


JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 2 YEARS

ISIN: -

2024/07/12 17:12:34			
Price	0.4375 %		
Difference		0.02 (2 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.4187%		
Close (prev. day)	0.4200%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-	+333.44%	+1,182.47%
Perf (abs.)	-	+0.32	+0.46
Beta	-	-	-
Volatility	102.83	104.77	201.93
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.)	0.4265 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.4171 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.4061 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.3440 % (0)
YTD High date	0.5063 % (2024/05/31)
YTD Low date	0.1850 % (2024/01/23)
52 Weeks High date	0.5063 % (2024/05/31)
52 Weeks Low date	0.0631 % (2023/07/23)

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	