

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

ISIN: -

2024/10/18 23:38:55			
Price	0.7163 %		
Difference	0.00 (0 Bp)		
General attributes			
ISIN	-		
Symbol	-.OTD		
Exchange	OTC Data Services		
Security type	Interest rate		
Market data			
Open	0.7163%		
Close (prev. day)	0.7138%		
Performance and Risk			
	6m	1Y	3Y
Perf (%)	+17.68%	+17.91%	+2,449.11%
Perf (abs.)	+0.11	+0.11	+0.69
Beta	-	-	-
Volatility	43.53	47.18	236.64
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.)	0.6990 % (0)
Ø price 30 days Ø volume 30 days (pcs.)	0.6490 % (0)
Ø price 100 days Ø volume 100 days (pcs.)	0.6282 % (0)
Ø price 250 days Ø volume 250 days (pcs.)	0.6084 % (0)
YTD High date	0.7437 % (2024/05/30)
YTD Low date	0.3637 % (2024/03/18)
52 Weeks High date	0.7437 % (2024/05/30)
52 Weeks Low date	0.3637 % (2024/03/18)

Recent research

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2024/10/17	ECB cuts further	
2024/10/17	Week Ahead	
2024/10/17	Ranni restart	
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