

## Aktuelle Konditionen für Zinsoption/Zinswarrant

Stand 14.11.2011 freibleibend

Indikator	Strike	Laufzeit	Währung	Prämie inkl. Marge
EUR 3M-Euribor	4.50%	02/2026	EUR	6.80%
EUR 3M-Euribor	4.50%	10/2020	EUR	3.68%
EUR 3M-Euribor	3.50%	02/2019	EUR	4.10%
EUR 3M-Euribor	4.50%	02/2018	EUR	2.70%
EUR 3M-Euribor	3.50%	02/2016	EUR	1.75%
EUR 3M-Euribor	3.00%	02/2015	EUR	1.25%
EUR 3M-Euribor	4.00%	02/2015	EUR	1.10%
CHF 3M-Libor	3.50%	02/2026	CHF	5.60%
CHF 3M-Libor	4.00%	02/2026	CHF	5.05%
CHF 3M-Libor	3.00%	02/2021	CHF	3.55%
CHF 3M-Libor	2.50%	01/2021	CHF	3.85%
CHF 3M-Libor	3.00%	02/2018	CHF	2.55%
CHF 3M-Libor	3.25%	02/2018	CHF	2.15%
CHF 3M-Libor	2.50%	02/2016	CHF	1.55%
CHF 3M-Libor	2.75%	02/2016	CHF	1.45%
CHF 3M-Libor	2.00%	09/2015	CHF	1.40%
CHF 3M-Libor	2.50%	09/2015	CHF	1.35%
GBP 3M-Libor	5.25%	02/2021	GBP	3.55%
GBP 3M-Libor	5.00%	12/2019	GBP	3.45%
GBP 3M-Libor	5.00%	02/2018	GBP	2.30%
GBP 3M-Libor	4.50%	02/2016	GBP	1.60%
USD 3M-Libor	5.50%	02/2021	USD	4.10%
USD 3M-Libor	5.50%	02/2018	USD	2.70%
USD 3M-Libor	4.75%	02/2016	USD	1.90%