

# JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 2 YEARS

ISIN: -

2024/05/02 23:16:11			
<b>Price</b>	<b>0.4063 %</b>		
<b>Difference</b>	0.04 (4 Bp)		
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.3600%		
Close (prev. day)	0.3650%		
<b>Performance and Risk</b>			
	<b>6m</b>	<b>1y</b>	<b>3y</b>
Perf (%)	+17.51%	+279.42%	+812.89%
Perf (abs.)	+0.05	+0.27	+0.42
Beta	-	-	-
Volatility	124.85	108.52	201.57
<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.)	0.3716 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.3599 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.3011 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	0.2711 % (0)
YTD High   date	0.4275 % (2024/04/17)
YTD Low   date	0.1850 % (2024/01/23)
52 Weeks High   date	0.4275 % (2024/04/17)
52 Weeks Low   date	0.0587 % (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	