

JPY INT RATE SWAP (ANN/6MO) JPY LIBOR 4 YEARS

ISIN: -

2024/04/19 01:48:11

Price
0.5375 %
Difference  **-0.00 (-0 Bp)**

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

Market data
Open 0.5425%
Close (prev. day) 0.5412%

Performance and Risk

| | 6m | 1y | 3y |
|--------------------|---------|----------|------------|
| Perf (%) | +11.02% | +109.69% | +1,735.05% |
| Perf (abs.) | +0.05 | +0.28 | +0.57 |
| Beta | - | - | - |
| Volatility | 56.08 | 66.16 | 330.08 |

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.) | 0.5341 % (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 0.4716 % (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 0.4473 % (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 0.4537 % (0) |
| YTD High date | 0.5525 % (2024/04/17) |
| YTD Low date | 0.2862 % (2024/03/18) |
| 52 Weeks High date | 0.6131 % (2023/11/01) |
| 52 Weeks Low date | 0.1581 % (2023/06/27) |

Recent research

| on market | | | |
|------------|---|-----------------------------------|---|
| Date | | Headline | Download |
| 2024/04/18 |  | CEE corporate bond rally |  |
| 2024/04/18 |  | Die Rally bei CEE-Corporate Bonds |  |
| 2024/04/18 |  | HDZ relative winner of elections |  |
| 2024/04/18 |  | Polls largely confirmed |  |
| 2024/04/17 |  | Credit Markets Weekly |  |