

30-day LIBOR forward rates from Bloomberg - assumed in projection of variable PCR B rates during the test period.

Support for Exhibit No. NLK-6 - Variable Rate PCR B

US Dollar Swaps (30/360, S/A) Cl		Export ▾	Graph	Forward Curve Analysis	
Curve Date	09/23/19	Market	Mid ▾	<input type="checkbox"/> Back Test	09/24/19
7) Horizon Curve		Implied Forwards			
Horizon Curve Dates					
<input checked="" type="checkbox"/>	12/31/19	Dt ▾	Projected ▾	<input checked="" type="checkbox"/>	06/30/20
<input checked="" type="checkbox"/>	12/31/20	Dt ▾	Projected ▾	<input type="checkbox"/>	9 Mo

US Dollar Swaps (30/360, S/A) Curve (REF)				
Tenor	Spot	12/31/2019 (P)	06/30/2020 (P)	12/31/2020 (P)
1 Mo	2.10625	2.05929	1.67096	1.49939

SN 840957 PDT GMT-7:00 H145-2725-0 24-Sep-2019 12:45:40

US Dollar Swaps (30/360, S/A) Cl Export ▾ Graph Forward Curve Analysis

Curve Date 09/23/19 Market Mid ▾ Back Test 09/27/19 « Curve List

7) Horizon Curve 8) Implied Forwards

Horizon Curve Dates

12/31/19 Dt ▾ Projected ▾ 03/31/20 Dt ▾ Projected ▾

09/30/20 Dt ▾ Projected ▾ 9 Mo Projected ▾

US Dollar Swaps (30/360, S/A) Curve (REF)				
Tenor	Spot	12/31/2019 (P)	03/31/2020 (P)	09/30/2020 (P)
1 Mo	2.10625	2.05929	1.74466	1.52378

SN 840957 PDT GMT-7:00 G946-4750-0 27-Sep-2019 10:34:45