MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

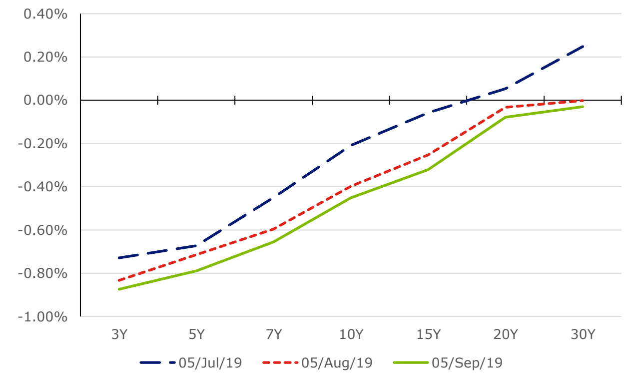
Mid	05/Sep/19	04/Sep/19	3 months	6 months
1 year	-0.484	-0.505	-0.532	-0.550
2 years	-0.526	-0.551	-0.544	-0.547
3 years	-0.526	-0.554	-0.533	-0.529
4 years	-0.505	-0.540	-0.504	-0.494
5 years	-0.470	-0.510	-0.461	-0.445
6 years	-0.418	-0.469	-0.404	-0.384
7 years	-0.357	-0.419	-0.340	-0.317
8 years	-0.292	-0.363	-0.273	-0.249
9 years	-0.226	-0.304	-0.205	-0.180
10 years	-0.159	-0.247	-0.139	-0.115
12 years	-0.040	-0.144	-0.021	0.001
15 years	0.101	-0.017	0.115	0.132
20 years	0.235	0.097	0.245	0.257
25 years	0.286	0.139	0.293	0.302
30 years	0.299	0.146	0.304	0.310
40 years	0.274	0.114	0.277	0.280
50 years	0.241	0.076	0.244	0.248

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	1.768	0.761	-0.905
3 years	1.410	0.690	-0.913
5 years	1.355	0.679	-0.815
7 years	1.376	0.689	-0.728
10 years	1.447	0.724	-0.483
15 years	1.547	0.769	-0.256
20 years	1.605	0.788	-0.130
30 years	1.638	0.797	-0.075
50 years	1.586	0.802	0.005

Fixings as of 05/Sep/19

Dutch Government Bond Curve



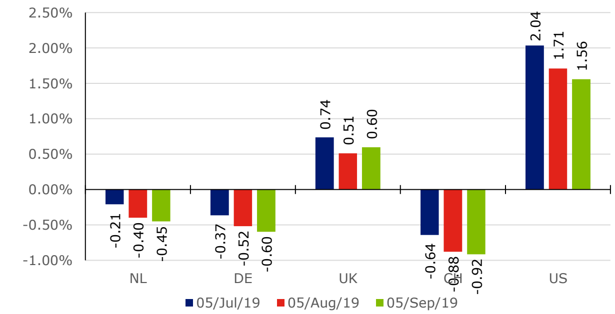
Money Market

Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.362	2.091	-0.750
1 W	-0.404	2.132	-0.846
1 M	-0.441	2.057	-0.919
2 M	Not available	2.120	-0.891
3 M	-0.443	2.112	-0.868
6 M	-0.439	1.987	-0.841
12 M	-0.379	1.897	-0.737

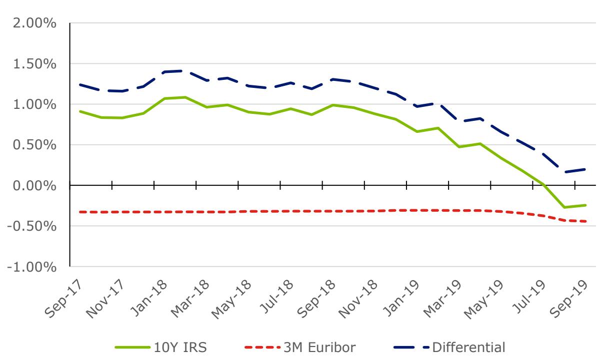
* O/N Euribor is EONIA

Fixings as of 04/Sep/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	05/Sep/19	04/Sep/19	+/-%
EUR/USD	1.103	1.104	-0.09%
EUR/GBP	0.895	0.901	-0.67%
EUR/JPY	118.005	117.395	+0.52%
EUR/CHF	1.088	1.082	+0.55%
EUR/DKK	7.460	7.459	+0.01%
EUR/CAD	1.460	1.459	+0.07%
EUR/AUD	1.619	1.624	-0.31%
EUR/CNY	7.888	7.885	+0.04%

Official Policy Rates