

## NOTE

# CALCULATED SPREAD BETWEEN PRE-DESTR AND THE TOM/NEXT RATE

22 March 2022

Based on publicly available data Danmarks Nationalbank has calculated the realised spread between pre-DESTR and the Tom/Next rate for the period 19 March 2021 to 21 March 2022 based on the methodology recommend by the working group on short-term reference rates ([link](#)). The spread has been calculated to 19.0 basis points (0.190 per cent).