

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

ISIN: -

2024/07/12 17:12:34			
Price	0.7625 %		
Difference		0.03 (3 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.7387%		
Close (prev. day)	0.7375%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+41.55%	+89.39%	+2,724.56%
Perf (abs.)	+0.22	+0.35	+0.77
Beta	-	-	-
Volatility	66.71	61.87	211.11
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.)	0.7562 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.7392 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.7222 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.6647 % (0)
YTD High date	0.8475 % (2024/05/31)
YTD Low date	0.4425 % (2024/03/18)
52 Weeks High date	0.8475 % (2024/05/31)
52 Weeks Low date	0.3313 % (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	