

MARKET INFORMATION

Publication date: 07 January 2019

Euro Interest Rate Swap (IRS) forwards

Mid	04/Jan/19	03/Jan/19	3 months	6 months
1 year	-0.226	-0.229	-0.206	-0.184
2 years	-0.168	-0.184	-0.129	-0.088
3 years	-0.068	-0.095	-0.021	0.030
4 years	0.053	0.019	0.107	0.164
5 years	0.186	0.148	0.243	0.302
6 years	0.320	0.277	0.377	0.436
7 years	0.449	0.405	0.506	0.564
8 years	0.572	0.527	0.628	0.684
9 years	0.688	0.643	0.741	0.795
10 years	0.790	0.745	0.841	0.892
12 years	0.966	0.919	1.009	1.052
15 years	1.154	1.110	1.187	1.221
20 years	1.313	1.267	1.337	1.361
25 years	1.361	1.318	1.380	1.399
30 years	1.371	1.328	1.387	1.403
40 years	1.368	1.324	1.380	1.392
50 years	1.353	1.309	1.362	1.372

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.754	1.061	-0.646
3 years	2.585	1.185	-0.488
5 years	2.572	1.272	-0.280
7 years	2.614	1.341	-0.033
10 years	2.699	1.429	0.276
15 years	2.790	1.521	0.599
20 years	2.819	1.558	0.739
30 years	2.820	1.560	0.805
50 years	2.759	1.509	0.863

Fixings as of 04/Jan/19

Money Market

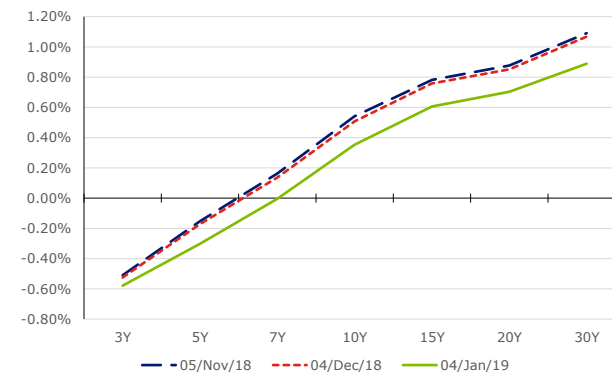
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.366	2.387	-0.850
1 W	-0.372	2.413	-0.811
1 M	-0.363	2.513	-0.781
2 M	No data in the database	2.620	-0.729
3 M	-0.309	2.795	-0.710
6 M	-0.237	2.859	-0.630
12 M	-0.119	3.005	-0.497

* O/N Euribor is EONIA
Fixings as of 03/Jan/19

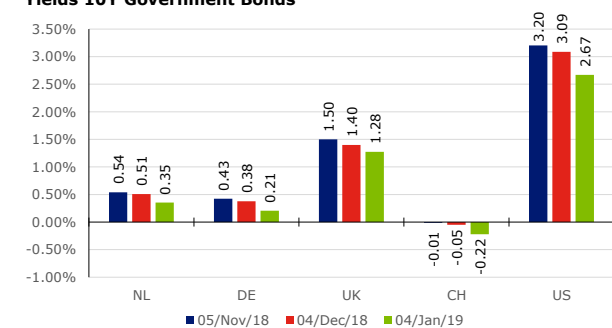
Currencies

Mid	04/Jan/19	03/Jan/19	+/-%
EUR/USD	1.140	1.139	+0.09%
EUR/GBP	0.895	0.902	-0.78%
EUR/JPY	123.645	122.665	+0.80%
EUR/CHF	1.124	1.124	-
EUR/DKK	7.468	7.467	+0.01%
EUR/CAD	1.524	1.537	-0.85%
EUR/AUD	1.602	1.626	-1.48%
EUR/CNY	7.829	7.830	-0.01%

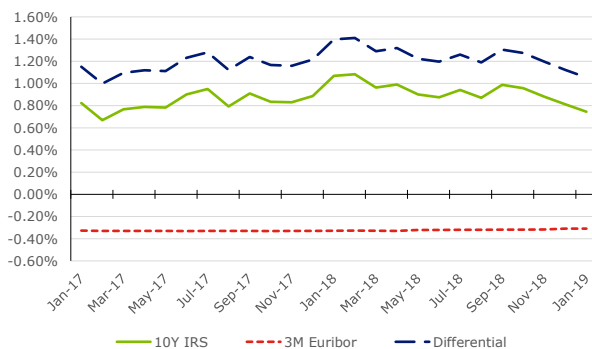
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Official Policy Rates

