

LIBOR					
Date	1 Month	2 Months	3 Months	6 Months	12 Months
02-Jan-97	5,500	5,523	5,563	5,625	5,813
03-Jan-97	5,500	5,527	5,563	5,656	5,875
06-Jan-97	5,492	5,520	5,563	5,660	5,875
07-Jan-97	5,492	5,520	5,563	5,660	5,891
08-Jan-97	5,488	5,516	5,563	5,660	5,895
09-Jan-97	5,484	5,508	5,563	5,660	5,914
10-Jan-97	5,480	5,500	5,563	5,660	5,875
13-Jan-97	5,484	5,535	5,594	5,703	5,969
14-Jan-97	5,477	5,535	5,594	5,711	5,977
15-Jan-97	5,449	5,508	5,563	5,688	5,938
16-Jan-97	5,445	5,500	5,563	5,688	5,938
17-Jan-97	5,445	5,500	5,563	5,688	5,945
20-Jan-97	5,438	5,500	5,563	5,688	5,938
21-Jan-97	5,438	5,500	5,563	5,688	5,938
22-Jan-97	5,438	5,500	5,563	5,684	5,910
23-Jan-97	5,438	5,500	5,563	5,688	5,938
24-Jan-97	5,438	5,500	5,563	5,688	5,953
27-Jan-97	5,438	5,500	5,563	5,688	5,969
28-Jan-97	5,438	5,500	5,563	5,707	6,000
29-Jan-97	5,438	5,500	5,563	5,688	5,969
30-Jan-97	5,438	5,500	5,563	5,688	5,938
31-Jan-97	5,438	5,500	5,563	5,688	5,938
03-feb-97	5,438	5,500	5,563	5,672	5,879
04-feb-97	5,438	5,500	5,563	5,637	5,863
05-feb-97	5,438	5,500	5,563	5,629	5,852
06-feb-97	5,438	5,500	5,547	5,625	5,848
07-feb-97	5,438	5,500	5,543	5,632	5,852
10-feb-97	5,414	5,473	5,512	5,613	5,813
11-feb-97	5,410	5,469	5,504	5,602	5,813
12-feb-97	5,418	5,477	5,508	5,602	5,813
13-feb-97	5,422	5,469	5,504	5,602	5,813
14-feb-97	5,426	5,461	5,496	5,570	5,781
17-feb-97	5,386	5,438	5,473	5,555	5,750
18-feb-97	5,375	5,438	5,477	5,547	5,750
19-feb-97	5,375	5,438	5,469	5,551	5,750
20-feb-97	5,375	5,438	5,473	5,563	5,781
21-feb-97	5,375	5,438	5,473	5,563	5,781
24-feb-97	5,375	5,438	5,477	5,563	5,797
25-feb-97	5,375	5,438	5,484	5,563	5,793
26-feb-97	5,375	5,438	5,500	5,594	5,813
27-feb-97	5,438	5,481	5,539	5,656	5,938
28-feb-97	5,438	5,477	5,536	5,688	5,969
03-mar-97	5,438	5,488	5,547	5,707	6,000
04-mar-97	5,438	5,481	5,555	5,718	6,000
05-mar-97	5,438	5,500	5,563	5,719	6,031
06-mar-97	5,438	5,500	5,563	5,719	6,000
07-mar-97	5,438	5,508	5,563	5,750	6,063
10-mar-97	5,438	5,500	5,563	5,719	6,000
11-mar-97	5,438	5,500	5,563	5,719	6,000
12-mar-97	5,438	5,500	5,563	5,730	6,031
13-mar-97	5,438	5,500	5,563	5,734	6,031
14-mar-97	5,469	5,531	5,598	5,758	6,109
17-mar-97	5,473	5,531	5,598	5,754	6,094

18-mar-97	5,500	5,563	5,625	5,781	6,125
19-mar-97	5,500	5,563	5,625	5,789	6,125
20-mar-97	5,527	5,590	5,641	5,813	6,160
21-mar-97	5,625	5,656	5,719	5,875	6,219
24-mar-97	5,656	5,688	5,738	5,875	6,219
25-mar-97	5,668	5,695	5,750	5,875	6,219
26-mar-97	5,688	5,719	5,762	5,930	6,262
27-mar-97	5,688	5,723	5,773	5,938	6,273
01-apr-97	5,688	5,750	5,813	5,969	6,344
02-apr-97	5,688	5,750	5,813	5,969	6,344
03-apr-97	5,688	5,750	5,813	5,973	6,344
04-apr-97	5,688	5,750	5,813	5,973	6,344
07-apr-97	5,688	5,750	5,816	5,988	6,375
08-apr-97	5,688	5,750	5,816	5,980	6,359
09-apr-97	5,688	5,750	5,813	6,000	6,375
10-apr-97	5,688	5,750	5,816	6,000	6,375
11-apr-97	5,688	5,750	5,816	6,000	6,375
14-apr-97	5,688	5,750	5,844	6,031	6,438
15-apr-97	5,688	5,750	5,852	6,035	6,441
16-apr-97	5,688	5,750	5,844	6,031	6,406
17-apr-97	5,688	5,750	5,844	6,031	6,406
18-apr-97	5,688	5,750	5,836	6,000	6,375
21-apr-97	5,688	5,750	5,832	6,000	6,359
22-apr-97	5,688	5,750	5,836	6,004	6,375
23-apr-97	5,688	5,750	5,828	6,000	6,375
24-apr-97	5,688	5,750	5,840	6,000	6,375
25-apr-97	5,688	5,750	5,852	6,055	6,438
28-apr-97	5,688	5,750	5,852	6,063	6,441
29-apr-97	5,688	5,781	5,859	6,063	6,438
30-apr-97	5,688	5,750	5,816	6,000	6,313
01-May-97	5,688	5,750	5,813	6,000	6,313
02-May-97	5,688	5,750	5,820	6,000	6,301
06-May-97	5,688	5,750	5,816	6,000	6,285
07-May-97	5,688	5,750	5,816	6,000	6,289
08-May-97	5,688	5,781	5,844	6,031	6,316
09-May-97	5,688	5,750	5,813	6,000	6,258
12-May-97	5,688	5,750	5,813	6,000	6,250
13-May-97	5,688	5,750	5,813	5,980	6,227
14-May-97	5,688	5,750	5,813	6,000	6,250
15-May-97	5,688	5,750	5,813	6,000	6,250
16-May-97	5,688	5,750	5,816	6,000	6,250
19-May-97	5,711	5,773	5,840	6,000	6,258
20-May-97	5,750	5,813	5,875	6,031	6,285
21-May-97	5,688	5,750	5,813	5,969	6,219
22-May-97	5,688	5,750	5,813	5,969	6,219
23-May-97	5,688	5,750	5,805	5,969	6,223
27-May-97	5,688	5,750	5,813	5,969	6,219
28-May-97	5,688	5,750	5,813	5,996	6,254
29-May-97	5,691	5,750	5,813	6,000	6,277
30-May-97	5,688	5,750	5,813	6,000	6,258
02-Jun-97	5,688	5,750	5,816	5,945	6,219
03-Jun-97	5,688	5,750	5,813	5,965	6,215
04-Jun-97	5,688	5,750	5,813	5,965	6,219
05-Jun-97	5,688	5,750	5,813	5,965	6,219
06-Jun-97	5,688	5,750	5,813	5,965	6,219
09-Jun-97	5,688	5,750	5,809	5,938	6,188

10-Jun-97	5,688	5,750	5,810	5,938	6,188
11-Jun-97	5,688	5,750	5,813	5,938	6,188
12-Jun-97	5,688	5,750	5,813	5,938	6,188
13-Jun-97	5,688	5,746	5,781	5,879	6,125
16-Jun-97	5,688	5,729	5,781	5,875	6,094
17-Jun-97	5,688	5,719	5,781	5,875	6,094
18-Jun-97	5,688	5,719	5,781	5,875	6,094
19-Jun-97	5,688	5,719	5,781	5,875	6,094
20-Jun-97	5,688	5,719	5,781	5,875	6,094
23-Jun-97	5,688	5,719	5,781	5,875	6,094
24-Jun-97	5,688	5,719	5,781	5,875	6,094
25-Jun-97	5,688	5,719	5,781	5,878	6,102
26-Jun-97	5,688	5,719	5,781	5,878	6,094
27-Jun-97	5,688	5,719	5,781	5,906	6,125
30-Jun-97	5,688	5,719	5,781	5,906	6,125
01-Jul-97	5,688	5,750	5,808	5,937	6,156
02-Jul-97	5,688	5,719	5,781	5,906	6,125
03-Jul-97	5,688	5,719	5,781	5,906	6,125
04-Jul-97	5,680	5,715	5,750	5,847	6,031
07-Jul-97	5,688	5,719	5,750	5,843	6,031
08-Jul-97	5,688	5,719	5,750	5,843	6,031
09-Jul-97	5,688	5,719	5,780	5,843	6,031
10-Jul-97	5,688	5,719	5,750	5,843	6,031
11-Jul-97	5,679	5,719	5,750	5,843	6,023
14-Jul-97	5,668	5,715	5,750	5,843	6,008
15-Jul-97	5,676	5,719	5,750	5,847	6,031
16-Jul-97	5,676	5,719	5,750	5,843	6,031
17-Jul-97	5,664	5,703	5,746	5,835	6,000
18-Jul-97	5,672	5,707	5,750	5,843	6,031
21-Jul-97	5,672	5,711	5,750	5,843	6,031
22-Jul-97	5,672	5,711	5,750	5,843	6,031
23-Jul-97	5,648	5,676	5,718	5,812	5,969
24-Jul-97	5,648	5,680	5,718	5,812	5,969
25-Jul-97	5,648	5,680	5,718	5,812	5,969
28-Jul-97	5,645	5,672	5,718	5,812	5,969
29-Jul-97	5,625	5,656	5,718	5,812	5,969
30-Jul-97	5,625	5,660	5,718	5,812	5,969
31-Jul-97	5,625	5,656	5,707	5,800	5,938
01-Aug-97	5,625	5,656	5,687	5,781	5,906
04-Aug-97	5,629	5,660	5,718	5,812	6,000
05-Aug-97	5,629	5,668	5,718	5,812	6,008
06-Aug-97	5,633	5,680	5,718	5,842	6,031
07-Aug-97	5,637	5,680	5,718	5,833	6,025
08-Aug-97	5,633	5,688	5,718	5,843	6,063
11-Aug-97	5,633	5,688	5,750	5,875	6,125
12-Aug-97	5,645	5,688	5,750	5,875	6,125
13-Aug-97	5,652	5,688	5,750	5,875	6,125
14-Aug-97	5,645	5,688	5,742	5,851	6,063
15-Aug-97	5,645	5,688	5,738	5,843	6,031
18-Aug-97	5,633	5,672	5,718	5,812	5,969
19-Aug-97	5,625	5,684	5,718	5,812	5,969
20-Aug-97	5,629	5,684	5,718	5,812	5,969
21-Aug-97	5,625	5,688	5,718	5,828	6,000
22-Aug-97	5,625	5,688	5,718	5,843	6,031
26-Aug-97	5,625	5,688	5,718	5,843	6,031
27-Aug-97	5,633	5,688	5,726	5,843	6,063

28-Aug-97	5,656	5,688	5,734	5,843	6,063
29-Aug-97	5,656	5,688	5,718	5,843	6,031
01-Sep-97	5,656	5,688	5,722	5,843	6,063
02-Sep-97	5,656	5,688	5,718	5,843	6,063
03-Sep-97	5,656	5,688	5,718	5,843	6,031
04-Sep-97	5,656	5,688	5,718	5,843	6,063
05-Sep-97	5,656	5,688	5,718	5,843	6,063
08-Sep-97	5,656	5,688	5,718	5,843	6,063
09-Sep-97	5,656	5,688	5,718	5,843	6,063
10-Sep-97	5,656	5,688	5,718	5,843	6,063
11-Sep-97	5,656	5,688	5,718	5,863	6,090
12-Sep-97	5,656	5,688	5,718	5,871	6,094
15-Sep-97	5,656	5,688	5,718	5,843	6,043
16-Sep-97	5,656	5,688	5,718	5,843	6,039
17-Sep-97	5,656	5,688	5,718	5,812	5,980
18-Sep-97	5,656	5,688	5,718	5,812	5,969
19-Sep-97	5,656	5,688	5,718	5,812	5,969
22-Sep-97	5,656	5,688	5,718	5,812	5,969
23-Sep-97	5,656	5,688	5,718	5,812	5,969
24-Sep-97	5,656	5,688	5,718	5,812	5,969
25-Sep-97	5,656	5,688	5,718	5,812	5,969
26-Sep-97	5,656	5,688	5,718	5,843	6,000
29-Sep-97	5,656	5,691	5,777	5,843	6,000
30-Sep-97	5,656	5,688	5,769	5,843	6,000
01-Oct-97	5,656	5,688	5,773	5,843	6,000
02-Oct-97	5,652	5,688	5,757	5,816	5,969
03-Oct-97	5,648	5,688	5,750	5,812	5,969
06-Oct-97	5,625	5,656	5,718	5,781	5,906
07-Oct-97	5,625	5,656	5,718	5,781	5,906
08-Oct-97	5,625	5,656	5,718	5,781	5,906
09-Oct-97	5,625	5,680	5,750	5,812	5,973
10-Oct-97	5,625	5,688	5,750	5,824	5,984
13-Oct-97	5,625	5,688	5,757	5,847	6,031
14-Oct-97	5,625	5,688	5,753	5,847	6,031
15-Oct-97	5,625	5,688	5,753	5,843	6,031
16-Oct-97	5,625	5,688	5,773	5,875	6,063
17-Oct-97	5,625	5,688	5,781	5,875	6,063
20-Oct-97	5,648	5,699	5,808	5,906	6,094
21-Oct-97	5,652	5,711	5,812	5,906	6,094
22-Oct-97	5,656	5,719	5,812	5,906	6,094
23-Oct-97	5,656	5,719	5,812	5,875	6,063
24-Oct-97	5,656	5,719	5,812	5,878	6,063
27-Oct-97	5,656	5,699	5,781	5,843	5,992
28-Oct-97	5,625	5,656	5,750	5,781	5,867
29-Oct-97	5,625	5,688	5,750	5,781	5,867
30-Oct-97	5,641	5,750	5,750	5,781	5,906
31-Oct-97	5,648	5,750	5,750	5,785	5,918
03-nov-97	5,656	5,750	5,750	5,812	5,938
04-nov-97	5,656	5,750	5,750	5,812	5,938
05-nov-97	5,656	5,773	5,750	5,812	5,938
06-nov-97	5,656	5,773	5,750	5,812	5,938
07-nov-97	5,656	5,750	5,761	5,812	5,938
10-nov-97	5,656	5,781	5,781	5,843	6,000
11-nov-97	5,688	5,813	5,812	5,875	6,031
12-nov-97	5,695	5,875	5,875	5,937	6,063
13-nov-97	5,688	5,875	5,875	5,910	6,031

14-nov-97	5,688	5,875	5,875	5,916	6,000
17-nov-97	5,688	5,875	5,875	5,906	6,031
18-nov-97	5,688	5,875	5,875	5,906	6,000
19-nov-97	5,688	5,875	5,875	5,906	6,000
20-nov-97	5,688	5,875	5,875	5,906	6,000
21-nov-97	5,688	5,875	5,875	5,906	6,000
24-nov-97	5,688	5,875	5,875	5,906	6,000
25-nov-97	5,688	5,875	5,875	5,906	6,000
26-nov-97	5,688	5,875	5,875	5,906	6,000
27-nov-97	5,968	5,883	5,878	5,906	6,000
28-nov-97	5,968	5,902	5,902	5,914	6,012
01-Dec-97	5,968	5,906	5,906	5,937	6,031
02-Dec-97	5,992	5,914	5,914	5,937	6,046
03-Dec-97	6,000	5,926	5,937	5,937	6,046
04-Dec-97	6,000	5,938	5,937	5,937	6,027
05-Dec-97	5,969	5,906	5,906	5,906	6,000
08-Dec-97	6,000	5,938	5,937	5,968	6,094
09-Dec-97	6,000	5,938	5,937	6,000	6,128
10-Dec-97	6,000	5,938	5,937	5,968	6,094
11-Dec-97	5,980	5,938	5,937	5,937	6,063
12-Dec-97	5,965	5,914	5,906	5,906	6,012
15-Dec-97	5,961	5,906	5,906	5,906	5,973
16-Dec-97	5,961	5,906	5,906	5,906	6,000
17-Dec-97	5,965	5,906	5,906	5,914	6,031
18-Dec-97	5,969	5,906	5,906	5,906	6,031
19-Dec-97	5,969	5,906	5,906	5,906	6,000
22-Dec-97	5,941	5,906	5,906	5,906	5,969
23-Dec-97	5,969	5,906	5,906	5,906	5,969
24-Dec-97	6,000	5,906	5,906	5,906	5,969
29-Dec-97	5,938	5,906	5,906	5,906	5,969
30-Dec-97	5,723	5,770	5,812	5,843	5,969
31-Dec-97	5,719	5,754	5,812	5,843	5,969