


# JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 9 YEARS

ISIN: -









2024/09/19 08:54:58			
<b>Price</b>	0.8575 %		
<b>Difference</b>		0.02 (2 Bp)	
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.8375%		
Close (prev. day)	0.8375%		
<b>Performance and Risk</b>			
	6m	1y	3y
Perf (%)	+5.85%	-0.82%	+1,390.21%
Perf (abs.)	+0.05	-0.01	+0.78
Beta	-	-	-
Volatility	44.39	46.13	79.55
<b>Futures and Options</b>			
Related Futures	-		
Related Options	-		



Information about previous performance does not guarantee future performance.  
Source: FactSet

<b>Price data</b>	
Ø price 5 days   Ø volume 5 days (pcs.)	0.8498 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.8469 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.8970 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	0.8870 % (0)
YTD High   date	1.0713 % (2024/05/29)
YTD Low   date	0.6712 % (2024/03/18)
52 Weeks High   date	1.1169 % (2023/11/01)
52 Weeks Low   date	0.6712 % (2024/03/18)

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