

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

ISIN: -

2024/05/07 07:18:43

**Price**  
**1.2763 %**  
 Difference  0.03 (3 Bp)

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

**Market data**  
 Open 1.2525%  
 Close (prev. day) 1.2512%

**Performance and Risk**

	6m	1y	3y
Perf (%)	-10.27%	+47.74%	+393.18%
Perf (abs.)	-0.14	+0.40	+1.00
Beta	-	-	-
Volatility	35.03	34.65	53.31

**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.)	1.2897 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	1.2625 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	1.1985 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	1.2336 % (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
2024/05/06	 Anzeichen für eine wirtschaftliche Wende?	
2024/05/06	 Unfavorable factors behind the shiny figure	
2024/05/06	 Mixed data on retail sales and industrial output	
2024/05/03	 Week Ahead	
2024/05/03	 Wochenausblick	