

MARKET INFORMATION

Publication date: 13 March 2022

Euro Interest Rate Swap (IRS) forwards

Mid	10-Mar-23	9-Mar-23	3 months	6 months
1 year	3.819	3.916	4.023	3.962
2 years	3.732	3.879	3.755	3.618
3 years	3.512	3.659	3.510	3.397
4 years	3.346	3.490	3.344	3.257
5 years	3.247	3.381	3.244	3.172
6 years	3.176	3.287	3.173	3.113
7 years	3.125	3.255	3.125	3.074
8 years	3.093	3.222	3.096	3.054
9 years	3.080	3.200	3.082	3.043
10 years	3.066	3.188	3.071	3.039
12 years	3.061	3.155	3.061	3.031
15 years	3.033	3.124	3.025	2.991
20 years	2.874	2.965	2.863	2.830
25 years	2.699	2.797	2.687	2.657
30 years	2.547	2.656	2.535	2.508
40 years	2.329	2.417	2.318	2.295
50 years	2.175	2.258	2.165	2.145

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	5.439	4.574	2.034
3 years	4.461	4.237	1.995
5 years	4.014	3.920	1.935
7 years	3.819	3.713	1.913
10 years	3.688	3.588	1.915
15 years	3.619	3.544	1.908
20 years	3.533	3.506	1.850
30 years	3.275	3.405	1.740
50 years	2.797	3.145	Not available

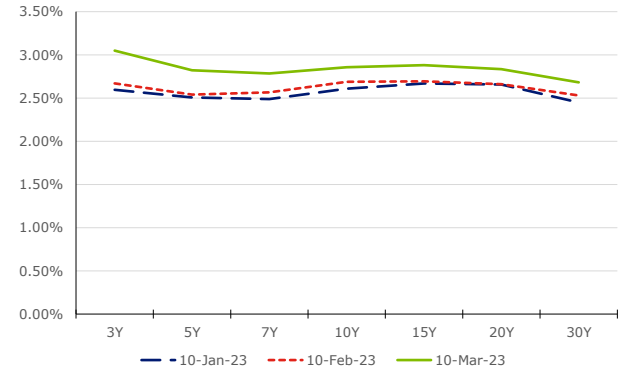
Fixings as of: 10-mrt-23

Money Market

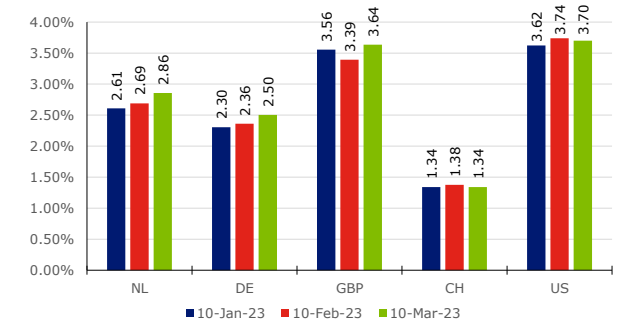
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	2.401	4.561	0.891
1 W	2.373	Not available	0.866
1 M	2.573	4.806	0.884
2 M	Not available	Not available	0.919
3 M	2.948	5.154	0.909
6 M	3.461	5.500	0.697
12 M	3.978	5.863	0.278

Fixings as of: 09-mrt-23

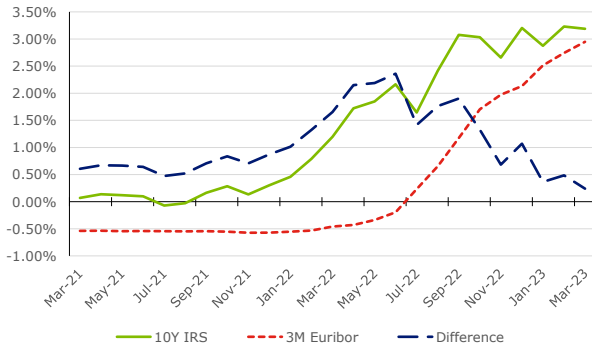
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	10-Mar-23	9-Mar-23	+/-%
EUR/USD	1.064	1.058	+0.57%
EUR/GBP	0.884	0.887	-0.34%
EUR/JPY	143.700	144.080	-0.26%
EUR/CHF	0.980	0.987	-0.71%
EUR/DKK	7.443	7.442	+0.01%
EUR/CAD	1.472	1.463	+0.62%
EUR/AUD	1.618	1.606	+0.75%
EUR/CNY	7.360	7.371	-0.15%

Official Policy Rates

