MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

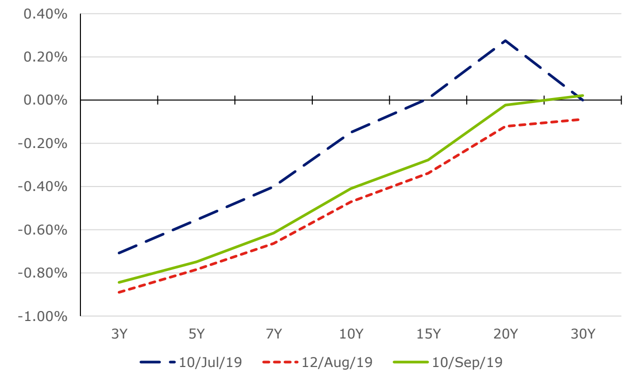
Mid	10/Sep/19	09/Sep/19	3 months	6 months
1 year	-0.473	-0.476	-0.520	-0.540
2 years	-0.511	-0.518	-0.529	-0.533
3 years	-0.511	-0.515	-0.517	-0.512
4 years	-0.488	-0.501	-0.485	-0.475
5 years	-0.449	-0.468	-0.440	-0.424
6 years	-0.397	-0.419	-0.383	-0.362
7 years	-0.335	-0.358	-0.316	-0.293
8 years	-0.268	-0.294	-0.247	-0.223
9 years	-0.200	-0.227	-0.178	-0.153
10 years	-0.133	-0.162	-0.111	-0.087
12 years	-0.014	-0.047	0.006	0.028
15 years	0.131	0.089	0.145	0.162
20 years	0.260	0.214	0.270	0.282
25 years	0.311	0.261	0.318	0.326
30 years	0.320	0.269	0.325	0.331
40 years	0.287	0.235	0.290	0.294
50 years	0.244	0.195	0.247	0.251

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	1.873	0.791	-0.887
3 years	1.582	0.746	-0.893
5 years	1.528	0.730	-0.800
7 years	1.551	0.735	-0.645
10 years	1.621	0.770	-0.448
15 years	1.717	0.814	-0.180
20 years	1.774	0.830	-0.068
30 years	1.804	0.827	-0.015
50 years	1.753	0.825	-0.040

Fixings as of 10/Sep/19

Dutch Government Bond Curve

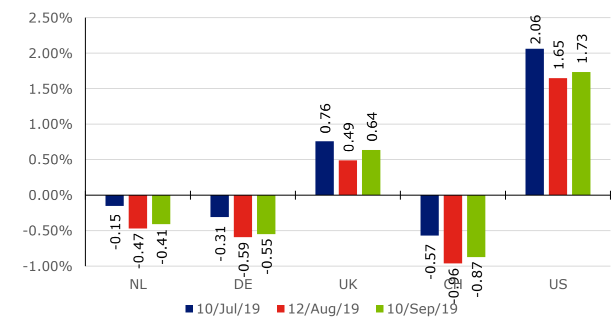


Money Market

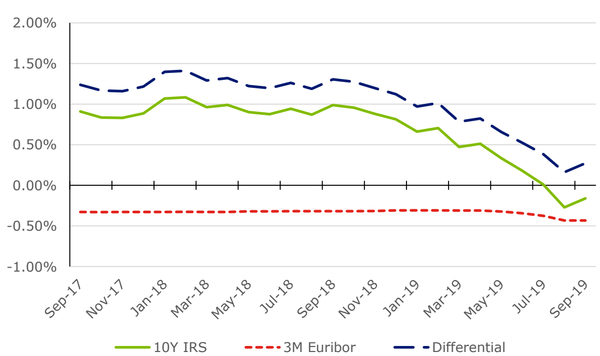
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.363	2.095	-0.750
1 W	-0.407	2.133	-0.850
1 M	-0.448	2.050	-0.906
2 M	Not available	2.145	-0.882
3 M	-0.433	2.138	-0.862
6 M	-0.413	2.036	-0.829
12 M	-0.360	1.949	-0.749

* O/N Euribor is EONIA
Fixings as of 09/Sep/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	10/Sep/19	09/Sep/19	+/-%
EUR/USD	1.104	1.105	-0.09%
EUR/GBP	0.894	0.895	-0.11%
EUR/JPY	118.755	118.475	+0.24%
EUR/CHF	1.095	1.096	-0.09%
EUR/DKK	7.460	7.459	+0.01%
EUR/CAD	1.452	1.455	-0.21%
EUR/AUD	1.610	1.610	-
EUR/CNY	7.855	7.868	-0.17%

Official Policy Rates