

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

ISIN: -

2024/05/16 09:05:45			
<b>Price</b>	0.6212 %		
<b>Difference</b>		-0.01 (-1 Bp)	
<b>General attributes</b>			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
<b>Market data</b>			
Open	0.6287%		
Close (prev. day)	0.6300%		
<b>Performance and Risk</b>			
	6m	1y	3y
Perf (%)	-4.99%	+128.01%	+4,300.00%
Perf (abs.)	-0.03	+0.35	+0.65
Beta	-	-	-
Volatility	51.69	57.38	317.56
<b>Futures and Options</b>			
Related Futures	-		
Related Options	-		



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

<b>Price data</b>	
Ø price 5 days   Ø volume 5 days (pcs.)	0.6350 % (0)
Ø price 30 days   Ø volume 30 days (pcs.)	0.6091 % (0)
Ø price 100 days   Ø volume 100 days (pcs.)	0.5526 % (0)
Ø price 250 days   Ø volume 250 days (pcs.)	0.5608 % (0)
YTD High   date	0.6537 % (2024/05/14)
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)

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