MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

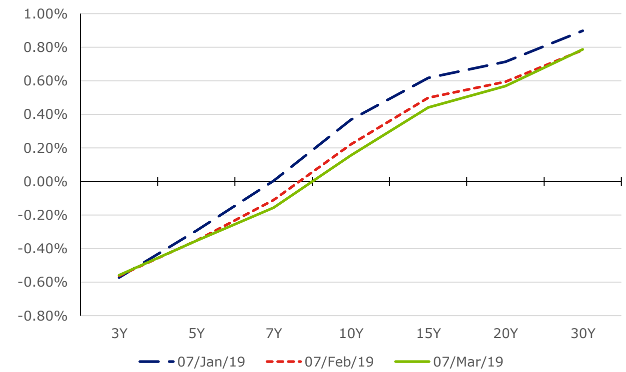
Mid	07/Mar/19	06/Mar/19	3 months	6 months
1 year	-0.227	-0.219	-0.215	-0.198
2 years	-0.182	-0.158	-0.153	-0.120
3 years	-0.105	-0.068	-0.070	-0.033
4 years	-0.019	0.024	0.020	0.062
5 years	0.076	0.126	0.119	0.163
6 years	0.176	0.232	0.221	0.268
7 years	0.281	0.339	0.326	0.374
8 years	0.383	0.445	0.429	0.477
9 years	0.485	0.548	0.531	0.578
10 years	0.583	0.646	0.627	0.672
12 years	0.755	0.819	0.793	0.833
15 years	0.945	1.009	0.976	1.007
20 years	1.121	1.182	1.143	1.165
25 years	1.183	1.242	1.200	1.218
30 years	1.201	1.258	1.215	1.229
40 years	1.197	1.250	1.207	1.217
50 years	1.177	1.229	1.186	1.194

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.662	1.008	-0.656
3 years	2.538	1.137	-0.525
5 years	2.517	1.222	-0.343
7 years	2.564	1.281	-0.073
10 years	2.660	1.379	0.146
15 years	2.773	1.466	0.509
20 years	2.816	1.500	0.660
30 years	2.828	1.498	0.693
50 years	2.769	1.433	0.670

Fixings as of 07/Mar/19

Dutch Government Bond Curve

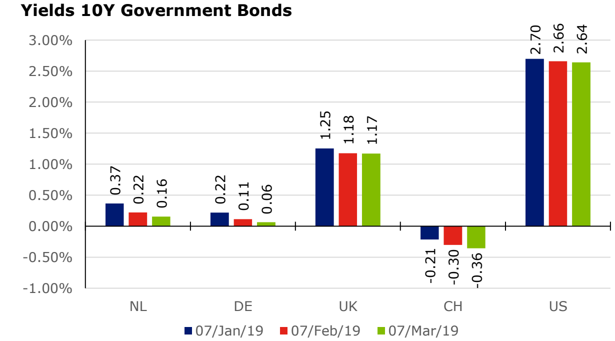


Money Market

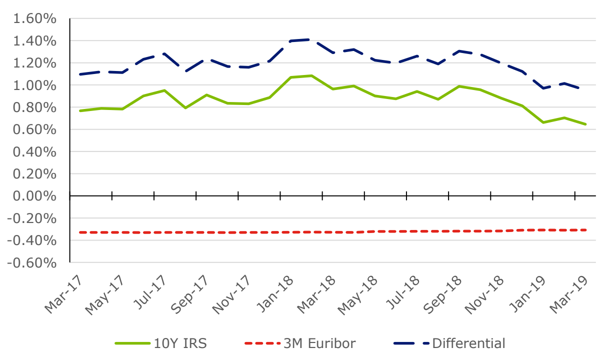
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.368	2.391	-0.850
1 W	-0.373	2.412	-0.801
1 M	-0.367	2.492	-0.784
2 M	Not available	2.562	-0.728
3 M	-0.308	2.595	-0.704
6 M	-0.232	2.688	-0.649
12 M	-0.108	2.886	-0.505

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

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	07/Mar/19	06/Mar/19	+/-%
EUR/USD	1.119	1.131	-1.06%
EUR/GBP	0.855	0.858	-0.35%
EUR/JPY	124.905	126.380	-1.17%
EUR/CHF	1.132	1.136	-0.35%
EUR/DKK	7.460	7.461	-0.01%
EUR/CAD	1.506	1.520	-0.92%
EUR/AUD	1.596	1.608	-0.75%
EUR/CNY	7.517	7.588	-0.94%

Official Policy Rates