

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

ISIN: -

2024/08/09 22:29:47			
Price	0.9750 %		
Difference	-0.03 (-3 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.9975%		
Close (prev. day)	1.0000%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-2.55%	+9.75%	+1,515.51%
Perf (abs.)	-0.03	+0.09	+0.94
Beta	-	-	-
Volatility	37.45	38.40	62.13
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.)	0.9920 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.0977 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1372 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.0653 % (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	0.8525 % (2024/03/18)

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%	