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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	3,90	4,10	5,22	5,42	5,10	5,29	-0,40	0,10	1,18	1,52
1w	3,85	4,05	5,25	5,55	5,15	5,29	-0,16	0,12	1,23	1,51
2w	3,80	4,10	5,28	5,48	5,15	5,29	-0,13	0,15	1,21	1,46
1m	3,89	4,19	5,35	5,40	5,13	5,42	-0,25	0,10	1,28	1,53
2m	3,85	4,05	5,28	5,53	5,16	5,34	-0,25	0,10	1,40	1,60
3m	3,85	4,05	5,32	5,57	5,29	5,49	-0,25	0,10	1,26	1,51
4m	3,85	4,05	5,32	5,57	5,29	5,49	-0,25	0,10	1,26	1,51
5m	3,85	4,05	5,32	5,57	5,29	5,49	-0,25	0,10	1,26	1,51
6m	3,80	3,99	5,34	5,59	5,15	5,34	0,02	0,27	1,31	1,56
7m	3,80	3,99	5,34	5,59	5,15	5,34	0,02	0,27	1,31	1,56
8m	3,80	3,99	5,34	5,59	5,15	5,34	0,02	0,27	1,31	1,56
9m	3,65	3,85	5,51	5,52	5,25	5,45	0,12	0,37	1,34	1,59
10m	3,65	3,85	5,51	5,52	5,25	5,45	0,12	0,37	1,34	1,59
11m	3,65	3,85	5,51	5,52	5,25	5,45	0,12	0,37	1,34	1,59
12m	3,56	3,71	5,47	5,72	5,24	5,44	0,14	0,34	1,23	1,43

Interest Rate Swaps										
	EUR		USD		GBP		JPY		CHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1y	3,628	3,634	5,172	5,222	5,001	5,006	0,140	0,340	1,170	1,190
2y	3,222	3,242	4,814	4,864	4,664	4,669	0,473	0,473	1,000	1,160
3y	3,013	3,023	4,564	4,614	4,422	4,427	0,569	0,569	0,993	1,153
4y	2,876	2,896	4,413	4,463	4,246	4,251	0,643	0,643	0,998	1,158
5y	2,797	2,817	4,316	4,366	4,128	4,133	0,715	0,715	1,010	1,170
6y	2,761	2,771	4,229	4,279	4,049	4,054	0,780	0,780	1,035	1,195
7y	2,741	2,751	4,192	4,242	4,002	4,007	0,869	0,869	1,063	1,223
8y	2,734	2,744	4,167	4,217	3,978	3,983	0,936	0,936	1,144	1,194
9y	2,733	2,743	4,150	4,200	3,970	3,975	1,008	1,008	1,115	1,275
10y	2,734	2,754	4,139	4,189	3,973	3,978	1,078	1,078	1,143	1,303
12y	2,738	2,778	4,129	4,179	3,991	3,996	1,214	1,214	1,185	1,345
15y	2,744	2,784	4,123	4,173	4,017	4,022	1,386	1,386	1,230	1,390
20y	2,669	2,709	4,076	4,126	4,027	4,032	1,619	1,619	1,263	1,423
25y	2,556	2,596	3,972	4,022	4,008	4,013	1,714	1,714	1,253	1,413
30y	2,451	2,491	3,866	3,916	3,972	3,977	1,800	1,800	1,220	1,380

Foreign exchange markets

22-04-24 8:59:22

Spot Rates		
<u>EUR Majors</u>		
EURUSD	BID	ASK
	1,0613	1,0617
EURGBP	0,8532	0,8536
EURJPY	163,90	163,92
EURCHF	0,9693	0,9694
EURCAD	1,4642	1,4647
<u>USD Majors</u>		
GBPUSD	1,2437	1,2438
USDJPY	154,41	154,42
USDCHF	0,9129	0,9132
USDCAD	1,3794	1,3798
NZDUSD	0,5888	0,5893
AUDUSD	0,6421	0,6422
<u>Scandies</u>		
EURNOK	11,6537	11,6552
EURDKK	7,4604	7,4606
EURSEK	11,6060	11,6070
<u>Eastern EU</u>		
EURPLN	4,3195	4,3220
EURHUF	394,17	394,27
EURCZK	25,285	25,290
EURTRY	34,4448	34,4478
EURRUB	99,880	99,889
<u>Asia Pacific</u>		
NZDEUR	0,5548	0,5549
EURAUD	1,6528	1,6530
EURSGD	1,4481	1,4490
EURHKD	8,3091	8,3096
EURCNY	7,6838	7,6854

Crypto currency	\$ Price	Ytd%
Bitcoin	63377	51,16

Forwards								
	EURUSD		EURGBP		EURJPY		EURCHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK
O/N	0,37	0,46	0,28	0,29	-2,24	-1,29	-0,72	-0,69
1w	2,90	2,99	1,98	2,06	-12,86	-12,68	-4,94	-4,91
2w	6,00	6,15	4,09	4,23	-25,42	-25,35	-9,85	-9,81
1m	13,51	13,76	9,26	9,37	-58,86	-58,23	-23,34	-23,12
2m	24,79	27,79	18,02	18,12	-111,19	-110,08	-42,14	-42,05
3m	40,54	41,24	27,90	27,98	-162,97	-162,67	-62,88	-62,38
6m	87,62	88,22	59,65	59,97	-311,58	-308,33	-121,50	-121,09
9m	143,95	145,95	96,96	97,39	-450,91	-444,06	-178,00	-175,90
12m	197,15	199,65	132,50	133,93	-568,05	-559,04	-226,50	-223,74

Volatilities ATM								
	EURUSD		EURGBP		EURJPY		EURCHF	
	BID	ASK	BID	ASK	BID	ASK	BID	ASK
1w	6,63	7,38	3,97	4,97	8,99	10,74	6,31	7,36
1m	6,80	6,95	3,74	4,19	9,37	9,87	5,92	6,32
2m	6,77	6,97	3,80	4,20	9,33	9,93	5,70	6,10
3m	6,54	6,74	3,90	4,30	9,13	9,58	5,66	6,06
6m	6,63	6,78	4,39	4,74	9,32	9,82	5,66	5,96
9m	6,91	7,06	4,75	5,10	9,58	10,03	5,64	5,94
12m	6,85	7,05	4,98	5,33	9,57	10,07	5,63	5,93

Euribor fixings	
Date	12/04/2024
1w	3,880
1m	3,836
3m	3,923
6m	3,865
12m	3,748

FRAs	EUR		USD	
	BID	ASK	BID	ASK
1x4	3,759	3,809	5,546	5,566
2x5	3,684	3,704	5,510	5,530
3x6	3,578	3,598	5,465	5,485
6x9	3,286	3,306	5,292	5,312
6x12	3,261	3,281	5,396	5,416
12x18	2,858	2,878	5,013	5,033
18x24	2,645	2,665		

* Please note that all rates are for indication only