

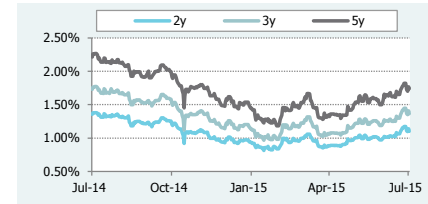
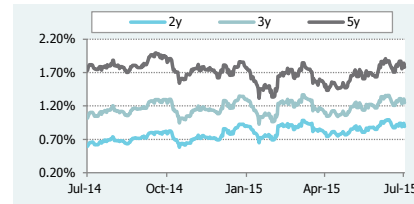
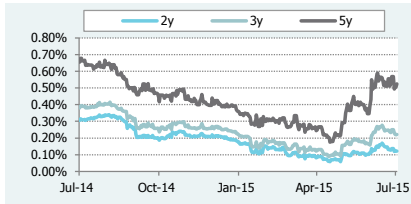
Interest Rates

Swap Rates

EUR	1 Jan	12m high	12m low
2y	0.12%	0.34%	0.06%
3y	0.22%	0.42%	0.09%
5y	0.52%	0.68%	0.18%

USD	1 Jan	12m high	12m low
2y	0.89%	0.99%	0.58%
3y	1.25%	1.37%	0.93%
5y	1.78%	2.00%	1.31%

GBP	1 Jan	12m high	12m low
2y	1.10%	1.38%	0.81%
3y	1.37%	1.77%	0.97%
5y	1.74%	2.27%	1.18%



CHF	1 Jan	12m high	12m low
2y	-0.74%	0.07%	-1.02%
3y	-0.61%	0.12%	-0.99%
5y	-0.24%	0.34%	-0.78%

AUD	1 Jan	12m high	12m low
2y	2.17%	2.89%	1.91%
3y	2.32%	3.07%	1.97%
5y	2.71%	3.41%	2.16%

JPY	1 Jan	12m high	12m low
2y	0.16%	0.19%	0.11%
3y	0.18%	0.20%	0.11%
5y	0.33%	0.33%	0.16%

Floating Rates

EURIBOR	1 Jan	12m high	12m low
3m	-0.02%	0.21%	-0.02%

USD LIBOR	1 Jan	12m high	12m low
3m	0.28%	0.29%	0.23%

GBP LIBOR	1 Jan	12m high	12m low
3m	0.58%	0.58%	0.55%

CHF LIBOR	1 Jan	12m high	12m low
3m	-0.79%	0.02%	-0.964%

AUD LIBOR	1 Jan	12m high	12m low
3m	2.14%	2.79%	2.13%

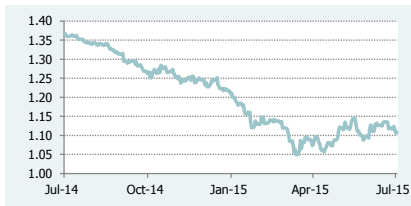
JPY LIBOR	1 Jan	12m high	12m low
3m	0.10%	0.13%	0.09%

FX Rates

EUR/USD	1 Jan	12m high	12m low
Spot	1.1084	1.3679	1.0496
1m fwd	1.1088	1.3684	1.0497
3m fwd	1.1098	1.3694	1.0499
6m fwd	1.1117	1.3713	1.0504
12m fwd	1.1169	1.3768	1.0522

GBP/USD	1 Jan	12m high	12m low
Spot	1.5609	1.7166	1.4632
1m fwd	1.5577	1.7164	1.4627
3m fwd	1.5599	1.7157	1.4618
6m fwd	1.5590	1.7151	1.4598
12m fwd	1.5579	1.7156	1.4537

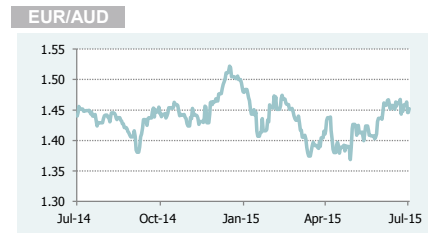
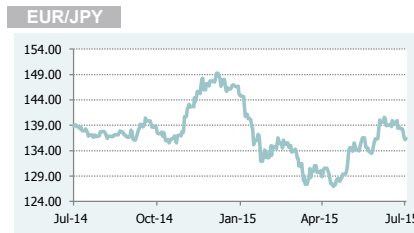
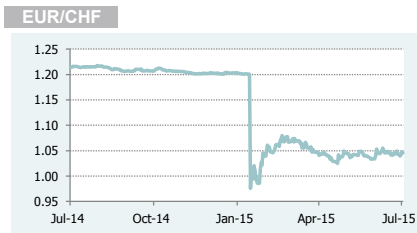
GBP/EUR	1 Jan	12m high	12m low
Spot	1.4082	1.4154	1.2449
1m fwd	1.4074	1.4150	1.2439
3m fwd	1.4055	1.4141	1.2421
6m fwd	1.4024	1.4123	1.2389
12m fwd	1.3947	1.4071	1.2310



EUR	1 Jan	12m high	12m low
EUR/GBP	0.7102	0.8033	0.7064
EUR/CHF	1.0460	1.2176	0.9755
EUR/JPY	136.40	149.23	126.95
EUR/AUD	1.4522	1.5223	1.3685
EUR/CAD	1.3900	1.4715	1.3117

GBP	1 Jan	12m high	12m low
GBP/EUR	1.4082	1.4154	1.2449
GBP/CHF	1.4727	1.5519	1.2739
GBP/JPY	192.10	195.43	169.69
GBP/AUD	2.0451	2.0566	1.7350
GBP/CAD	1.9575	1.9662	1.7586

USD	1 Jan	12m high	12m low
USD/GBP	0.6406	0.6834	0.5826
USD/CHF	0.9435	1.0201	0.8392
USD/JPY	123.07	125.63	101.18
USD/AUD	1.3103	1.3176	1.0530
USD/CAD	1.2540	1.2788	1.0632

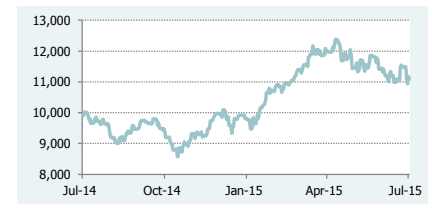
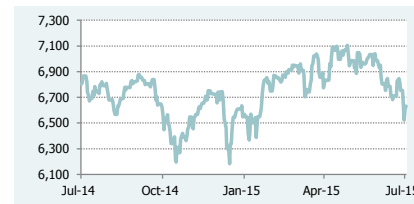
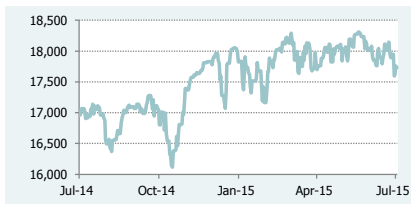


Stock Markets

US	1 Jan	12m high	12m low
Dow Jones	17,730	18,312	16,117

UK	1 Jan	12m high	12m low
FTSE 100	6,630	7,104	6,183

Germany	1 Jan	12m high	12m low
Dax	11,099	12,375	8,572

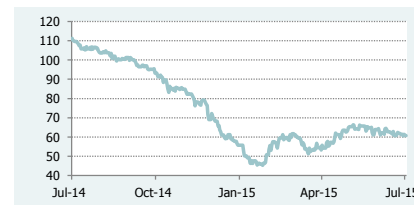
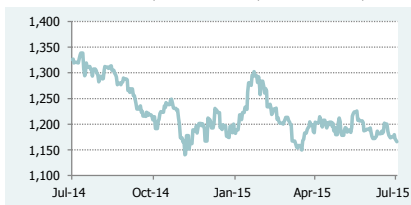


Commodities

Gold	1 Jan	12m high	12m low
USD/oz	1,166	1,339	1,141

Oil - Brent	1 Jan	12m high	12m low
USD/barrel	60.78	111.32	45.25

Copper	1 Jan	12m high	12m low
USD/Mt	5,795	7,175	5,395



Swap Rates based on Market Standard Payment Frequencies (Fixed and Floating): EUR (Annual and Semi-Annual), USD (Semi-Annual and Quarterly), GBP (Semi-Annual and Semi-Annual), CHF (Annual and Semi-Annual), AUD (Semi-Annual and Semi-Annual) and SEK (Annual and Quarterly)
 Cap Premiums based on Market Standard Payment Frequencies: EUR (Semi-Annual), USD (Quarterly), GBP (Semi-Annual), CHF (Semi-Annual), AUD (Semi-Annual), SEK (Quarterly). Pricing shown does not include any adjustment the banks may make for execution or counterparty credit risk