MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

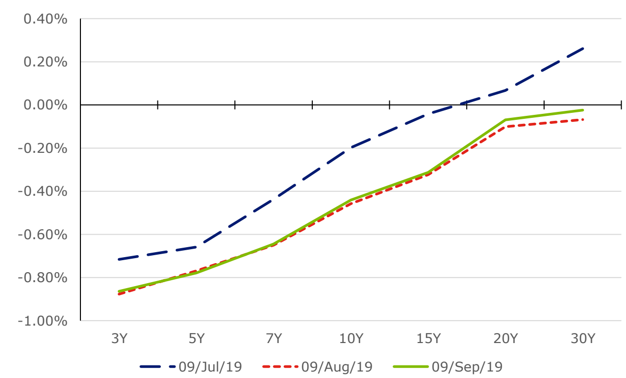
Mid	09/Sep/19	06/Sep/19	3 months	6 months
1 year	-0.476	-0.481	15.786	-0.488
2 years	-0.518	-0.526	15.777	-0.478
3 years	-0.515	-0.528	15.790	-0.461
4 years	-0.501	-0.518	15.813	-0.431
5 years	-0.468	-0.491	15.854	-0.384
6 years	-0.419	-0.447	15.909	-0.324
7 years	-0.358	-0.395	15.973	-0.258
8 years	-0.294	-0.334	16.040	-0.189
9 years	-0.227	-0.272	16.108	-0.121
10 years	-0.162	-0.212	16.172	-0.057
12 years	-0.047	-0.099	16.285	0.053
15 years	0.089	0.034	16.417	0.180
20 years	0.214	0.157	16.538	0.296
25 years	0.261	0.201	16.582	0.337
30 years	0.269	0.208	16.588	0.341
40 years	0.235	0.177	16.553	0.304
50 years	0.195	0.137	16.512	0.263

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	0.000	0.001	-0.001
3 years	0.000	0.001	-0.001
5 years	0.000	0.001	-0.001
7 years	0.000	0.001	-0.001
10 years	0.000	0.001	0.000
15 years	0.000	0.001	0.000
20 years	0.000	0.001	0.000
30 years	0.000	0.001	0.000
50 years	0.000	0.001	0.000

Fixings as of 09/Sep/19

Dutch Government Bond Curve



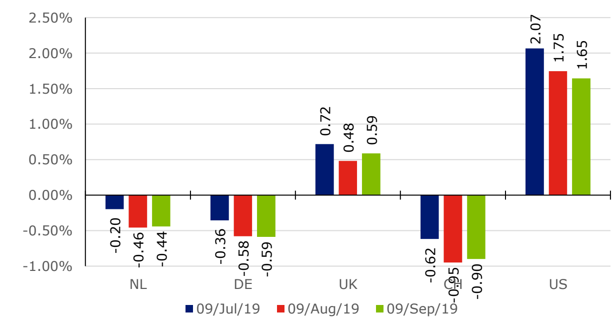
Money Market

Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.362	2.098	-0.750
1 W	-0.403	2.132	-0.846
1 M	-0.452	2.049	-0.904
2 M	Not available	2.145	-0.884
3 M	-0.437	2.134	-0.861
6 M	-0.423	2.034	-0.828
12 M	-0.358	1.949	-0.747

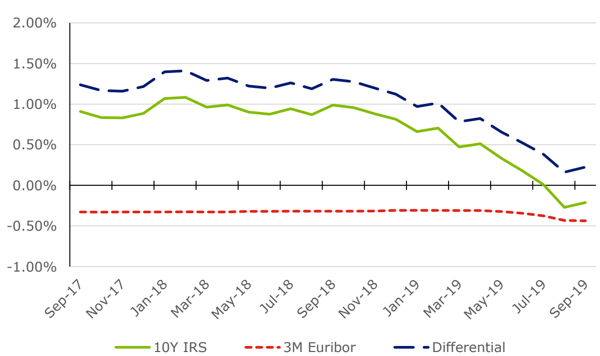
* O/N Euribor is EONIA

Fixings as of 06/Sep/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	09/Sep/19	06/Sep/19	+/-%
EUR/USD	1.105	1.103	+0.18%
EUR/GBP	0.895	0.898	-0.33%
EUR/JPY	118.475	117.890	+0.50%
EUR/CHF	1.096	1.089	+0.64%
EUR/DKK	7.459	7.463	-0.05%
EUR/CAD	1.455	1.453	+0.14%
EUR/AUD	1.610	1.611	-0.06%
EUR/CNY	7.868	7.848	+0.25%

Official Policy Rates