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Date Time CET

Interest rate markets

| Deposits | | | | | | | | | | |
|----------|------|------|------|------|------|------|-------|-------|------|------|
| | EUR | | USD | | GBP | | JPY | | CHF | |
| | BID | ASK | BID | ASK | BID | ASK | BID | ASK | BID | ASK |
| O/N | 1,90 | 2,10 | 4,30 | 4,50 | 3,58 | 3,64 | -0,40 | 0,15 | 0,47 | 0,90 |
| 1w | 1,90 | 2,10 | 4,33 | 4,53 | 3,45 | 3,64 | -0,25 | 0,10 | 0,85 | 1,04 |
| 2w | 1,90 | 2,10 | 4,36 | 4,56 | 3,60 | 3,69 | -0,25 | 0,10 | 0,84 | 1,04 |
| 1m | 1,93 | 2,18 | 4,46 | 4,71 | 3,62 | 3,79 | -0,22 | -0,02 | 0,85 | 1,05 |
| 2m | 2,10 | 2,30 | 4,54 | 4,79 | 3,73 | 3,93 | -0,26 | -0,06 | 0,66 | 0,86 |
| 3m | 2,26 | 2,27 | 4,69 | 4,94 | 3,85 | 4,04 | -0,24 | -0,04 | 0,84 | 1,04 |
| 4m | 2,26 | 2,27 | 4,69 | 4,94 | 3,85 | 4,04 | -0,24 | -0,04 | 0,84 | 1,04 |
| 5m | 2,26 | 2,27 | 4,69 | 4,94 | 3,85 | 4,04 | -0,24 | -0,04 | 0,84 | 1,04 |
| 6m | 2,89 | 2,97 | 4,95 | 5,20 | 4,22 | 4,45 | -0,20 | 0,05 | 1,08 | 1,28 |
| 7m | 2,89 | 2,97 | 4,95 | 5,20 | 4,22 | 4,45 | -0,20 | 0,05 | 1,08 | 1,28 |
| 8m | 2,89 | 2,97 | 4,95 | 5,20 | 4,22 | 4,45 | -0,20 | 0,05 | 1,08 | 1,28 |
| 9m | 3,05 | 3,24 | 5,25 | 5,36 | 4,55 | 4,74 | 0,04 | 0,34 | 1,31 | 1,51 |
| 10m | 3,05 | 3,24 | 5,25 | 5,36 | 4,55 | 4,74 | 0,04 | 0,34 | 1,31 | 1,51 |
| 11m | 3,05 | 3,24 | 5,25 | 5,36 | 4,55 | 4,74 | 0,04 | 0,34 | 1,31 | 1,51 |
| 12m | 3,34 | 3,59 | 5,32 | 5,57 | 4,60 | 4,80 | 0,09 | 0,29 | 1,41 | 1,61 |

| Interest Rate Swaps | | | | | | | | | | |
|---------------------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| | EUR | | USD | | GBP | | JPY | | CHF | |
| | BID | ASK | BID | ASK | BID | ASK | BID | ASK | BID | ASK |
| 1y | 3,257 | 3,287 | 4,857 | 4,907 | 4,382 | 4,387 | 0,090 | 0,290 | 1,400 | 1,480 |
| 2y | 3,273 | 3,278 | 4,276 | 4,326 | 4,300 | 4,305 | 0,309 | 0,309 | 1,450 | 1,470 |
| 3y | 3,104 | 3,124 | 3,791 | 3,841 | 4,118 | 4,123 | 0,416 | 0,416 | 1,410 | 1,570 |
| 4y | 2,994 | 3,024 | 3,552 | 3,602 | 3,985 | 3,990 | 0,513 | 0,513 | 1,458 | 1,618 |
| 5y | 2,935 | 2,965 | 3,406 | 3,456 | 3,874 | 3,879 | 0,609 | 0,609 | 1,503 | 1,663 |
| 6y | 2,894 | 2,924 | 3,327 | 3,377 | 3,773 | 3,778 | 0,701 | 0,701 | 1,548 | 1,708 |
| 7y | 2,868 | 2,898 | 3,273 | 3,323 | 3,696 | 3,701 | 0,784 | 0,784 | 1,593 | 1,753 |
| 8y | 2,860 | 2,890 | 3,233 | 3,283 | 3,642 | 3,647 | 0,851 | 0,851 | 1,691 | 1,739 |
| 9y | 2,865 | 2,885 | 3,204 | 3,254 | 3,609 | 3,614 | 0,911 | 0,911 | 1,668 | 1,828 |
| 10y | 2,861 | 2,901 | 3,185 | 3,235 | 3,587 | 3,592 | 0,966 | 0,966 | 1,698 | 1,858 |
| 12y | 2,868 | 2,908 | 3,186 | 3,236 | 3,560 | 3,565 | 1,065 | 1,065 | 1,740 | 1,900 |
| 15y | 2,834 | 2,874 | 3,190 | 3,240 | 3,531 | 3,536 | 1,180 | 1,180 | 1,773 | 1,933 |
| 20y | 2,645 | 2,685 | 3,116 | 3,166 | 3,483 | 3,488 | 1,330 | 1,330 | 1,748 | 1,908 |
| 25y | 2,439 | 2,479 | 3,005 | 3,055 | 3,429 | 3,434 | 1,394 | 1,394 | 1,700 | 1,860 |
| 30y | 2,265 | 2,305 | 2,905 | 2,955 | 3,367 | 3,372 | 1,416 | 1,416 | 1,640 | 1,800 |

Foreign exchange markets

09-01-23 11:11:40

| Spot Rates | | |
|--------------|---------|---------|
| EUR Majors | BID | ASK |
| EURUSD | 1,0666 | 1,0667 |
| EURGBP | 0,8775 | 0,8779 |
| EURJPY | 141,23 | 141,27 |
| EURCHF | 0,9861 | 0,9862 |
| EURCAD | 1,4282 | 1,4284 |
| USD Majors | | |
| GBPUSD | 1,2150 | 1,2154 |
| USDJPY | 132,43 | 132,46 |
| USDCHF | 0,9245 | 0,9249 |
| USDCAD | 1,3392 | 1,3393 |
| NZDUSD | 0,6386 | 0,6387 |
| AUDUSD | 0,6918 | 0,6924 |
| Scandies | | |
| EURNOK | 10,6038 | 10,6053 |
| EURDKK | 7,4365 | 7,4375 |
| EURSEK | 11,1807 | 11,1823 |
| Eastern EU | | |
| EURPLN | 4,6943 | 4,6972 |
| EURHUF | 397,52 | 397,90 |
| EURCZK | 23,998 | 24,003 |
| EURTRY | 19,8300 | 20,2300 |
| EURRUB | 74,240 | 74,249 |
| Asia Pacific | | |
| NZDEUR | 0,5987 | 0,5989 |
| EURAUD | 1,5409 | 1,5412 |
| EURSGD | 1,4215 | 1,4224 |
| EURHKD | 8,3255 | 8,3282 |
| EURCNY | 7,2302 | 7,2361 |

| Crypto currency | \$ Price | Ytd% |
|-----------------|----------|------|
| Bitcoin | 17249,7 | 4,06 |

| Forwards | | | | | | | | |
|----------|--------|--------|--------|--------|---------|---------|---------|---------|
| | EURUSD | | EURGBP | | EURJPY | | EURCHF | |
| | BID | ASK | BID | ASK | BID | ASK | BID | ASK |
| O/N | 0,69 | 0,74 | 0,32 | 0,40 | -0,78 | -0,71 | -0,58 | -0,13 |
| 1w | 4,96 | 5,21 | 2,47 | 2,63 | -6,12 | -5,68 | -2,62 | -2,27 |
| 2w | 10,09 | 10,45 | 5,08 | 5,28 | -11,81 | -11,18 | -4,81 | -4,64 |
| 1m | 24,50 | 25,00 | 12,75 | 13,10 | -28,25 | -27,50 | -11,78 | -11,43 |
| 2m | 42,87 | 45,87 | 22,91 | 23,48 | -56,63 | -55,00 | -24,47 | -23,83 |
| 3m | 64,00 | 65,00 | 33,40 | 34,13 | -88,79 | -88,16 | -37,77 | -36,12 |
| 6m | 117,61 | 120,61 | 62,39 | 63,89 | -202,98 | -198,64 | -82,67 | -80,91 |
| 9m | 163,80 | 168,30 | 88,25 | 90,71 | -324,74 | -319,11 | -129,53 | -126,55 |
| 12m | 209,73 | 214,73 | 115,45 | 118,72 | -442,76 | -437,42 | -177,86 | -173,93 |

| Volatilities ATM | | | | | | | | |
|------------------|--------|-------|--------|------|--------|-------|--------|------|
| | EURUSD | | EURGBP | | EURJPY | | EURCHF | |
| | BID | ASK | BID | ASK | BID | ASK | BID | ASK |
| 1w | 10,24 | 11,14 | 6,52 | 7,52 | 11,86 | 13,41 | 4,79 | 5,89 |
| 1m | 9,37 | 9,62 | 7,44 | 7,79 | 13,08 | 13,63 | 5,58 | 6,03 |
| 2m | 8,74 | 8,99 | 7,23 | 7,63 | 12,23 | 12,78 | 5,56 | 6,01 |
| 3m | 8,71 | 8,96 | 7,34 | 7,74 | 12,23 | 12,73 | 5,69 | 6,14 |
| 6m | 8,42 | 8,67 | 7,46 | 7,81 | 11,69 | 12,19 | 5,78 | 6,13 |
| 9m | 8,26 | 8,51 | 7,54 | 7,89 | 11,27 | 11,77 | 5,81 | 6,16 |
| 12m | 8,18 | 8,43 | 7,61 | 7,96 | 11,02 | 11,52 | 5,83 | 6,18 |

| Euribor fixings | |
|-----------------|-------|
| Date | 06/01 |
| 1w | 1,890 |
| 1m | 1,904 |
| 3m | 2,254 |
| 6m | 2,805 |
| 12m | 3,328 |

| FRAs | | | | |
|-------|-------|-------|-------|-------|
| | EUR | EUR | USD | USD |
| | BID | ASK | BID | ASK |
| 1x4 | 2,690 | 2,740 | 4,933 | 4,953 |
| 2x5 | 2,980 | 3,020 | 5,055 | 5,095 |
| 3x6 | 3,120 | 3,170 | 5,097 | 5,117 |
| 6x9 | 3,490 | 3,540 | 5,117 | 5,157 |
| 6x12 | 3,577 | 3,607 | 5,219 | 5,269 |
| 12x18 | 3,366 | 3,396 | 4,490 | 4,510 |
| 18x24 | 3,018 | 3,048 | 3,859 | 3,899 |

* Please note that all rates are for indication only