

LIBOR					
DATE	1 Month	2 Months	3 Months	6 Months	12 Months
02-Jan-04	1,120	1,133	1,150	1,220	1,478
05-Jan-04	1,120	1,130	1,150	1,228	1,510
06-Jan-04	1,120	1,130	1,150	1,229	1,506
07-Jan-04	1,110	1,120	1,140	1,212	1,470
08-Jan-04	1,110	1,120	1,140	1,210	1,470
09-Jan-04	1,110	1,120	1,140	1,210	1,467
12-Jan-04	1,100	1,110	1,120	1,170	1,343
13-Jan-04	1,100	1,110	1,120	1,170	1,350
14-Jan-04	1,100	1,110	1,120	1,165	1,338
15-Jan-04	1,100	1,110	1,120	1,170	1,349
16-Jan-04	1,100	1,110	1,120	1,170	1,365
19-Jan-04	1,100	1,110	1,120	1,170	1,370
20-Jan-04	1,100	1,110	1,120	1,175	1,376
21-Jan-04	1,100	1,110	1,120	1,170	1,370
22-Jan-04	1,100	1,110	1,120	1,170	1,370
23-Jan-04	1,100	1,110	1,120	1,170	1,350
26-Jan-04	1,100	1,110	1,120	1,170	1,370
27-Jan-04	1,100	1,110	1,120	1,176	1,390
28-Jan-04	1,100	1,110	1,120	1,170	1,370
29-Jan-04	1,100	1,116	1,131	1,210	1,460
30-Jan-04	1,100	1,118	1,130	1,214	1,476
02-feb-04	1,100	1,119	1,130	1,210	1,470
03-feb-04	1,100	1,115	1,130	1,201	1,449
04-feb-04	1,099	1,115	1,130	1,200	1,430
05-feb-04	1,099	1,116	1,130	1,200	1,438
06-feb-04	1,100	1,118	1,130	1,220	1,484
09-feb-04	1,100	1,116	1,130	1,200	1,420
10-feb-04	1,099	1,114	1,130	1,200	1,420
11-feb-04	1,099	1,113	1,130	1,209	1,453
12-feb-04	1,094	1,109	1,122	1,180	1,390
13-feb-04	1,094	1,110	1,120	1,175	1,373
16-feb-04	1,094	1,109	1,120	1,170	1,360
17-feb-04	1,091	1,110	1,120	1,170	1,371
18-feb-04	1,091	1,110	1,120	1,170	1,360
19-feb-04	1,091	1,110	1,120	1,178	1,378
20-feb-04	1,090	1,110	1,120	1,172	1,371
23-feb-04	1,090	1,110	1,120	1,180	1,410
24-feb-04	1,090	1,110	1,120	1,170	1,375
25-feb-04	1,090	1,110	1,120	1,170	1,363
26-feb-04	1,096	1,110	1,120	1,170	1,364
27-feb-04	1,098	1,110	1,120	1,170	1,368
01-mar-04	1,100	1,110	1,120	1,170	1,368
02-mar-04	1,100	1,110	1,120	1,173	1,376
03-mar-04	1,100	1,110	1,120	1,190	1,420
04-mar-04	1,100	1,110	1,120	1,190	1,419
05-mar-04	1,100	1,110	1,120	1,190	1,420
08-mar-04	1,093	1,104	1,110	1,150	1,300
09-mar-04	1,090	1,100	1,110	1,150	1,295
10-mar-04	1,090	1,100	1,110	1,150	1,300
11-mar-04	1,090	1,100	1,110	1,150	1,306
12-mar-04	1,090	1,100	1,110	1,145	1,286
15-mar-04	1,090	1,100	1,110	1,150	1,299
16-mar-04	1,090	1,100	1,110	1,159	1,310

17-mar-04	1,090	1,100	1,110	1,150	1,283
18-mar-04	1,090	1,100	1,110	1,150	1,290
19-mar-04	1,090	1,100	1,110	1,150	1,304
22-mar-04	1,090	1,100	1,110	1,150	1,300
23-mar-04	1,090	1,100	1,110	1,150	1,299
24-mar-04	1,090	1,100	1,110	1,150	1,292
25-mar-04	1,090	1,100	1,110	1,150	1,290
26-mar-04	1,090	1,100	1,110	1,150	1,299
29-mar-04	1,090	1,100	1,110	1,160	1,330
30-mar-04	1,090	1,100	1,110	1,160	1,341
31-mar-04	1,090	1,100	1,110	1,160	1,351
01-apr-04	1,090	1,100	1,110	1,160	1,340
02-apr-04	1,090	1,100	1,110	1,170	1,370
05-apr-04	1,100	1,120	1,140	1,230	1,520
06-apr-04	1,100	1,120	1,140	1,230	1,510
07-apr-04	1,100	1,120	1,140	1,223	1,493
08-apr-04	1,100	1,120	1,140	1,225	1,500
13-apr-04	1,100	1,120	1,140	1,235	1,525
14-apr-04	1,100	1,120	1,142	1,255	1,570
15-apr-04	1,100	1,120	1,150	1,290	1,630
16-apr-04	1,100	1,120	1,150	1,280	1,610
19-apr-04	1,100	1,120	1,149	1,270	1,581
20-apr-04	1,100	1,120	1,150	1,275	1,615
21-apr-04	1,100	1,130	1,169	1,330	1,718
22-apr-04	1,100	1,130	1,170	1,325	1,709
23-apr-04	1,100	1,130	1,170	1,320	1,690
26-apr-04	1,100	1,130	1,170	1,350	1,774
27-apr-04	1,100	1,130	1,170	1,348	1,761
28-apr-04	1,100	1,130	1,170	1,340	1,750
29-apr-04	1,100	1,130	1,179	1,370	1,810
30-apr-04	1,100	1,130	1,180	1,380	1,830
04-May-04	1,100	1,130	1,180	1,380	1,820
05-May-04	1,100	1,130	1,180	1,378	1,814
06-May-04	1,100	1,130	1,180	1,390	1,840
07-May-04	1,100	1,138	1,190	1,420	1,881
10-May-04	1,100	1,160	1,240	1,530	2,070
11-May-04	1,100	1,160	1,240	1,530	2,060
12-May-04	1,100	1,160	1,240	1,520	2,040
13-May-04	1,100	1,164	1,250	1,540	2,068
14-May-04	1,100	1,170	1,260	1,560	2,107
17-May-04	1,100	1,168	1,258	1,530	2,028
18-May-04	1,100	1,170	1,260	1,534	2,030
19-May-04	1,100	1,173	1,270	1,550	2,070
20-May-04	1,100	1,180	1,280	1,569	2,090
21-May-04	1,100	1,180	1,280	1,560	2,070
24-May-04	1,100	1,190	1,290	1,590	2,130
25-May-04	1,100	1,190	1,290	1,583	2,100
26-May-04	1,100	1,200	1,300	1,588	2,103
27-May-04	1,110	1,209	1,310	1,579	2,076
28-May-04	1,114	1,215	1,315	1,578	2,058
01-Jun-04	1,125	1,224	1,327	1,605	2,111
02-Jun-04	1,131	1,231	1,340	1,628	2,150
03-Jun-04	1,150	1,255	1,360	1,660	2,186
04-Jun-04	1,160	1,270	1,374	1,674	2,200
07-Jun-04	1,170	1,286	1,400	1,710	2,260
08-Jun-04	1,179	1,290	1,410	1,710	2,233

09-Jun-04	1,190	1,300	1,428	1,738	2,280
10-Jun-04	1,211	1,340	1,469	1,795	2,365
11-Jun-04	1,239	1,370	1,520	1,860	2,433
14-Jun-04	1,253	1,389	1,541	1,895	2,480
15-Jun-04	1,279	1,408	1,560	1,919	2,500
16-Jun-04	1,264	1,381	1,534	1,845	2,373
17-Jun-04	1,280	1,400	1,550	1,871	2,431
18-Jun-04	1,280	1,400	1,550	1,851	2,382
21-Jun-04	1,285	1,403	1,559	1,864	2,402
22-Jun-04	1,291	1,403	1,559	1,855	2,380
23-Jun-04	1,300	1,410	1,570	1,870	2,408
24-Jun-04	1,320	1,439	1,586	1,883	2,406
25-Jun-04	1,330	1,441	1,580	1,866	2,380
28-Jun-04	1,340	1,446	1,586	1,870	2,380
29-Jun-04	1,360	1,465	1,600	1,940	2,466
30-Jun-04	1,369	1,470	1,610	1,940	2,463
01-Jul-04	1,361	1,473	1,600	1,898	2,385
02-Jul-04	1,360	1,471	1,600	1,881	2,340
05-Jul-04	1,351	1,460	1,578	1,834	2,250
06-Jul-04	1,351	1,460	1,580	1,840	2,249
07-Jul-04	1,350	1,460	1,581	1,841	2,260
08-Jul-04	1,363	1,470	1,590	1,841	2,260
09-Jul-04	1,367	1,470	1,590	1,840	2,250
12-Jul-04	1,380	1,480	1,600	1,841	2,250
13-Jul-04	1,380	1,483	1,600	1,860	2,271
14-Jul-04	1,390	1,490	1,610	1,870	2,284
15-Jul-04	1,410	1,510	1,620	1,880	2,310
16-Jul-04	1,420	1,520	1,630	1,891	2,330
19-Jul-04	1,420	1,520	1,630	1,860	2,263
20-Jul-04	1,426	1,529	1,633	1,870	2,271
21-Jul-04	1,433	1,540	1,650	1,920	2,370
22-Jul-04	1,450	1,550	1,660	1,930	2,390
23-Jul-04	1,450	1,550	1,660	1,930	2,390
26-Jul-04	1,462	1,555	1,662	1,930	2,390
27-Jul-04	1,470	1,561	1,670	1,960	2,430
28-Jul-04	1,480	1,578	1,680	1,980	2,470
29-Jul-04	1,492	1,594	1,694	1,986	2,463
30-Jul-04	1,504	1,600	1,700	1,980	2,434
02-Aug-04	1,514	1,594	1,690	1,938	2,350
03-Aug-04	1,525	1,600	1,700	1,955	2,373
04-Aug-04	1,540	1,610	1,700	1,940	2,350
05-Aug-04	1,563	1,629	1,710	1,950	2,360
06-Aug-04	1,574	1,631	1,710	1,941	2,341
09-Aug-04	1,569	1,611	1,670	1,860	2,194
10-Aug-04	1,579	1,620	1,680	1,880	2,214
11-Aug-04	1,600	1,643	1,710	1,920	2,278
12-Aug-04	1,600	1,650	1,711	1,920	2,268
13-Aug-04	1,600	1,658	1,720	1,921	2,258
16-Aug-04	1,600	1,660	1,720	1,920	2,240
17-Aug-04	1,600	1,670	1,730	1,940	2,271
18-Aug-04	1,600	1,670	1,730	1,921	2,230
19-Aug-04	1,610	1,680	1,740	1,938	2,250
20-Aug-04	1,610	1,680	1,740	1,930	2,230
23-Aug-04	1,615	1,686	1,750	1,950	2,266
24-Aug-04	1,625	1,698	1,760	1,980	2,311
25-Aug-04	1,630	1,700	1,770	1,980	2,300

26-Aug-04	1,640	1,710	1,781	1,990	2,320
27-Aug-04	1,650	1,720	1,790	1,990	2,300
31-Aug-04	1,670	1,730	1,800	1,990	2,300
01-Sep-04	1,670	1,730	1,800	1,980	2,260
02-Sep-04	1,686	1,746	1,810	1,981	2,264
03-Sep-04	1,696	1,756	1,820	2,010	2,304
06-Sep-04	1,723	1,776	1,850	2,080	2,430
07-Sep-04	1,738	1,784	1,860	2,080	2,424
08-Sep-04	1,740	1,789	1,863	2,085	2,430
09-Sep-04	1,750	1,800	1,870	2,070	2,364
10-Sep-04	1,758	1,810	1,874	2,070	2,360
13-Sep-04	1,760	1,815	1,880	2,060	2,355
14-Sep-04	1,779	1,823	1,880	2,060	2,330
15-Sep-04	1,788	1,828	1,888	2,056	2,320
16-Sep-04	1,811	1,860	1,910	2,080	2,344
17-Sep-04	1,820	1,860	1,910	2,060	2,284
20-Sep-04	1,828	1,869	1,919	2,080	2,340
21-Sep-04	1,833	1,875	1,930	2,090	2,323
22-Sep-04	1,840	1,883	1,941	2,110	2,360
23-Sep-04	1,840	1,890	1,950	2,120	2,360
24-Sep-04	1,840	1,900	1,960	2,140	2,410
27-Sep-04	1,840	1,900	1,970	2,170	2,450
28-Sep-04	1,840	1,900	1,975	2,170	2,440
29-Sep-04	1,840	1,900	2,006	2,169	2,444
30-Sep-04	1,840	1,910	2,020	2,196	2,483
01-Oct-04	1,840	1,916	2,028	2,200	2,489
04-Oct-04	1,840	1,920	2,031	2,210	2,504
05-Oct-04	1,840	1,930	2,040	2,212	2,509
06-Oct-04	1,840	1,930	2,045	2,216	2,510
07-Oct-04	1,856	1,950	2,060	2,240	2,543
08-Oct-04	1,858	1,953	2,060	2,240	2,539
11-Oct-04	1,863	1,950	2,053	2,206	2,454
12-Oct-04	1,868	1,951	2,058	2,204	2,444
13-Oct-04	1,870	1,960	2,070	2,210	2,450
14-Oct-04	1,889	1,971	2,070	2,200	2,418
15-Oct-04	1,890	1,971	2,070	2,198	2,405
18-Oct-04	1,910	1,980	2,079	2,201	2,423
19-Oct-04	1,910	1,980	2,080	2,211	2,436
20-Oct-04	1,910	1,990	2,090	2,220	2,440
21-Oct-04	1,933	2,010	2,100	2,220	2,420
22-Oct-04	1,940	2,020	2,110	2,243	2,470
25-Oct-04	1,951	2,025	2,110	2,225	2,420
26-Oct-04	1,959	2,030	2,119	2,240	2,441
27-Oct-04	1,960	2,040	2,130	2,255	2,464
28-Oct-04	1,990	2,110	2,160	2,300	2,530
29-Oct-04	2,000	2,115	2,170	2,313	2,546
01-nov-04	2,016	2,128	2,180	2,320	2,544
02-nov-04	2,039	2,140	2,190	2,340	2,579
03-nov-04	2,050	2,150	2,200	2,358	2,610
04-nov-04	2,061	2,170	2,210	2,350	2,580
05-nov-04	2,070	2,180	2,220	2,370	2,610
08-nov-04	2,087	2,209	2,260	2,450	2,758
09-nov-04	2,091	2,220	2,274	2,464	2,766
10-nov-04	2,090	2,220	2,276	2,473	2,776
11-nov-04	2,100	2,238	2,290	2,490	2,799
12-nov-04	2,101	2,240	2,290	2,490	2,800

15-nov-04	2,110	2,250	2,300	2,492	2,800
16-nov-04	2,128	2,260	2,310	2,510	2,840
17-nov-04	2,130	2,265	2,330	2,540	2,880
18-nov-04	2,140	2,280	2,339	2,540	2,840
19-nov-04	2,150	2,284	2,345	2,550	2,860
22-nov-04	2,160	2,298	2,360	2,580	2,914
23-nov-04	2,180	2,310	2,380	2,591	2,934
24-nov-04	2,181	2,310	2,381	2,597	2,931
25-nov-04	2,194	2,328	2,390	2,610	2,950
26-nov-04	2,208	2,340	2,400	2,630	2,975
29-nov-04	2,280	2,340	2,400	2,624	2,960
30-nov-04	2,290	2,349	2,410	2,635	2,980
01-Dec-04	2,306	2,354	2,419	2,633	2,960
02-Dec-04	2,331	2,376	2,438	2,650	2,983
03-Dec-04	2,340	2,380	2,440	2,661	3,000
06-Dec-04	2,350	2,389	2,440	2,631	2,930
07-Dec-04	2,360	2,400	2,450	2,640	2,926
08-Dec-04	2,370	2,410	2,460	2,653	2,949
09-Dec-04	2,390	2,420	2,470	2,660	2,931
10-Dec-04	2,398	2,425	2,480	2,670	2,940
13-Dec-04	2,403	2,436	2,490	2,690	2,960
14-Dec-04	2,407	2,440	2,500	2,710	2,995
15-Dec-04	2,410	2,440	2,501	2,710	2,998
16-Dec-04	2,410	2,450	2,510	2,720	3,000
17-Dec-04	2,413	2,460	2,520	2,739	3,038
20-Dec-04	2,413	2,460	2,521	2,750	3,060
21-Dec-04	2,415	2,461	2,530	2,760	3,080
22-Dec-04	2,417	2,463	2,530	2,760	3,090
23-Dec-04	2,418	2,469	2,549	2,770	3,080
24-Dec-04	2,420	2,470	2,550	2,766	3,080
29-Dec-04	2,420	2,474	2,560	2,775	3,100
30-Dec-04	2,390	2,480	2,560	2,790	3,120
31-Dec-04	2,400	2,490	2,564	2,781	3,100