

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 5 YEARS

ISIN: -

| | | | |
|-----------------------------|-------------------|----------|------------|
| 2024/05/01 10:28:44 | | | |
| Price | 0.6000 % | | |
| Difference | 0.00 (0 Bp) | | |
| General attributes | | | |
| ISIN | - | | |
| Symbol | -.OTD | | |
| Exchange | OTC Data Services | | |
| Security type | Interest rate | | |
| Market data | | | |
| Open | 0.5987% | | |
| Close (prev. day) | 0.6000% | | |
| Performance and Risk | | | |
| | 6m | 1y | 3y |
| Perf (%) | -14.82% | +126.42% | +3,671.43% |
| Perf (abs.) | -0.10 | +0.34 | +0.62 |
| Beta | - | - | - |
| Volatility | 50.51 | 57.57 | 319.24 |
| 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.) | 0.5994 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 0.5799 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 0.5437 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 0.5501 % (0) |
| YTD High date | 0.6400 % (2024/04/25) |
| YTD Low date | 0.3637 % (2024/03/18) |
| 52 Weeks High date | 0.7287 % (2023/11/01) |
| 52 Weeks Low date | 0.2138 % (2023/06/27) |

Recent research

| on market | | |
|------------|---------------------------------------|----------|
| Date | Headline | Download |
| 2024/04/30 | Credit Markets Weekly | |
| 2024/04/30 | Credit Markets Weekly (DE) | |
| 2024/04/30 | AT: Economy recovers, inflation eases | |
| 2024/04/30 | - | |
| 2024/04/30 | 1Q24 GDP beats expectations | |