

# JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 2 YEARS

ISIN: -

2024/04/25 21:40:13			
<b>Price</b>	<b>0.4263 %</b>		
<b>Difference</b>	0.05 (5 Bp)		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.3750%		
Close (prev. day)	0.3737%		
<b>Performance and Risk</b>			
	<b>6m</b>	<b>1y</b>	<b>3y</b>
Perf (%)	+45.13%	+301.40%	+803.77%
Perf (abs.)	+0.12	+0.28	+0.43
Beta	-	-	-
Volatility	124.32	110.65	201.49
<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.)	0.3700 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.3403 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.2945 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	0.2633 % (0)
YTD High   date	0.4275 % (2024/04/17)
YTD Low   date	0.1850 % (2024/01/23)
52 Weeks High   date	0.4275 % (2024/04/17)
52 Weeks Low   date	0.0587 % (2023/06/27)

**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	