



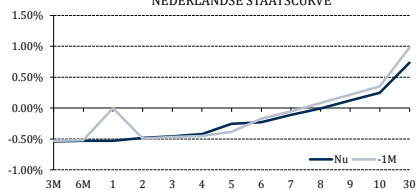
MONTESQUIEU



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

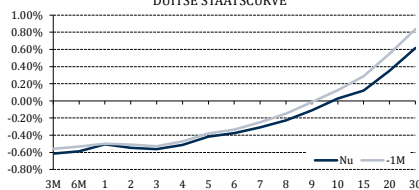
Rente Kapitaalmarkt

NEDERLANDSE STAATSCURVE



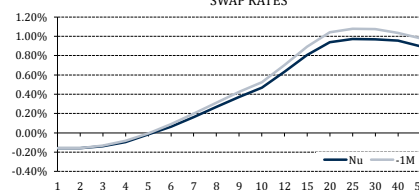
Looptijd	2	5	7	10	30
Nu	-0.49%	-0.25%	-0.11%	0.25%	0.74%
-1 M	-0.49%	-0.39%	-0.06%	0.35%	0.98%

DUITSE STAATSCURVE



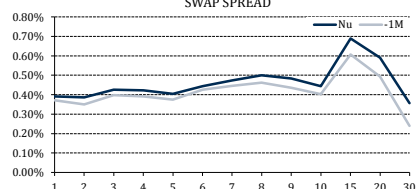
Looptijd	2	5	7	10	20	30
Nu	-0.55%	-0.42%	-0.31%	0.03%	0.35%	0.62%
-1 M	-0.51%	-0.38%	-0.25%	0.12%	0.55%	0.84%

SWAP RATES



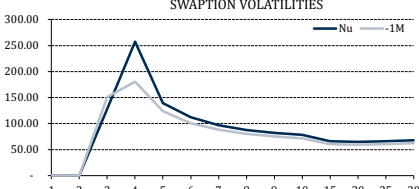
Looptijd	2	5	7	10	20	30
Nu	-0.16%	-0.02%	0.16%	0.47%	0.94%	0.97%
-1 M	-0.16%	-0.01%	0.20%	0.53%	1.04%	1.08%

SWAP SPREAD



Looptijd	2	5	7	10	20	30
Nu	0.39%	0.40%	0.47%	0.44%	0.59%	0.36%
-1 M	0.35%	0.37%	0.45%	0.40%	0.49%	0.24%

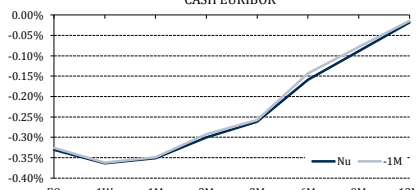
SWAPTION VOLATILITIES



Looptijd	2	5	7	10	20	30
Nu	#N/A/N//	139.57	97.00	78.54	64.53	67.92
-1 M	#N/A/N//	123.70	88.34	71.87	59.08	62.17

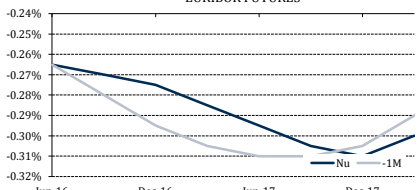
Rente Geldmarkt

CASH EURIBOR



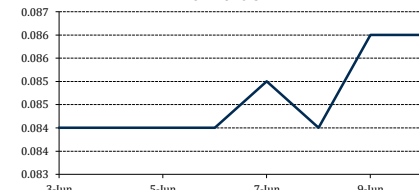
Looptijd	1M	3M	6M	9M	12M
Nu	-0.35%	-0.26%	-0.16%	-0.09%	-0.02%
-1 M	-0.35%	-0.26%	-0.14%	-0.08%	-0.01%

EURIBOR FUTURES

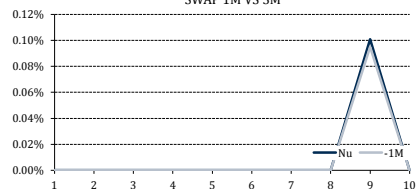


	Jun-16	Dec-16	Jun-17	Dec-17	Jan-00	Jan-00
Nu	-0.27%	-0.28%	-0.30%	-0.31%	-0.28%	-0.23%
-1 M	-0.27%	-0.30%	-0.31%	-0.31%	-0.27%	-0.20%

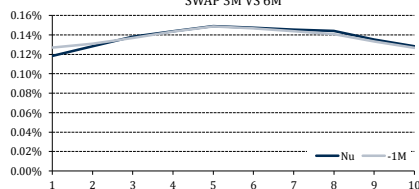
3M EUROIS



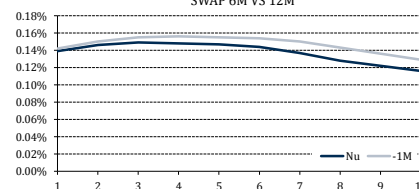
SWAP 1M VS 3M



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	-0.2762	0.7835	0.5540	Eurozone	0.00	1M	-0.3510	0.4453	0.5060	-0.7862	-0.0756	3M EURIBOR FUTURE	Jun-16	-0.27	1M	-0.2950	-0.2950
2Y	-0.2891	0.8935	0.6025	Verenigde Staten	0.50	2M	-0.3000	0.5373	0.5393	-0.7666	-0.0460	3M EURIBOR FUTURE	Sep-16	-0.27	2M	-0.2700	-0.2700
3Y	-0.2735	0.9852	0.6675	Groot-Brittannië	0.50	3M	-0.2620	0.6580	0.5771	-0.7458	-0.0327	3M EURIBOR FUTURE	Dec-16	-0.28	3M	-0.2700	-0.2700
4Y	-0.2348	1.0735	0.7385	Zwitserland	-0.75	6M	-0.1590	0.9470	0.7160	-0.6522	-0.0084				6M	-0.1700	-0.1700
5Y	-0.1702	1.1600	0.8135	Japan	0.10	9M	-0.0890	0.5508	NA	0.1430	0.3543	3M USD-LIBOR FUTURE	Jun-16	0.66	9M	-0.1350	-0.1350
6Y	-0.0853	1.2455	0.8935	Australië	3.00	12M	-0.0180	1.2784	0.9690	-0.5252	0.0869	3M USD-LIBOR FUTURE	Sep-16	0.75	12M	-0.0400	-0.0400
7Y	0.0168	1.3265	0.9807	Turkije	6.50	STAATSRENTE											
8Y	0.1278	1.4012	1.0600	Zweden	-0.50		EUR	USD	GBP	CHF	JPY	3M GBP-LIBOR FUTURE	Jun-16	0.58			
9Y	0.2393	1.4695	1.1375	Noorwegen	0.50	2Y	-0.5570	0.7666	0.3810	-0.9150	-0.2540	3M GBP-LIBOR FUTURE	Sep-16	0.55			
10Y	0.3430	1.5320	1.2030	IJsland	6.50	5Y	-0.4180	1.2123	0.7550	-0.8810	-0.2580	3M GBP-LIBOR FUTURE	Dec-16	0.54			
12Y	0.5193	1.6425	1.3193	Polen	1.50	10Y	0.0270	1.6764	1.2430	-0.4590	-0.1470						
15Y	0.7070	1.7630	1.4254	Canada	0.50	30Y	0.6150	2.4792	2.0710	0.0680	0.2820						
20Y	0.8583	1.8870	1.4970														
30Y	0.9130	1.9838	1.4890														

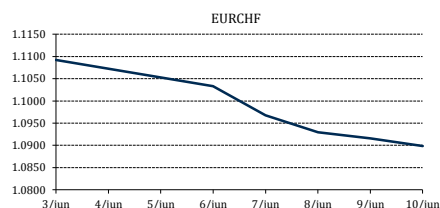
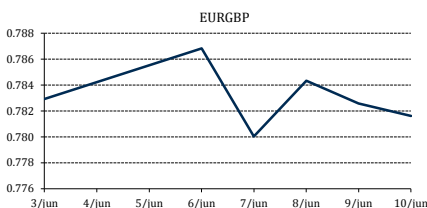
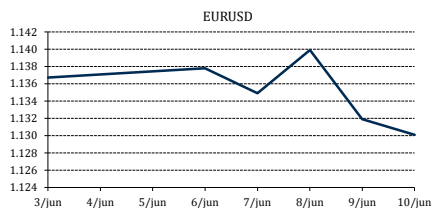


MONTESQUIEU

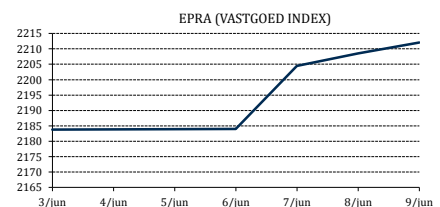
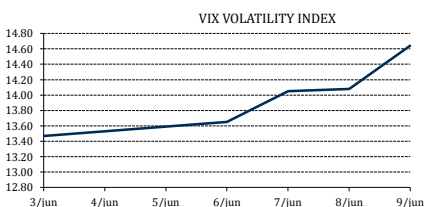
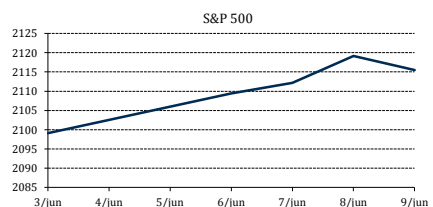
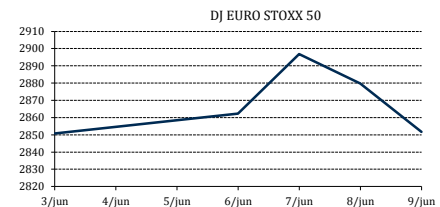
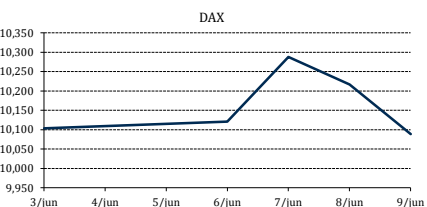
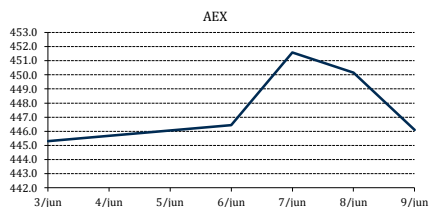


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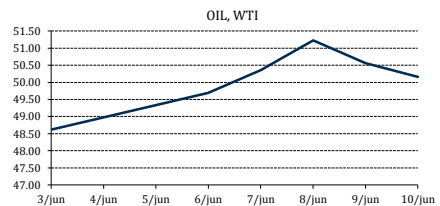
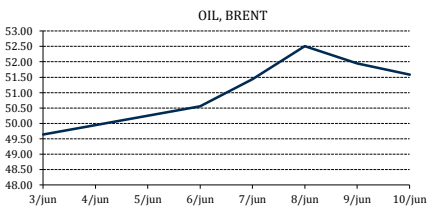
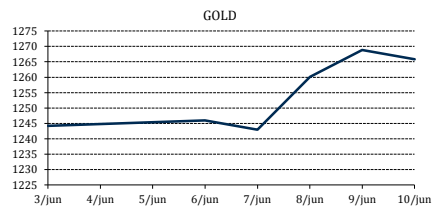
Valutamarkt



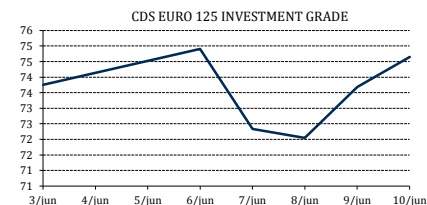
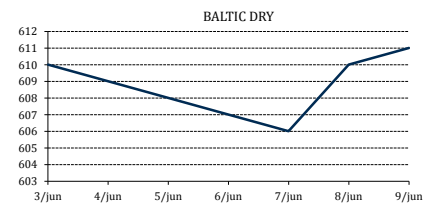
Aandelenmarkten



Grondstoffen



Diversen



VALUTA		AANDELENMARKTEN	
EUR - USD	1.130	AEX	446.10
EUR - GBP	0.782	AMX	660.25
EUR - JPY	120.970	DAX-30	10088.87
EUR - CHF	1.090	FTSE-100	6231.89
EUR - SEK	9.253	CAC-40	4405.61
EUR - NOK	9.228	DJ EURO STOXX 50	2851.78
EUR - DKK	7.436	S&P 500	2115.48
EUR - AUD	1.524	DOW JONES	17985.19
EUR - NZD	1.592	NASDAQ	4958.62
EUR - CNY	7.417	NIKKEI 225	16583.34
EUR - BRL	3.848	HANG SENG INDEX	21151.64

GRONDSTOFFEN	
OIL (BRENT)	\$ 51.58
OIL (WTI)	\$ 50.16
NATURAL GAS	\$ 33.48
GOUD	\$ 1,265.78
ALUMINIUM	\$ 1,601.00
COPPER	\$ 4,515.00
NICKEL	\$ 8,935.00
TIN	\$ 17,025.00
ZINC	\$ 2,069.50
LEAD	\$ 1,702.00
SILICON	\$ 0.92



MONTESQUIEU

MONTESQUIEU

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POSTADRES: POSTBUS 414 6200 AK MAASTRICHT

TEL: 043 - 325 50 50 INFO@MONTESQUIEU.NL WWW.MONTESQUIEU.NL

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