MARKET INFORMATION

Publication date: 11 January 2021

ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

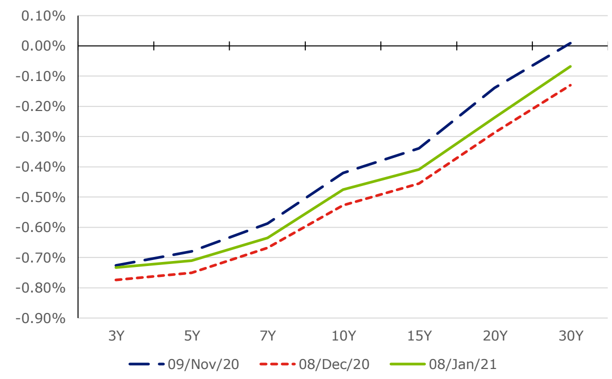
Mid	08/Jan/21	07/Jan/21	3 months	6 months
1 year	-0.531	-0.532	-0.532	-0.527
2 years	-0.525	-0.530	-0.519	-0.511
3 years	-0.510	-0.514	-0.501	-0.489
4 years	-0.485	-0.489	-0.472	-0.458
5 years	-0.452	-0.456	-0.437	-0.422
6 years	-0.415	-0.418	-0.398	-0.380
7 years	-0.372	-0.375	-0.354	-0.335
8 years	-0.327	-0.330	-0.307	-0.287
9 years	-0.279	-0.283	-0.260	-0.239
10 years	-0.232	-0.234	-0.212	-0.192
12 years	-0.142	-0.147	-0.124	-0.105
15 years	-0.039	-0.042	-0.025	-0.011
20 years	0.047	0.045	0.054	0.062
25 years	0.053	0.049	0.057	0.062
30 years	0.028	0.024	0.031	0.034
40 years	-0.027	-0.032	-0.025	-0.023
50 years	-0.072	-0.078	-0.071	-0.069

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	0.195	-0.008	-0.730
3 years	0.294	0.122	-0.678
5 years	0.558	0.242	-0.563
7 years	0.828	0.347	-0.438
10 years	1.126	0.482	-0.268
15 years	1.400	0.630	-0.113
20 years	1.530	0.692	-0.044
30 years	1.616	0.701	-0.133
50 years	1.500	0.615	-0.220

Fixings as of 08/Jan/21

Dutch Government Bond Curve



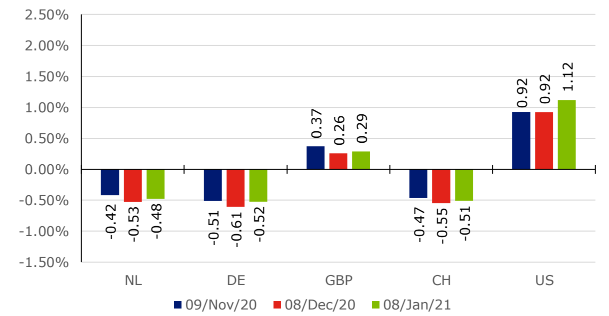
Money Market

Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.481	0.087	-0.710
1 W	-0.568	0.102	-0.831
1 M	-0.563	0.133	-0.813
2 M	not available	0.173	-0.788
3 M	-0.554	0.225	-0.767
6 M	-0.524	0.251	-0.727
12 M	-0.509	0.329	-0.609

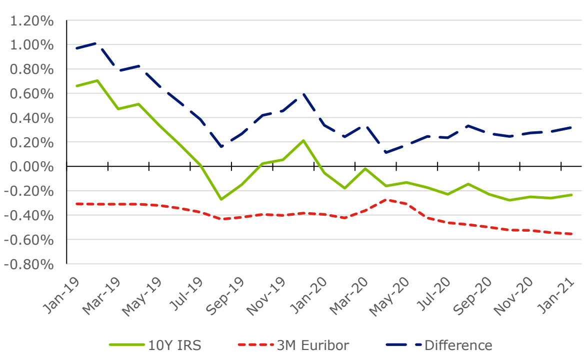
* O/N Euribor is EONIA

Fixings as of 07/Jan/21

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	08/Jan/21	07/Jan/21	+/-%
EUR/USD	1.222	1.227	-0.41%
EUR/GBP	0.901	0.905	-0.44%
EUR/JPY	127.060	127.385	-0.26%
EUR/CHF	1.082	1.086	-0.37%
EUR/DKK	7.437	7.439	-0.03%
EUR/CAD	1.552	1.557	-0.32%
EUR/AUD	1.575	1.579	-0.25%
cny	7.914	7.948	-0.43%

Official Policy Rates