

## Nordea Yield Forecasts

### Description

Nordea Yield Forecasts is a tool for an aggregated view of Nordea's official interest rate forecasts for major countries and maturities up to  $\pm 2$  years. On a regular basis Nordea forecasts a range of leading money market rates, LIBOR rates, government yields and interest rate swaps. Forecasts are updated regularly.

### Settings

**Forecasts by Country:** Specifies to include forecasts by country.

**Country:** Specifies the country.

**Yield type:** Specifies the yield type to include in the report – Govt, Swap rate, Swap spread.

**Forecasts by Maturity:** Specifies to include forecasts by maturity.

**Yield type:** Specifies the yield type to include in the report – Govt, Leading, Libor, Swap.

**Yield horizon:** Specifies the yield horizon to include in the report.

**Include charts:** Specifies if charts for "Forecasts by Country" and "Forecasts by Maturity" should be included in the reports.

### Report

**Settings**

Nordea Yield Forecasts X

Forecasts by Country  Country Denmark Yield type Swap rate Forecasts by Maturity  Yield type Swap More Settings ▾

**SWAP RATE FORECASTS FOR DENMARK**

Denmark	Spot	3M	31-12-2020	30-06-2021	31-12-2021	Benchmark
Leading rate	-0,60	-0,60	-0,60	-0,60	-0,60	DK Certificate of Deposit Interest Rate
3M	-0,14	-0,20	-0,30	-0,35	-0,35	CIBOR 3M
2Y	-0,09	-0,20	-0,15	0,05	0,20	DKK SWAP 2Y
5Y	-0,04	-0,10	0,00	0,20	0,45	DKK SWAP 5Y
10Y	0,13	0,05	0,20	0,45	0,80	DKK SWAP 10Y
30Y	0,15	0,15	0,40	0,80	1,20	DKK SWAP 30Y

Country forecasts updated on 02-apr-2020

**Forecasts by country**

**2Y SWAP RATE FORECASTS**

Country	Spot	3M	31-12-2020	30-06-2021	31-12-2021	Benchmark	Updated
Denmark	-0,09	-0,20	-0,15	0,05	0,20	DKK SWAP 2Y	02-04-2020
Euro Area	-0,27	-0,45	-0,40	-0,20	0,00	EUR SWAP 2Y	27-03-2020
Norway	0,63	1,35	1,50	1,60	1,70	NOK SWAP 2Y	10-03-2020
Sweden	0,10	0,24	0,25	0,30	0,60	SEK SWAP 2Y	02-04-2020
United States	0,37	0,40	0,55	0,60	0,80	USD SWAP 2Y	27-03-2020

**Forecasts by maturity**