ZANDERS
TREASURY ▪ RISK ▪ FINANCE

MARKET INFORMATION

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Euro Interest Rate Swap (IRS) forwards

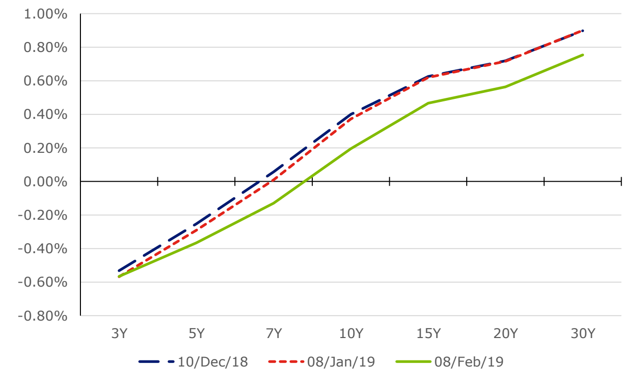
Mid	08/Feb/19	07/Feb/19	3 months	6 months
1 year	-0.215	-0.213	-0.193	-0.170
2 years	-0.160	-0.156	-0.128	-0.095
3 years	-0.085	-0.076	-0.048	-0.008
4 years	0.005	0.021	0.047	0.090
5 years	0.103	0.122	0.149	0.195
6 years	0.210	0.233	0.257	0.305
7 years	0.317	0.344	0.365	0.415
8 years	0.427	0.453	0.474	0.523
9 years	0.530	0.562	0.577	0.625
10 years	0.627	0.657	0.672	0.718
12 years	0.796	0.825	0.835	0.873
15 years	0.981	1.014	1.012	1.042
20 years	1.147	1.179	1.169	1.190
25 years	1.199	1.228	1.216	1.233
30 years	1.208	1.235	1.222	1.236
40 years	1.195	1.223	1.205	1.216
50 years	1.171	1.202	1.179	1.187

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.689	1.004	-0.655
3 years	2.555	1.089	-0.512
5 years	2.536	1.174	-0.341
7 years	2.577	1.244	-0.131
10 years	2.661	1.336	0.158
15 years	2.759	1.435	0.516
20 years	2.792	1.474	0.669
30 years	2.795	1.475	0.713
50 years	2.732	1.412	0.828

Fixings as of 08/Feb/19

Dutch Government Bond Curve

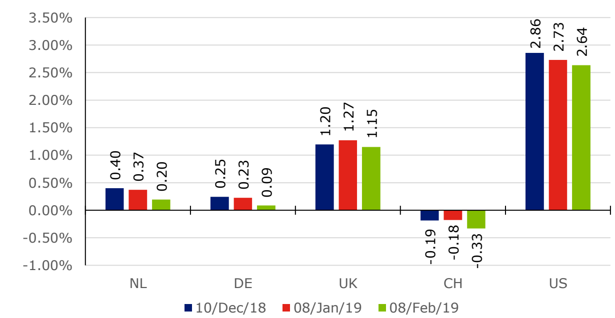


Money Market

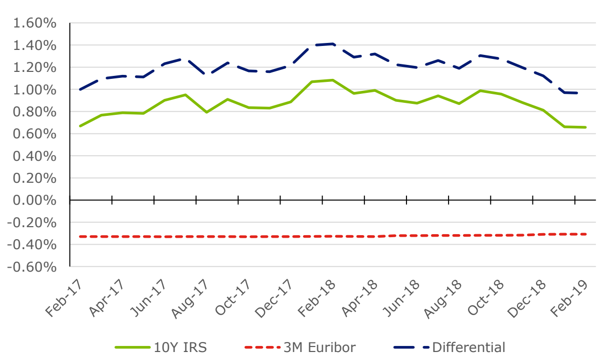
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.363	2.383	-0.850
1 W	-0.373	2.410	-0.803
1 M	-0.369	2.517	-0.779
2 M	Not available	2.610	-0.740
3 M	-0.308	2.697	-0.711
6 M	-0.233	2.765	-0.653
12 M	-0.108	2.948	-0.514

* O/N Euribor is EONIA
Fixings as of 07/Feb/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	08/Feb/19	07/Feb/19	+/-%
EUR/USD	1.132	1.134	-0.18%
EUR/GBP	0.874	0.876	-0.23%
EUR/JPY	124.265	124.555	-0.23%
EUR/CHF	1.133	1.136	-0.26%
EUR/DKK	7.463	7.463	-
EUR/CAD	1.503	1.509	-0.40%
EUR/AUD	1.597	1.597	-
EUR/CNY	7.636	7.648	-0.16%

Official Policy Rates