MARKET INFORMATION

Publication date: 14 January 2021

ZANDERS TREASURY ▪ RISK ▪ FINANCE

Euro Interest Rate Swap (IRS) forwards

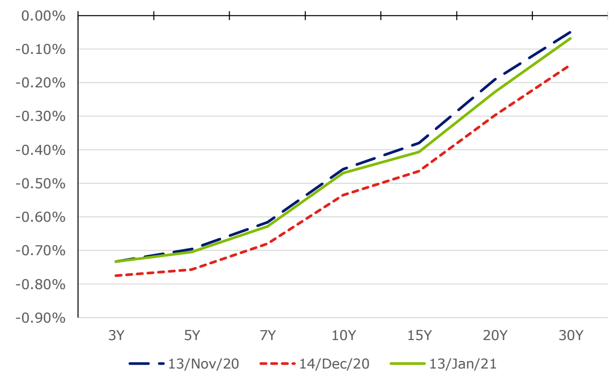
Mid	13/Jan/21	12/Jan/21	3 months	6 months
1 year	-0.528	-0.526	-0.530	-0.524
2 years	-0.523	-0.513	-0.516	-0.507
3 years	-0.505	-0.490	-0.496	-0.484
4 years	-0.480	-0.458	-0.467	-0.453
5 years	-0.446	-0.418	-0.432	-0.416
6 years	-0.409	-0.375	-0.393	-0.375
7 years	-0.368	-0.330	-0.350	-0.331
8 years	-0.324	-0.281	-0.305	-0.286
9 years	-0.278	-0.233	-0.259	-0.239
10 years	-0.232	-0.183	-0.213	-0.193
12 years	-0.145	-0.094	-0.127	-0.108
15 years	-0.043	0.010	-0.030	-0.016
20 years	0.043	0.097	0.050	0.058
25 years	0.049	0.105	0.053	0.057
30 years	0.024	0.083	0.027	0.030
40 years	-0.036	0.029	-0.034	-0.032
50 years	-0.085	-0.017	-0.084	-0.083

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	0.203	0.007	-0.725
3 years	0.286	0.160	-0.648
5 years	0.542	0.273	-0.545
7 years	0.806	0.374	-0.417
10 years	1.093	0.508	-0.248
15 years	1.363	0.644	-0.075
20 years	1.489	0.700	-0.018
30 years	1.572	0.706	-0.105
50 years	1.456	0.604	-0.228

Fixings as of 13/Jan/21

Dutch Government Bond Curve



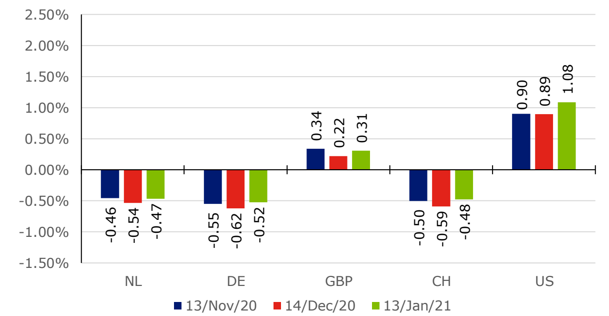
Money Market

Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	-0.479	0.086	-0.710
1 W	-0.573	0.102	-0.834
1 M	-0.553	0.127	-0.814
2 M	not available	0.186	-0.789
3 M	-0.549	0.234	-0.766
6 M	-0.530	0.248	-0.722
12 M	-0.506	0.326	-0.609

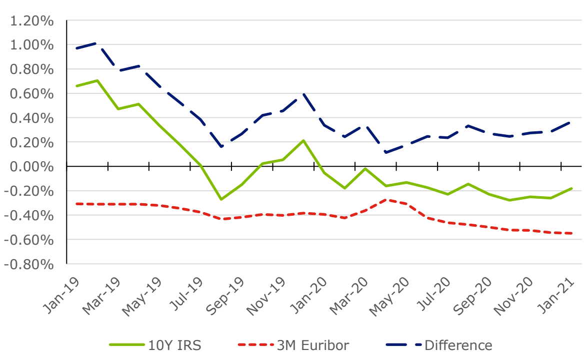
* O/N Euribor is EONIA

Fixings as of 12/Jan/21

Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	13/Jan/21	12/Jan/21	+/-%
EUR/USD	1.216	1.221	-0.41%
EUR/GBP	0.891	0.893	-0.22%
EUR/JPY	126.305	126.660	-0.28%
EUR/CHF	1.079	1.082	-0.28%
EUR/DKK	7.439	7.439	-
EUR/CAD	1.544	1.552	-0.52%
EUR/AUD	1.572	1.571	+0.06%
cny	7.864	7.892	-0.35%

Official Policy Rates