

LIBOR					
DATE	1 Month	2 Months	3 Months	6 Months	12 Months
02-Jan-98	5,719	5,750	5,809	5,844	5,938
05-Jan-98	5,691	5,723	5,781	5,813	5,875
06-Jan-98	5,668	5,688	5,719	5,750	5,813
07-Jan-98	5,629	5,660	5,691	5,719	5,754
08-Jan-98	5,629	5,656	5,688	5,719	5,750
09-Jan-98	5,598	5,625	5,656	5,656	5,688
12-Jan-98	5,586	5,586	5,578	5,563	5,594
13-Jan-98	5,594	5,594	5,594	5,594	5,625
14-Jan-98	5,609	5,609	5,625	5,625	5,672
15-Jan-98	5,594	5,594	5,598	5,602	5,625
16-Jan-98	5,617	5,617	5,625	5,625	5,656
19-Jan-98	5,613	5,617	5,625	5,656	5,688
20-Jan-98	5,613	5,613	5,625	5,625	5,668
21-Jan-98	5,621	5,621	5,625	5,625	5,656
22-Jan-98	5,602	5,602	5,621	5,625	5,656
23-Jan-98	5,606	5,606	5,625	5,625	5,656
26-Jan-98	5,625	5,625	5,625	5,633	5,688
27-Jan-98	5,625	5,625	5,625	5,625	5,688
28-Jan-98	5,625	5,625	5,629	5,656	5,719
29-Jan-98	5,625	5,625	5,652	5,656	5,719
30-Jan-98	5,598	5,613	5,625	5,625	5,656
02-feb-98	5,617	5,625	5,625	5,625	5,656
03-feb-98	5,625	5,625	5,625	5,625	5,656
04-feb-98	5,621	5,625	5,625	5,625	5,656
05-feb-98	5,625	5,625	5,625	5,625	5,656
06-feb-98	5,625	5,625	5,625	5,625	5,656
09-feb-98	5,625	5,625	5,625	5,625	5,680
10-feb-98	5,625	5,625	5,629	5,648	5,699
11-feb-98	5,625	5,625	5,625	5,656	5,688
12-feb-98	5,625	5,625	5,625	5,656	5,688
13-feb-98	5,625	5,625	5,625	5,625	5,688
16-feb-98	5,617	5,625	5,625	5,625	5,656
17-feb-98	5,617	5,625	5,625	5,625	5,656
18-feb-98	5,625	5,625	5,625	5,625	5,656
19-feb-98	5,625	5,625	5,625	5,625	5,656
20-feb-98	5,625	5,625	5,625	5,625	5,668
23-feb-98	5,625	5,625	5,625	5,625	5,656
24-feb-98	5,625	5,625	5,641	5,656	5,703
25-feb-98	5,633	5,656	5,672	5,691	5,797
26-feb-98	5,672	5,656	5,676	5,695	5,781
27-feb-98	5,688	5,668	5,680	5,695	5,793
02-mar-98	5,684	5,656	5,676	5,688	5,781
03-mar-98	5,688	5,668	5,688	5,719	5,785
04-mar-98	5,688	5,688	5,688	5,719	5,820
05-mar-98	5,688	5,688	5,688	5,715	5,785
06-mar-98	5,688	5,688	5,688	5,719	5,793
09-mar-98	5,688	5,688	5,688	5,719	5,785
10-mar-98	5,688	5,688	5,688	5,719	5,785
11-mar-98	5,688	5,688	5,688	5,719	5,785
12-mar-98	5,688	5,688	5,688	5,707	5,781
13-mar-98	5,688	5,684	5,688	5,688	5,758
16-mar-98	5,688	5,684	5,684	5,688	5,758
17-mar-98	5,688	5,684	5,688	5,688	5,762

18-mar-98	5,684	5,688	5,688	5,688	5,762
19-mar-98	5,684	5,684	5,688	5,691	5,773
20-mar-98	5,688	5,688	5,688	5,711	5,785
23-mar-98	5,688	5,688	5,688	5,707	5,789
24-mar-98	5,688	5,688	5,688	5,715	5,785
25-mar-98	5,688	5,688	5,688	5,719	5,785
26-mar-98	5,688	5,688	5,688	5,738	5,816
27-mar-98	5,688	5,688	5,688	5,750	5,844
30-mar-98	5,688	5,688	5,691	5,750	5,848
31-mar-98	5,688	5,688	5,711	5,750	5,891
01-apr-98	5,688	5,688	5,707	5,750	5,875
02-apr-98	5,680	5,688	5,703	5,750	5,875
03-apr-98	5,656	5,688	5,688	5,719	5,813
06-apr-98	5,656	5,656	5,672	5,688	5,766
07-apr-98	5,656	5,656	5,664	5,688	5,781
08-apr-98	5,656	5,656	5,664	5,688	5,781
09-apr-98	5,656	5,656	5,656	5,688	5,781
14-apr-98	5,656	5,656	5,688	5,723	5,844
15-apr-98	5,656	5,656	5,688	5,719	5,844
16-apr-98	5,656	5,656	5,688	5,723	5,844
17-apr-98	5,656	5,656	5,688	5,719	5,844
20-apr-98	5,656	5,656	5,688	5,719	5,844
21-apr-98	5,656	5,656	5,688	5,746	5,875
22-apr-98	5,656	5,656	5,688	5,750	5,875
23-apr-98	5,656	5,656	5,688	5,750	5,875
24-apr-98	5,656	5,656	5,688	5,781	5,918
27-apr-98	5,656	5,656	5,688	5,781	5,910
28-apr-98	5,656	5,688	5,719	5,813	5,969
29-apr-98	5,656	5,688	5,719	5,813	5,969
30-apr-98	5,656	5,688	5,719	5,813	5,992
01-May-98	5,656	5,680	5,691	5,781	5,902
05-May-98	5,652	5,688	5,691	5,781	5,906
06-May-98	5,656	5,688	5,695	5,781	5,906
07-May-98	5,652	5,688	5,688	5,750	5,875
08-May-98	5,652	5,688	5,688	5,750	5,875
11-May-98	5,645	5,688	5,688	5,750	5,906
12-May-98	5,641	5,688	5,691	5,781	5,938
13-May-98	5,656	5,688	5,691	5,758	5,906
14-May-98	5,656	5,688	5,699	5,750	5,906
15-May-98	5,656	5,688	5,699	5,770	5,906
18-May-98	5,656	5,688	5,695	5,781	5,906
19-May-98	5,656	5,688	5,695	5,781	5,906
20-May-98	5,648	5,688	5,695	5,770	5,902
21-May-98	5,648	5,688	5,699	5,750	5,875
22-May-98	5,648	5,688	5,691	5,777	5,906
26-May-98	5,648	5,688	5,691	5,781	5,906
27-May-98	5,645	5,688	5,688	5,750	5,875
28-May-98	5,652	5,688	5,688	5,750	5,875
29-May-98	5,656	5,688	5,688	5,750	5,875
01-Jun-98	5,656	5,688	5,688	5,742	5,844
02-Jun-98	5,656	5,688	5,688	5,742	5,844
03-Jun-98	5,656	5,688	5,688	5,750	5,844
04-Jun-98	5,656	5,688	5,688	5,750	5,844
05-Jun-98	5,656	5,688	5,688	5,750	5,875
08-Jun-98	5,656	5,684	5,688	5,750	5,875
09-Jun-98	5,656	5,688	5,688	5,750	5,875

10-Jun-98	5,656	5,688	5,688	5,750	5,875
11-Jun-98	5,656	5,684	5,688	5,750	5,844
12-Jun-98	5,656	5,680	5,688	5,719	5,813
15-Jun-98	5,652	5,672	5,688	5,719	5,781
16-Jun-98	5,652	5,680	5,688	5,719	5,781
17-Jun-98	5,648	5,676	5,688	5,719	5,813
18-Jun-98	5,656	5,688	5,688	5,750	5,844
19-Jun-98	5,656	5,688	5,688	5,750	5,844
22-Jun-98	5,652	5,684	5,688	5,742	5,813
23-Jun-98	5,656	5,684	5,688	5,750	5,813
24-Jun-98	5,656	5,680	5,688	5,750	5,813
25-Jun-98	5,656	5,684	5,688	5,750	5,813
26-Jun-98	5,688	5,688	5,688	5,750	5,840
29-Jun-98	5,668	5,688	5,699	5,781	5,844
30-Jun-98	5,660	5,688	5,719	5,781	5,844
01-Jul-98	5,660	5,688	5,719	5,781	5,844
02-Jul-98	5,656	5,688	5,688	5,750	5,813
03-Jul-98	5,656	5,688	5,688	5,750	5,813
06-Jul-98	5,656	5,688	5,688	5,750	5,813
07-Jul-98	5,656	5,688	5,688	5,750	5,813
08-Jul-98	5,656	5,688	5,688	5,750	5,813
09-Jul-98	5,656	5,688	5,688	5,750	5,813
10-Jul-98	5,656	5,688	5,688	5,750	5,805
13-Jul-98	5,656	5,684	5,688	5,750	5,781
14-Jul-98	5,656	5,688	5,688	5,750	5,813
15-Jul-98	5,656	5,688	5,688	5,750	5,813
16-Jul-98	5,656	5,688	5,688	5,750	5,813
17-Jul-98	5,656	5,688	5,688	5,750	5,813
20-Jul-98	5,656	5,688	5,688	5,750	5,813
21-Jul-98	5,652	5,688	5,688	5,750	5,813
22-Jul-98	5,656	5,688	5,688	5,750	5,813
23-Jul-98	5,656	5,688	5,688	5,750	5,813
24-Jul-98	5,656	5,688	5,688	5,750	5,813
27-Jul-98	5,656	5,688	5,688	5,750	5,813
28-Jul-98	5,656	5,688	5,688	5,750	5,813
29-Jul-98	5,656	5,688	5,688	5,750	5,813
30-Jul-98	5,656	5,688	5,688	5,750	5,828
31-Jul-98	5,656	5,688	5,688	5,750	5,824
03-Aug-98	5,656	5,688	5,688	5,750	5,813
04-Aug-98	5,656	5,688	5,688	5,750	5,813
05-Aug-98	5,652	5,688	5,688	5,750	5,789
06-Aug-98	5,652	5,688	5,688	5,750	5,781
07-Aug-98	5,652	5,688	5,688	5,750	5,781
10-Aug-98	5,648	5,688	5,688	5,719	5,754
11-Aug-98	5,648	5,684	5,688	5,719	5,750
12-Aug-98	5,641	5,676	5,688	5,719	5,750
13-Aug-98	5,641	5,676	5,688	5,719	5,719
14-Aug-98	5,645	5,680	5,688	5,719	5,746
17-Aug-98	5,645	5,680	5,688	5,719	5,719
18-Aug-98	5,648	5,680	5,688	5,719	5,719
19-Aug-98	5,648	5,680	5,688	5,719	5,719
20-Aug-98	5,645	5,676	5,688	5,719	5,731
21-Aug-98	5,648	5,684	5,688	5,719	5,719
24-Aug-98	5,648	5,656	5,688	5,688	5,688
25-Aug-98	5,645	5,660	5,688	5,688	5,688
26-Aug-98	5,652	5,656	5,688	5,688	5,688

27-Aug-98	5,656	5,656	5,688	5,688	5,656
28-Aug-98	5,645	5,645	5,625	5,594	5,531
01-Sep-98	5,625	5,594	5,594	5,563	5,488
02-Sep-98	5,625	5,594	5,594	5,563	5,500
03-Sep-98	5,625	5,594	5,594	5,563	5,500
04-Sep-98	5,625	5,594	5,594	5,563	5,500
07-Sep-98	5,625	5,594	5,594	5,535	5,469
08-Sep-98	5,375	5,344	5,313	5,246	5,063
09-Sep-98	5,625	5,594	5,586	5,504	5,410
10-Sep-98	5,625	5,594	5,563	5,500	5,379
11-Sep-98	5,590	5,555	5,500	5,406	5,238
14-Sep-98	5,582	5,531	5,500	5,406	5,250
15-Sep-98	5,582	5,531	5,500	5,406	5,250
16-Sep-98	5,590	5,531	5,500	5,406	5,262
17-Sep-98	5,590	5,531	5,500	5,406	5,281
18-Sep-98	5,586	5,531	5,500	5,414	5,281
21-Sep-98	5,594	5,531	5,500	5,414	5,250
22-Sep-98	5,594	5,531	5,500	5,414	5,281
23-Sep-98	5,594	5,531	5,500	5,406	5,254
24-Sep-98	5,527	5,469	5,438	5,344	5,156
25-Sep-98	5,387	5,344	5,313	5,250	5,063
28-Sep-98	5,375	5,344	5,313	5,250	5,063
29-Sep-98	5,344	5,313	5,313	5,250	5,063
30-Sep-98	5,375	5,344	5,313	5,246	5,063
01-Oct-98	5,375	5,344	5,313	5,207	4,992
02-Oct-98	5,375	5,332	5,313	5,125	4,906
05-Oct-98	5,375	5,344	5,313	5,125	4,898
06-Oct-98	5,406	5,356	5,320	5,145	4,906
07-Oct-98	5,438	5,375	5,371	5,188	4,969
08-Oct-98	5,410	5,379	5,344	5,156	4,922
09-Oct-98	5,406	5,375	5,344	5,152	4,938
12-Oct-98	5,406	5,375	5,344	5,156	4,938
13-Oct-98	5,409	5,378	5,348	5,158	4,939
14-Oct-98	5,408	5,378	5,349	5,158	4,918
15-Oct-98	5,408	5,375	5,343	5,157	4,908
16-Oct-98	5,227	5,219	5,219	4,938	4,695
19-Oct-98	5,223	5,200	5,200	4,943	4,692
20-Oct-98	5,223	5,198	5,188	4,938	4,688
21-Oct-98	5,219	5,207	5,188	4,952	4,713
22-Oct-98	5,219	5,211	5,204	4,962	4,748
23-Oct-98	5,220	5,218	5,209	4,969	4,750
26-Oct-98	5,220	5,219	5,219	4,970	4,769
27-Oct-98	5,225	5,222	5,222	4,988	4,777
28-Oct-98	5,227	5,221	5,220	4,971	4,751
29-Oct-98	5,220	5,274	5,219	4,972	4,750
30-Oct-98	5,239	5,286	5,220	4,979	4,751
02-nov-98	5,250	5,311	5,265	5,058	4,842
03-nov-98	5,280	5,371	5,312	5,111	4,913
04-nov-98	5,273	5,397	5,335	5,126	4,939
05-nov-98	5,283	5,438	5,377	5,191	5,038
06-nov-98	5,284	5,439	5,384	5,188	5,031
09-nov-98	5,281	5,497	5,409	5,234	5,129
10-nov-98	5,277	5,469	5,402	5,191	5,089
11-nov-98	5,276	5,470	5,400	5,191	5,082
12-nov-98	5,278	5,469	5,402	5,198	5,090
13-nov-98	5,274	5,469	5,402	5,189	5,064

16-nov-98	5,277	5,469	5,407	5,210	5,107
17-nov-98	5,264	5,469	5,399	5,189	5,061
18-nov-98	5,061	5,300	5,250	5,062	5,000
19-nov-98	5,060	5,305	5,250	5,085	5,018
20-nov-98	5,049	5,311	5,250	5,123	5,091
23-nov-98	5,042	5,311	5,250	5,124	5,091
24-nov-98	5,040	5,311	5,250	5,128	5,122
25-nov-98	5,034	5,311	5,250	5,129	5,123
26-nov-98	5,048	5,311	5,250	5,131	5,123
27-nov-98	5,547	5,331	5,261	5,149	5,137
30-nov-98	5,621	5,373	5,283	5,148	5,126
01-Dec-98	5,626	5,374	5,277	5,154	5,091
02-Dec-98	5,624	5,373	5,275	5,128	5,071
03-Dec-98	5,592	5,343	5,251	5,098	5,000
04-Dec-98	5,560	5,308	5,218	5,078	4,970
07-Dec-98	5,557	5,306	5,239	5,098	5,016
08-Dec-98	5,546	5,303	5,244	5,122	5,059
09-Dec-98	5,547	5,297	5,241	5,092	5,032
10-Dec-98	5,544	5,296	5,239	5,065	5,000
11-Dec-98	5,536	5,281	5,221	5,043	4,974
14-Dec-98	5,537	5,281	5,220	5,061	4,975
15-Dec-98	5,544	5,281	5,219	5,061	4,971
16-Dec-98	5,551	5,291	5,226	5,064	5,000
17-Dec-98	5,561	5,292	5,221	5,063	4,982
18-Dec-98	5,569	5,299	5,234	5,062	5,000
21-Dec-98	5,575	5,309	5,248	5,063	5,000
22-Dec-98	5,618	5,323	5,250	5,110	5,060
23-Dec-98	5,624	5,340	5,250	5,123	5,061
24-Dec-98	5,629	5,374	5,284	5,157	5,156
29-Dec-98	5,629	5,379	5,281	5,158	5,156
30-Dec-98	5,077	5,074	5,076	5,080	5,124
31-Dec-98	5,064	5,066	5,066	5,066	5,098