

MARKET INFORMATION

Publication date: 14 March 2022

Euro Interest Rate Swap (IRS) forwards

Mid	13-Mar-23	10-Mar-23	3 months	6 months
1 year	3.544	3.819	3.596	3.499
2 years	3.488	3.732	3.511	3.398
3 years	3.357	3.512	3.345	3.240
4 years	3.210	3.346	3.194	3.107
5 years	3.102	3.247	3.091	3.023
6 years	3.036	3.176	3.031	2.978
7 years	3.004	3.125	2.996	2.948
8 years	2.970	3.093	2.968	2.929
9 years	2.959	3.080	2.959	2.926
10 years	2.956	3.066	2.956	2.926
12 years	2.952	3.061	2.950	2.922
15 years	2.929	3.033	2.918	2.886
20 years	2.775	2.874	2.761	2.731
25 years	2.602	2.699	2.588	2.560
30 years	2.451	2.547	2.438	2.412
40 years	2.236	2.329	2.224	2.202
50 years	2.085	2.175	2.075	2.055

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	4.601	4.294	1.525
3 years	3.985	4.031	1.630
5 years	3.757	3.739	1.660
7 years	3.649	3.534	1.685
10 years	3.587	3.405	1.710
15 years	3.564	3.372	1.708
20 years	3.502	3.341	1.653
30 years	3.277	3.252	1.543
50 years	2.829	3.016	Not available

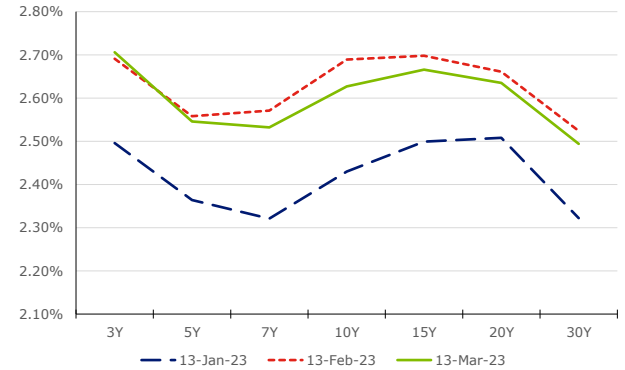
Fixings as of: 13-mrt-23

Money Market

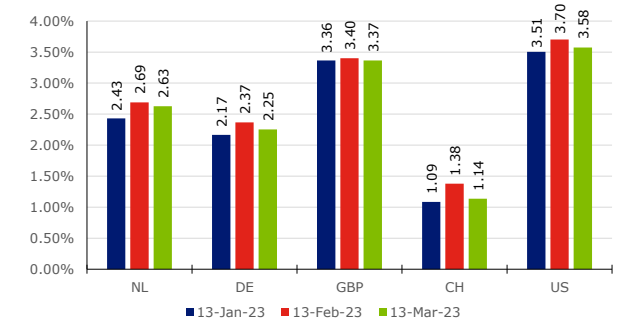
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	2.403	4.557	0.888
1 W	2.378	Not available	0.873
1 M	2.630	4.799	0.884
2 M	Not available	Not available	0.919
3 M	2.978	5.138	0.930
6 M	3.445	5.428	0.723
12 M	3.953	5.738	0.287

Fixings as of: 10-mrt-23

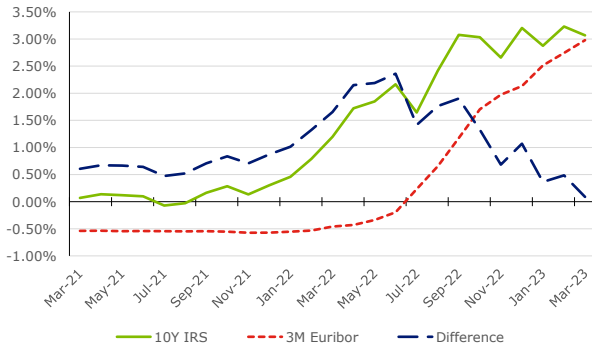
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	13-Mar-23	10-Mar-23	+/-%
EUR/USD	1.073	1.064	+0.85%
EUR/GBP	0.881	0.884	-0.34%
EUR/JPY	142.965	143.700	-0.51%
EUR/CHF	0.979	0.980	-0.10%
EUR/DKK	7.445	7.443	+0.03%
EUR/CAD	1.474	1.472	+0.14%
EUR/AUD	1.609	1.618	-0.56%
EUR/CNY	7.350	7.360	-0.14%

Official Policy Rates

