

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

ISIN: -

2024/05/02 23:16:11

Price

1.3250 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	1.3110%
Close (prev. day)	1.3210%

Performance and Risk

	6m	1y	3y
Perf (%)	-2.01%	+72.95%	+566.83%
Perf (abs.)	-0.03	+0.56	+1.12
Beta	-	-	-
Volatility	35.84	36.50	66.81

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.)	1.3163 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2796 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.2371 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.1884 % (0)
YTD High date	1.3810 % (2024/04/26)
YTD Low date	0.8780 % (2024/04/30)
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
2024/05/02	CNB may ease the pace of rate cuts	
2024/05/02	CNB a press conference can be important	
2024/05/02	FX markets reflect uncertain interest rate outlook	
2024/05/02	FX-Märkte spiegeln unsicheres Zinsumfeld wider	
2024/05/02	Corporate Credit Monitor Austria	