



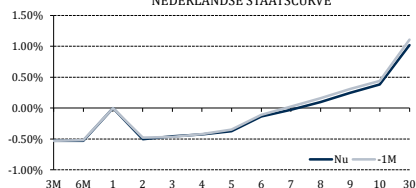
MONTESQUIEU



Volg ons op Twitter voor actueel nieuws van de financiële markten: @MontesquieuFin

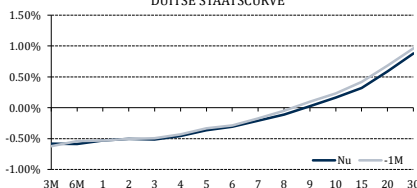
**Rente Kapitaalmarkt**

NEDERLANDSE STAATSCURVE



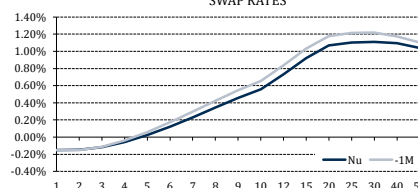
Looptijd	2	5	7	10	30
Nu	-0.51%	-0.38%	-0.03%	0.38%	1.02%
-1 M	-0.48%	-0.35%	0.02%	0.44%	1.11%

DUITSE STAATSCURVE



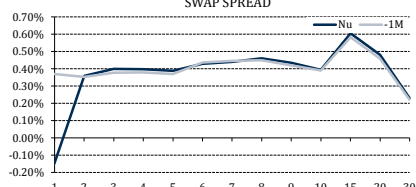
Looptijd	2	5	7	10	20	30
Nu	-0.50%	-0.36%	-0.21%	0.16%	0.59%	0.88%
-1 M	-0.50%	-0.33%	-0.17%	0.23%	0.69%	0.96%

SWAP RATES



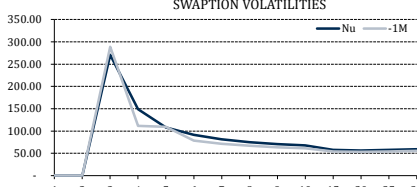
Looptijd	2	5	7	10	20	30
Nu	-0.15%	0.02%	0.23%	0.56%	1.07%	1.11%
-1 M	-0.15%	0.06%	0.30%	0.65%	1.18%	1.22%

SWAP SPREAD



Looptijd	2	5	7	10	20	30
Nu	0.36%	0.39%	0.44%	0.39%	0.48%	0.23%
-1 M	0.35%	0.37%	0.45%	0.39%	0.46%	0.22%

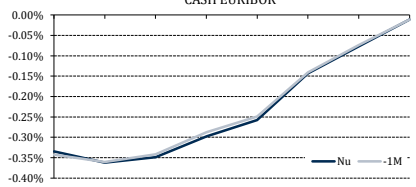
SWAPTION VOLATILITIES



Looptijd	2	5	7	10	20	30
Nu	#N/A/N//	108.28	81.58	67.56	56.42	59.11
-1 M	#N/A/N//	109.68	71.60	61.33	53.08	55.62

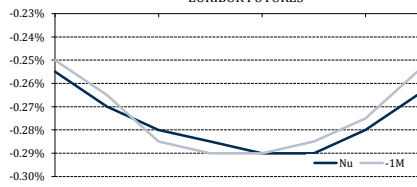
**Rente Geldmarkt**

CASH EURIBOR



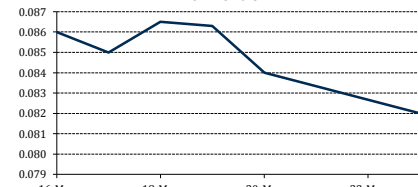
Looptijd	1M	3M	6M	9M	12M
Nu	-0.35%	-0.26%	-0.14%	-0.08%	-0.01%
-1 M	-0.34%	-0.25%	-0.14%	-0.07%	-0.01%

EURIBOR FUTURES

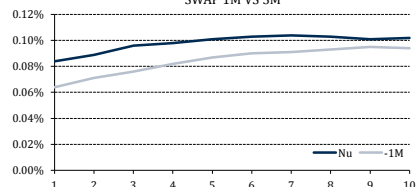


	Jun-16	Dec-16	Jun-17	Dec-17	Jan-00	Jan-00
Nu	-0.25%	-0.28%	-0.29%	-0.28%	-0.24%	-0.18%
-1 M	-0.25%	-0.29%	-0.29%	-0.28%	-0.23%	-0.16%

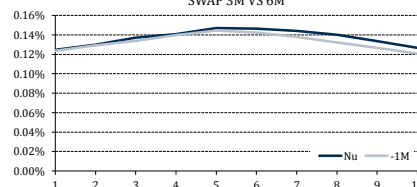
3M EUROIS



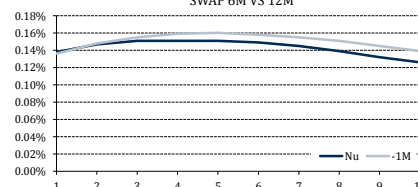
SWAP 1M VS 3M



SWAP 3M VS 6M



SWAP 6M VS 12M



SWAPRENTE VS 3 M EURIBOR/LIBOR			BELEIDSRENTE		EURIBOR / LIBOR					3M EURIBOR / LIBOR FUTURE			KASGELD & DEPOSITO			
	EUR	USD	GBP		LAST	EUR	USD	GBP	CHF	JPY		DATUM	MID	EUR	USD	
1Y	-0.2740	0.8525	0.6010	Eurozone	0.00	1M	-0.3490	0.4433	0.5154	-0.7718	-0.0431	3M EURIBOR FUTURE	Jun-16	-0.25	1M	-0.3200
2Y	-0.2800	1.0055	0.6805	Verenigde Staten	0.50	2M	-0.2980	0.5439	0.5503	-0.7534	-0.0407	3M EURIBOR FUTURE	Sep-16	-0.27	2M	-0.3400
3Y	-0.2538	1.1237	0.7645	Groot-Brittannië	0.50	3M	-0.2580	0.6613	0.5892	-0.7334	-0.0247	3M EURIBOR FUTURE	Dec-16	-0.28	3M	-0.2500
4Y	-0.2010	1.2170	0.8495	Zwitserland	-0.75	6M	-0.1430	0.9554	0.7369	-0.6464	0.0016				6M	-0.1700
5Y	-0.1240	1.3055	0.9380	Japan	0.10	9M	-0.0770	0.5508	NA	0.1430	0.3543	3M USD-LIBOR FUTURE	Jun-16	0.72	9M	-0.1100
6Y	-0.0268	1.3920	1.0310	Australië	3.00	12M	-0.0110	1.3020	1.0021	-0.5242	0.0953	3M USD-LIBOR FUTURE	Sep-16	0.85	12M	-0.0200
7Y	0.0853	1.4715	1.1315	Turkije	6.50							3M USD-LIBOR FUTURE	Dec-16	0.95		
8Y	0.2063	1.5630	1.2230	Zweden	-0.50											
9Y	0.3235	1.6120	1.2973	Noorwegen	0.50							3M GBP-LIBOR FUTURE	Jun-16	0.59		
10Y	0.4308	1.6775	1.3690	IJsland	6.50	2Y	-0.5020	0.8806	0.4410	-0.7520	-0.2330	3M GBP-LIBOR FUTURE	Sep-16	0.59		
12Y	0.6180	1.7855	1.4945	Polen	1.50	5Y	-0.3630	1.3602	0.8910	-0.7280	-0.2140	3M GBP-LIBOR FUTURE	Dec-16	0.61		
15Y	0.8220	1.9040	1.6035	Canada	0.50	10Y	0.1630	1.8367	1.4520	-0.2830	-0.0980					
20Y	0.9877	2.0335	1.6735			30Y	0.8810	2.6294	2.3210	0.2440	0.3340					
30Y	1.0503	2.1400	1.6570													

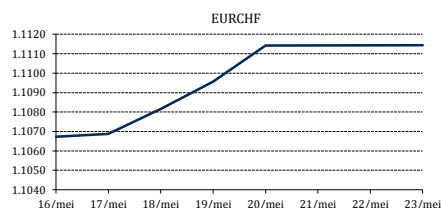
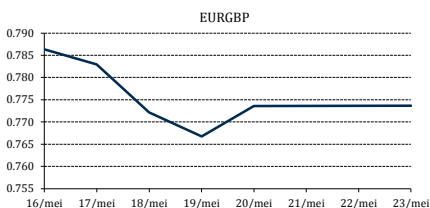
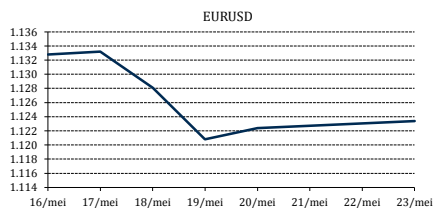


MONTESEQUIEU

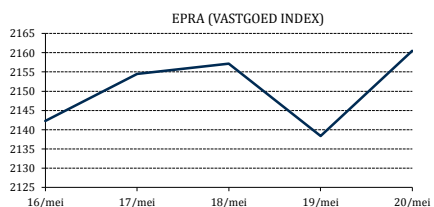
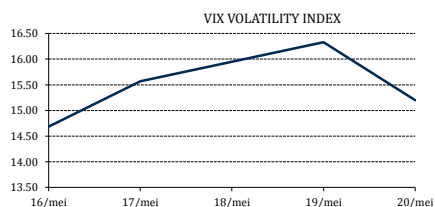
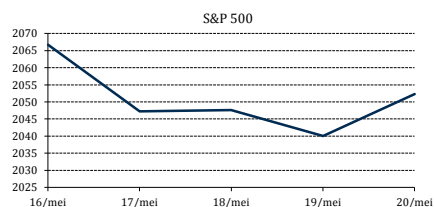
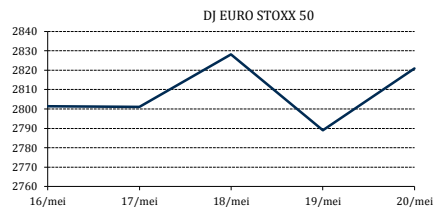
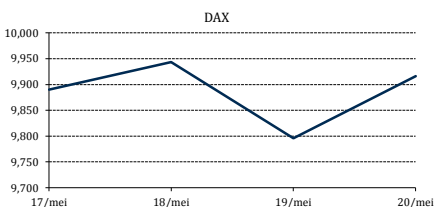
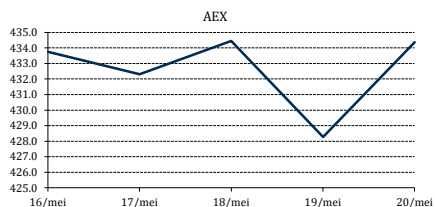


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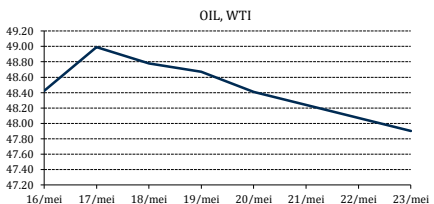
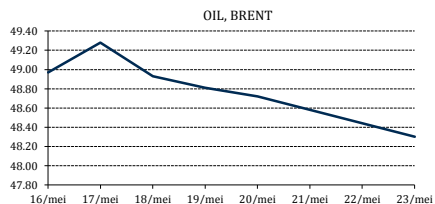
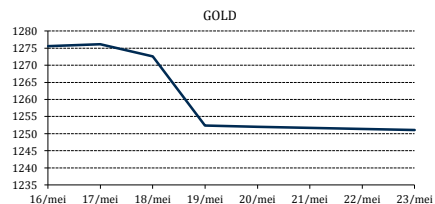
Valutamarkt



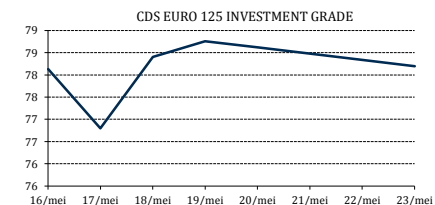
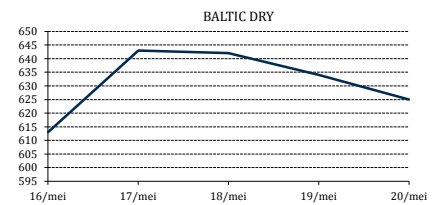
Aandelenmarkten



Grondstoffen



Diversen



VALUTA		AANDELENMARKTEN	
EUR - USD	1.123	AEX	434.36
EUR - GBP	0.774	AMX	648.00
EUR - JPY	123.270	DAX-30	9916.02
EUR - CHF	1.111	FTSE-100	6156.32
EUR - SEK	9.335	CAC-40	4353.90
EUR - NOK	9.337	DJ EURO STOXX 50	2820.94
EUR - DKK	7.437	S&P 500	2052.32
EUR - AUD	1.550	DOW JONES	17500.94
EUR - NZD	1.651	NASDAQ	4769.56
EUR - CNY	7.356	NIKKEI 225	16634.26
EUR - BRL	3.953	HANG SENG INDEX	19861.34

GRONDSTOFFEN	
OIL (BRENT)	\$ 48.30
OIL (WTI)	\$ 47.90
NATURAL GAS	\$ 29.55
GOUD	\$ 1,250.99
ALUMINIUM	\$ 1,568.50
COPPER	\$ 4,578.00
NICKEL	\$ 8,500.00
TIN	\$ 16,450.00
ZINC	\$ 1,866.00
LEAD	\$ 1,675.00
SILICON	\$ 0.91



MONTESEQUIEU

MONTESEQUIEU

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Montesquieu is een toonaangevend advieskantoor op het gebied van Finance en Risk Management. Vanuit ons kantoor in Maastricht bedienen wij grote bedrijven en instellingen door heel Nederland.

Montesquieu is volledig onafhankelijk en onze aanpak is praktisch en pragmatisch. Onze bedrijfscultuur is resultaatgericht, authentiek, informeel en straalt enthousiasme uit. Montesquieu behoort tot de snelst groeiende ondernemingen in Nederland en werd vijf jaar op rij door het Financieel Dagblad uitgeroepen tot 'FD Gazelle'.

Montesquieu heeft een vergunning op grond van de Wet op het financieel toezicht en staat onder toezicht van de Autoriteit Financiële Markten en De Nederlandsche Bank.