

## JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 30 YEARS

ISIN: -

2024/04/26 04:05:37

Price

1.6950 %

Difference



-0.02 (-2 Bp)

## General attributes

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

## Market data

Open	1.7150%
Close (prev. day)	1.7162%

## Performance and Risk

	6m	1y	3y
Perf (%)	-1.51%	+54.35%	+246.71%
Perf (abs.)	-0.03	+0.60	+1.22
Beta	-	-	-
Volatility	27.91	30.27	38.12

## 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.)	1.6715 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.5982 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.5460 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.5560 % (0)
YTD High   date	1.7275 % (2024/04/25)
YTD Low   date	1.3737 % (2024/03/18)
52 Weeks High   date	1.8225 % (2023/10/30)
52 Weeks Low   date	1.0056 % (2023/05/17)

## Recent research

on market			
Date		Headline	Download
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	
2024/04/23		MNB slowed the pace of rate cuts in April	
2024/04/23		As it was promised: MNB reduced the pace	