

# JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 4 YEARS

ISIN: -

2024/10/18 23:38:55			
<b>Price</b>	0.6650 %		
<b>Difference</b>	0.00 (0 Bp)		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.6637%		
Close (prev. day)	0.6625%		
<b>Performance and Risk</b>			
	6m	1y	3y
Perf (%)	+23.72%	+32.34%	+4,162.82%
Perf (abs.)	+0.13	+0.16	+0.65
Beta	-	-	-
Volatility	45.68	51.13	289.41
<b>Futures and Options</b>			
Related Futures	-		
Related Options	-		



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

<b>Price data</b>	
Ø price 5 days   Ø volume 5 days (pcs.)	0.6498 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.6031 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.5789 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	0.5450 % (0)
YTD High   date	0.6875 % (2024/08/01)
YTD Low   date	0.2862 % (2024/03/18)
52 Weeks High   date	0.6875 % (2024/08/01)
52 Weeks Low   date	0.2862 % (2024/03/18)

**Recent research**

on market			
Date		Headline	Download
2024/10/17		ECB cuts further	
2024/10/17		EZB senkt weiter	
2024/10/17		Week Ahead	
2024/10/17		Wochenausblick	
2024/10/16		Corporate Credit Monitor Austria	