

MARKET INFORMATION

Publication date: 10 May 2019

Euro Interest Rate Swap (IRS) forwards

Mid	09/May/19	08/May/19	3 months	6 months
1 year	-0.236	-0.235	-0.233	-0.224
2 years	-0.208	-0.206	-0.189	-0.165
3 years	-0.151	-0.152	-0.123	-0.093
4 years	-0.076	-0.075	-0.043	-0.007
5 years	0.011	0.009	0.048	0.087
6 years	0.103	0.100	0.142	0.183
7 years	0.198	0.194	0.239	0.281
8 years	0.294	0.290	0.336	0.381
9 years	0.393	0.387	0.433	0.474
10 years	0.479	0.471	0.518	0.559
12 years	0.637	0.630	0.673	0.709
15 years	0.823	0.819	0.850	0.878
20 years	0.992	0.989	1.012	1.033
25 years	1.057	1.053	1.073	1.088
30 years	1.073	1.068	1.085	1.097
40 years	1.065	1.060	1.074	1.083
50 years	1.043	1.033	1.050	1.057

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.503	0.945	-0.672
3 years	2.295	1.065	-0.593
5 years	2.286	1.163	-0.440
7 years	2.334	1.226	-0.250
10 years	2.428	1.321	0.018
15 years	2.539	1.410	0.345
20 years	2.589	1.457	0.499
30 years	2.610	1.452	0.543
50 years	2.564	1.397	0.518

Fixings as of 09/May/19

Money Market

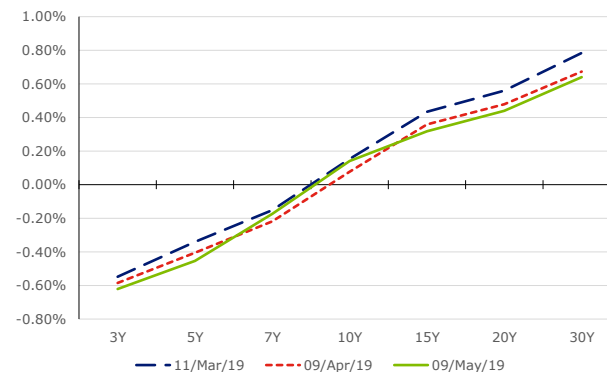
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.366	2.363	-0.850
1 W	-0.380	2.396	-0.802
1 M	-0.366	2.451	-0.787
2 M	Not available	2.501	-0.741
3 M	-0.308	2.545	-0.712
6 M	-0.230	2.582	-0.655
12 M	-0.117	2.714	-0.513

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

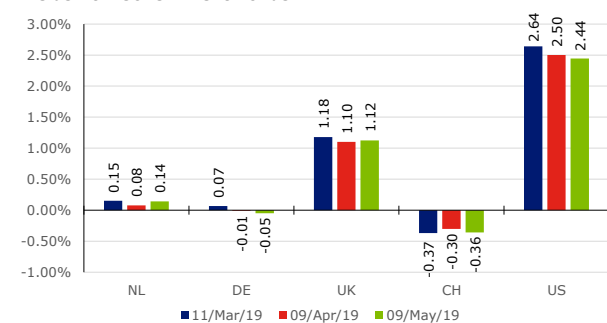
Currencies

Mid	09/May/19	08/May/19	+/-%
EUR/USD	1.122	1.119	+0.27%
EUR/GBP	0.862	0.861	+0.12%
EUR/JPY	123.085	123.225	-0.11%
EUR/CHF	1.138	1.142	-0.35%
EUR/DKK	7.466	7.466	-
EUR/CAD	1.511	1.508	+0.20%
EUR/AUD	1.605	1.601	+0.25%
EUR/CNY	7.656	7.591	+0.86%

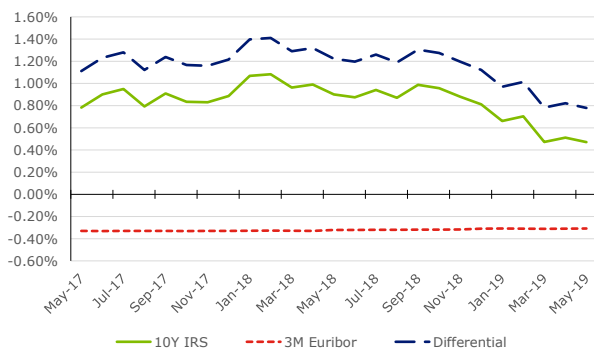
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Official Policy Rates

