

LIBOR					
DATE	1 Month	2 Months	3 Months	6 Months	12 Months
02-Jan-02	1,860	1,860	1,864	1,963	2,400
03-Jan-02	1,866	1,869	1,876	2,000	2,455
04-Jan-02	1,860	1,860	1,870	1,983	2,441
07-Jan-02	1,853	1,860	1,870	1,980	2,430
08-Jan-02	1,840	1,840	1,843	1,933	2,345
09-Jan-02	1,840	1,840	1,844	1,943	2,371
10-Jan-02	1,830	1,830	1,831	1,935	2,350
11-Jan-02	1,820	1,823	1,827	1,928	2,340
14-Jan-02	1,741	1,730	1,724	1,791	2,130
15-Jan-02	1,740	1,730	1,724	1,800	2,148
16-Jan-02	1,731	1,724	1,716	1,791	2,130
17-Jan-02	1,739	1,739	1,740	1,840	2,211
18-Jan-02	1,750	1,760	1,770	1,881	2,288
21-Jan-02	1,761	1,775	1,796	1,916	2,315
22-Jan-02	1,761	1,780	1,800	1,923	2,334
23-Jan-02	1,760	1,780	1,800	1,923	2,339
24-Jan-02	1,770	1,790	1,810	1,940	2,379
25-Jan-02	1,828	1,844	1,870	2,020	2,500
28-Jan-02	1,830	1,846	1,870	2,023	2,501
29-Jan-02	1,830	1,850	1,870	2,020	2,500
30-Jan-02	1,830	1,846	1,860	1,989	2,420
31-Jan-02	1,848	1,869	1,880	2,034	2,491
01-feb-02	1,860	1,890	1,920	2,084	2,574
04-feb-02	1,850	1,880	1,909	2,044	2,473
05-feb-02	1,841	1,871	1,900	2,020	2,420
06-feb-02	1,840	1,870	1,900	2,020	2,416
07-feb-02	1,840	1,870	1,900	2,010	2,388
08-feb-02	1,840	1,870	1,900	2,021	2,419
11-feb-02	1,838	1,864	1,893	2,004	2,390
12-feb-02	1,840	1,860	1,890	2,000	2,383
13-feb-02	1,848	1,871	1,900	2,028	2,450
14-feb-02	1,850	1,881	1,910	2,055	2,495
15-feb-02	1,850	1,880	1,910	2,060	2,493
18-feb-02	1,850	1,881	1,904	2,032	2,432
19-feb-02	1,850	1,880	1,901	2,030	2,430
20-feb-02	1,850	1,880	1,903	2,040	2,440
21-feb-02	1,850	1,883	1,910	2,050	2,460
22-feb-02	1,850	1,880	1,901	2,035	2,430
25-feb-02	1,850	1,880	1,901	2,040	2,440
26-feb-02	1,850	1,881	1,901	2,050	2,463
27-feb-02	1,870	1,891	1,911	2,060	2,490
28-feb-02	1,870	1,888	1,900	2,030	2,430
01-mar-02	1,870	1,890	1,901	2,040	2,480
04-mar-02	1,880	1,902	1,920	2,091	2,593
05-mar-02	1,880	1,900	1,920	2,090	2,590
06-mar-02	1,880	1,900	1,920	2,090	2,600
07-mar-02	1,880	1,900	1,921	2,100	2,634
08-mar-02	1,900	1,930	1,960	2,184	2,783
11-mar-02	1,900	1,940	2,000	2,229	2,860
12-mar-02	1,900	1,940	2,000	2,230	2,854
13-mar-02	1,900	1,940	2,000	2,246	2,880
14-mar-02	1,900	1,940	1,990	2,219	2,808
15-mar-02	1,900	1,950	2,010	2,281	2,932

18-mar-02	1,901	1,950	2,010	2,280	2,919
19-mar-02	1,900	1,950	2,010	2,296	2,929
20-mar-02	1,900	1,940	1,994	2,250	2,890
21-mar-02	1,900	1,950	2,019	2,330	3,011
22-mar-02	1,900	1,950	2,030	2,340	3,028
25-mar-02	1,900	1,950	2,038	2,360	3,063
26-mar-02	1,909	1,960	2,048	2,379	3,083
27-mar-02	1,884	1,948	2,038	2,341	3,020
28-mar-02	1,879	1,940	2,030	2,330	3,003
02-apr-02	1,880	1,944	2,040	2,360	3,056
03-apr-02	1,873	1,934	2,026	2,340	3,000
04-apr-02	1,870	1,930	2,013	2,310	2,950
05-apr-02	1,870	1,930	2,010	2,300	2,943
08-apr-02	1,860	1,904	1,986	2,240	2,860
09-apr-02	1,860	1,901	1,990	2,250	2,879
10-apr-02	1,860	1,900	1,980	2,221	2,810
11-apr-02	1,860	1,900	1,980	2,240	2,850
12-apr-02	1,860	1,900	1,980	2,230	2,823
15-apr-02	1,860	1,900	1,970	2,201	2,768
16-apr-02	1,860	1,900	1,970	2,200	2,784
17-apr-02	1,860	1,900	1,970	2,210	2,795
18-apr-02	1,858	1,885	1,949	2,160	2,724
19-apr-02	1,850	1,880	1,940	2,149	2,708
22-apr-02	1,850	1,880	1,940	2,160	2,734
23-apr-02	1,850	1,880	1,940	2,150	2,713
24-apr-02	1,850	1,880	1,940	2,160	2,736
25-apr-02	1,844	1,870	1,929	2,124	2,634
26-apr-02	1,843	1,870	1,921	2,124	2,654
29-apr-02	1,841	1,870	1,913	2,098	2,611
30-apr-02	1,840	1,870	1,920	2,120	2,634
01-May-02	1,840	1,870	1,920	2,120	2,640
02-May-02	1,840	1,870	1,920	2,120	2,640
03-May-02	1,840	1,870	1,920	2,130	2,670
07-May-02	1,840	1,870	1,900	2,070	2,551
08-May-02	1,840	1,868	1,896	2,060	2,553
09-May-02	1,840	1,870	1,915	2,120	2,696
10-May-02	1,840	1,870	1,900	2,080	2,630
13-May-02	1,840	1,869	1,900	2,060	2,568
14-May-02	1,840	1,870	1,900	2,083	2,630
15-May-02	1,840	1,879	1,920	2,134	2,733
16-May-02	1,840	1,870	1,910	2,123	2,706
17-May-02	1,840	1,870	1,903	2,106	2,680
20-May-02	1,840	1,870	1,908	2,123	2,720
21-May-02	1,840	1,870	1,900	2,110	2,674
22-May-02	1,840	1,870	1,896	2,075	2,608
23-May-02	1,840	1,870	1,900	2,090	2,644
24-May-02	1,840	1,870	1,900	2,110	2,670
27-May-02	1,840	1,870	1,900	2,110	2,673
28-May-02	1,840	1,870	1,900	2,121	2,708
29-May-02	1,840	1,870	1,899	2,098	2,656
30-May-02	1,844	1,870	1,898	2,090	2,634
31-May-02	1,844	1,870	1,896	2,080	2,591
05-Jun-02	1,840	1,870	1,891	2,080	2,596
06-Jun-02	1,840	1,870	1,890	2,070	2,586
07-Jun-02	1,840	1,869	1,890	2,060	2,554
10-Jun-02	1,840	1,870	1,890	2,070	2,595

11-Jun-02	1,840	1,870	1,890	2,050	2,564
12-Jun-02	1,840	1,869	1,887	2,029	2,510
13-Jun-02	1,840	1,870	1,887	2,030	2,520
14-Jun-02	1,839	1,859	1,879	1,984	2,411
17-Jun-02	1,840	1,860	1,879	1,980	2,391
18-Jun-02	1,839	1,860	1,880	1,990	2,399
19-Jun-02	1,840	1,860	1,874	1,974	2,340
20-Jun-02	1,840	1,860	1,870	1,970	2,324
21-Jun-02	1,840	1,860	1,874	1,981	2,364
24-Jun-02	1,840	1,859	1,870	1,973	2,322
25-Jun-02	1,840	1,860	1,870	1,973	2,340
26-Jun-02	1,839	1,848	1,855	1,914	2,194
27-Jun-02	1,839	1,848	1,860	1,949	2,249
28-Jun-02	1,839	1,850	1,860	1,956	2,286
01-Jul-02	1,839	1,850	1,860	1,950	2,274
02-Jul-02	1,839	1,850	1,860	1,950	2,269
03-Jul-02	1,839	1,850	1,860	1,946	2,243
04-Jul-02	1,840	1,850	1,860	1,949	2,255
05-Jul-02	1,840	1,850	1,860	1,960	2,300
08-Jul-02	1,840	1,850	1,860	1,950	2,290
09-Jul-02	1,840	1,850	1,860	1,950	2,280
10-Jul-02	1,840	1,850	1,860	1,930	2,201
11-Jul-02	1,839	1,850	1,860	1,920	2,153
12-Jul-02	1,840	1,850	1,860	1,935	2,181
15-Jul-02	1,839	1,850	1,860	1,910	2,105
16-Jul-02	1,838	1,849	1,855	1,894	2,080
17-Jul-02	1,840	1,850	1,860	1,918	2,155
18-Jul-02	1,840	1,850	1,860	1,924	2,178
19-Jul-02	1,840	1,850	1,860	1,909	2,110
22-Jul-02	1,839	1,848	1,854	1,886	2,070
23-Jul-02	1,837	1,845	1,851	1,890	2,092
24-Jul-02	1,818	1,820	1,820	1,821	1,939
25-Jul-02	1,820	1,825	1,828	1,848	2,030
26-Jul-02	1,810	1,810	1,810	1,820	1,944
29-Jul-02	1,810	1,810	1,810	1,830	1,990
30-Jul-02	1,819	1,820	1,823	1,861	2,070
31-Jul-02	1,820	1,820	1,824	1,870	2,090
01-Aug-02	1,810	1,810	1,813	1,830	1,974
02-Aug-02	1,800	1,800	1,800	1,810	1,920
05-Aug-02	1,789	1,778	1,770	1,736	1,791
06-Aug-02	1,780	1,770	1,758	1,731	1,805
07-Aug-02	1,780	1,770	1,760	1,739	1,833
08-Aug-02	1,778	1,760	1,743	1,710	1,780
09-Aug-02	1,780	1,768	1,753	1,746	1,854
12-Aug-02	1,780	1,768	1,750	1,720	1,819
13-Aug-02	1,780	1,769	1,750	1,738	1,845
14-Aug-02	1,780	1,751	1,733	1,685	1,736
15-Aug-02	1,790	1,770	1,758	1,739	1,848
16-Aug-02	1,798	1,775	1,760	1,746	1,895
19-Aug-02	1,805	1,786	1,770	1,766	1,939
20-Aug-02	1,808	1,790	1,770	1,764	1,914
21-Aug-02	1,806	1,790	1,770	1,760	1,896
22-Aug-02	1,810	1,790	1,780	1,780	1,928
23-Aug-02	1,811	1,800	1,796	1,800	1,961
27-Aug-02	1,811	1,804	1,800	1,800	1,936
28-Aug-02	1,820	1,820	1,820	1,831	1,990

29-Aug-02	1,820	1,814	1,814	1,815	1,943
30-Aug-02	1,820	1,811	1,806	1,795	1,896
02-Sep-02	1,820	1,812	1,809	1,800	1,916
03-Sep-02	1,820	1,810	1,802	1,790	1,891
04-Sep-02	1,810	1,795	1,783	1,747	1,809
05-Sep-02	1,810	1,795	1,780	1,740	1,788
06-Sep-02	1,810	1,786	1,775	1,720	1,761
09-Sep-02	1,813	1,806	1,801	1,793	1,899
10-Sep-02	1,820	1,818	1,816	1,819	1,959
11-Sep-02	1,820	1,820	1,819	1,820	1,975
12-Sep-02	1,823	1,822	1,826	1,829	1,980
13-Sep-02	1,820	1,820	1,820	1,815	1,919
16-Sep-02	1,820	1,820	1,820	1,814	1,929
17-Sep-02	1,824	1,829	1,830	1,831	1,993
18-Sep-02	1,820	1,820	1,820	1,805	1,906
19-Sep-02	1,820	1,820	1,820	1,807	1,908
20-Sep-02	1,815	1,806	1,800	1,771	1,866
23-Sep-02	1,814	1,801	1,796	1,758	1,830
24-Sep-02	1,811	1,802	1,794	1,753	1,820
25-Sep-02	1,810	1,800	1,791	1,751	1,816
26-Sep-02	1,814	1,800	1,798	1,757	1,830
27-Sep-02	1,820	1,809	1,806	1,750	1,811
30-Sep-02	1,811	1,800	1,790	1,710	1,725
01-Oct-02	1,798	1,779	1,762	1,660	1,660
02-Oct-02	1,800	1,780	1,770	1,689	1,720
03-Oct-02	1,800	1,775	1,760	1,660	1,680
04-Oct-02	1,800	1,777	1,760	1,670	1,700
07-Oct-02	1,800	1,780	1,760	1,680	1,721
08-Oct-02	1,800	1,780	1,766	1,710	1,760
09-Oct-02	1,800	1,780	1,770	1,720	1,773
10-Oct-02	1,800	1,780	1,764	1,689	1,718
11-Oct-02	1,803	1,789	1,775	1,720	1,770
14-Oct-02	1,805	1,791	1,780	1,750	1,808
15-Oct-02	1,815	1,808	1,803	1,792	1,877
16-Oct-02	1,821	1,820	1,823	1,824	1,948
17-Oct-02	1,830	1,830	1,840	1,842	1,998
18-Oct-02	1,829	1,829	1,828	1,824	1,939
21-Oct-02	1,828	1,826	1,826	1,820	1,940
22-Oct-02	1,833	1,834	1,840	1,841	2,010
23-Oct-02	1,830	1,830	1,839	1,839	1,993
24-Oct-02	1,830	1,830	1,830	1,830	1,949
25-Oct-02	1,820	1,820	1,820	1,800	1,913
28-Oct-02	1,800	1,788	1,778	1,705	1,775
29-Oct-02	1,790	1,770	1,760	1,670	1,714
30-Oct-02	1,740	1,724	1,707	1,619	1,667
31-Oct-02	1,716	1,700	1,686	1,600	1,636
01-nov-02	1,690	1,679	1,659	1,574	1,616
04-nov-02	1,653	1,643	1,634	1,569	1,630
05-nov-02	1,639	1,630	1,620	1,553	1,620
06-nov-02	1,626	1,620	1,610	1,553	1,633
07-nov-02	1,380	1,395	1,395	1,408	1,556
08-nov-02	1,379	1,394	1,395	1,400	1,548
11-nov-02	1,380	1,396	1,398	1,400	1,540
12-nov-02	1,380	1,400	1,400	1,400	1,530
13-nov-02	1,381	1,401	1,400	1,401	1,551
14-nov-02	1,381	1,408	1,405	1,409	1,553

15-nov-02	1,390	1,420	1,420	1,450	1,653
18-nov-02	1,388	1,420	1,420	1,448	1,641
19-nov-02	1,387	1,420	1,420	1,440	1,616
20-nov-02	1,381	1,420	1,420	1,440	1,618
21-nov-02	1,380	1,420	1,424	1,457	1,670
22-nov-02	1,380	1,424	1,426	1,465	1,700
25-nov-02	1,380	1,424	1,430	1,480	1,731
26-nov-02	1,380	1,420	1,428	1,468	1,700
27-nov-02	1,380	1,420	1,420	1,441	1,654
28-nov-02	1,439	1,420	1,426	1,470	1,731
29-nov-02	1,439	1,424	1,425	1,469	1,728
02-Dec-02	1,440	1,421	1,423	1,470	1,731
03-Dec-02	1,440	1,420	1,421	1,464	1,704
04-Dec-02	1,440	1,420	1,420	1,452	1,681
05-Dec-02	1,434	1,420	1,420	1,450	1,661
06-Dec-02	1,431	1,420	1,420	1,450	1,660
09-Dec-02	1,423	1,414	1,411	1,430	1,591
10-Dec-02	1,421	1,410	1,410	1,430	1,594
11-Dec-02	1,420	1,410	1,410	1,430	1,610
12-Dec-02	1,420	1,410	1,410	1,423	1,583
13-Dec-02	1,420	1,410	1,410	1,420	1,560
16-Dec-02	1,420	1,410	1,410	1,420	1,571
17-Dec-02	1,420	1,410	1,410	1,430	1,598
18-Dec-02	1,420	1,410	1,410	1,420	1,561
19-Dec-02	1,419	1,408	1,400	1,403	1,526
20-Dec-02	1,419	1,410	1,400	1,400	1,511
23-Dec-02	1,420	1,410	1,400	1,400	1,516
24-Dec-02	1,420	1,410	1,400	1,400	1,517
27-Dec-02	1,417	1,409	1,400	1,392	1,480
30-Dec-02	1,380	1,380	1,380	1,380	1,443
31-Dec-02	1,380	1,380	1,380	1,380	1,445