MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

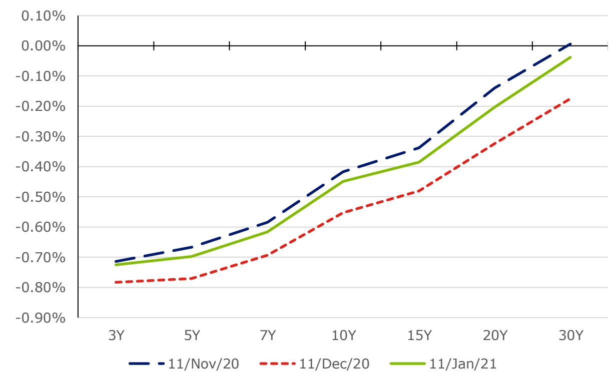
Mid	11/Jan/21	08/Jan/21	3 months	6 months
1 year	-0.527	-0.531	-0.530	-0.525
2 years	-0.521	-0.525	-0.515	-0.506
3 years	-0.504	-0.510	-0.493	-0.480
4 years	-0.474	-0.485	-0.460	-0.445
5 years	-0.438	-0.452	-0.423	-0.405
6 years	-0.398	-0.415	-0.380	-0.361
7 years	-0.353	-0.372	-0.334	-0.314
8 years	-0.306	-0.327	-0.287	-0.266
9 years	-0.258	-0.279	-0.237	-0.216
10 years	-0.210	-0.232	-0.190	-0.169
12 years	-0.122	-0.142	-0.103	-0.083
15 years	-0.015	-0.039	-0.001	0.014
20 years	0.074	0.047	0.081	0.090
25 years	0.081	0.053	0.086	0.091
30 years	0.060	0.028	0.063	0.066
40 years	0.006	-0.027	0.007	0.009
50 years	-0.041	-0.072	-0.039	-0.038

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	0.199	-0.008	-0.730
3 years	0.300	0.133	-0.674
5 years	0.578	0.250	-0.553
7 years	0.854	0.359	-0.425
10 years	1.150	0.504	-0.248
15 years	1.418	0.652	-0.070
20 years	1.544	0.713	-0.016
30 years	1.625	0.728	-0.108
50 years	1.510	0.639	-0.233

Fixings as of 11/Jan/21

Dutch Government Bond Curve



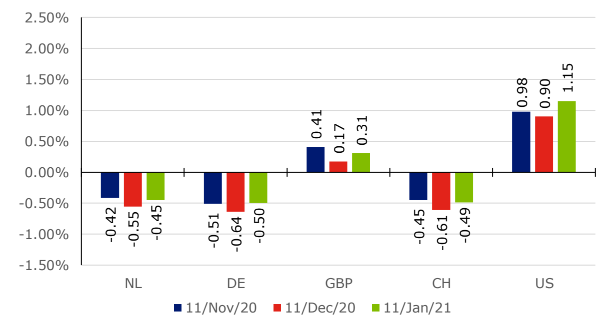
Money Market

Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.480	0.087	-0.710
1 W	-0.561	0.102	-0.832
1 M	-0.555	0.126	-0.813
2 M	not available	0.166	-0.787
3 M	-0.550	0.224	-0.768
6 M	-0.530	0.247	-0.726
12 M	-0.510	0.330	-0.609

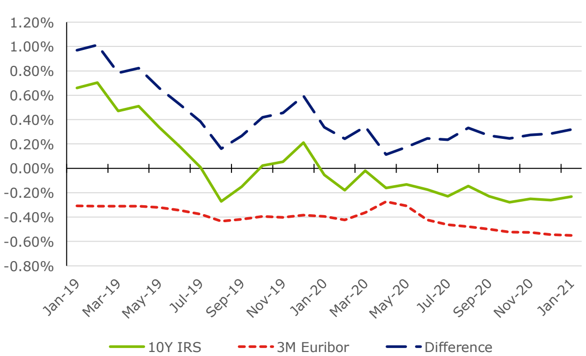
* O/N Euribor is EONIA

Fixings as of 08/Jan/21

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	11/Jan/21	08/Jan/21	+/-%
EUR/USD	1.215	1.222	-0.57%
EUR/GBP	0.899	0.901	-0.22%
EUR/JPY	126.690	127.060	-0.29%
EUR/CHF	1.082	1.082	-
EUR/DKK	7.438	7.437	+0.01%
EUR/CAD	1.553	1.552	+0.06%
EUR/AUD	1.579	1.575	+0.25%
cny	7.876	7.914	-0.48%

Official Policy Rates