MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

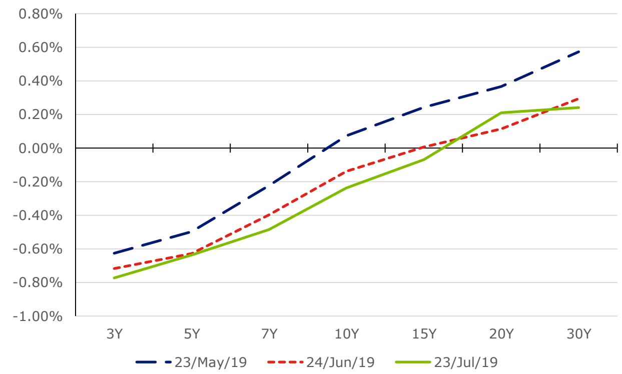
Mid	23/Jul/19	22/Jul/19	3 months	6 months
1 year	-0.423	-0.421	-0.468	-0.485
2 years	-0.450	-0.447	-0.462	-0.457
3 years	-0.427	-0.425	-0.424	-0.407
4 years	-0.377	-0.372	-0.363	-0.339
5 years	-0.310	-0.305	-0.290	-0.262
6 years	-0.234	-0.229	-0.209	-0.178
7 years	-0.153	-0.148	-0.125	-0.092
8 years	-0.069	-0.063	-0.039	-0.004
9 years	0.016	0.021	0.045	0.080
10 years	0.095	0.100	0.124	0.159
12 years	0.240	0.244	0.267	0.297
15 years	0.412	0.416	0.434	0.458
20 years	0.581	0.582	0.595	0.612
25 years	0.643	0.644	0.654	0.666
30 years	0.658	0.658	0.666	0.676
40 years	0.640	0.641	0.646	0.653
50 years	0.612	0.613	0.617	0.622

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.061	0.754	-0.815
3 years	1.806	0.714	-0.820
5 years	1.819	0.756	-0.690
7 years	1.892	0.820	-0.520
10 years	2.012	0.916	-0.270
15 years	2.150	1.037	0.048
20 years	2.218	1.091	0.196
30 years	2.253	1.109	0.265
50 years	2.204	1.083	0.243

Fixings as of 23/Jul/19

Dutch Government Bond Curve

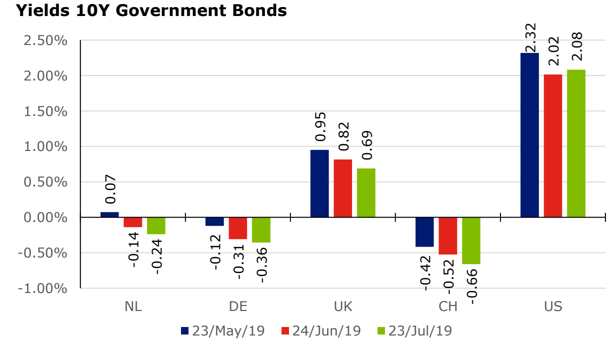


Money Market

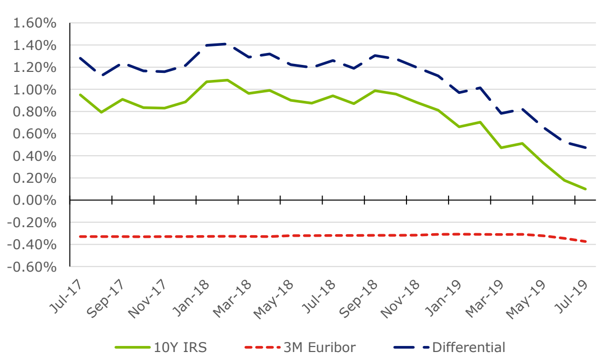
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.369	2.362	-0.830
1 W	-0.401	2.374	-0.830
1 M	-0.406	2.269	-0.816
2 M	Not available	2.294	-0.790
3 M	-0.374	2.283	-0.756
6 M	-0.361	2.181	-0.731
12 M	-0.307	2.188	-0.627

* O/N Euribor is EONIA
Fixings as of 22/Jul/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	23/Jul/19	22/Jul/19	+/-%
EUR/USD	1.115	1.121	-0.54%
EUR/GBP	0.896	0.899	-0.33%
EUR/JPY	120.685	120.915	-0.19%
EUR/CHF	1.099	1.101	-0.18%
EUR/DKK	7.466	7.466	-
EUR/CAD	1.465	1.471	-0.41%
EUR/AUD	1.592	1.593	-0.06%
EUR/CNY	7.671	7.713	-0.54%

Official Policy Rates