MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

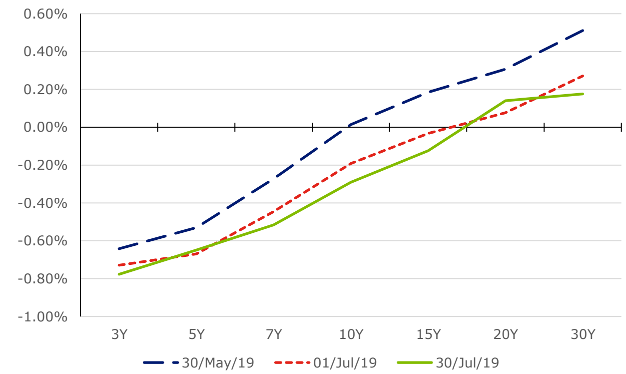
Mid	30/Jul/19	29/Jul/19	3 months	6 months
1 year	-0.410	-0.412	-0.453	-0.464
2 years	-0.432	-0.436	-0.445	-0.440
3 years	-0.415	-0.418	-0.414	-0.399
4 years	-0.373	-0.377	-0.362	-0.341
5 years	-0.315	-0.317	-0.298	-0.273
6 years	-0.248	-0.251	-0.227	-0.200
7 years	-0.177	-0.178	-0.153	-0.122
8 years	-0.101	-0.102	-0.075	-0.044
9 years	-0.027	-0.024	0.000	0.033
10 years	0.048	0.049	0.075	0.107
12 years	0.183	0.185	0.207	0.235
15 years	0.342	0.349	0.362	0.384
20 years	0.504	0.510	0.518	0.534
25 years	0.565	0.572	0.575	0.587
30 years	0.580	0.585	0.588	0.597
40 years	0.562	0.568	0.568	0.574
50 years	0.535	0.535	0.540	0.545

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	2.067	0.741	-0.806
3 years	1.815	0.668	-0.818
5 years	1.809	0.705	-0.720
7 years	1.866	0.768	-0.563
10 years	1.973	0.873	-0.325
15 years	2.106	1.009	-0.015
20 years	2.173	1.076	0.131
30 years	2.208	1.112	0.205
50 years	2.157	1.114	0.178

Fixings as of 30/Jul/19

Dutch Government Bond Curve



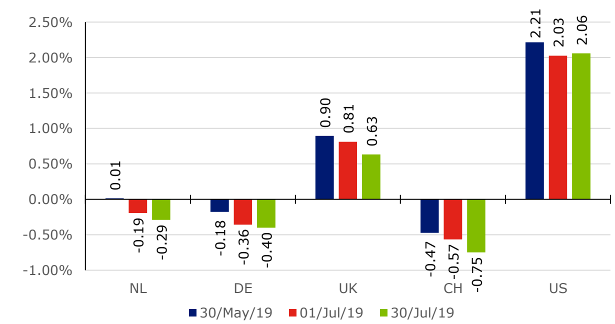
Money Market

Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.368	2.350	-0.830
1 W	-0.402	2.232	-0.826
1 M	-0.394	2.234	-0.809
2 M	Not available	2.258	-0.787
3 M	-0.367	2.256	-0.760
6 M	-0.351	2.196	-0.736
12 M	-0.314	2.198	-0.621

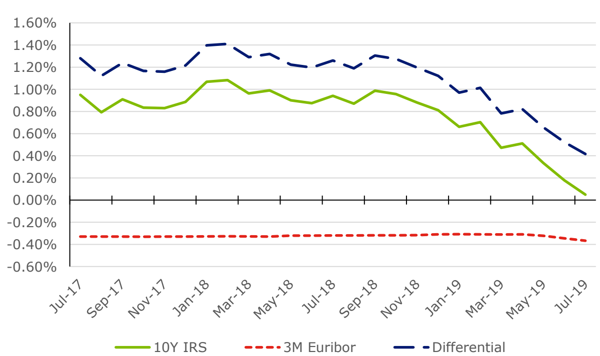
* O/N Euribor is EONIA

Fixings as of 29/Jul/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	30/Jul/19	29/Jul/19	+/-%
EUR/USD	1.116	1.115	+0.09%
EUR/GBP	0.918	0.912	+0.66%
EUR/JPY	121.145	121.215	-0.06%
EUR/CHF	1.105	1.105	-
EUR/DKK	7.468	7.467	+0.01%
EUR/CAD	1.467	1.467	-
EUR/AUD	1.623	1.615	+0.50%
EUR/CNY	7.680	7.682	-0.03%

Official Policy Rates