

Market Information

Publication date: 25 November 2022

Euro Interest Rate Swap (IRS) forwards

Mid	24-Nov-22	23-Nov-22	3 months	6 months
1 year	2.788	2.799	3.076	3.094
2 years	2.837	2.870	2.920	2.869
3 years	2.737	2.788	2.789	2.741
4 years	2.660	2.723	2.699	2.664
5 years	2.613	2.684	2.643	2.616
6 years	2.583	2.661	2.608	2.587
7 years	2.564	2.644	2.589	2.574
8 years	2.561	2.640	2.585	2.572
9 years	2.563	2.645	2.588	2.578
10 years	2.572	2.654	2.594	2.586
12 years	2.586	2.675	2.600	2.590
15 years	2.565	2.654	2.568	2.549
20 years	2.395	2.492	2.391	2.370
25 years	2.201	2.294	2.195	2.175
30 years	2.035	2.123	2.028	2.009
40 years	1.781	1.880	1.774	1.758
50 years	1.602	1.697	1.596	1.582

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	5.182	4.329	1.082
3 years	4.379	4.166	1.255
5 years	4.016	3.815	1.353
7 years	3.776	3.532	1.428
10 years	3.670	3.290	1.538
15 years	3.631	3.135	1.678
20 years	3.559	3.026	1.673
30 years	3.287	2.829	1.553
50 years	2.819	2.468	Not available

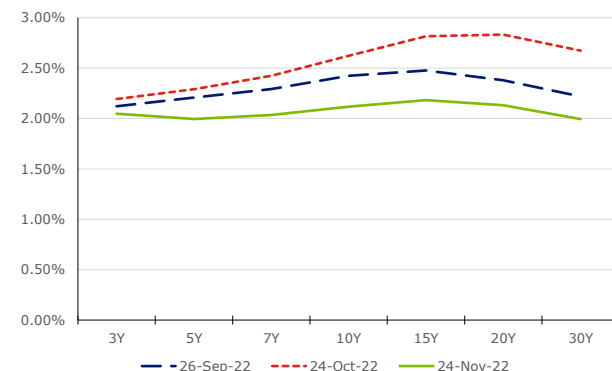
Fixings as of: 24-nov-22

Money Market

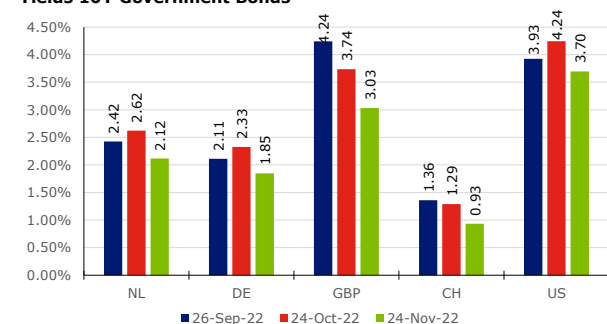
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N ⁺	1.405	3.819	0.397
1 W	1.380	Not available	0.381
1 M	1.448	4.044	0.396
2 M	Not available	Not available	0.417
3 M	1.898	4.757	0.231
6 M	2.360	5.225	0.021
12 M	2.854	5.639	-0.172

Fixings as of: 23-nov-22

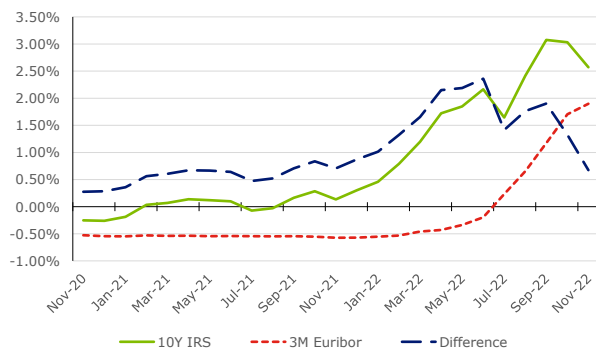
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	24-Nov-22	23-Nov-22	+/--%
EUR/USD	1.041	1.040	+0.10%
EUR/GBP	0.859	0.862	-0.35%
EUR/JPY	144.310	145.140	-0.57%
EUR/CHF	0.982	0.980	+0.20%
EUR/DKK	7.437	7.437	-
EUR/CAD	1.389	1.388	+0.07%
EUR/AUD	1.539	1.544	-0.32%
EUR/CNY	7.447	7.443	+0.05%

Official Policy Rates

