

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 7 YEARS

ISIN: -

2024/07/12 17:12:34			
Price	0.8388 %		
Difference	-0.01 (-1 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.8475%		
Close (prev. day)	0.8475%		
Performance and Risk			
	6m	1y	3y
Perf (%)	+40.08%	+79.14%	+5,331.48%
Perf (abs.)	+0.24	+0.37	+0.86
Beta	-	-	-
Volatility	35.34	44.92	184.01
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.)	0.8693 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.8411 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.8283 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.7672 % (0)
YTD High date	0.9250 % (2024/05/31)
YTD Low date	0.5680 % (2024/01/15)
52 Weeks High date	0.9431 % (2023/11/01)
52 Weeks Low date	0.4069 % (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	