

MARKET INFORMATION

Publication date: 15 March 2023

Euro Interest Rate Swap (IRS) forwards

Mid	14-Mar-23	13-Mar-23	3 months	6 months
1 year	3.469	3.544	3.774	3.746
2 years	3.542	3.488	3.638	3.565
3 years	3.423	3.357	3.461	3.384
4 years	3.285	3.210	3.312	3.251
5 years	3.198	3.102	3.223	3.177
6 years	3.148	3.036	3.162	3.116
7 years	3.089	3.004	3.108	3.074
8 years	3.067	2.970	3.084	3.055
9 years	3.053	2.959	3.069	3.043
10 years	3.043	2.956	3.060	3.039
12 years	3.041	2.952	3.053	3.033
15 years	3.019	2.929	3.021	2.995
20 years	2.874	2.775	2.871	2.845
25 years	2.713	2.602	2.706	2.680
30 years	2.533	2.451	2.527	2.504
40 years	2.313	2.236	2.306	2.287
50 years	2.154	2.085	2.148	2.131

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	4.941	4.376	1.687
3 years	4.246	4.121	1.730
5 years	3.943	3.853	1.758
7 years	3.811	3.642	1.783
10 years	3.737	3.500	1.813
15 years	3.707	3.449	1.818
20 years	3.635	3.414	1.763
30 years	3.406	3.308	1.653
50 years	2.937	3.056	Not available

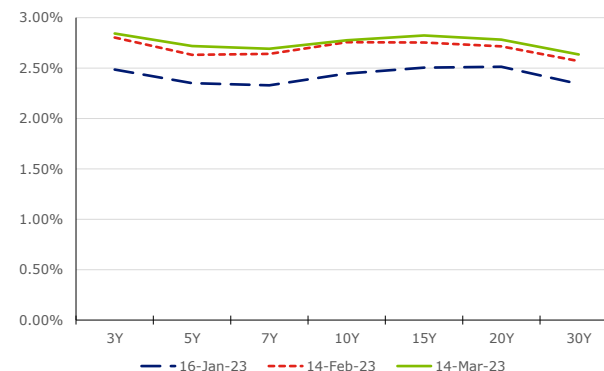
Fixings as of: 14-mrt-23

Money Market

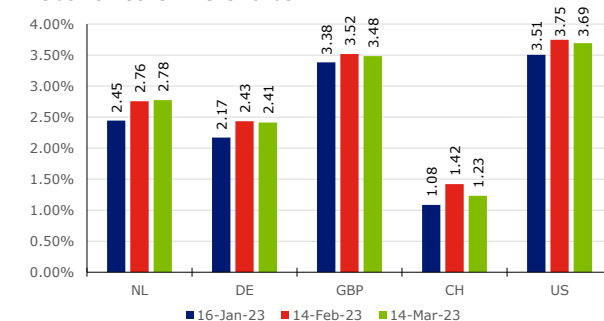
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	2.401	4.556	0.878
1 W	2.378	Not available	0.872
1 M	2.646	4.684	0.884
2 M	Not available	Not available	0.919
3 M	2.957	4.866	0.936
6 M	3.375	5.051	0.729
12 M	3.858	5.143	0.296

Fixings as of: 13-mrt-23

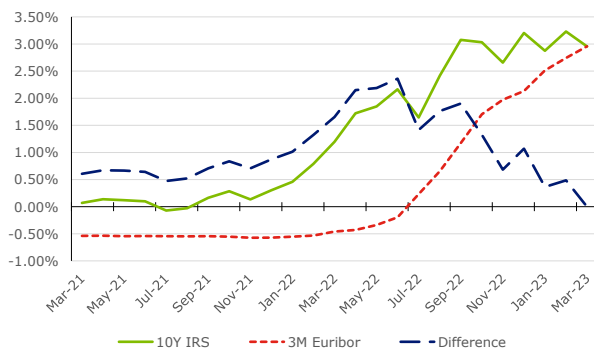
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	14-Mar-23	13-Mar-23	+/-%
EUR/USD	1.073	1.073	-
EUR/GBP	0.883	0.881	+0.23%
EUR/JPY	144.050	142.965	+0.76%
EUR/CHF	0.981	0.979	+0.20%
EUR/DKK	7.446	7.445	+0.01%
EUR/CAD	1.469	1.474	-0.34%
EUR/AUD	1.606	1.609	-0.19%
EUR/CNY	7.377	7.350	+0.37%

Official Policy Rates

