# Benchmark Interest Rates

| | AED | USD | EUR | GBP | JPY | CHF | AUD | CAD | KWD | CNY |
|---|---|---|---|---|---|---|---|---|---|---|
| | ODF /Base Rate | Target Rate | Dep. Facility | Base Rate | Target Rate | 3ML Target | Prime Rate | Disc. Rate | Disc. Rate | 1Y Depo Rate |
| Date | 12-Jun-26 | 10-Dec-25 | 11-Jun-26 | 18-Dec-25 | 22-Dec-25 | 19-Mar-26 | 06-May-26 | 29-Oct-25 | 11-Dec-25 | 24-Oct-15 |
| Target | 3.65 | 3.75 | 2.25 | 3.75 | 0.75 | 0.00 | 4.35 | 2.25 | 3.50 | 1.50 |

| | DONIA | SOFR | ESTR | SONIA | TONAR | SARON | AONIA | CORRA |
|---|---|---|---|---|---|---|---|---|
| Fixing | 12-Jun-26 | 12-Jun-26 | 12-Jun-26 | 12-Jun-26 | 16-Jun-26 | 12-Jun-26 | 16-Jun-26 | 12-Jun-26 |
| ON ARR | 3.90000 | 3.65000 | 1.93100 | 3.73010 | 0.72700 | -0.03766 | 4.35000 | 2.27000 |

| | CME TR SOFR | FTSE TR ESTR | ICE TSRR |
|---|---|---|---|
| Fixing | 15-Jun-26 | 15-Jun-26 | 12-Jun-26 |
| 1M | 3.63639 | 2.17600 | 3.74340 |
| 3M | 3.66747 | 2.21700 | 3.79360 |
| 6M | 3.73413 | 2.33500 | 3.89840 |
| 1Y | 3.88565 | 2.47300 | 4.07680 |

| | 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 | CNH* HIBOR |
|---|---|---|---|---|---|---|---|---|---|---|
| Date/Tenor | 12-Jun-26 | 16-Jun-26 | 15-Jun-26 | 15-Jun-26 | 16-Jun-26 | 15-Jun-26 | 16-Jun-26 | 16-Jun-26 | 15-Jun-26 | 15-Jun-26 |
| ON | 3.35118 | | | | | | | | 2.43750 | 1.43848 |
| 1W | 3.60248 | 3.60100 | 2.18530 | 3.73900 | 0.98201 | -0.02890 | 4.36250 | 2.27000 | 3.18750 | 1.43333 |
| 1M | 3.67252 | 3.64000 | 2.18680 | 3.74400 | 0.98042 | -0.03810 | 4.36750 | 2.27000 | 3.37500 | 1.46667 |
| 2M | 3.71085 | 3.66000 | 2.20310 | 3.76800 | 0.98541 | -0.03820 | 4.38250 | 2.28000 | 3.46875 | 1.50000 |
| 3M | 3.74917 | 3.67500 | 2.21750 | 3.79000 | 0.98555 | -0.03320 | 4.41250 | 2.29000 | 3.56250 | 1.60182 |
| 4M | 3.75019 | 3.70100 | 2.26580 | 3.82200 | 0.99461 | -0.02810 | 4.43500 | 2.30000 | 3.62500 | 1.61232 |
| 5M | 3.75121 | 3.72000 | 2.29710 | 3.85300 | 1.01010 | -0.02520 | 4.45750 | 2.31000 | 3.68750 | 1.62283 |
| 6M | 3.75223 | 3.74100 | 2.32410 | 3.88400 | 1.02785 | -0.02130 | 4.48000 | 2.33000 | 3.75000 | 1.63333 |
| 7M | 3.78660 | 3.77200 | 2.35440 | 3.91600 | 1.05126 | -0.01870 | 4.50000 | 2.35500 | 3.78125 | 1.64129 |
| 8M | 3.82096 | 3.79600 | 2.37830 | 3.94500 | 1.07721 | -0.01500 | 4.51750 | 2.38000 | 3.81250 | 1.64924 |
| 9M | 3.85533 | 3.81500 | 2.39730 | 3.96900 | 1.09869 | -0.00960 | 4.53000 | 2.40000 | 3.84375 | 1.65720 |
| 10M | 3.88970 | 3.84100 | 2.41760 | 3.99400 | 1.12033 | 0.00550 | 4.54250 | 2.43000 | 3.87500 | 1.66515 |
| 11M | 3.92406 | 3.86200 | 2.43270 | 4.01600 | 1.14163 | 0.01020 | 4.55250 | 2.45500 | 3.90625 | 1.67311 |
| 1Y | 3.95843 | 3.88300 | 2.44730 | 4.03500 | 1.16125 | 0.01820 | 4.56000 | 2.48000 | 3.93750 | 1.68106 |

| | (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 | (x 3M HIBOR) CNH IRS Ask* |
|---|---|---|---|---|---|---|---|---|---|
| Date/Tenor | 16-Jun-26 | 16-Jun-26 | 15-Jun-26 | 15-Jun-26 | 16-Jun-26 | 15-Jun-26 | 16-Jun-26 | 16-Jun-26 | 16-Jun-26 |
| 2Y | 4.04000 | 3.93200 | 2.47890 | 4.07100 | 1.41625 | 0.11720 | 4.48250 | 2.66800 | 2.00000 |
| 3Y | 4.06500 | 3.91600 | 2.48430 | 4.07000 | 1.61370 | 0.19310 | 4.42750 | 2.77500 | 2.10000 |
| 4Y | 4.12000 | 3.91000 | 2.51120 | 4.09100 | 1.77895 | 0.25910 | 4.42000 | 2.83400 | 2.15000 |
| 5Y | 4.19000 | 3.92100 | 2.54850 | 4.12600 | 1.92700 | 0.32310 | 4.44500 | 2.88100 | 2.15000 |
| 6Y | 4.24500 | 3.94700 | 2.59200 | 4.17300 | 2.05810 | 0.38510 | 4.49250 | 2.93800 | 2.17500 |
| 7Y | 4.30000 | 3.97800 | 2.64270 | 4.22900 | 2.17938 | 0.44710 | 4.54500 | 3.00200 | 2.20000 |
| 8Y | 4.35000 | 4.01100 | 2.69370 | 4.28800 | 2.29373 | 0.50510 | 4.59750 | 3.06800 | 2.22667 |
| 9Y | 4.40000 | 4.04600 | 2.74610 | 4.35000 | 2.40250 | 0.56620 | 4.65250 | 3.13200 | 2.25333 |
| 10Y | 4.45000 | 4.08200 | 2.79540 | 4.41100 | 2.50310 | 0.61820 | 4.69750 | 3.18900 | 2.28000 |
| 12Y | 4.47438 | 4.15000 | 2.89190 | 4.52200 | 2.68242 | 0.71800 | 4.77500 | 3.29100 | |
| 15Y | 4.98597 | 4.24100 | 3.00320 | 4.65800 | 2.89742 | 0.82100 | 4.86000 | 3.41500 | |

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

| | AED EIBOR | EURIBOR |
|---|---|---|
| Fixing Date | 12-Jun-26 | 12-Jun-26 |
| Value Date | 17-Jun-26 | 16-Jun-26 |
| 1M | 3.67252 | 2.16700 |
| 3M | 3.74917 | 2.38000 |
| 6M | 3.75223 | 2.63900 |
| 1Y | 3.95843 | 2.87400 |

**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 16/06/2026 9:07 AM*