

Money Market and Swap Notes Open End

Interest rates for the period 01.03.12 to 01.06.12

01.03.2012	CHF	EUR	USD	GBP	NOK	AUD	NZD	SEK	ZAR	TRY
6 Months Fixing 01.03.2012 Valor number	0.0550% 204 9435	1.1770% 204 9441	0.6582% 204 9445	1.2563% 204 9452	2.7850% 268 4020	4.6510% 455 1359	3.0110% 105 0428	2.4050% 11244082	5.7600% 11100585	9.4850% 11165109
2 Years Fixing 01.03.2012 Valor number	0.0890% 204 9437	1.0870% 204 9442	0.5470% 204 9448	1.2370% 204 9455	2.7750% 268 4022	-	-	-	-	-
5 Years Fixing 01.03.2012 Valor number	0.3760% 204 9438	1.5490% 204 9443	1.1470% 204 9450	1.5830% 204 9456	3.1000% 268 4023	-	-	-	-	-
10 Years Fixing 01.03.2012 Valor number	1.0300% 204 9440	2.2630% 204 9444	2.1120% 204 9451	2.4090% 204 9457	3.5600% 268 4025	-	-	-	-	-

Source: Bank Vontobel AG