



## Eurex® ICAP Swap Spreads

### Real-time Euro yield spread data

Eurex ICAP Swap Spreads delivers key bond future and interest rate swap yields for the European market. These yield spreads are derived from ICAP swap rates and government bond future pre-trade data from Eurex. Both companies operate in highly liquid markets and are recognised market leaders providing high quality data.

Acting as an independent authority, Deutsche Börse calculates key numbers and updates the information every 250 milliseconds. The yield spreads are published simultaneously to all subscribers.

#### Data included

- BUND, BOBL and SCHATZ futures traded on Eurex
- EURO 3M & 6M Euribor interest rate swaps from ICAP
- Swap rates (bid and ask)
- Futures (mid yield)
- Spreads between mid yield and swap rate (bid and ask)
- Change of spreads with respect to previous close
- Daily open, high, low, close, previous close for spreads

Eurex Icap Swap Spreads		EUR 30/360 v 3M CURRENT		27-Feb-2012 11:51:21	
Term	Eurex Future	Mid-Yield	Yield Spread	Eur IRS v 3 month	
01Y	-	-	61.5 - 66.5	0.819	0.869
02Y	110.355 - 110.360	0.204	62.2 - 67.2	0.826	0.876
03Y	-	-	73.0 - 78.0	0.934	0.984
	Mar Bobl				
04Y	-	-	32.9 - 37.9	1.110	1.160
05Y	125.500 - 125.510	0.781	53.7 - 58.7	1.318	1.368
06Y	-	-	74.1 - 79.1	1.522	1.572
07Y	-	-	92.3 - 97.3	1.704	1.754
	Mar Bund				
07Y	-	-	3.2 - 8.2	1.704	1.754
08Y	-	-	18.6 - 23.6	1.858	1.908
09Y	-	-	31.5 - 36.5	1.987	2.037
10Y	139.400 - 139.410	1.672	42.5 - 47.5	2.097	2.147
11Y	-	-	52.1 - 57.1	2.193	2.243
12Y	-	-	60.5 - 65.5	2.277	2.327
15Y	-	-	76.9 - 81.9	2.441	2.491
20Y	-	-	83.9 - 88.9	2.511	2.561
25Y	-	-	80.3 - 85.3	2.475	2.525
30Y	-	-	75.5 - 80.5	2.427	2.477
Mar Schz CTD 0.25 13-12-13 Mar Bobl CTD 3.75 04-01-17 Mar Bund CTD 2.50 04-01-21					

Eurex® ICAP Swap Spreads on Bloomberg (27 February 2012)

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TERM	EUREX FUTURE	ICAP MID	EUREX YIELD	SWAP SPREADS vs 6 MONTH	YIELD SPREAD	CURR	Ann 30/360 6E
	JUN Schatz						
1Y					89.3 - 93.3	1.086	- 1.126
2Y	110.390 110.395	0.193			86.0 - 90.0	1.053	- 1.093
3Y					95.1 - 99.1	1.144	- 1.184
	JUN Bobl						
4Y					53.3 - 57.3	1.313	- 1.353
5Y	124.170 124.180	0.780			72.6 - 76.6	1.506	- 1.546
6Y					92.1 - 96.1	1.701	- 1.741
7Y					109.3 - 113.3	1.873	- 1.913
	JUN Bund						
7Y					21.4 - 25.4	1.873	- 1.913
8Y					35.8 - 39.8	2.017	- 2.057
9Y					47.6 - 51.6	2.135	- 2.175
10Y	138.400 138.410	1.659			57.9 - 61.9	2.238	- 2.278
11Y					66.8 - 70.8	2.327	- 2.367
12Y					74.6 - 78.6	2.405	- 2.445
13Y					80.9 - 84.9	2.468	- 2.508
14Y					85.9 - 89.9	2.518	- 2.558
15Y					89.6 - 93.6	2.555	- 2.595
16Y					92.3 - 96.3	2.582	- 2.622
17Y					94.0 - 98.0	2.599	- 2.639
18Y					95.0 - 99.0	2.609	- 2.649
19Y					95.4 - 99.4	2.613	- 2.653
20Y					95.3 - 99.3	2.612	- 2.652
21Y					94.9 - 98.9	2.608	- 2.648
22Y					94.3 - 98.3	2.602	- 2.642
23Y					93.5 - 97.5	2.594	- 2.634
24Y					92.5 - 96.5	2.584	- 2.624
25Y					91.5 - 95.5	2.574	- 2.614
26Y					90.4 - 94.4	2.563	- 2.603
27Y					89.4 - 93.4	2.553	- 2.593
28Y					88.4 - 92.4	2.546	- 2.586
29Y					87.5 - 91.5	2.537	- 2.577
30Y					86.6 - 90.6	2.528	- 2.568
35Y					83.9 - 87.9	2.501	- 2.541
40Y					82.8 - 86.8	2.490	- 2.530
50Y					81.8 - 85.8	2.480	- 2.520
60Y					81.0 - 85.0	2.472	- 2.512
CTD: M Schatz 0.25% 14Mar14 * M Bobl 3.75% 04Jan17 * M Bund 2.5% 04Jan21 *							

Eurex® ICAP Swap Spreads on Thomson Reuters (8 March 2012)

### Key benefits

The information provided by Eurex ICAP Swap Spreads allows market participants to:

- React quickly to changes in the yield curve, in turn enabling better management of borrowing and hedging costs
- Price fixed income OTC derivatives
- Review and calculate portfolio values
- Improve risk management
- Monitor the long-term cost of funding

### Data availability

The information product is available via Deutsche Börse's direct data feed CEF® Core and via Bloomberg (EUYS <GO>), Thomson Reuters (EUREXICAP) and vwd.

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