

MARKET INFORMATION

Publication date: 09 January 2019

Euro Interest Rate Swap (IRS) forwards

Mid	08/Jan/19	07/Jan/19	3 months	6 months
1 year	-0.220	-0.224	-0.194	-0.164
2 years	-0.148	-0.162	-0.107	-0.059
3 years	-0.041	-0.062	0.009	0.064
4 years	0.084	0.064	0.139	0.197
5 years	0.214	0.195	0.272	0.332
6 years	0.346	0.328	0.404	0.465
7 years	0.476	0.457	0.532	0.591
8 years	0.597	0.580	0.653	0.711
9 years	0.711	0.695	0.764	0.819
10 years	0.814	0.799	0.864	0.916
12 years	0.989	0.975	1.031	1.075
15 years	1.175	1.163	1.209	1.243
20 years	1.333	1.322	1.357	1.382
25 years	1.380	1.369	1.399	1.418
30 years	1.388	1.380	1.404	1.421
40 years	1.385	1.375	1.398	1.410
50 years	1.369	1.358	1.379	1.389

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.780	1.063	-0.638
3 years	2.670	1.198	-0.455
5 years	2.651	1.283	-0.240
7 years	2.683	1.349	0.002
10 years	2.757	1.438	0.313
15 years	2.835	1.529	0.648
20 years	2.857	1.569	0.788
30 years	2.848	1.575	0.850
50 years	2.784	1.523	0.970

Fixings as of 08/Jan/19

Money Market

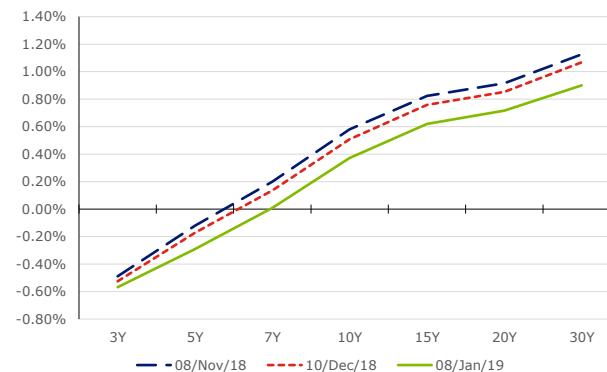
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.365	2.394	-0.850
1 W	-0.373	2.405	-0.811
1 M	-0.363	2.511	-0.783
2 M	No data in the database	2.634	-0.731
3 M	-0.310	2.797	-0.709
6 M	-0.236	2.849	-0.645
12 M	-0.119	2.995	-0.503

* O/N Euribor is EONIA
Fixings as of 07/Jan/19

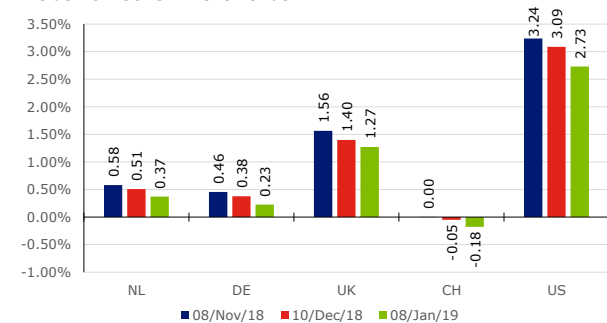
Currencies

Mid	08/Jan/19	07/Jan/19	+/-%
EUR/USD	1.144	1.147	-0.26%
EUR/GBP	0.900	0.898	+0.22%
EUR/JPY	124.405	124.745	-0.27%
EUR/CHF	1.123	1.124	-0.09%
EUR/DKK	7.467	7.468	-0.01%
EUR/CAD	1.519	1.526	-0.46%
EUR/AUD	1.602	1.605	-0.19%
EUR/CNY	7.841	7.861	-0.25%

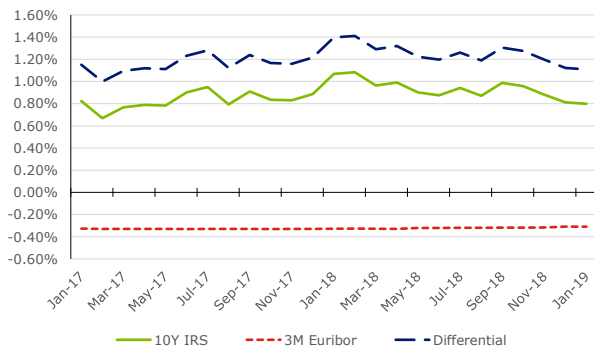
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Official Policy Rates

