

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 15 YEARS

ISIN: -

2024/05/02 23:16:11

Price

1.3025 %

Difference



0.01 (1 Bp)

General attributes

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

Market data

Open	1.2637%
Close (prev. day)	1.2938%

Performance and Risk

	6m	1y	3y
Perf (%)	-9.11%	+53.80%	+408.39%
Perf (abs.)	-0.13	+0.46	+1.05
Beta	-	-	-
Volatility	34.74	34.51	53.26

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.)	1.2825 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.2484 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.1966 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.2312 % (0)
YTD High date	1.3325 % (2024/04/25)
YTD Low date	1.0212 % (2024/03/18)
52 Weeks High date	1.5050 % (2023/10/30)
52 Weeks Low date	0.7725 % (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	