

# Market Information

Publication date: 22 November 2022

## Euro Interest Rate Swap (IRS) forwards

Mid	21-Nov-22	18-Nov-22	3 months	6 months
1 year	2.776	2.778	3.086	3.117
2 years	2.868	2.877	2.976	2.940
3 years	2.796	2.811	2.865	2.837
4 years	2.749	2.768	2.804	2.785
5 years	2.729	2.756	2.773	2.759
6 years	2.715	2.741	2.753	2.741
7 years	2.708	2.733	2.744	2.736
8 years	2.712	2.739	2.746	2.741
9 years	2.722	2.747	2.755	2.753
10 years	2.739	2.766	2.770	2.768
12 years	2.765	2.794	2.787	2.782
15 years	2.756	2.787	2.765	2.751
20 years	2.607	2.629	2.607	2.589
25 years	2.402	2.433	2.400	2.382
30 years	2.231	2.261	2.228	2.212
40 years	1.994	2.013	1.989	1.975
50 years	1.806	1.837	1.802	1.789

## Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	5.208	4.301	1.059
3 years	4.480	4.192	1.265
5 years	4.087	3.884	1.383
7 years	3.920	3.629	1.493
10 years	3.822	3.411	1.635
15 years	3.795	3.265	1.810
20 years	3.725	3.154	1.825
30 years	3.468	2.953	1.688
50 years	3.008	2.585	Not available

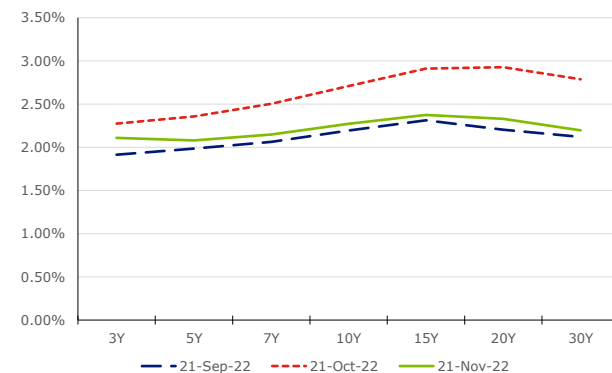
Fixings as of: 21-nov-22

## Money Market

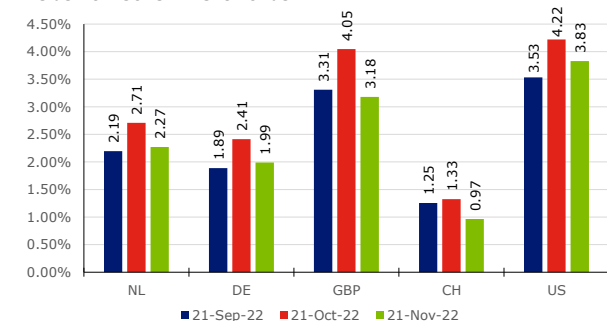
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N <sup>+</sup>	1.403	3.812	0.395
1 W	1.392	Not available	0.381
1 M	1.413	3.957	0.394
2 M	Not available	Not available	0.395
3 M	1.821	4.665	0.201
6 M	2.342	5.143	-0.002
12 M	2.837	5.509	-0.183

Fixings as of: 18-nov-22

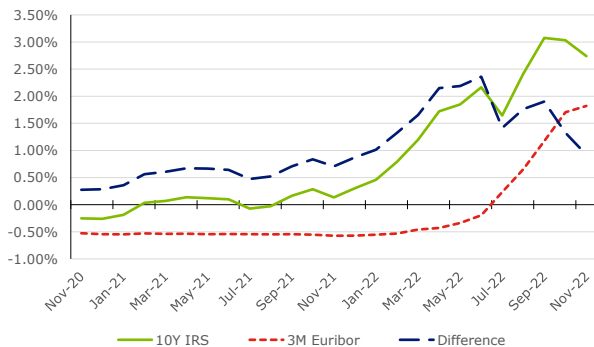
## Dutch Government Bond Curve



## Yields 10Y Government Bonds



## 10Y IRS versus 3M Euribor



## Currencies

Mid	21-Nov-22	18-Nov-22	+/-%
EUR/USD	1.024	1.033	-0.87%
EUR/GBP	0.866	0.868	-0.23%
EUR/JPY	145.570	144.920	+0.45%
EUR/CHF	0.982	0.986	-0.41%
EUR/DKK	7.438	7.438	-
EUR/CAD	1.378	1.381	-0.22%
EUR/AUD	1.551	1.547	+0.26%
EUR/CNY	7.338	7.351	-0.18%

## Official Policy Rates

