.17
Beta	-	-	-
Volatility	24.25	25.99	37.91
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.)	1.4818 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.5953 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.6459 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.5545 % (0)
YTD High date	1.7500 % (2024/05/29)
YTD Low date	1.3325 % (2024/08/05)
52 Weeks High date	1.8012 % (2023/10/30)
52 Weeks Low date	1.2831 % (2023/08/09)

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%	