

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 20 YEARS

ISIN: -

2024/05/02 23:16:11

Price

1.5275 %

Difference



0.01 (1 Bp)

General attributes

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

Market data

Open	1.4962%
Close (prev. day)	1.5150%

Performance and Risk

	6m	1y	3y
Perf (%)	-9.52%	+49.81%	+300.05%
Perf (abs.)	-0.16	+0.50	+1.14
Beta	-	-	-
Volatility	29.00	29.92	43.26

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.)	1.5013 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	1.4685 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	1.4090 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	1.4393 % (0)
YTD High date	1.5538 % (2024/04/26)
YTD Low date	1.2387 % (2024/03/18)
52 Weeks High date	1.7225 % (2023/10/30)
52 Weeks Low date	0.9344 % (2023/06/27)

Recent research

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	