MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

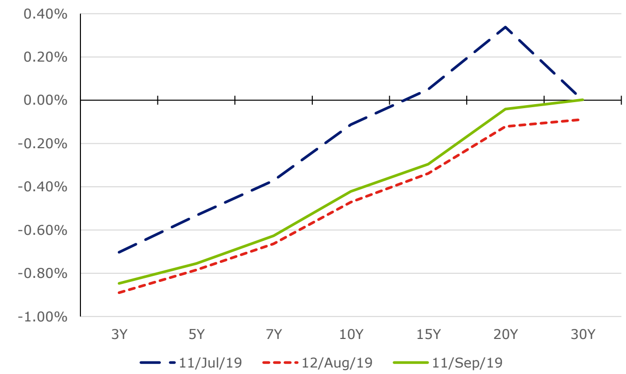
Mid	11/Sep/19	10/Sep/19	3 months	6 months
1 year	-0.470	-0.473	-0.517	-0.536
2 years	-0.507	-0.511	-0.525	-0.529
3 years	-0.506	-0.511	-0.513	-0.508
4 years	-0.484	-0.488	-0.482	-0.471
5 years	-0.446	-0.449	-0.437	-0.421
6 years	-0.394	-0.397	-0.380	-0.361
7 years	-0.334	-0.335	-0.316	-0.293
8 years	-0.267	-0.268	-0.247	-0.222
9 years	-0.198	-0.200	-0.177	-0.152
10 years	-0.133	-0.133	-0.111	-0.086
12 years	-0.012	-0.014	0.007	0.030
15 years	0.132	0.131	0.147	0.164
20 years	0.263	0.260	0.273	0.285
25 years	0.305	0.311	0.312	0.320
30 years	0.311	0.320	0.316	0.322
40 years	0.277	0.287	0.280	0.283
50 years	0.235	0.244	0.238	0.242

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	1.863	0.802	-0.856
3 years	1.575	0.761	-0.848
5 years	1.527	0.743	-0.755
7 years	1.551	0.747	-0.580
10 years	1.623	0.777	-0.405
15 years	1.718	0.820	-0.110
20 years	1.773	0.836	0.004
30 years	1.802	0.834	0.023
50 years	1.754	0.833	0.123

Fixings as of 11/Sep/19

Dutch Government Bond Curve

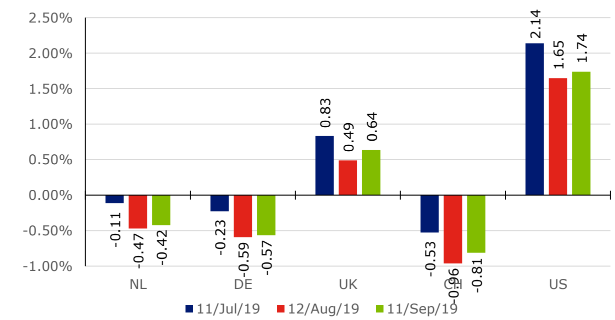


Money Market

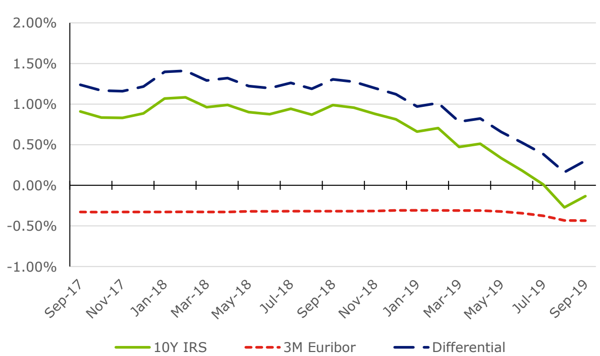
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.365	2.094	-0.773
1 W	-0.407	2.128	-0.845
1 M	-0.455	2.039	-0.897
2 M	Not available	2.128	-0.882
3 M	-0.435	2.132	-0.857
6 M	-0.414	2.035	-0.826
12 M	-0.370	1.970	-0.743

* O/N Euribor is EONIA
Fixings as of 10/Sep/19

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	11/Sep/19	10/Sep/19	+/-%
EUR/USD	1.101	1.104	-0.27%
EUR/GBP	0.893	0.894	-0.11%
EUR/JPY	118.715	118.755	-0.03%
EUR/CHF	1.093	1.095	-0.18%
EUR/DKK	7.461	7.460	+0.01%
EUR/CAD	1.453	1.452	+0.07%
EUR/AUD	1.604	1.610	-0.37%
EUR/CNY	7.836	7.855	-0.24%

Official Policy Rates