

LIBOR					
DATE	1 Month	2 Months	3 Months	6 Months	12 Months
03-Jan-00	5,820	5,900	6,000	6,130	6,500
04-Jan-00	5,810	5,923	6,043	6,209	6,600
05-Jan-00	5,793	5,918	6,030	6,194	6,571
06-Jan-00	5,791	5,914	6,030	6,191	6,580
07-Jan-00	5,791	5,913	6,030	6,191	6,584
10-Jan-00	5,781	5,905	6,026	6,181	6,574
11-Jan-00	5,781	5,906	6,030	6,191	6,590
12-Jan-00	5,781	5,913	6,039	6,209	6,624
13-Jan-00	5,781	5,913	6,040	6,220	6,648
14-Jan-00	5,793	5,914	6,040	6,221	6,648
17-Jan-00	5,803	5,918	6,036	6,215	6,643
18-Jan-00	5,808	5,918	6,035	6,215	6,641
19-Jan-00	5,809	5,920	6,038	6,220	6,651
20-Jan-00	5,810	5,920	6,040	6,220	6,650
21-Jan-00	5,814	5,920	6,040	6,220	6,650
24-Jan-00	5,819	5,920	6,040	6,220	6,645
25-Jan-00	5,820	5,920	6,040	6,220	6,630
26-Jan-00	5,821	5,920	6,040	6,220	6,630
27-Jan-00	5,830	5,921	6,040	6,220	6,638
28-Jan-00	5,856	5,935	6,049	6,233	6,651
31-Jan-00	5,885	5,965	6,078	6,289	6,750
01-feb-00	5,905	5,988	6,091	6,308	6,776
02-feb-00	5,924	6,005	6,100	6,320	6,790
03-feb-00	5,893	5,993	6,098	6,329	6,811
04-feb-00	5,890	5,993	6,090	6,314	6,784
07-feb-00	5,891	6,000	6,100	6,330	6,820
08-feb-00	5,890	6,000	6,100	6,330	6,820
09-feb-00	5,890	6,000	6,100	6,321	6,803
10-feb-00	5,888	5,998	6,099	6,323	6,803
11-feb-00	5,885	5,995	6,093	6,324	6,801
14-feb-00	5,880	5,990	6,090	6,321	6,790
15-feb-00	5,880	5,990	6,090	6,320	6,781
16-feb-00	5,880	5,990	6,090	6,320	6,796
17-feb-00	5,880	5,990	6,090	6,321	6,800
18-feb-00	5,880	6,000	6,110	6,355	6,861
21-feb-00	5,880	6,000	6,110	6,354	6,851
22-feb-00	5,880	6,000	6,110	6,353	6,854
23-feb-00	5,879	6,000	6,110	6,350	6,835
24-feb-00	5,878	6,000	6,110	6,350	6,841
25-feb-00	5,876	6,000	6,101	6,333	6,795
28-feb-00	5,913	6,000	6,101	6,323	6,753
29-feb-00	5,919	6,005	6,109	6,331	6,764
01-mar-00	5,926	6,010	6,110	6,331	6,764
02-mar-00	5,936	6,019	6,119	6,336	6,765
03-mar-00	5,941	6,020	6,120	6,340	6,764
06-mar-00	5,950	6,020	6,120	6,340	6,761
07-mar-00	5,960	6,030	6,127	6,350	6,773
08-mar-00	5,970	6,039	6,130	6,350	6,756
09-mar-00	5,989	6,050	6,140	6,274	6,770
10-mar-00	5,996	6,053	6,144	6,356	6,774
13-mar-00	6,004	6,060	6,150	6,363	6,783
14-mar-00	6,018	6,075	6,160	6,371	6,791
15-mar-00	6,035	6,090	6,173	6,380	6,795

16-mar-00	6,071	6,113	6,191	6,400	6,816
17-mar-00	6,096	6,134	6,210	6,411	6,829
20-mar-00	6,113	6,150	6,229	6,420	6,830
21-mar-00	6,121	6,160	6,241	6,430	6,848
22-mar-00	6,124	6,166	6,246	6,438	6,845
23-mar-00	6,125	6,166	6,248	6,435	6,840
24-mar-00	6,129	6,169	6,255	6,455	6,869
27-mar-00	6,131	6,180	6,280	6,503	6,940
28-mar-00	6,133	6,180	6,280	6,520	6,960
29-mar-00	6,133	6,181	6,280	6,520	6,960
30-mar-00	6,133	6,189	6,290	6,530	6,970
31-mar-00	6,133	6,190	6,290	6,526	6,944
03-apr-00	6,131	6,190	6,290	6,524	6,945
04-apr-00	6,133	6,190	6,290	6,525	6,941
05-apr-00	6,129	6,180	6,271	6,499	6,860
06-apr-00	6,130	6,180	6,271	6,503	6,865
07-apr-00	6,130	6,181	6,280	6,511	6,881
10-apr-00	6,130	6,181	6,280	6,510	6,870
11-apr-00	6,130	6,183	6,280	6,500	6,836
12-apr-00	6,130	6,183	6,284	6,511	6,863
13-apr-00	6,130	6,189	6,281	6,511	6,855
14-apr-00	6,130	6,190	6,281	6,511	6,859
17-apr-00	6,130	6,190	6,283	6,500	6,818
18-apr-00	6,130	6,195	6,293	6,513	6,831
19-apr-00	6,145	6,210	6,310	6,520	6,840
20-apr-00	6,150	6,220	6,318	6,524	6,844
25-apr-00	6,164	6,239	6,334	6,543	6,860
26-apr-00	6,183	6,280	6,375	6,595	6,950
27-apr-99	6,198	6,310	6,391	6,613	6,960
28-apr-00	6,293	6,403	6,504	6,731	7,100
02-May-00	6,355	6,465	6,569	6,784	7,161
03-May-00	6,375	6,495	6,600	6,814	7,200
04-May-00	6,426	6,543	6,653	6,870	7,256
05-May-00	6,440	6,556	6,670	6,881	7,271
08-May-00	6,461	6,573	6,700	6,914	7,330
09-May-00	6,479	6,590	6,719	6,931	7,351
10-May-00	6,495	6,594	6,720	6,930	7,344
11-May-00	6,523	6,596	6,720	6,921	7,325
12-May-00	6,540	6,618	6,734	6,935	7,345
15-May-00	6,570	6,648	6,760	6,974	7,409
16-May-00	6,584	6,654	6,761	6,984	7,413
17-May-00	6,608	6,701	6,809	7,041	7,460
18-May-00	6,609	6,706	6,819	7,061	7,489
19-May-00	6,610	6,705	6,820	7,060	7,491
22-May-00	6,610	6,704	6,820	7,043	7,451
23-May-00	6,610	6,704	6,820	7,043	7,446
24-May-00	6,610	6,704	6,820	7,041	7,434
25-May-00	6,611	6,713	6,828	7,063	7,471
26-May-00	6,615	6,716	6,826	7,053	7,448
30-May-00	6,641	6,731	6,840	7,063	7,450
31-May-00	6,654	6,755	6,863	7,105	7,501
01-Jun-00	6,663	6,764	6,869	7,109	7,483
02-Jun-00	6,653	6,753	6,851	7,070	7,421
05-Jun-00	6,623	6,713	6,793	6,980	7,270
06-Jun-00	6,624	6,711	6,790	6,970	7,250
07-Jun-00	6,630	6,716	6,798	6,980	7,259

08-Jun-00	6,633	6,721	6,800	6,983	7,263
09-Jun-00	6,641	6,730	6,810	6,990	7,289
12-Jun-00	6,649	6,731	6,810	6,993	7,290
13-Jun-00	6,651	6,731	6,810	6,990	7,274
14-Jun-00	6,650	6,715	6,793	6,960	7,230
15-Jun-00	6,649	6,703	6,778	6,941	7,188
16-Jun-00	6,651	6,704	6,775	6,941	7,188
19-Jun-00	6,648	6,694	6,762	6,909	7,139
20-Jun-00	6,650	6,694	6,761	6,911	7,151
21-Jun-00	6,650	6,693	6,765	6,920	7,185
22-Jun-00	6,651	6,699	6,773	6,933	7,220
23-Jun-00	6,651	6,700	6,770	6,930	7,220
26-Jun-00	6,665	6,703	6,774	6,931	7,231
27-Jun-00	6,674	6,706	6,775	6,933	7,229
28-Jun-00	6,684	6,711	6,780	6,940	7,225
29-Jun-00	6,450	6,694	6,779	7,013	7,211
30-Jun-00	6,642	6,686	6,769	7,000	7,180
03-Jul-00	6,640	6,683	6,770	7,000	7,189
04-Jul-00	6,630	6,670	6,750	6,961	7,128
05-Jul-00	6,630	6,670	6,745	6,954	7,113
06-Jul-00	6,630	6,670	6,740	6,934	7,080
07-Jul-00	6,631	6,670	6,744	6,936	7,100
10-Jul-00	6,630	6,660	6,730	6,896	7,040
11-Jul-00	6,630	6,660	6,731	6,910	7,060
12-Jul-00	6,629	6,661	6,731	6,910	7,070
13-Jul-00	6,626	6,663	6,734	6,914	7,081
14-Jul-00	6,628	6,664	6,730	6,905	7,060
17-Jul-00	6,630	6,666	6,740	6,928	7,120
18-Jul-00	6,630	6,668	6,740	6,940	7,140
19-Jul-00	6,630	6,671	6,740	6,940	7,149
20-Jul-00	6,630	6,673	6,740	6,941	7,150
21-Jul-00	6,620	6,656	6,718	6,894	7,060
24-Jul-00	6,620	6,655	6,714	6,891	7,050
25-Jul-00	6,620	6,655	6,715	6,891	7,060
26-Jul-00	6,620	6,654	6,713	6,891	7,055
27-Jul-00	6,620	6,654	6,713	6,890	7,053
28-Jul-00	6,620	6,653	6,711	6,883	7,043
31-Jul-00	6,621	6,663	6,722	6,894	7,080
01-Aug-00	6,621	6,663	6,720	6,895	7,089
02-Aug-00	6,620	6,663	6,720	6,890	7,071
03-Aug-00	6,620	6,660	6,714	6,880	7,040
04-Aug-00	6,620	6,660	6,710	6,870	7,029
07-Aug-00	6,618	6,645	6,691	6,840	6,970
08-Aug-00	6,620	6,644	6,690	6,841	6,973
09-Aug-00	6,620	6,641	6,688	6,830	6,951
10-Aug-00	6,619	6,641	6,681	6,823	6,935
11-Aug-00	6,619	6,639	6,680	6,820	6,931
14-Aug-00	6,620	6,641	6,688	6,836	6,972
15-Aug-00	6,620	6,641	6,690	6,835	6,971
16-Aug-00	6,620	6,641	6,690	6,838	6,973
17-Aug-00	6,620	6,641	6,690	6,840	6,990
18-Aug-00	6,620	6,641	6,690	6,840	6,986
21-Aug-00	6,620	6,640	6,690	6,832	6,969
22-Aug-00	6,620	6,641	6,690	6,832	6,971
23-Aug-00	6,620	6,641	6,690	6,833	6,979
24-Aug-00	6,620	6,640	6,680	6,816	6,949

25-Aug-00	6,620	6,640	6,680	6,813	6,948
29-Aug-00	6,620	6,640	6,680	6,820	6,960
30-Aug-00	6,628	6,640	6,680	6,830	6,980
31-Aug-00	6,630	6,640	6,680	6,830	6,970
01-Sep-00	6,629	6,640	6,673	6,800	6,923
04-Sep-00	6,620	6,631	6,654	6,765	6,850
05-Sep-00	6,620	6,630	6,653	6,770	6,855
06-Sep-00	6,620	6,631	6,654	6,770	6,859
07-Sep-00	6,620	6,638	6,660	6,780	6,889
08-Sep-00	6,621	6,639	6,660	6,780	6,881
11-Sep-00	6,620	6,640	6,660	6,780	6,878
12-Sep-00	6,621	6,640	6,660	6,780	6,875
13-Sep-00	6,621	6,640	6,660	6,780	6,874
14-Sep-00	6,623	6,640	6,660	6,771	6,853
15-Sep-00	6,623	6,640	6,660	6,770	6,843
18-Sep-00	6,624	6,640	6,660	6,761	6,816
19-Sep-00	6,621	6,635	6,659	6,740	6,780
20-Sep-00	6,621	6,639	6,660	6,751	6,808
21-Sep-00	6,622	6,640	6,660	6,760	6,820
22-Sep-00	6,621	6,640	6,660	6,743	6,774
25-Sep-00	6,620	6,640	6,660	6,750	6,800
26-Sep-00	6,620	6,640	6,660	6,750	6,800
27-Sep-00	6,621	6,640	6,660	6,757	6,810
28-Sep-00	6,619	6,640	6,815	6,760	6,810
29-Sep-00	6,618	6,640	6,811	6,760	6,801
02-Oct-00	6,620	6,640	6,804	6,750	6,772
03-Oct-00	6,620	6,640	6,803	6,750	6,771
04-Oct-00	6,620	6,640	6,803	6,754	6,790
05-Oct-00	6,620	6,640	6,803	6,759	6,800
06-Oct-00	6,620	6,640	6,803	6,760	6,800
09-Oct-00	6,620	6,640	6,800	6,760	6,800
10-Oct-00	6,620	6,640	6,802	6,760	6,800
11-Oct-00	6,620	6,640	6,799	6,760	6,790
12-Oct-00	6,620	6,640	6,798	6,756	6,785
13-Oct-00	6,618	6,631	6,771	6,710	6,700
16-Oct-00	6,619	6,630	6,774	6,720	6,720
17-Oct-00	6,620	6,630	6,770	6,720	6,720
18-Oct-00	6,620	6,630	6,760	6,700	6,691
19-Oct-00	6,620	6,630	6,760	6,700	6,690
20-Oct-00	6,620	6,630	6,761	6,700	6,700
23-Oct-00	6,620	6,630	6,760	6,693	6,685
24-Oct-00	6,620	6,630	6,760	6,690	6,680
25-Oct-00	6,620	6,630	6,760	6,693	6,680
26-Oct-00	6,620	6,630	6,759	6,700	6,700
27-Oct-00	6,620	6,630	6,758	6,700	6,700
30-Oct-00	6,620	6,793	6,759	6,721	6,730
31-Oct-00					