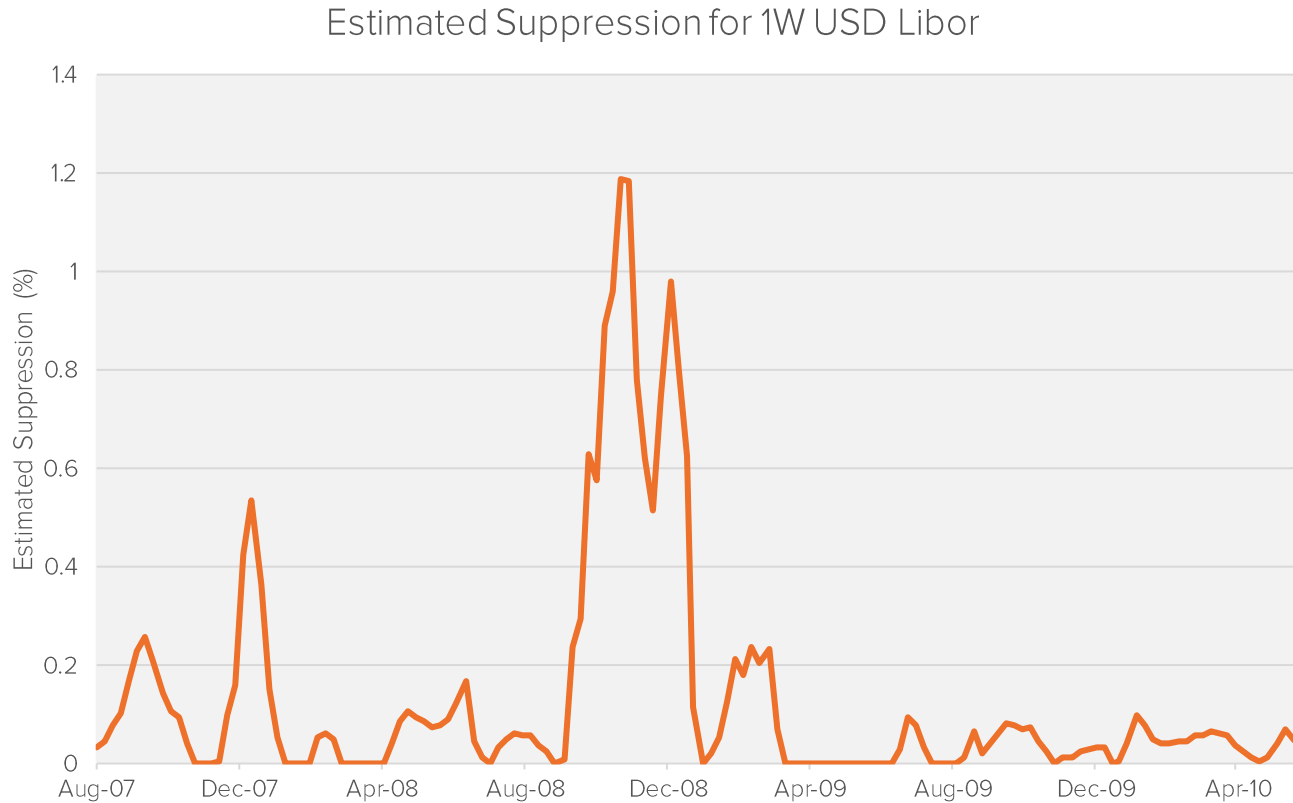


Average Suppression – All Tenures

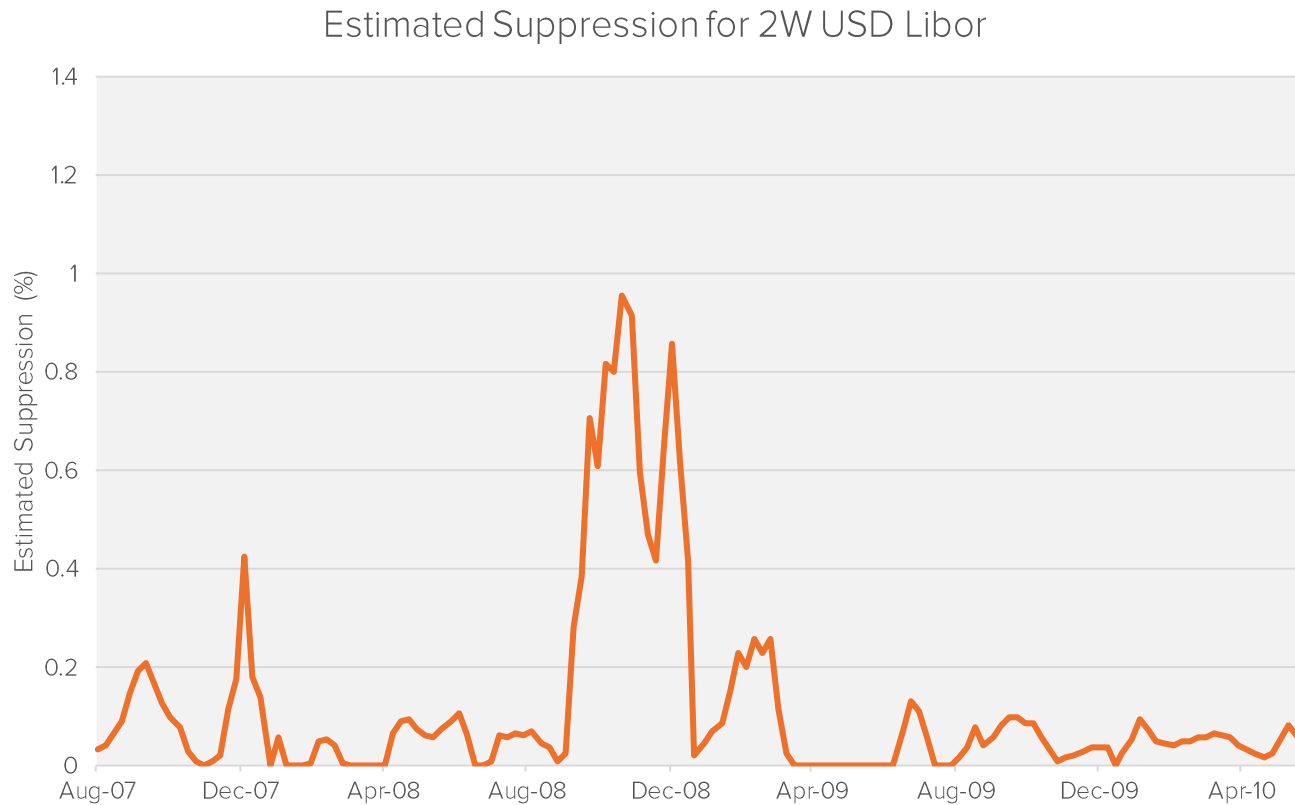
Tenure	Basis Points
Overnight	24
1 Week	13
2 Weeks	12
1 Month	14
2 Months	12
3 Months	13
4 Months	13
5 Months	14
6 Months	15
7 Months	17
8 Months	20
9 Months	22
10 Months	23
11 Months	24
12 Months	25

Estimated Suppression for 1W USD Libor



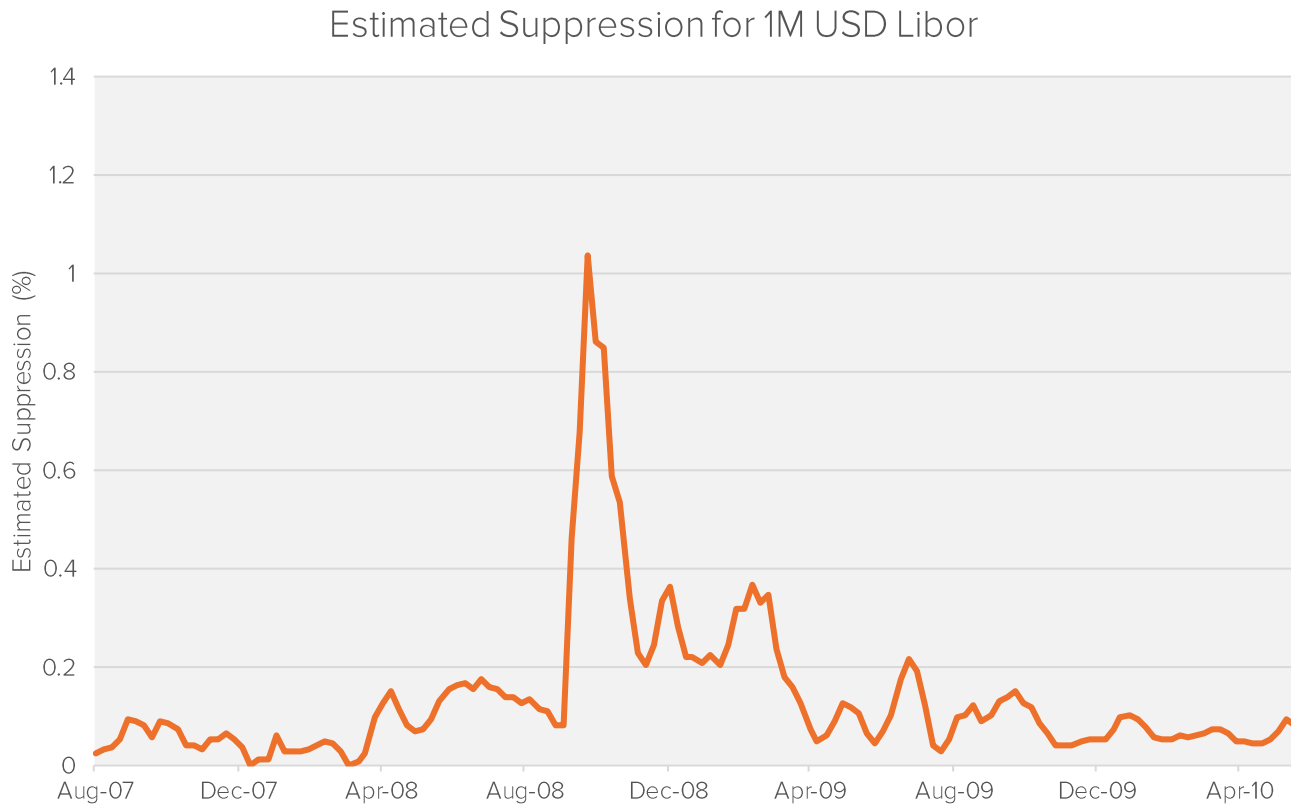
Source: Fideres, Bloomberg

Estimated Suppression for 2W USD Libor



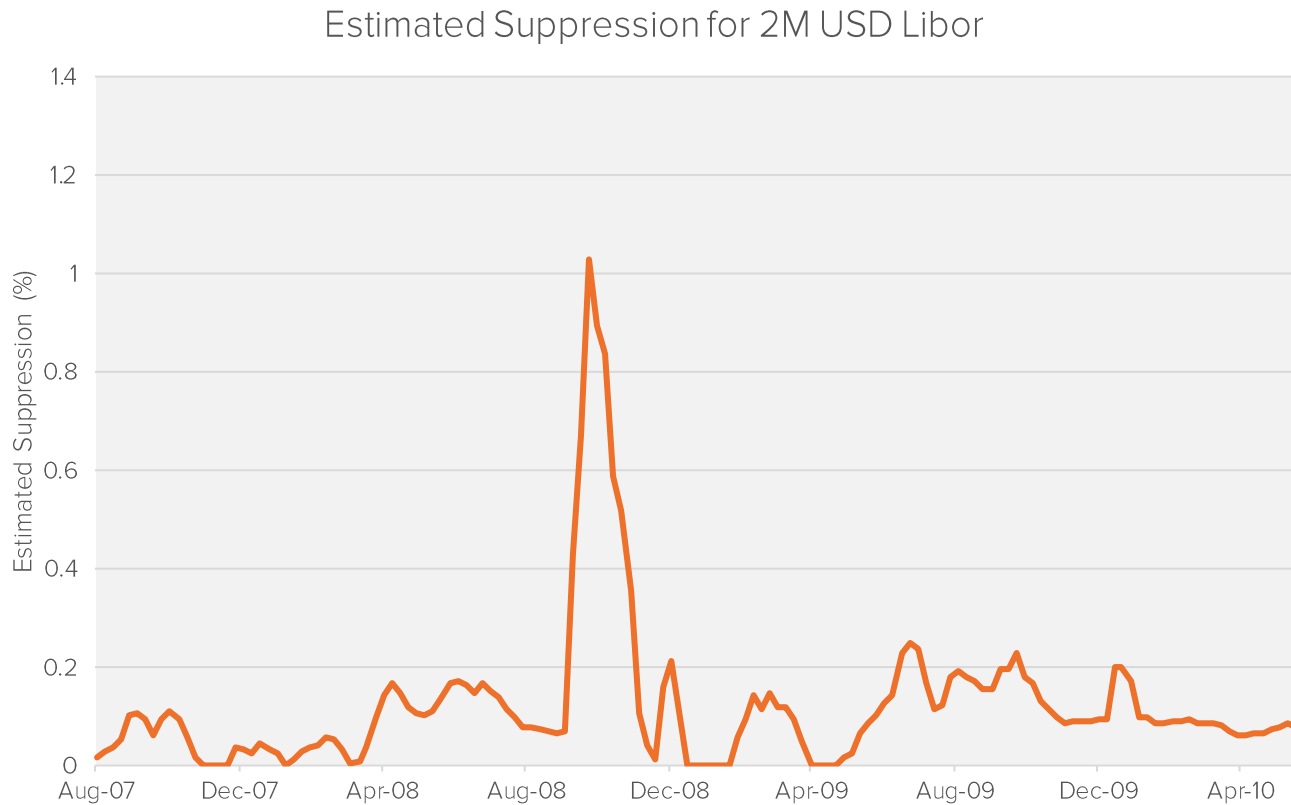
Source: Fideres, Bloomberg

Estimated Suppression for 1M USD Libor



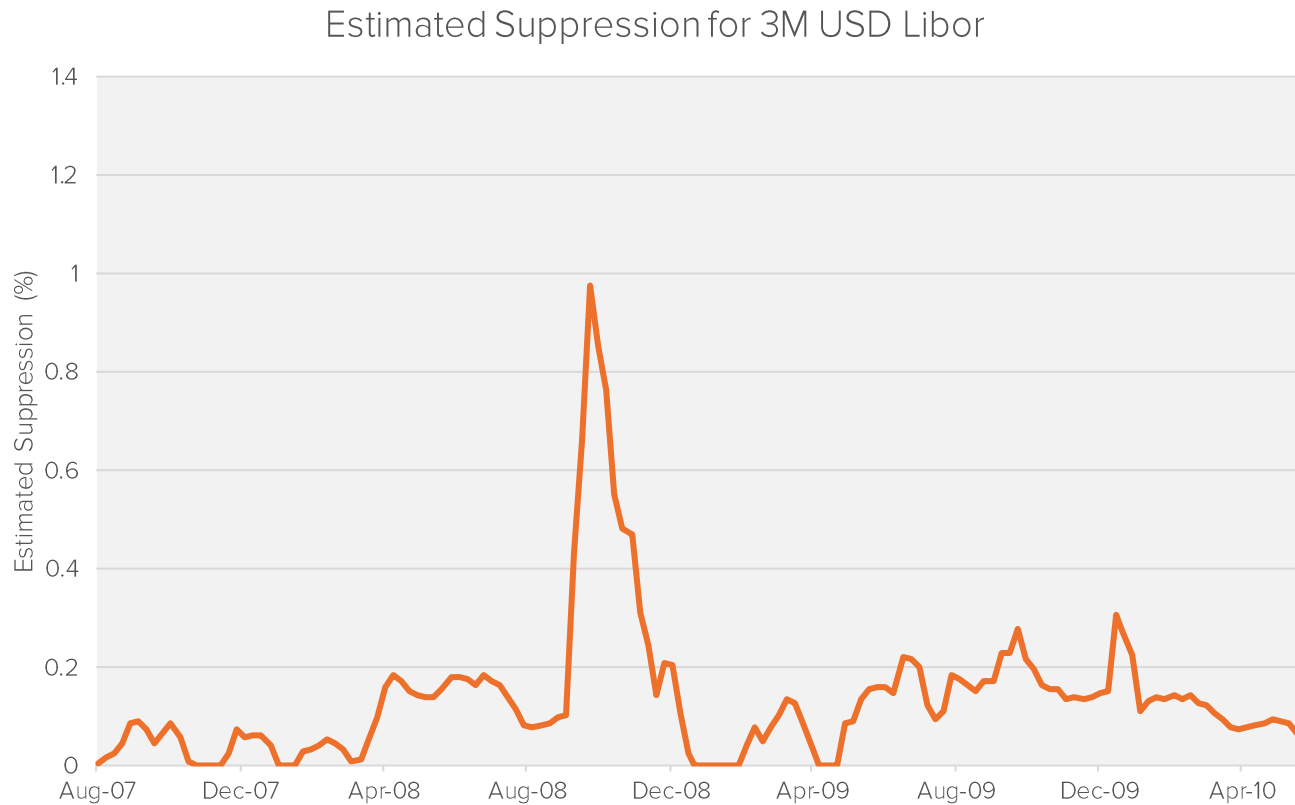
Source: Fideres, Bloomberg

Estimated Suppression for 2M USD Libor



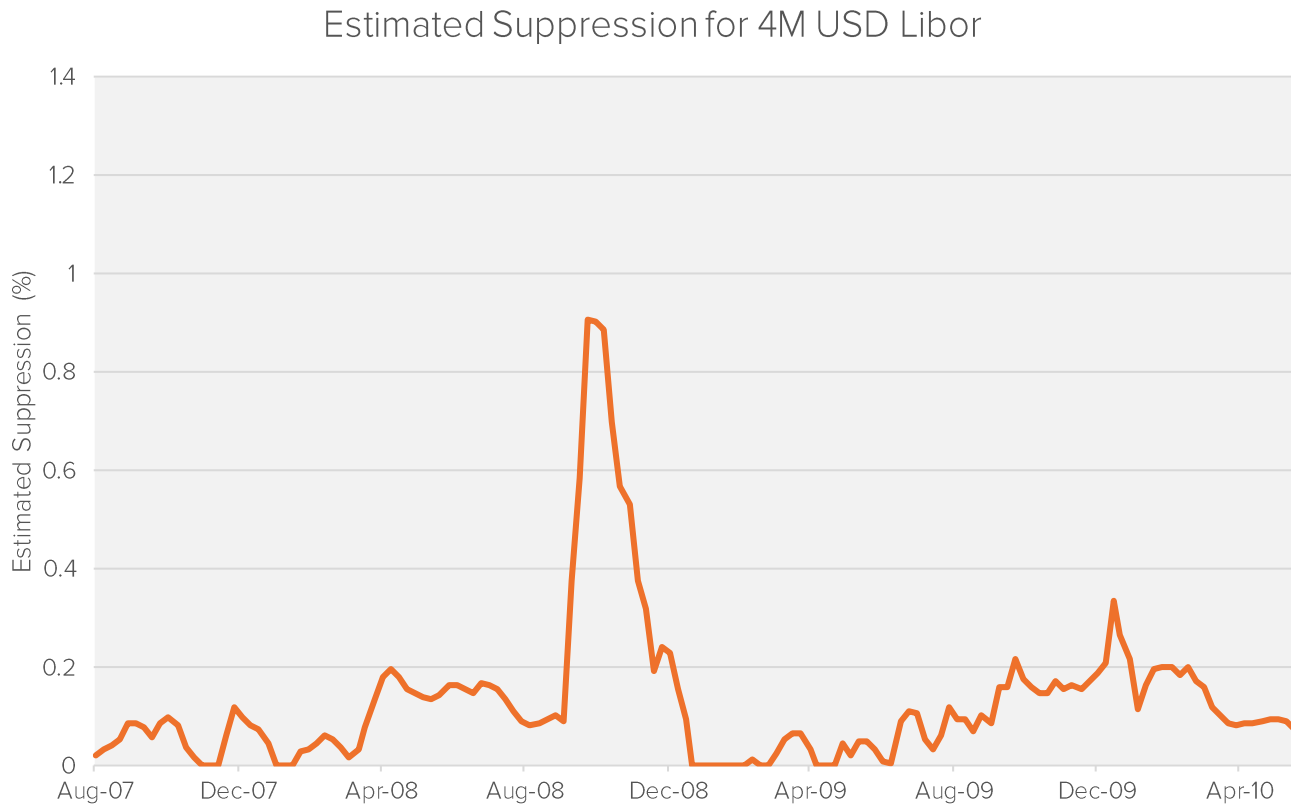
Source: Fideres, Bloomberg

Estimated Suppression for 3M USD Libor



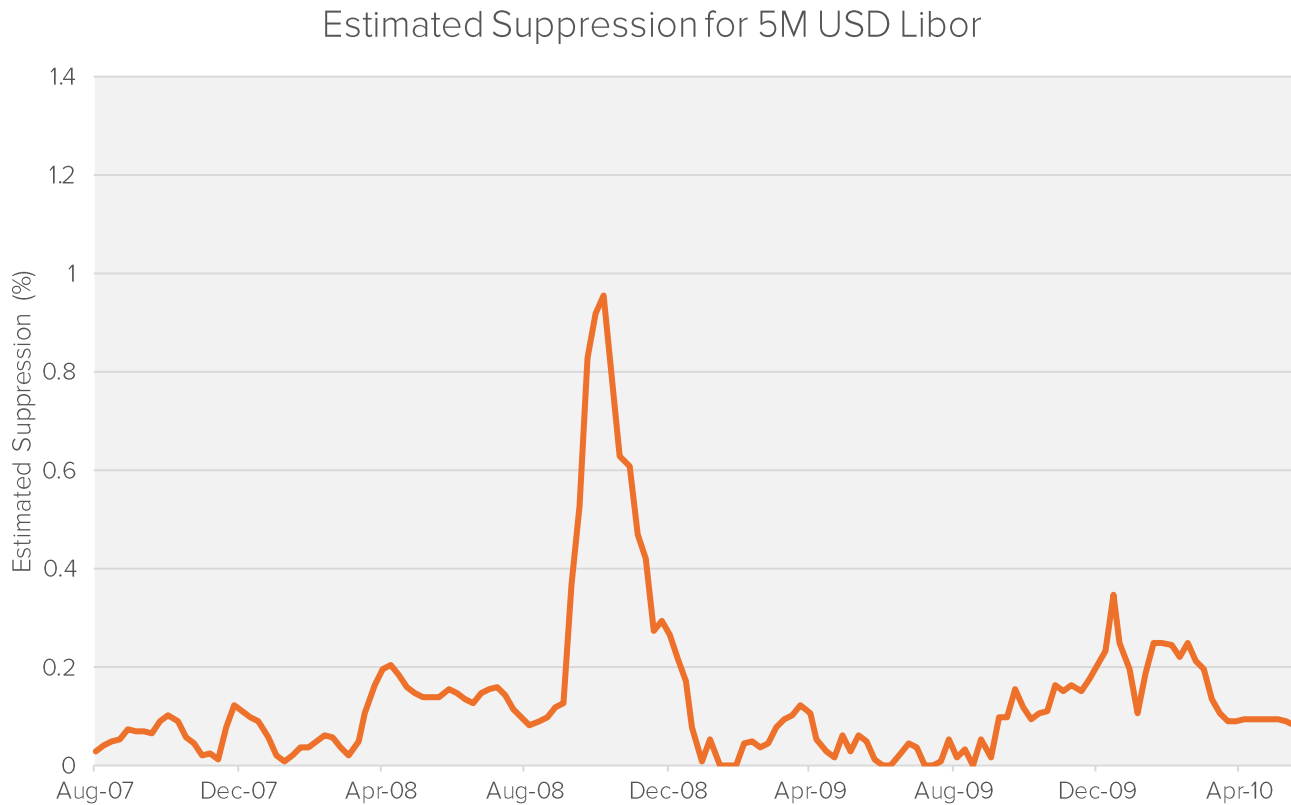
Source: Fideres, Bloomberg

Estimated Suppression for 4M USD Libor



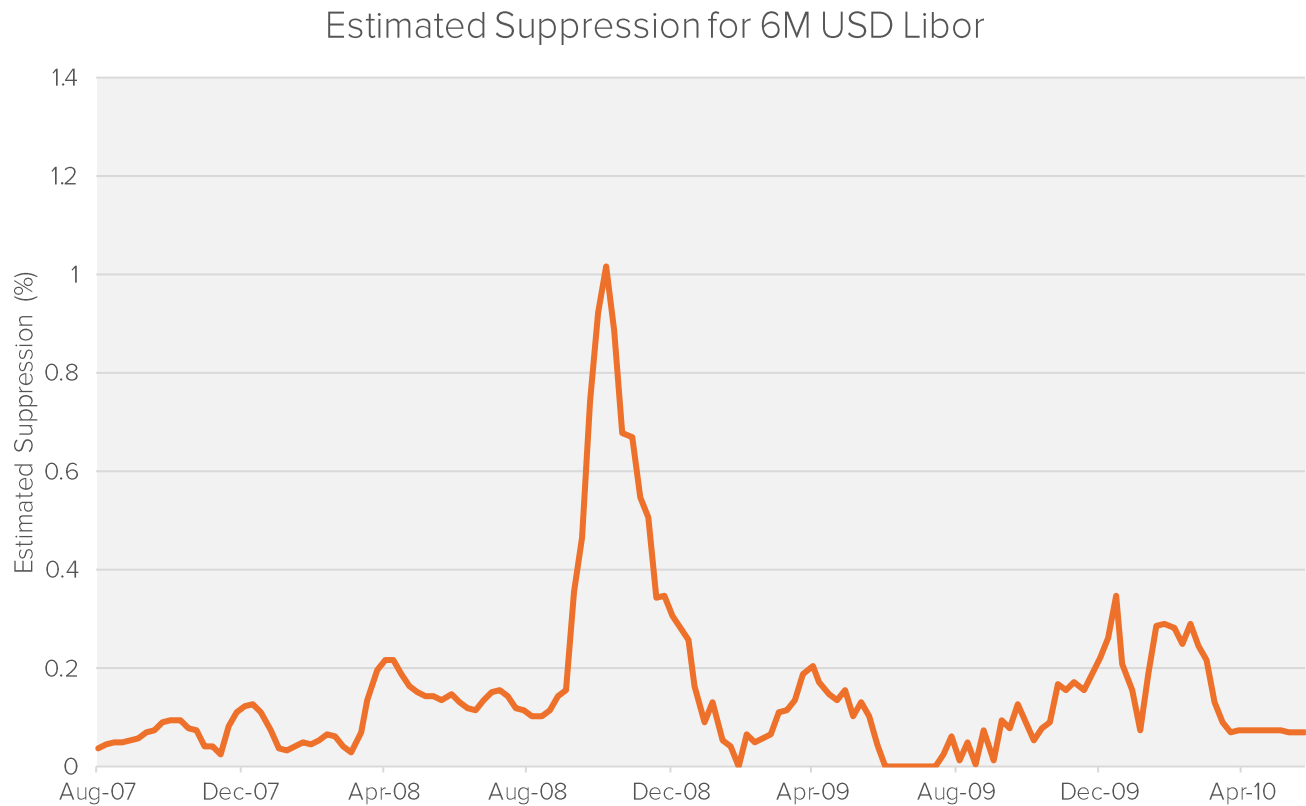
Source: Fideres, Bloomberg

Estimated Suppression for 5M USD Libor



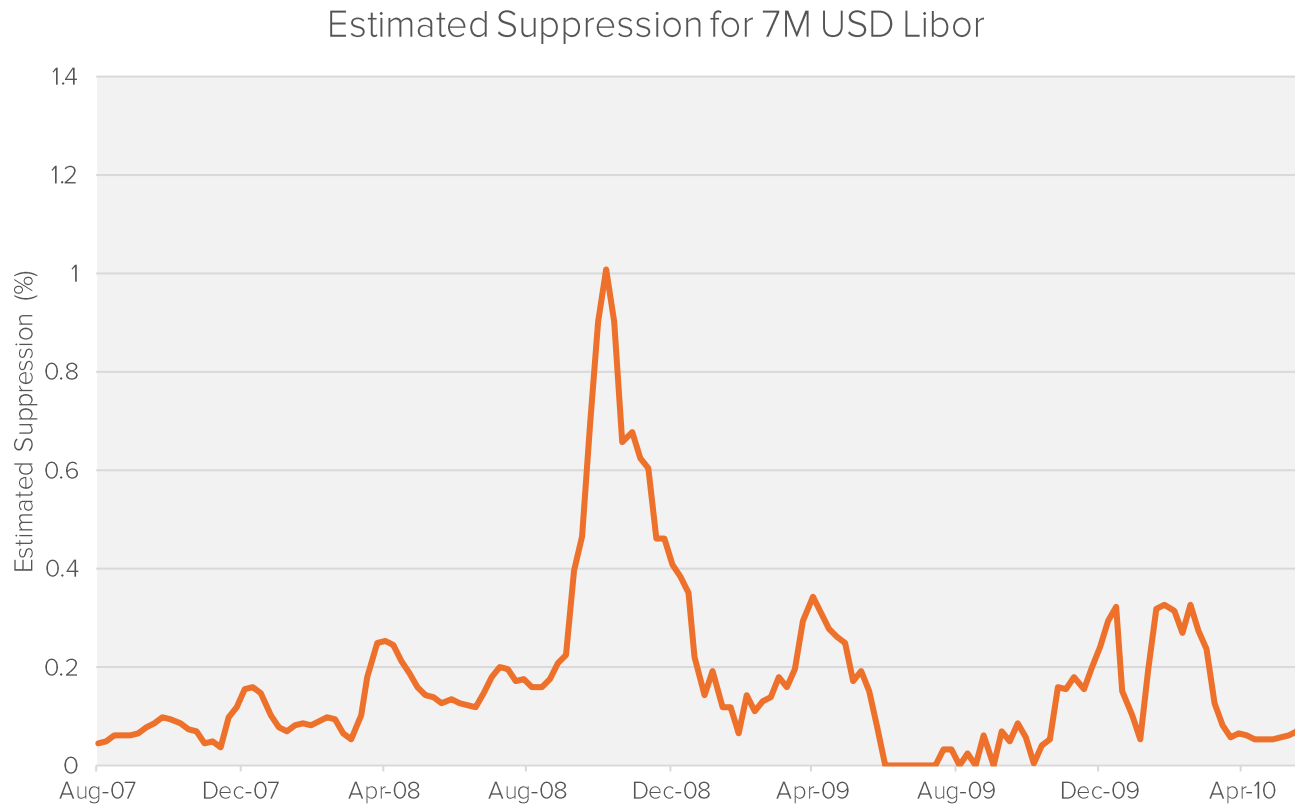
Source: Fideres, Bloomberg

Estimated Suppression for 6M USD Libor



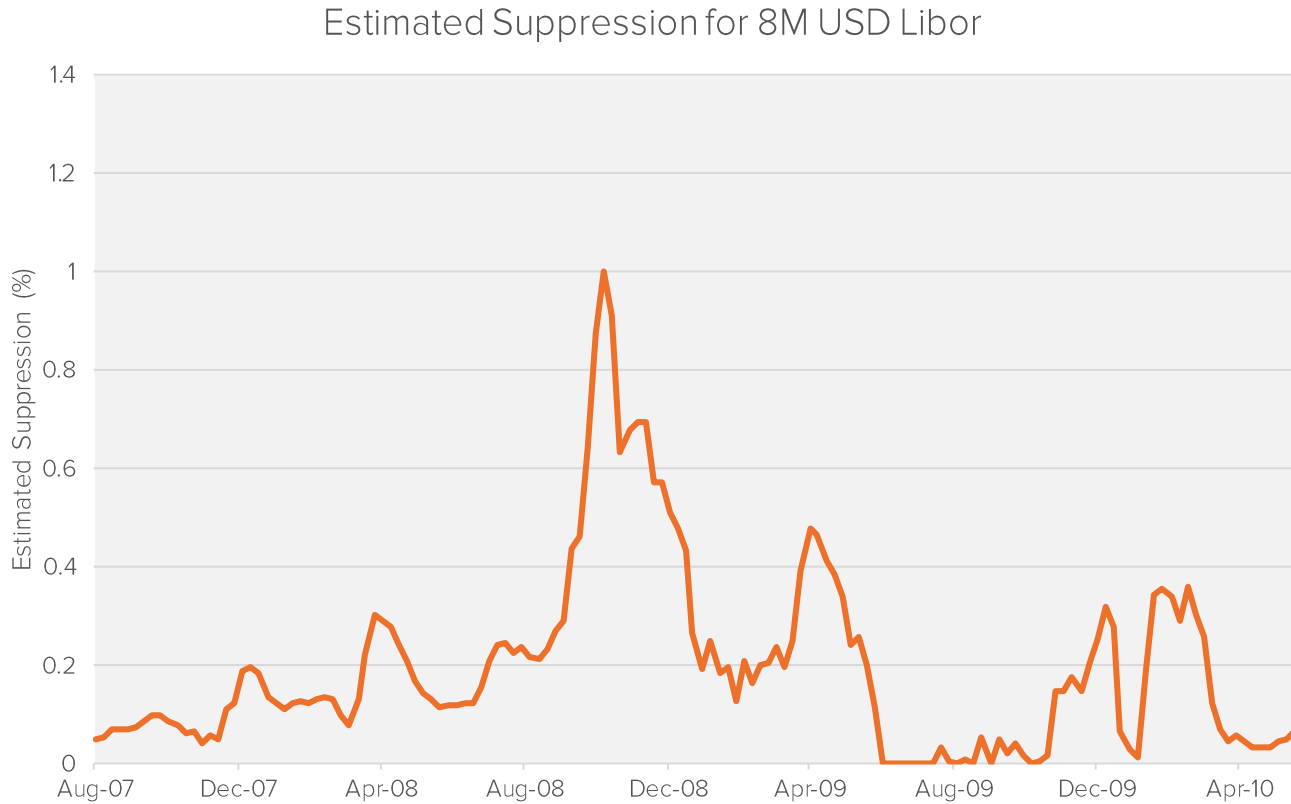
Source: Fideres, Bloomberg

Estimated Suppression for 7M USD Libor



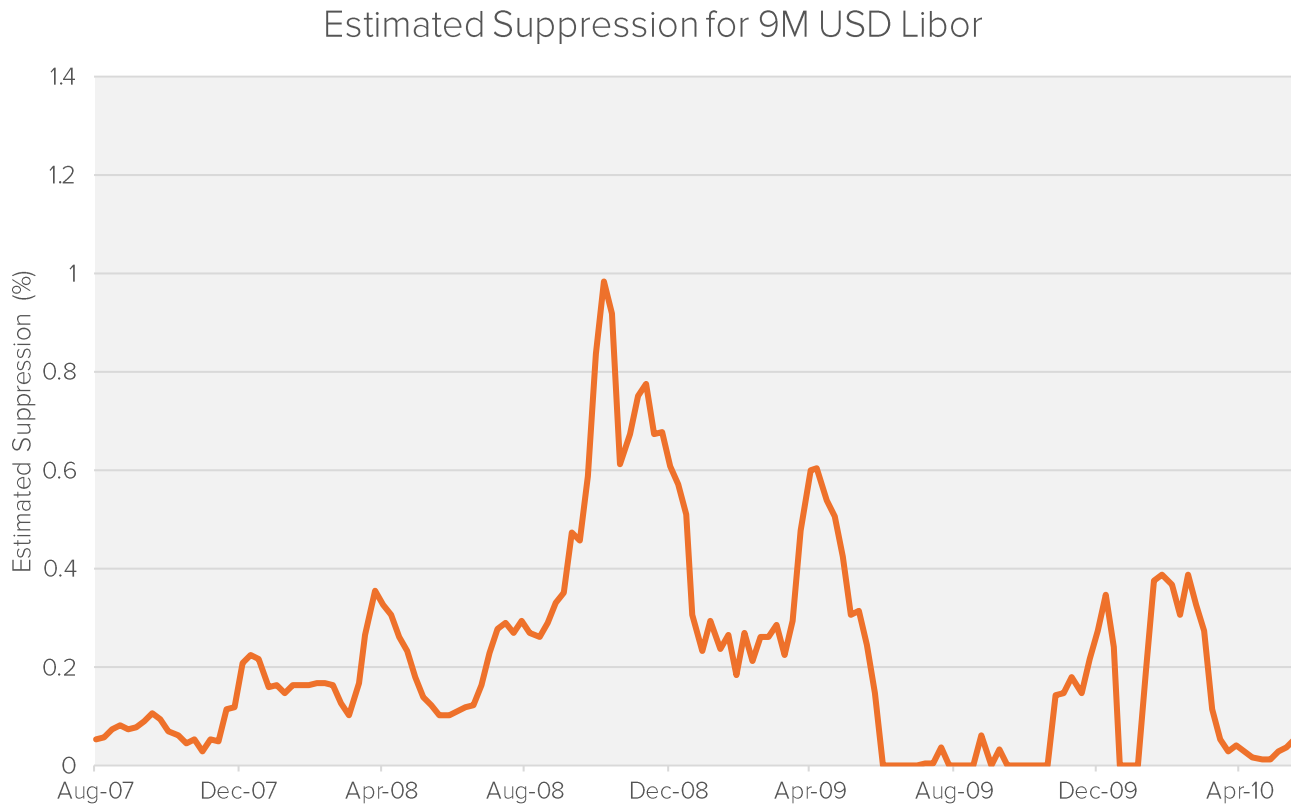
Source: Fideres, Bloomberg

Estimated Suppression for 8M USD Libor



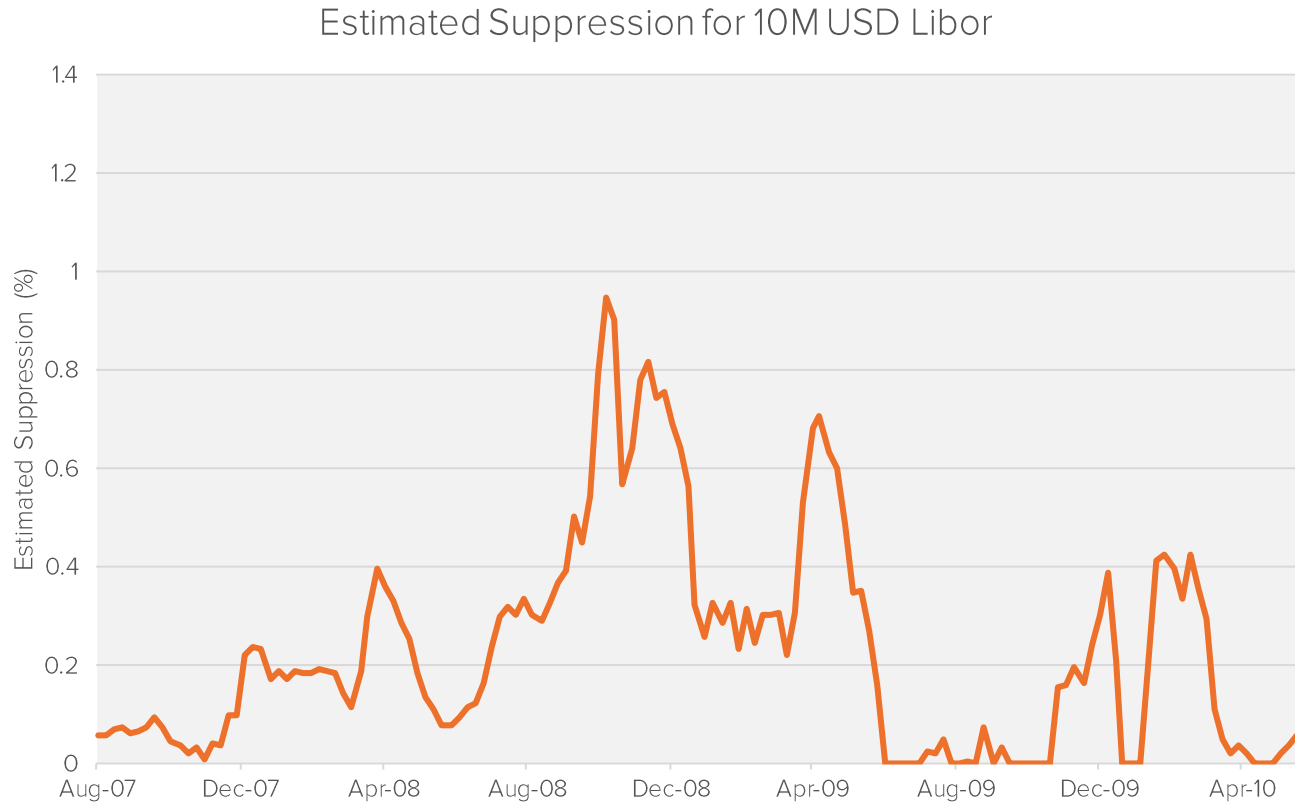
Source: Fideres, Bloomberg

Estimated Suppression for 9M USD Libor



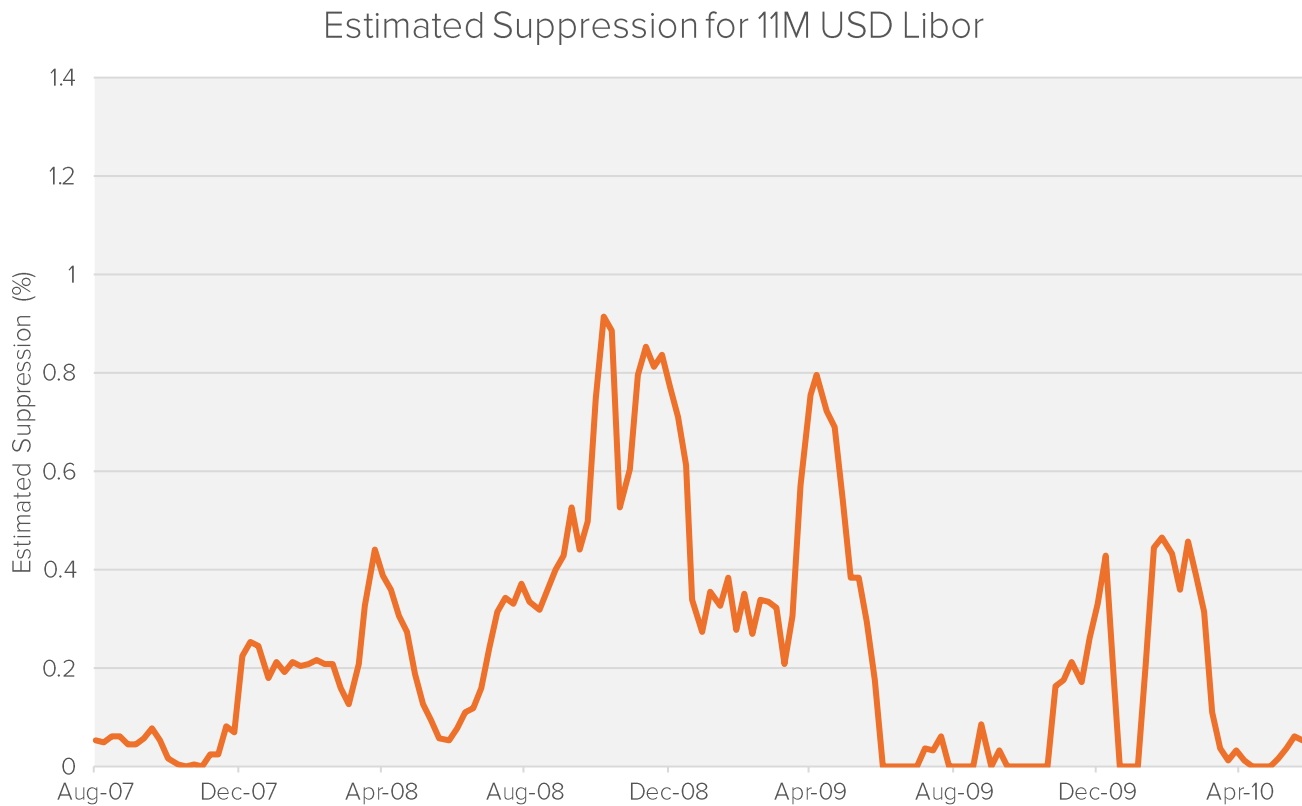
Source: Fideres, Bloomberg

Estimated Suppression for 10M USD Libor



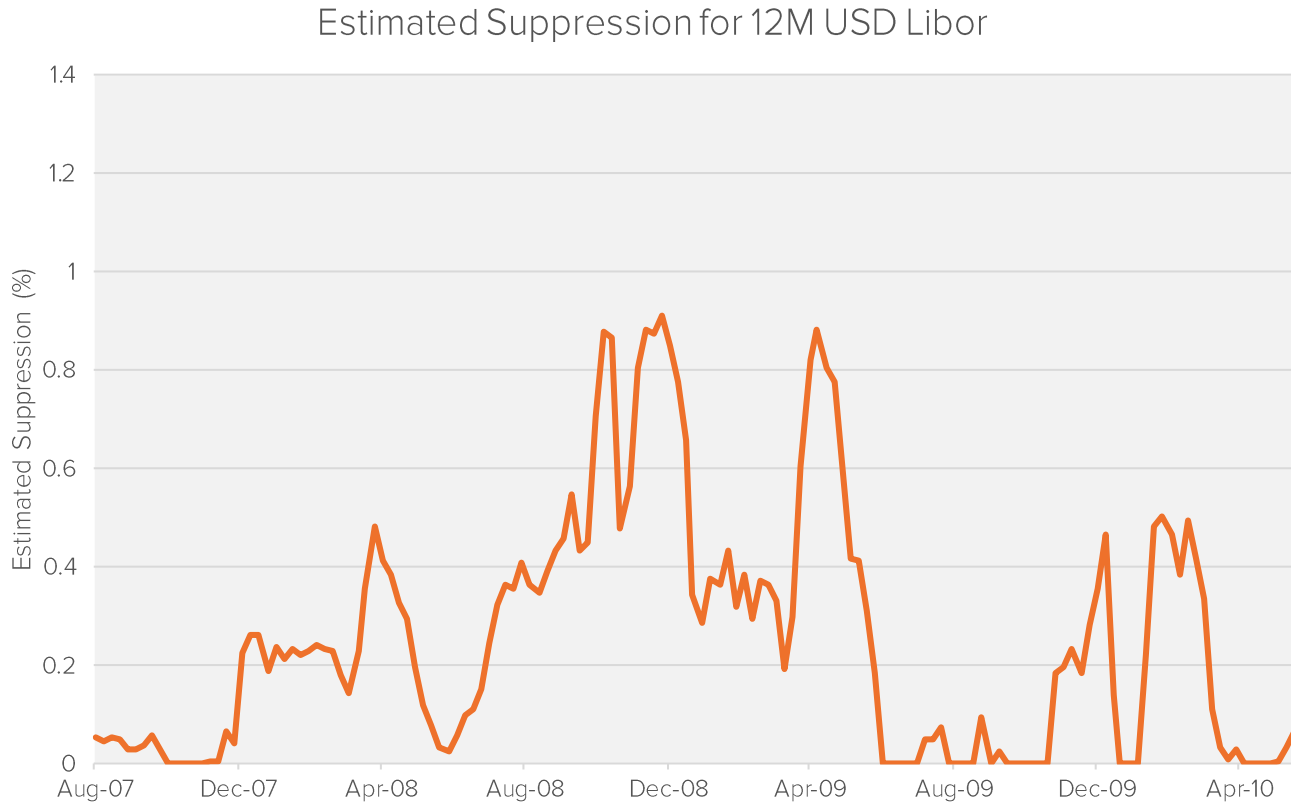
Source: Fideres, Bloomberg

Estimated Suppression for 11M USD Libor



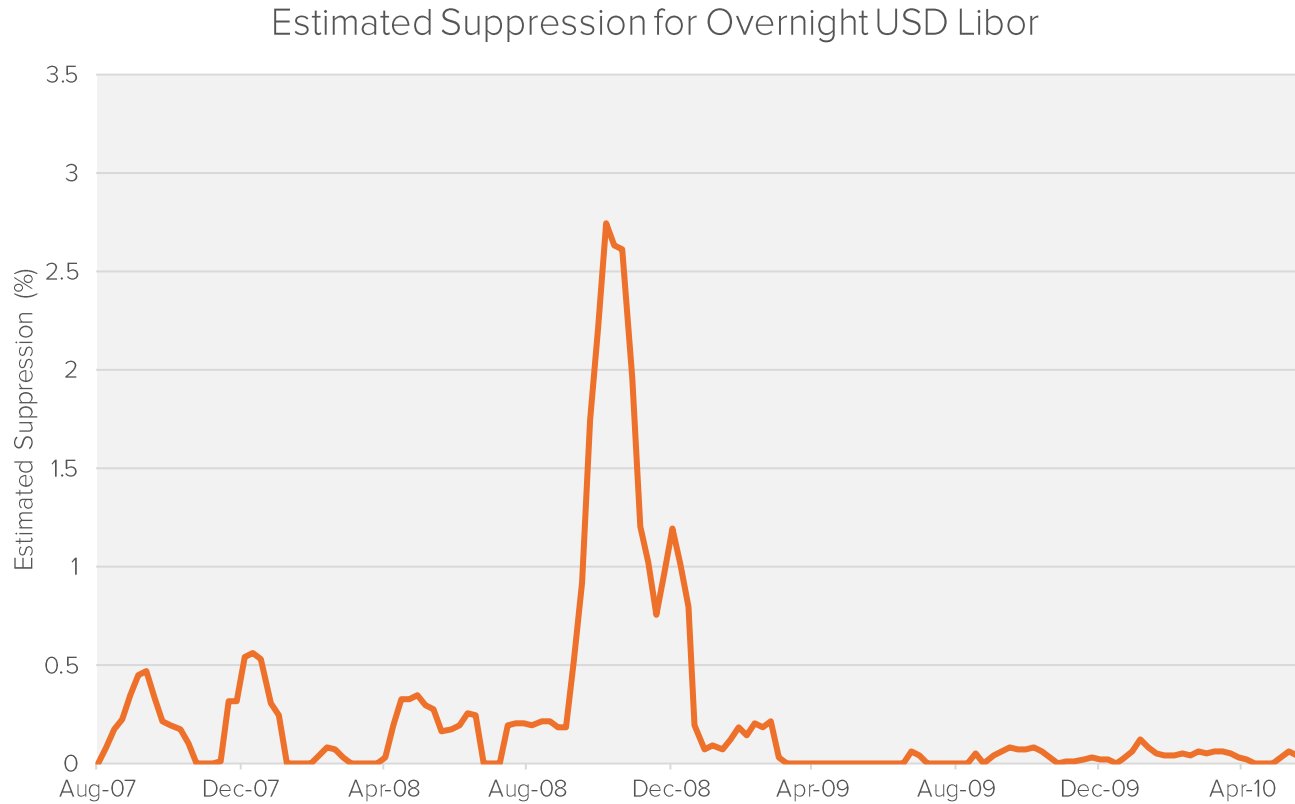
Source: Fideres, Bloomberg

Estimated Suppression for 12M USD Libor



Source: Fideres, Bloomberg

Estimated Suppression for Overnight USD Libor



Source: Fideres, Bloomberg