

# JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 7 YEARS

ISIN: -

2024/05/02 23:16:11			
<b>Price</b>	0.8038 %		
<b>Difference</b>		0.00 (0 Bp)	
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.7963%		
Close (prev. day)	0.8000%		
<b>Performance and Risk</b>			
	6m	1y	3y
Perf (%)	-11.60%	+84.16%	+18,704.65%
Perf (abs.)	-0.11	+0.37	+0.80
Beta	-	-	-
Volatility	41.14	48.04	234.05
<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.)	0.8044 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.7793 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.7358 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	0.7378 % (0)
YTD High   date	0.8413 % (2024/04/25)
YTD Low   date	0.5680 % (2024/01/15)
52 Weeks High   date	0.9431 % (2023/11/01)
52 Weeks Low   date	0.3544 % (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	