

LIBOR					
Date	1 Month	2 Months	3 Months	6 Months	12 Months
02-Jan-96	5,629	5,625	5,625	5,500	5,375
03-Jan-96	5,625	5,625	5,625	5,500	5,375
04-Jan-96	5,625	5,625	5,606	5,492	5,359
05-Jan-96	5,625	5,625	5,606	5,484	5,359
08-Jan-96	5,625	5,625	5,602	5,477	5,363
09-Jan-96	5,625	5,625	5,598	5,477	5,363
10-Jan-96	5,625	5,625	5,590	5,477	5,363
11-Jan-96	5,625	5,625	5,609	5,496	5,375
12-Jan-96	5,625	5,625	5,598	5,484	5,363
15-Jan-96	5,625	5,617	5,574	5,449	5,449
16-Jan-96	5,625	5,582	5,563	5,449	5,449
17-Jan-96	5,613	5,563	5,559	5,434	5,250
18-Jan-96	5,598	5,563	5,547	5,430	5,250
19-Jan-96	5,563	5,547	5,500	5,375	5,188
22-Jan-96	5,563	5,531	5,500	5,375	5,188
23-Jan-96	5,563	5,527	5,500	5,375	5,250
24-Jan-96	5,563	5,535	5,500	5,375	5,234
25-Jan-96	5,563	5,512	5,500	5,375	5,211
26-Jan-96	5,539	5,504	5,500	5,375	5,215
29-Jan-96	5,500	5,492	5,441	5,363	5,188
30-Jan-96	5,477	5,438	5,426	5,316	5,188
31-Jan-96	5,438	5,398	5,375	5,266	5,125
01-feb-96	5,375	5,375	5,313	5,227	5,074
02-feb-96	5,375	5,371	5,313	5,188	5,063
05-feb-96	5,375	5,367	5,313	5,191	5,063
06-feb-96	5,375	5,359	5,313	5,188	5,063
07-feb-96	5,363	5,352	5,301	5,184	5,063
08-feb-96	5,344	5,332	5,305	5,184	5,035
09-feb-96	5,332	5,313	5,277	5,145	5,008
12-feb-96	5,313	5,313	5,258	5,130	5,000
13-feb-96	5,313	5,313	5,250	5,121	4,996
14-feb-96	5,313	5,313	5,250	5,125	4,996
15-feb-96	5,313	5,313	5,250	5,125	5,000
16-feb-96	5,313	5,313	5,250	5,125	5,000
19-feb-96	5,313	5,313	5,250	5,125	5,000
20-feb-96	5,313	5,313	5,250	5,133	5,031
21-feb-96	5,313	5,313	5,293	5,250	5,242
22-feb-96	5,313	5,313	5,270	5,207	5,195
23-feb-96	5,313	5,313	5,250	5,184	5,125
26-feb-96	5,313	5,313	5,250	5,188	5,188
27-feb-96	5,313	5,313	5,250	5,227	5,215
28-feb-96	5,313	5,313	5,270	5,250	5,250
29-feb-96	5,313	5,313	5,305	5,297	5,313
01-mar-96	5,313	5,313	5,313	5,301	5,313
04-mar-96	5,313	5,313	5,285	5,250	5,250
05-mar-96	5,313	5,313	5,254	5,238	5,234
06-mar-96	5,313	5,313	5,293	5,250	5,257
07-mar-96	5,313	5,313	5,301	5,270	5,313
08-mar-96	5,313	5,313	5,309	5,281	5,313
11-mar-96	5,375	5,375	5,414	5,441	5,691
12-mar-96	5,375	5,375	5,410	5,441	5,625
13-mar-96	5,375	5,375	5,414	5,441	5,672
14-mar-96	5,375	5,379	5,422	5,445	5,672

15-mar-96	5,383	5,383	5,422	5,438	5,672
18-mar-96	5,406	5,406	5,438	5,500	5,750
19-mar-96	5,406	5,406	5,438	5,500	5,746
20-mar-96	5,410	5,410	5,438	5,500	5,750
21-mar-96	5,402	5,402	5,438	5,457	5,688
22-mar-96	5,402	5,406	5,438	5,457	5,645
25-mar-96	5,410	5,418	5,438	5,469	5,664
26-mar-96	5,410	5,414	5,438	5,441	5,625
27-mar-96	5,422	5,426	5,438	5,449	5,625
28-mar-96	5,438	5,438	5,469	5,500	5,688
29-mar-96	5,438	5,438	5,473	5,500	5,723
01-apr-96	5,438	5,438	5,465	5,500	5,688
02-apr-96	5,438	5,438	5,469	5,500	5,688
03-apr-96	5,438	5,438	5,461	5,500	5,688
04-apr-96	5,438	5,438	5,465	5,500	5,688
09-apr-96	5,500	5,500	5,531	5,617	5,875
10-apr-96	5,500	5,500	5,535	5,617	5,871
11-apr-96	5,500	5,500	5,535	5,625	5,930
12-apr-96	5,500	5,500	5,523	5,625	5,910
15-apr-96	5,488	5,500	5,500	5,625	5,813
16-apr-96	5,477	5,500	5,500	5,625	5,813
17-apr-96	5,465	5,500	5,500	5,563	5,813
18-apr-96	5,445	5,500	5,500	5,563	5,813
19-apr-96	5,441	5,500	5,500	5,563	5,813
22-apr-96	5,438	5,477	5,484	5,559	5,801
23-apr-96	5,438	5,481	5,484	5,547	5,793
24-apr-96	5,438	5,469	5,481	5,551	5,797
25-apr-96	5,438	5,469	5,488	5,563	5,813
26-apr-96	5,434	5,465	5,488	5,559	5,813
29-apr-96	5,438	5,473	5,484	5,563	5,813
30-apr-96	5,438	5,469	5,484	5,563	5,813
01-May-96	5,438	5,469	5,500	5,598	5,879
02-May-96	5,438	5,484	5,500	5,602	5,875
03-May-96	5,438	5,500	5,527	5,660	6,000
07-May-96	5,438	5,481	5,500	5,625	5,945
08-May-96	5,438	5,481	5,500	5,629	5,981
09-May-96	5,438	5,484	5,500	5,625	5,945
10-May-96	5,438	5,484	5,500	5,598	5,875
13-May-96	5,743	5,477	5,500	5,582	5,875
14-May-96	5,480	5,481	5,500	5,582	5,875
15-May-96	5,418	5,441	5,481	5,563	5,852
16-May-96	5,426	5,438	5,488	5,570	5,867
17-May-96	5,438	5,449	5,496	5,590	5,918
20-May-96	5,438	5,457	5,500	5,582	5,879
21-May-96	5,438	5,453	5,492	5,586	5,875
22-May-96	5,438	5,453	5,492	5,582	5,883
23-May-96	5,434	5,445	5,488	5,578	5,875
24-May-96	5,430	5,453	5,492	5,578	5,879
28-May-96	5,434	5,457	5,492	5,586	5,875
29-May-96	5,430	5,441	5,481	5,586	5,879
30-May-96	5,438	5,465	5,500	5,625	5,988
31-May-96	5,438	5,465	5,500	5,633	6,000
03-Jun-96	5,465	5,500	5,531	5,711	6,098
04-Jun-96	5,457	5,500	5,535	5,688	6,066
05-Jun-96	5,457	5,500	5,535	5,688	6,063
06-Jun-96	5,453	5,500	5,539	5,688	6,063

07-Jun-96	5,484	5,488	5,606	5,801	6,203
10-Jun-96	5,481	5,539	5,609	5,793	6,199
11-Jun-96	5,496	5,543	5,613	5,813	6,246
12-Jun-96	5,484	5,543	5,598	5,797	6,188
13-Jun-96	5,465	5,551	5,582	5,777	6,164
14-Jun-96	5,449	5,543	5,563	5,754	6,129
17-Jun-96	5,438	5,520	5,563	5,750	6,148
18-Jun-96	5,469	5,500	5,563	5,576	6,168
19-Jun-96	5,465	5,500	5,578	5,773	6,188
20-Jun-96	5,481	5,500	5,566	5,750	6,176
21-Jun-96	5,481	5,500	5,563	5,750	6,180
24-Jun-96	5,492	5,500	5,570	5,766	6,168
25-Jun-96	5,500	5,500	5,598	5,813	6,172
26-Jun-96	5,496	5,504	5,582	5,789	6,125
27-Jun-96	5,484	5,535	5,563	5,750	6,035
28-Jun-96	5,492	5,520	5,563	5,750	6,063
01-Jul-96	5,500	5,512	5,598	5,797	6,117
02-Jul-96	5,477	5,508	5,570	5,762	6,074
03-Jul-96	5,477	5,535	5,574	5,766	6,094
04-Jul-96	5,516	5,504	5,688	5,926	6,313
05-Jul-96	5,504	5,512	5,688	5,930	6,305
08-Jul-96	5,500	5,609	5,688	5,914	6,285
09-Jul-96	5,496	5,609	5,688	5,895	6,250
10-Jul-96	5,469	5,606	5,676	5,887	6,231
11-Jul-96	5,477	5,570	5,676	5,887	6,215
12-Jul-96	5,477	5,563	5,684	5,887	6,231
15-Jul-96	5,469	5,563	5,660	5,856	6,168
16-Jul-96	5,457	5,563	5,660	5,867	6,168
17-Jul-96	5,438	5,563	5,625	5,824	6,125
18-Jul-96	5,438	5,559	5,625	5,840	6,125
19-Jul-96	5,438	5,551	5,625	5,824	6,125
22-Jul-96	5,438	5,547	5,625	5,840	6,125
23-Jul-96	5,438	5,547	5,625	5,848	6,156
24-Jul-96	5,438	5,543	5,625	5,824	6,125
25-Jul-96	5,438	5,547	5,625	5,848	6,156
26-Jul-96	5,438	5,543	5,625	5,848	6,156
29-Jul-96	5,453	5,563	5,641	5,852	6,188
30-Jul-96	5,469	5,590	5,688	5,891	6,238
31-Jul-96	5,465	5,586	5,676	5,883	6,219
01-Aug-96	5,441	5,563	5,633	5,844	6,188
02-Aug-96	5,441	5,504	5,586	5,758	6,043
05-Aug-96	5,438	5,500	5,551	5,691	5,875
06-Aug-96	5,434	5,500	5,539	5,688	5,902
07-Aug-96	5,430	5,496	5,539	5,688	5,883
08-Aug-96	5,426	5,488	5,539	5,688	5,883
09-Aug-96	5,426	5,481	5,535	5,688	5,875
12-Aug-96	5,414	5,473	5,500	5,668	5,863
13-Aug-96	5,422	5,473	5,500	5,664	5,852
14-Aug-96	5,418	5,469	5,500	5,688	5,895
15-Aug-96	5,430	5,477	5,500	5,688	5,883
16-Aug-96	5,438	5,477	5,500	5,688	5,906
19-Aug-96	5,430	5,473	5,500	5,688	5,875
20-Aug-96	5,430	5,473	5,500	5,688	5,891
21-Aug-96	5,414	5,477	5,500	5,680	5,887
22-Aug-96	5,406	5,445	5,492	5,680	5,898
23-Aug-96	5,400	5,438	5,469	5,656	5,875

27-Aug-96	5,401	5,477	5,531	5,719	6,031
28-Aug-96	5,406	5,473	5,531	5,576	6,012
29-Aug-96	5,422	5,477	5,551	5,750	6,051
30-Aug-96	5,438	5,500	5,563	5,773	6,098
02-Sep-96	5,438	5,516	5,582	5,844	6,191
03-Sep-96	5,480	5,563	5,656	5,902	6,254
04-Sep-96	5,473	5,563	5,637	5,875	6,246
05-Sep-96	5,473	5,582	5,656	5,914	6,262
06-Sep-96	5,492	5,594	5,656	5,934	6,281
09-Sep-96	5,480	5,563	5,625	5,875	6,223
10-Sep-96	5,484	5,563	5,625	5,875	6,188
11-Sep-96	5,504	5,563	5,625	5,879	6,219
12-Sep-96	5,504	5,563	5,625	5,875	6,219
13-Sep-96	5,492	5,563	5,625	5,859	6,176
16-Sep-96	5,438	5,500	5,563	5,750	6,020
17-Sep-96	5,445	5,500	5,563	5,750	6,031
18-Sep-96	5,480	5,563	5,625	5,816	6,125
19-Sep-96	5,488	5,563	5,625	5,820	6,125
20-Sep-96	5,500	5,563	5,629	5,844	6,156
23-Sep-96	5,500	5,563	5,637	5,852	6,152
24-Sep-96	5,531	5,594	5,656	5,844	6,129
25-Sep-96	5,445	5,500	5,563	5,750	6,039
26-Sep-96	5,438	5,500	5,551	5,750	6,000
27-Sep-96	5,438	5,500	5,625	5,730	5,984
30-Sep-96	5,434	5,496	5,625	5,734	5,988
01-Oct-96	5,441	5,500	5,633	5,750	6,000
02-Oct-96	5,434	5,488	5,625	5,727	5,945
03-Oct-96	5,422	5,481	5,605	5,688	5,918
04-Oct-96	5,414	5,473	5,597	5,688	5,914
07-Oct-96	5,387	5,438	5,531	5,625	5,813
08-Oct-96	5,383	5,438	5,531	5,625	5,813
09-Oct-96	5,383	5,438	5,531	5,625	5,813
10-Oct-96	5,383	5,438	5,531	5,625	5,848
11-Oct-96	5,387	5,438	5,563	5,672	5,898
14-Oct-96	5,375	5,438	5,531	5,625	5,848
15-Oct-96	5,375	5,438	5,535	5,625	5,844
16-Oct-96	5,375	5,441	5,535	5,625	5,855
17-Oct-96	5,379	5,438	5,535	5,625	5,855
18-Oct-96	5,375	5,438	5,527	5,625	5,813
21-Oct-96	5,375	5,438	5,531	5,625	5,813
22-Oct-96	5,375	5,438	5,531	5,625	5,816
23-Oct-96	5,375	5,438	5,531	5,625	5,844
24-Oct-96	5,375	5,438	5,531	5,625	5,816
25-Oct-96	5,375	5,438	5,531	5,625	5,844
28-Oct-96	5,375	5,438	5,531	5,625	5,813
29-Oct-96	5,375	5,438	5,531	5,625	5,840
30-Oct-96	5,375	5,500	5,500	5,563	5,723
31-Oct-96	5,375	5,500	5,500	5,566	5,750
01-nov-96	5,375	5,500	5,500	5,563	5,719
04-nov-96	5,375	5,500	5,500	5,563	5,719
05-nov-96	5,375	5,500	5,500	5,563	5,719
06-nov-96	5,375	5,500	5,500	5,547	5,688
07-nov-96	5,375	5,500	5,500	5,563	5,719
08-nov-96	5,375	5,500	5,500	5,547	5,688
11-nov-96	5,375	5,500	5,500	5,563	5,688
12-nov-96	5,375	5,500	5,500	5,559	5,711

13-nov-96	5,375	5,500	5,500	5,559	5,711
14-nov-96	5,375	5,500	5,500	5,551	5,707
15-nov-96	5,375	5,500	5,500	5,539	5,688
18-nov-96	5,375	5,500	5,500	5,543	5,688
19-nov-96	5,375	5,500	5,500	5,547	5,688
20-nov-96	5,375	5,500	5,500	5,539	5,680
21-nov-96	5,375	5,500	5,500	5,535	5,680
22-nov-96	5,375	5,500	5,500	5,543	5,688
25-nov-96	5,375	5,500	5,500	5,547	5,688
26-nov-96	5,375	5,500	5,500	5,543	5,688
27-nov-96	5,375	5,500	5,500	5,547	5,688
28-nov-96	5,563	5,500	5,500	5,547	5,688
29-nov-96	5,563	5,500	5,500	5,543	5,688
02-Dec-96	5,563	5,500	5,500	5,543	5,688
03-Dec-96	5,563	5,500	5,500	5,539	5,684
04-Dec-96	5,563	5,500	5,500	5,539	5,684
05-Dec-96	5,563	5,500	5,500	5,539	5,688
06-Dec-96	5,605	5,547	5,547	5,617	5,801
09-Dec-96	5,594	5,535	5,535	5,590	5,723
10-Dec-96	5,598	5,531	5,531	5,574	5,719
11-Dec-96	5,598	5,531	5,531	5,594	5,750
12-Dec-96	5,605	5,535	5,535	5,605	5,758
13-Dec-96	5,617	5,551	5,551	5,605	5,762
16-Dec-96	5,617	5,539	5,543	5,598	5,758
17-Dec-96	5,625	5,563	5,563	5,613	5,789
18-Dec-96	5,645	5,578	5,582	5,625	5,813
19-Dec-96	5,656	5,594	5,594	5,629	5,844
20-Dec-96	5,660	5,594	5,594	5,625	5,789
23-Dec-96	5,668	5,602	5,594	5,625	5,813
24-Dec-96	5,664	5,602	5,594	5,625	5,813
27-Dec-96	5,688	5,625	5,617	5,625	5,813
30-Dec-96	5,504	5,523	5,563	5,598	5,785
31-Dec-96	5,500	5,527	5,563	5,602	5,789