

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

ISIN: -

2024/05/02 20:27:37

Price

1.7075 %

Difference



0.02 (2 Bp)

## General attributes

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

## Market data

Open	1.6662%
Close (prev. day)	1.6913%

## Performance and Risk

	6m	1y	3y
Perf (%)	-4.68%	+56.05%	+225.69%
Perf (abs.)	-0.08	+0.61	+1.17
Beta	-	-	-
Volatility	27.73	28.75	38.15

## 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.)	1.6694 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.6348 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.5539 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.5615 % (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
2024/05/02	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	