

LIBOR					
DATE	1 Month	2 Months	3 Months	6 Months	12 Months
04-Jan-99	5,060	5,060	5,060	5,060	5,095
05-Jan-99	5,054	5,060	5,060	5,060	5,090
06-Jan-99	5,035	5,055	5,060	5,060	5,092
07-Jan-99	5,020	5,041	5,058	5,060	5,090
08-Jan-99	5,000	5,015	5,038	5,057	5,090
11-Jan-99	5,006	5,031	5,045	5,078	5,149
12-Jan-99	5,003	5,030	5,060	5,089	5,178
13-Jan-99	5,000	5,010	5,030	5,030	5,063
14-Jan-99	5,000	5,000	5,005	5,005	5,061
15-Jan-99	4,958	4,967	4,970	4,970	5,000
18-Jan-99	4,955	4,970	4,972	4,985	5,059
19-Jan-99	4,957	4,970	4,970	4,973	5,047
20-Jan-99	4,949	4,966	4,971	4,996	5,081
21-Jan-99	4,940	4,968	4,971	4,998	5,085
22-Jan-99	4,940	4,948	4,968	4,968	5,038
25-Jan-99	4,939	4,942	4,967	4,969	5,027
26-Jan-99	4,939	4,942	4,968	4,970	5,032
27-Jan-99	4,939	4,943	4,970	4,972	5,043
28-Jan-99	4,939	4,956	4,970	4,970	5,043
29-Jan-99	4,939	4,966	4,970	4,971	5,058
01-feb-99	4,938	4,962	4,969	4,977	5,068
02-feb-99	4,939	4,968	4,974	5,000	5,104
03-feb-99	4,937	4,966	4,973	5,000	5,098
04-feb-99	4,935	4,966	4,971	5,001	5,120
05-feb-99	4,937	4,974	4,983	5,030	5,154
08-feb-99	4,938	4,972	5,000	5,044	5,188
09-feb-99	4,939	4,973	5,000	5,041	5,182
10-feb-99	4,936	4,970	5,000	5,030	5,155
11-feb-99	4,936	4,972	5,000	5,034	5,176
12-feb-99	4,936	4,972	5,000	5,035	5,178
15-feb-99	4,938	4,974	5,000	5,078	5,251
16-feb-99	4,937	4,971	5,000	5,062	5,243
17-feb-99	4,938	4,970	5,000	5,061	5,250
18-feb-99	4,937	4,970	5,000	5,058	5,220
19-feb-99	4,937	4,970	5,000	5,060	5,249
22-feb-99	4,938	4,970	5,000	5,061	5,250
23-feb-99	4,937	4,970	5,000	5,060	5,250
24-feb-99	4,939	4,974	5,004	5,090	5,310
25-feb-99	4,963	4,996	5,020	5,121	5,370
26-feb-99	4,963	4,996	5,026	5,127	5,394
01-mar-99	4,965	4,999	5,028	5,123	5,380
02-mar-99	4,966	5,000	5,034	5,146	5,446
03-mar-99	4,965	5,000	5,030	5,126	5,400
04-mar-99	4,965	5,000	5,030	5,128	5,420
05-mar-99	4,965	5,000	5,030	5,127	5,429
08-mar-99	4,953	4,981	5,000	5,090	5,368
09-mar-99	4,950	4,980	5,000	5,090	5,370
10-mar-99	4,940	4,969	5,000	5,063	5,306
11-mar-99	4,939	4,970	5,000	5,064	5,314
12-mar-99	4,938	4,969	5,000	5,064	5,311
15-mar-99	4,938	4,968	5,000	5,060	5,286
16-mar-99	4,936	4,968	5,000	5,060	5,284
17-mar-99	4,936	4,967	5,000	5,060	5,278

18-mar-99	4,935	4,967	5,000	5,060	5,280
19-mar-99	4,934	4,967	5,000	5,060	5,280
22-mar-99	4,940	4,948	4,968	4,968	5,038
23-mar-99	4,939	4,970	5,000	5,064	5,316
24-mar-99	4,938	4,969	5,000	5,059	5,280
25-mar-99	4,937	4,970	5,000	5,058	5,278
26-mar-99	4,940	4,970	5,000	5,061	5,286
29-mar-99	4,939	4,970	5,000	5,525	5,250
30-mar-99	4,939	4,971	5,000	5,062	5,280
31-mar-99	4,937	4,970	5,000	5,060	5,250
01-apr-99	4,938	4,970	5,000	5,060	5,251
06-apr-99	4,937	4,968	5,000	5,055	5,246
07-apr-99	4,930	4,964	5,000	5,055	5,229
08-apr-99	4,931	4,965	5,000	5,058	5,235
09-apr-99	4,929	4,961	5,000	5,041	5,208
12-apr-99	4,929	4,963	5,000	5,034	5,186
13-apr-99	4,926	4,961	5,000	5,039	5,214
14-apr-99	4,929	4,961	5,000	5,039	5,209
15-apr-99	4,929	4,961	5,000	5,039	5,214
16-apr-99	4,928	4,961	5,000	5,043	5,226
19-apr-99	4,928	4,963	5,000	5,060	5,268
20-apr-99	4,925	4,960	5,000	5,053	5,246
21-apr-99	4,926	4,960	5,000	5,054	5,241
22-apr-99	4,913	4,950	4,998	5,051	5,250
23-apr-99	4,906	4,946	4,995	5,061	5,273
26-apr-99	4,903	4,946	4,996	5,060	5,270
27-apr-99	4,904	4,945	4,996	5,060	5,268
28-apr-99	4,903	4,946	4,996	5,060	5,271
29-apr-99	4,901	4,953	4,995	5,060	5,278
30-apr-99	4,903	4,950	4,989	5,043	5,230
04-May-99	4,904	4,954	5,000	5,073	5,310
05-May-99	4,903	4,956	5,000	5,074	5,313
06-May-99	4,901	4,955	5,000	5,071	5,313
07-May-99	4,903	4,959	5,000	5,091	5,366
10-May-99	4,901	4,956	5,000	5,084	5,346
11-May-99	4,903	4,955	5,000	5,081	5,341
12-May-99	4,900	4,953	5,000	5,081	5,346
13-May-99	4,903	4,953	5,000	5,080	5,345
14-May-99	4,900	4,953	5,000	5,068	5,308
17-May-99	4,914	4,970	5,028	5,134	5,428
18-May-99	4,921	4,975	5,030	5,139	5,430
19-May-99	4,928	4,998	5,050	5,180	5,490
20-May-99	4,925	4,998	5,048	5,179	5,476
21-May-99	4,923	4,994	5,049	5,180	5,486
24-May-99	4,921	4,996	5,048	5,176	5,468
25-May-99	4,919	4,994	5,047	5,176	5,464
26-May-99	4,918	4,994	5,043	5,179	5,464
27-May-99	4,930	5,000	5,051	5,193	5,489
28-May-99	4,944	5,023	5,066	5,245	5,558
01-Jun-99	4,943	5,025	5,069	5,251	5,585
02-Jun-99	4,955	5,036	5,098	5,289	5,650
03-Jun-99	4,953	5,034	5,096	5,281	5,644
04-Jun-99	4,950	5,034	5,098	5,285	5,650
07-Jun-99	4,951	5,036	5,099	5,285	5,650
08-Jun-99	4,953	5,038	5,096	5,286	5,650
09-Jun-99	4,955	5,039	5,100	5,295	5,658

10-Jun-99	4,964	5,063	5,125	5,334	5,710
11-Jun-99	4,988	5,084	5,144	5,350	5,735
14-Jun-99	5,000	5,090	5,155	5,368	5,750
15-Jun-99	5,000	5,090	5,155	5,366	5,744
16-Jun-99	5,020	5,118	5,176	5,378	5,745
17-Jun-99	5,024	5,115	5,174	5,360	5,688
18-Jun-99	5,028	5,111	5,165	5,343	5,628
21-Jun-99	5,041	5,121	5,179	5,345	5,641
22-Jun-99	5,060	5,130	5,189	5,365	5,688
23-Jun-99	5,093	5,156	5,218	5,400	5,736
24-Jun-99	5,140	5,205	5,264	5,428	5,753
25-Jun-99	5,168	5,223	5,293	5,448	5,780
28-Jun-99	5,210	5,266	5,328	5,464	5,789
29-Jun-99	5,220	5,283	5,349	5,623	5,790
30-Jun-99	5,236	5,300	5,368	5,650	5,840
01-Jul-99	5,181	5,181	5,303	5,580	5,750
02-Jul-99	5,184	5,184	5,310	5,587	5,750
05-Jul-99	5,183	5,183	5,310	5,588	5,750
06-Jul-99	5,184	5,184	5,310	5,590	5,750
07-Jul-99	5,188	5,188	5,310	5,601	5,781
08-Jul-99	5,185	5,185	5,310	5,604	5,785
09-Jul-99	5,183	5,183	5,310	5,598	5,773
12-Jul-99	5,181	5,181	5,310	5,604	5,778
13-Jul-99	5,180	5,180	5,310	5,599	5,751
14-Jul-99	5,180	5,180	5,310	5,599	5,754
15-Jul-99	5,180	5,180	5,310	5,601	5,766
16-Jul-99	5,180	5,180	5,310	5,601	5,770
19-Jul-99	5,180	5,180	5,309	5,596	5,749
20-Jul-99	5,179	5,179	5,309	5,600	5,750
21-Jul-99	5,168	5,168	5,291	5,580	5,686
22-Jul-99	5,164	5,164	5,288	5,581	5,686
23-Jul-99	5,176	5,176	5,310	5,625	5,779
26-Jul-99	5,180	5,180	5,311	5,640	5,816
27-Jul-99	5,180	5,180	5,313	5,643	5,816
28-Jul-99	5,180	5,180	5,313	5,644	5,816
29-Jul-99	5,180	5,180	5,313	5,650	5,816
30-Jul-99	5,194	5,194	5,343	5,705	5,891
02-Aug-99	5,203	5,301	5,364	5,740	5,938
03-Aug-99	5,209	5,309	5,370	5,770	5,965
04-Aug-99	5,210	5,310	5,374	5,773	5,965
05-Aug-99	5,209	5,310	5,373	5,774	5,948
06-Aug-99	5,209	5,306	5,370	5,764	5,920
09-Aug-99	5,244	5,355	5,425	5,850	6,053
10-Aug-99	5,256	5,373	5,440	5,876	6,093
11-Aug-99	5,258	5,374	5,440	5,878	6,083
12-Aug-99	5,269	5,383	5,453	5,881	6,084
13-Aug-99	5,276	5,394	5,465	5,885	6,089
16-Aug-99	5,279	5,399	5,468	5,885	6,058
17-Aug-99	5,288	5,401	5,478	5,886	6,064
18-Aug-99	5,293	5,404	5,480	5,883	6,031
19-Aug-99	5,315	5,409	5,481	5,884	6,030
20-Aug-99	5,325	5,413	5,480	5,881	6,019
23-Aug-99	5,339	5,415	5,486	5,882	6,018
24-Aug-99	5,345	5,421	5,493	5,888	6,023
25-Aug-99	5,363	5,425	5,496	5,883	5,991
26-Aug-99	5,359	5,424	5,493	5,888	5,984

27-Aug-99	5,371	5,430	5,503	5,895	6,010
31-Aug-99	5,375	5,438	5,520	5,919	6,060
01-Sep-99	5,375	5,440	5,523	5,938	6,083
02-Sep-99	5,378	5,440	5,521	5,941	6,080
03-Sep-99	5,381	5,446	5,528	5,956	6,100
06-Sep-99	5,379	5,440	5,509	5,934	6,039
07-Sep-99	5,380	5,440	5,513	5,936	6,049
08-Sep-99	5,380	5,444	5,519	5,950	6,068
09-Sep-99	5,380	5,440	5,511	5,943	6,051
10-Sep-99	5,380	5,440	5,513	5,943	6,061
13-Sep-99	5,380	5,440	5,510	5,941	6,048
14-Sep-99	5,380	5,440	5,510	5,941	6,046
15-Sep-99	5,381	5,445	5,520	5,958	6,068
16-Sep-99	5,381	5,441	5,513	5,941	6,043
17-Sep-99	5,381	5,440	5,513	5,941	6,041
20-Sep-99	5,381	5,440	5,511	5,940	6,040
21-Sep-99	5,383	5,444	5,514	5,943	6,050
22-Sep-99	5,383	5,441	5,515	5,940	6,040
23-Sep-99	5,383	5,441	5,516	5,943	6,043
24-Sep-99	5,380	5,440	5,510	5,926	6,009
27-Sep-99	5,380	5,440	5,505	5,929	6,000
28-Sep-99	5,380	5,440	5,509	5,936	6,006
29-Sep-99	5,400	5,465	6,079	5,959	6,030
30-Sep-99	5,400	5,471	6,084	5,961	6,035
01-Oct-99	5,401	5,470	6,085	5,961	6,040
04-Oct-99	5,418	5,495	6,124	6,004	6,121
05-Oct-99	5,423	5,500	6,130	6,016	6,121
06-Oct-99	5,419	5,509	6,164	6,069	6,185
07-Oct-99	5,416	5,513	6,176	6,086	6,219
08-Oct-99	5,409	5,511	6,176	6,083	6,208
11-Oct-99	5,408	5,510	6,174	6,080	6,199
12-Oct-99	5,406	5,510	6,174	6,083	6,210
13-Oct-99	5,406	5,509	6,178	6,086	6,214
14-Oct-99	5,408	5,510	6,186	6,095	6,245
15-Oct-99	5,409	5,510	6,193	6,105	6,250
18-Oct-99	5,408	5,510	6,198	6,104	6,250
19-Oct-99	5,407	5,510	6,201	6,110	6,255
20-Oct-99	5,410	5,518	6,223	6,130	6,286
21-Oct-99	5,409	5,518	6,223	6,130	6,288
22-Oct-99	5,410	5,518	6,219	6,130	6,286
25-Oct-99	5,410	5,510	6,203	6,124	6,281
26-Oct-99	5,409	5,510	6,204	6,130	6,293
27-Oct-99	5,409	5,510	6,211	6,140	6,305
28-Oct-99	5,410	6,354	6,205	6,134	6,300
29-Oct-99	5,409	6,311	6,185	6,120	6,250
01-nov-99	5,408	6,280	6,161	6,111	6,220
02-nov-99	5,409	6,270	6,159	6,113	6,220
03-nov-99	5,410	6,265	6,155	6,109	6,218
04-nov-99	5,405	6,236	6,133	6,076	6,171
05-nov-99	5,404	6,186	6,125	6,064	6,160
08-nov-99	5,400	6,116	6,066	6,001	6,086
09-nov-99	5,400	6,115	6,064	6,001	6,080
10-nov-99	5,400	6,115	6,064	6,001	6,090
11-nov-99	5,428	6,120	6,070	6,023	6,125
12-nov-99	5,444	6,120	6,071	6,024	6,125
15-nov-99	5,459	6,120	6,070	6,016	6,103

16-nov-99	5,473	6,120	6,070	6,015	6,103
17-nov-99	5,596	6,161	6,101	6,031	6,160
18-nov-99	5,593	6,163	6,104	6,034	6,163
19-nov-99	5,589	6,160	6,101	6,034	6,163
22-nov-99	5,589	6,160	6,102	6,034	6,180
23-nov-99	5,590	6,160	6,101	6,033	6,195
24-nov-99	5,594	6,160	6,101	6,036	6,201
25-nov-99	5,601	6,160	6,106	6,041	6,220
26-nov-99	5,608	6,160	6,106	6,043	6,231
29-nov-99	6,476	6,161	6,110	6,049	6,255
30-nov-99	6,483	6,161	6,115	6,064	6,286
01-Dec-99	6,479	6,166	6,121	6,071	6,293
02-Dec-99	6,479	6,169	6,121	6,078	6,298
03-Dec-99	6,479	6,171	6,124	6,090	6,316
06-Dec-99	6,469	6,170	6,120	6,090	6,300
07-Dec-99	6,468	6,170	6,120	6,090	6,300
08-Dec-99	6,469	6,170	6,120	6,089	6,300
09-Dec-99	6,461	6,171	6,120	6,090	6,305
10-Dec-99	6,463	6,171	6,121	6,091	6,299
13-Dec-99	6,463	6,171	6,121	6,090	6,293
14-Dec-99	6,461	6,173	6,120	6,091	6,309
15-Dec-99	6,460	6,180	6,140	6,111	6,363
16-Dec-99	6,461	6,180	6,140	6,119	6,375
17-Dec-99	6,463	6,186	6,153	6,133	6,430
20-Dec-99	6,461	6,188	6,163	6,139	6,434
21-Dec-99	6,470	6,200	6,175	6,150	6,461
22-Dec-99	6,471	6,201	6,180	6,160	6,474
23-Dec-99	6,481	6,203	6,181	6,168	6,480
24-Dec-99	6,490	6,203	6,184	6,166	6,481
29-Dec-99	5,828	5,904	6,004	6,130	6,500
30-Dec-99	5,828	5,904	6,004	6,130	6,500