



TITLE: CMS rate fixings

Maturity EURIBOR BASIS - EUR

1Y	-0.544
2Y	-0.489
3Y	-0.445
4Y	-0.401
5Y	-0.351
6Y	-0.297
7Y	-0.24
8Y	-0.18
9Y	-0.12
10Y	-0.061
12Y	0.05
15Y	0.179
20Y	0.284
25Y	0.297
30Y	0.27

Maturity LIBOR BASIS - USD

USD CMS2Y	0.309
USD CMS10Y	1.335

Maturity BBSW BASIS - AUD

AUD MID 2Y	0.21
AUD MID 10Y	1.325

Date 8/30/2021





