

# MARKET INFORMATION

Publication date: 21 October 2019

## Euro Interest Rate Swap (IRS) forwards

Mid	18/Oct/19	17/Oct/19	3 months	6 months
1 year	-0.370	-0.374	-0.377	-0.386
2 years	-0.372	-0.379	-0.367	-0.363
3 years	-0.351	-0.360	-0.339	-0.327
4 years	-0.311	-0.329	-0.296	-0.280
5 years	-0.265	-0.286	-0.246	-0.227
6 years	-0.213	-0.238	-0.192	-0.171
7 years	-0.156	-0.183	-0.133	-0.109
8 years	-0.095	-0.124	-0.070	-0.045
9 years	-0.032	-0.058	-0.007	0.018
10 years	0.029	-0.001	0.054	0.079
12 years	0.144	0.112	0.166	0.189
15 years	0.284	0.254	0.302	0.319
20 years	0.413	0.380	0.425	0.437
25 years	0.455	0.419	0.464	0.473
30 years	0.459	0.420	0.465	0.471
40 years	0.414	0.377	0.418	0.422
50 years	0.359	0.320	0.363	0.367

## Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	1.742	0.825	-0.718
3 years	1.573	0.801	-0.675
5 years	1.564	0.810	-0.565
7 years	1.603	0.836	-0.427
10 years	1.690	0.887	-0.230
15 years	1.796	0.965	0.008
20 years	1.854	0.996	0.098
30 years	1.882	1.003	0.125
50 years	1.831	0.976	0.073

Fixings as of 18/Oct/19

## Money Market

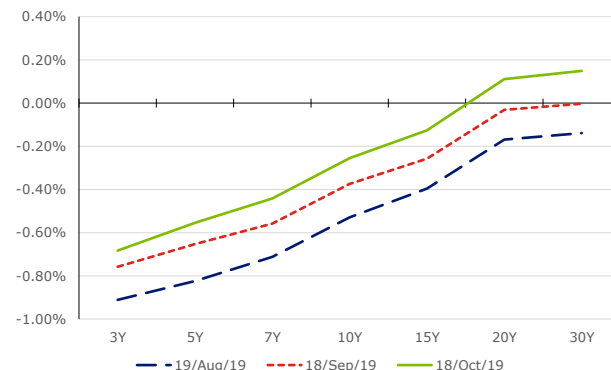
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.463	1.826	-0.773
1 W	-0.499	1.853	-0.820
1 M	-0.448	1.846	-0.798
2 M	Not available	1.935	-0.778
3 M	-0.410	1.966	-0.773
6 M	-0.349	1.975	-0.705
12 M	-0.294	1.993	-0.573

\* O/N Euribor is EONIA  
Fixings as of 17/Oct/19

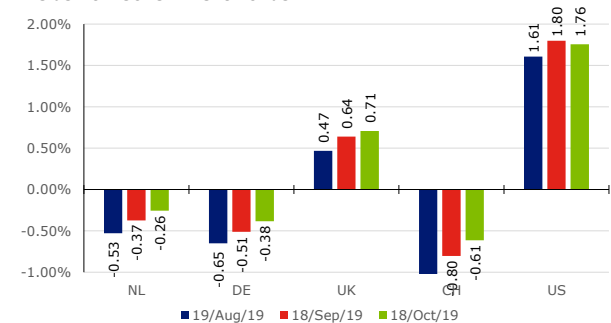
## Currencies

Mid	18/Oct/19	17/Oct/19	+/-%
EUR/USD	1.117	1.112	+0.45%
EUR/GBP	0.861	0.863	-0.23%
EUR/JPY	121.070	120.895	+0.14%
EUR/CHF	1.099	1.099	-
EUR/DKK	7.472	7.471	+0.01%
EUR/CAD	1.466	1.461	+0.34%
EUR/AUD	1.629	1.630	-0.06%
EUR/CNY	7.909	7.873	+0.46%

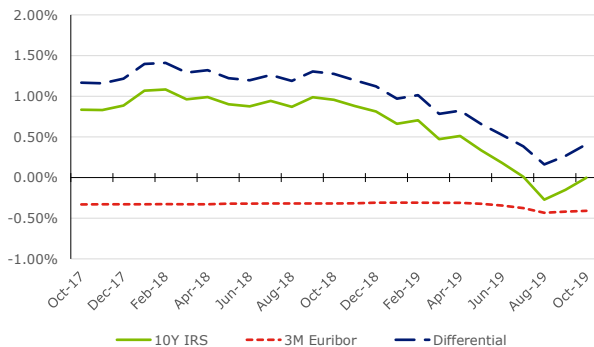
## Dutch Government Bond Curve



## Yields 10Y Government Bonds



## 10Y IRS versus 3M Euribor



## Official Policy Rates

