

MARKET INFORMATION

Publication date: 10 January 2019

Euro Interest Rate Swap (IRS) forwards

Mid	09/Jan/19	08/Jan/19	3 months	6 months
1 year	-0.219	-0.220	-0.195	-0.165
2 years	-0.146	-0.148	-0.092	-0.031
3 years	0.002	-0.041	0.046	0.092
4 years	0.090	0.084	0.145	0.204
5 years	0.222	0.214	0.280	0.341
6 years	0.356	0.346	0.413	0.474
7 years	0.484	0.476	0.542	0.602
8 years	0.606	0.597	0.662	0.720
9 years	0.720	0.711	0.774	0.829
10 years	0.824	0.814	0.875	0.927
12 years	1.000	0.989	1.044	1.088
15 years	1.188	1.175	1.222	1.256
20 years	1.349	1.333	1.373	1.398
25 years	1.396	1.380	1.416	1.435
30 years	1.406	1.388	1.423	1.439
40 years	1.405	1.385	1.418	1.431
50 years	1.389	1.369	1.399	1.409

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.773	1.070	-0.637
3 years	2.647	1.197	-0.457
5 years	2.628	1.275	-0.248
7 years	2.662	1.337	-0.006
10 years	2.739	1.419	0.303
15 years	2.820	1.517	0.643
20 years	2.843	1.556	0.773
30 years	2.837	1.562	0.853
50 years	2.771	1.504	0.825

Fixings as of 09/Jan/19

Money Market

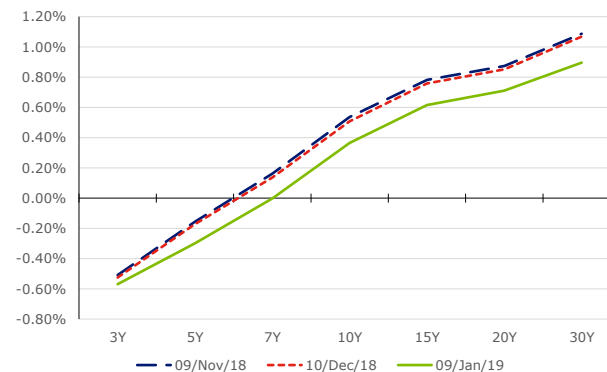
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.362	2.393	-0.850
1 W	-0.372	2.409	-0.811
1 M	-0.363	2.516	-0.780
2 M	No data in the database	2.646	-0.729
3 M	-0.308	2.783	-0.704
6 M	-0.236	2.853	-0.637
12 M	-0.118	3.016	-0.499

* O/N Euribor is EONIA
Fixings as of 08/Jan/19

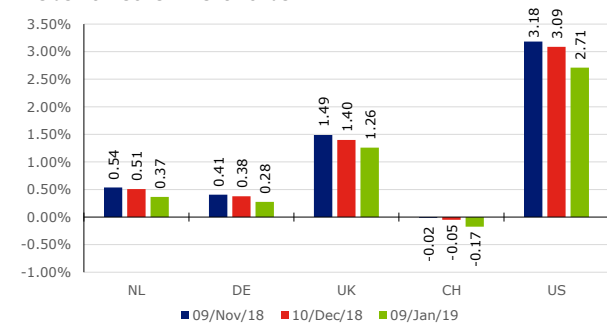
Currencies

Mid	09/Jan/19	08/Jan/19	+/-%
EUR/USD	1.154	1.144	+0.87%
EUR/GBP	0.903	0.900	+0.33%
EUR/JPY	124.845	124.405	+0.35%
EUR/CHF	1.125	1.123	+0.18%
EUR/DKK	7.466	7.467	-0.01%
EUR/CAD	1.525	1.519	+0.39%
EUR/AUD	1.610	1.602	+0.50%
EUR/CNY	7.864	7.841	+0.29%

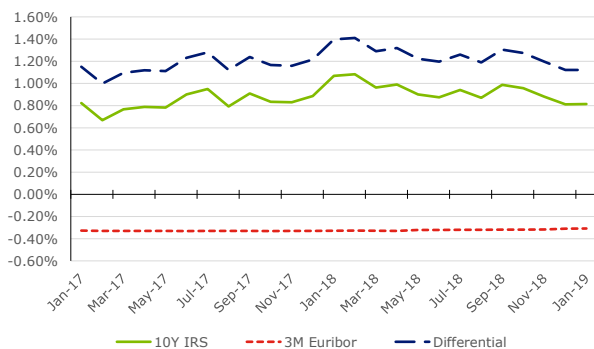
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Official Policy Rates

