MARKET INFORMATION

Publication date: 12 February 2019

Euro Interest Rate Swap (IRS) forwards

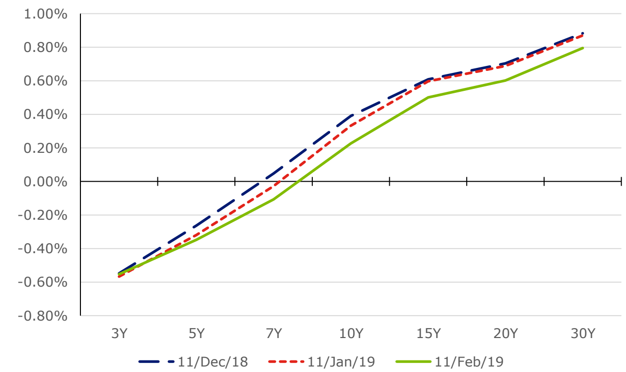
Mid	11/Feb/19	08/Feb/19	3 months	6 months
1 year	-0.214	-0.215	-0.193	-0.168
2 years	-0.159	-0.160	-0.128	-0.093
3 years	-0.083	-0.085	-0.044	-0.001
4 years	0.015	0.005	0.058	0.104
5 years	0.119	0.103	0.165	0.214
6 years	0.228	0.210	0.276	0.327
7 years	0.340	0.317	0.389	0.440
8 years	0.451	0.427	0.499	0.550
9 years	0.557	0.530	0.605	0.653
10 years	0.655	0.627	0.700	0.747
12 years	0.825	0.796	0.863	0.903
15 years	1.009	0.981	1.040	1.071
20 years	1.174	1.147	1.196	1.218
25 years	1.227	1.199	1.244	1.261
30 years	1.236	1.208	1.250	1.264
40 years	1.222	1.195	1.232	1.243
50 years	1.198	1.171	1.206	1.215

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.692	1.003	-0.650
3 years	2.569	1.102	-0.498
5 years	2.552	1.192	-0.323
7 years	2.594	1.264	-0.109
10 years	2.679	1.359	0.178
15 years	2.776	1.453	0.510
20 years	2.808	1.490	0.665
30 years	2.811	1.486	0.733
50 years	2.748	1.425	0.850

Fixings as of 11/Feb/19

Dutch Government Bond Curve



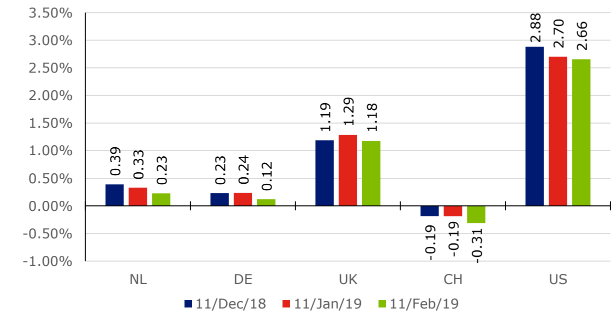
Money Market

Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.362	2.383	-0.850
1 W	-0.372	2.408	-0.803
1 M	-0.368	2.504	-0.779
2 M	Not available	2.594	-0.734
3 M	-0.308	2.698	-0.710
6 M	-0.233	2.742	-0.653
12 M	-0.109	2.936	-0.516

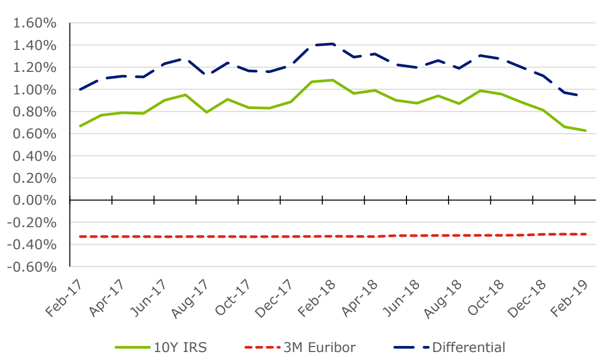
* O/N Euribor is EONIA

Fixings as of 08/Feb/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	11/Feb/19	08/Feb/19	+/-%
EUR/USD	1.128	1.132	-0.35%
EUR/GBP	0.877	0.874	+0.34%
EUR/JPY	124.500	124.265	+0.19%
EUR/CHF	1.132	1.133	-0.09%
EUR/DKK	7.463	7.463	-
EUR/CAD	1.500	1.503	-0.20%
EUR/AUD	1.597	1.597	-
EUR/CNY	7.659	7.636	+0.30%

Official Policy Rates