MARKET INFORMATION

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ZANDERS
TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

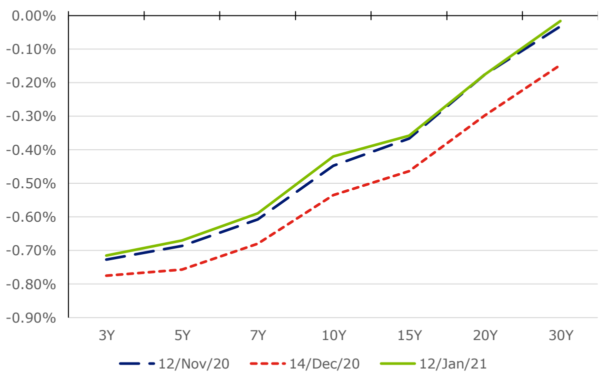
Mid	12/Jan/21	11/Jan/21	3 months	6 months
1 year	-0.526	-0.527	-0.522	-0.512
2 years	-0.513	-0.521	-0.503	-0.490
3 years	-0.490	-0.504	-0.476	-0.461
4 years	-0.458	-0.474	-0.441	-0.423
5 years	-0.418	-0.438	-0.400	-0.381
6 years	-0.375	-0.398	-0.356	-0.336
7 years	-0.330	-0.353	-0.308	-0.287
8 years	-0.281	-0.306	-0.260	-0.238
9 years	-0.233	-0.258	-0.211	-0.189
10 years	-0.183	-0.210	-0.162	-0.141
12 years	-0.094	-0.122	-0.074	-0.054
15 years	0.010	-0.015	0.025	0.040
20 years	0.097	0.074	0.105	0.114
25 years	0.105	0.081	0.110	0.115
30 years	0.083	0.060	0.087	0.090
40 years	0.029	0.006	0.031	0.033
50 years	-0.017	-0.041	-0.015	-0.014

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	0.205	0.009	-0.726
3 years	0.301	0.166	-0.663
5 years	0.576	0.287	-0.530
7 years	0.848	0.396	-0.390
10 years	1.139	0.540	-0.205
15 years	1.411	0.687	-0.053
20 years	1.538	0.746	0.031
30 years	1.620	0.755	-0.063
50 years	1.505	0.666	-0.185

Fixings as of 12/Jan/21

Dutch Government Bond Curve



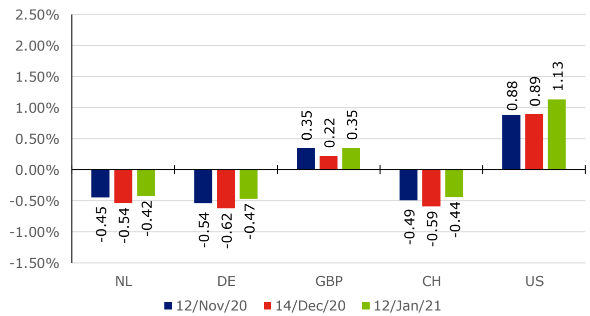
Money Market

Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.477	0.087	-0.710
1 W	-0.567	0.099	-0.831
1 M	-0.548	0.126	-0.812
2 M	not available	0.177	-0.788
3 M	-0.545	0.225	-0.771
6 M	-0.523	0.250	-0.726
12 M	-0.503	0.327	-0.609

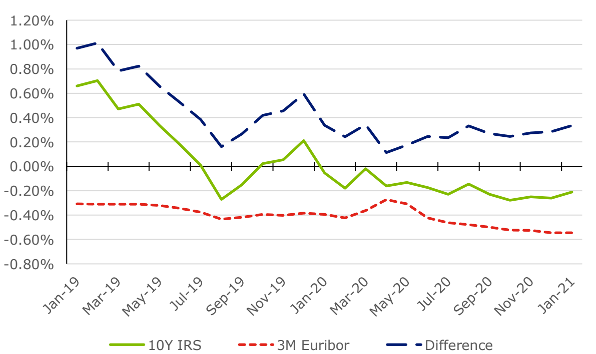
* O/N Euribor is EONIA

Fixings as of 11/Jan/21

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	12/Jan/21	11/Jan/21	+/-%
EUR/USD	1.221	1.215	+0.49%
EUR/GBP	0.893	0.899	-0.67%
EUR/JPY	126.660	126.690	-0.02%
EUR/CHF	1.082	1.082	-
EUR/DKK	7.439	7.438	+0.01%
EUR/CAD	1.552	1.553	-0.06%
EUR/AUD	1.571	1.579	-0.51%
cny	7.892	7.876	+0.20%

Official Policy Rates