

# JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 14 YEARS

ISIN: -

2024/04/30 13:31:21

Price

**1.2400 %**

Difference



-0.02 (-2 Bp)

### General attributes

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

### Market data

Open	1.2420%
Close (prev. day)	1.2550%

### Performance and Risk

	6m	1y	3y
Perf (%)	-8.73%	+62.46%	+448.75%
Perf (abs.)	-0.12	+0.48	+1.03
Beta	-	-	-
Volatility	42.06	39.00	62.16

### 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.)	1.2600 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.2106 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.2111 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2280 % (0)
YTD High   date	1.3400 % (2024/01/01)
YTD Low   date	0.7630 % (2024/04/15)
52 Weeks High   date	1.4500 % (2023/10/30)
52 Weeks Low   date	0.7319 % (2023/06/27)

### Recent research

on market		
Date	Headline	Download
2024/04/30	Credit Markets Weekly	
2024/04/30	Credit Markets Weekly (DE)	
2024/04/30	AT: Economy recovers, inflation eases	
2024/04/30	-	
2024/04/30	1Q24 GDP beats expectations	