

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 15 YEARS

ISIN: -

2024/07/12 17:12:33

Price

1.3250 %

Difference



0.01 (1 Bp)

General attributes

ISIN	-
Symbol	-.OTD
Exchange	OTC Data Services
Security type	Interest rate

Market data

Open	1.3175%
Close (prev. day)	1.3162%

Performance and Risk

	6m	1y	3y
Perf (%)	+19.33%	+44.15%	+706.99%
Perf (abs.)	+0.21	+0.40	+1.15
Beta	-	-	-
Volatility	30.97	33.76	51.69

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.)	1.3395 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.3141 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.3020 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2454 % (0)
YTD High date	1.4275 % (2024/05/30)
YTD Low date	1.0212 % (2024/03/18)
52 Weeks High date	1.5050 % (2023/10/30)
52 Weeks Low date	0.8406 % (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	