



**Geldmarkt**

**Deposits**

	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
O/N	-0.65	-0.59	0.10	0.25	0.02	0.17	-0.15	0.00	-0.85	-0.55
1w	-0.62	-0.46	0.06	0.13	0.03	0.18	-0.21	-0.06	-0.78	-0.63
2w	-0.62	-0.46	0.07	0.14	0.03	0.18	-0.21	-0.06	-0.78	-0.60
1m	-0.63	-0.47	0.09	0.15	0.04	0.19	-0.21	-0.06	-0.94	-0.69
2m	-0.60	-0.45	0.14	0.20	0.14	0.29	-0.18	-0.03	-0.77	-0.57
3m	-0.59	-0.42	0.17	0.23	0.20	0.35	-0.18	-0.03	-0.82	-0.62
4m	-0.59	-0.42	0.17	0.23	0.20	0.35	-0.18	-0.03	-0.82	-0.62
5m	-0.59	-0.42	0.17	0.23	0.20	0.35	-0.18	-0.03	-0.82	-0.62
6m	-0.54	-0.39	0.25	0.31	0.35	0.50	-0.21	-0.06	-0.81	-0.61
7m	-0.54	-0.39	0.25	0.31	0.35	0.50	-0.21	-0.06	-0.81	-0.61
8m	-0.54	-0.39	0.25	0.31	0.35	0.50	-0.21	-0.06	-0.81	-0.61
9m	-0.52	-0.37	0.32	0.39	0.50	0.68	-0.24	-0.09	-0.83	-0.63
10m	-0.52	-0.37	0.32	0.39	0.50	0.68	-0.24	-0.09	-0.83	-0.63
11m	-0.52	-0.37	0.32	0.39	0.50	0.68	-0.24	-0.09	-0.83	-0.63
12m	-0.57	-0.40	0.43	0.50	0.61	0.79	-0.26	-0.11	-0.75	-0.55

**Kapitaalmarkt**

**Interest Rate Swaps**

	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1y	-0.494	-0.486	0.249	0.269	0.604	0.614	-0.260	-0.110	-0.720	-0.700
2y	-0.367	-0.357	0.627	0.647	0.899	0.904	0.035	0.035	-0.580	-0.550
3y	-0.251	-0.241	0.866	0.916	0.988	0.993	0.033	0.033	-0.469	-0.436
4y	-0.185	-0.175	1.011	1.061	0.989	0.994	0.053	0.053	-0.379	-0.346
5y	-0.138	-0.128	1.098	1.148	0.973	0.978	0.063	0.063	-0.294	-0.261
6y	-0.088	-0.078	1.168	1.218	0.953	0.958	0.075	0.075	-0.214	-0.181
7y	-0.038	-0.028	1.227	1.277	0.931	0.936	0.090	0.090	-0.142	-0.108
8y	0.015	0.025	1.257	1.307	0.915	0.920	0.106	0.106	-0.074	-0.041
9y	0.070	0.080	1.293	1.343	0.902	0.907	0.128	0.128	-0.019	0.014
10y	0.120	0.130	1.325	1.375	0.885	0.890	0.149	0.149	0.023	0.057
12y	0.191	0.231	1.378	1.428	0.870	0.875	0.206	0.206	0.093	0.127
15y	0.275	0.315	1.426	1.476	0.847	0.852	0.284	0.284	0.161	0.194
20y	0.318	0.358	1.471	1.521	0.810	0.815	0.409	0.409	0.193	0.227
25y	0.298	0.338	1.458	1.508	0.774	0.779	0.509	0.509	0.156	0.189
30y	0.251	0.291	1.430	1.480	0.738	0.743	0.588	0.588	0.073	0.107

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

**Valuta markt**

**Spot Rates**

	BID	ASK
EUR Majors		
EURUSD	1,1263	1,1266
EURGBP	0,8383	0,8387
EURJPY	128,61	128,66
EURCHF	1,0467	1,0468
EURCAD	1,4237	1,4242
USD Majors		
GBPUSD	1,3428	1,3429
USDJPY	114,22	114,23
USDCHF	0,9294	0,9298
USDCAD	1,2642	1,2646
NZDUSD	0,7006	0,7007
AUDUSD	0,7247	0,7252

	BID	ASK
Scandies		
EURNOK	10,0340	10,0357
EURDKK	7,4359	7,4364
EURSEK	10,0985	10,0996

	BID	ASK
Eastern EU		
EURPLN	4,6922	4,6936
EURHUF	367,31	367,60
EURCZK	25,408	25,446
EURTRY	12,6176	12,6206
EURRUB	82,678	82,698

	BID	ASK
Asia Pacific		
NZDEUR	0,6221	0,6223
EURAUD	1,5531	1,5534
EURSGD	1,5342	1,5343
EURHKD	8,7755	8,7781
EURCNY	7,1859	7,1876

Crypto currency	\$ Price	Ytd%
Bitcoin	57311,68	97,71

**Forwards**

	EURUSD		EURGBP		EURJPY		EURCHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK
O/N	0,18	0,21	-0,02	0,06	-0,65	0,35	-0,25	-0,19
1w	1,43	1,47	0,05	0,25	-0,52	-0,48	-1,63	-1,53
2w	2,85	2,95	0,26	0,38	-1,07	-0,95	-3,25	-3,13
1m	6,28	6,38	0,44	0,49	-2,41	-2,35	-7,15	-6,77
2m	21,41	22,61	8,87	9,27	-12,86	-12,15	-21,35	-19,35
3m	28,81	30,01	6,89	7,48	-16,87	-15,87	-28,55	-28,25
6m	52,44	52,94	-3,15	-0,85	-30,33	-29,22	-52,54	-51,12
9m	80,42	82,22	-17,65	-15,15	-50,89	-48,63	-82,40	-80,40
12m	114,03	116,74	-37,13	-37,13	-78,64	-78,64	-115,65	-107,95

**Volatilities ATM**

	EURUSD		EURGBP		EURJPY		EURCHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1w	6,54	7,14	6,36	7,46	6,10	7,10	6,36	7,11
1m	6,82	7,07	7,54	8,04	7,10	7,35	6,94	7,19
2m	6,32	6,52	7,35	7,65	6,78	7,03	6,60	6,85
3m	6,20	6,40	7,52	7,82	6,92	7,17	6,55	6,80
6m	6,26	6,46	7,86	8,16	7,03	7,23	6,65	6,90
9m	6,14	6,29	8,06	8,36	7,10	7,30	6,63	6,83
12m	6,04	6,24	8,23	8,48	7,14	7,34	6,62	6,87

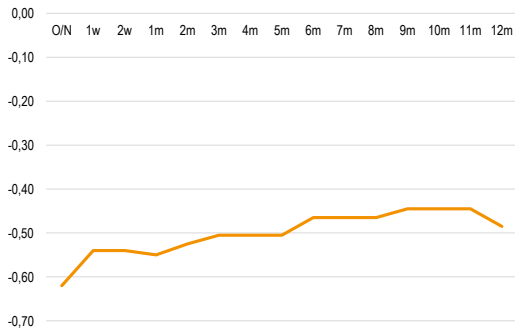
**Euribor fixings**

Date	19/11
1w	-0.568
1m	-0.558
3m	-0.559
6m	-0.528
12m	-0.490

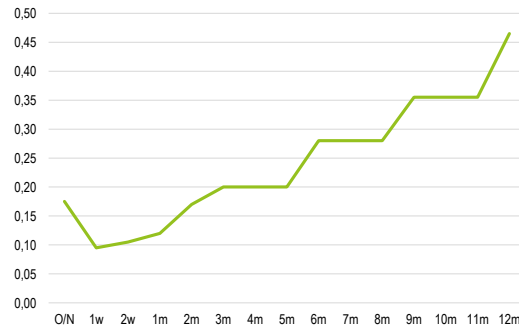
**FRAs**

	EUR	EUR	USD	USD
	BID	ASK	BID	ASK
1x4	-0.580	-0.540	0.196	0.236
2x5	-0.570	-0.530	0.182	0.222
3x6	-0.550	-0.510	0.232	0.252
6x9	-0.514	-0.494	0.410	0.451
6x12	-0.467	-0.447	0.556	0.606
12x18	-0.310	-0.290	1.021	1.041
18x24	-0.141	-0.290	1.436	1.476

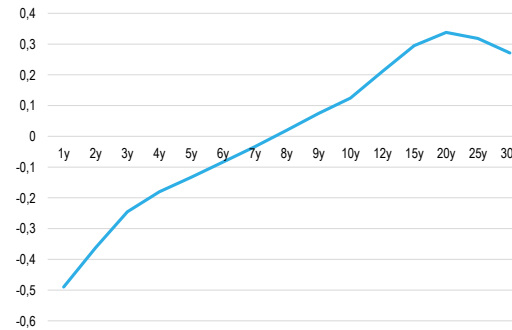
EUR Geldmarkt



USD Geldmarkt



EUR Kapitaalmarkt



USD Kapitaalmarkt

