

# MARKET INFORMATION

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## Euro Interest Rate Swap (IRS) forwards

Mid	02/Aug/19	01/Aug/19	3 months	6 months
1 year	-0.430	-0.421	-0.479	-0.497
2 years	-0.461	-0.449	-0.477	-0.475
3 years	-0.449	-0.437	-0.453	-0.446
4 years	-0.422	-0.403	-0.417	-0.402
5 years	-0.376	-0.353	-0.365	-0.347
6 years	-0.322	-0.294	-0.307	-0.285
7 years	-0.262	-0.230	-0.244	-0.219
8 years	-0.198	-0.158	-0.177	-0.152
9 years	-0.131	-0.085	-0.110	-0.084
10 years	-0.068	-0.018	-0.047	-0.023
12 years	0.044	0.108	0.064	0.087
15 years	0.188	0.264	0.203	0.221
20 years	0.327	0.417	0.338	0.350
25 years	0.378	0.474	0.385	0.394
30 years	0.383	0.485	0.388	0.395
40 years	0.361	0.466	0.365	0.369
50 years	0.328	0.433	0.331	0.335

## Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	1.959	0.739	-0.831
3 years	1.655	0.627	-0.868
5 years	1.627	0.631	-0.793
7 years	1.671	0.675	-0.653
10 years	1.768	0.765	-0.433
15 years	1.900	0.889	-0.153
20 years	1.968	0.949	-0.016
30 years	2.005	0.976	0.050
50 years	1.949	0.972	0.023

Fixings as of 02/Aug/19

## Money Market

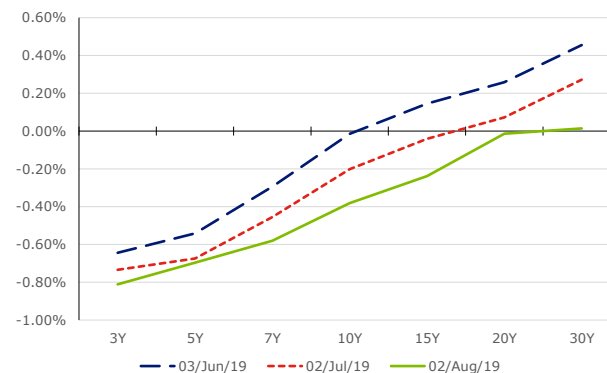
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.361	2.352	-0.840
1 W	-0.414	2.188	-0.829
1 M	-0.393	2.244	-0.814
2 M	Not available	2.271	-0.795
3 M	-0.377	2.287	-0.770
6 M	-0.363	2.227	-0.747
12 M	-0.300	2.239	-0.633

\* O/N Euribor is EONIA  
Fixings as of 01/Aug/19

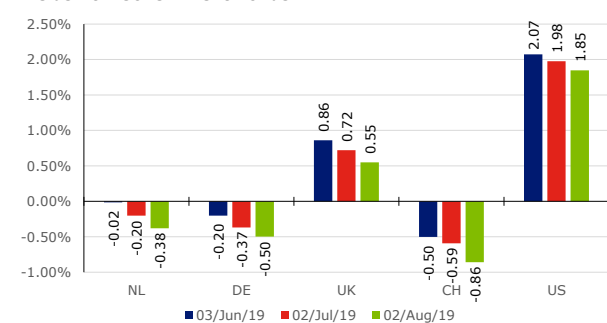
## Currencies

Mid	02/Aug/19	01/Aug/19	+/-%
EUR/USD	1.111	1.109	+0.18%
EUR/GBP	0.914	0.914	-
EUR/JPY	118.390	119.000	-0.51%
EUR/CHF	1.091	1.098	-0.64%
EUR/DKK	7.464	7.466	-0.03%
EUR/CAD	1.467	1.465	+0.14%
EUR/AUD	1.633	1.630	+0.18%
EUR/CNY	7.710	7.647	+0.82%

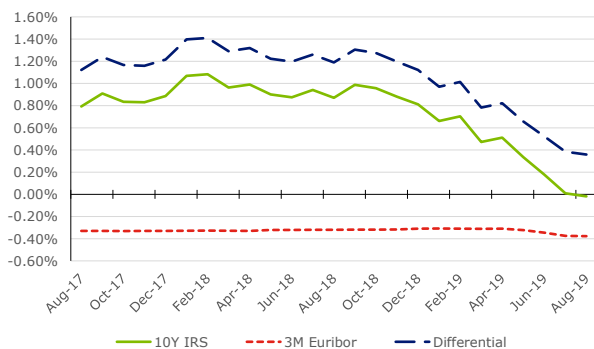
## Dutch Government Bond Curve



## Yields 10Y Government Bonds



## 10Y IRS versus 3M Euribor



## Official Policy Rates

