


JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 10 YEARS

ISIN: -

2024/05/02 23:16:11			
Price	1.0188 %		
Difference		0.01 (1 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.9675%		
Close (prev. day)	1.0138%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-12.03%	+63.02%	+843.07%
Perf (abs.)	-0.14	+0.39	+0.91
Beta	-	-	-
Volatility	45.68	45.01	195.01
Futures and Options			
Related Futures	-		
Related Options	-		



Information about previous performance does not guarantee future performance.
Source: FactSet

Price data	
Ø price 5 days Ø volume 5 days (pcs.)	0.9953 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.9609 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.9209 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.9473 % (0)
YTD High date	1.0575 % (2024/04/25)
YTD Low date	0.7387 % (2024/03/18)
52 Weeks High date	1.1944 % (2023/11/01)
52 Weeks Low date	0.5462 % (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	