


JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 12 YEARS

ISIN: -

2024/07/12 17:12:33			
Price	1.1625 %		
Difference		0.01 (1 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.1500%		
Close (prev. day)	1.1487%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+22.20%	+46.44%	+1,232.60%
Perf (abs.)	+0.21	+0.36	+1.06
Beta	-	-	-
Volatility	39.22	40.27	70.09
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.)	1.1712 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.1480 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1333 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0798 % (0)
YTD High date	1.2562 % (2024/05/30)
YTD Low date	0.8525 % (2024/03/18)
52 Weeks High date	1.3300 % (2023/10/30)
52 Weeks Low date	0.7081 % (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	