MARKET INFORMATION

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ZANDERS
TREASURY ■ RISK ■ FINANCE

Euro Interest Rate Swap (IRS) forwards

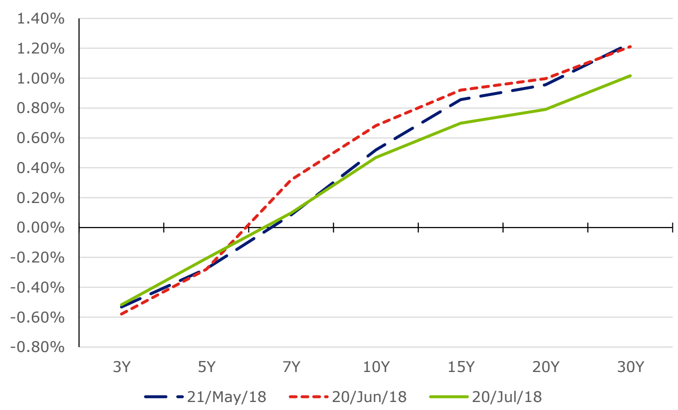
Mid	20/Jul/18	19/Jul/18	3 months	6 months
1 year	-0.257	-0.257	-0.235	-0.196
2 years	-0.164	-0.168	-0.109	-0.046
3 years	-0.020	-0.029	0.043	0.113
4 years	0.134	0.118	0.199	0.270
5years	0.282	0.258	0.347	0.416
6 years	0.421	0.393	0.485	0.551
7 years	0.550	0.522	0.613	0.679
8 yeasrs	0.674	0.642	0.735	0.796
9 years	0.787	0.755	0.845	0.903
10 years	0.890	0.856	0.944	1.000
12 years	1.060	1.027	1.107	1.154
15 years	1.248	1.214	1.285	1.322
20 years	1.416	1.382	1.443	1.470
25 years	1.472	1.439	1.494	1.516
30 years	1.490	1.457	1.508	1.527
40 years	1.490	1.460	1.504	1.518
50 years	1.471	1.440	1.482	1.493

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.644	0.926	-0.640
3 years	2.884	1.139	-0.378
5 years	2.912	1.285	-0.103
7 years	2.926	1.383	0.137
10 years	2.956	1.496	0.446
15 years	2.989	1.591	0.738
20 years	2.992	1.619	0.888
30 years	2.964	1.592	0.998
50 years	2.876	1.486	1.088

Fixings as of 20/Jul/18

Dutch Government Bond Curve

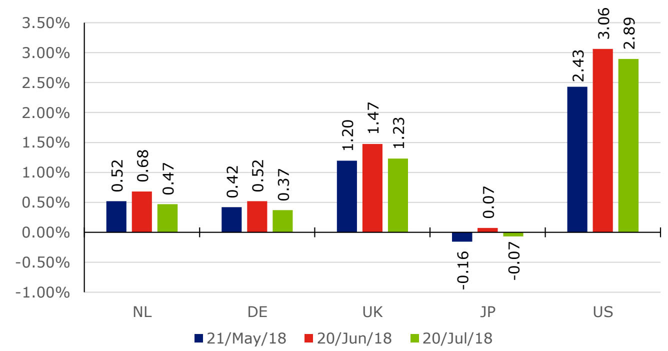


Money Market

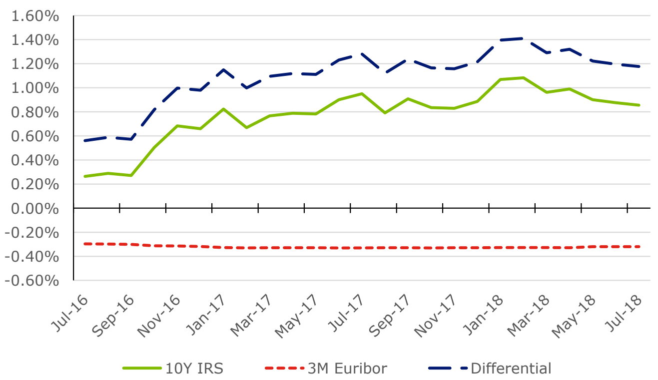
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.366	1.912	-0.850
1 W	-0.379	1.954	-0.794
1 M	-0.369	2.081	-0.776
2 M	-0.336	2.180	-0.741
3 M	-0.321	2.347	-0.722
6 M	-0.269	2.527	-0.647
12 M	-0.179	2.807	-0.515

* O/N Euribor is EONIA
Fixings as of 19/Jul/18

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	20/Jul/18	19/Jul/18	+/-%
EUR/USD	1.172	1.164	+0.69%
EUR/GBP	0.893	0.895	-0.22%
EUR/JPY	130.630	130.945	-0.24%
EUR/CHF	1.163	1.163	-
EUR/DKK	7.452	7.452	-
EUR/CAD	1.541	1.545	-0.26%
EUR/AUD	1.581	1.582	-0.06%
EUR/CNY	7.937	7.886	+0.65%

Official Policy Rates