

LIBOR					
Date	1 Month	2 Months	3 Months	6 Months	12 Months
02-Jan-92	4,250	4,188	4,188	4,188	4,313
03-Jan-92	4,250	4,188	4,188	4,188	4,313
06-Jan-92	4,250	4,188	4,188	4,188	4,313
07-Jan-92	4,250	4,125	4,125	4,125	4,250
08-Jan-92	4,125	4,063	4,063	4,063	4,188
09-Jan-92	4,063	4,000	4,000	4,000	4,188
10-Jan-92	4,125	4,063	4,063	4,063	4,250
13-Jan-92	4,188	4,125	4,125	4,125	4,375
14-Jan-92	4,250	4,250	4,188	4,188	4,500
15-Jan-92	4,250	4,250	4,250	4,250	4,563
16-Jan-92	4,313	4,313	4,313	4,375	4,625
17-Jan-92	4,188	4,188	4,188	4,250	4,500
20-Jan-92	4,188	4,188	4,188	4,188	4,500
21-Jan-92	4,188	4,188	4,188	4,188	4,500
22-Jan-92	4,188	4,188	4,188	4,188	4,500
23-Jan-92	4,188	4,188	4,188	4,188	4,500
24-Jan-92	4,250	4,250	4,250	4,313	4,625
27-Jan-92	4,188	4,250	4,188	4,250	4,625
28-Jan-92	4,188	4,250	4,188	4,250	4,625
29-Jan-92	4,125	4,125	4,188	4,188	4,500
30-Jan-92	4,188	4,188	4,188	4,250	4,625
31-Jan-92	4,188	4,188	4,188	4,250	4,625
03-feb-92	4,188	4,188	4,188	4,250	4,625
04-feb-92	4,188	4,188	4,188	4,250	4,625
05-feb-92	4,125	4,125	4,125	4,188	4,563
06-feb-92	4,063	4,063	4,125	4,188	4,563
07-feb-92	4,063	4,125	4,125	4,188	4,563
10-feb-92	4,000	4,000	4,000	4,063	4,438
11-feb-92	4,000	4,000	4,000	4,063	4,375
12-feb-92	4,000	4,000	4,000	4,063	4,438
13-feb-92	4,000	4,000	4,000	4,063	4,438
14-feb-92	4,125	4,188	4,125	4,250	4,625
17-feb-92	4,188	4,188	4,188	4,313	4,625
18-feb-92	4,188	4,188	4,188	4,313	4,625
19-feb-92	4,250	4,250	4,250	4,313	4,688
20-feb-92	4,250	4,250	4,250	4,375	4,750
21-feb-92	4,250	4,313	4,250	4,375	4,750
24-feb-92	4,313	4,375	4,375	4,500	4,938
25-feb-92	4,250	4,313	4,313	4,438	4,938
26-feb-92	4,188	4,250	4,250	4,375	4,813
27-feb-92	4,250	4,250	4,250	4,375	4,750
28-feb-92	4,250	4,250	4,250	4,375	4,750
02-mar-92	4,313	4,250	4,250	4,313	4,750
03-mar-92	4,313	4,313	4,313	4,438	4,875
04-mar-92	4,313	4,313	4,313	4,438	4,938
05-mar-92	4,375	4,375	4,375	4,500	4,938
06-mar-92	4,375	4,438	4,438	4,563	5,000
09-mar-92	4,375	4,375	4,375	4,500	5,000
10-mar-92	4,313	4,313	4,375	4,438	4,938
11-mar-92	4,313	4,313	4,375	4,500	4,938
12-mar-92	4,375	4,375	4,375	4,563	5,000
13-mar-92	4,375	4,438	4,438	4,688	5,188
16-mar-92	4,438	4,438	4,438	4,688	5,313

17-mar-92	4,438	4,438	4,438	4,688	5,313
18-mar-92	4,375	4,375	4,438	4,625	5,188
19-mar-92	4,375	4,375	4,438	4,625	5,188
20-mar-92	4,375	4,375	4,375	4,563	5,125
23-mar-92	4,375	4,422	4,438	4,688	5,250
24-mar-92	4,375	4,375	4,438	4,625	5,250
25-mar-92	4,313	4,313	4,375	4,563	5,125
26-mar-92	4,250	4,250	4,313	4,563	5,063
27-mar-92	4,250	4,313	4,375	4,563	5,125
30-mar-92	4,250	4,313	4,375	4,563	5,125
31-mar-92	4,250	4,313	4,375	4,563	5,125
01-apr-92	4,250	4,250	4,314	4,500	5,063
02-apr-92	4,250	4,250	4,313	4,500	5,000
03-apr-92	4,250	4,250	4,313	4,438	4,938
06-apr-92	4,250	4,250	4,313	4,438	4,938
07-apr-92	4,250	4,250	4,250	4,375	4,813
08-apr-92	4,188	4,188	4,250	4,313	4,750
09-apr-92	4,250	4,250	4,250	4,375	4,750
10-apr-92	4,000	4,063	4,063	4,188	4,563
13-apr-92	4,063	4,063	4,125	4,188	4,563
14-apr-92	4,125	4,063	4,125	4,250	4,563
15-apr-92	4,063	4,078	4,125	4,250	4,563
16-apr-92	4,063	4,063	4,125	4,250	4,625
21-apr-92	4,125	4,125	4,188	4,313	4,750
22-apr-92	4,125	4,125	4,188	4,313	4,750
23-apr-92	4,063	4,063	4,125	4,313	4,750
24-apr-92	4,000	4,063	4,125	4,250	4,688
27-apr-92	4,000	4,000	4,063	4,250	4,688
28-apr-92	4,000	4,063	4,125	4,313	4,750
29-apr-92	3,938	4,000	4,063	4,250	4,688
30-apr-92	3,938	4,000	4,063	4,250	4,688
01-May-92	3,938	4,000	4,063	4,250	4,750
05-May-92	3,938	4,000	4,063	4,188	4,625
06-May-92	3,875	3,938	4,000	4,125	4,625
07-May-92	3,875	3,906	3,938	4,125	4,563
08-May-92	3,750	3,813	3,875	4,063	4,500
11-May-92	3,813	3,875	3,938	4,063	4,563
12-May-92	3,813	3,875	3,938	4,063	4,563
13-May-92	3,813	3,813	3,875	4,000	4,500
14-May-92	3,813	3,813	3,875	4,000	4,500
15-May-92	3,875	3,875	3,875	4,000	4,500
18-May-92	3,875	3,875	3,938	4,063	4,500
19-May-92	3,875	3,875	3,938	4,063	4,500
20-May-92	3,813	3,813	3,813	3,938	4,375
21-May-92	3,875	3,875	3,875	4,063	4,500
22-May-92	3,938	3,938	4,000	4,125	4,625
26-May-92	3,938	3,938	4,000	4,125	4,625
27-May-92	4,000	4,000	4,063	4,250	4,750
28-May-92	4,000	4,000	4,063	4,250	4,750
29-May-92	4,000	4,000	4,063	4,188	4,688
01-Jun-92	4,000	4,000	4,063	4,188	4,688
02-Jun-92	4,000	4,063	4,063	4,250	4,688
03-Jun-92	4,000	4,000	4,063	4,188	4,688
04-Jun-92	4,000	4,000	4,063	4,188	4,688
05-Jun-92	4,000	4,000	4,063	4,188	4,688
08-Jun-92	3,938	3,938	4,000	4,125	4,563

09-Jun-92	3,938	3,938	4,000	4,125	4,625
10-Jun-92	3,938	3,938	4,000	4,125	4,625
11-Jun-92	3,938	4,000	4,000	4,125	4,625
12-Jun-92	3,938	4,000	4,000	4,188	4,625
15-Jun-92	3,938	3,938	4,000	4,125	4,563
16-Jun-92	3,938	3,938	4,000	4,125	4,563
17-Jun-92	3,938	3,938	3,938	4,125	4,500
18-Jun-92	3,875	3,938	3,938	4,063	4,500
19-Jun-92	3,875	3,938	3,938	4,063	4,500
22-Jun-92	3,938	3,938	4,000	4,125	4,500
23-Jun-92	3,938	3,938	4,000	4,125	4,500
24-Jun-92	3,938	3,938	4,000	4,125	4,500
25-Jun-92	3,938	3,938	3,938	4,063	4,438
26-Jun-92	3,875	3,938	3,938	4,063	4,375
29-Jun-92	3,938	3,938	3,938	4,125	4,375
30-Jun-92	3,938	3,938	3,938	4,063	4,313
01-Jul-92	3,938	3,938	3,938	4,063	4,313
02-Jul-92	3,875	3,875	3,875	4,000	4,250
03-Jul-92	3,563	3,563	3,625	3,750	4,000
06-Jul-92	3,563	3,563	3,625	3,750	4,000
07-Jul-92	3,500	3,500	3,563	3,750	4,000
08-Jul-92	3,438	3,438	3,500	3,625	3,875
09-Jul-92	3,438	3,438	3,500	3,625	3,875
10-Jul-92	3,438	3,438	3,500	3,625	3,875
13-Jul-92	3,438	3,438	3,500	3,625	3,875
14-Jul-92	3,438	3,438	3,500	3,625	3,875
15-Jul-92	3,438	3,438	3,500	3,625	3,875
16-Jul-92	3,375	3,383	3,438	3,563	3,813
17-Jul-92	3,375	3,383	3,438	3,563	3,813
20-Jul-92	3,375	3,375	3,438	3,563	3,813
21-Jul-92	3,375	3,375	3,438	3,563	3,813
22-Jul-92	3,375	3,438	3,438	3,563	3,813
23-Jul-92	3,438	3,438	3,438	3,625	3,875
24-Jul-92	3,375	3,438	3,438	3,563	3,813
27-Jul-92	3,375	3,438	3,438	3,625	3,813
28-Jul-92	3,375	3,438	3,438	3,625	3,813
29-Jul-92	3,375	3,438	3,438	3,625	3,813
30-Jul-92	3,375	3,438	3,438	3,625	3,813
31-Jul-92	3,375	3,438	3,500	3,625	3,813
03-Aug-92	3,438	3,438	3,500	3,625	3,875
04-Aug-92	3,438	3,438	3,438	3,625	3,875
05-Aug-92	3,437	3,438	3,438	3,563	3,813
06-Aug-92	3,438	3,438	3,438	3,563	3,813
07-Aug-92	3,438	3,438	3,438	3,563	3,813
10-Aug-92	3,375	3,438	3,438	3,500	3,750
11-Aug-92	3,375	3,438	3,438	3,500	3,750
12-Aug-92	3,375	3,438	3,438	3,500	3,688
13-Aug-92	3,375	3,438	3,438	3,500	3,688
14-Aug-92	3,375	3,438	3,438	3,500	3,688
17-Aug-92	3,375	3,438	3,438	3,500	3,688
18-Aug-92	3,375	3,438	3,438	3,500	3,688
19-Aug-92	3,375	3,438	3,438	3,500	3,688
20-Aug-92	3,375	3,438	3,438	3,500	3,625
21-Aug-92	3,375	3,438	3,438	3,500	3,688
24-Aug-92	3,375	3,438	3,438	3,563	3,688
25-Aug-92	3,438	3,500	3,500	3,625	3,813

26-Aug-92	3,438	3,500	3,500	3,625	3,813
27-Aug-92	3,438	3,500	3,500	3,625	3,813
28-Aug-92	3,438	3,500	3,500	3,625	3,750
01-Sep-92	3,500	3,500	3,500	3,625	3,750
02-Sep-92	3,500	3,500	3,500	3,563	3,688
03-Sep-92	3,438	3,500	3,500	3,563	3,688
04-Sep-92	3,438	3,438	3,500	3,563	3,688
07-Sep-92	3,250	3,250	3,250	3,313	3,438
08-Sep-92	3,250	3,188	3,250	3,313	3,438
09-Sep-92	3,188	3,188	3,188	3,313	3,438
10-Sep-92	3,188	3,188	3,188	3,250	3,375
11-Sep-92	3,188	3,188	3,188	3,250	3,375
14-Sep-92	3,125	3,125	3,125	3,188	3,313
15-Sep-92	3,125	3,125	3,125	3,188	3,313
16-Sep-92	3,188	3,188	3,188	3,250	3,375
17-Sep-92	3,188	3,188	3,188	3,250	3,375
18-Sep-92	3,188	3,250	3,188	3,250	3,438
21-Sep-92	3,250	3,250	3,250	3,313	3,438
22-Sep-92	3,313	3,313	3,250	3,313	3,438
23-Sep-92	3,313	3,375	3,313	3,375	3,500
24-Sep-92	3,375	3,375	3,313	3,438	3,625
25-Sep-92	3,313	3,313	3,313	3,375	3,563
28-Sep-92	3,313	3,250	3,250	3,313	3,438
29-Sep-92	3,188	3,188	3,313	3,313	3,375
30-Sep-92	3,188	3,188	3,250	3,250	3,375
01-Oct-92	3,188	3,188	3,250	3,250	3,375
02-Oct-92	3,063	3,063	3,125	3,188	3,250
05-Oct-92	3,125	3,125	3,188	3,188	3,313
06-Oct-92	3,125	3,125	3,188	3,188	3,313
07-Oct-92	3,063	3,125	3,188	3,188	3,313
08-Oct-92	3,188	3,188	3,313	3,313	3,438
09-Oct-92	3,188	3,188	3,313	3,313	3,438
12-Oct-92	3,188	3,250	3,313	3,313	3,313
13-Oct-92	3,188	3,250	3,375	3,375	3,563
14-Oct-92	3,250	3,313	3,438	3,438	3,625
15-Oct-92	3,313	3,289	3,438	3,438	3,688
16-Oct-92	3,250	3,281	3,438	3,438	3,625
19-Oct-92	3,250	3,313	3,438	3,438	3,688
20-Oct-92	3,313	3,438	3,625	3,625	3,875
21-Oct-92	3,375	3,375	3,625	3,625	3,938
22-Oct-92	3,250	3,313	3,563	3,563	3,875
23-Oct-92	3,250	3,313	3,500	3,563	3,875
26-Oct-92	3,313	3,375	3,625	3,625	4,000
27-Oct-92	3,313	3,375	3,688	3,688	4,000
28-Oct-92	3,313	3,313	3,625	3,625	3,938
29-Oct-92	3,313	3,625	3,625	3,625	3,938
30-Oct-92	3,250	3,578	3,563	3,563	3,875
02-nov-92	3,313	3,625	3,625	3,625	3,938
03-nov-92	3,250	3,625	3,625	3,625	3,938
04-nov-92	3,250	3,563	3,625	3,625	3,938
05-nov-92	3,250	3,563	3,625	3,625	3,938
06-nov-92	3,188	3,563	3,563	3,625	3,938
09-nov-92	3,250	3,688	3,688	3,688	4,000
10-nov-92	3,313	3,750	3,750	3,813	4,125
11-nov-92	3,250	3,750	3,750	3,750	4,063
12-nov-92	3,250	3,750	3,750	3,750	4,063

13-nov-92	3,250	3,750	3,750	3,750	4,000
16-nov-92	3,313	3,938	3,875	3,875	4,188
17-nov-92	3,313	4,063	4,000	4,000	4,250
18-nov-92	3,250	4,000	3,938	3,938	4,188
19-nov-92	3,188	3,938	3,875	3,875	4,125
20-nov-92	3,188	3,938	3,938	3,938	4,188
23-nov-92	3,188	3,938	3,875	3,938	4,188
24-nov-92	3,188	3,938	3,875	3,938	4,188
25-nov-92	3,188	3,938	3,875	3,875	4,125
26-nov-92	3,188	4,000	3,938	3,938	4,188
27-nov-92	4,250	3,938	3,938	3,938	4,188
30-nov-92	4,250	4,000	4,000	4,063	4,313
01-Dec-92	4,250	4,000	4,000	4,000	4,313
02-Dec-92	4,188	3,938	3,938	3,938	4,313
03-Dec-92	4,125	3,875	3,875	3,938	4,250
04-Dec-92	4,063	3,813	3,813	3,813	4,250
07-Dec-92	4,063	3,750	3,813	3,813	4,188
08-Dec-92	3,938	3,688	3,750	3,750	4,063
09-Dec-92	3,813	3,625	3,625	3,688	4,063
10-Dec-92	3,750	3,625	3,620	3,688	4,000
11-Dec-92	3,750	3,625	3,625	3,688	4,063
14-Dec-92	3,750	3,625	3,625	3,688	4,188
15-Dec-92	3,688	3,625	3,625	3,750	4,188
16-Dec-92	3,625	3,625	3,625	3,688	4,125
17-Dec-92	3,563	3,563	3,563	3,625	4,125
18-Dec-92	3,563	3,555	3,563	3,688	4,125
21-Dec-92	3,438	3,500	3,500	3,688	4,125
22-Dec-92	3,438	3,500	3,500	3,625	4,063
23-Dec-92	3,438	3,500	3,500	3,688	4,063
24-Dec-92	3,438	3,500	3,500	3,688	4,063
29-Dec-92	3,500	3,563	3,563	3,688	4,125
30-Dec-92	3,313	3,375	3,438	3,625	4,063
31-Dec-92	3,313	3,375	3,438	3,625	4,063