

MARKET INFORMATION

Publication date: 17 March 2023

Euro Interest Rate Swap (IRS) forwards

Mid	16-Mar-23	15-Mar-23	3 months	6 months
1 year	3.302	3.337	3.486	3.492
2 years	3.318	3.329	3.372	3.330
3 years	3.243	3.245	3.253	3.199
4 years	3.129	3.151	3.138	3.097
5 years	3.065	3.072	3.073	3.042
6 years	3.027	3.072	3.034	3.007
7 years	2.998	2.982	3.006	2.984
8 years	2.982	2.967	2.991	2.973
9 years	2.977	2.939	2.987	2.974
10 years	2.981	2.942	2.990	2.978
12 years	2.990	3.000	2.996	2.984
15 years	2.976	2.976	2.970	2.949
20 years	2.799	2.815	2.788	2.765
25 years	2.601	2.580	2.589	2.567
30 years	2.424	2.374	2.413	2.393
40 years	2.191	2.193	2.181	2.163
50 years	2.021	2.008	2.012	1.997

Foreign IRS

Mid	USD IRS	GBP IRS	CHF IRS
1 year	4.893	4.299	1.595
3 years	4.171	4.041	1.515
5 years	3.852	3.781	1.555
7 years	3.705	3.580	1.595
10 years	3.628	3.443	1.640
15 years	3.594	3.392	1.645
20 years	3.517	3.351	1.588
30 years	3.282	3.247	1.480
50 years	2.824	3.007	Not available

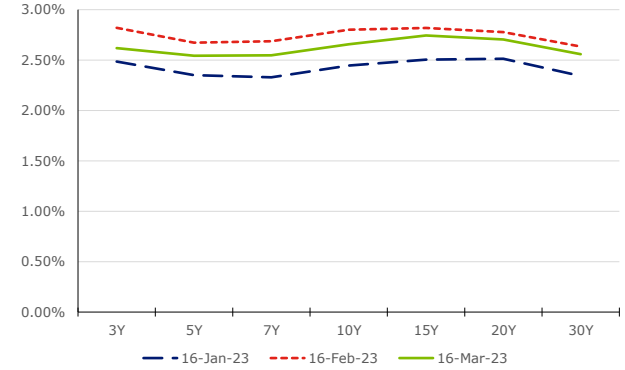
Fixings as of: 16-mrt-23

Money Market

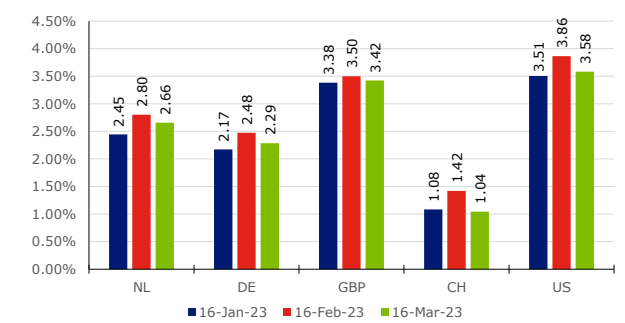
Fixings (act/360)	Euribor	USD LIBOR	CHF LIBOR
O/N*	2.400	4.560	0.862
1 W	2.415	Not available	0.865
1 M	2.615	4.709	0.882
2 M	Not available	Not available	0.919
3 M	2.815	4.907	0.946
6 M	3.131	4.834	0.742
12 M	3.662	4.728	0.305

Fixings as of: 15-mrt-23

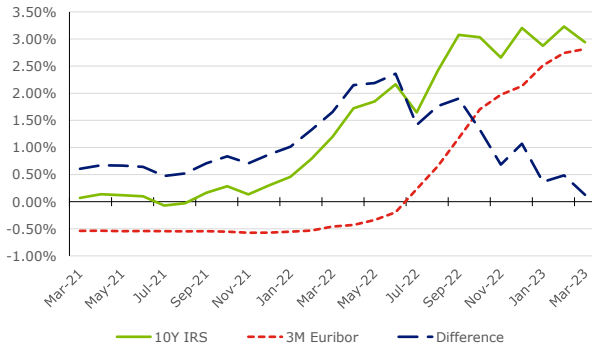
Dutch Government Bond Curve



Yields 10Y Government Bonds



10Y IRS versus 3M Euribor



Currencies

Mid	16-Mar-23	15-Mar-23	+/-%
EUR/USD	1.061	1.058	+0.28%
EUR/GBP	0.876	0.877	-0.11%
EUR/JPY	141.905	141.070	+0.59%
EUR/CHF	0.986	0.987	-0.10%
EUR/DKK	7.447	7.445	+0.03%
EUR/CAD	1.456	1.456	-
EUR/AUD	1.594	1.598	-0.25%
EUR/CNY	7.320	7.305	+0.21%

Official Policy Rates

