


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

ISIN: -

2024/05/02 10:31:45			
Price	0.5312 %		
Difference		0.00 (0 Bp)	
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.5212%		
Close (prev. day)	0.5287%		
Performance and Risk			
	6m	1y	3y
Perf (%)	-9.92%	+146.60%	+1,668.84%
Perf (abs.)	-0.06	+0.31	+0.56
Beta	-	-	-
Volatility	55.99	62.83	329.97
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.)	0.5266 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.5125 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.4675 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.4636 % (0)
YTD High date	0.5650 % (2024/04/25)
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
2024/05/02		Fed continues to wait for price pressure to ease	
2024/05/02		Fed wartet weiter auf Rückgang des Preisdrucks	
2024/05/02		BCR Romania Manufacturing PMI up in April	
2024/04/30		Credit Markets Weekly	
2024/04/30		Credit Markets Weekly (DE)	