

Nov 24th 2014			Nov 25th 2014			Nov 26th 2014			Nov 27th 2014			Nov 28th 2014		
Maturity	Fwd pts	Outright	Maturity	Fwd pts	Outright	Maturity	Fwd pts	Outright	Maturity	Fwd pts	Outright	Maturity	Fwd pts	Outright
01 October 2015	0.0045	0.7966	01 October 2015	0.0044	0.7984	01 October 2015	0.0044	0.7963	01 October 2015	0.0043	0.7966	01 October 2015	0.0044	0.8002
02 November 2015	0.0051	0.7972	02 November 2015	0.0050	0.7990	02 November 2015	0.0050	0.7969	02 November 2015	0.0049	0.7972	02 November 2015	0.0050	0.8008
01 December 2015	0.0057	0.7978	01 December 2015	0.0055	0.7995	01 December 2015	0.0055	0.7974	01 December 2015	0.0055	0.7978	01 December 2015	0.0055	0.8013
04 January 2016	0.0064	0.7985	04 January 2016	0.0063	0.8003	04 January 2016	0.0062	0.7981	04 January 2016	0.0062	0.7985	04 January 2016	0.0062	0.8020
01 February 2016	0.0071	0.7992	01 February 2016	0.0069	0.8009	01 February 2016	0.0068	0.7987	01 February 2016	0.0068	0.7991	01 February 2016	0.0068	0.8026
01 March 2016	0.0077	0.7998	01 March 2016	0.0076	0.8016	01 March 2016	0.0074	0.7993	01 March 2016	0.0074	0.7997	01 March 2016	0.0075	0.8033
01 April 2016	0.0085	0.8006	01 April 2016	0.0083	0.8023	01 April 2016	0.0081	0.8000	01 April 2016	0.0082	0.8005	01 April 2016	0.0082	0.8040
03 May 2016	0.0092	0.8013	03 May 2016	0.0091	0.8031	03 May 2016	0.0089	0.8008	03 May 2016	0.0090	0.8013	03 May 2016	0.0089	0.8047
01 June 2016	0.0100	0.8021	01 June 2016	0.0098	0.8038	01 June 2016	0.0095	0.8014	01 June 2016	0.0098	0.8021	01 June 2016	0.0096	0.8054
01 July 2016	0.0108	0.8029	01 July 2016	0.0106	0.8046	01 July 2016	0.0104	0.8023	01 July 2016	0.0105	0.8028	01 July 2016	0.0104	0.8062
01 August 2016	0.0117	0.8038	01 August 2016	0.0114	0.8054	01 August 2016	0.0112	0.8031	01 August 2016	0.0113	0.8036	01 August 2016	0.0113	0.8071
01 September 2016	0.0126	0.8047	01 September 2016	0.0124	0.8064	01 September 2016	0.0120	0.8039	01 September 2016	0.0120	0.8043	01 September 2016	0.0121	0.8079
Spot rate	0.7921		Spot rate	0.7940		Spot rate	0.7919		Spot rate	0.7923		Spot rate	0.7958	
2014 average outright	0.8004		2014 average outright	0.8021		2014 average outright	0.7999		2014 average outright	0.8003		2014 average outright	0.8038	
2014 YTD average	0.8083		2014 YTD average	0.8082		2014 YTD average	0.8081		2014 YTD average	0.8081		2014 YTD average	0.8080	

Nov 25th 0.8004
Nov 26th 0.8021
Nov 27th 0.7999
Nov 28th 0.8003
Nov 29th 0.8038

Overall Average 0.8013