

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

ISIN: -

2024/08/09 16:32:23			
<b>Price</b>	0.4550 %		
<b>Difference</b>	-0.01 (-1 Bp)		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.4587%		
Close (prev. day)	0.4600%		
<b>Performance and Risk</b>			
	6m	1y	3y
Perf (%)	+19.48%	+98.36%	+1,044.56%
Perf (abs.)	+0.08	+0.23	+0.51
Beta	-	-	-
Volatility	48.80	56.80	250.82
<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.)	0.4700 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.5254 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.5155 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	0.4283 % (0)
YTD High   date	0.6325 % (2024/08/01)
YTD Low   date	0.2600 % (2024/01/15)
52 Weeks High   date	0.6325 % (2024/08/01)
52 Weeks Low   date	0.2231 % (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%	