

# MARKET INFORMATION

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## Euro Interest Rate Swap (IRS) forwards

Mid	13/Aug/19	12/Aug/19	3 months	6 months
1 year	-0.468	-0.469	-0.520	-0.545
2 years	-0.511	-0.512	-0.532	-0.537
3 years	-0.511	-0.509	-0.517	-0.512
4 years	-0.484	-0.481	-0.482	-0.470
5 years	-0.444	-0.438	-0.436	-0.420
6 years	-0.395	-0.386	-0.382	-0.364
7 years	-0.340	-0.327	-0.324	-0.302
8 years	-0.278	-0.261	-0.260	-0.237
9 years	-0.218	-0.197	-0.198	-0.173
10 years	-0.155	-0.133	-0.135	-0.112
12 years	-0.046	-0.020	-0.028	-0.008
15 years	0.084	0.116	0.098	0.115
20 years	0.215	0.252	0.224	0.236
25 years	0.260	0.298	0.266	0.274
30 years	0.264	0.302	0.269	0.275
40 years	0.243	0.281	0.245	0.249
50 years	0.211	0.250	0.214	0.218

## Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	1.874	0.739	-0.863
3 years	1.574	0.641	-0.918
5 years	1.525	0.628	-0.845
7 years	1.540	0.646	-0.700
10 years	1.604	0.703	-0.533
15 years	1.699	0.787	-0.230
20 years	1.752	0.836	-0.105
30 years	1.774	0.864	-0.078
50 years	1.723	0.879	-0.113

Fixings as of 13/Aug/19

## Money Market

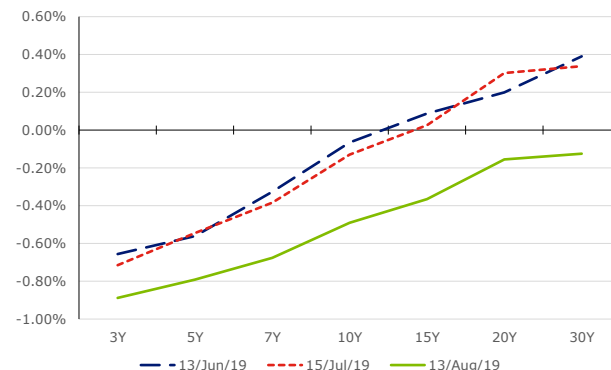
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.360	2.095	-0.850
1 W	-0.404	2.141	-0.837
1 M	-0.405	2.195	-0.825
2 M	Not available	2.190	-0.814
3 M	-0.400	2.175	-0.792
6 M	-0.400	2.058	-0.777
12 M	-0.352	1.991	-0.673

\* O/N Euribor is EONIA  
Fixings as of 12/Aug/19

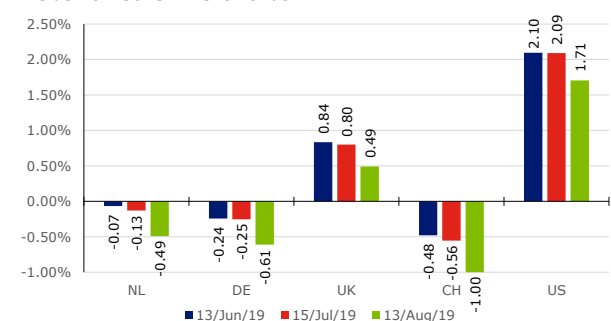
## Currencies

Mid	13/Aug/19	12/Aug/19	+/-%
EUR/USD	1.117	1.121	-0.36%
EUR/GBP	0.926	0.929	-0.32%
EUR/JPY	119.245	118.075	+0.99%
EUR/CHF	1.091	1.087	+0.37%
EUR/DKK	7.463	7.464	-0.01%
EUR/CAD	1.477	1.485	-0.54%
EUR/AUD	1.643	1.661	-1.08%
EUR/CNY	7.869	7.915	-0.58%

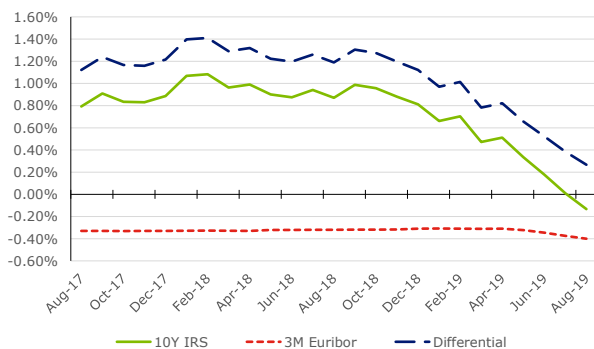
## Dutch Government Bond Curve



## Yields 10Y Government Bonds



## 10Y IRS versus 3M Euribor



## Official Policy Rates

