

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

ISIN: -

2024/05/01 11:22:00			
Price	0.7200 %		
Difference	0.04 (4 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.6750%		
Close (prev. day)	0.6762%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-17.35%	+99.59%	+15,825.58%
Perf (abs.)	-0.14	+0.34	+0.68
Beta	-	-	-
Volatility	65.07	61.79	297.04
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.)	0.6988 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.6622 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.6230 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.6372 % (0)
YTD High date	0.7575 % (2024/04/25)
YTD Low date	0.4425 % (2024/03/18)
52 Weeks High date	0.8375 % (2023/11/01)
52 Weeks Low date	0.2819 % (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	