MARKET INFORMATION

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ZANDERS
TREASURY ■ RISK ■ FINANCE

Euro Interest Rate Swap (IRS) forwards

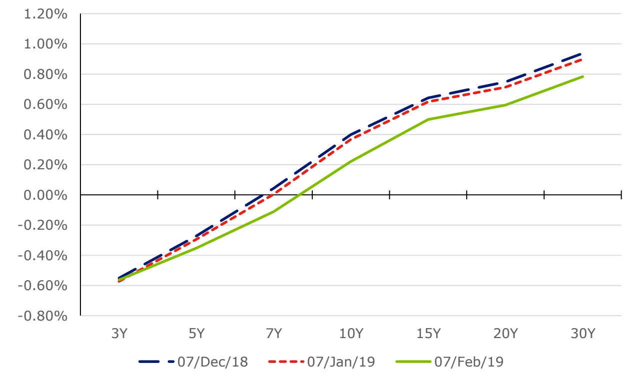
Mid	07/Feb/19	06/Feb/19	3 months	6 months
1 year	-0.213	-0.215	-0.191	-0.166
2 years	-0.156	-0.151	-0.123	-0.089
3 years	-0.076	-0.062	-0.039	0.004
4 years	0.021	0.042	0.065	0.110
5 years	0.122	0.151	0.170	0.219
6 years	0.233	0.265	0.282	0.332
7 years	0.344	0.376	0.394	0.444
8 years	0.453	0.486	0.504	0.555
9 years	0.562	0.593	0.610	0.658
10 years	0.657	0.689	0.703	0.749
12 years	0.825	0.859	0.865	0.905
15 years	1.014	1.045	1.045	1.076
20 years	1.179	1.212	1.201	1.223
25 years	1.228	1.257	1.245	1.262
30 years	1.235	1.264	1.250	1.264
40 years	1.223	1.252	1.233	1.244
50 years	1.202	1.223	1.210	1.219

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.699	1.017	-0.653
3 years	2.570	1.114	-0.495
5 years	2.557	1.203	-0.308
7 years	2.599	1.272	-0.094
10 years	2.685	1.363	0.191
15 years	2.779	1.463	0.528
20 years	2.810	1.504	0.680
30 years	2.811	1.507	0.748
50 years	2.749	1.451	0.860

Fixings as of 07/Feb/19

Dutch Government Bond Curve

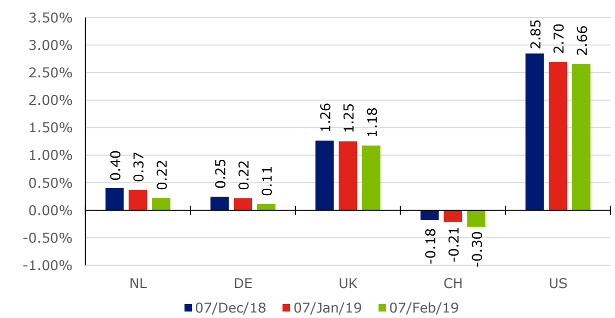


Money Market

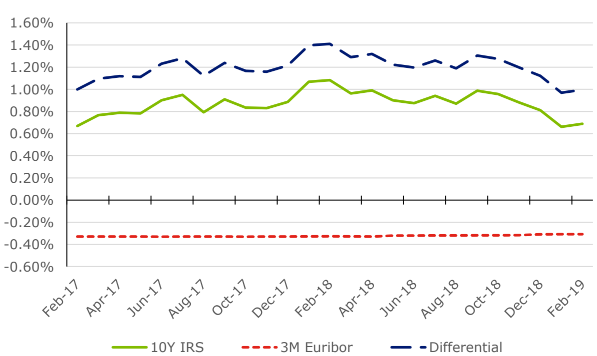
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.363	2.382	-0.850
1 W	-0.373	2.412	-0.803
1 M	-0.367	2.513	-0.780
2 M	Not available	2.609	-0.739
3 M	-0.308	2.738	-0.711
6 M	-0.234	2.776	-0.652
12 M	-0.108	2.962	-0.513

* O/N Euribor is EONIA
Fixings as of 06/Feb/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	07/Feb/19	06/Feb/19	+/-%
EUR/USD	1.134	1.136	-0.18%
EUR/GBP	0.876	0.879	-0.34%
EUR/JPY	124.555	124.955	-0.32%
EUR/CHF	1.136	1.139	-0.26%
EUR/DKK	7.463	7.464	-0.01%
EUR/CAD	1.509	1.501	+0.53%
EUR/AUD	1.597	1.599	-0.13%
EUR/CNY	7.648	7.663	-0.20%

Official Policy Rates