

MARKET INFORMATION

Publication date: 15 May 2019

Euro Interest Rate Swap (IRS) forwards

Mid	14/May/19	13/May/19	3 months	6 months
1 year	-0.243	-0.239	-0.245	-0.240
2 years	-0.223	-0.214	-0.208	-0.187
3 years	-0.171	-0.159	-0.147	-0.117
4 years	-0.099	-0.090	-0.068	-0.034
5 years	-0.016	-0.007	0.018	0.056
6 years	0.073	0.081	0.111	0.150
7 years	0.165	0.173	0.204	0.246
8 years	0.261	0.269	0.301	0.344
9 years	0.356	0.362	0.395	0.438
10 years	0.444	0.449	0.483	0.524
12 years	0.600	0.605	0.635	0.670
15 years	0.781	0.790	0.807	0.836
20 years	0.949	0.955	0.968	0.988
25 years	1.010	1.018	1.024	1.039
30 years	1.024	1.032	1.036	1.048
40 years	1.015	1.023	1.023	1.033
50 years	0.996	0.999	1.003	1.010

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.440	0.937	-0.679
3 years	2.210	1.039	-0.611
5 years	2.212	1.128	-0.458
7 years	2.272	1.199	-0.264
10 years	2.375	1.289	0.001
15 years	2.495	1.390	0.328
20 years	2.547	1.431	0.489
30 years	2.571	1.434	0.533
50 years	2.528	1.378	0.631

Fixings as of 14/May/19

Money Market

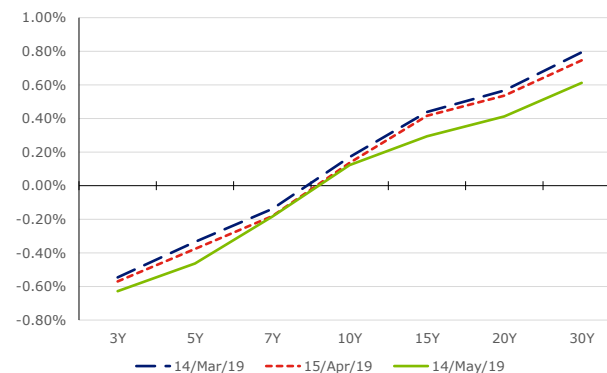
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.368	2.356	-0.850
1 W	-0.379	2.387	-0.808
1 M	-0.366	2.440	-0.790
2 M	Not available	2.495	-0.742
3 M	-0.311	2.518	-0.712
6 M	-0.231	2.588	-0.654
12 M	-0.118	2.672	-0.513

* O/N Euribor is EONIA
Fixings as of 13/May/19

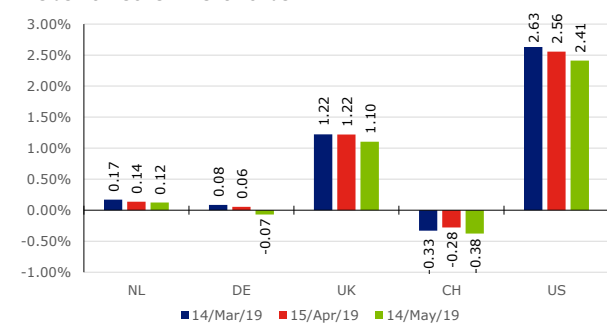
Currencies

Mid	14/May/19	13/May/19	+/-%
EUR/USD	1.120	1.122	-0.18%
EUR/GBP	0.868	0.866	+0.23%
EUR/JPY	122.815	122.675	+0.11%
EUR/CHF	1.130	1.129	+0.09%
EUR/DKK	7.469	7.468	+0.01%
EUR/CAD	1.508	1.513	-0.33%
EUR/AUD	1.614	1.616	-0.12%
EUR/CNY	7.704	7.719	-0.19%

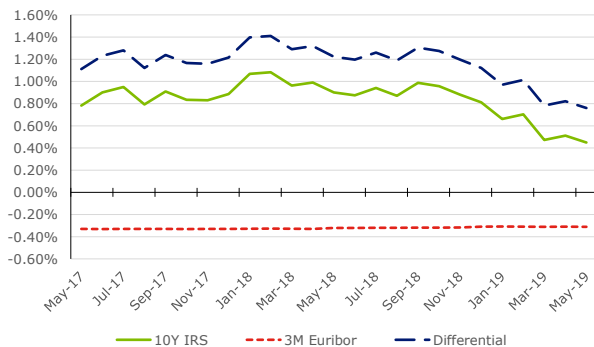
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Official Policy Rates

