

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 8 YEARS

ISIN: -

2024/07/12 16:29:14			
Price	0.9125 %		
Difference	0.02 (2 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.8900%		
Close (prev. day)	0.8887%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+30.31%	+61.96%	+148,016.67%
Perf (abs.)	+0.21	+0.34	+0.89
Beta	-	-	-
Volatility	54.12	51.81	210.74
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.)	0.9102 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.8924 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.8767 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.8251 % (0)
YTD High date	1.0000 % (2024/05/31)
YTD Low date	0.6012 % (2024/03/18)
52 Weeks High date	1.0350 % (2023/11/01)
52 Weeks Low date	0.4762 % (2023/07/21)

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on market		
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2024/07/12	Bumpy recovery of manufacturing	
2024/07/11	Bausparkasse Wüstenrot AG	
2024/07/11	NBS delivers another rate cut	