

# MARKET INFORMATION

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## Euro Interest Rate Swap (IRS) forwards

| Mid      | 06/Sep/19 | 05/Sep/19 | 3 months | 6 months |
|----------|-----------|-----------|----------|----------|
| 1 year   | -0.481    | -0.484    | -0.530   | -0.550   |
| 2 years  | -0.526    | -0.526    | -0.546   | -0.550   |
| 3 years  | -0.528    | -0.526    | -0.538   | -0.538   |
| 4 years  | -0.518    | -0.505    | -0.520   | -0.514   |
| 5 years  | -0.491    | -0.470    | -0.485   | -0.473   |
| 6 years  | -0.447    | -0.418    | -0.437   | -0.420   |
| 7 years  | -0.395    | -0.357    | -0.381   | -0.360   |
| 8 years  | -0.334    | -0.292    | -0.317   | -0.295   |
| 9 years  | -0.272    | -0.226    | -0.254   | -0.232   |
| 10 years | -0.212    | -0.159    | -0.193   | -0.170   |
| 12 years | -0.099    | -0.040    | -0.082   | -0.062   |
| 15 years | 0.034     | 0.101     | 0.047    | 0.062    |
| 20 years | 0.157     | 0.235     | 0.166    | 0.176    |
| 25 years | 0.201     | 0.286     | 0.207    | 0.214    |
| 30 years | 0.208     | 0.299     | 0.212    | 0.218    |
| 40 years | 0.177     | 0.274     | 0.180    | 0.183    |
| 50 years | 0.137     | 0.241     | 0.140    | 0.143    |

## Foreign IRS

| Mid      | USD IRS | GBP IRS | CHF IRS |
|----------|---------|---------|---------|
| 1 year   | 1.786   | 0.754   | -0.904  |
| 3 years  | 1.423   | 0.652   | -0.930  |
| 5 years  | 1.366   | 0.623   | -0.848  |
| 7 years  | 1.382   | 0.619   | -0.735  |
| 10 years | 1.446   | 0.644   | -0.520  |
| 15 years | 1.535   | 0.686   | -0.318  |
| 20 years | 1.588   | 0.701   | -0.210  |
| 30 years | 1.614   | 0.695   | -0.110  |
| 50 years | 1.564   | 0.699   | -0.015  |

Fixings as of 06/Sep/19

## Money Market

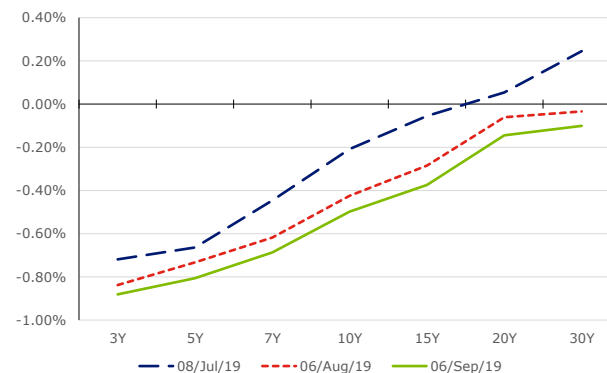
| Fixings (act/360) | Euribor       | USD LIBOR | CHF LIBOR |
|-------------------|---------------|-----------|-----------|
| O/N*              | -0.360        | 2.091     | -0.750    |
| 1 W               | -0.408        | 2.128     | -0.849    |
| 1 M               | -0.443        | 2.042     | -0.909    |
| 2 M               | Not available | 2.110     | -0.888    |
| 3 M               | -0.441        | 2.102     | -0.867    |
| 6 M               | -0.431        | 1.989     | -0.838    |
| 12 M              | -0.373        | 1.891     | -0.744    |

\* O/N Euribor is EONIA  
Fixings as of 05/Sep/19

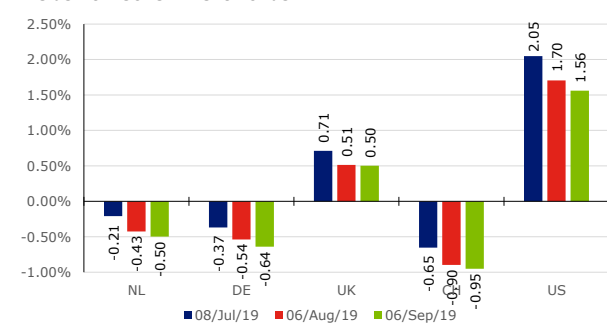
## Currencies

| Mid     | 06/Sep/19 | 05/Sep/19 | +/-%   |
|---------|-----------|-----------|--------|
| EUR/USD | 1.103     | 1.103     | -      |
| EUR/GBP | 0.898     | 0.895     | +0.34% |
| EUR/JPY | 117.890   | 118.005   | -0.10% |
| EUR/CHF | 1.089     | 1.088     | +0.09% |
| EUR/DKK | 7.463     | 7.460     | +0.04% |
| EUR/CAD | 1.453     | 1.460     | -0.48% |
| EUR/AUD | 1.611     | 1.619     | -0.49% |
| EUR/CNY | 7.848     | 7.888     | -0.51% |

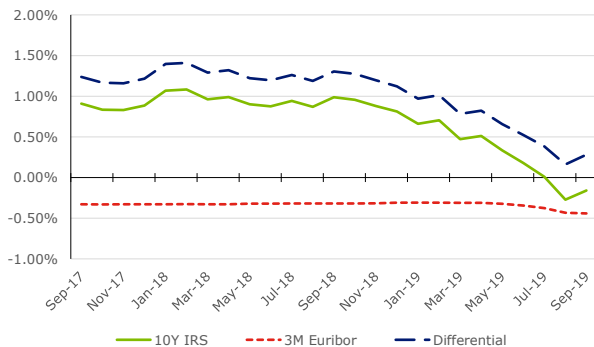
## Dutch Government Bond Curve



## Yields 10Y Government Bonds



## 10Y IRS versus 3M Euribor



## Official Policy Rates

