

# Market Information

Publication date: 23 November 2022

## Euro Interest Rate Swap (IRS) forwards

| Mid      | 22-Nov-22 | 21-Nov-22 | 3 months | 6 months |
|----------|-----------|-----------|----------|----------|
| 1 year   | 2.773     | 2.776     | 3.063    | 3.080    |
| 2 years  | 2.847     | 2.868     | 2.949    | 2.907    |
| 3 years  | 2.772     | 2.796     | 2.836    | 2.803    |
| 4 years  | 2.720     | 2.749     | 2.772    | 2.749    |
| 5 years  | 2.697     | 2.729     | 2.739    | 2.722    |
| 6 years  | 2.683     | 2.715     | 2.718    | 2.704    |
| 7 years  | 2.674     | 2.708     | 2.707    | 2.697    |
| 8 years  | 2.675     | 2.712     | 2.707    | 2.701    |
| 9 years  | 2.685     | 2.722     | 2.716    | 2.712    |
| 10 years | 2.700     | 2.739     | 2.729    | 2.726    |
| 12 years | 2.725     | 2.765     | 2.746    | 2.739    |
| 15 years | 2.715     | 2.756     | 2.722    | 2.707    |
| 20 years | 2.556     | 2.607     | 2.555    | 2.536    |
| 25 years | 2.358     | 2.402     | 2.354    | 2.336    |
| 30 years | 2.185     | 2.231     | 2.181    | 2.164    |
| 40 years | 1.935     | 1.994     | 1.930    | 1.915    |
| 50 years | 1.759     | 1.806     | 1.755    | 1.742    |

## Foreign IRS

| Mid      | USD IRS | GBP IRS | CHF IRS       |
|----------|---------|---------|---------------|
| 1 year   | 5.204   | 4.285   | 1.059         |
| 3 years  | 4.409   | 4.123   | 1.275         |
| 5 years  | 4.005   | 3.819   | 1.388         |
| 7 years  | 3.831   | 3.559   | 1.495         |
| 10 years | 3.723   | 3.340   | 1.633         |
| 15 years | 3.698   | 3.198   | 1.780         |
| 20 years | 3.628   | 3.091   | 1.790         |
| 30 years | 3.373   | 2.896   | 1.653         |
| 50 years | 2.908   | 2.528   | Not available |

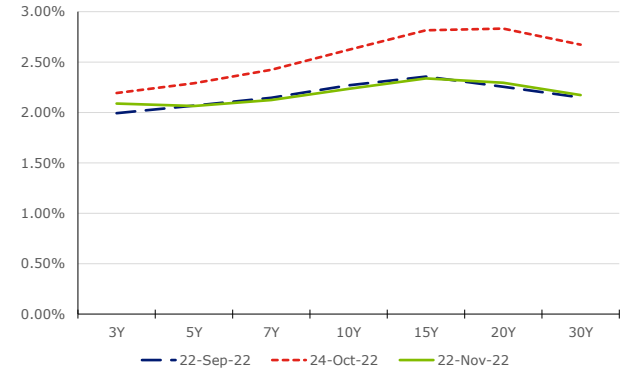
Fixings as of: 22-nov-22

## Money Market

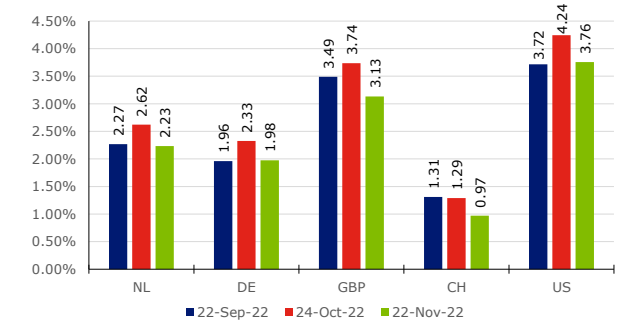
| Fixings (act/360) | Euribor       | USD LIBOR     | CHF LIBOR |
|-------------------|---------------|---------------|-----------|
| O/N <sup>+</sup>  | 1.403         | 3.811         | 0.402     |
| 1 W               | 1.399         | Not available | 0.381     |
| 1 M               | 1.400         | 3.979         | 0.394     |
| 2 M               | Not available | Not available | 0.406     |
| 3 M               | 1.817         | 4.692         | 0.217     |
| 6 M               | 2.327         | 5.172         | -0.002    |
| 12 M              | 2.835         | 5.566         | -0.178    |

Fixings as of: 21-nov-22

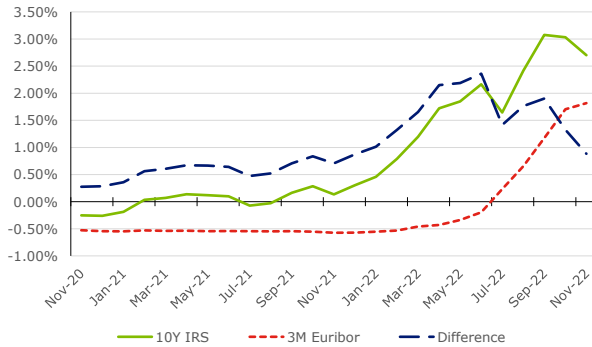
## Dutch Government Bond Curve



## Yields 10Y Government Bonds



## 10Y IRS versus 3M Euribor



## Currencies

| Mid     | 22-Nov-22 | 21-Nov-22 | +/--%  |
|---------|-----------|-----------|--------|
| EUR/USD | 1.030     | 1.024     | +0.59% |
| EUR/GBP | 0.867     | 0.866     | +0.12% |
| EUR/JPY | 145.530   | 145.570   | -0.03% |
| EUR/CHF | 0.981     | 0.982     | -0.10% |
| EUR/DKK | 7.437     | 7.438     | -0.01% |
| EUR/CAD | 1.378     | 1.378     | -      |
| EUR/AUD | 1.550     | 1.551     | -0.06% |
| EUR/CNY | 7.357     | 7.338     | +0.26% |

## Official Policy Rates

