

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

ISIN: -

2024/05/02 23:16:11

Price

1.6475 %

Difference



0.02 (2 Bp)

## General attributes

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

## Market data

Open	1.6275%
Close (prev. day)	1.6325%

## Performance and Risk

	6m	1y	3y
Perf (%)	-6.88%	+52.57%	+252.06%
Perf (abs.)	-0.12	+0.56	+1.17
Beta	-	-	-
Volatility	26.37	28.11	39.13

## Futures and Options

Related Futures	-
Related Options	-

5y



Information about previous performance does not guarantee future performance.  
Source: FactSet

## Price data

Ø price 5 days   Ø volume 5 days (pcs.)	1.6297 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.5929 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.5205 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.5327 % (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
2024/05/02	 CNB may ease the pace of rate cuts	
2024/05/02	 CNB a press conference can be important	
2024/05/02	 FX markets reflect uncertain interest rate outlook	
2024/05/02	 FX-Märkte spiegeln unsicheres Zinsumfeld wider	
2024/05/02	 Corporate Credit Monitor Austria	