Benchmark Interest Rates

	AED	USD	EUR	GBP	JPY	CHF	AUD	CAD	KWD
	Base Rate	Target Rate	Dep. Facility	Base Rate	Target Rate	3ML Target	Prime Rate	Disc. Rate	Disc. Rate
Date	16-Feb-24	26-Jul-23	25-Jan-24	01-Feb-24	19-Dec-08	14-Dec-23	08-Nov-23	12-Jul-23	27-Jul-23
Target	5.40	5.50	4.00	5.25	0.10	1.75	4.35	5.00	4.25

	DONIA	SOFR	ESTR	SONIA	TONAR	SARON	AONIA	CORRA
Fixing	16-Feb-24	15-Feb-24	15-Feb-24	15-Feb-24	19-Feb-24	16-Feb-24	18-Feb-24	15-Feb-24
ON ARR	5.15670	5.31000	3.91100	5.18850	-0.00600	1.69381	4.32000	5.04000

	CME TR SOFR	ICE TSRR
Fixing	16-Feb-24	16-Feb-24
1M	5.31585	5.19670
3M	5.31402	5.21040
6M	5.23116	5.17830
1Y	4.97790	4.99500

	AED* EIBOR	USD* OIS SOFR Ask	EUR* OIS ESTR Ask	GBP* OIS SONIA Ask	JPY* OIS TONAR Ask	CHF* OIS SARON Ask	AUD* OIS AONIA Ask	CAD* OIS CORRA Ask	KWD* KIBOR
Date/Tenor	16-Feb-24	16-Feb-24	16-Feb-24	16-Feb-24	19-Feb-24	19-Feb-24	19-Feb-24	16-Feb-24	18-Feb-24
ON	4.96453								4.06250
1W	5.25728	5.32140	3.90860	5.19300	-0.00600	1.69500	4.33130	5.04000	3.81250
1M	5.44932	5.32980	3.91060	5.20200	-0.00200	1.69600	4.33700	5.03500	4.06250
2M	5.39434	5.33820	3.90480	5.20800	0.01400	1.62800	4.33230	5.03500	4.18750
3M	5.33935	5.33320	3.88020	5.21500	0.02800	1.60600	4.33020	5.03000	4.31250
4M	5.26921	5.31980	3.85580	5.21500	0.04000	1.59500	4.32620	5.02500	4.37500
5M	5.19907	5.29540	3.81140	5.20600	0.05500	1.53900	4.31720	5.01500	4.43750
6M	5.12893	5.26610	3.76060	5.19100	0.06700	1.50500	4.30920	5.00000	4.50000
7M	5.13490	5.23530	3.71930	5.17300	0.07900	1.47900	4.29940	4.98000	4.54167
8M	5.14088	5.19860	3.66550	5.14900	0.09100	1.43900	4.28780	4.96500	4.58333
9M	5.14685	5.16080	3.60770	5.12300	0.10600	1.40900	4.27440	4.94000	4.62500
10M	5.15282	5.12270	3.55970	5.09700	0.12000	1.38500	4.25830	4.91500	4.66667
11M	5.15880	5.08340	3.50450	5.06400	0.13300	1.35500	4.24270	4.88500	4.70833
1Y	5.16477	5.04000	3.45000	5.03100	0.14500	1.33600	4.22830	4.85000	4.75000

	(x 3M EIBOR) AED IRS Ask*	USD OIS Ask	EUR OIS Ask	GBP OIS Ask	JPY OIS Ask	CHF OIS Ask	AUD OIS Ask	CAD OIS Ask
Date/Tenor	19-Feb-24	16-Feb-24	16-Feb-24	16-Feb-24	19-Feb-24	19-Feb-24	19-Feb-24	16-Feb-24
2Y	4.76000	4.51900	2.95200	4.58400	0.26600	1.17300	4.02250	4.34900
3Y	4.60000	4.25600	2.72680	4.30700	0.36500	1.14600	3.91750	4.02600
4Y	4.54000	4.11400	2.61040	4.13100	0.44900	1.15400	3.90000	3.81200
5Y	4.48000	4.03200	2.55750	4.01400	0.53400	1.16800	3.93750	3.69200
6Y	4.49500	3.98700	2.53430	3.94100	0.61600	1.19500	4.00000	3.63400
7Y	4.51000	3.95900	2.52920	3.90000	0.70200	1.22500	4.06750	3.60900
8Y	4.57333	3.94100	2.53440	3.88200	0.78000	1.25600	4.13250	3.60400
9Y	4.63667	3.93200	2.54960	3.88000	0.85000	1.28500	4.19000	3.60400
10Y	4.70000	3.92700	2.56910	3.88700	0.91800	1.31300	4.23500	3.60800
12Y	4.75200	3.93000	2.61330	3.91700	1.03700	1.36100	4.31250	3.63700
15Y	4.83000	3.93700	2.66370	3.95300	1.20000	1.40600	4.37750	3.67900

* Interpolated rates are used whenever respective benchmark rates are not available.

	AED EIBOR	USD LIBOR*	EURIBOR
Fixing Date	16-Feb-24	16-Feb-24	16-Feb-24
Value Date	20-Feb-24	20-Feb-24	20-Feb-24
1M	5.44932	5.43033	3.88100
3M	5.33935	5.57563	3.93300
6M	5.12893	5.65942	3.89500
1Y	5.16477		3.64800

** Synthetic (till 30-Sep-2024)*

ISDA Fallback - Static 5-Year Median CAS

1M LIBOR	3M LIBOR	6M LIBOR	1Y LIBOR
05-Mar-21	05-Mar-21	05-Mar-21	05-Mar-21
0.11448	0.26161	0.42826	0.71513

Updated by Treasury Front Office on 19-02-24 8:07 AM