

Market Information

Publication date: 21 November 2022

Euro Interest Rate Swap (IRS) forwards

Mid	18-Nov-22	17-Nov-22	3 months	6 months
1 year	2.778	2.763	3.068	3.101
2 years	2.877	2.873	2.986	2.952
3 years	2.811	2.805	2.882	2.855
4 years	2.768	2.756	2.826	2.810
5 years	2.756	2.734	2.800	2.786
6 years	2.741	2.726	2.779	2.767
7 years	2.733	2.721	2.770	2.763
8 years	2.739	2.730	2.773	2.768
9 years	2.747	2.747	2.781	2.780
10 years	2.766	2.763	2.797	2.796
12 years	2.794	2.793	2.817	2.812
15 years	2.787	2.785	2.796	2.782
20 years	2.629	2.625	2.630	2.613
25 years	2.433	2.427	2.431	2.414
30 years	2.261	2.253	2.258	2.242
40 years	2.013	2.006	2.010	1.995
50 years	1.837	1.831	1.833	1.821

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	5.189	4.300	1.071
3 years	4.459	4.199	1.280
5 years	4.067	3.897	1.410
7 years	3.905	3.645	1.533
10 years	3.815	3.440	1.685
15 years	3.802	3.307	1.868
20 years	3.738	3.206	1.883
30 years	3.490	3.011	1.745
50 years	3.023	2.646	Not available

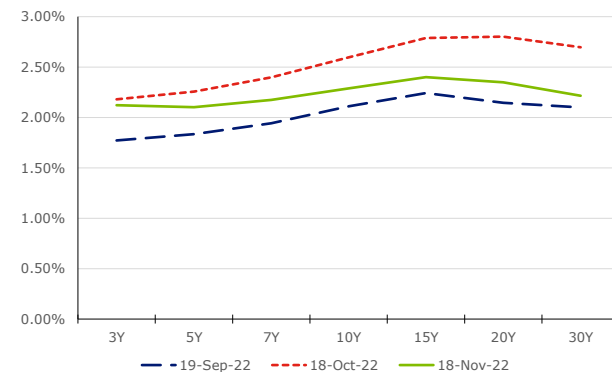
Fixings as of: 18-nov-22

Money Market

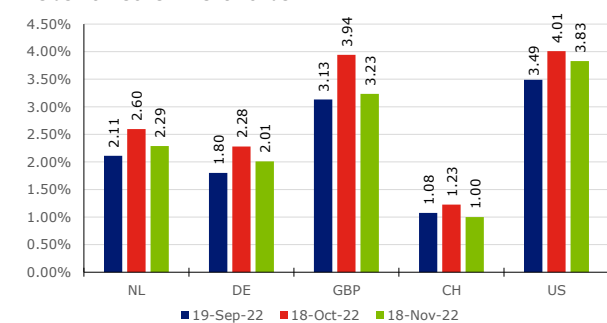
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N [†]	1.402	3.813	0.396
1 W	1.386	Not available	0.381
1 M	1.425	3.939	0.394
2 M	Not available	Not available	0.341
3 M	1.802	4.675	0.188
6 M	2.294	5.122	-0.017
12 M	2.834	5.458	-0.191

Fixings as of: 17-nov-22

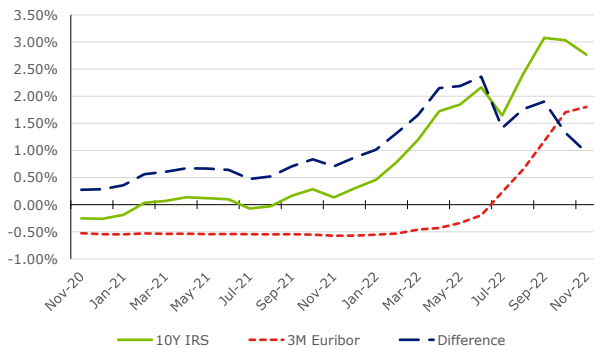
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	18-Nov-22	17-Nov-22	+/--%
EUR/USD	1.033	1.036	-0.29%
EUR/GBP	0.868	0.874	-0.69%
EUR/JPY	144.920	145.295	-0.26%
EUR/CHF	0.986	0.987	-0.10%
EUR/DKK	7.438	7.438	-
EUR/CAD	1.381	1.381	-
EUR/AUD	1.547	1.550	-0.19%
EUR/CNY	7.351	7.419	-0.92%

Official Policy Rates

