MARKET INFORMATION

Publication date: 16 May 2019

ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

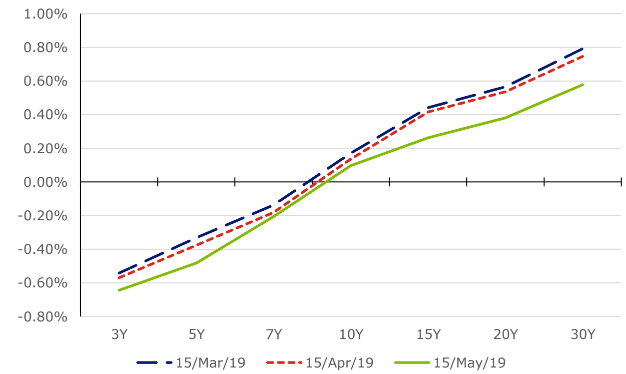
Mid	15/May/19	14/May/19	3 months	6 months
1 year	-0.249	-0.243	-0.254	-0.250
2 years	-0.232	-0.223	-0.218	-0.198
3 years	-0.182	-0.171	-0.158	-0.129
4 years	-0.109	-0.099	-0.080	-0.048
5 years	-0.031	-0.016	0.003	0.039
6 years	0.057	0.073	0.093	0.131
7 years	0.148	0.165	0.186	0.226
8 years	0.241	0.261	0.281	0.322
9 years	0.335	0.356	0.375	0.414
10 years	0.421	0.444	0.459	0.498
12 years	0.575	0.600	0.609	0.644
15 years	0.759	0.781	0.786	0.812
20 years	0.922	0.949	0.941	0.960
25 years	0.982	1.010	0.997	1.011
30 years	0.999	1.024	1.011	1.023
40 years	0.986	1.015	0.995	1.004
50 years	0.965	0.996	0.972	0.979

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.419	0.927	-0.681
3 years	2.165	1.009	-0.618
5 years	2.166	1.093	-0.476
7 years	2.225	1.169	-0.287
10 years	2.329	1.253	-0.023
15 years	2.453	1.351	0.314
20 years	2.509	1.392	0.468
30 years	2.535	1.395	0.503
50 years	2.490	1.344	0.609

Fixings as of 15/May/19

Dutch Government Bond Curve



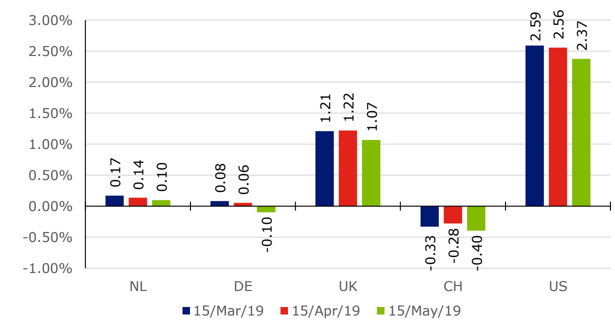
Money Market

Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.366	2.345	-0.850
1 W	-0.380	2.388	-0.809
1 M	-0.366	2.438	-0.795
2 M	Not available	2.499	-0.749
3 M	-0.311	2.525	-0.711
6 M	-0.232	2.551	-0.657
12 M	-0.121	2.639	-0.514

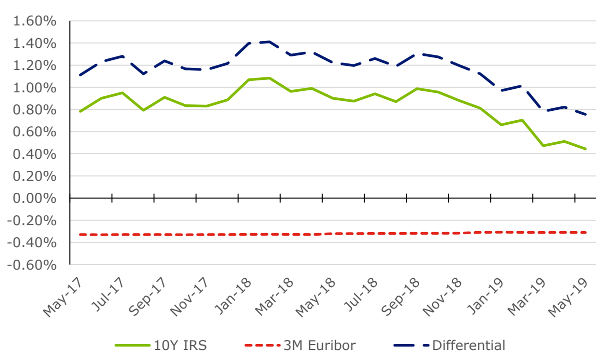
* O/N Euribor is EONIA

Fixings as of 14/May/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	15/May/19	14/May/19	+/-%
EUR/USD	1.120	1.120	-
EUR/GBP	0.872	0.868	+0.46%
EUR/JPY	122.755	122.815	-0.05%
EUR/CHF	1.130	1.130	-
EUR/DKK	7.469	7.469	-
EUR/CAD	1.505	1.508	-0.20%
EUR/AUD	1.617	1.614	+0.19%
EUR/CNY	7.703	7.704	-0.01%

Official Policy Rates