

## LIBOR JPY 3M

ISIN: -

2020/01/23 12:55:04

Price

**-0.04433 %**

Difference



0.00 (0 Bp)

## General attributes

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

## Market data

Open	-0.04433%
Close (prev. day)	-0.0475%

## Performance and Risk

	6m	1Y	3Y
Perf (%)	+39.36%	+39.10%	-184.26%
Perf (abs.)	+0.03	+0.03	-0.03
Beta	-	-	-
Volatility	92.30	94.02	546.46

## 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.)	-0.05090 JPY (0)
Ø price 30 days   Ø volume 30 days (pcs.)	-0.05401 JPY (0)
Ø price 100 days   Ø volume 100 days (pcs.)	-0.08655 JPY (0)
Ø price 250 days   Ø volume 250 days (pcs.)	-0.08009 JPY (0)
YTD High   date	-0.04317 JPY (2020/01/09)
YTD Low   date	-0.06150 JPY (2020/01/15)
52 Weeks High   date	-0.04100 JPY (2019/12/27)
52 Weeks Low   date	-0.11817 JPY (2019/10/08)

## Recent research

on market		
Date	Headline	Download
2020/01/24	Week Ahead   Political risks in Italy rise	
2020/01/24	Ranni restart	
2020/01/23	Short Note ECB   How green will the ECB become?	
2020/01/23	Poland   Instant Comment	
2020/01/23	Credit Markets Weekly   Geopolitics and ECB buoy c...	