JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 25 YEARS

ISIN: -

2024/05/15 11:03:47	
Price	
1.6700 %	
Difference	-0.01 (-1 Bp)

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

Market data	
Open	1.6800%
Close (prev. day)	1.6800%

Performance and Risk			
	6m	**1y**	**3y**
Perf (%)	+0.15%	+61.93%	+269.23%
Perf (abs.)	+0.00	+0.64	+1.23
Beta	-	-	-
Volatility	26.59	28.01	39.11

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.)	1.6631 % (0)
Ø price 30 days | Ø volume 30 days (pcs.)	1.6378 % (0)
Ø price 100 days | Ø volume 100 days (pcs.)	1.5342 % (0)
Ø price 250 days | Ø volume 250 days (pcs.)	1.5453 % (0)
YTD High | date	1.6888 % (2024/05/14)
YTD Low | date	1.3600 % (2024/01/15)
52 Weeks High | date	1.8012 % (2023/10/30)
52 Weeks Low | date	0.9925 % (2023/05/17)

Recent research

on market

Date		**Headline**	**Download**
2024/05/15		Growth remained stable going into 2024	
2024/05/15		Corporate Credit Monitor CEE	
2024/05/15		A good start of the year for Polish economy	
2024/05/15		Corporate Credit Monitor CEE (DE)	
2024/05/15		Corporate Credit Monitor Austria	

ERSTE Group