



**Geldmarkt**

**Deposits**

	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
O/N	-0.60	-0.44	0.05	0.25	0.01	0.16	0.00	0.01	-0.85	-0.65
1w	-0.59	-0.43	0.03	0.28	0.01	0.16	-0.23	-0.03	-0.88	-0.65
2w	-0.60	-0.44	0.03	0.28	0.01	0.16	-0.24	-0.04	-0.85	-0.65
1m	-0.59	-0.44	0.07	0.27	-0.06	0.14	-0.28	-0.03	-0.85	-0.65
2m	-0.64	-0.42	0.08	0.28	0.02	0.17	-0.28	-0.03	-0.89	-0.69
3m	-0.62	-0.45	0.09	0.29	0.01	0.19	-0.29	-0.04	-0.88	-0.68
4m	-0.62	-0.45	0.09	0.29	0.01	0.19	-0.29	-0.04	-0.88	-0.68
5m	-0.62	-0.45	0.09	0.29	0.01	0.19	-0.29	-0.04	-0.88	-0.68
6m	-0.58	-0.42	0.12	0.32	-0.04	0.16	-0.28	-0.03	-0.88	-0.68
7m	-0.58	-0.42	0.12	0.32	-0.04	0.16	-0.28	-0.03	-0.88	-0.68
8m	-0.58	-0.42	0.12	0.32	-0.04	0.16	-0.28	-0.03	-0.88	-0.68
9m	-0.57	-0.40	0.15	0.35	0.05	0.13	-0.27	-0.02	-0.87	-0.67
10m	-0.57	-0.40	0.15	0.35	0.05	0.13	-0.27	-0.02	-0.87	-0.67
11m	-0.57	-0.40	0.15	0.35	0.05	0.13	-0.27	-0.02	-0.87	-0.67
12m	-0.54	-0.40	0.18	0.38	0.05	0.24	-0.27	-0.02	-0.74	-0.51

**Kapitaalmarkt**

**Interest Rate Swaps**

	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1y	-0.526	-0.521	0.062	0.082	-0.035	-0.025	-0.270	-0.020	-0.770	-0.740
2y	-0.528	-0.524	0.076	0.096	-0.070	-0.060	-0.040	-0.040	-0.770	-0.740
3y	-0.531	-0.491	0.123	0.173	-0.059	-0.055	-0.023	-0.023	-0.731	-0.681
4y	-0.492	-0.482	0.226	0.276	-0.027	-0.022	-0.016	-0.016	-0.690	-0.640
5y	-0.459	-0.449	0.357	0.407	0.013	0.018	-0.006	-0.006	-0.636	-0.586
6y	-0.421	-0.411	0.490	0.540	0.055	0.060	0.005	0.005	-0.609	-0.509
7y	-0.379	-0.369	0.612	0.662	0.099	0.104	0.021	0.021	-0.556	-0.456
8y	-0.334	-0.324	0.726	0.776	0.142	0.147	0.039	0.039	-0.506	-0.406
9y	-0.287	-0.277	0.820	0.870	0.184	0.189	0.043	0.043	-0.461	-0.361
10y	-0.240	-0.230	0.901	0.951	0.224	0.229	0.066	0.066	-0.418	-0.318
12y	-0.169	-0.129	1.039	1.089	0.289	0.294	0.120	0.120	-0.354	-0.254
15y	-0.065	-0.025	1.175	1.225	0.357	0.362	0.210	0.210	-0.275	-0.175
20y	0.021	0.061	1.306	1.356	0.411	0.416	0.344	0.344	-0.246	-0.146
25y	0.026	0.066	1.362	1.412	0.424	0.429	0.414	0.414	-0.275	-0.175
30y	0.002	0.042	1.392	1.442	0.418	0.423	0.476	0.476	-0.344	-0.244

\* Houd er rekening mee dat alle tarieven slechts ter indicatie zijn.

**Valuta markt**

**Spot Rates**

EUR Majors	BID	ASK
EURUSD	1.2170	1.2174
EURGBP	0.9028	0.9029
EURJPY	126.77	126.81
EURCHF	1.0831	1.0836
EURCAD	1.5545	1.5546

  

USD Majors	BID	ASK
GBPUSD	1.3480	1.3483
USDJPY	104.16	104.17
USDCHF	0.8900	0.8903
USDCAD	1.2770	1.2774
NZDUSD	0.7190	0.7192
AUDUSD	0.7709	0.7711

Scandies	BID	ASK
EURNOK	10.3493	10.3671
EURDKK	7.4364	7.4369
EURSEK	10.0601	10.0646

Eastern EU	BID	ASK
EURPLN	4.5276	4.5292
EURHUF	360.50	360.62
EURCZK	26.228	26.270
EURTRY	9.0275	9.0525
EURRUB	90.748	90.757

Asia Pacific	BID	ASK
NZDUSD	0.5918	0.5927
EURAUD	1.5783	1.5793
EURSGD	1.6179	1.6189
EURHKD	9.4379	9.4418
EURCNY	7.8835	7.8897

Crypto currency	\$ Price	Ytd%
Bitcoin	34972.78	20.65

**Forwards**

	EURUSD		EURGBP		EURJPY		EURCHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK
O/N	0.25	0.29	0.06	0.08	-0.69	0.48	-0.28	-0.23
1w	1.80	1.90	0.56	0.60	-0.80	-0.65	-1.82	-1.72
2w	3.62	3.77	1.06	1.22	-1.58	-1.34	-3.63	-3.47
1m	9.00	9.29	2.80	2.90	-3.98	-3.58	-8.95	-8.50
2m	16.31	16.55	4.89	5.11	-6.92	-6.49	-15.83	-15.48
3m	24.76	24.96	7.74	7.92	-10.98	-10.42	-23.79	-23.39
6m	49.38	50.00	15.20	15.35	-22.72	-22.17	-47.60	-46.90
9m	74.00	75.16	22.73	23.35	-35.20	-34.19	-71.53	-70.53
12m	103.55	105.11	31.42	31.42	-52.30	-52.30	-98.07	-96.57

**Volatilities ATM**

	EURUSD		EURGBP		EURJPY		EURCHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1w	6.65	7.25	8.00	9.55	5.68	7.03	6.33	7.08
1m	6.83	6.93	8.33	8.93	6.08	6.78	6.53	6.83
2m	6.58	6.73	8.10	8.50	6.20	6.50	6.41	6.66
3m	6.50	6.65	8.06	8.46	6.29	6.54	6.33	6.63
6m	6.48	6.63	7.95	8.35	6.45	6.70	6.35	6.60
9m	6.40	6.60	7.83	8.38	6.53	6.83	6.33	6.58
12m	6.48	6.63	7.78	8.28	6.61	6.91	6.40	6.65

**Euribor fixings**

Date	08/01
1w	-0.561
1m	-0.555
3m	-0.550
6m	-0.530
12m	-0.510

**FRAs**

	EUR	EUR	USD	USD
	BID	ASK	BID	ASK
1x4	-0.560	-0.520	0.181	0.201
2x5	-0.550	-0.530	0.170	0.190
3x6	-0.560	-0.540	0.164	0.184
6x9	-0.570	-0.530	0.165	0.185
6x12	-0.530	-0.510	0.189	0.229
12x18	-0.530	-0.510	0.218	0.258
18x24	-0.530	-0.510	0.259	0.299

