

# JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 13 YEARS

ISIN: -

2024/04/29 16:14:23

Price

**1.3200 %**

Difference



-0.00 (-0 Bp)

### General attributes

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

### Market data

|                   |         |
|-------------------|---------|
| Open              | 1.3200% |
| Close (prev. day) | 1.3220% |

### Performance and Risk

|             | 6m     | 1y      | 3y       |
|-------------|--------|---------|----------|
| Perf (%)    | +0.30% | +81.10% | +559.02% |
| Perf (abs.) | +0.00  | +0.59   | +1.12    |
| Beta        | -      | -       | -        |
| Volatility  | 36.57  | 36.62   | 66.83    |

### 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.)     | 1.3278 % (0)          |
| Ø price 30 days   Ø volume 30 days (pcs.)   | 1.2620 % (0)          |
| Ø price 100 days   Ø volume 100 days (pcs.) | 1.2335 % (0)          |
| Ø price 250 days   Ø volume 250 days (pcs.) | 1.1847 % (0)          |
| YTD High   date                             | 1.3810 % (2024/04/26) |
| YTD Low   date                              | 0.9570 % (2024/01/15) |
| 52 Weeks High   date                        | 1.3925 % (2023/10/30) |
| 52 Weeks Low   date                         | 0.6906 % (2023/06/27) |

### Recent research

| on market  |  |   |          |
|------------|--|---|----------|
| Date       |  | Headline  | Download |
| 2024/04/29 |  | Business sentiment up in April 2024                   |          |
| 2024/04/29 |  | HYPO NOE  |          |
| 2024/04/29 |  | Wie reagiert die Fed auf die jüngsten Daten?          |          |
| 2024/04/29 |  | Focus on GDP data and central bank meeting in Czec... |          |
| 2024/04/26 |  | Week Ahead  |          |