


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

ISIN: -










2024/08/09 22:29:47			
Price	0.4338 %		
Difference		0.03 (3 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.4075%		
Close (prev. day)	0.4087%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+59.52%	+211.51%	+971.43%
Perf (abs.)	+0.15	+0.28	+0.46
Beta	-	-	-
Volatility	92.14	97.71	202.24
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.)	0.4107 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.4424 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.4279 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.3632 % (0)
YTD High date	0.5775 % (2024/08/01)
YTD Low date	0.1850 % (2024/01/23)
52 Weeks High date	0.5775 % (2024/08/01)
52 Weeks Low date	0.1231 % (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%	