

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

ISIN: -

2024/05/14 20:00:40

Price

1.3870 %

Difference



0.02 (2 Bp)

## General attributes

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

## Market data

Open	1.3830%
Close (prev. day)	1.3710%

## Performance and Risk

	6m	1y	3y
Perf (%)	+6.79%	+90.58%	+579.39%
Perf (abs.)	+0.09	+0.65	+1.17
Beta	-	-	-
Volatility	36.29	36.54	66.80

## 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.)	1.3450 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.3191 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.2410 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2030 % (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
2024/05/14	We revise year-end CPI forecast to 4.2% y/y	
2024/05/14	SID Bank	
2024/05/14	April: Possibly the Lowest YoY Inflation Rate in t...	
2024/05/14	SID Bank	
2024/05/14	We revise up industrial production growth to 3.1% ...	