

MARKET INFORMATION

Publication date: 08 January 2019

Euro Interest Rate Swap (IRS) forwards

Mid	07/Jan/19	04/Jan/19	3 months	6 months
1 year	-0.224	-0.226	-0.205	-0.177
2 years	-0.162	-0.168	-0.124	-0.081
3 years	-0.062	-0.068	-0.013	0.041
4 years	0.064	0.053	0.118	0.175
5 years	0.195	0.186	0.252	0.311
6 years	0.328	0.320	0.385	0.445
7 years	0.457	0.449	0.513	0.572
8 years	0.580	0.572	0.635	0.692
9 years	0.695	0.688	0.748	0.803
10 years	0.799	0.790	0.849	0.900
12 years	0.975	0.966	1.017	1.061
15 years	1.163	1.154	1.196	1.230
20 years	1.322	1.313	1.346	1.370
25 years	1.369	1.361	1.388	1.407
30 years	1.380	1.371	1.395	1.412
40 years	1.375	1.368	1.387	1.400
50 years	1.358	1.353	1.368	1.378

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.767	1.055	-0.648
3 years	2.629	1.178	-0.480
5 years	2.609	1.259	-0.273
7 years	2.645	1.329	-0.023
10 years	2.724	1.420	0.286
15 years	2.807	1.512	0.605
20 years	2.831	1.550	0.740
30 years	2.825	1.555	0.818
50 years	2.761	1.505	0.793

Fixings as of 07/Jan/19

Money Market

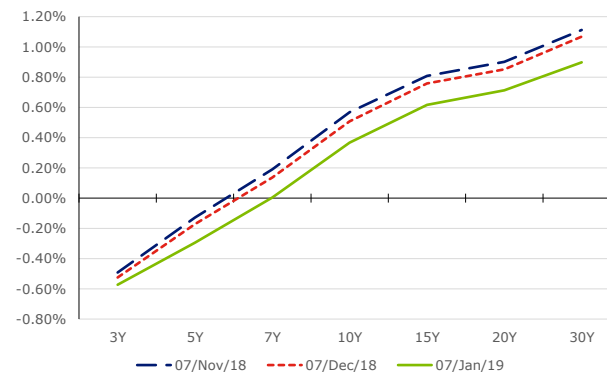
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.365	2.392	-0.850
1 W	-0.373	2.410	-0.811
1 M	-0.363	2.521	-0.783
2 M	No data in the database	2.623	-0.729
3 M	-0.309	2.804	-0.712
6 M	-0.237	2.856	-0.637
12 M	-0.119	2.965	-0.499

* O/N Euribor is EONIA
Fixings as of 04/Jan/19

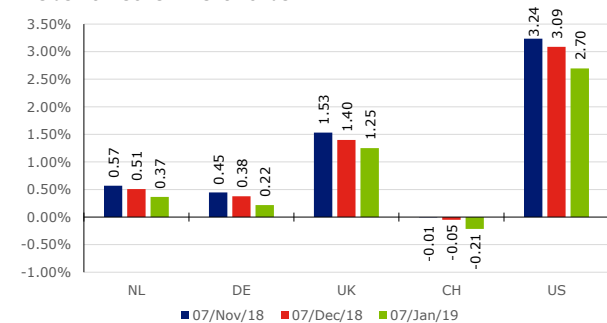
Currencies

Mid	07/Jan/19	04/Jan/19	+/-%
EUR/USD	1.147	1.140	+0.61%
EUR/GBP	0.898	0.895	+0.34%
EUR/JPY	124.745	123.645	+0.89%
EUR/CHF	1.124	1.124	-
EUR/DKK	7.468	7.468	-
EUR/CAD	1.526	1.524	+0.13%
EUR/AUD	1.605	1.602	+0.19%
EUR/CNY	7.861	7.829	+0.41%

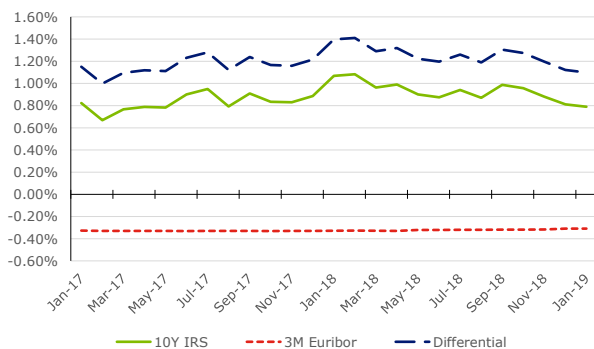
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Official Policy Rates

