Benchmark Interest Rates

	AED	USD	EUR	GBP	JPY	CHF	AUD	CAD	KWD
	Base Rate	Target Rate	Refin. Rate	Base Rate	Target Rate	3ML Target	Prime Rate	Disc. Rate	Disc. Rate
Date	20-Oct-23	26-Jul-23	17-Oct-23	03-Aug-23	19-Dec-08	21-Sep-23	07-Jun-23	12-Jul-23	27-Jul-23
Target	5.40	5.50	4.50	5.25	0.10	1.75	4.10	5.00	4.25

	DONIA	SOFR	ESTR	SONIA	TONAR	SARON	AONIA	CORRA
Fixing	20-Oct-23	19-Oct-23	19-Oct-23	19-Oct-23	23-Oct-23	20-Oct-23	23-Oct-23	19-Oct-23
ON ARR	4.94980	5.30000	3.90500	5.18730	-0.01000	1.70134	4.07000	5.04000

	CME TR SOFR	ICE TSRR
Fixing	19-Oct-23	20-Oct-23
1M	5.33866	5.21870
3M	5.41193	5.27650
6M	5.48951	5.34960
1Y	5.46961	5.40030

	AED* EIBOR	USD ZC* SOFR OIS	EUR ZC* ESTR OIS	GBP ZC* SONIA OIS	JPY ZC* TONAR OIS	CHF ZC* SARON OIS	AUD ZC* AONIA OIS	CAD ZC* CORRA OIS	KWD* KIBOR
Date/Tenor	20-Oct-23	23-Oct-23	20-Oct-23	20-Oct-23	23-Oct-23	20-Oct-23	23-Oct-23	21-Oct-23	22-Oct-23
ON	5.02733	5.52019	4.03799	5.32303	-0.01014	1.73981	4.15372	5.16807	4.00000
1W	5.14045	5.52215	4.03064	5.32432	-0.02210	1.73940	4.15581	5.15990	3.68750
1M	5.39607	5.53079	4.02662	5.34292	-0.02567	1.73755	4.21268	5.16871	4.00000
2M	5.39804	5.54548	4.03375	5.35537	-0.02337	1.73641	4.24617	5.17895	4.12500
3M	5.40000	5.56549	4.04019	5.37854	-0.01616	1.73988	4.26225	5.18390	4.25000
4M	5.41744	5.58119	4.04106	5.39469	-0.00627	1.74193	4.28389	5.19319	4.33333
5M	5.43489	5.59688	4.04192	5.41084	0.00362	1.74398	4.30552	5.20249	4.41667
6M	5.45233	5.61257	4.04279	5.42699	0.01351	1.74602	4.32716	5.21178	4.50000
7M	5.49167	5.59704	4.02393	5.42631	0.02598	1.74227	4.33978	5.20802	4.53125
8M	5.53101	5.58150	4.00507	5.42564	0.03846	1.73852	4.35240	5.20426	4.56250
9M	5.57035	5.56597	3.98620	5.42497	0.05093	1.73477	4.36502	5.20049	4.59375
10M	5.60968	5.53851	3.95883	5.41339	0.06344	1.72764	4.37208	5.18904	4.62500
11M	5.64902	5.51105	3.93146	5.40181	0.07594	1.72051	4.37914	5.17759	4.65625
1Y	5.68836	5.48359	3.90408	5.39024	0.08844	1.71337	4.38620	5.16613	4.68750

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

	(x 3M EIBOR) ZC AED IRS	ZC SOFR OIS	ZC ESTR OIS	ZC SONIA OIS	ZC TONAR OIS	ZC SARON OIS	ZC AONIA OIS	ZC CORRA OIS
Date/Tenor	23-Oct-23	23-Oct-23	20-Oct-23	20-Oct-23	23-Oct-23	20-Oct-23	23-Oct-23	21-Oct-23
1Y	5.42392	5.48359	3.90408	5.39024	0.08844	1.71337	4.38620	5.16613
2Y	5.12944	5.06879	3.54523	5.14702	0.25318	1.59131	4.36832	4.81456
3Y	5.01832	4.84586	3.33590	4.94509	0.38694	1.57013	4.34810	4.56127
4Y	5.03045	4.74874	3.24350	4.80099	0.50122	1.58542	4.39036	4.36456
5Y	5.06771	4.71216	3.21148	4.69005	0.60907	1.61475	4.47403	4.25978
6Y	5.13528	4.69729	3.20492	4.60512	0.71465	1.65391	4.57305	4.20765
7Y	5.20023	4.68862	3.21580	4.54665	0.81835	1.69072	4.67383	4.19517
8Y	5.24074	4.68599	3.24014	4.51027	0.91027	1.72784	4.74734	4.18751
9Y	5.28190	4.69112	3.27140	4.49274	0.99440	1.75769	4.82354	4.18986
10Y	5.32621	4.69759	3.30866	4.48841	1.07544	1.78985	4.90039	4.18915

	AED EIBOR	USD LIBOR*	EURIBOR
Fixing Date	20-Oct-23	20-Oct-23	20-Oct-23
Value Date	24-Oct-23	24-Oct-23	24-Oct-23
1M	5.39607	5.44613	3.86300
3M	5.40000	5.66008	3.96900
6M	5.45233	5.89774	4.10700
1Y	5.68836		4.18500

** 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 23-10-23 7:57 AM