

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 15 YEARS

ISIN: -

2024/04/26 18:24:16

Price

1.2925 %

Difference



-0.03 (-3 Bp)

General attributes

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

Market data

Open	1.3187%
Close (prev. day)	1.3200%

Performance and Risk

	6m	1y	3y
Perf (%)	-6.67%	+50.63%	+455.79%
Perf (abs.)	-0.09	+0.44	+1.08
Beta	-	-	-
Volatility	34.97	35.94	53.25

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.)	1.2757 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2108 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1887 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2269 % (0)
YTD High date	1.3325 % (2024/04/25)
YTD Low date	1.0212 % (2024/03/18)
52 Weeks High date	1.5050 % (2023/10/30)
52 Weeks Low date	0.7725 % (2023/06/27)

Recent research

on market			
Date		Headline	Download
2024/04/26		Week Ahead	
2024/04/26		Wochenausblick	
2024/04/24		Credit Markets Weekly	
2024/04/24		Credit Markets Weekly (DE)	
2024/04/24		Corporate Credit Monitor Austria	