MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

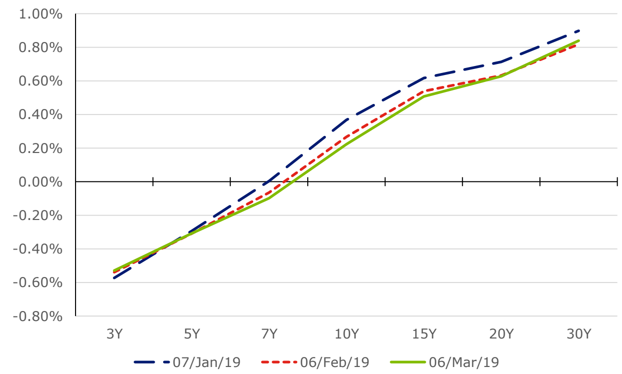
Mid	06/Mar/19	05/Mar/19	3 months	6 months
1 year	-0.219	-0.215	-0.200	-0.173
2 years	-0.158	-0.144	-0.122	-0.082
3 years	-0.068	-0.049	-0.028	0.014
4 years	0.024	0.053	0.069	0.115
5 years	0.126	0.157	0.174	0.222
6 years	0.232	0.266	0.281	0.331
7 years	0.339	0.375	0.389	0.439
8 years	0.445	0.482	0.495	0.544
9 years	0.548	0.587	0.598	0.646
10 years	0.646	0.685	0.694	0.741
12 years	0.819	0.855	0.860	0.900
15 years	1.009	1.044	1.042	1.074
20 years	1.182	1.214	1.205	1.228
25 years	1.242	1.275	1.260	1.278
30 years	1.258	1.290	1.273	1.288
40 years	1.250	1.276	1.261	1.271
50 years	1.229	1.253	1.238	1.246

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.673	1.017	-0.650
3 years	2.577	1.159	-0.488
5 years	2.565	1.259	-0.288
7 years	2.614	1.333	-0.085
10 years	2.711	1.428	0.203
15 years	2.822	1.525	0.588
20 years	2.863	1.562	0.743
30 years	2.873	1.557	0.748
50 years	2.814	1.492	0.725

Fixings as of 06/Mar/19

Dutch Government Bond Curve

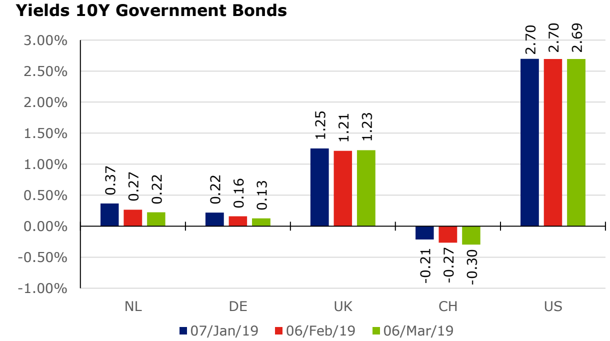


Money Market

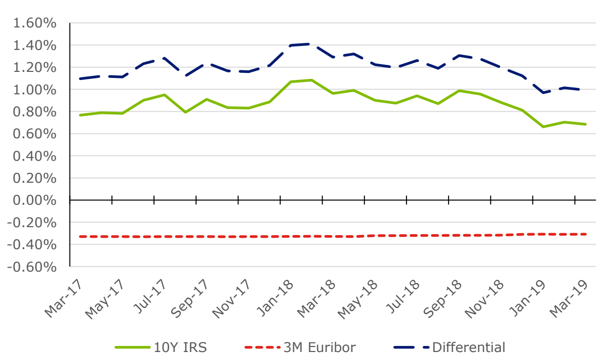
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.372	2.382	-0.850
1 W	-0.373	2.417	-0.802
1 M	-0.367	2.481	-0.784
2 M	Not available	2.561	-0.730
3 M	-0.308	2.607	-0.704
6 M	-0.231	2.685	-0.640
12 M	-0.108	2.884	-0.507

* O/N Euribor is EONIA
Fixings as of 05/Mar/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	06/Mar/19	05/Mar/19	+/-%
EUR/USD	1.131	1.131	-
EUR/GBP	0.858	0.858	-
EUR/JPY	126.380	126.525	-0.11%
EUR/CHF	1.136	1.135	+0.09%
EUR/DKK	7.461	7.461	-
EUR/CAD	1.520	1.510	+0.66%
EUR/AUD	1.608	1.596	+0.75%
EUR/CNY	7.588	7.585	+0.04%

Official Policy Rates