

MARKET INFORMATION

Publication date: 13 May 2019

Euro Interest Rate Swap (IRS) forwards

Mid	10/May/19	09/May/19	3 months	6 months
1 year	-0.236	-0.236	-0.232	-0.223
2 years	-0.208	-0.208	-0.189	-0.167
3 years	-0.153	-0.151	-0.125	-0.095
4 years	-0.077	-0.076	-0.044	-0.009
5 years	0.007	0.011	0.044	0.083
6 years	0.101	0.103	0.140	0.181
7 years	0.196	0.198	0.237	0.281
8 years	0.294	0.294	0.336	0.378
9 years	0.388	0.393	0.429	0.472
10 years	0.479	0.479	0.519	0.560
12 years	0.640	0.637	0.675	0.711
15 years	0.825	0.823	0.853	0.881
20 years	0.996	0.992	1.016	1.036
25 years	1.060	1.057	1.075	1.091
30 years	1.076	1.073	1.088	1.101
40 years	1.069	1.065	1.078	1.088
50 years	1.049	1.043	1.056	1.064

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.501	0.943	-0.675
3 years	2.307	1.063	-0.595
5 years	2.304	1.158	-0.441
7 years	2.356	1.229	-0.249
10 years	2.452	1.320	0.023
15 years	2.564	1.418	0.351
20 years	2.613	1.458	0.508
30 years	2.634	1.461	0.550
50 years	2.587	1.403	0.649

Fixings as of 10/May/19

Money Market

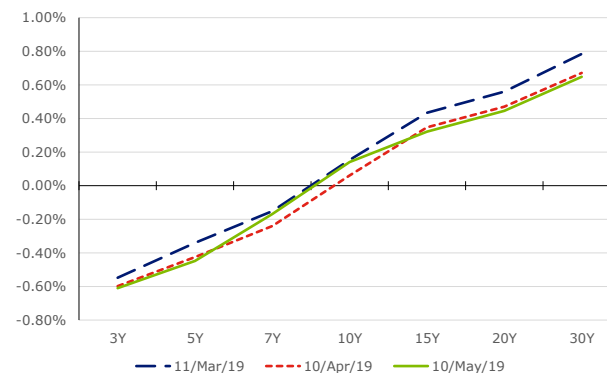
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.364	2.363	-0.850
1 W	-0.381	2.391	-0.800
1 M	-0.366	2.453	-0.792
2 M	Not available	2.496	-0.743
3 M	-0.308	2.535	-0.712
6 M	-0.231	2.582	-0.653
12 M	-0.118	2.702	-0.512

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

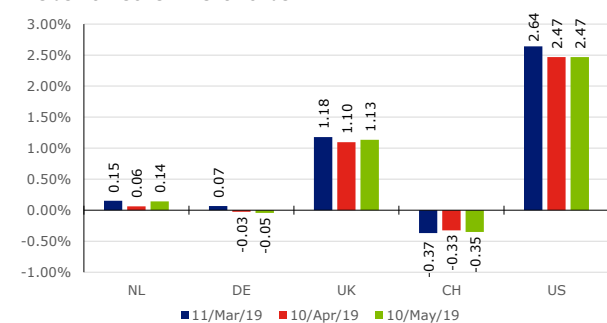
Currencies

Mid	10/May/19	09/May/19	+/-%
EUR/USD	1.123	1.122	+0.09%
EUR/GBP	0.864	0.862	+0.23%
EUR/JPY	123.525	123.085	+0.36%
EUR/CHF	1.137	1.138	-0.09%
EUR/DKK	7.466	7.466	-
EUR/CAD	1.507	1.511	-0.26%
EUR/AUD	1.605	1.605	-
EUR/CNY	7.667	7.656	+0.14%

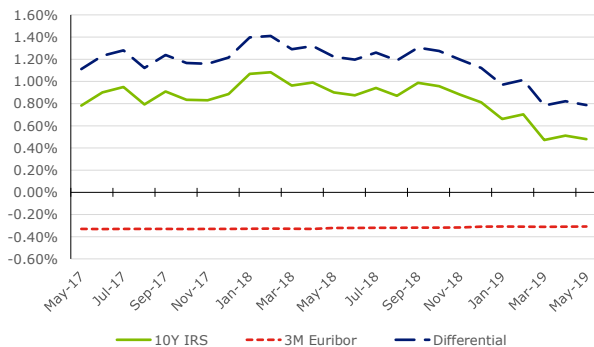
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Official Policy Rates

