

LINEST Output Coefficients							
t^6	t^5	t^4	t^3	t^2	t	intercept	R ²
-3.71729E-10	3.63779E-08	-1.32763E-06	2.23371E-05	-0.00018944	0.001255792	0.0415712	0.992202
-3.72E-10	3.63779E-08	-1.32763E-06	2.23371E-05	-0.00018944	0.001255792	0.0415712	0.992202

Current Date 19/05/2006

Dates	Yrs from now	t in years	t^2	t^3	t^4	t^5	t^6	Zero Coupon rates	Forward Rate
20/05/2006	1D	0.002739726	7.5061E-06	2.05647E-08	5.63415E-11	1.5436E-13	4.22905E-16	4.069%	
18/06/2006	1M	0.083333333	0.006944444	0.000578704	4.82253E-05	4.01878E-06	3.34898E-07	4.212%	
18/07/2006	2M	0.166666667	0.027777778	0.00462963	0.000771605	0.000128601	2.14335E-05	4.215%	
18/08/2006	3M	0.25	0.0625	0.015625	0.00390625	0.000976563	0.000244141	4.217%	
17/11/2006	6M	0.5	0.25	0.125	0.0625	0.03125	0.015625	4.216%	
16/02/2007	9M	0.75	0.5625	0.421875	0.31640625	0.237304688	0.177978516	4.239%	
19/05/2007	1Y	1	1	1	1	1	1	4.259%	
18/08/2007	15M	1.25	1.5625	1.953125	2.44140625	3.051757813	3.814697266	4.276%	
17/11/2007	18M	1.5	2.25	3.375	5.0625	7.59375	11.390625	4.294%	
18/05/2008	2Y	2	4	8	16	32	64	4.359%	
18/05/2009	3Y	3	9	27	81	243	729	4.418%	
18/05/2010	4Y	4	16	64	256	1024	4096	4.469%	
18/05/2011	5Y	5	25	125	625	3125	15625	4.519%	
17/05/2012	6Y	6	36	216	1296	7776	46656	4.565%	
17/05/2013	7Y	7	49	343	2401	16807	117649	4.613%	
17/05/2014	8Y	8	64	512	4096	32768	262144	4.659%	
17/05/2015	9Y	9	81	729	6561	59049	531441	4.703%	
16/05/2016	10Y	10	100	1000	10000	100000	1000000	4.750%	
16/05/2018	12Y	12	144	1728	20736	248832	2985984	4.839%	
15/05/2021	15Y	15	225	3375	50625	759375	11390625	4.934%	
14/05/2026	20Y	20	400	8000	160000	3200000	64000000	4.980%	
11/05/2036	30Y	30	900	27000	810000	24300000	729000000	4.946%	

		spot rate to date in Jan 1, 2007	Forward rate	Av Forward of 5, 10, 15 yrs
	01-Jan-07	0.621917808	0.042284087	
1-year Forward	31-Dec-07	1.619178082	0.043193971	4.65065%
5-year Forward	31-Dec-12	6.624657534	0.045977468	4.63609%
10-year Forward	31-Dec-16	10.62739726	0.048322954	4.86995%
15-year Forward	31-Dec-21	15.63013699	0.054855916	5.01468%

