MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

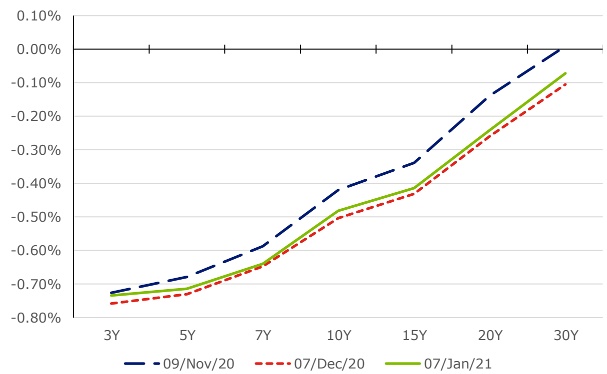
Mid	07/Jan/21	06/Jan/21	3 months	6 months
1 year	-0.532	-0.537	-0.535	-0.535
2 years	-0.530	-0.534	-0.524	-0.518
3 years	-0.514	-0.519	-0.505	-0.495
4 years	-0.489	-0.494	-0.476	-0.463
5 years	-0.456	-0.463	-0.441	-0.425
6 years	-0.418	-0.427	-0.401	-0.383
7 years	-0.375	-0.386	-0.357	-0.338
8 years	-0.330	-0.343	-0.311	-0.291
9 years	-0.283	-0.297	-0.263	-0.243
10 years	-0.234	-0.250	-0.214	-0.195
12 years	-0.147	-0.163	-0.128	-0.109
15 years	-0.042	-0.059	-0.028	-0.014
20 years	0.045	0.026	0.052	0.059
25 years	0.049	0.029	0.054	0.058
30 years	0.024	0.002	0.027	0.030
40 years	-0.032	-0.055	-0.030	-0.029
50 years	-0.078	-0.100	-0.077	-0.075

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	0.197	-0.009	-0.732
3 years	0.285	0.124	-0.683
5 years	0.528	0.236	-0.568
7 years	0.785	0.340	-0.440
10 years	1.078	0.483	-0.270
15 years	1.356	0.624	-0.118
20 years	1.488	0.686	-0.073
30 years	1.580	0.698	-0.135
50 years	1.464	0.613	-0.223

Fixings as of 07/Jan/21

Dutch Government Bond Curve



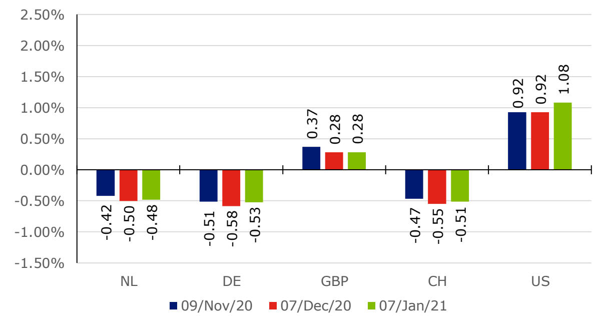
Money Market

Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.478	0.087	-0.710
1 W	-0.563	0.103	-0.833
1 M	-0.567	0.132	-0.821
2 M	not available	0.184	-0.787
3 M	-0.556	0.234	-0.765
6 M	-0.530	0.252	-0.728
12 M	-0.509	0.332	-0.611

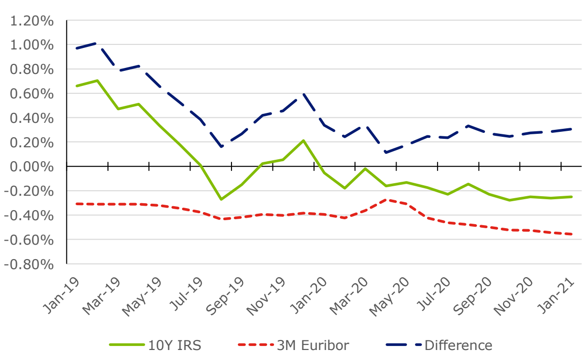
* O/N Euribor is EONIA

Fixings as of 06/Jan/21

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	07/Jan/21	06/Jan/21	+/-%
EUR/USD	1.227	1.233	-0.49%
EUR/GBP	0.905	0.906	-0.11%
EUR/JPY	127.385	127.025	+0.28%
EUR/CHF	1.086	1.083	+0.28%
EUR/DKK	7.439	7.439	-
EUR/CAD	1.557	1.563	-0.38%
EUR/AUD	1.579	1.580	-0.06%
cny	7.948	7.967	-0.24%

Official Policy Rates