

## LIBOR GBP 6M

ISIN: -

2020/10/21 12:55:02

Price

0.06825 %

Difference



-0.00 (-0 Bp)

## General attributes

|               |                     |
|---------------|---------------------|
| ISIN          | -                   |
| Symbol        | -.ICB               |
| Exchange      | ICE LIBOR 24h delay |
| Security type | Interest rate       |

## Market data

|                   |          |
|-------------------|----------|
| Open              | 0.06825% |
| Close (prev. day) | 0.0705%  |

## Performance and Risk

|             | 6M      | 1Y      | 3Y      |
|-------------|---------|---------|---------|
| Perf (%)    | -90.21% | -91.99% | -86.63% |
| Perf (abs.) | -0.65   | -0.81   | -0.46   |
| Beta        | -       | -       | -       |
| Volatility  | 72.03   | 72.20   | 43.97   |

## Futures and Options

|                 |   |
|-----------------|---|
| Related Futures | - |
| Related Options | - |

5Y



Information about previous performance does not guarantee future performance.

Source: FactSet

## Price data

|   |                          |
|---|--------------------------|
| Ø price 5 days   Ø volume 5 days (pcs.)     | 0.07438 GBP (0)          |
| Ø price 30 days   Ø volume 30 days (pcs.)   | 0.08211 GBP (0)          |
| Ø price 100 days   Ø volume 100 days (pcs.) | 0.17585 GBP (0)          |
| Ø price 250 days   Ø volume 250 days (pcs.) | 0.51785 GBP (0)          |
| YTD High   date                             | 0.87238 GBP (2020/01/02) |
| YTD Low   date                              | 0.07050 GBP (2020/10/20) |
| 52 Weeks High   date                        | 0.89438 GBP (2019/11/06) |
| 52 Weeks Low   date                         | 0.07050 GBP (2020/10/20) |

## Recent research

| on market  |   |          |
|------------|---|----------|
| Date       | Headline  | Download |
| 2020/10/22 | Last year's debt-to-GDP ratio failed to avoid the ... |          |
| 2020/10/22 | Credit Markets Weekly                                 |          |
| 2020/10/21 | Credit Markets Weekly (DE)                            |          |
| 2020/10/21 | Retail sector continued to recover in September       |          |
| 2020/10/20 | MNB's statement did not contain new messages          |          |