



Geldmarkt

Deposits

	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
O/N	-0.60	-0.43	0.20	0.40	0.01	0.16	-0.35	0.01	-1.16	-0.91
1w	-0.64	-0.45	0.07	0.12	0.01	0.16	-0.24	-0.04	-0.82	-0.62
2w	-0.59	-0.45	0.07	0.12	0.01	0.16	-0.24	-0.04	-0.82	-0.62
1m	-0.60	-0.43	0.09	0.12	-0.02	0.18	-0.29	-0.09	-0.82	-0.62
2m	-0.60	-0.45	0.10	0.15	0.01	0.21	-0.26	-0.06	-0.82	-0.62
3m	-0.62	-0.45	0.13	0.19	0.01	0.21	-0.26	-0.06	-0.82	-0.62
4m	-0.62	-0.45	0.13	0.19	0.01	0.21	-0.26	-0.06	-0.82	-0.62
5m	-0.62	-0.45	0.13	0.19	0.01	0.21	-0.26	-0.06	-0.82	-0.62
6m	-0.58	-0.43	0.16	0.20	0.01	0.18	-0.27	-0.07	-0.80	-0.60
7m	-0.58	-0.43	0.16	0.20	0.01	0.18	-0.27	-0.07	-0.80	-0.60
8m	-0.58	-0.43	0.16	0.20	0.01	0.18	-0.27	-0.07	-0.80	-0.60
9m	-0.58	-0.42	0.18	0.24	0.11	0.31	-0.20	0.10	-0.73	-0.53
10m	-0.58	-0.42	0.18	0.24	0.11	0.31	-0.20	0.10	-0.73	-0.53
11m	-0.58	-0.42	0.18	0.24	0.11	0.31	-0.20	0.10	-0.73	-0.53
12m	-0.55	-0.39	0.19	0.28	0.05	0.24	-0.31	-0.11	-0.73	-0.53

Kapitaalmarkt

Interest Rate Swaps

	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1y	-0.502	-0.496	0.077	0.097	0.052	0.057	-0.310	-0.110	-0.720	-0.680
2y	-0.480	-0.460	0.110	0.130	0.094	0.099	-0.023	-0.023	-0.680	-0.660
3y	-0.437	-0.417	0.229	0.279	0.189	0.194	-0.005	-0.005	-0.628	-0.568
4y	-0.375	-0.365	0.436	0.486	0.307	0.312	0.018	0.018	-0.543	-0.483
5y	-0.309	-0.299	0.627	0.677	0.403	0.408	0.041	0.041	-0.455	-0.395
6y	-0.240	-0.230	0.798	0.848	0.483	0.488	0.068	0.068	-0.360	-0.300
7y	-0.179	-0.159	0.947	0.997	0.555	0.560	0.096	0.096	-0.273	-0.213
8y	-0.104	-0.094	1.069	1.119	0.620	0.625	0.125	0.125	-0.188	-0.128
9y	-0.040	-0.030	1.169	1.219	0.679	0.684	0.154	0.154	-0.113	-0.053
10y	0.004	0.044	1.250	1.300	0.747	0.752	0.185	0.185	-0.040	0.020
12y	0.122	0.162	1.383	1.433	0.825	0.830	0.246	0.246	0.070	0.130
15y	0.249	0.289	1.505	1.555	0.894	0.899	0.341	0.341	0.183	0.243
20y	0.350	0.390	1.608	1.658	0.929	0.934	0.459	0.459	0.275	0.335
25y	0.367	0.407	1.641	1.691	0.929	0.934	0.539	0.539	0.270	0.330
30y	0.347	0.387	1.649	1.699	0.907	0.912	0.589	0.589	0.218	0.278

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

Valuta markt

Spot Rates

	BID	ASK
EUR Majors		
EURUSD	1.2074	1.2078
EURGBP	0.8647	0.8651
EURJPY	128.73	128.77
EURCHF	1.0985	1.0990
EURCAD	1.5328	1.5333

USD Majors

	BID	ASK
GBPUSD	1.3961	1.3965
USDJPY	106.60	106.61
USDCHF	0.9096	0.9100
USDCAD	1.2690	1.2694
NZDUSD	0.7272	0.7276
AUDUSD	0.7752	0.7754

Scandies

	BID	ASK
EURNOK	10.4010	10.4040
EURDKK	7.4361	7.4366
EURSEK	10.1609	10.1639

Eastern EU

	BID	ASK
EURPLN	4.5169	4.5193
EURHUF	362.25	362.51
EURCZK	26.109	26.144
EURTRY	8.8360	8.8500
EURRUB	89.395	89.418

Asia Pacific

	BID	ASK
NZDUSD	0.6022	0.6023
EURAUD	1.5575	1.5578
EURSGD	1.6057	1.6065
EURHKD	9.3664	9.3703
EURCNY	7.7986	7.8078

Crypto currency

	\$ Price	Ytd%
Bitcoin	46299.56	59.72

Forwards

	EURUSD		EURGBP		EURJPY		EURCHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK
O/N	0.22	0.29	0.03	0.06	-0.26	0.06	-0.27	-0.21
1w	1.74	1.82	0.34	0.39	-0.68	-0.66	-1.66	-1.59
2w	3.47	3.59	0.74	0.76	-1.39	-1.33	-3.32	-3.20
1m	9.63	9.76	2.96	3.06	-4.35	-4.25	-8.85	-8.67
2m	16.48	16.81	4.04	4.17	-8.03	-7.99	-15.95	-14.55
3m	24.62	24.86	5.11	5.28	-11.24	-11.00	-23.02	-22.58
6m	48.41	48.99	8.55	8.85	-22.84	-22.39	-47.95	-42.69
9m	71.97	72.68	11.58	12.12	-35.11	-34.89	-71.15	-63.25
12m	98.81	100.52	18.20	18.20	-54.69	-54.69	-92.70	-90.34

Volatilities ATM

	EURUSD		EURGBP		EURJPY		EURCHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1w	6.43	7.38	8.73	9.93	5.95	7.40	6.63	7.83
1m	6.52	6.77	8.69	9.14	6.54	7.04	6.83	7.08
2m	6.40	6.65	8.43	8.88	6.65	6.95	6.65	7.00
3m	6.30	6.55	8.35	8.75	6.69	6.94	6.53	6.93
6m	6.41	6.66	8.40	8.80	6.91	7.26	6.65	7.05
9m	6.55	6.75	8.48	8.83	7.05	7.45	6.73	7.08
12m	6.57	6.82	8.50	8.75	7.10	7.55	6.80	7.20

Euribor fixings

Date	Rate
26/02	
1w	-0.567
1m	-0.547
3m	-0.530
6m	-0.516
12m	-0.483

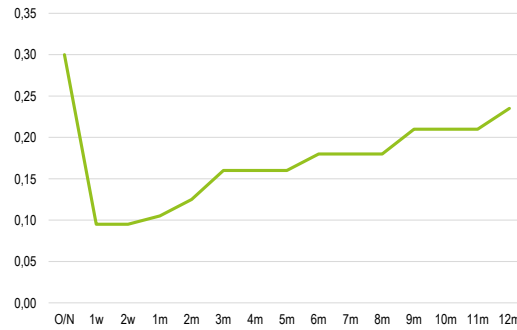
FRAs

	EUR	EUR	USD	USD
	BID	ASK	BID	ASK
1x4	-0.533	-0.523	0.148	0.188
2x5	-0.529	-0.509	0.139	0.189
3x6	-0.540	-0.500	0.144	0.184
6x9	-0.520	-0.500	0.160	0.200
6x12	-0.475	-0.465	0.207	0.247
12x18	-0.453	-0.443	0.230	0.270
18x24	-0.433	-0.443	0.346	0.386

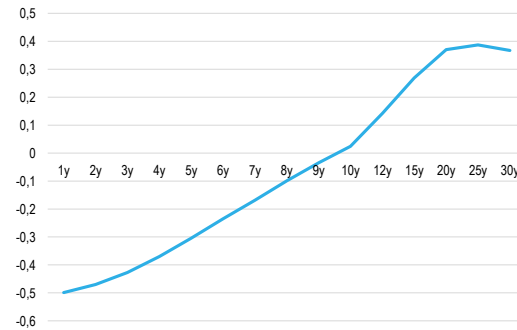
EUR Geldmarkt



USD Geldmarkt



EUR Kapitaalmarkt



USD Kapitaalmarkt

