

LIBOR					
DATE	1 Month	2 Months	3 Months	6 Months	12 Months
03-Jan-06	4,398	4,483	4,544	4,710	4,850
04-Jan-06	4,400	4,480	4,541	4,680	4,796
05-Jan-06	4,419	4,490	4,550	4,680	4,787
06-Jan-06	4,420	4,490	4,550	4,680	4,790
09-Jan-06	4,437	4,501	4,560	4,700	4,808
10-Jan-06	4,440	4,506	4,569	4,700	4,810
11-Jan-06	4,442	4,510	4,580	4,720	4,850
12-Jan-06	4,470	4,527	4,600	4,739	4,860
13-Jan-06	4,470	4,528	4,600	4,734	4,847
16-Jan-06	4,480	4,535	4,600	4,721	4,820
17-Jan-06	4,483	4,539	4,602	4,720	4,820
18-Jan-06	4,490	4,540	4,601	4,720	4,800
19-Jan-06	4,510	4,550	4,614	4,730	4,826
20-Jan-06	4,519	4,559	4,620	4,740	4,840
23-Jan-06	4,530	4,570	4,623	4,730	4,817
24-Jan-06	4,534	4,573	4,630	4,740	4,837
25-Jan-06	4,540	4,580	4,640	4,750	4,851
26-Jan-06	4,560	4,600	4,660	4,778	4,890
27-Jan-06	4,568	4,609	4,668	4,791	4,917
30-Jan-06	4,570	4,627	4,680	4,811	4,940
31-Jan-06	4,570	4,629	4,680	4,810	4,940
01-feb-06	4,571	4,630	4,690	4,823	4,951
02-feb-06	4,570	4,640	4,710	4,860	5,000
03-feb-06	4,570	4,640	4,710	4,860	5,000
06-feb-06	4,570	4,650	4,715	4,870	5,020
07-feb-06	4,570	4,650	4,720	4,890	5,043
08-feb-06	4,570	4,650	4,720	4,889	5,030
09-feb-06	4,570	4,660	4,740	4,910	5,063
10-feb-06	4,570	4,673	4,741	4,919	5,079
13-feb-06	4,570	4,678	4,749	4,931	5,103
14-feb-06	4,570	4,680	4,750	4,930	5,090
15-feb-06	4,570	4,680	4,750	4,930	5,095
16-feb-06	4,570	4,691	4,770	4,940	5,101
17-feb-06	4,570	4,690	4,770	4,940	5,100
20-feb-06	4,570	4,695	4,770	4,940	5,100
21-feb-06	4,570	4,698	4,774	4,940	5,100
22-feb-06	4,571	4,700	4,780	4,960	5,131
23-feb-06	4,581	4,711	4,800	4,964	5,121
24-feb-06	4,605	4,720	4,810	4,980	5,140
27-feb-06	4,630	4,729	4,820	4,990	5,150
28-feb-06	4,633	4,720	4,823	4,990	5,150
01-mar-06	4,640	4,737	4,830	4,976	5,119
02-mar-06	4,661	4,751	4,840	4,990	5,140
03-mar-06	4,670	4,759	4,850	5,000	5,159
06-mar-06	4,690	4,764	4,860	5,010	5,179
07-mar-06	4,691	4,770	4,870	5,031	5,206
08-mar-06	4,698	4,779	4,880	5,030	5,190
09-mar-06	4,720	4,808	4,890	5,040	5,199
10-mar-06	4,740	4,810	4,900	5,049	5,200
13-mar-06	4,749	4,819	4,910	5,070	5,235
14-mar-06	4,751	4,826	4,917	5,071	5,226
15-mar-06	4,753	4,830	4,920	5,041	5,160
16-mar-06	4,776	4,850	4,930	5,056	5,173

17-mar-06	4,780	4,851	4,930	5,030	5,120
20-mar-06	4,794	4,858	4,935	5,032	5,127
21-mar-06	4,800	4,864	4,940	5,050	5,144
22-mar-06	4,809	4,873	4,950	5,069	5,181
23-mar-06	4,818	4,890	4,960	5,079	5,190
24-mar-06	4,821	4,900	4,965	5,088	5,210
27-mar-06	4,822	4,900	4,960	5,062	5,169
28-mar-06	4,823	4,900	4,960	5,068	5,180
29-mar-06	4,829	4,916	4,979	5,110	5,250
30-mar-06	4,826	4,923	4,990	5,120	5,250
31-mar-06	4,829	4,930	5,000	5,140	5,288
03-apr-06	4,830	4,930	5,000	5,143	5,290
04-apr-06	4,838	4,940	5,010	5,160	5,310
05-apr-06	4,840	4,945	5,014	5,160	5,281
06-apr-06	4,849	4,958	5,023	5,160	5,289
07-apr-06	4,852	4,961	5,028	5,169	5,295
10-apr-06	4,860	4,970	5,045	5,208	5,351
11-apr-06	4,880	4,977	5,050	5,204	5,341
12-apr-06	4,901	4,998	5,068	5,209	5,330
13-apr-06	4,910	5,003	5,077	5,221	5,361
18-apr-06	4,923	5,010	5,080	5,220	5,336
19-apr-06	4,929	5,010	5,075	5,186	5,280
20-apr-06	4,950	5,029	5,090	5,205	5,309
21-apr-06	4,959	5,037	5,100	5,220	5,329
24-apr-06	4,970	5,040	5,108	5,230	5,350
25-apr-06	4,989	5,047	5,110	5,223	5,334
26-apr-06	5,000	5,059	5,126	5,258	5,383
27-apr-06	5,023	5,084	5,149	5,289	5,421
28-apr-06	5,040	5,080	5,130	5,220	5,331
02-May-06	5,052	5,092	5,146	5,252	5,381
03-May-06	5,059	5,098	5,150	5,252	5,380
04-May-06	5,069	5,110	5,160	5,273	5,400
05-May-06	5,076	5,119	5,166	5,281	5,418
08-May-06	5,080	5,120	5,160	5,263	5,388
09-May-06	5,080	5,120	5,162	5,272	5,409
10-May-06	5,080	5,120	5,164	5,270	5,402
11-May-06	5,081	5,129	5,170	5,280	5,421
12-May-06	5,081	5,130	5,170	5,279	5,406
15-May-06	5,081	5,130	5,171	5,274	5,394
16-May-06	5,081	5,131	5,173	5,278	5,390
17-May-06	5,080	5,132	5,174	5,270	5,376
18-May-06	5,081	5,141	5,189	5,297	5,413
19-May-06	5,080	5,142	5,194	5,300	5,401
22-May-06	5,081	5,151	5,208	5,309	5,400
23-May-06	5,081	5,152	5,210	5,318	5,413
24-May-06	5,081	5,154	5,214	5,310	5,400
25-May-06	5,091	5,163	5,220	5,317	5,404
26-May-06	5,093	5,168	5,227	5,320	5,416
30-May-06	5,109	5,171	5,231	5,320	5,411
31-May-06	5,111	5,178	5,238	5,330	5,426
01-Jun-06	5,129	5,210	5,271	5,388	5,506
02-Jun-06	5,138	5,210	5,270	5,380	5,483
05-Jun-06	5,130	5,186	5,236	5,318	5,394
06-Jun-06	5,145	5,210	5,270	5,369	5,456
07-Jun-06	5,150	5,220	5,283	5,380	5,472
08-Jun-06	5,170	5,240	5,300	5,391	5,474

09-Jun-06	5,176	5,250	5,310	5,405	5,493
12-Jun-06	5,184	5,260	5,319	5,418	5,501
13-Jun-06	5,199	5,270	5,329	5,420	5,500
14-Jun-06	5,208	5,278	5,341	5,436	5,516
15-Jun-06	5,252	5,333	5,396	5,516	5,618
16-Jun-06	5,267	5,351	5,414	5,530	5,630
19-Jun-06	5,279	5,360	5,424	5,550	5,661
20-Jun-06	5,294	5,370	5,437	5,553	5,662
21-Jun-06	5,302	5,380	5,449	5,567	5,680
22-Jun-06	5,323	5,400	5,460	5,572	5,689
23-Jun-06	5,335	5,413	5,480	5,604	5,733
26-Jun-06	5,341	5,420	5,490	5,619	5,750
27-Jun-06	5,350	5,430	5,500	5,626	5,751
28-Jun-06	5,350	5,430	5,499	5,618	5,738
29-Jun-06	5,346	5,441	5,508	5,640	5,766
30-Jun-06	5,334	5,420	5,481	5,589	5,693
03-Jul-06	5,334	5,420	5,480	5,580	5,678
04-Jul-06	5,334	5,424	5,486	5,590	5,690
05-Jul-06	5,337	5,427	5,489	5,592	5,693
06-Jul-06	5,345	5,439	5,507	5,629	5,749
07-Jul-06	5,349	5,440	5,510	5,630	5,749
10-Jul-06	5,356	5,439	5,500	5,610	5,713
11-Jul-06	5,357	5,440	5,500	5,610	5,710
12-Jul-06	5,359	5,440	5,500	5,608	5,701
13-Jul-06	5,369	5,448	5,507	5,609	5,698
14-Jul-06	5,369	5,440	5,498	5,580	5,660
17-Jul-06	5,370	5,440	5,490	5,560	5,628
18-Jul-06	5,378	5,449	5,500	5,583	5,659
19-Jul-06	5,389	5,460	5,520	5,610	5,704
20-Jul-06	5,400	5,460	5,511	5,594	5,661
21-Jul-06	5,385	5,440	5,485	5,550	5,600
24-Jul-06	5,394	5,445	5,490	5,558	5,620
25-Jul-06	5,398	5,448	5,490	5,560	5,618
26-Jul-06	5,400	5,450	5,500	5,572	5,638
27-Jul-06	5,400	5,445	5,485	5,543	5,586
28-Jul-06	5,402	5,448	5,489	5,548	5,590
31-Jul-06	5,391	5,430	5,466	5,510	5,539
01-Aug-06	5,390	5,430	5,468	5,513	5,536
02-Aug-06	5,396	5,433	5,472	5,518	5,530
03-Aug-06	5,406	5,446	5,480	5,528	5,540
04-Aug-06	5,420	5,460	5,499	5,552	5,573
07-Aug-06	5,368	5,404	5,440	5,490	5,501
08-Aug-06	5,370	5,410	5,446	5,500	5,513
09-Aug-06	5,330	5,370	5,404	5,460	5,481
10-Aug-06	5,330	5,370	5,402	5,459	5,475
11-Aug-06	5,330	5,370	5,405	5,473	5,501
14-Aug-06	5,330	5,376	5,416	5,500	5,550
15-Aug-06	5,330	5,381	5,426	5,515	5,568
16-Aug-06	5,330	5,370	5,410	5,488	5,517
17-Aug-06	5,325	5,360	5,393	5,450	5,459
18-Aug-06	5,326	5,363	5,399	5,466	5,485
21-Aug-06	5,324	5,360	5,398	5,458	5,463
22-Aug-06	5,326	5,360	5,400	5,461	5,470
23-Aug-06	5,324	5,360	5,400	5,460	5,473
24-Aug-06	5,328	5,360	5,400	5,460	5,470
25-Aug-06	5,330	5,360	5,400	5,454	5,461

29-Aug-06	5,330	5,360	5,400	5,461	5,468
30-Aug-06	5,330	5,360	5,400	5,449	5,450
31-Aug-06	5,330	5,360	5,398	5,431	5,410
01-Sep-06	5,330	5,360	5,391	5,420	5,389
04-Sep-06	5,330	5,360	5,390	5,419	5,384
05-Sep-06	5,330	5,360	5,390	5,419	5,382
06-Sep-06	5,330	5,360	5,390	5,420	5,400
07-Sep-06	5,330	5,360	5,390	5,421	5,400
08-Sep-06	5,330	5,360	5,390	5,420	5,396
11-Sep-06	5,330	5,360	5,390	5,420	5,400
12-Sep-06	5,330	5,360	5,390	5,430	5,429
13-Sep-06	5,330	5,360	5,390	5,425	5,409
14-Sep-06	5,330	5,360	5,390	5,423	5,400
15-Sep-06	5,330	5,360	5,390	5,438	5,430
18-Sep-06	5,330	5,360	5,390	5,439	5,456
19-Sep-06	5,330	5,360	5,390	5,440	5,460
20-Sep-06	5,330	5,358	5,387	5,418	5,401
21-Sep-06	5,330	5,360	5,389	5,420	5,416
22-Sep-06	5,326	5,350	5,371	5,378	5,307
25-Sep-06	5,326	5,350	5,368	5,370	5,290
26-Sep-06	5,324	5,350	5,364	5,360	5,278
27-Sep-06	5,324	5,350	5,367	5,372	5,309
28-Sep-06	5,323	5,350	5,372	5,370	5,299
29-Sep-06	5,322	5,350	5,370	5,370	5,298
02-Oct-06	5,323	5,350	5,370	5,377	5,320
03-Oct-06	5,321	5,350	5,370	5,363	5,271
04-Oct-06	5,320	5,350	5,370	5,370	5,289
05-Oct-06	5,320	5,350	5,368	5,358	5,240
06-Oct-06	5,320	5,350	5,370	5,369	5,264
09-Oct-06	5,320	5,350	5,370	5,379	5,321
10-Oct-06	5,320	5,350	5,372	5,389	5,348
11-Oct-06	5,320	5,350	5,373	5,390	5,356
12-Oct-06	5,320	5,350	5,374	5,400	5,391
13-Oct-06	5,320	5,350	5,374	5,400	5,390
16-Oct-06	5,320	5,350	5,374	5,407	5,406
17-Oct-06	5,320	5,350	5,374	5,403	5,389
18-Oct-06	5,320	5,350	5,374	5,407	5,390
19-Oct-06	5,320	5,350	5,374	5,401	5,383
20-Oct-06	5,320	5,350	5,376	5,409	5,400
23-Oct-06	5,320	5,350	5,377	5,417	5,422
24-Oct-06	5,320	5,350	5,380	5,426	5,436
25-Oct-06	5,320	5,350	5,380	5,430	5,439
26-Oct-06	5,320	5,350	5,376	5,416	5,407
27-Oct-06	5,320	5,350	5,376	5,400	5,370
30-Oct-06	5,320	5,359	5,371	5,389	5,331
31-Oct-06	5,320	5,360	5,371	5,388	5,341
01-nov-06	5,320	5,360	5,370	5,371	5,300
02-nov-06	5,320	5,360	5,368	5,354	5,259
03-nov-06	5,320	5,360	5,370	5,359	5,268
06-nov-06	5,320	5,360	5,375	5,401	5,378
07-nov-06	5,320	5,360	5,375	5,398	5,365
08-nov-06	5,320	5,360	5,374	5,381	5,318
09-nov-06	5,320	5,360	5,376	5,386	5,330
10-nov-06	5,320	5,360	5,374	5,380	5,311
13-nov-06	5,320	5,360	5,374	5,377	5,300
14-nov-06	5,320	5,360	5,375	5,388	5,336

15-nov-06	5,320	5,360	5,373	5,378	5,303
16-nov-06	5,320	5,360	5,375	5,390	5,338
17-nov-06	5,320	5,360	5,375	5,390	5,354
20-nov-06	5,320	5,360	5,371	5,370	5,299
21-nov-06	5,320	5,360	5,370	5,370	5,300
22-nov-06	5,320	5,360	5,370	5,370	5,300
23-nov-06	5,320	5,360	5,370	5,369	5,298
24-nov-06	5,320	5,360	5,370	5,364	5,288
27-nov-06	5,320	5,360	5,370	5,361	5,285
28-nov-06	5,320	5,360	5,370	5,354	5,268
29-nov-06	5,349	5,360	5,369	5,348	5,240
30-nov-06	5,350	5,360	5,370	5,347	5,240
01-Dec-06	5,350	5,360	5,366	5,329	5,208
04-Dec-06	5,350	5,352	5,353	5,293	5,117
05-Dec-06	5,350	5,350	5,350	5,293	5,110
06-Dec-06	5,350	5,350	5,350	5,300	5,124
07-Dec-06	5,350	5,350	5,353	5,315	5,153
08-Dec-06	5,350	5,350	5,356	5,324	5,176
11-Dec-06	5,350	5,350	5,360	5,359	5,250
12-Dec-06	5,350	5,350	5,360	5,360	5,250
13-Dec-06	5,350	5,350	5,360	5,354	5,213
14-Dec-06	5,350	5,350	5,361	5,372	5,280
15-Dec-06	5,350	5,350	5,365	5,380	5,303
18-Dec-06	5,350	5,350	5,365	5,370	5,290
19-Dec-06	5,350	5,350	5,365	5,370	5,284
20-Dec-06	5,350	5,350	5,365	5,371	5,290
21-Dec-06	5,350	5,350	5,366	5,370	5,288
22-Dec-06	5,350	5,350	5,363	5,360	5,261
27-Dec-06	5,350	5,350	5,364	5,361	5,289
28-Dec-06	5,326	5,346	5,360	5,367	5,314
29-Dec-06	5,322	5,346	5,360	5,370	5,329