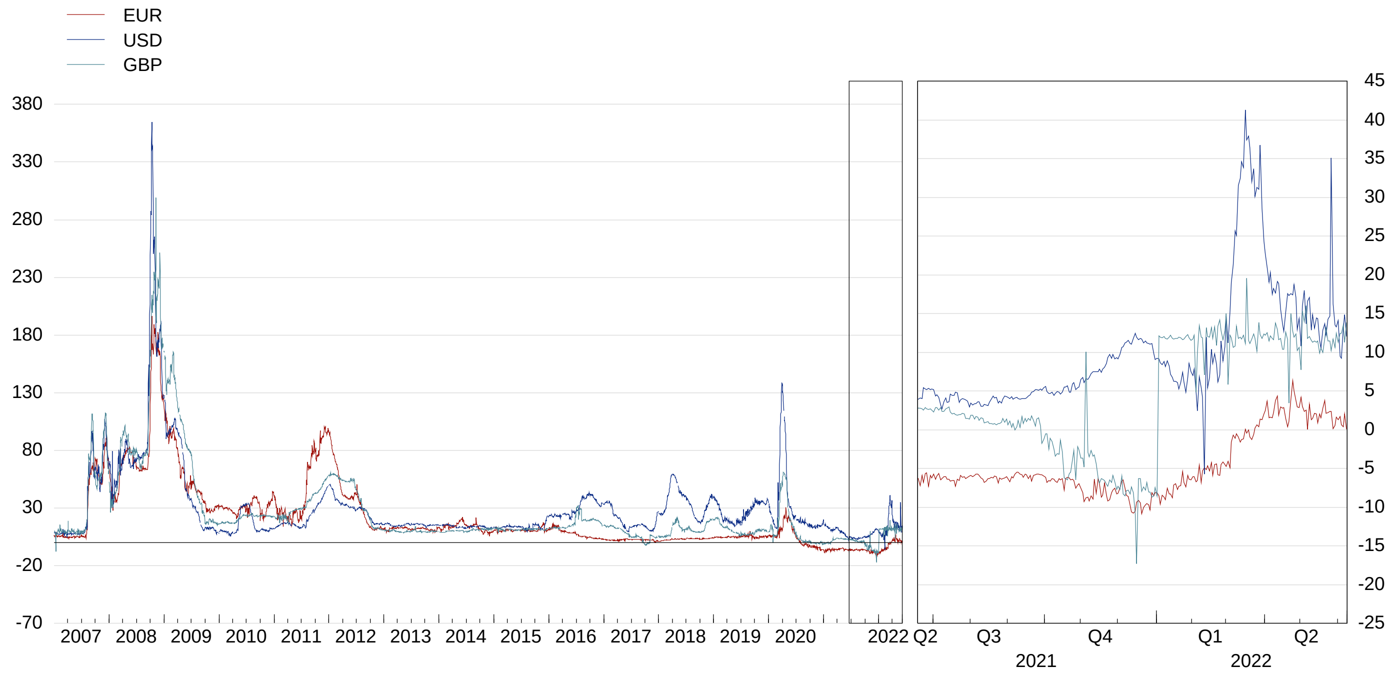
4. Funding and liquidity

4.1 Interbank interest rate spreads

(basis points; three-month maturities; last observation: 8 Jun. 2022)

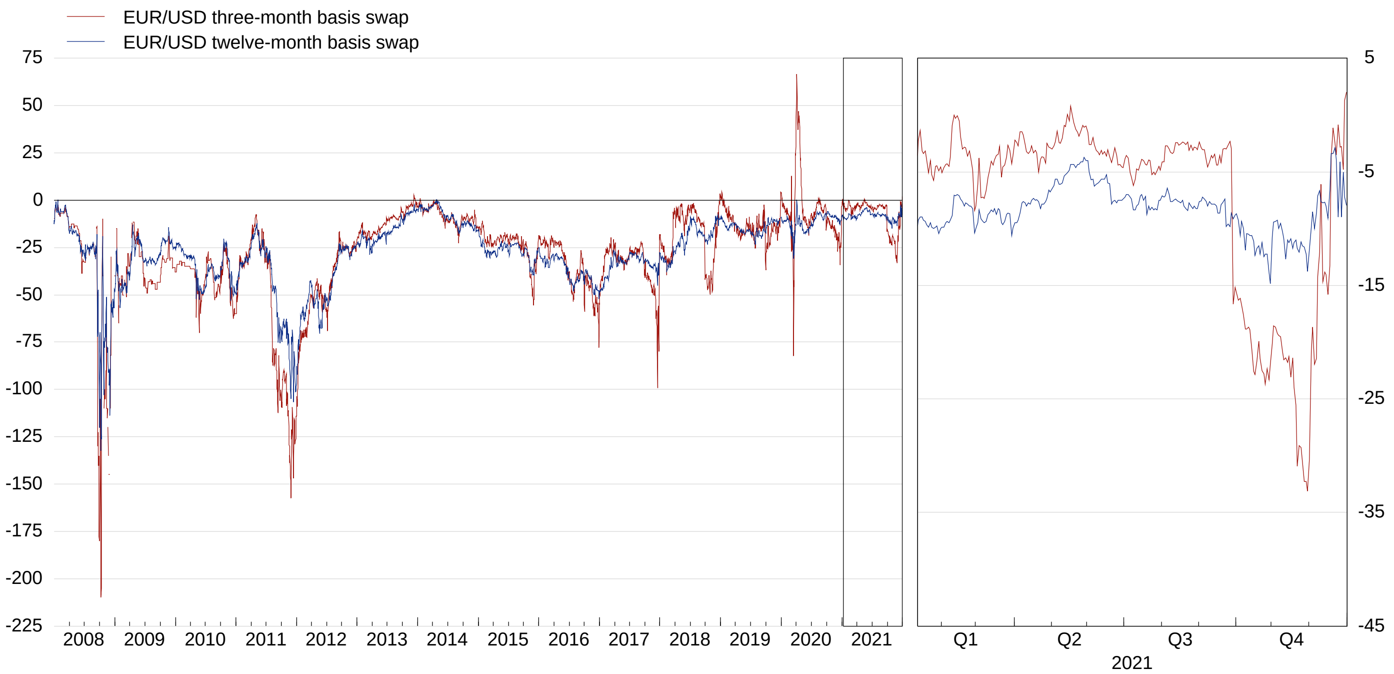


Sources: Refinitiv, Bloomberg Finance L.P. and ECB calculations.

Note: Difference between interbank interest rates and overnight indexed swap.

4.2 EUR/USD cross-currency basis swap spreads

(basis points; last observation: 31 Dec. 2021)



Source: Bloomberg Finance L.P.

Note: Data not available as of 31 December 2021 due to LIBOR Cessation at the end of 2021.