

08:11 17AUG15 MARTIN BROKERS UK PLC UK61438 RPMA

SONIA/LIBORS

| SONIA | MID | DATE | MID | BASIS | MPC DATES | MID |
|-------|-------|--------|-------|-------|-----------|-----|
| 1M | 0.460 | Sep/15 | 12.45 | 12M | 14.12 | |
| 2M | 0.460 | Dec/15 | 13.05 | 18M | 15.03 | |
| 3M | 0.465 | Mar/16 | 14.70 | 24M | 16.20 | |
| 4M | 0.471 | Jun/16 | 16.00 | 3Y | 18.09 | |
| 5M | 0.477 | Sep/16 | 18.05 | 4Y | 19.24 | |
| 6M | 0.488 | Dec/16 | 19.60 | 5Y | 19.94 | |
| 9M | 0.536 | Mar/17 | 19.90 | 6Y | 20.32 | |
| 10M | 0.551 | Jun/17 | 20.50 | 7Y | 20.52 | |
| 11M | 0.565 | Sep/17 | 21.30 | 8Y | 20.55 | |
| 12M | 0.582 | Dec/17 | 22.20 | 9Y | 20.47 | |
| 15M | 0.637 | Mar/18 | 22.60 | 10Y | 20.43 | |
| 18M | 0.697 | Jun/18 | 23.00 | 12Y | 19.83 | |
| | | | | 15Y | 18.20 | |
| | | | | 20Y | 15.78 | |
| | | | | 30Y | 13.19 | |
| | | | | 40Y | 11.80 | |

12x24 1.052
24X36 1.447

STG DEPOSITS/ CDS

| ASK | BID | ASK | BID | | |
|-----|------|--------|-----|------|--------|
| ON | 0.50 | - 0.35 | 6M | 0.84 | - 0.74 |
| 1M | 0.55 | - 0.40 | 9M | 0.92 | - 0.82 |
| 3M | 0.59 | - 0.52 | 12M | 1.10 | - 0.95 |

WWW.UK-LOCALS.COM FOR STG DEPO RATES AND ONLINE D

GBPFXWD=MBGL Q MARTIN BROKERS LINKED DISPLAYS RPMA

GBP/USD FX Forward Swap Points

| ON | | | DEALING |
|-----|--------|--------|--------------------------------|
| TN | -0.11 | -0.10 | MARTIN BRKRS LON 13JUL15 07:59 |
| SN | -0.11 | -0.10 | MARTIN BRKRS LON 16AUG15 10:36 |
| SW | -0.75 | -0.70 | MARTIN BRKRS LON 16AUG15 10:36 |
| 2W | -1.49 | -1.44 | MARTIN BRKRS LON 13AUG15 15:58 |
| 3W | -2.23 | -2.18 | MARTIN BRKRS LON 14AUG15 16:22 |
| 1M | -3.49 | -3.42 | MARTIN BRKRS LON 17AUG15 07:52 |
| 2M | -5.65 | -5.50 | MARTIN BRKRS LON 17AUG15 09:30 |
| 3M | -8.05 | -7.90 | MARTIN BRKRS LON 15AUG15 00:00 |
| 4M | -10.50 | -10.10 | MARTIN BRKRS LON 17AUG15 09:32 |
| 5M | -11.30 | -10.90 | MARTIN BRKRS LON 17AUG15 09:32 |
| 6M | -13.20 | -12.70 | MARTIN BRKRS LON 17AUG15 09:37 |
| 7M | | | MARTIN BRKRS LON 17AUG15 09:15 |
| 8M | | | MARTIN BRKRS LON : |
| 9M | -16.25 | -15.25 | MARTIN BRKRS LON 17AUG15 09:39 |
| 10M | | | MARTIN BRKRS LON : |
| 11M | | | MARTIN BRKRS LON : |
| 1Y | -17.50 | -16.00 | MARTIN BRKRS LON 17AUG15 09:39 |
| 15M | -15.50 | -14.00 | MARTIN BRKRS LON 17AUG15 09:39 |
| 18M | -11.75 | -9.75 | MARTIN BRKRS LON 17AUG15 09:39 |
| 2Y | -1.75 | 3.25 | MARTIN BRKRS LON 17AUG15 09:39 |
| 3Y | | | MARTIN BRKRS LON : |



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FX Forwards and NDFs:
Points, Outrights and Yields

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IRS, Cross Currency Swaps, Basis Swaps, Spreads, OIS, FRAs

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| RATES | | | | | | | |
|---|-----|---|-----|--|-----|-------------------------------|-----|
| <input type="checkbox"/> Cross Currency Swaps | | <input type="checkbox"/> Currency Basis Swaps | | <input type="checkbox"/> Overnight Index Swaps | | <input type="checkbox"/> FRAs | |
| GHS | UGX | CHF | JPY | EUR | SEK | CHF | SEK |
| KES | ZMK | EUR | USD | GBP | | NOK | |
| NGN | | GBP | | | | | |
| <input type="checkbox"/> Interest Rate Swaps | | <input type="checkbox"/> OIS / IBOR Basis Swaps | | <input type="checkbox"/> FRA / OIS Spreads | | | |
| NOK | SEK | EUR | GBP | EUR | GBP | | |



| FX & MONEY MARKETS | | | | | | | |
|--------------------------------------|-----|-------------------------------|-----|--|-----|--|-----|
| <input type="checkbox"/> FX Forwards | | <input type="checkbox"/> NDFs | | <input type="checkbox"/> Cash Deposits | | <input type="checkbox"/> Implied Cash Deposits | |
| CHF | NGN | AOA | NGN | DKK | NOK | AZN | UAH |
| CNH | NOK | AZN | UAH | EUR | SEK | NGN | |
| DKK | RSD | GHS | ZMW | GBP | USD | | |
| EUR | SEK | KES | | | | | |
| GBP | SGD | | | | | | |
| GHS | THB | | | | | | |
| HKD | ZAR | | | | | | |
| JPY | | | | | | | |

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10:34 15AUG15 MARTIN BROKERS (UK) PLC UK61438 RPMI
RPM A SONIA. RONIA. BASIS + CASH. CD'S RPMR HKD. SGD THB CNH FORWARDS
RPMX EURO FORWARDS. EONIA + CASH RISK ISK FORWARDS
MB41 FORWARD CABLE RPSS AFRICAN FWDS
RPM M USD CASH RPZR ZAR AOA MZN FORWARDS
RPM U SWISS FORWARDS RPBE EUR-USD BASIS
RPM B SCANDI CASH. SEK OIS + FRA RPBS GBP-USD BASIS
RPM Y SCANDI FRA + IRS RPBY USD-JPY BASIS
RIB A SEK RIBA + STINA RPBE S EUR-GBP BASIS
RPE O EONIA OBS PRODUCTS RPBC USD-CHF BASIS
RPM J JPY FORWARDS

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