

MARKET INFORMATION

Publication date: 14 May 2019

Euro Interest Rate Swap (IRS) forwards

Mid	13/May/19	10/May/19	3 months	6 months
1 year	-0.239	-0.236	-0.238	-0.231
2 years	-0.214	-0.208	-0.197	-0.174
3 years	-0.159	-0.153	-0.134	-0.106
4 years	-0.090	-0.077	-0.059	-0.025
5 years	-0.007	0.007	0.027	0.065
6 years	0.081	0.101	0.118	0.158
7 years	0.173	0.196	0.213	0.254
8 years	0.269	0.294	0.309	0.351
9 years	0.362	0.388	0.401	0.443
10 years	0.449	0.479	0.488	0.527
12 years	0.605	0.640	0.639	0.675
15 years	0.790	0.825	0.817	0.844
20 years	0.955	0.996	0.974	0.994
25 years	1.018	1.060	1.033	1.048
30 years	1.032	1.076	1.044	1.056
40 years	1.023	1.069	1.032	1.042
50 years	0.999	1.049	1.006	1.013

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.431	0.935	-0.671
3 years	2.207	1.034	-0.600
5 years	2.214	1.127	-0.453
7 years	2.271	1.197	-0.262
10 years	2.372	1.283	0.007
15 years	2.488	1.390	0.340
20 years	2.539	1.431	0.491
30 years	2.561	1.437	0.545
50 years	2.515	1.382	0.639

Fixings as of 13/May/19

Money Market

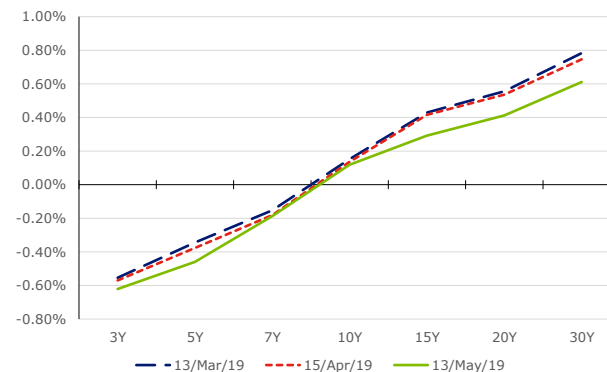
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.365	2.359	-0.850
1 W	-0.381	2.389	-0.807
1 M	-0.367	2.449	-0.793
2 M	Not available	2.490	-0.742
3 M	-0.309	2.528	-0.712
6 M	-0.231	2.587	-0.654
12 M	-0.118	2.693	-0.517

* O/N Euribor is EONIA
Fixings as of 10/May/19

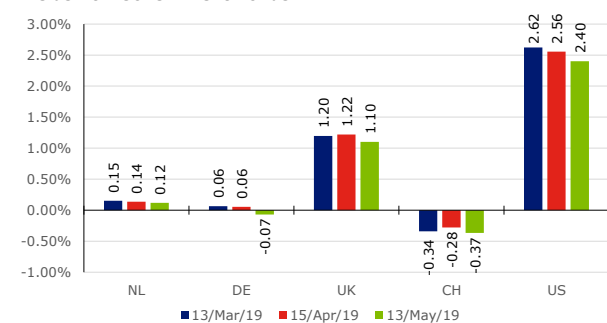
Currencies

Mid	13/May/19	10/May/19	+/-%
EUR/USD	1.122	1.123	-0.09%
EUR/GBP	0.866	0.864	+0.23%
EUR/JPY	122.675	123.525	-0.69%
EUR/CHF	1.129	1.137	-0.70%
EUR/DKK	7.468	7.466	+0.03%
EUR/CAD	1.513	1.507	+0.40%
EUR/AUD	1.616	1.605	+0.69%
EUR/CNY	7.719	7.667	+0.68%

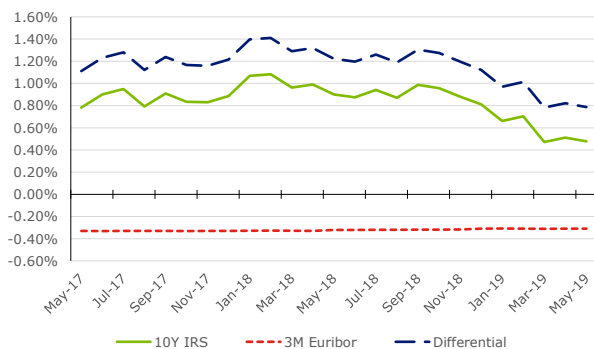
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Official Policy Rates

