

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 1 YEAR

ISIN: -

2024/05/02 23:16:11

Price

0.2325 %

Difference



0.00 (0 Bp)

General attributes

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

Market data

Open	0.2262%
Close (prev. day)	0.2287%

Performance and Risk

	6m	1y	3y
Perf (%)	+143.82%	+1,311.73%	+438.81%
Perf (abs.)	+0.13	+0.21	+0.30
Beta	-	-	-
Volatility	103.54	614.97	598.41

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.)	0.2284 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.2214 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.1740 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.1168 % (0)
YTD High date	0.2512 % (2024/04/25)
YTD Low date	0.0750 % (2024/01/23)
52 Weeks High date	0.2512 % (2024/04/25)
52 Weeks Low date	-0.0175 % (2023/07/26)

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	