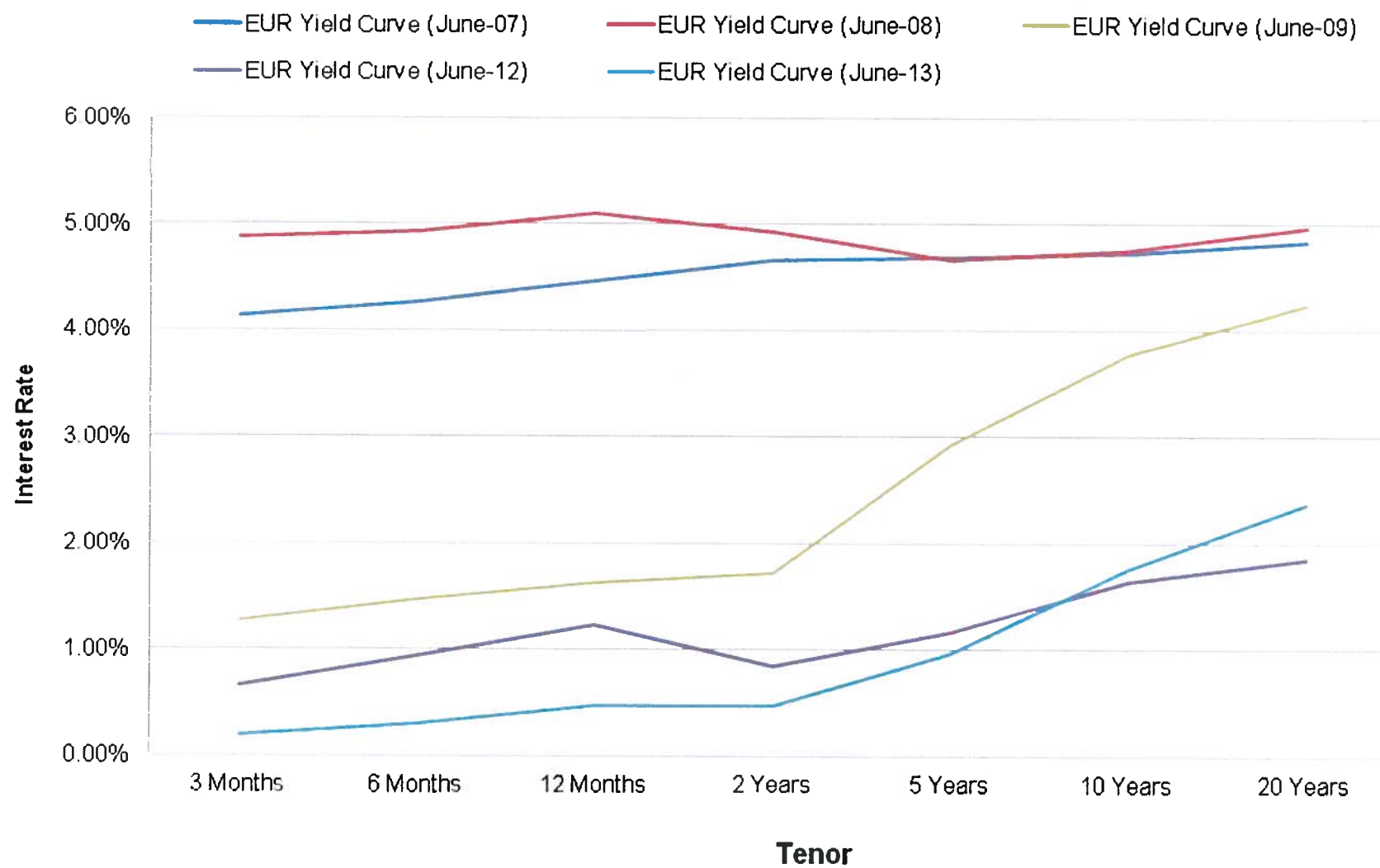


EUR yield curve



Source: Bloomberg. Daily historical market data from June 2008 to June 2013