



## Geldmarkt

### Deposits

|     | EUR   |       | USD  |      | GBP  |      | JPY   |       | CHF   |       |
|-----|-------|-------|------|------|------|------|-------|-------|-------|-------|
|     | BID   | ASK   | BID  | ASK  | BID  | ASK  | BID   | ASK   | BID   | ASK   |
| O/N | -0.55 | -0.40 | 0.03 | 0.12 | 0.01 | 0.16 | -0.11 | 0.01  | -0.87 | -0.57 |
| 1w  | -0.64 | -0.45 | 0.05 | 0.12 | 0.02 | 0.17 | -0.19 | -0.04 | -0.84 | -0.60 |
| 2w  | -0.60 | -0.40 | 0.05 | 0.12 | 0.02 | 0.17 | -0.19 | -0.04 | -0.79 | -0.64 |
| 1m  | -0.65 | -0.43 | 0.08 | 0.14 | 0.02 | 0.17 | -0.21 | -0.06 | -0.78 | -0.63 |
| 2m  | -0.62 | -0.40 | 0.09 | 0.15 | 0.03 | 0.18 | -0.19 | -0.04 | -0.79 | -0.60 |
| 3m  | -0.62 | -0.40 | 0.11 | 0.17 | 0.05 | 0.24 | -0.18 | -0.03 | -0.79 | -0.60 |
| 4m  | -0.62 | -0.40 | 0.11 | 0.17 | 0.05 | 0.24 | -0.18 | -0.03 | -0.79 | -0.60 |
| 5m  | -0.62 | -0.40 | 0.11 | 0.17 | 0.05 | 0.24 | -0.18 | -0.03 | -0.79 | -0.60 |
| 6m  | -0.59 | -0.37 | 0.14 | 0.20 | 0.10 | 0.29 | -0.19 | -0.04 | -0.79 | -0.60 |
| 7m  | -0.59 | -0.37 | 0.14 | 0.20 | 0.10 | 0.29 | -0.19 | -0.04 | -0.79 | -0.60 |
| 8m  | -0.59 | -0.37 | 0.14 | 0.20 | 0.10 | 0.29 | -0.19 | -0.04 | -0.79 | -0.60 |
| 9m  | -0.62 | -0.39 | 0.18 | 0.25 | 0.20 | 0.39 | -0.20 | -0.05 | -0.76 | -0.62 |
| 10m | -0.62 | -0.39 | 0.18 | 0.25 | 0.20 | 0.39 | -0.20 | -0.05 | -0.76 | -0.62 |
| 11m | -0.62 | -0.39 | 0.18 | 0.25 | 0.20 | 0.39 | -0.20 | -0.05 | -0.76 | -0.62 |
| 12m | -0.58 | -0.33 | 0.20 | 0.28 | 0.21 | 0.40 | -0.19 | -0.04 | -0.70 | -0.55 |

## Kapitaalmarkt

### Interest Rate Swaps

|     | EUR    |        | USD   |       | GBP   |       | JPY    |        | CHF    |        |
|-----|--------|--------|-------|-------|-------|-------|--------|--------|--------|--------|
|     | BID    | ASK    | BID   | ASK   | BID   | ASK   | BID    | ASK    | BID    | ASK    |
| 1y  | -0.523 | -0.493 | 0.076 | 0.096 | 0.163 | 0.168 | -0.190 | -0.040 | -0.730 | -0.710 |
| 2y  | -0.476 | -0.446 | 0.197 | 0.247 | 0.302 | 0.312 | 0.024  | 0.024  | -0.725 | -0.665 |
| 3y  | -0.416 | -0.396 | 0.383 | 0.433 | 0.386 | 0.416 | 0.019  | 0.019  | -0.660 | -0.600 |
| 4y  | -0.363 | -0.333 | 0.566 | 0.616 | 0.465 | 0.470 | 0.020  | 0.020  | -0.585 | -0.525 |
| 5y  | -0.301 | -0.271 | 0.702 | 0.752 | 0.513 | 0.518 | 0.026  | 0.026  | -0.505 | -0.445 |
| 6y  | -0.230 | -0.220 | 0.822 | 0.872 | 0.553 | 0.558 | 0.036  | 0.036  | -0.420 | -0.360 |
| 7y  | -0.165 | -0.155 | 0.921 | 0.971 | 0.586 | 0.591 | 0.058  | 0.058  | -0.340 | -0.280 |
| 8y  | -0.108 | -0.078 | 1.004 | 1.054 | 0.615 | 0.620 | 0.075  | 0.075  | -0.265 | -0.205 |
| 9y  | -0.043 | -0.013 | 1.071 | 1.121 | 0.643 | 0.648 | 0.095  | 0.095  | -0.198 | -0.138 |
| 10y | 0.020  | 0.050  | 1.130 | 1.180 | 0.668 | 0.673 | 0.116  | 0.116  | -0.143 | -0.083 |
| 12y | 0.127  | 0.167  | 1.222 | 1.272 | 0.709 | 0.714 | 0.171  | 0.171  | -0.043 | 0.018  |
| 15y | 0.257  | 0.297  | 1.312 | 1.362 | 0.747 | 0.752 | 0.248  | 0.248  | 0.058  | 0.118  |
| 20y | 0.363  | 0.403  | 1.403 | 1.453 | 0.758 | 0.763 | 0.364  | 0.364  | 0.135  | 0.195  |
| 25y | 0.378  | 0.418  | 1.427 | 1.477 | 0.741 | 0.746 | 0.456  | 0.456  | 0.130  | 0.190  |
| 30y | 0.352  | 0.392  | 1.428 | 1.478 | 0.713 | 0.718 | 0.524  | 0.524  | 0.080  | 0.140  |

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

## Valuta markt

### Spot Rates

| EUR Majors | BID    | ASK    |
|------------|--------|--------|
| EURUSD     | 1.1778 | 1.1782 |
| EURGBP     | 0.8531 | 0.8535 |
| EURJPY     | 129.68 | 129.72 |
| EURCHF     | 1.0839 | 1.0844 |
| EURCAD     | 1.4933 | 1.4938 |
| USD Majors |        |        |
| GBPUSD     | 1.3803 | 1.3807 |
| USDJPY     | 110.09 | 110.12 |
| USDCHF     | 0.9202 | 0.9206 |
| USDCAD     | 1.2677 | 1.2681 |
| NZDUSD     | 0.7100 | 0.7102 |
| AUDUSD     | 0.7348 | 0.7350 |

|          |         |         |
|----------|---------|---------|
| Scandies |         |         |
| EURNOK   | 10,2312 | 10,2342 |
| EURDKK   | 7,4359  | 7,4363  |
| EURSEK   | 10,1972 | 10,2002 |

|            |        |        |
|------------|--------|--------|
| Eastern EU |        |        |
| EURPLN     | 4,5383 | 4,5453 |
| EURHUF     | 350,04 | 350,34 |
| EURCZK     | 25,346 | 25,386 |
| EURTRY     | 9,9568 | 9,9708 |
| EURRUB     | 86,167 | 86,176 |

|              |        |        |
|--------------|--------|--------|
| Asia Pacific |        |        |
| NZDEUR       | 0.6027 | 0.6029 |
| EURAUD       | 1.6024 | 1.6035 |
| EURSGD       | 1.5826 | 1.5835 |
| EURHKD       | 9.1623 | 9.1656 |
| EURCNY       | 7.5996 | 7.6089 |

| Crypto currency | \$ Price | Ytd%  |
|-----------------|----------|-------|
| Bitcoin         | 44820,53 | 54,63 |

### Forwards

|     | EURUSD |       | EURGBP |       | EURJPY |        | EURCHF |        |
|-----|--------|-------|--------|-------|--------|--------|--------|--------|
|     | BID    | ASK   | BID    | ASK   | BID    | ASK    | BID    | ASK    |
| O/N | 0.20   | 0.23  | 0.00   | 0.02  | -0.08  | -0.06  | -0.25  | -0.20  |
| 1w  | 1.49   | 1.54  | 0.06   | 0.12  | -0.50  | -0.43  | -1.62  | -1.52  |
| 2w  | 3.00   | 3.08  | 0.16   | 0.22  | -0.98  | -0.91  | -3.14  | -3.08  |
| 1m  | 6.96   | 7.01  | 0.81   | 0.99  | -2.65  | -2.61  | -6.93  | -6.75  |
| 2m  | 13.94  | 14.02 | 1.27   | 1.48  | -5.04  | -4.88  | -14.02 | -13.77 |
| 3m  | 20.66  | 20.86 | 1.54   | 1.84  | -7.37  | -7.29  | -20.65 | -20.35 |
| 6m  | 45.97  | 46.25 | 5.00   | 5.60  | -20.97 | -20.32 | -44.38 | -44.08 |
| 9m  | 67.29  | 68.79 | 0.88   | 1.58  | -31.24 | -30.74 | -66.11 | -65.41 |
| 12m | 90.35  | 92.35 | -5.89  | -5.89 | -43.14 | -43.14 | -88.70 | -87.35 |

### Volatilities ATM

|     | EURUSD |      | EURGBP |      | EURJPY |      | EURCHF |      |
|-----|--------|------|--------|------|--------|------|--------|------|
|     | BID    | ASK  | BID    | ASK  | BID    | ASK  | BID    | ASK  |
| 1w  | 4.49   | 4.99 | 5.45   | 6.10 | 4.02   | 5.02 | 5.40   | 6.00 |
| 1m  | 5.05   | 5.20 | 5.98   | 6.18 | 4.75   | 5.25 | 5.83   | 6.08 |
| 2m  | 5.10   | 5.25 | 6.15   | 6.35 | 5.10   | 5.30 | 5.81   | 6.06 |
| 3m  | 5.06   | 5.16 | 6.10   | 6.40 | 5.16   | 5.41 | 5.75   | 6.00 |
| 6m  | 5.18   | 5.28 | 6.49   | 6.69 | 5.45   | 5.70 | 5.85   | 6.05 |
| 9m  | 5.47   | 5.57 | 6.71   | 6.96 | 5.64   | 5.99 | 5.91   | 6.11 |
| 12m | 5.50   | 5.60 | 6.88   | 7.08 | 5.78   | 6.23 | 6.00   | 6.20 |

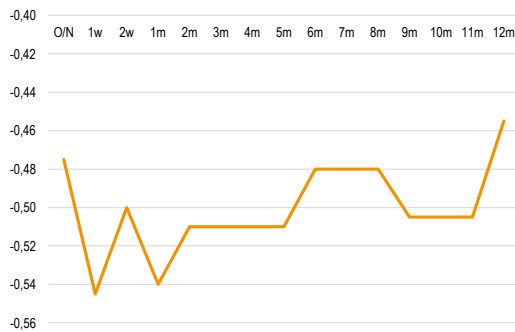
### Euribor fixings

| Date | 10/09  |
|------|--------|
| 1w   | -0.568 |
| 1m   | -0.558 |
| 3m   | -0.544 |
| 6m   | -0.519 |
| 12m  | -0.495 |

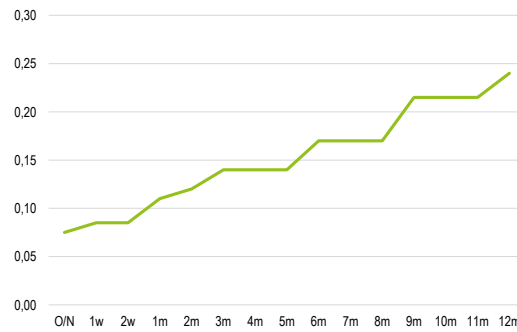
### FRAs

|       | EUR    | EUR    | USD   | USD   |
|-------|--------|--------|-------|-------|
|       | BID    | ASK    | BID   | ASK   |
| 1x4   | -0.550 | -0.530 | 0.123 | 0.163 |
| 2x5   | -0.549 | -0.529 | 0.145 | 0.185 |
| 3x6   | -0.560 | -0.520 | 0.158 | 0.198 |
| 6x9   | -0.530 | -0.510 | 0.128 | 0.168 |
| 6x12  | -0.500 | -0.460 | 0.186 | 0.236 |
| 12x18 | -0.450 | -0.430 | 0.360 | 0.380 |
| 18x24 | -0.400 | -0.430 | 0.635 | 0.675 |

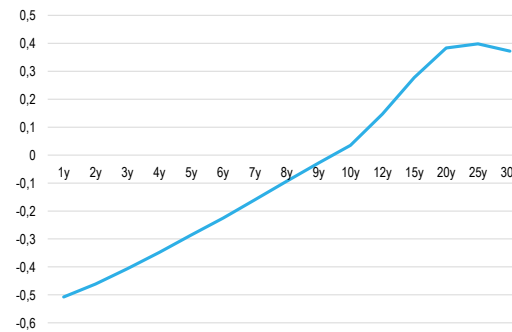
EUR Geldmarkt



USD Geldmarkt



EUR Kapitaalmarkt



USD Kapitaalmarkt

