

Foreign exchange markets

Spot rates		
EUR majors		
	BID	ASK
EURUSD	1,3632	1,3634
EURGBP	0,9300	0,9306
EURJPY	133,88	133,91
EURCHF	1,5323	1,5327
EURCAD	1,6683	1,6695
USD majors		
	BID	ASK
GBPUSD	1,4652	1,4656
USDJPY	98,21	98,24
USDCAD	1,1239	1,1243
USDCHE	1,2238	1,2244
NZDUSD	0,5692	0,5697
AUDUSD	0,7041	0,7045
Scandies		
	BID	ASK
EURNOK	8,5535	8,5637
EURDKK	7,4492	7,4520
EURSEK	10,8439	10,8490
Eastern EU		
	BID	ASK
EURPLN	4,5229	4,5302
EURHUF	300,65	301,94
EURCZK	26,760	26,832
EURSKK	30,126	30,126
EURRUB	45,334	45,344
Asia Pacific		
	BID	ASK
NZDEUR	0,4175	0,4179
AUDEUR	0,5164	0,5168
EURSGD	2,0535	2,0544
EURHKD	10,5647	10,5669
EURCNY	9,3116	9,3116

Forwards									
	EURUSD		EURGBP		EURJPY		EURCHF		
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	
O/N	-0,15	-0,13	-0,09	-0,01	-0,32	-0,23	-0,43	-0,30	
1w	-1,09	-0,80	-0,37	-0,16	-2,01	-1,57	-2,57	-1,77	
2w	-1,35	-1,25	-0,83	-0,52	-4,13	-3,39	-5,53	-5,12	
1m	-1,70	-1,30	-1,09	-0,32	-7,90	-7,02	-11,56	-10,58	
2m	-3,07	-1,50	-1,57	-0,45	-15,22	-13,69	-23,22	-21,25	
3m	-1,55	-1,50	-2,36	-2,05	-24,49	-23,10	-34,79	-32,78	
6m	6,30	6,30	-6,30	-3,03	-50,14	-45,47	-72,68	-66,60	
9m	11,25	15,25	-9,50	-5,00	-75,30	-68,41	-111,33	-100,32	
12m	20,50	23,50	-13,99	-5,55	-104,50	-96,90	-149,70	-138,30	

Volatilities ATM									
	EURUSD		EURGBP		EURJPY		EURCHF		
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	
1w	18,45	19,29	15,25	16,75	20,00	24,00	9,40	11,40	
1m	17,71	18,30	15,56	16,24	20,54	22,47	9,03	9,78	
2m	17,80	18,28	15,54	16,26	20,32	22,18	8,43	9,17	
3m	17,60	18,10	15,55	16,25	20,12	21,40	7,83	8,58	
6m	17,50	17,94	15,58	16,22	20,04	21,15	7,30	7,90	
9m	17,40	17,91	15,61	16,26	19,73	21,31	6,97	7,57	
12m	17,30	17,79	15,63	16,28	19,61	20,85	6,75	7,45	

NDF									
	Korea		Taiwan		India		China		
	USD/KRW		USD/TWD		USD/INR		USD/CNY		
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	
spot	1382,80	1384,00	33,77	33,77	50,43	50,45	6,8296	6,8296	
1m	1380,80	1382,90	33,69	33,69	50,84	50,85	6,8220	6,8280	
2m	1379,90	1382,00	33,67	33,67	51,18	51,21	6,8200	6,8300	
3m	1378,60	1380,90	33,66	33,66	51,48	51,53	6,8160	6,8260	
6m	1371,60	1376,40	33,52	33,52	52,14	52,24	6,7980	6,8040	
9m	1360,87	1365,67	33,43	33,43	52,59	52,71	6,7840	6,7970	
12m	1355,60	1360,40	33,33	33,33	53,04	53,19	6,7700	6,7900	

Indices

Europe	last	Δ Ytd%
AEX	220,90	-10,18
FTSE100	3952,81	-10,86
DAX	4176,37	-13,18
CAC40	2869,57	-10,83
DJ EuroStoxx50	2121,72	-13,32

US	last	Δ Ytd%
Dow Jones	7775,86	-11,40
S&P 500	822,92	-8,89
Nasdaq	1555,77	-1,35

Asia	last	Δ Ytd%
Nikkei	8488,30	-4,19
Hang Seng	13759,35	-4,45

Commodity markets

Energy	\$ Price	Δ Ytd%
ICE WTI Crude	53,53	3,02
ICE Brent Crude	53,11	0,15
Nymex Natural Gas	4,32	-24,65
Nymex Gasoline	148,19	18,03
Nymex Heating Oil	146,20	-1,85
Diesel Germ. 10ppm	480,75	7,96

Energy	€ Price
APX day ahead	37,17

Agri	\$ Price	Δ Ytd%
CBOT Corn	396,25	-5,21
CBOT Wheat	547,25	-12,07
CBOT Soybean	963,25	-2,85

Metals	\$ Price	Δ Ytd%
Gold spot	939,89	6,54
LME 3-m Copper	4060,00	32,25
LME 3-m Aluminium	1445,00	-6,17
LME 3-m Lead	1349,00	35,04
LME 3-m Zinc	1293,00	7,04

Credit Default Swaps

Index & CDS	last	Δ Ytd%
iTraxx Europe	184,35	3,84
ING 5Y	141,94	12,01
RBS 5Y	187,50	37,20
RABO 5Y	184,84	26,42
ABN AMRO 5Y	107,15	58,55

Interest rate markets

Date 24-3-2009 Time 8:18 CET

Deposits										
	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
ON	0,60	0,90	0,33	0,58	0,40	0,70	n.a.	n.a.	0,10	0,10
1w	0,95	0,98	0,45	0,85	0,45	0,85	0,25	0,25	0,21	0,26
2w	0,95	1,10	0,50	0,90	0,55	0,80	0,05	0,55	0,05	0,20
1m	1,15	1,15	0,60	0,65	0,85	1,35	0,30	0,90	0,35	0,40
2m	1,35	1,45	0,75	0,95	1,45	1,65	0,40	0,70	0,18	0,60
3m	1,32	1,56	1,25	1,50	1,50	1,80	0,50	0,80	0,35	1,04
4m	1,38	1,70	1,40	1,55	1,57	2,07	0,58	0,90	0,35	0,85
5m	1,58	1,70	1,45	1,85	1,65	2,00	0,64	1,14	0,62	1,12
6m	1,69	1,72	1,57	1,97	1,70	2,20	0,85	1,19	0,50	1,20
7m	1,64	1,79	1,90	2,20	1,71	2,11	0,81	1,05	0,70	1,20
8m	1,67	1,82	1,85	2,05	1,85	2,27	0,88	1,05	0,70	1,20
9m	1,70	1,85	2,01	2,31	2,04	2,05	0,93	1,23	0,75	1,25
10m	1,75	2,05	2,12	2,16	1,87	2,32	1,00	1,15	0,76	1,25
11m	1,83	2,08	2,17	2,23	1,89	2,35	0,84	1,20	0,80	1,25
12m	1,87	1,87	2,01	2,03	1,87	2,37	0,90	1,40	0,93	1,03

Interest Rate Swaps

	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1y	1,702	1,748	1,276	1,293	1,635	1,665	0,727	0,765	0,555	0,575
2y	1,951	1,956	1,505	1,510	2,145	2,185	0,721	0,743	0,775	0,825
3y	2,286	2,286	1,816	1,821	2,491	2,531	0,778	0,800	1,150	1,155
4y	2,581	2,581	2,075	2,093	2,778	2,828	0,837	0,859	1,500	1,500
5y	2,822	2,822	2,319	2,320	3,000	3,050	0,893	0,915	1,805	1,823
6y	3,016	3,016	2,504	2,507	3,192	3,242	0,949	0,972	2,040	2,045
7y	3,174	3,174	2,651	2,654	3,290	3,340	1,011	1,033	2,225	2,240
8y	3,307	3,320	2,765	2,769	3,400	3,450	1,084	1,107	2,380	2,385
9y	3,420	3,425	2,859	2,865	3,493	3,543	1,167	1,189	2,505	2,520
10y	3,518	3,518	2,945	2,949	3,575	3,625	1,245	1,268	2,610	2,625
12y	3,685	3,694	3,097	3,106	3,732	3,802	1,370	1,404	2,770	2,770
15y	3,871	3,886	3,257	3,269	3,870	3,970	1,527	1,564	2,880	2,920
20y	3,993	4,006	3,338	3,346	3,842	3,972	1,731	1,769	2,865	2,870
25y	3,916	3,929	3,358	3,381	3,737	3,867	1,809	1,846	2,680	2,700
30y	3,817	3,831	3,410	3,410	3,675	3,805	1,830	1,868	2,510	2,515

Euribor / Libor fixings

	EUR	USD	GBP	JPY	CHF	FRAs		EUR	USD	
Date	23-3-2009	23-3-2009	23-3-2009	23-3-2009	23-3-2009			BID	ASK	
1w	0,967	0,43500	0,68625	0,36513	0,19833	1x4				
2w	1,028	0,47500	0,76750	0,44000	0,20000	2x5	1,387	1,387	1,231	1,254
1m	1,172	0,52188	1,09875	0,48500	0,24333	3x6	1,360	1,360	1,230	1,270
2m	1,371	0,96563	1,56313	0,56063	0,32167	6x9	1,406	1,456		
3m	1,560	1,22219	1,73188	0,61313	0,41000	6x12	1,654	1,666	1,632	1,646
4m	1,625	1,44500	1,82500	0,67125	0,46000	12x18	1,908	1,958		
5m	1,662	1,61000	1,89375	0,72313	0,50500	18x24	2,327	2,377		
6m	1,712	1,75625	1,95625	0,78063	0,54833	Caps		EUR	USD	
7m	1,739	1,79750	1,99375	0,80938	0,60000	ATM	strike	premium	strike	premium
8m	1,764	1,83375	2,02375	0,83513	0,65333	3y	2,29	102	1,85	127
9m	1,785	1,87250	2,05375	0,86513	0,70667	5y	2,82	234	2,36	