MARKET INFORMATION

Publication date: 28 June 2019

ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

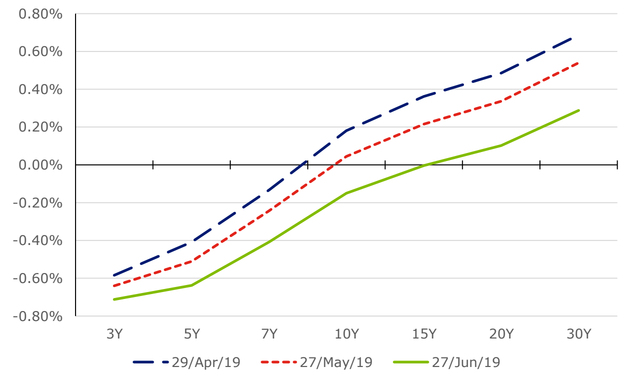
Mid	27/Jun/19	26/Jun/19	3 months	6 months
1 year	-0.361	-0.358	-0.397	-0.407
2 years	-0.375	-0.369	-0.381	-0.371
3 years	-0.345	-0.334	-0.336	-0.317
4 years	-0.289	-0.276	-0.272	-0.246
5 years	-0.220	-0.202	-0.197	-0.167
6 years	-0.143	-0.124	-0.116	-0.083
7 years	-0.061	-0.042	-0.032	0.003
8 years	0.023	0.044	0.053	0.089
9 years	0.107	0.127	0.137	0.172
10 years	0.185	0.207	0.215	0.249
12 years	0.326	0.350	0.353	0.383
15 years	0.494	0.516	0.516	0.539
20 years	0.654	0.675	0.669	0.686
25 years	0.708	0.731	0.719	0.731
30 years	0.718	0.741	0.727	0.736
40 years	0.699	0.724	0.705	0.713
50 years	0.671	0.700	0.676	0.681

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.002	0.849	-0.760
3 years	1.725	0.834	-0.758
5 years	1.751	0.886	-0.633
7 years	1.830	0.943	-0.468
10 years	1.955	1.030	-0.220
15 years	2.099	1.143	0.115
20 years	2.167	1.199	0.265
30 years	2.203	1.223	0.305
50 years	2.153	1.205	0.406

Fixings as of 27/Jun/19

Dutch Government Bond Curve

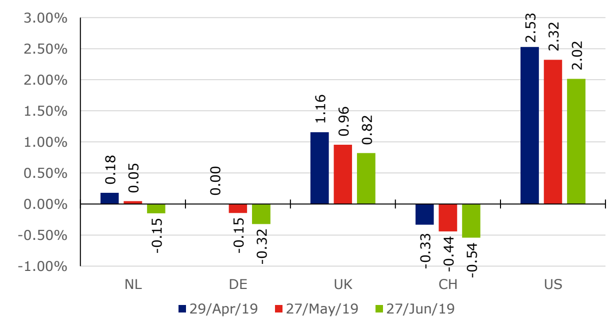


Money Market

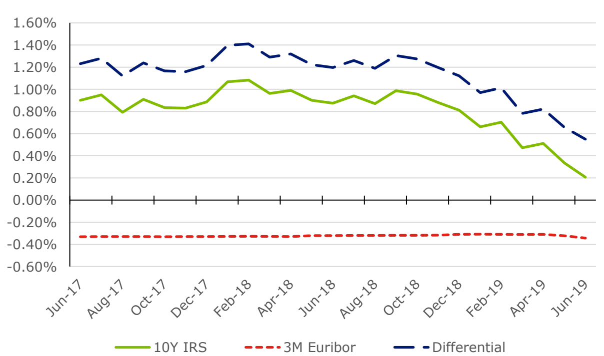
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.370	2.345	-0.830
1 W	-0.403	2.385	-0.880
1 M	-0.388	2.402	-0.820
2 M	Not available	2.345	-0.770
3 M	-0.343	2.330	-0.727
6 M	-0.311	2.200	-0.688
12 M	-0.211	2.183	-0.585

* O/N Euribor is EONIA
Fixings as of 26/Jun/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	27/Jun/19	26/Jun/19	+/-%
EUR/USD	1.137	1.137	-
EUR/GBP	0.897	0.896	+0.11%
EUR/JPY	122.555	122.545	+0.01%
EUR/CHF	1.110	1.112	-0.18%
EUR/DKK	7.464	7.464	-
EUR/CAD	1.489	1.493	-0.27%
EUR/AUD	1.622	1.628	-0.37%
EUR/CNY	7.819	7.822	-0.04%

Official Policy Rates