

MARKET INFORMATION

Publication date: 11 January 2019

Euro Interest Rate Swap (IRS) forwards

Mid	10/Jan/19	09/Jan/19	3 months	6 months
1 year	-0.220	-0.219	-0.195	-0.164
2 years	-0.149	-0.146	-0.107	-0.061
3 years	-0.045	0.002	0.007	0.059
4 years	0.078	0.090	0.134	0.192
5 years	0.209	0.222	0.267	0.327
6 years	0.341	0.356	0.400	0.460
7 years	0.470	0.484	0.528	0.588
8 years	0.593	0.606	0.650	0.707
9 years	0.708	0.720	0.764	0.818
10 years	0.813	0.824	0.864	0.916
12 years	0.990	1.000	1.033	1.078
15 years	1.180	1.188	1.215	1.249
20 years	1.343	1.349	1.368	1.393
25 years	1.392	1.396	1.412	1.431
30 years	1.403	1.406	1.420	1.436
40 years	1.400	1.405	1.413	1.426
50 years	1.383	1.389	1.393	1.403

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.784	1.086	-0.637
3 years	2.665	1.224	-0.464
5 years	2.648	1.307	-0.258
7 years	2.686	1.369	-0.016
10 years	2.766	1.456	0.296
15 years	2.853	1.545	0.638
20 years	2.880	1.586	0.768
30 years	2.877	1.591	0.858
50 years	2.811	1.537	0.833

Fixings as of 10/Jan/19

Money Market

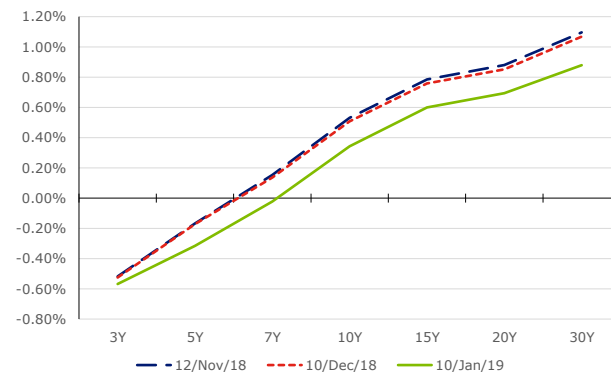
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.365	2.391	-0.850
1 W	-0.374	2.414	-0.810
1 M	-0.364	2.519	-0.780
2 M	No data in the database	2.653	-0.729
3 M	-0.308	2.799	-0.703
6 M	-0.236	2.870	-0.632
12 M	-0.118	3.039	-0.491

* O/N Euribor is EONIA
Fixings as of 09/Jan/19

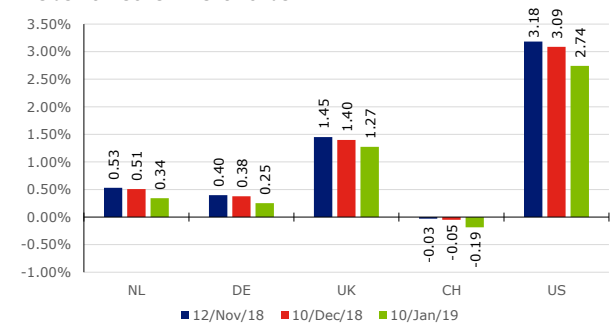
Currencies

Mid	10/Jan/19	09/Jan/19	+/-%
EUR/USD	1.150	1.154	-0.35%
EUR/GBP	0.902	0.903	-0.11%
EUR/JPY	124.705	124.845	-0.11%
EUR/CHF	1.132	1.125	+0.62%
EUR/DKK	7.465	7.466	-0.01%
EUR/CAD	1.522	1.525	-0.20%
EUR/AUD	1.600	1.610	-0.62%
EUR/CNY	7.807	7.864	-0.72%

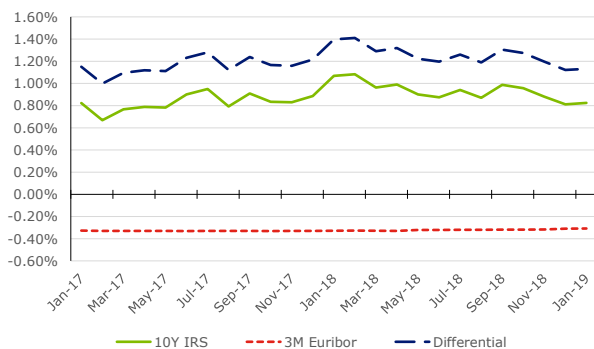
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Official Policy Rates

