



Geldmarkt

Deposits

	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
O/N	-0.65	-0.59	0.06	0.18	0.01	0.19	-0.35	-0.07	-0.79	-0.60
1w	-0.64	-0.58	0.05	0.12	0.01	0.19	-0.17	-0.05	-0.85	-0.56
2w	-0.59	-0.42	0.06	0.13	0.01	0.19	-0.15	-0.03	-0.77	-0.62
1m	-0.62	-0.43	0.08	0.14	0.05	0.25	-0.14	-0.02	-0.77	-0.62
2m	-0.58	-0.52	0.09	0.15	0.05	0.24	-0.19	-0.04	-0.84	-0.64
3m	-0.58	-0.41	0.25	0.45	0.21	0.41	-0.15	-0.03	-0.81	-0.61
4m	-0.58	-0.41	0.25	0.45	0.21	0.41	-0.15	-0.03	-0.81	-0.61
5m	-0.58	-0.41	0.25	0.45	0.21	0.41	-0.15	-0.03	-0.81	-0.61
6m	-0.58	-0.40	0.25	0.45	0.33	0.47	-0.19	-0.04	-0.78	-0.58
7m	-0.58	-0.40	0.25	0.45	0.33	0.47	-0.19	-0.04	-0.78	-0.58
8m	-0.58	-0.40	0.25	0.45	0.33	0.47	-0.19	-0.04	-0.78	-0.58
9m	-0.58	-0.37	0.25	0.45	0.60	0.80	-0.13	0.17	-0.77	-0.57
10m	-0.58	-0.37	0.25	0.45	0.60	0.80	-0.13	0.17	-0.77	-0.57
11m	-0.58	-0.37	0.25	0.45	0.60	0.80	-0.13	0.17	-0.77	-0.57
12m	-0.54	-0.37	0.25	0.45	0.72	0.92	-0.23	-0.08	-0.71	-0.51

Kapitaalmarkt

Interest Rate Swaps

	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1y	-0.509	-0.479	0.142	0.162	0.609	0.616	-0.230	-0.080	-0.718	-0.678
2y	-0.378	-0.372	0.414	0.464	0.840	0.845	0.030	0.030	-0.628	-0.568
3y	-0.269	-0.259	0.672	0.722	0.916	0.921	0.046	0.046	-0.528	-0.468
4y	-0.181	-0.171	0.850	0.900	0.939	0.944	0.056	0.056	-0.425	-0.365
5y	-0.102	-0.092	0.968	1.018	0.936	0.941	0.068	0.068	-0.328	-0.268
6y	-0.026	-0.016	1.065	1.115	0.947	0.952	0.084	0.084	-0.238	-0.178
7y	0.043	0.053	1.154	1.204	0.958	0.963	0.103	0.103	-0.148	-0.088
8y	0.112	0.122	1.220	1.270	0.970	0.975	0.123	0.123	-0.070	-0.010
9y	0.175	0.185	1.269	1.319	0.981	0.986	0.160	0.160	0.003	0.063
10y	0.232	0.242	1.316	1.366	1.003	1.008	0.185	0.185	0.058	0.118
12y	0.316	0.356	1.389	1.439	1.035	1.040	0.250	0.250	0.145	0.205
15y	0.431	0.471	1.460	1.510	1.061	1.066	0.333	0.333	0.235	0.295
20y	0.515	0.555	1.530	1.580	1.060	1.065	0.463	0.463	0.288	0.348
25y	0.515	0.555	1.538	1.588	1.038	1.043	0.563	0.563	0.263	0.323
30y	0.478	0.518	1.524	1.574	1.008	1.013	0.635	0.635	0.200	0.260

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

Valuta markt

Spot Rates

	BID	ASK
EUR Majors		
EURUSD	1,1574	1,1578
EURGBP	0,8426	0,8428
EURJPY	132,33	132,36
EURCHF	1,0715	1,0717
EURCAD	1,4355	1,4360

USD Majors

	BID	ASK
GBPUSD	1,3735	1,3736
USDJPY	114,32	114,35
USDCHF	0,9256	0,9259
USDCAD	1,2401	1,2405
NZDUSD	0,7062	0,7067
AUDUSD	0,7397	0,7399

Scandies

	BID	ASK
EURNOK	9,8112	9,8157
EURDKK	7,4400	7,4402
EURSEK	10,0054	10,0074

Eastern EU

	BID	ASK
EURPLN	4,5669	4,5750
EURHUF	360,15	360,37
EURCZK	25,402	25,442
EURTRY	10,7237	10,7377
EURRUB	82,322	82,335

Asia Pacific

	BID	ASK
NZDUSD	0,6099	0,6101
EURAUD	1,5646	1,5649
EURSGD	1,5650	1,5658
EURHKD	9,0033	9,0074
EURCNY	7,4485	7,4533

Crypto currency

Crypto currency	\$ Price	Ytd%
Bitcoin	62230,28	114,68

Forwards

	EURUSD		EURGBP		EURJPY		EURCHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK
O/N	0,19	0,23	0,00	0,06	-0,15	0,01	-0,25	-0,22
1w	1,49	1,55	0,10	0,26	-0,55	-0,47	-1,66	-1,54
2w	3,03	3,08	0,22	0,51	-1,18	-1,07	-3,29	-3,14
1m	7,14	7,30	-0,20	0,13	-2,58	-2,48	-7,65	-7,51
2m	13,38	13,54	-0,85	-0,64	-4,83	-4,67	-14,15	-13,90
3m	26,49	26,69	1,53	2,03	-13,28	-13,01	-25,60	-24,77
6m	48,39	49,10	-13,58	-11,65	-23,40	-22,80	-47,26	-46,36
9m	72,13	73,38	-33,55	-31,50	-36,46	-35,76	-70,70	-69,20
12m	100,13	101,34	-58,60	-58,60	-54,05	-54,05	-97,55	-91,83

Volatilities ATM

	EURUSD		EURGBP		EURJPY		EURCHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1w	4,17	4,67	6,35	7,20	6,23	7,03	5,83	6,43
1m	5,00	5,15	7,16	7,46	6,55	6,90	6,17	6,42
2m	5,20	5,35	7,36	7,66	6,57	6,87	6,25	6,50
3m	5,13	5,23	7,29	7,59	6,43	6,68	6,10	6,35
6m	5,40	5,55	7,58	7,88	6,55	6,80	6,13	6,33
9m	5,58	5,68	7,77	8,07	6,58	6,88	6,28	6,48
12m	5,63	5,78	7,94	8,19	6,65	6,90	6,30	6,50

Euribor fixings

Date	15/10
1w	-0,567
1m	-0,564
3m	-0,548
6m	-0,528
12m	-0,483

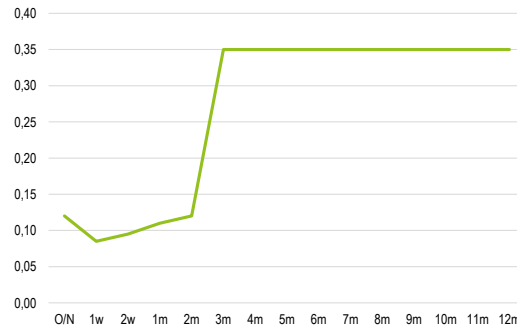
FRAs

	EUR	EUR	USD	USD
	BID	ASK	BID	ASK
1x4	-0,557	-0,537	0,130	0,170
2x5	-0,547	-0,537	0,160	0,200
3x6	-0,560	-0,510	0,146	0,186
6x9	-0,513	-0,493	0,228	0,268
6x12	-0,454	-0,434	0,324	0,374
12x18	-0,331	-0,321	0,681	0,701
18x24	-0,188	-0,321	1,041	1,081

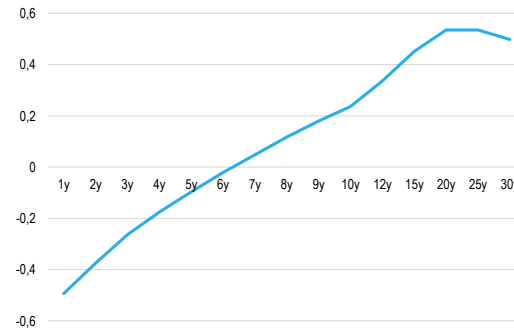
EUR Geldmarkt



USD Geldmarkt



EUR Kapitaalmarkt



USD Kapitaalmarkt

