

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 20 YEARS

ISIN: -

2024/04/26 18:24:16			
Price	1.5088 %		
Difference	-0.04 (-4 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	1.5500%		
Close (prev. day)	1.5512%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-4.95%	+48.36%	+335.49%
Perf (abs.)	-0.08	+0.51	+1.20
Beta	-	-	-
Volatility	29.34	31.38	43.25
Futures and Options			
Related Futures	-		
Related Options	-		



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

Price data	
Ø price 5 days Ø volume 5 days (pcs.)	1.5067 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.4350 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.4020 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4353 % (0)
YTD High date	1.5525 % (2024/04/25)
YTD Low date	1.2387 % (2024/03/18)
52 Weeks High date	1.7225 % (2023/10/30)
52 Weeks Low date	0.9344 % (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	