

MMCG 15.03.16

BW|Bank

Rheinland-Pfalz≡Bank

Sachsen≡Bank

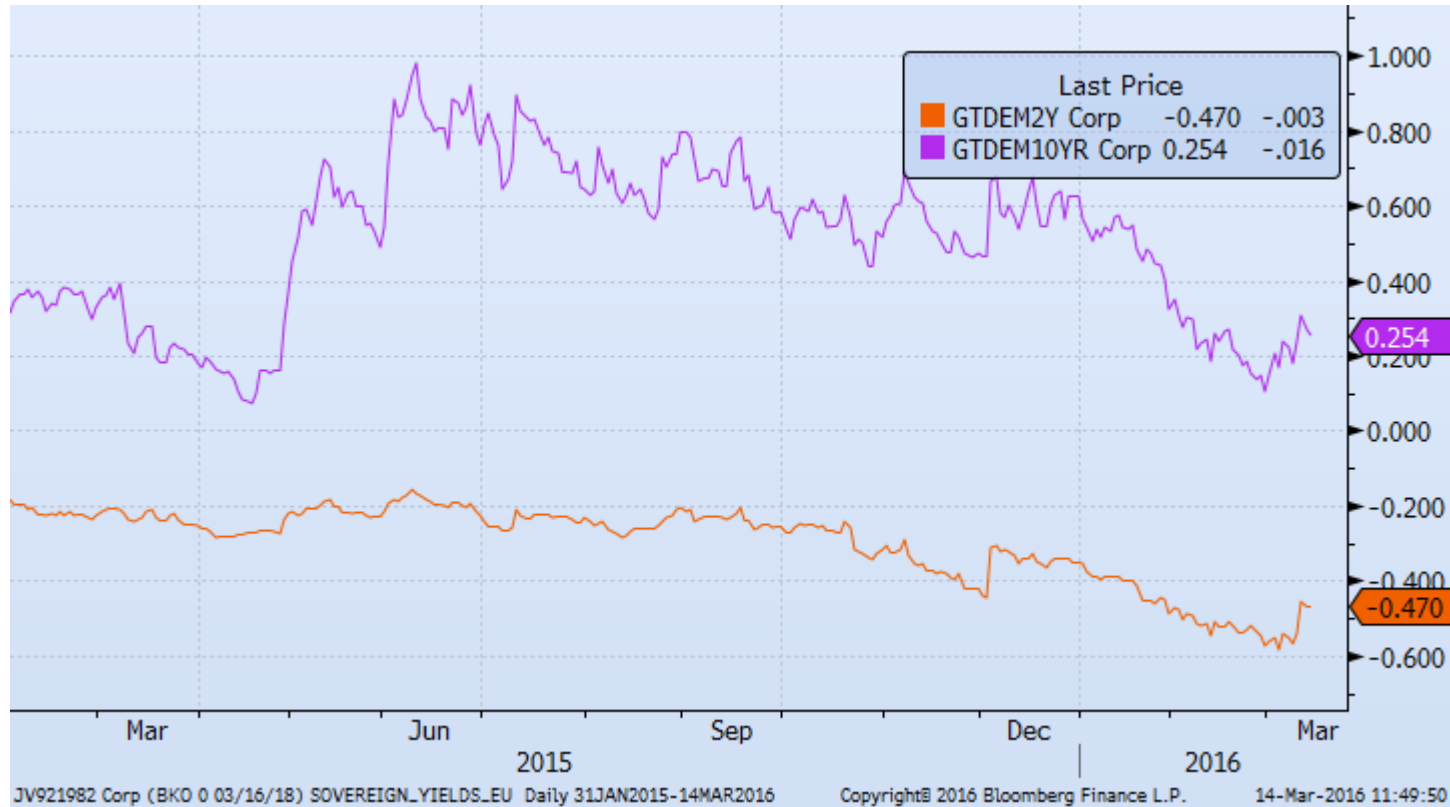
Market Reaction to ECB March 2016 Decisions

MMCG Meeting 15.03.16

Landesbank Baden-Württemberg

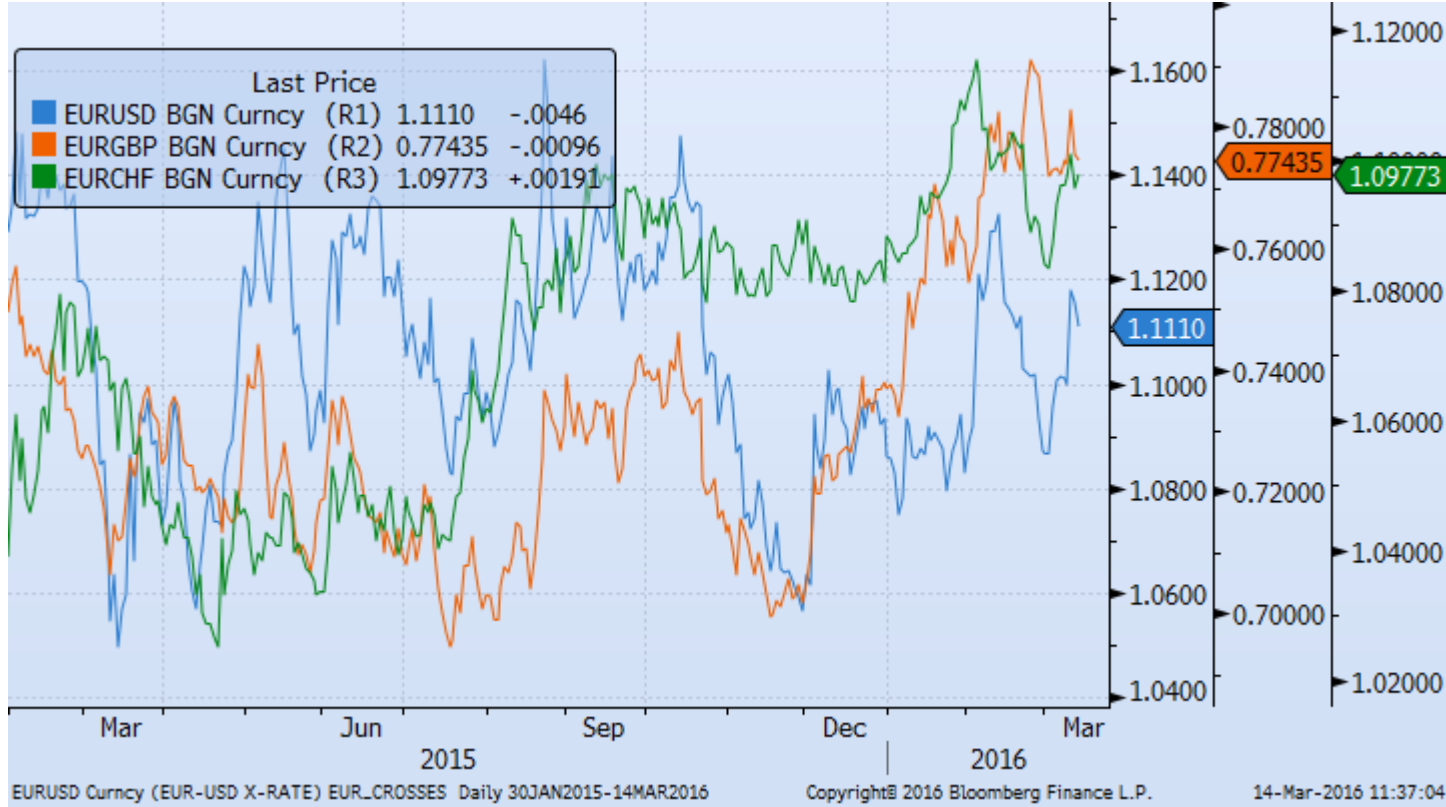
LB≡BW

German Yield Curve - Bund 10 years vs 2 years



Source Bloomberg / ECB

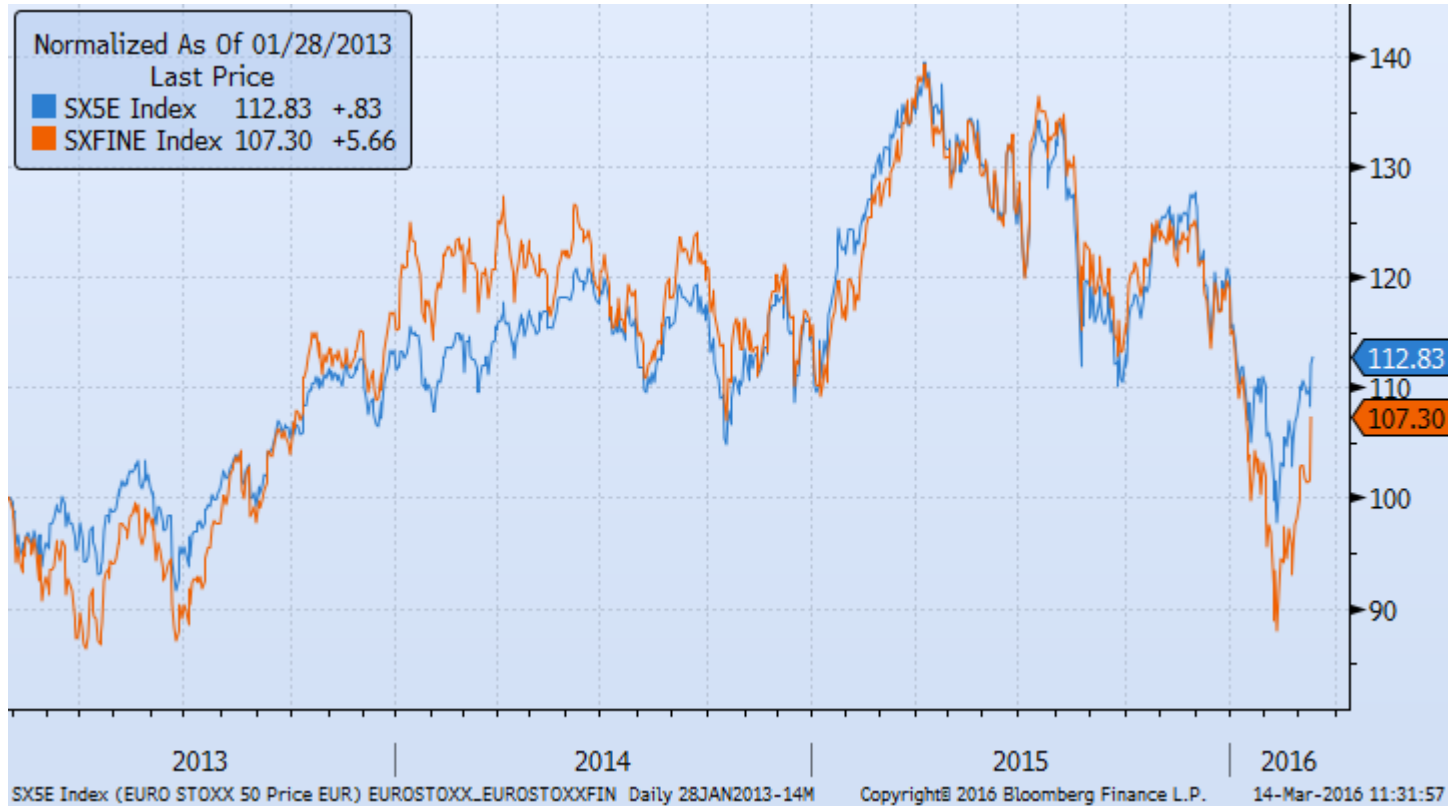
Spot Market – EUR vs. CHF GBP and US\$



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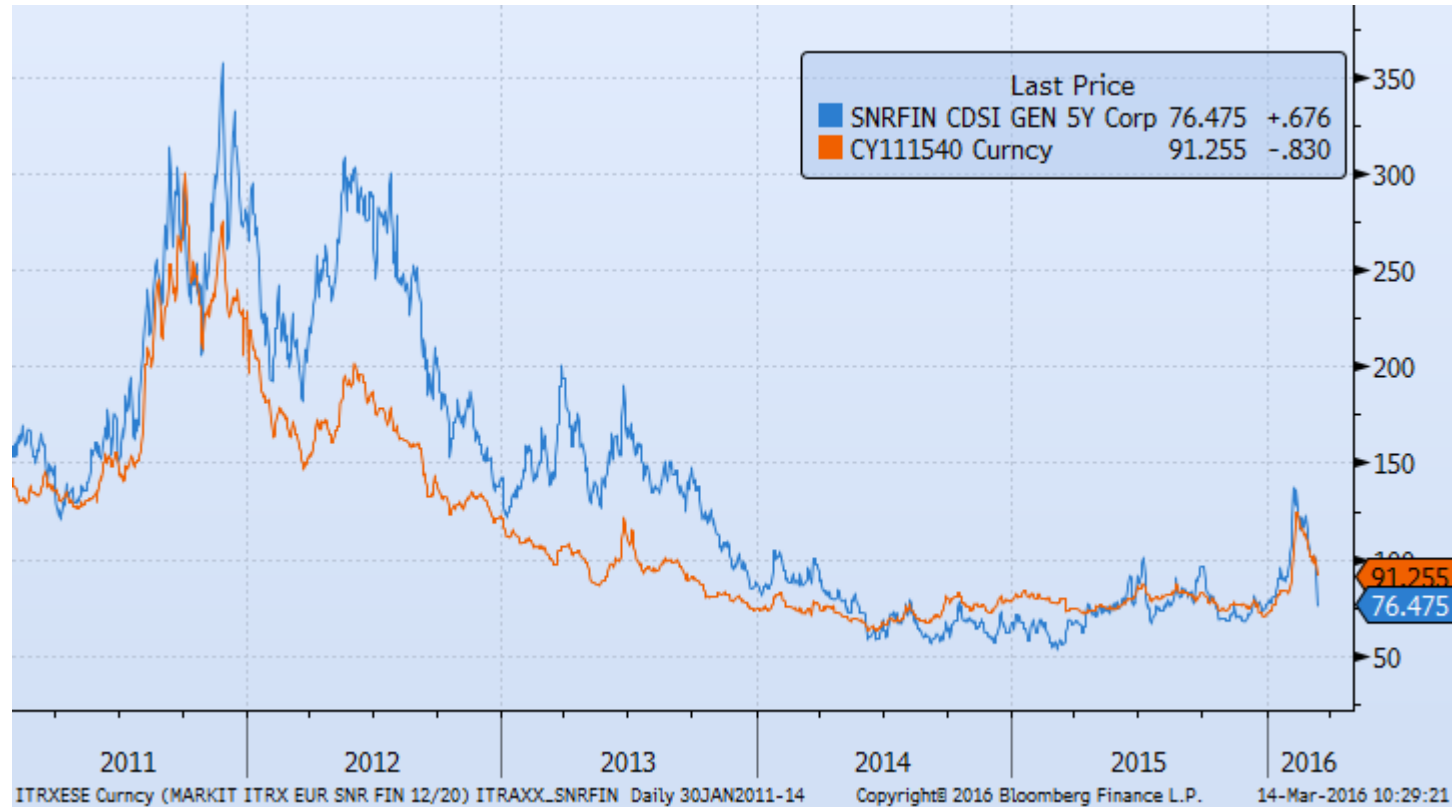
Source Bloomberg / ECB

Equity Market – EURO Stoxx 50 vs EURO Stoxx Financials



Source Bloomberg / ECB

Funding costs financials / CDS Europe and USA



Source Bloomberg / ECB

Market Expectation / EURIBOR EONIA Spread



Source Bloomberg / ECB

Market Expectation – 12*24 EONIA Swap



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Source Bloomberg / ECB