

# MARKET INFORMATION

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## Euro Interest Rate Swap (IRS) forwards

Mid	05/Feb/19	04/Feb/19	3 months	6 months
1 year	-0.218	-0.220	-0.193	-0.165
2 years	-0.152	-0.154	-0.115	-0.073
3 years	-0.060	-0.057	-0.016	0.030
4 years	0.045	0.047	0.091	0.141
5 years	0.155	0.158	0.204	0.256
6 years	0.269	0.273	0.319	0.372
7 years	0.383	0.390	0.433	0.487
8 years	0.495	0.503	0.544	0.597
9 years	0.601	0.609	0.650	0.699
10 years	0.698	0.707	0.745	0.793
12 years	0.869	0.876	0.909	0.950
15 years	1.056	1.061	1.087	1.119
20 years	1.217	1.223	1.239	1.262
25 years	1.265	1.272	1.282	1.300
30 years	1.272	1.279	1.286	1.301
40 years	1.260	1.265	1.271	1.282
50 years	1.237	1.244	1.245	1.254

## Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.730	1.043	-0.645
3 years	2.617	1.152	-0.478
5 years	2.601	1.240	-0.283
7 years	2.642	1.310	-0.063
10 years	2.724	1.404	0.228
15 years	2.817	1.505	0.565
20 years	2.847	1.546	0.709
30 years	2.847	1.549	0.783
50 years	2.786	1.497	0.755

Fixings as of 05/Feb/19

## Money Market

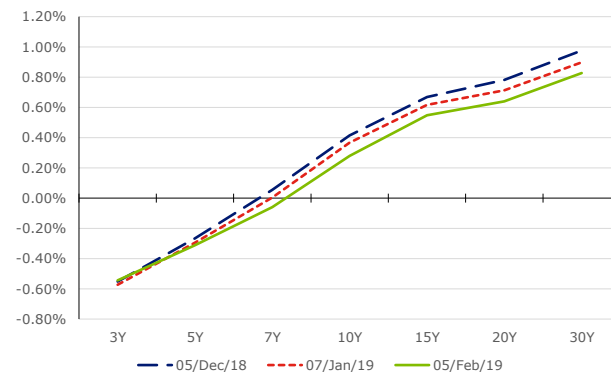
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.358	2.374	-0.850
1 W	-0.374	2.408	-0.804
1 M	-0.367	2.513	-0.784
2 M	Not available	2.638	-0.738
3 M	-0.307	2.734	-0.703
6 M	-0.235	2.796	-0.650
12 M	-0.109	2.980	-0.514

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

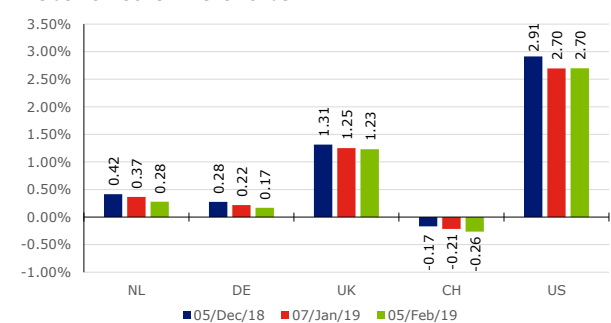
## Currencies

Mid	05/Feb/19	04/Feb/19	+/-%
EUR/USD	1.141	1.144	-0.26%
EUR/GBP	0.881	0.877	+0.46%
EUR/JPY	125.420	125.685	-0.21%
EUR/CHF	1.141	1.141	-
EUR/DKK	7.465	7.465	-
EUR/CAD	1.497	1.499	-0.13%
EUR/AUD	1.577	1.583	-0.38%
EUR/CNY	7.693	7.714	-0.27%

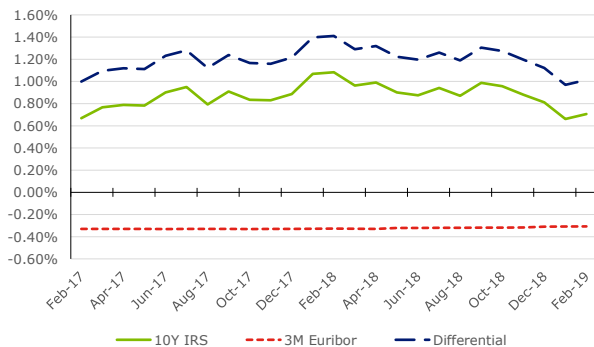
## Dutch Government Bond Curve



## Yields 10Y Government Bonds



## 10Y IRS versus 3M Euribor



## Official Policy Rates

