

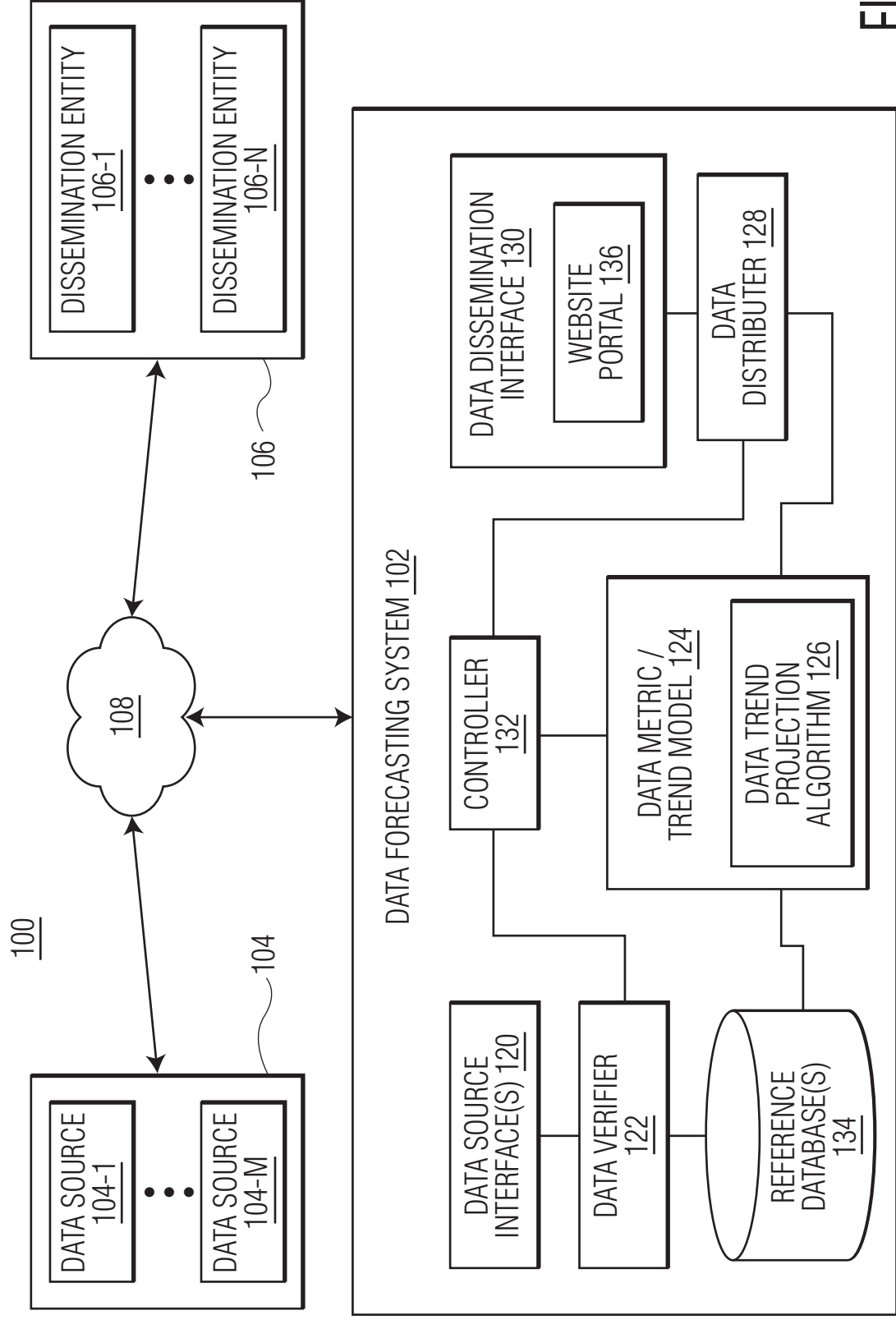


FIG. 1

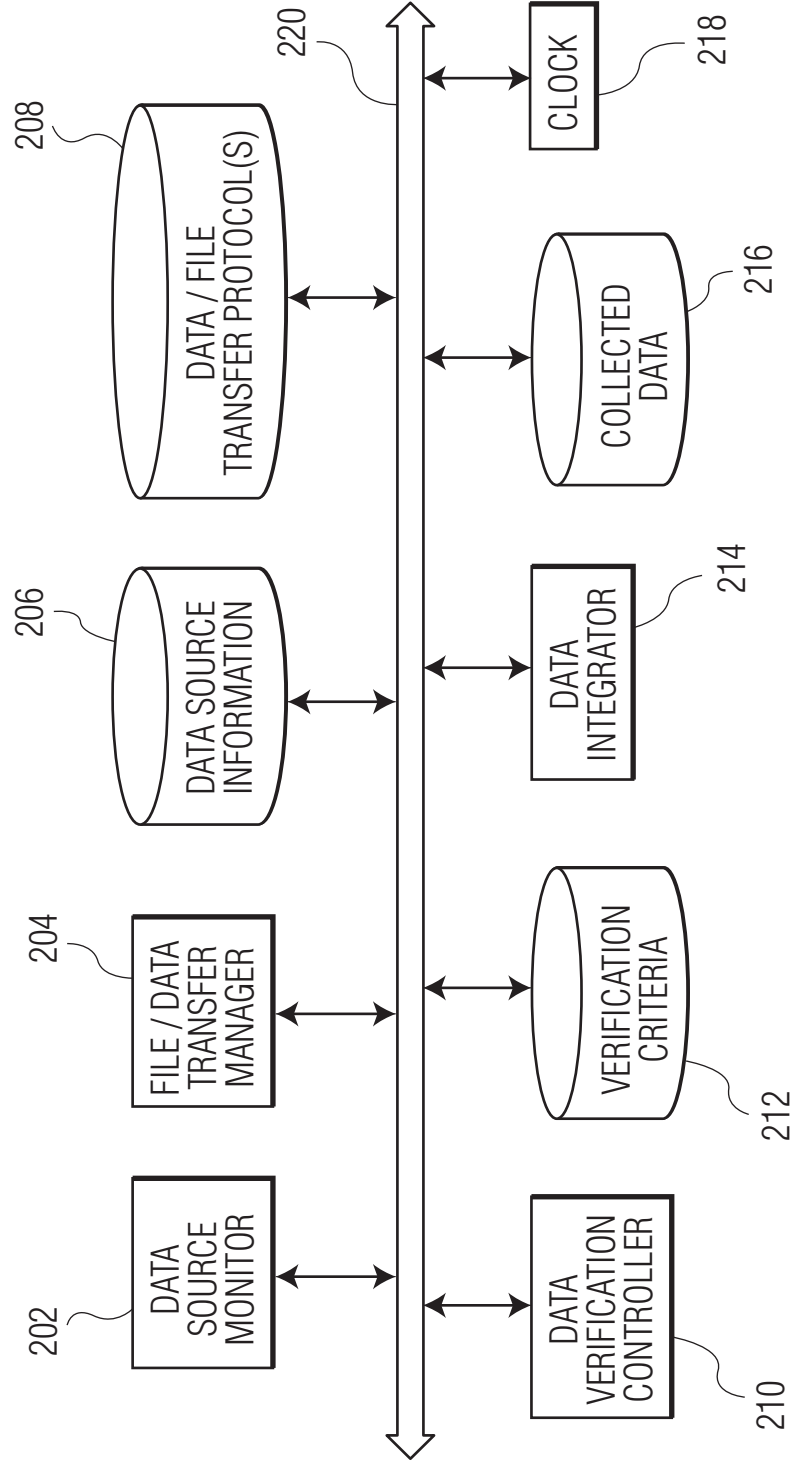


FIG. 2

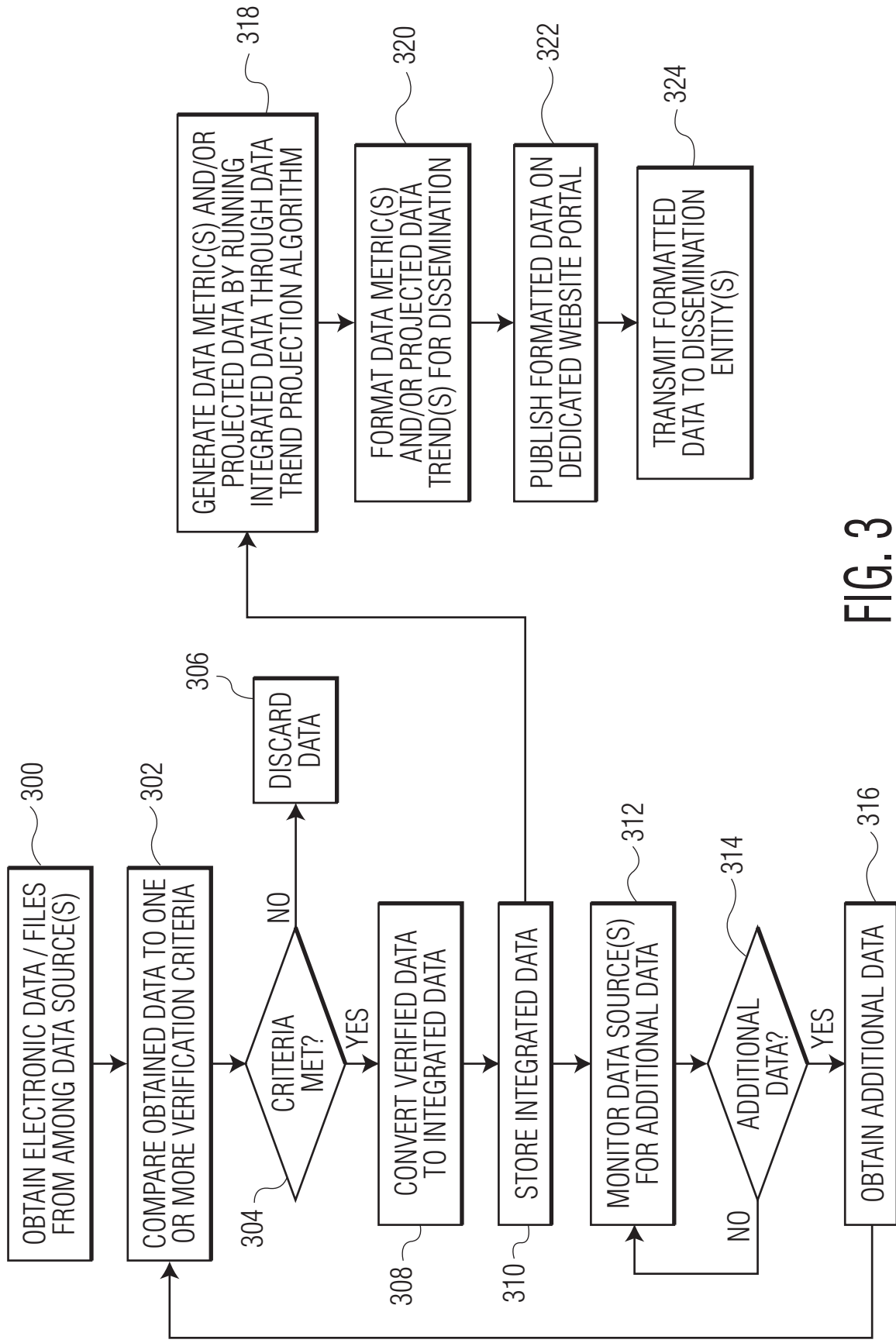


FIG. 3

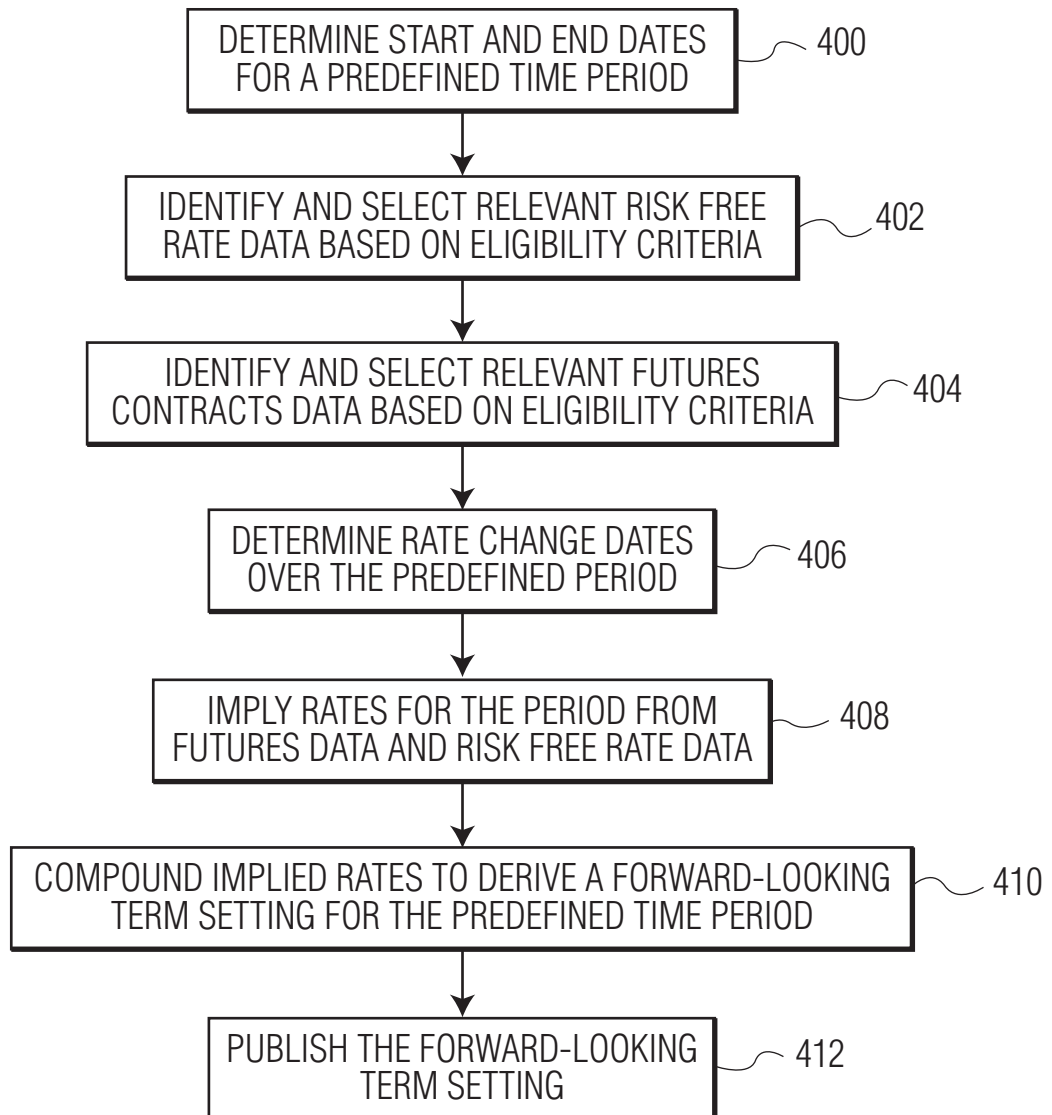


FIG. 4

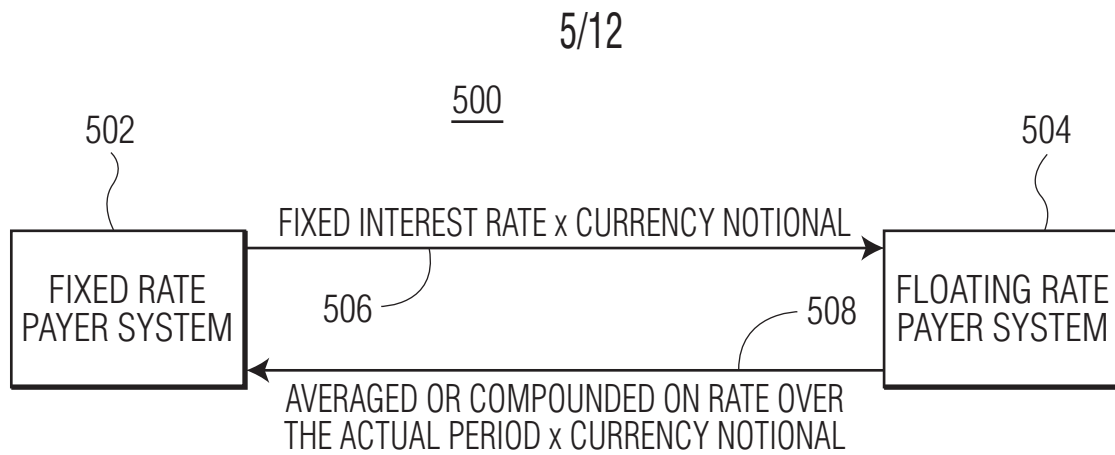


FIG. 5A

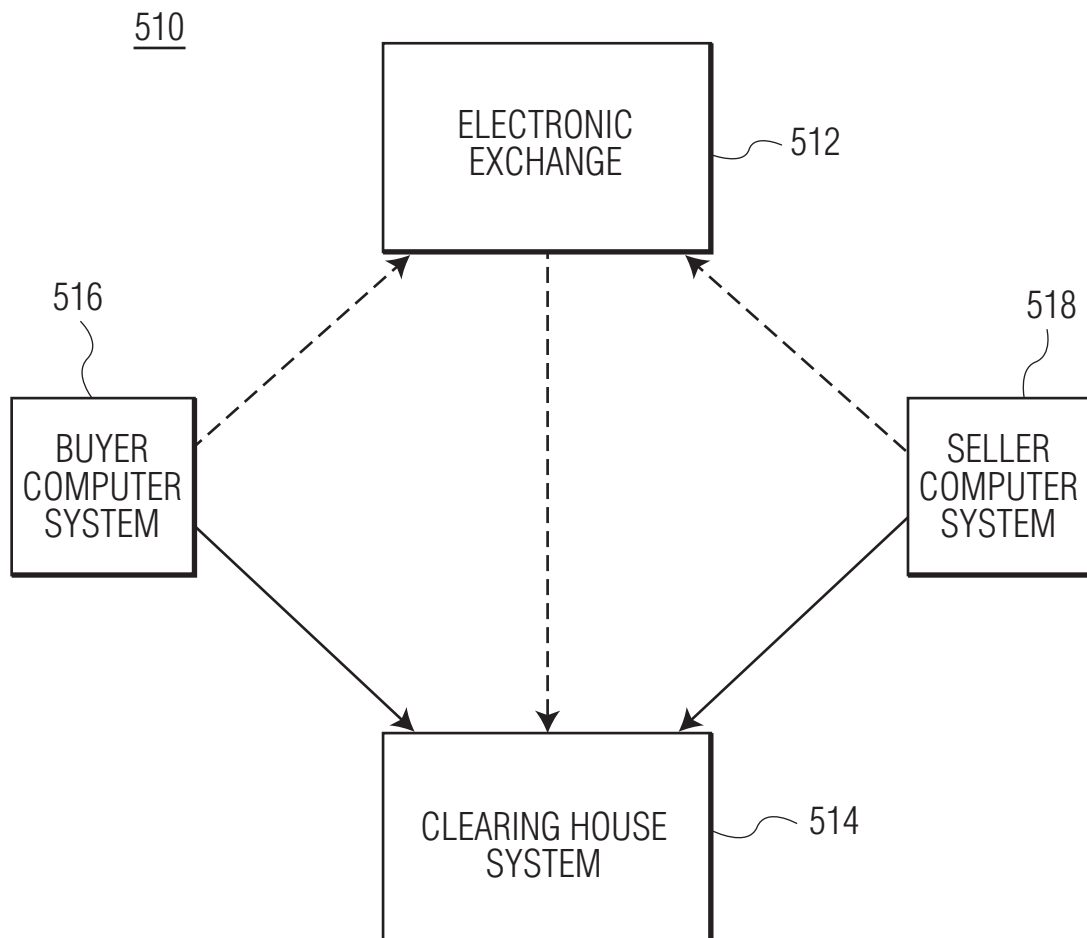


FIG. 5B

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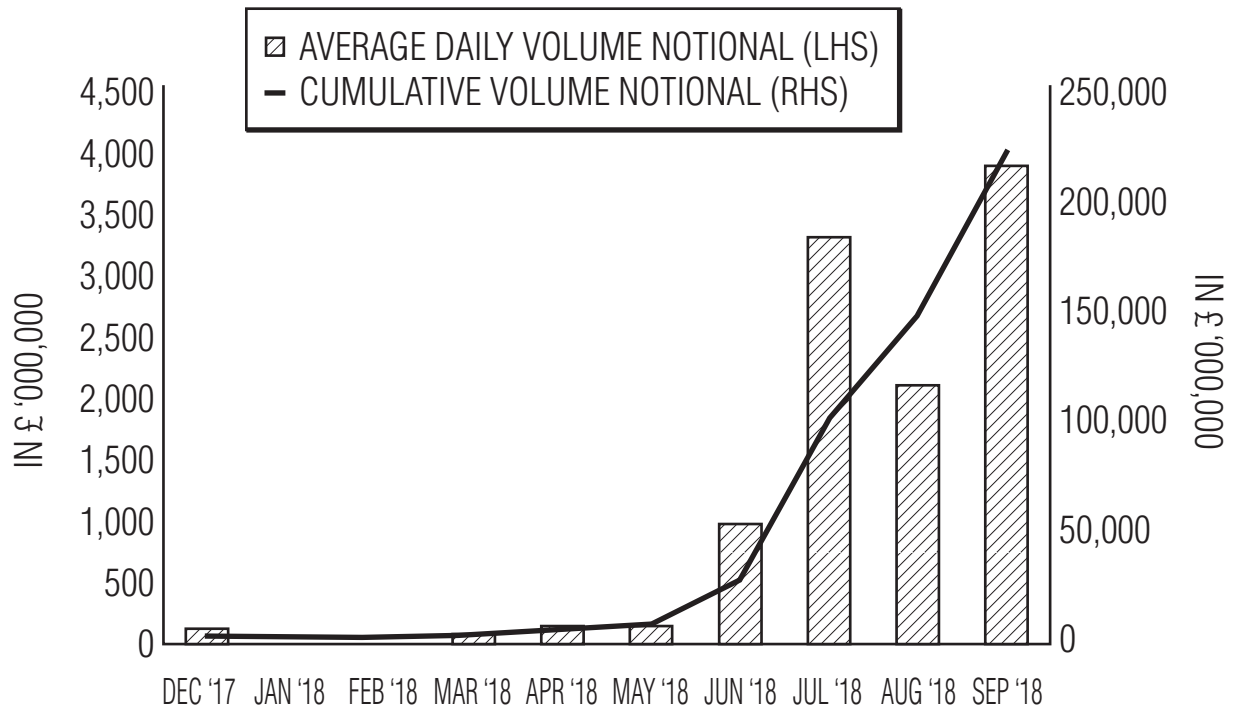


FIG. 6A

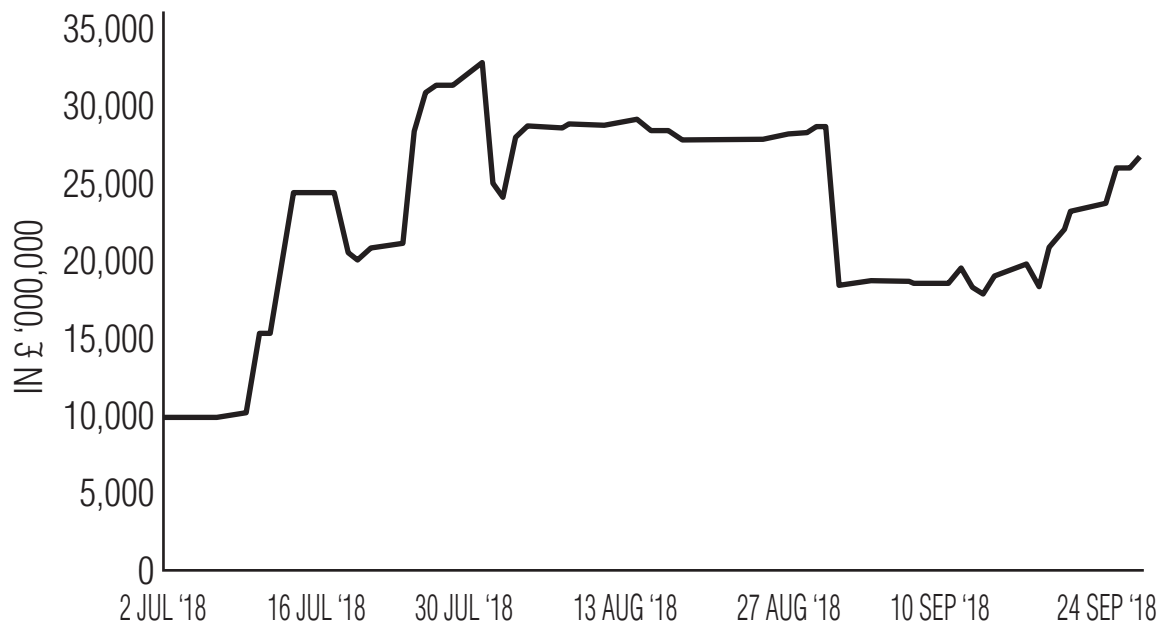


FIG. 6B

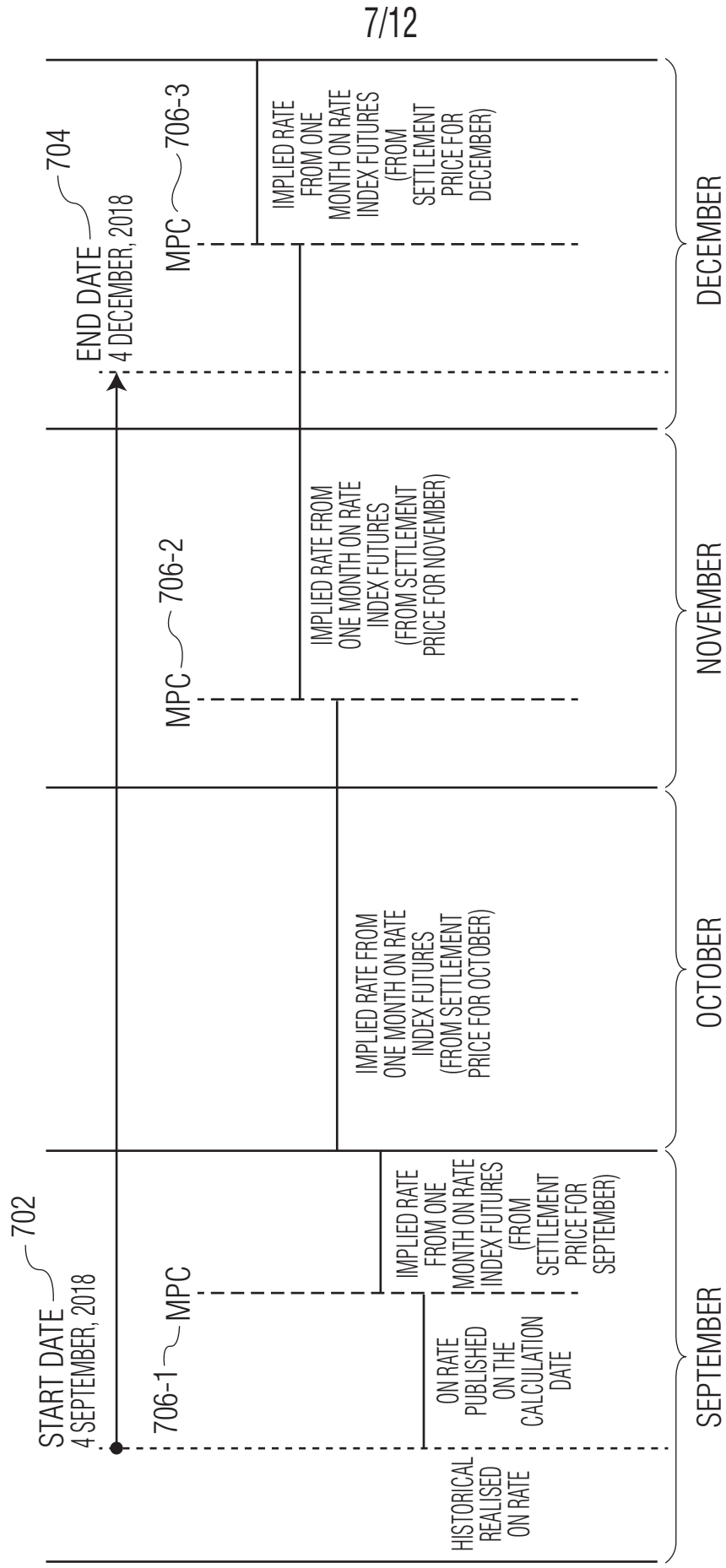


FIG. 7

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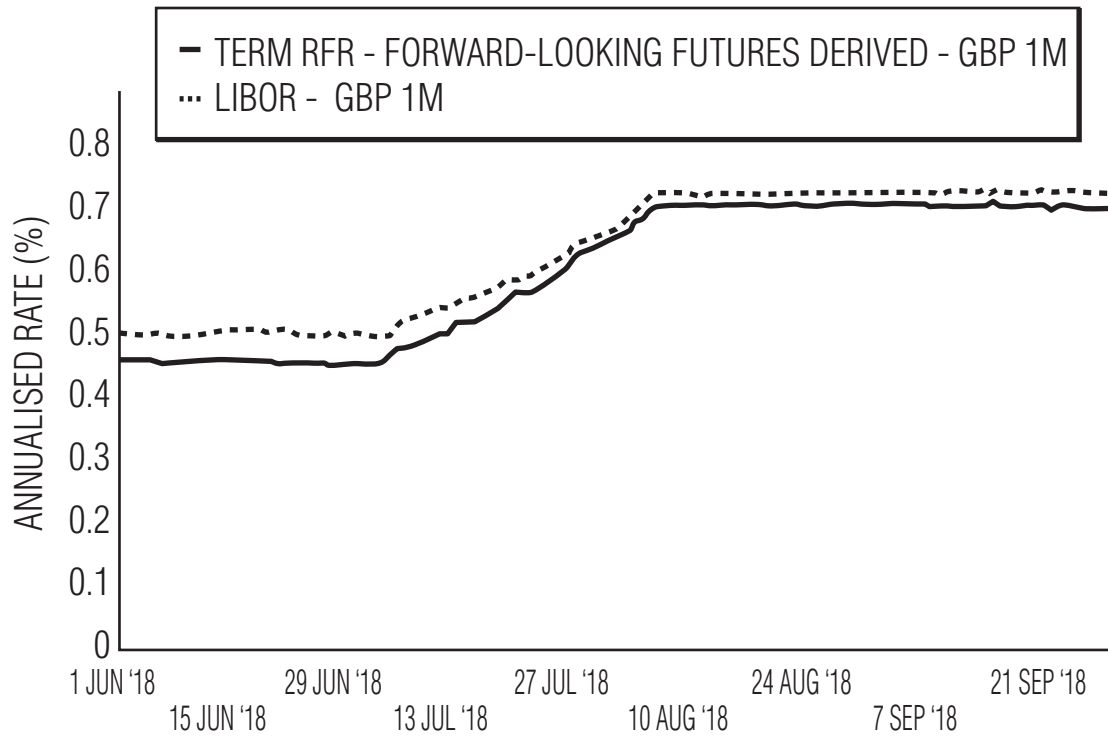


FIG. 8A

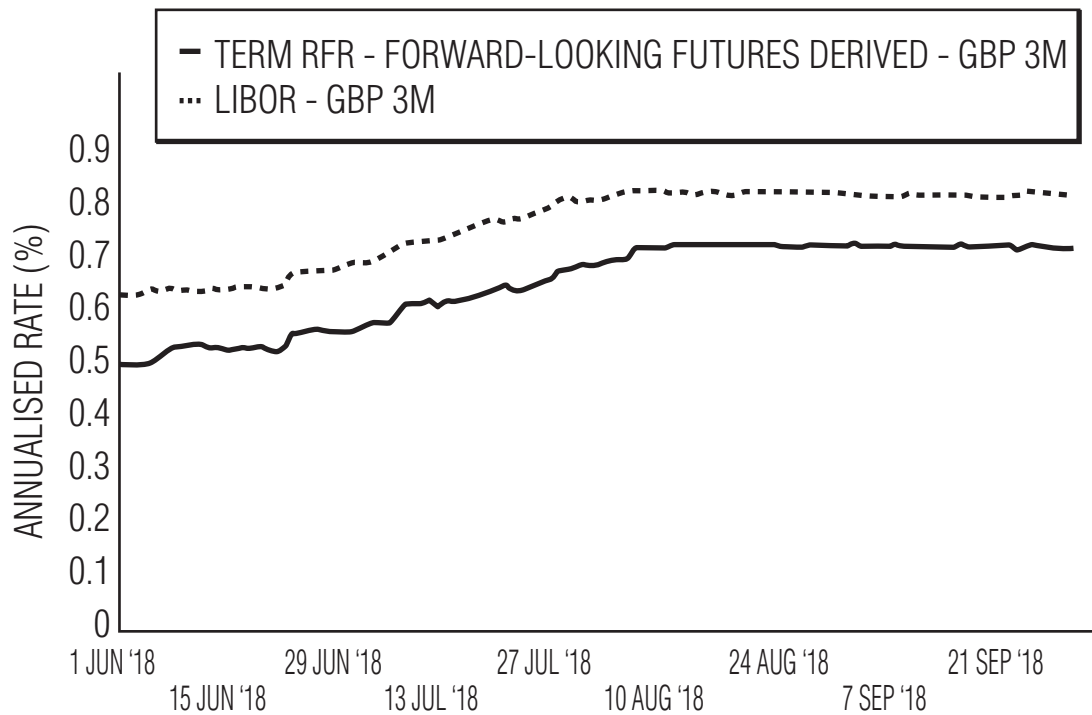


FIG. 8B

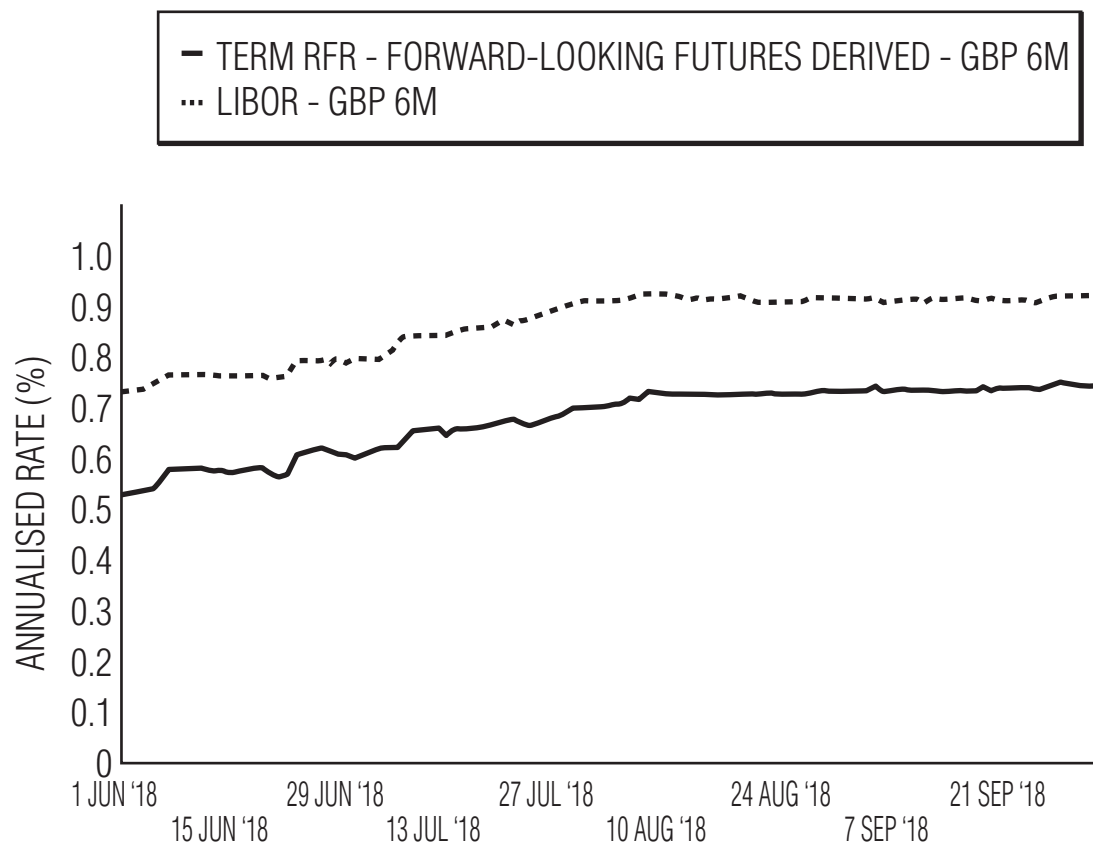


FIG. 8C

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TERM RISK FREE RATES (RFR) PORTAL

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09-OCT-2018

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CURRENCY	RFR BENCHMARK	LAST SETTING (%)	PUBLICATION DATE	PUBLICATION TIME (LONDON TIME)
GBP	SONIA	0.7021	09-OCT-18	09:00
USD	SOFR	2.1600	09-OCT-18	13:00
JPY	TONA	-0.0510	09-OCT-18	02:00
EUR	ESTER	-	-	-

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GBP

TERM RFR - REALISED

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TERM RFR - FORWARD LOOKING

912

TERM	AVERAGE (%)	COMPOUNDED (%)	FUTURES DERIVED (%)	SWAPS DERIVED (%)
1 MONTH	0.7007	0.7009	0.7023	-
3 MONTHS	0.6373	0.6378	0.7084	-
6 MONTHS	0.5464	0.5471	0.7446	-
LAST PUBLISHED (LONDON TIME)	09-OCT-18 11:56	09-OCT-18 11:56	09-OCT-18 11:56	-

FIG. 9A

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USD

TERM RFR - REALISED			TERM RFR - FORWARD LOOKING	
TERM	AVERAGE (%)	COMPOUNDED (%)	FUTURES DERIVED (%)	SWAPS DERIVED (%)
1 MONTH	2.0448	2.0464	–	–
3 MONTHS	1.9539	1.9587	–	–
6 MONTHS	1.8729	1.8817	–	–
LAST PUBLISHED (LONDON TIME)	09-OCT-18 16:16	09-OCT-18 16:16	–	–

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JPY

TERM RFR - REALISED			TERM RFR - FORWARD LOOKING	
TERM	AVERAGE (%)	COMPOUNDED (%)	FUTURES DERIVED (%)	SWAPS DERIVED (%)
1 MONTH	-0.0600	-0.0600	–	–
3 MONTHS	-0.0614	-0.0614	–	–
6 MONTHS	-0.0635	-0.0635	–	–
LAST PUBLISHED (LONDON TIME)	09-OCT-18 11:56	09-OCT-18 11:56	–	–

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EUR

TERM RFR - REALISED			TERM RFR - FORWARD LOOKING	
TERM	AVERAGE (%)	COMPOUNDED (%)	FUTURES DERIVED (%)	SWAPS DERIVED (%)
1 MONTH	–	–	–	–
3 MONTHS	–	–	–	–
6 MONTHS	–	–	–	–
LAST PUBLISHED (LONDON TIME)	–	–	–	–

FIG. 9B

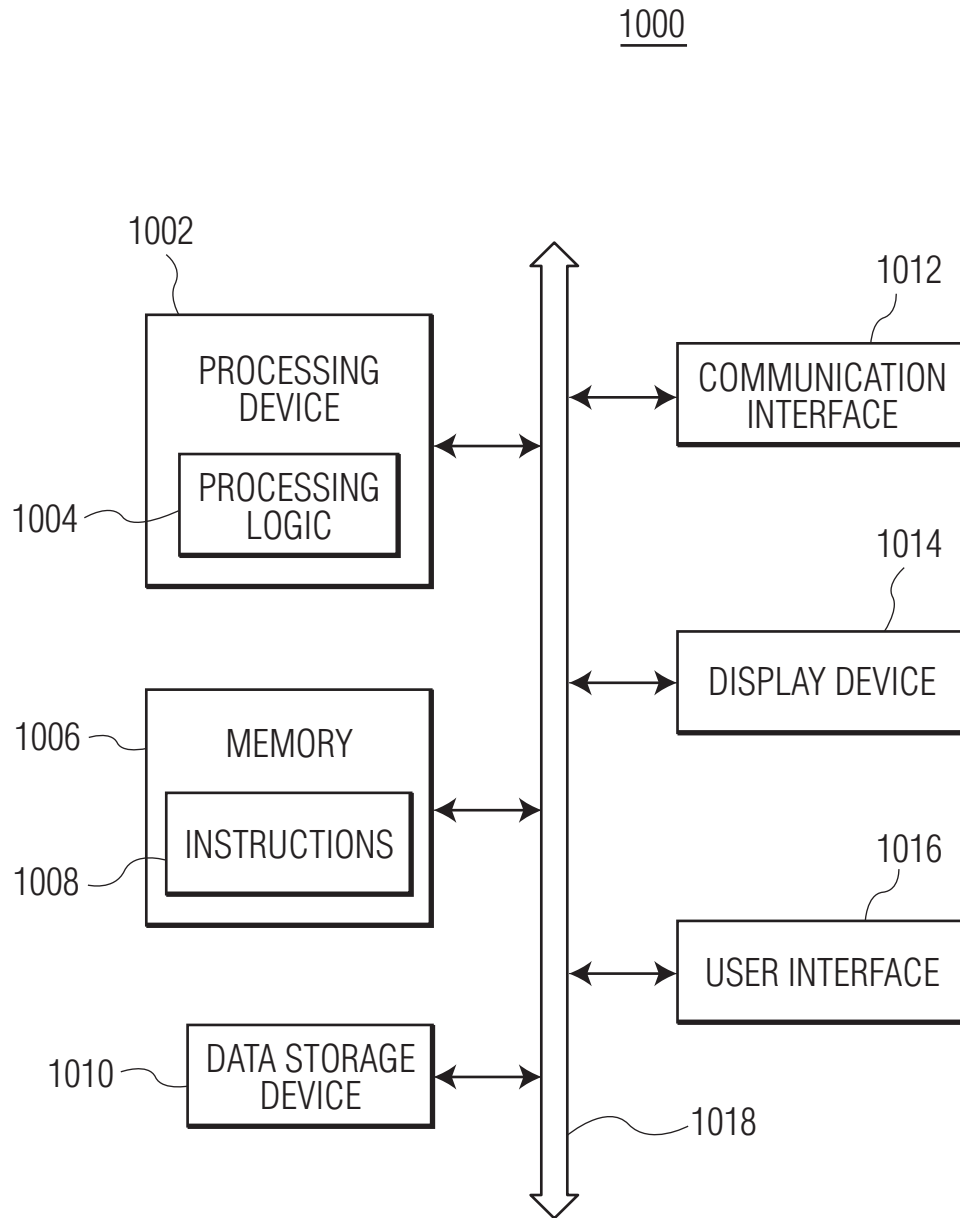


FIG. 10