

LIBOR					
DATE	1 Month	2 Months	3 Months	6 Months	12 Months
02-Jan-07	5,321	5,345	5,360	5,370	5,340
03-Jan-07	5,320	5,345	5,360	5,367	5,313
04-Jan-07	5,320	5,345	5,360	5,360	5,289
05-Jan-07	5,320	5,345	5,360	5,349	5,249
08-Jan-07	5,320	5,346	5,360	5,370	5,305
09-Jan-07	5,320	5,346	5,360	5,376	5,330
10-Jan-07	5,320	5,345	5,360	5,372	5,324
11-Jan-07	5,320	5,345	5,360	5,377	5,340
12-Jan-07	5,320	5,345	5,360	5,383	5,368
15-Jan-07	5,320	5,345	5,360	5,385	5,383
16-Jan-07	5,320	5,344	5,360	5,387	5,379
17-Jan-07	5,320	5,344	5,360	5,387	5,371
18-Jan-07	5,320	5,345	5,360	5,391	5,404
19-Jan-07	5,320	5,344	5,360	5,390	5,387
22-Jan-07	5,320	5,344	5,360	5,394	5,407
23-Jan-07	5,320	5,344	5,360	5,391	5,403
24-Jan-07	5,320	5,345	5,360	5,399	5,420
25-Jan-07	5,320	5,344	5,360	5,399	5,417
26-Jan-07	5,320	5,346	5,360	5,400	5,439
29-Jan-07	5,320	5,345	5,360	5,400	5,430
30-Jan-07	5,320	5,345	5,360	5,401	5,440
31-Jan-07	5,320	5,345	5,360	5,400	5,430
01-feb-07	5,320	5,345	5,360	5,400	5,410
02-feb-07	5,320	5,345	5,360	5,401	5,431
05-feb-07	5,320	5,345	5,360	5,400	5,409
06-feb-07	5,320	5,345	5,360	5,400	5,407
07-feb-07	5,320	5,345	5,360	5,400	5,402
08-feb-07	5,320	5,345	5,360	5,398	5,398
09-feb-07	5,320	5,345	5,360	5,398	5,396
12-feb-07	5,320	5,345	5,360	5,400	5,418
13-feb-07	5,320	5,345	5,360	5,400	5,424
14-feb-07	5,320	5,345	5,360	5,400	5,424
15-feb-07	5,320	5,345	5,360	5,390	5,388
16-feb-07	5,320	5,345	5,360	5,385	5,362
19-feb-07	5,320	5,345	5,360	5,388	5,368
20-feb-07	5,320	5,345	5,360	5,388	5,367
21-feb-07	5,320	5,345	5,360	5,380	5,354
22-feb-07	5,320	5,345	5,360	5,388	5,372
23-feb-07	5,320	5,345	5,360	5,390	5,389
26-feb-07	5,320	5,345	5,360	5,379	5,348
27-feb-07	5,320	5,345	5,360	5,372	5,331
28-feb-07	5,320	5,338	5,348	5,330	5,238
01-mar-07	5,320	5,338	5,348	5,328	5,233
02-mar-07	5,320	5,338	5,346	5,319	5,213
05-mar-07	5,319	5,326	5,330	5,259	5,120
06-mar-07	5,320	5,330	5,340	5,298	5,181
07-mar-07	5,320	5,330	5,340	5,290	5,166
08-mar-07	5,320	5,330	5,340	5,288	5,153
09-mar-07	5,320	5,330	5,340	5,297	5,168
12-mar-07	5,320	5,340	5,355	5,343	5,267
13-mar-07	5,320	5,340	5,355	5,330	5,220
14-mar-07	5,320	5,339	5,350	5,296	5,142
15-mar-07	5,320	5,340	5,350	5,314	5,190

16-mar-07	5,320	5,340	5,350	5,321	5,203
19-mar-07	5,320	5,340	5,350	5,335	5,233
20-mar-07	5,320	5,340	5,350	5,340	5,244
21-mar-07	5,320	5,340	5,350	5,340	5,235
22-mar-07	5,320	5,337	5,346	5,314	5,183
23-mar-07	5,320	5,339	5,348	5,320	5,205
26-mar-07	5,320	5,340	5,350	5,329	5,229
27-mar-07	5,320	5,340	5,350	5,330	5,212
28-mar-07	5,320	5,340	5,350	5,324	5,206
29-mar-07	5,320	5,340	5,349	5,320	5,200
30-mar-07	5,320	5,340	5,350	5,330	5,220
02-apr-07	5,320	5,340	5,350	5,329	5,219
03-apr-07	5,320	5,340	5,350	5,330	5,229
04-apr-07	5,320	5,340	5,350	5,336	5,237
05-apr-07	5,320	5,340	5,350	5,332	5,229
10-apr-07	5,320	5,340	5,355	5,364	5,318
11-apr-07	5,320	5,340	5,355	5,363	5,306
12-apr-07	5,320	5,340	5,356	5,370	5,318
13-apr-07	5,320	5,340	5,357	5,370	5,329
16-apr-07	5,320	5,340	5,359	5,374	5,353
17-apr-07	5,320	5,340	5,360	5,372	5,337
18-apr-07	5,320	5,340	5,358	5,361	5,289
19-apr-07	5,320	5,340	5,355	5,349	5,251
20-apr-07	5,320	5,340	5,355	5,354	5,274
23-apr-07	5,320	5,340	5,355	5,359	5,280
24-apr-07	5,320	5,340	5,355	5,353	5,260
25-apr-07	5,320	5,340	5,355	5,347	5,242
26-apr-07	5,320	5,340	5,355	5,355	5,270
27-apr-07	5,320	5,340	5,356	5,360	5,296
30-apr-07	5,320	5,340	5,355	5,360	5,295
01-May-07	5,320	5,340	5,355	5,350	5,260
02-May-07	5,320	5,340	5,355	5,360	5,294
03-May-07	5,320	5,340	5,356	5,358	5,289
04-May-07	5,320	5,340	5,357	5,368	5,320
08-May-07	5,320	5,340	5,357	5,360	5,300
09-May-07	5,320	5,340	5,358	5,360	5,300
10-May-07	5,320	5,340	5,360	5,370	5,330
11-May-07	5,320	5,340	5,360	5,359	5,292
14-May-07	5,320	5,340	5,360	5,365	5,320
15-May-07	5,320	5,340	5,360	5,367	5,324
16-May-07	5,320	5,340	5,360	5,360	5,310
17-May-07	5,320	5,340	5,360	5,361	5,317
18-May-07	5,320	5,340	5,360	5,370	5,340
21-May-07	5,320	5,340	5,360	5,376	5,367
22-May-07	5,320	5,340	5,360	5,375	5,357
23-May-07	5,320	5,340	5,360	5,380	5,379
24-May-07	5,320	5,340	5,360	5,380	5,370
25-May-07	5,320	5,340	5,360	5,380	5,371
29-May-07	5,320	5,340	5,360	5,384	5,390
30-May-07	5,320	5,340	5,360	5,385	5,390
31-May-07	5,320	5,340	5,360	5,385	5,390
01-Jun-07	5,320	5,340	5,360	5,390	5,421
04-Jun-07	5,320	5,340	5,360	5,393	5,440
05-Jun-07	5,320	5,340	5,360	5,392	5,445
06-Jun-07	5,320	5,340	5,360	5,396	5,456
07-Jun-07	5,320	5,340	5,360	5,393	5,448

08-Jun-07	5,320	5,340	5,360	5,402	5,480
11-Jun-07	5,320	5,340	5,360	5,398	5,466
12-Jun-07	5,320	5,340	5,360	5,400	5,468
13-Jun-07	5,320	5,340	5,360	5,409	5,506
14-Jun-07	5,320	5,340	5,360	5,405	5,490
15-Jun-07	5,320	5,340	5,360	5,408	5,507
18-Jun-07	5,320	5,340	5,360	5,400	5,474
19-Jun-07	5,320	5,340	5,360	5,398	5,465
20-Jun-07	5,320	5,340	5,360	5,393	5,439
21-Jun-07	5,320	5,340	5,360	5,393	5,453
22-Jun-07	5,320	5,340	5,360	5,390	5,449
25-Jun-07	5,320	5,340	5,360	5,376	5,400
26-Jun-07	5,320	5,340	5,360	5,375	5,388
27-Jun-07	5,320	5,340	5,360	5,375	5,380
28-Jun-07	5,320	5,340	5,360	5,380	5,404
29-Jun-07	5,320	5,340	5,360	5,386	5,426
02-Jul-07	5,320	5,340	5,360	5,380	5,389
03-Jul-07	5,320	5,340	5,360	5,380	5,393
04-Jul-07	5,320	5,340	5,360	5,381	5,405
05-Jul-07	5,320	5,340	5,360	5,386	5,418
06-Jul-07	5,320	5,340	5,360	5,391	5,448
09-Jul-07	5,320	5,340	5,360	5,396	5,459
10-Jul-07	5,320	5,340	5,360	5,395	5,445
11-Jul-07	5,320	5,340	5,360	5,380	5,396
12-Jul-07	5,320	5,340	5,360	5,386	5,416
13-Jul-07	5,320	5,340	5,360	5,388	5,431
16-Jul-07	5,320	5,340	5,360	5,387	5,420
17-Jul-07	5,320	5,340	5,360	5,387	5,412
18-Jul-07	5,320	5,340	5,360	5,383	5,411
19-Jul-07	5,320	5,340	5,360	5,384	5,405
20-Jul-07	5,320	5,340	5,360	5,381	5,400
23-Jul-07	5,320	5,340	5,360	5,370	5,365
24-Jul-07	5,320	5,340	5,360	5,374	5,379
25-Jul-07	5,320	5,340	5,360	5,370	5,360
26-Jul-07	5,320	5,340	5,360	5,369	5,353
27-Jul-07	5,320	5,340	5,358	5,327	5,257
30-Jul-07	5,320	5,340	5,356	5,313	5,223
31-Jul-07	5,320	5,340	5,359	5,327	5,245
01-Aug-07	5,328	5,344	5,360	5,301	5,187
02-Aug-07	5,330	5,346	5,360	5,318	5,230
03-Aug-07	5,330	5,347	5,360	5,314	5,217
06-Aug-07	5,330	5,343	5,356	5,257	5,116
07-Aug-07	5,330	5,346	5,360	5,280	5,158
08-Aug-07	5,350	5,364	5,380	5,339	5,238
09-Aug-07	5,541	5,511	5,500	5,389	5,259
10-Aug-07	5,619	5,594	5,575	5,401	5,231
13-Aug-07	5,611	5,576	5,558	5,400	5,236
14-Aug-07	5,589	5,550	5,530	5,399	5,243
15-Aug-07	5,569	5,540	5,520	5,391	5,209
16-Aug-07	5,538	5,524	5,510	5,379	5,162
17-Aug-07	5,510	5,506	5,500	5,355	5,074
20-Aug-07	5,501	5,498	5,495	5,348	5,078
21-Aug-07	5,500	5,498	5,494	5,329	5,045
22-Aug-07	5,500	5,500	5,499	5,373	5,104
23-Aug-07	5,505	5,506	5,505	5,431	5,219
24-Aug-07	5,503	5,506	5,506	5,411	5,200

28-Aug-07	5,508	5,509	5,510	5,428	5,213
29-Aug-07	5,565	5,550	5,541	5,428	5,180
30-Aug-07	5,665	5,614	5,580	5,463	5,208
31-Aug-07	5,720	5,655	5,621	5,535	5,275
03-Sep-07	5,765	5,698	5,669	5,549	5,260
04-Sep-07	5,798	5,729	5,698	5,564	5,253
05-Sep-07	5,819	5,750	5,720	5,595	5,283
06-Sep-07	5,820	5,754	5,724	5,563	5,228
07-Sep-07	5,824	5,754	5,725	5,573	5,226
10-Sep-07	5,806	5,734	5,704	5,479	5,069
11-Sep-07	5,803	5,733	5,703	5,489	5,083
12-Sep-07	5,800	5,733	5,703	5,519	5,124
13-Sep-07	5,753	5,717	5,694	5,509	5,130
14-Sep-07	5,614	5,631	5,646	5,458	5,124
17-Sep-07	5,503	5,565	5,598	5,420	5,114
18-Sep-07	5,496	5,554	5,588	5,420	5,113
19-Sep-07	5,149	5,194	5,238	5,110	4,878
20-Sep-07	5,136	5,175	5,210	5,069	4,846
21-Sep-07	5,131	5,171	5,203	5,095	4,904
24-Sep-07	5,129	5,170	5,200	5,106	4,911
25-Sep-07	5,129	5,169	5,200	5,141	4,928
26-Sep-07	5,129	5,168	5,198	5,143	4,930
27-Sep-07	5,128	5,169	5,231	5,144	4,935
28-Sep-07	5,124	5,166	5,229	5,133	4,901
01-Oct-07	5,121	5,166	5,230	5,146	4,935
02-Oct-07	5,126	5,169	5,240	5,163	4,976
03-Oct-07	5,125	5,169	5,244	5,166	4,954
04-Oct-07	5,125	5,168	5,244	5,178	4,995
05-Oct-07	5,122	5,166	5,243	5,061	4,988
08-Oct-07	5,120	5,167	5,253	5,218	5,073
09-Oct-07	5,116	5,164	5,249	5,213	5,061
10-Oct-07	5,110	5,161	5,248	5,221	5,089
11-Oct-07	5,091	5,155	5,243	5,205	5,069
12-Oct-07	5,060	5,134	5,224	5,138	4,995
15-Oct-07	5,045	5,117	5,214	5,146	5,040
16-Oct-07	5,035	5,108	5,209	5,134	5,015
17-Oct-07	5,021	5,098	5,199	5,106	4,964
18-Oct-07	4,998	5,080	5,180	5,079	4,899
19-Oct-07	4,950	5,046	5,151	5,006	4,815
22-Oct-07	4,893	4,991	5,093	4,925	4,711
23-Oct-07	4,873	4,965	5,084	4,939	4,755
24-Oct-07	4,856	4,948	5,065	4,900	4,686
25-Oct-07	4,819	4,888	5,011	4,836	4,618
26-Oct-07	4,793	4,848	4,984	4,832	4,627
29-Oct-07	4,753	4,803	4,960	4,831	4,633
30-Oct-07	4,716	4,911	4,911	4,818	4,641
31-Oct-07	4,706	4,896	4,894	4,806	4,638
01-nov-07	4,688	4,884	4,878	4,846	4,746
02-nov-07	4,678	4,869	4,865	4,794	4,621
05-nov-07	4,668	4,875	4,875	4,811	4,603
06-nov-07	4,667	4,899	4,898	4,853	4,658
07-nov-07	4,665	4,899	4,896	4,839	4,635
08-nov-07	4,660	4,889	4,887	4,803	4,584
09-nov-07	4,659	4,881	4,879	4,763	4,511
12-nov-07	4,653	4,874	4,870	4,744	4,467
13-nov-07	4,652	4,872	4,869	4,738	4,460

14-nov-07	4,658	4,880	4,878	4,775	4,530
15-nov-07	4,686	4,907	4,905	4,791	4,514
16-nov-07	4,740	4,948	4,949	4,809	4,466
19-nov-07	4,768	4,984	4,982	4,845	4,503
20-nov-07	4,780	5,002	5,000	4,856	4,510
21-nov-07	4,783	5,018	5,015	4,853	4,473
22-nov-07	4,789	5,035	5,030	4,855	4,449
23-nov-07	4,793	5,047	5,040	4,856	4,440
26-nov-07	4,800	5,057	5,053	4,894	4,481
27-nov-07	4,809	5,068	5,062	4,863	4,399
28-nov-07	4,822	5,086	5,081	4,906	4,488
29-nov-07	5,225	5,138	5,124	4,913	4,489
30-nov-07	5,236	5,150	5,131	4,910	4,458
03-Dec-07	5,246	5,160	5,141	4,896	4,434
04-Dec-07	5,252	5,170	5,150	4,909	4,423
05-Dec-07	5,250	5,173	5,151	4,904	4,433
06-Dec-07	5,243	5,168	5,146	4,901	4,444
07-Dec-07	5,238	5,160	5,141	4,932	4,489
10-Dec-07	5,232	5,155	5,133	4,968	4,553
11-Dec-07	5,204	5,134	5,111	4,956	4,549
12-Dec-07	5,103	5,085	5,058	4,929	4,502
13-Dec-07	5,028	5,010	4,991	4,829	4,439
14-Dec-07	4,996	4,983	4,966	4,849	4,491
17-Dec-07	4,965	4,955	4,941	4,849	4,519
18-Dec-07	4,949	4,938	4,926	4,825	4,472
19-Dec-07	4,932	4,923	4,910	4,778	4,418
20-Dec-07	4,896	4,895	4,884	4,745	4,348
21-Dec-07	4,865	4,861	4,858	4,728	4,318
24-Dec-07	4,855	4,849	4,843	4,718	4,344
27-Dec-07	4,845	4,838	4,830	4,718	4,341
28-Dec-07	4,631	4,683	4,729	4,649	4,295
31-Dec-07	4,600	4,653	4,703	4,596	4,224