

MARKET INFORMATION

Publication date: 16 March 2023

Euro Interest Rate Swap (IRS) forwards

Mid	15-Mar-23	14-Mar-23	3 months	6 months
1 year	3.337	3.469	3.457	3.529
2 years	3.329	3.542	3.327	3.299
3 years	3.245	3.423	3.225	3.189
4 years	3.151	3.285	3.127	3.092
5 years	3.072	3.198	3.070	3.058
6 years	3.072	3.148	3.044	3.007
7 years	2.982	3.089	2.972	2.955
8 years	2.967	3.067	2.953	2.933
9 years	2.939	3.053	2.934	2.923
10 years	2.942	3.043	2.951	2.955
12 years	3.000	3.041	2.995	2.985
15 years	2.976	3.019	2.962	2.945
20 years	2.815	2.874	2.795	2.772
25 years	2.580	2.713	2.559	2.537
30 years	2.374	2.533	2.359	2.341
40 years	2.193	2.313	2.178	2.161
50 years	2.008	2.154	1.994	1.979

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	4.584	4.187	1.406
3 years	3.967	3.962	1.468
5 years	3.688	3.724	1.513
7 years	3.572	3.529	1.558
10 years	3.524	3.394	1.615
15 years	3.523	3.349	1.620
20 years	3.464	3.311	1.563
30 years	3.253	3.208	1.453
50 years	2.799	2.950	Not available

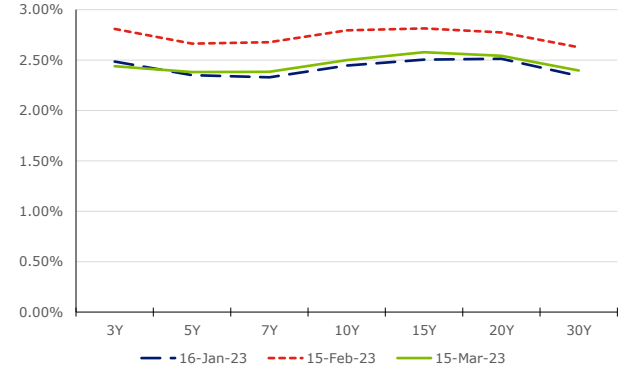
Fixings as of: 15-mrt-23

Money Market

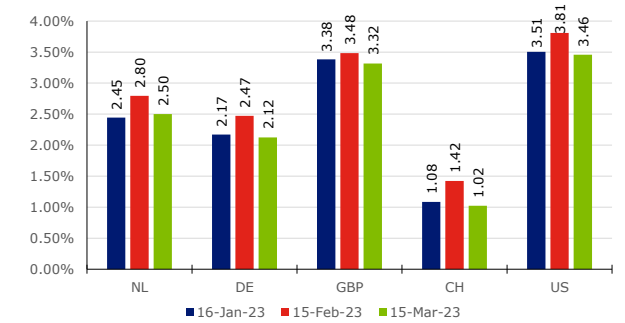
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	2.401	4.554	0.865
1 W	2.317	Not available	0.869
1 M	2.601	4.728	0.883
2 M	Not available	Not available	0.919
3 M	2.753	4.941	0.941
6 M	3.035	4.968	0.735
12 M	3.509	4.992	0.300

Fixings as of: 14-mrt-23

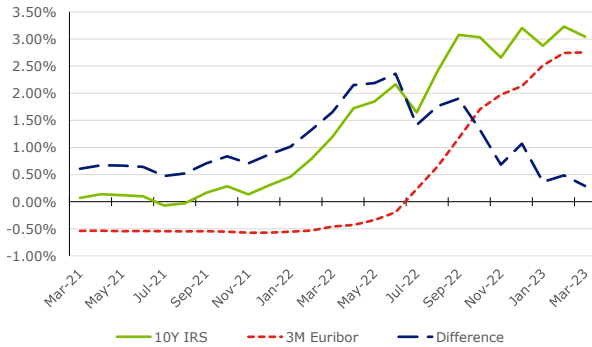
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	15-Mar-23	14-Mar-23	+/-%
EUR/USD	1.058	1.073	-1.40%
EUR/GBP	0.877	0.883	-0.68%
EUR/JPY	141.070	144.050	-2.07%
EUR/CHF	0.987	0.981	+0.61%
EUR/DKK	7.445	7.446	-0.01%
EUR/CAD	1.456	1.469	-0.88%
EUR/AUD	1.598	1.606	-0.50%
EUR/CNY	7.305	7.377	-0.98%

Official Policy Rates

