

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

ISIN: -

2024/04/30 18:34:52

Price

1.6363 %

Difference



0.01 (1 Bp)

General attributes

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

Market data

Open	1.6250%
Close (prev. day)	1.6263%

Performance and Risk

	6m	1y	3y
Perf (%)	-5.83%	+58.37%	+249.74%
Perf (abs.)	-0.10	+0.60	+1.16
Beta	-	-	-
Volatility	26.55	28.24	39.15

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.)	1.6357 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.5784 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.5179 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.5308 % (0)
YTD High date	1.6688 % (2024/04/25)
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
2024/04/30	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	