MARKET INFORMATION

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ZANDERS
TREASURY ■ RISK ■ FINANCE

Euro Interest Rate Swap (IRS) forwards

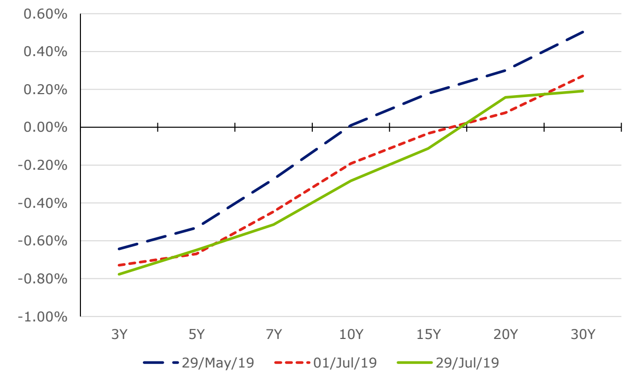
Mid	29/Jul/19	26/Jul/19	3 months	6 months
1 year	-0.412	-0.417	-0.458	-0.473
2 years	-0.436	-0.437	-0.448	-0.445
3 years	-0.418	-0.416	-0.417	-0.405
4 years	-0.377	-0.374	-0.366	-0.346
5 years	-0.317	-0.312	-0.300	-0.276
6 years	-0.251	-0.245	-0.230	-0.202
7 years	-0.178	-0.172	-0.154	-0.125
8 years	-0.102	-0.094	-0.076	-0.044
9 years	-0.024	-0.016	0.002	0.033
10 years	0.049	0.060	0.076	0.107
12 years	0.185	0.196	0.210	0.237
15 years	0.349	0.359	0.368	0.390
20 years	0.510	0.522	0.524	0.539
25 years	0.572	0.582	0.582	0.593
30 years	0.585	0.596	0.593	0.601
40 years	0.568	0.580	0.573	0.580
50 years	0.535	0.551	0.540	0.545

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.072	0.741	-0.805
3 years	1.819	0.675	-0.808
5 years	1.815	0.719	-0.710
7 years	1.875	0.785	-0.550
10 years	1.983	0.884	-0.313
15 years	2.117	1.015	0.050
20 years	2.185	1.078	0.200
30 years	2.219	1.108	0.215
50 years	2.170	1.100	0.195

Fixings as of 29/Jul/19

Dutch Government Bond Curve

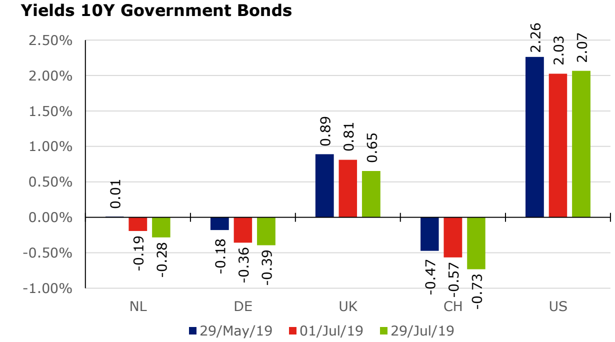


Money Market

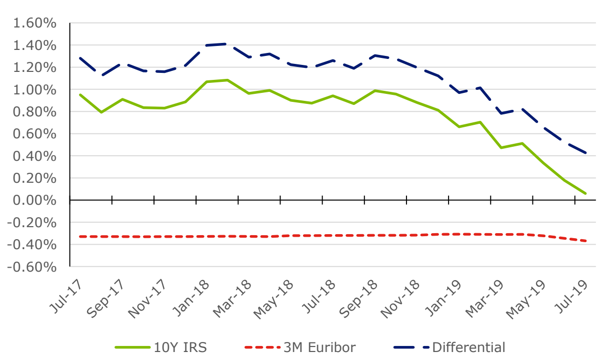
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.366	2.349	-0.830
1 W	-0.405	2.273	-0.826
1 M	-0.395	2.237	-0.802
2 M	Not available	2.247	-0.785
3 M	-0.368	2.266	-0.760
6 M	-0.362	2.205	-0.737
12 M	-0.314	2.197	-0.626

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

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	29/Jul/19	26/Jul/19	+/-%
EUR/USD	1.115	1.113	+0.18%
EUR/GBP	0.912	0.899	+1.45%
EUR/JPY	121.215	120.945	+0.22%
EUR/CHF	1.105	1.106	-0.09%
EUR/DKK	7.467	7.468	-0.01%
EUR/CAD	1.467	1.465	+0.14%
EUR/AUD	1.615	1.610	+0.31%
EUR/CNY	7.682	7.656	+0.34%

Official Policy Rates