

LIBOR USD 3M

ISIN: -

2021/01/14 12:55:05

Price

0.22563 %

Difference

**-0.02** (-2 Bp)

General attributes

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

Market data

| | |
|-------------------|----------|
| Open | 0.22563% |
| Close (prev. day) | 0.24125% |

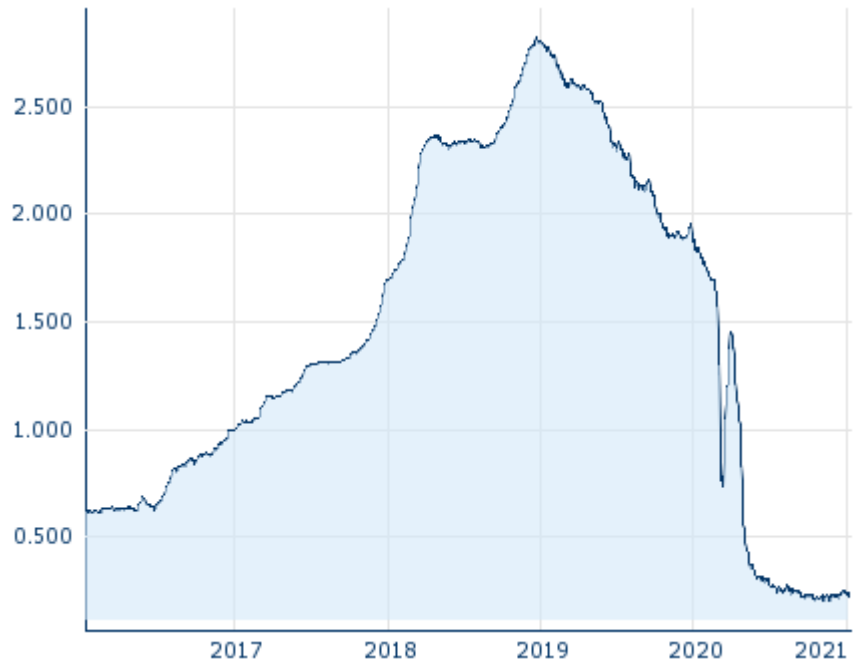
Performance and Risk

| | 6M | 1Y | 3Y |
|-------------|---------|---------|---------|
| Perf (%) | -12.27% | -86.83% | -85.99% |
| Perf (abs.) | -0.03 | -1.59 | -1.48 |
| Beta | - | - | - |
| Volatility | 54.54 | 71.52 | 42.39 |

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.) | 0.22973 USD (0) |
| Ø price 30 days Ø volume 30 days (pcs.) | 0.23259 USD (0) |
| Ø price 100 days Ø volume 100 days (pcs.) | 0.22928 USD (0) |
| Ø price 250 days Ø volume 250 days (pcs.) | 0.59029 USD (0) |
| YTD High date | 0.24125 USD (2021/01/13) |
| YTD Low date | 0.22438 USD (2021/01/08) |
| 52 Weeks High date | 1.84263 USD (2020/01/14) |
| 52 Weeks Low date | 0.20488 USD (2020/11/20) |

Recent research

| on market | | |
|------------|---|----------|
| Date | Headline | Download |
| 2021/01/15 | NBR unexpectedly cuts the key rate by 25bps to 1.2... | |
| 2021/01/15 | Target rate should remain stable at 0.1% | |
| 2021/01/15 | Week Ahead | |
| 2021/01/15 | Wochenausblick | |
| 2021/01/15 | December CPI lands at -0.7% y/y | |