

Market Information

Publication date: 24 November 2022

Euro Interest Rate Swap (IRS) forwards

Mid	23-Nov-22	22-Nov-22	3 months	6 months
1 year	2.799	2.773	3.090	3.112
2 years	2.870	2.847	2.967	2.926
3 years	2.788	2.772	2.845	2.810
4 years	2.723	2.720	2.766	2.739
5 years	2.684	2.697	2.719	2.700
6 years	2.661	2.683	2.691	2.673
7 years	2.644	2.674	2.673	2.660
8 years	2.640	2.675	2.668	2.659
9 years	2.645	2.685	2.672	2.665
10 years	2.654	2.700	2.679	2.676
12 years	2.675	2.725	2.692	2.683
15 years	2.654	2.715	2.659	2.642
20 years	2.492	2.556	2.489	2.470
25 years	2.294	2.358	2.289	2.271
30 years	2.123	2.185	2.117	2.100
40 years	1.880	1.935	1.874	1.859
50 years	1.697	1.759	1.692	1.679

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	5.179	4.313	1.052
3 years	4.378	4.101	1.258
5 years	3.953	3.757	1.373
7 years	3.777	3.475	1.465
10 years	3.669	3.232	1.585
15 years	3.634	3.075	1.723
20 years	3.557	2.963	1.723
30 years	3.293	2.762	1.603
50 years	2.819	2.400	Not available

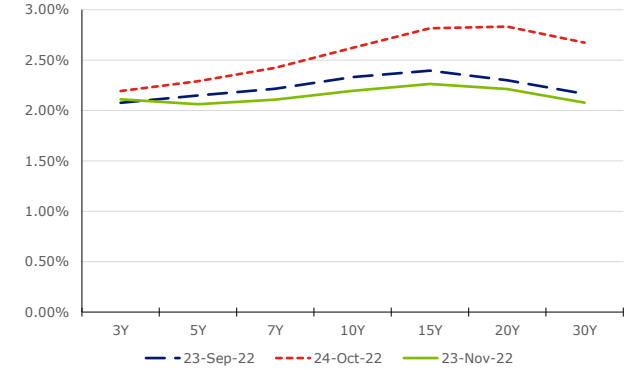
Fixings as of: 23-nov-22

Money Market

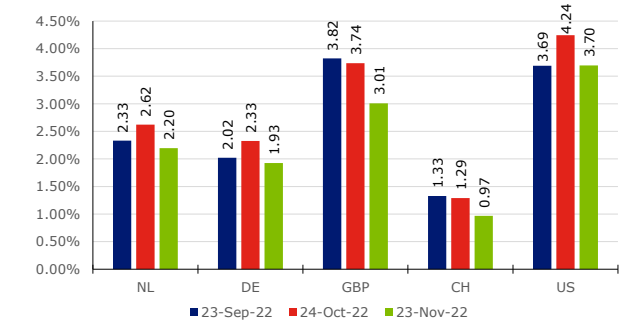
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N ⁺	1.404	3.818	0.396
1 W	1.406	Not available	0.381
1 M	1.418	4.016	0.394
2 M	Not available	Not available	0.417
3 M	1.863	4.699	0.224
6 M	2.338	5.162	0.014
12 M	2.847	5.579	-0.175

Fixings as of: 22-nov-22

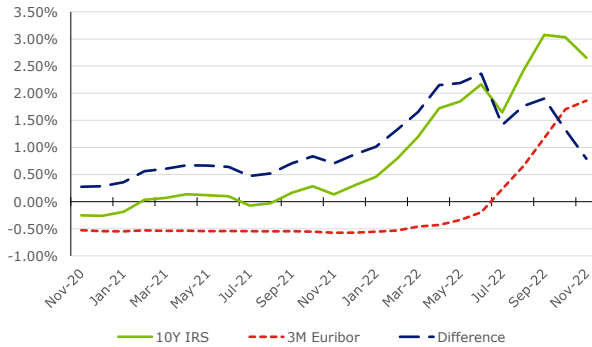
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	23-Nov-22	22-Nov-22	+/--%
EUR/USD	1.040	1.030	+0.97%
EUR/GBP	0.862	0.867	-0.58%
EUR/JPY	145.140	145.530	-0.27%
EUR/CHF	0.980	0.981	-0.10%
EUR/DKK	7.437	7.437	-
EUR/CAD	1.388	1.378	+0.73%
EUR/AUD	1.544	1.550	-0.39%
EUR/CNY	7.443	7.357	+1.17%

Official Policy Rates

