


JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 3 YEARS

ISIN: -

2024/07/12 17:12:33			
Price	0.5075 %		
Difference		-0.01 (-1 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.5212%		
Close (prev. day)	0.5200%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+85.71%	+195.12%	+1,440.21%
Perf (abs.)	+0.24	+0.34	+0.56
Beta	-	-	-
Volatility	48.60	62.84	250.86
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.)	0.5310 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.5127 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.4941 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.4199 % (0)
YTD High date	0.5825 % (2024/05/30)
YTD Low date	0.2600 % (2024/01/15)
52 Weeks High date	0.5825 % (2024/05/30)
52 Weeks Low date	0.1356 % (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	