

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

ISIN: -

2024/08/09 22:29:47			
<b>Price</b>			
1.3450 %			
<b>Difference</b> <span style="color: red;">▼</span> -0.05 (-5 Bp)			
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	1.3900%		
Close (prev. day)	1.3925%		
<b>Performance and Risk</b>			
	6m	1y	3y
Perf (%)	-0.62%	+12.02%	+458.34%
Perf (abs.)	-0.01	+0.15	+1.14
Beta	-	-	-
Volatility	26.26	28.30	41.45
<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.)	1.3732 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.4798 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.5279 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.4460 % (0)
YTD High   date	1.6550 % (2024/05/30)
YTD Low   date	1.2212 % (2024/08/05)
52 Weeks High   date	1.7225 % (2023/10/30)
52 Weeks Low   date	1.2125 % (2023/08/09)

**Recent research**

on market			
Date		Headline	Download
2024/08/09		Cautiously dovish, data dependent NBR	
2024/08/09		Week Ahead	
2024/08/09		Wochenausblick	
2024/08/09		Industrial Production Fell Below Expectations	
2024/08/08		NBS keeps key rate at 6%	