

MARKET INFORMATION

Publication date: 07 February 2019

Euro Interest Rate Swap (IRS) forwards

Mid	06/Feb/19	05/Feb/19	3 months	6 months
1 year	-0.215	-0.218	-0.192	-0.164
2 years	-0.151	-0.152	-0.114	-0.074
3 years	-0.062	-0.060	-0.019	0.027
4 years	0.042	0.045	0.088	0.137
5 years	0.151	0.155	0.200	0.251
6 years	0.265	0.269	0.314	0.366
7 years	0.376	0.383	0.426	0.479
8 years	0.486	0.495	0.536	0.588
9 years	0.593	0.601	0.641	0.690
10 years	0.689	0.698	0.735	0.783
12 years	0.859	0.869	0.898	0.939
15 years	1.045	1.056	1.076	1.109
20 years	1.212	1.217	1.234	1.256
25 years	1.257	1.265	1.274	1.292
30 years	1.264	1.272	1.278	1.293
40 years	1.252	1.260	1.263	1.274
50 years	1.223	1.237	1.232	1.240

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.734	1.036	-0.647
3 years	2.614	1.143	-0.475
5 years	2.595	1.233	-0.286
7 years	2.637	1.300	-0.066
10 years	2.722	1.392	0.233
15 years	2.816	1.492	0.563
20 years	2.848	1.533	0.716
30 years	2.849	1.533	0.778
50 years	2.787	1.476	0.750

Fixings as of 06/Feb/19

Money Market

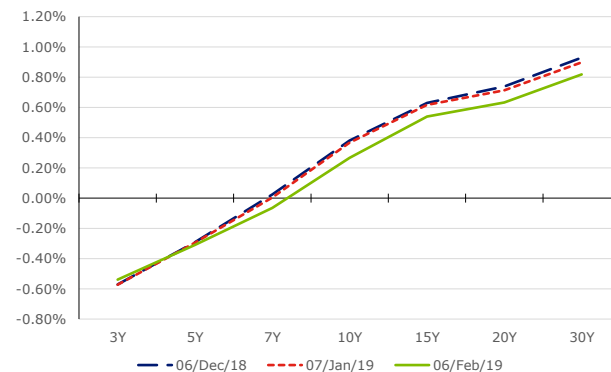
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.363	2.384	-0.850
1 W	-0.374	2.411	-0.804
1 M	-0.368	2.512	-0.784
2 M	Not available	2.620	-0.739
3 M	-0.308	2.739	-0.706
6 M	-0.234	2.778	-0.649
12 M	-0.109	2.986	-0.513

* O/N Euribor is EONIA
Fixings as of 05/Feb/19

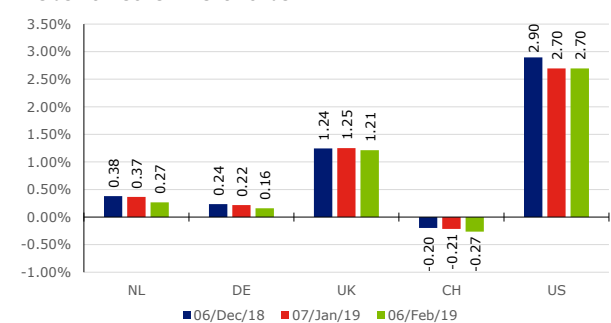
Currencies

Mid	06/Feb/19	05/Feb/19	+/-%
EUR/USD	1.136	1.141	-0.44%
EUR/GBP	0.879	0.881	-0.23%
EUR/JPY	124.955	125.420	-0.37%
EUR/CHF	1.139	1.141	-0.18%
EUR/DKK	7.464	7.465	-0.01%
EUR/CAD	1.501	1.497	+0.27%
EUR/AUD	1.599	1.577	+1.40%
EUR/CNY	7.663	7.693	-0.39%

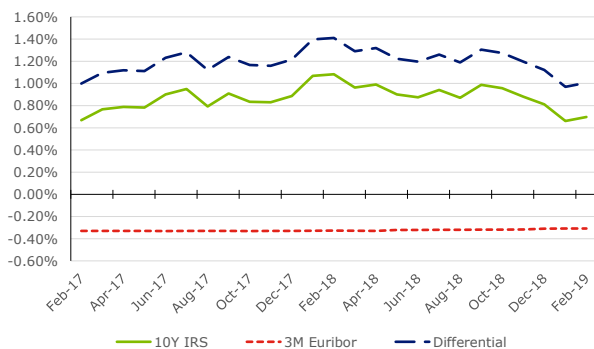
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Official Policy Rates

