MARKET INFORMATION

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ZANDERS
TREASURY ■ RISK ■ FINANCE

Euro Interest Rate Swap (IRS) forwards

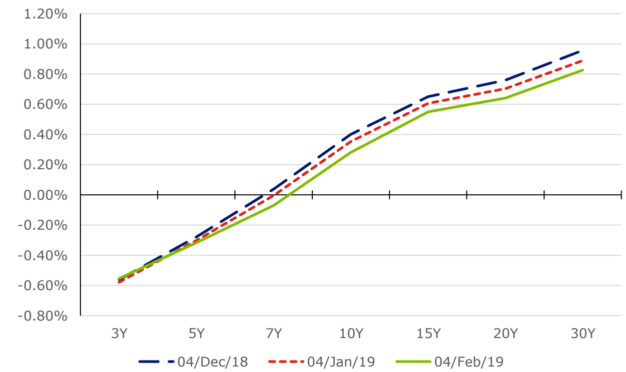
Mid	04/Feb/19	01/Feb/19	3 months	6 months
1 year	-0.220	-0.221	-0.197	-0.168
2 years	-0.154	-0.156	-0.116	-0.074
3 years	-0.057	-0.066	-0.015	0.033
4 years	0.047	0.038	0.094	0.144
5 years	0.158	0.149	0.207	0.260
6 years	0.273	0.265	0.324	0.379
7 years	0.390	0.380	0.441	0.495
8 years	0.503	0.493	0.552	0.605
9 years	0.609	0.602	0.658	0.708
10 years	0.707	0.698	0.753	0.802
12 years	0.876	0.869	0.916	0.957
15 years	1.061	1.055	1.092	1.125
20 years	1.223	1.218	1.245	1.269
25 years	1.272	1.270	1.290	1.308
30 years	1.279	1.280	1.294	1.309
40 years	1.265	1.272	1.276	1.287
50 years	1.244	1.249	1.252	1.261

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.727	1.050	-0.646
3 years	2.634	1.176	-0.480
5 years	2.624	1.275	-0.288
7 years	2.666	1.353	-0.061
10 years	2.749	1.449	0.241
15 years	2.840	1.549	0.565
20 years	2.869	1.589	0.715
30 years	2.867	1.595	0.783
50 years	2.804	1.541	0.900

Fixings as of 04/Feb/19

Dutch Government Bond Curve

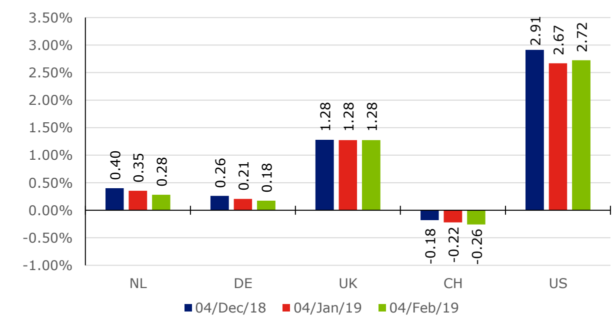


Money Market

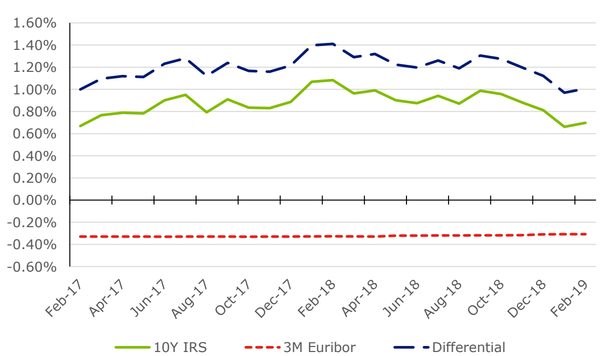
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.365	2.384	-0.850
1 W	-0.375	2.408	-0.805
1 M	-0.369	2.514	-0.788
2 M	Not available	2.629	-0.735
3 M	-0.308	2.733	-0.706
6 M	-0.235	2.790	-0.653
12 M	-0.110	2.962	-0.515

* O/N Euribor is EONIA
Fixings as of 01/Feb/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	04/Feb/19	01/Feb/19	+/-%
EUR/USD	1.144	1.146	-0.17%
EUR/GBP	0.877	0.876	+0.11%
EUR/JPY	125.685	125.455	+0.18%
EUR/CHF	1.141	1.140	+0.09%
EUR/DKK	7.465	7.466	-0.01%
EUR/CAD	1.499	1.501	-0.13%
EUR/AUD	1.583	1.580	+0.19%
EUR/CNY	7.714	7.727	-0.17%

Official Policy Rates