

This document reflects the result of analyses, discussions and review by UCOP staff to date. The document is subject to change pending additional discussions with PwC; however, it represents the best information available to date.

University of California

Governmental Accounting Standards Board (GASB) Statement No. 53, *Accounting and Financial Reporting for Derivative Instruments*.

(Reissued as IRM 53.11 February 26, 2010)

Issues Resolution Memo No. 53.11

Interest Rate Swap—Determining Whether Using the Consistent Critical Terms Method for Concluding on Effectiveness is Acceptable for the Deutsche Swaps

Background

In June 2008, the GASB issued Statement No. 53, *Accounting and Financial Reporting for Derivative Instruments*. The Statement addresses the recognition, measurement and disclosure requirements for derivative instruments entered into by the University. Such instruments include interest rate swaps.

The University may use derivative financial instruments such as interest rate swaps to limit its exposure of variable rate bonds to changes in market interest rates.

Define Issues

The University entered into four interest rate swaps with Deutsche Bank AG. The swaps hedge approximately \$190 million of Floating Rate Notes at UCLA issued under the Medical Center Pooled Revenue Bond indenture.

GASB Statement No. 53 requires that the University evaluate the swaps to determine whether they are effective or ineffective hedges. The University must determine whether the Consistent Critical Terms method to evaluate the effectiveness of the Deutsche swaps is appropriate.

Authoritative Guidance

Paragraphs 37 of GASB Statement No. 53 provide the following guidelines regarding the consistent critical terms method to evaluate effectiveness of interest rate swaps:

“Interest rate swaps—cash flow hedges. An interest rate swap is an effective cash flow hedge under the consistent critical terms method if all of the following criteria are met:

- a. The notional amount of the interest rate swap is the same as the principal amount of the hedgeable item throughout the life of the hedging relationship. This criterion is met if the notional amount of the interest rate swap and principal amount of the hedgeable item are equal for each hedged interest payment, even if the hedged item amortizes or otherwise adjusts subsequent to the inception of the hedge.
- b. Upon association with the hedgeable item, the interest rate swap has a zero fair value.
- c. The formula for computing net settlements under the interest rate swap is the same for each net settlement. That is, the fixed rate is the same throughout the term of the interest rate swap. Likewise, each variable payment of the interest rate swap is based on the same variable, such as the same reference rate or index.
- d. The reference rate of the interest rate swap's variable payment is consistent with one of the following:
 - (1) The reference rate or payment of the hedgeable item. For example, an interest rate swap provides variable payments to the government equal to the total variable payments of variable-rate bonds—a cost-of-funds hedge.
 - (2) A benchmark interest rate as specified in paragraph 35 if interest rate risk is the hedged risk. The reference rate cannot be multiplied by a coefficient, such as 68 percent of LIBOR, but it may be adjusted by addition or subtraction of a constant, such as the SIFMA swap index plus 10 basis points, provided that the constant is specifically attributable to the effects of state-specific tax rates.
- e. The interest receipts or payments of the interest rate swap occur during the term of the hedgeable item, and no interest receipts or payments of the interest rate swap occur after the term of the hedgeable item. For example, an interest rate swap that hedges the first 10 years of a 15-year variable-rate bond meets this criterion.
- f. *The reference rate of the interest rate swap does not have a floor or cap unless the hedgeable item has a floor or cap. If the hedgeable item has a floor or cap, the interest rate swap has a floor or cap on the variable interest rate that is comparable to the floor or cap on the hedgeable item. Comparable does not necessarily mean equal. For example, an interest rate swap's reference rate is the SIFMA swap index, while the hedgeable bond's variable rate is the SIFMA swap index plus 2 percent. A 10 percent cap on the interest rate swap would be comparable to a 12 percent cap on the bonds and would meet this criterion as both caps produce equal changes in cash flows if the SIFMA swap index exceeds 10 percent.*
- g. The time interval of the reference rate, commonly referred to as the designated maturity, employed in the variable payment of the interest rate swap is the same as the time interval of the rate reset periods of the hedgeable item. Examples that meet this criterion include an interest rate swap with a variable payment referenced to (1) the SIFMA swap index—a seven-day index—that hedges variable-rate bonds with a rate reset every seven days and (2) an interest rate swap with a variable payment referenced to the one-month LIBOR index that hedges taxable variable-rate bonds with a monthly rate reset.
- h. The frequency of the rate resets of the variable payment of the swap and the hedgeable item are the same. For example, this criterion is met by an interest rate swap with a reference rate that resets monthly and hedges bonds with a variable interest rate that also resets monthly.
- i. The rate reset dates of the interest rate swap are within six days of the rate reset dates of the hedgeable item. For example, this criterion is met by an interest rate swap with a reference rate that resets on the 15th day of the month that hedges bonds with a variable interest rate that resets on the 18th day of the month.
- j. The periodic interest rate swap payments are within 15 days of the periodic payments of the hedgeable item.

Discussion

The Deutsche Bank swaps hedge approximately \$190 million of Floating Rate Notes at UCLA (issued under the Medical Center Pooled Revenue Bond indenture). These swaps are hybrid instruments under paragraphs 63 and 64 of GASB Statement No. 53 (see Appendix 1, *June 30, 2009 Memo to File*, for additional information).

Appendix 1 used the Consistent Critical Terms method to determine that the swaps were effective hedges at June 30, 2009. The University believes the Consistent Critical Terms method is appropriate even though the swaps technically fail to meet the criteria in Paragraph 37f of GASB Statement No. 53. Specifically, the reference rate of the swaps does not have a stated cap and the hedgeable item—the underlying Floating Rate Notes—does have a cap outlined in the indenture. It is the legal rate of interest that can be paid of 12 percent.

The University believes the fact there is technically a cap on the hedgeable item does not have determinant significance as it relates to the purpose of disclosing the method used for testing of effectiveness. The variable rate paid to the bondholders on the Floating Rate Notes is 67 percent of 3-month LIBOR, plus 61 to 79 basis points. The variable rate received under the swap is exactly the same. The 3-month LIBOR rate would have to exceed approximately 17 percent for the 12 percent cap on the hedgeable item to come into play and create a mismatch between the amount received from the counterparty and the amount paid to the bondholders. Exhibit 2 demonstrates that the maximum 3-month LIBOR rate has not exceeded 10.6 percent in the 25 year history of 3-month LIBOR rates. Discussions within UCOP and with Swap Financial Group conclude that a 3-month LIBOR rate of 17 percent would be extremely remote.

Conclusion

Based upon the discussion above, the University's conclusion is to document the effectiveness of the interest rate swap using the Consistent Critical Terms method, even though there is technically a cap on the underlying Floating Rate Notes since it is remote that the cap could ever create a mismatch between the amount received from the counterparty and the amount paid to the bondholders.

Next Steps—Required Actions

Responsibility	Required Completion Date	Action Item/Task
UCOP	Aug-09	Discuss with PwC.

Appendix 1

UNIVERSITY OF CALIFORNIA

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SANTA BARBARA • SANTA CRUZ

VICE PRESIDENT—FINANCIAL MANAGEMENT

OFFICE OF THE PRESIDENT
1111 Franklin Street, 10th Floor
Oakland, California 94607-5200

To: File

Concerning: Effectiveness of Hedge on 2007C-2 (UCLAMC) Bonds as of June 30, 2009

Date: June 30, 2009

On October 21, 2008, The Regents of the University of California (the “University”) entered into four interest rate swaps (the “Swaps”) with Deutsche Bank AG (the “Counterparty”) in order to provide a hedge for its Series 2007C Bonds (the “Bonds”). The Bonds were issued as Floating Rate Notes with various maturities. Under the Bonds, the University pays a floating rate equal to 67% of three-month LIBOR plus a fixed spread (the fixed spread varies depending on the final maturity of the Bonds). Under the Swaps, the University pays the Counterparty a fixed rate in exchange for receiving a floating rate equal to 67% of three-month LIBOR plus a fixed spread, exactly matching the rate paid on the underlying Bonds. At the time of pricing, the fixed rate on each of the Swaps was off-market such that the University received an upfront payment. Under paragraph 63 of GASB 53, the Swaps are considered hybrid instruments. As such, each of the Swaps is comprised of a derivative instrument (the “At-the-Market Swap”) and a companion instrument (the “Borrowing”).

In order to determine whether the At-the-Market Swaps are an effective hedge as of June 30, 2009 on the related Bonds, we applied the Consistent Critical Terms Method. Upon association with the Bonds, the At-the-Market Swaps had a zero fair value. The formulae for calculating the net settlements under the At-the-Market Swaps are the same throughout the term of the swaps (i.e., the fixed rate and the floating rate formula remain the same throughout the life of the swaps). The accompanying tables in Exhibit A show how the remaining critical terms of the At-the-Market Swaps are consistent with the critical terms of the Bonds.

Conclusion: Based on the foregoing analysis, it is our opinion that the Swaps are hybrid instruments, and that the At-the-Market Swaps provide an effective hedge as of June 30, 2009 for 2007C Bonds in conformity with the requirements of GASB 53.

John Plotts

Yoon Lee

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Appendix 1 (continued)

Exhibit A

UCLA Medical Center Pooled Revenue Bond 2007 Series C-2

2030 Maturity

Interest Rate Swap - Equivalent Terms		Hedgeable Items - Floating Rate Notes	
Notional @ 10/21/08	\$31,610,000	Bond Principal @10/21/08	\$31,610,000
Notional @ 6/30/09	\$31,610,000	Bond Principal @ 6/30/09	\$31,610,000
Termination	5/15/2030	Maturity	5/15/2030
Variable Payment	67% 3-mo LIBOR+0.61%	Interest Rate	67% 3-mo LIBOR+0.61%
Floor or Cap	No	Floor or Cap	Yes ⁽¹⁾
Time Interval of Reference Rate	3 months	Time Interval of Reference Rate	3 months
Frequency of Rate Resets	quarterly	Frequency of Rate Resets	quarterly
Rate Reset Dates	2/15, 5/15, 8/15, 11/15	Rate Reset Dates	2/15, 5/15, 8/15, 11/15
Swap Payment Date	2/15, 5/15, 8/15, 11/15	Coupon Payment Date	2/15, 5/15, 8/15, 11/15

2037 Maturity

Interest Rate Swap - Equivalent Terms		Hedgeable Items - Floating Rate Notes	
Notional @ 10/21/08	\$38,670,000	Bond Principal @10/21/08	\$38,670,000
Notional @ 6/30/09	\$38,670,000	Bond Principal @ 6/30/09	\$38,670,000
Termination	5/15/2037	Maturity	5/15/2037
Variable Payment	67% 3-mo LIBOR+0.67%	Interest Rate	67% 3-mo LIBOR+0.67%
Floor or Cap	No	Floor or Cap	Yes ⁽¹⁾
Time Interval of Reference Rate	3 months	Time Interval of Reference Rate	3 months
Frequency of Rate Resets	quarterly	Frequency of Rate Resets	quarterly
Rate Reset Dates	2/15, 5/15, 8/15, 11/15	Rate Reset Dates	2/15, 5/15, 8/15, 11/15
Swap Payment Date	2/15, 5/15, 8/15, 11/15	Coupon Payment Date	2/15, 5/15, 8/15, 11/15

2043 Maturity

Interest Rate Swap - Equivalent Terms		Hedgeable Items - Floating Rate Notes	
Notional @ 10/21/08	\$54,495,000	Bond Principal @10/21/08	\$54,495,000
Notional @ 6/30/09	\$54,495,000	Bond Principal @ 6/30/09	\$54,495,000
Termination	5/15/2043	Maturity	5/15/2043
Variable Payment	67% 3-mo LIBOR+0.74%	Interest Rate	67% 3-mo LIBOR+0.74%
Floor or Cap	No	Floor or Cap	Yes ⁽¹⁾
Time Interval of Reference Rate	3 months	Time Interval of Reference Rate	3 months
Frequency of Rate Resets	quarterly	Frequency of Rate Resets	quarterly
Rate Reset Dates	2/15, 5/15, 8/15, 11/15	Rate Reset Dates	2/15, 5/15, 8/15, 11/15
Swap Payment Date	2/15, 5/15, 8/15, 11/15	Coupon Payment Date	2/15, 5/15, 8/15, 11/15

2047 Maturity

Interest Rate Swap - Equivalent Terms		Hedgeable Items - Floating Rate Notes	
Notional @ 10/21/08	\$65,000,000	Bond Principal @10/21/08	\$65,000,000
Notional @ 6/30/09	\$65,000,000	Bond Principal @ 6/30/09	\$65,000,000
Termination	5/15/2047	Maturity	5/15/2047
Variable Payment	67% 3-mo LIBOR+0.79%	Interest Rate	67% 3-mo LIBOR+0.79%
Floor or Cap	No	Floor or Cap	Yes ⁽¹⁾
Time Interval of Reference Rate	3 months	Time Interval of Reference Rate	3 months
Frequency of Rate Resets	quarterly	Frequency of Rate Resets	quarterly
Rate Reset Dates	2/15, 5/15, 8/15, 11/15	Rate Reset Dates	2/15, 5/15, 8/15, 11/15
Swap Payment Date	2/15, 5/15, 8/15, 11/15	Coupon Payment Date	2/15, 5/15, 8/15, 11/15

(1) Even though technically there is a cap on the underlying FRNs, and no cap on the swap, there is unlikely that the cap could ever create a mismatch between the amount received from the counterparty and the amount paid under the FRNs. See further discussion in IRM 53.11.

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
6-Dec-84	9.3800	20-Feb-85	9.1900	7-May-85	8.4400	22-Jul-85	8.2500
7-Dec-84	9.3800	21-Feb-85	9.3800	8-May-85	8.3750	23-Jul-85	8.2500
10-Dec-84	9.4400	22-Feb-85	9.3750	9-May-85	8.4400	24-Jul-85	8.1900
11-Dec-84	9.3100	25-Feb-85	9.4400	10-May-85	8.3800	25-Jul-85	8.1875
12-Dec-84	9.1900	26-Feb-85	9.3100	13-May-85	8.3800	26-Jul-85	8.1875
13-Dec-84	9.1900	27-Feb-85	9.5000	14-May-85	8.3100	29-Jul-85	8.2500
14-Dec-84	8.9400	28-Feb-85	9.5000	15-May-85	8.1250	30-Jul-85	8.3100
17-Dec-84	8.6875	1-Mar-85	9.7500	16-May-85	8.2500	31-Jul-85	8.3100
18-Dec-84	8.5600	4-Mar-85	9.8800	17-May-85	8.1875	1-Aug-85	8.2500
19-Dec-84	8.5600	5-Mar-85	9.6900	20-May-85	8.0600	2-Aug-85	8.1250
20-Dec-84	8.5625	6-Mar-85	9.6250	21-May-85	8.0000	5-Aug-85	8.2500
21-Dec-84	8.6250	7-Mar-85	9.7500	22-May-85	8.0600	6-Aug-85	8.1900
24-Dec-84	8.6250	8-Mar-85	9.3750	23-May-85	8.0600	7-Aug-85	8.1900
25-Dec-84	N/A	11-Mar-85	9.1875	24-May-85	7.8750	8-Aug-85	8.0625
26-Dec-84	8.6900	12-Mar-85	9.3100	27-May-85	N/A	9-Aug-85	8.1300
27-Dec-84	8.7500	13-Mar-85	9.5000	28-May-85	7.7500	12-Aug-85	8.0600
28-Dec-84	8.6250	14-Mar-85	9.4375	29-May-85	7.7500	13-Aug-85	8.1875
31-Dec-84	8.7500	15-Mar-85	9.3750	30-May-85	7.6875	14-Aug-85	8.1400
1-Jan-85	N/A	18-Mar-85	9.4400	31-May-85	7.6250	15-Aug-85	8.0000
2-Jan-85	8.7500	19-Mar-85	9.3800	3-Jun-85	7.5625	16-Aug-85	8.1200
3-Jan-85	8.6250	20-Mar-85	9.1250	4-Jun-85	7.5625	19-Aug-85	8.1300
4-Jan-85	8.7500	21-Mar-85	9.1875	5-Jun-85	7.4375	20-Aug-85	8.1300
7-Jan-85	8.5000	22-Mar-85	9.1875	6-Jun-85	7.5000	21-Aug-85	8.0600
8-Jan-85	8.5000	25-Mar-85	9.3800	7-Jun-85	7.6870	22-Aug-85	8.0600
9-Jan-85	8.3800	26-Mar-85	9.2500	10-Jun-85	7.6875	23-Aug-85	8.0625
10-Jan-85	8.5600	27-Mar-85	9.1900	11-Jun-85	7.6875	26-Aug-85	8.1300
11-Jan-85	8.5600	28-Mar-85	9.1300	12-Jun-85	7.5620	27-Aug-85	8.1300
14-Jan-85	8.6300	29-Mar-85	9.1250	13-Jun-85	7.6875	28-Aug-85	8.1250
15-Jan-85	8.4400	1-Apr-85	9.0600	14-Jun-85	7.5000	29-Aug-85	8.0600
16-Jan-85	8.5000	2-Apr-85	9.1300	17-Jun-85	7.5625	30-Aug-85	8.1900
17-Jan-85	8.4400	3-Apr-85	9.1310	18-Jun-85	7.4400	2-Sep-85	N/A
18-Jan-85	8.4400	4-Apr-85	9.1300	19-Jun-85	7.5000	3-Sep-85	8.2500
21-Jan-85	N/A	5-Apr-85	N/A	20-Jun-85	7.5600	4-Sep-85	8.1900
22-Jan-85	8.3800	8-Apr-85	9.1300	21-Jun-85	7.8800	5-Sep-85	8.1900
23-Jan-85	8.2500	9-Apr-85	8.9375	24-Jun-85	7.9375	6-Sep-85	8.4400
24-Jan-85	8.3800	10-Apr-85	9.0000	25-Jun-85	8.0000	9-Sep-85	8.3800
25-Jan-85	8.4400	11-Apr-85	8.8700	26-Jun-85	7.8800	10-Sep-85	8.3800
28-Jan-85	8.5600	12-Apr-85	8.8800	27-Jun-85	7.8700	11-Sep-85	8.4400
29-Jan-85	8.5600	15-Apr-85	8.8800	28-Jun-85	7.8800	12-Sep-85	8.3800
30-Jan-85	8.6300	16-Apr-85	8.7500	1-Jul-85	7.8800	13-Sep-85	8.3100
31-Jan-85	8.8100	17-Apr-85	8.7500	2-Jul-85	7.8750	16-Sep-85	8.3100
1-Feb-85	8.8750	18-Apr-85	8.4375	3-Jul-85	7.8750	17-Sep-85	8.3100
4-Feb-85	8.9400	19-Apr-85	8.6300	4-Jul-85	N/A	18-Sep-85	8.2500
5-Feb-85	8.9400	22-Apr-85	8.5000	5-Jul-85	7.8125	19-Sep-85	8.3100
6-Feb-85	8.9400	23-Apr-85	8.6300	8-Jul-85	7.8100	20-Sep-85	8.2500
7-Feb-85	9.0600	24-Apr-85	8.5600	9-Jul-85	7.8100	23-Sep-85	8.1900
8-Feb-85	9.0000	25-Apr-85	8.6300	10-Jul-85	7.8100	24-Sep-85	8.1900
11-Feb-85	9.1300	26-Apr-85	8.6300	11-Jul-85	7.9400	25-Sep-85	8.1300
12-Feb-85	N/A	29-Apr-85	8.7500	12-Jul-85	8.0000	26-Sep-85	8.1250
13-Feb-85	9.0625	30-Apr-85	8.6900	15-Jul-85	7.9400	27-Sep-85	N/A
14-Feb-85	9.0600	1-May-85	8.6900	16-Jul-85	7.9400	30-Sep-85	8.1870
15-Feb-85	9.1300	2-May-85	8.6900	17-Jul-85	7.7500	1-Oct-85	8.1900
18-Feb-85	N/A	3-May-85	8.5600	18-Jul-85	8.0600	2-Oct-85	8.1875
19-Feb-85	9.1300	6-May-85	8.3750	19-Jul-85	8.1900	3-Oct-85	8.1300

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MAX: 10.6250
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Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
4-Oct-85	8.1900	19-Dec-85	8.0000	5-Mar-86	7.7500	20-May-86	7.1250
7-Oct-85	8.2500	20-Dec-85	7.9375	6-Mar-86	7.6250	21-May-86	7.0625
8-Oct-85	8.2500	23-Dec-85	8.0625	7-Mar-86	7.5625	22-May-86	6.9375
9-Oct-85	8.2400	24-Dec-85	8.0625	10-Mar-86	7.3750	23-May-86	7.0625
10-Oct-85	8.2500	25-Dec-85	N/A	11-Mar-86	7.4375	26-May-86	N/A
11-Oct-85	8.2500	26-Dec-85	8.1300	12-Mar-86	7.4375	27-May-86	7.0000
14-Oct-85	N/A	27-Dec-85	8.0625	13-Mar-86	7.5000	28-May-86	6.9375
15-Oct-85	8.2500	30-Dec-85	8.0000	14-Mar-86	7.5000	29-May-86	7.0625
16-Oct-85	8.2500	31-Dec-85	8.0000	17-Mar-86	7.5000	30-May-86	7.1250
17-Oct-85	8.2500	1-Jan-86	N/A	18-Mar-86	7.5000	2-Jun-86	7.1875
18-Oct-85	8.1900	2-Jan-86	8.0000	19-Mar-86	7.5625	3-Jun-86	7.1875
21-Oct-85	8.1900	3-Jan-86	8.0625	20-Mar-86	7.5625	4-Jun-86	7.2500
22-Oct-85	8.1875	6-Jan-86	8.1250	21-Mar-86	7.5000	5-Jun-86	7.1875
23-Oct-85	8.1875	7-Jan-86	8.0000	24-Mar-86	7.5000	6-Jun-86	7.1250
24-Oct-85	8.2500	8-Jan-86	8.1250	25-Mar-86	7.5625	9-Jun-86	7.1875
25-Oct-85	8.2500	9-Jan-86	8.1875	26-Mar-86	7.5625	10-Jun-86	7.1250
28-Oct-85	8.2500	10-Jan-86	8.1875	27-Mar-86	7.3125	11-Jun-86	7.1250
29-Oct-85	8.1900	13-Jan-86	8.3125	28-Mar-86	N/A	12-Jun-86	7.1250
30-Oct-85	8.1300	14-Jan-86	8.3125	31-Mar-86	7.3750	13-Jun-86	7.0625
31-Oct-85	8.1300	15-Jan-86	8.1875	1-Apr-86	7.3125	16-Jun-86	7.0000
1-Nov-85	8.1500	16-Jan-86	8.1875	2-Apr-86	7.3125	17-Jun-86	7.0000
4-Nov-85	8.1300	17-Jan-86	8.1250	3-Apr-86	7.3750	18-Jun-86	6.8750
5-Nov-85	8.1300	20-Jan-86	N/A	4-Apr-86	7.2500	19-Jun-86	7.0000
6-Nov-85	8.1900	21-Jan-86	8.1250	7-Apr-86	7.1875	20-Jun-86	6.8750
7-Nov-85	8.1900	22-Jan-86	8.1875	8-Apr-86	7.0000	23-Jun-86	7.0625
8-Nov-85	8.1250	23-Jan-86	8.1250	9-Apr-86	6.8750	24-Jun-86	7.0000
11-Nov-85	N/A	24-Jan-86	8.1250	10-Apr-86	6.8750	25-Jun-86	7.0000
12-Nov-85	8.1250	27-Jan-86	8.1250	11-Apr-86	6.8750	26-Jun-86	7.0000
13-Nov-85	8.1250	28-Jan-86	8.0625	14-Apr-86	6.8125	27-Jun-86	7.0000
14-Nov-85	8.1000	29-Jan-86	8.0625	15-Apr-86	6.6250	30-Jun-86	6.8750
15-Nov-85	8.2500	30-Jan-86	8.1250	16-Apr-86	6.6875	1-Jul-86	6.8125
18-Nov-85	8.1300	31-Jan-86	8.0625	17-Apr-86	6.6250	2-Jul-86	6.8755
19-Nov-85	8.1300	3-Feb-86	8.0625	18-Apr-86	6.6250	3-Jul-86	6.8750
20-Nov-85	8.1300	4-Feb-86	7.8750	21-Apr-86	6.6875	4-Jul-86	N/A
21-Nov-85	8.1300	5-Feb-86	8.0000	22-Apr-86	6.8125	7-Jul-86	6.7500
22-Nov-85	8.1300	6-Feb-86	8.0625	23-Apr-86	6.8667	8-Jul-86	6.8125
25-Nov-85	8.1300	7-Feb-86	8.0625	24-Apr-86	7.0000	9-Jul-86	6.8125
26-Nov-85	8.1875	10-Feb-86	8.0625	25-Apr-86	6.9375	10-Jul-86	6.6250
27-Nov-85	8.1875	11-Feb-86	8.0625	28-Apr-86	6.9375	11-Jul-86	6.6875
28-Nov-85	N/A	12-Feb-86	8.0625	29-Apr-86	6.8750	14-Jul-86	6.6875
29-Nov-85	8.1875	13-Feb-86	8.0625	30-Apr-86	6.8750	15-Jul-86	6.5625
2-Dec-85	8.1875	14-Feb-86	8.0000	1-May-86	6.8750	16-Jul-86	6.4375
3-Dec-85	8.3100	17-Feb-86	N/A	2-May-86	6.9375	17-Jul-86	6.5625
4-Dec-85	8.2500	18-Feb-86	8.0000	5-May-86	6.8750	18-Jul-86	6.4375
5-Dec-85	8.2500	19-Feb-86	8.0000	6-May-86	6.8750	21-Jul-86	6.5000
6-Dec-85	8.3125	20-Feb-86	8.0000	7-May-86	6.8750	22-Jul-86	6.5625
9-Dec-85	8.1250	21-Feb-86	8.0000	8-May-86	6.8125	23-Jul-86	6.6250
10-Dec-85	8.0625	24-Feb-86	7.9313	9-May-86	6.8750	24-Jul-86	6.6250
11-Dec-85	8.0625	25-Feb-86	7.9375	12-May-86	6.9375	25-Jul-86	6.5625
12-Dec-85	7.9375	26-Feb-86	8.0000	13-May-86	6.9375	28-Jul-86	6.6250
13-Dec-85	7.9375	27-Feb-86	7.8750	14-May-86	7.0000	29-Jul-86	6.5625
16-Dec-85	7.9375	28-Feb-86	7.8750	15-May-86	6.9375	30-Jul-86	6.5625
17-Dec-85	7.8750	3-Mar-86	7.8125	16-May-86	7.1250	31-Jul-86	6.5000
18-Dec-85	8.0000	4-Mar-86	7.8125	19-May-86	7.1250	1-Aug-86	6.4375

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
4-Aug-86	6.5000	17-Oct-86	6.0625	1-Jan-87	N/A	18-Mar-87	6.5000
5-Aug-86	6.5000	20-Oct-86	6.1250	2-Jan-87	6.3750	19-Mar-87	6.5000
6-Aug-86	6.5000	21-Oct-86	6.1250	5-Jan-87	6.2500	20-Mar-87	6.4375
7-Aug-86	6.5000	22-Oct-86	6.1250	6-Jan-87	6.2500	23-Mar-87	6.4375
8-Aug-86	6.4375	23-Oct-86	6.0125	7-Jan-87	6.2500	24-Mar-87	6.5625
11-Aug-86	6.4375	24-Oct-86	6.0125	8-Jan-87	6.1250	25-Mar-87	6.5000
12-Aug-86	6.3125	27-Oct-86	6.0125	9-Jan-87	6.1250	26-Mar-87	6.5000
13-Aug-86	6.2500	28-Oct-86	6.0125	12-Jan-87	6.1250	27-Mar-87	6.5000
14-Aug-86	6.2500	29-Oct-86	6.0000	13-Jan-87	6.2500	30-Mar-87	6.6250
15-Aug-86	6.1875	30-Oct-86	5.9375	14-Jan-87	6.2500	31-Mar-87	6.6875
18-Aug-86	6.1875	31-Oct-86	6.0000	15-Jan-87	6.1875	1-Apr-87	6.6875
19-Aug-86	6.1250	3-Nov-86	5.9375	16-Jan-87	6.1250	2-Apr-87	6.6250
20-Aug-86	6.0625	4-Nov-86	6.0000	19-Jan-87	6.1875	3-Apr-87	6.6250
21-Aug-86	5.9375	5-Nov-86	6.0000	20-Jan-87	6.1875	6-Apr-87	6.5625
22-Aug-86	5.9375	6-Nov-86	6.0125	21-Jan-87	6.1875	7-Apr-87	6.5625
25-Aug-86	5.9375	7-Nov-86	6.0125	22-Jan-87	6.1875	8-Apr-87	6.5625
26-Aug-86	5.8125	10-Nov-86	6.1250	23-Jan-87	6.1875	9-Apr-87	6.5625
27-Aug-86	5.7500	11-Nov-86	N/A	26-Jan-87	6.2500	10-Apr-87	6.7500
28-Aug-86	5.8125	12-Nov-86	6.1250	27-Jan-87	6.2500	13-Apr-87	6.7500
29-Aug-86	5.5625	13-Nov-86	6.0125	28-Jan-87	6.2500	14-Apr-87	7.1875
1-Sep-86	N/A	14-Nov-86	6.0125	29-Jan-87	6.2500	15-Apr-87	7.0125
2-Sep-86	5.6875	17-Nov-86	6.1250	30-Jan-87	6.2500	16-Apr-87	6.8750
3-Sep-86	5.6875	18-Nov-86	6.0125	2-Feb-87	6.3125	17-Apr-87	N/A
4-Sep-86	5.8125	19-Nov-86	6.1250	3-Feb-87	6.3125	20-Apr-87	6.8750
5-Sep-86	5.8750	20-Nov-86	6.1250	4-Feb-87	6.2500	21-Apr-87	7.0000
8-Sep-86	6.0000	21-Nov-86	6.0625	5-Feb-87	6.2500	22-Apr-87	6.8750
9-Sep-86	6.0000	24-Nov-86	6.0125	6-Feb-87	6.2500	23-Apr-87	7.0000
10-Sep-86	6.0000	25-Nov-86	6.0125	9-Feb-87	6.3125	24-Apr-87	7.0625
11-Sep-86	6.0125	26-Nov-86	6.1250	10-Feb-87	6.4375	27-Apr-87	7.2500
12-Sep-86	6.0625	27-Nov-86	N/A	11-Feb-87	6.5625	28-Apr-87	7.1250
15-Sep-86	6.0625	28-Nov-86	6.1250	12-Feb-87	6.5625	29-Apr-87	7.0125
16-Sep-86	6.0625	1-Dec-86	6.1875	13-Feb-87	6.4375	30-Apr-87	7.1250
17-Sep-86	6.0625	2-Dec-86	6.1875	16-Feb-87	N/A	1-May-87	7.1875
18-Sep-86	6.1250	3-Dec-86	6.1875	17-Feb-87	6.6875	4-May-87	7.1875
19-Sep-86	6.1250	4-Dec-86	6.1875	18-Feb-87	6.6250	5-May-87	7.3125
22-Sep-86	6.1875	5-Dec-86	6.1250	19-Feb-87	6.5000	6-May-87	7.3125
23-Sep-86	6.0625	8-Dec-86	6.1875	20-Feb-87	6.4375	7-May-87	7.2500
24-Sep-86	6.0625	9-Dec-86	6.1875	23-Feb-87	6.5000	8-May-87	7.1875
25-Sep-86	6.0625	10-Dec-86	6.1875	24-Feb-87	6.5000	11-May-87	7.1875
26-Sep-86	6.1250	11-Dec-86	6.1875	25-Feb-87	6.4375	12-May-87	7.2500
29-Sep-86	6.1250	12-Dec-86	6.1875	26-Feb-87	6.4375	13-May-87	7.1875
30-Sep-86	6.1250	15-Dec-86	6.2500	27-Feb-87	6.4375	14-May-87	7.2500
1-Oct-86	6.0625	16-Dec-86	6.3750	2-Mar-87	6.4375	15-May-87	7.2500
2-Oct-86	6.0625	17-Dec-86	6.4375	3-Mar-87	6.4375	18-May-87	7.5000
3-Oct-86	5.8125	18-Dec-86	6.4375	4-Mar-87	6.4375	19-May-87	7.5625
6-Oct-86	5.8750	19-Dec-86	6.5625	5-Mar-87	6.3750	20-May-87	7.6875
7-Oct-86	5.8750	22-Dec-86	6.8750	6-Mar-87	6.4375	21-May-87	7.6875
8-Oct-86	5.8125	23-Dec-86	6.6875	9-Mar-87	6.5000	22-May-87	7.6875
9-Oct-86	5.8750	24-Dec-86	6.6875	10-Mar-87	6.5000	25-May-87	N/A
10-Oct-86	5.8750	25-Dec-86	N/A	11-Mar-87	6.5000	26-May-87	7.6875
13-Oct-86	N/A	26-Dec-86	6.6875	12-Mar-87	6.5000	27-May-87	7.3125
14-Oct-86	5.9375	29-Dec-86	6.6875	13-Mar-87	6.5000	28-May-87	7.4375
15-Oct-86	6.0000	30-Dec-86	6.3750	16-Mar-87	6.5000	29-May-87	7.3750
16-Oct-86	6.0000	31-Dec-86	6.3750	17-Mar-87	6.5000	1-Jun-87	7.3125

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
2-Jun-87	7.4375	17-Aug-87	6.9375	30-Oct-87	7.6250	15-Jan-88	7.4375
3-Jun-87	7.3750	18-Aug-87	7.0000	2-Nov-87	7.7500	19-Jan-88	7.1875
4-Jun-87	7.2500	19-Aug-87	7.0625	3-Nov-87	7.6875	20-Jan-88	7.2500
5-Jun-87	7.2500	20-Aug-87	7.0625	4-Nov-87	7.5625	21-Jan-88	7.1875
8-Jun-87	7.3125	21-Aug-87	7.0625	5-Nov-87	7.3125	22-Jan-88	7.1250
9-Jun-87	7.3125	24-Aug-87	7.1250	6-Nov-87	7.1875	25-Jan-88	7.0625
10-Jun-87	7.2500	25-Aug-87	7.0000	9-Nov-87	7.3750	26-Jan-88	7.1250
11-Jun-87	7.2500	26-Aug-87	7.0000	10-Nov-87	7.4375	27-Jan-88	7.1250
12-Jun-87	7.1250	27-Aug-87	7.1250	11-Nov-87	N/A	28-Jan-88	7.0000
15-Jun-87	7.1250	28-Aug-87	7.2500	12-Nov-87	7.3750	29-Jan-88	6.8750
16-Jun-87	7.1875	31-Aug-87	N/A	13-Nov-87	7.4375	1-Feb-88	6.8750
17-Jun-87	7.1875	1-Sep-87	7.2500	16-Nov-87	7.5000	2-Feb-88	6.9375
18-Jun-87	7.1875	2-Sep-87	7.3750	17-Nov-87	7.6250	3-Feb-88	6.8125
19-Jun-87	7.2500	3-Sep-87	7.3125	18-Nov-87	7.5000	4-Feb-88	6.8750
22-Jun-87	7.1875	4-Sep-87	7.3125	19-Nov-87	7.5000	5-Feb-88	6.8750
23-Jun-87	7.1250	7-Sep-87	N/A	20-Nov-87	7.5000	8-Feb-88	6.8125
24-Jun-87	7.1875	8-Sep-87	7.6250	23-Nov-87	7.5000	9-Feb-88	6.8125
25-Jun-87	7.1875	9-Sep-87	7.6875	24-Nov-87	7.5000	10-Feb-88	6.7500
26-Jun-87	7.3750	10-Sep-87	7.9375	25-Nov-87	7.5625	11-Feb-88	6.6250
29-Jun-87	7.1875	11-Sep-87	7.6250	26-Nov-87	N/A	12-Feb-88	6.6875
30-Jun-87	7.1875	14-Sep-87	7.5000	27-Nov-87	7.8750	16-Feb-88	6.9375
1-Jul-87	7.1250	15-Sep-87	7.5625	30-Nov-87	8.0000	17-Feb-88	6.9375
2-Jul-87	7.0625	16-Sep-87	7.7500	1-Dec-87	7.8125	18-Feb-88	6.9375
3-Jul-87	N/A	17-Sep-87	7.6875	2-Dec-87	7.8750	19-Feb-88	6.8750
6-Jul-87	7.1250	18-Sep-87	7.6875	3-Dec-87	7.8750	22-Feb-88	6.9375
7-Jul-87	7.0625	21-Sep-87	7.6250	4-Dec-87	7.8125	23-Feb-88	6.9375
8-Jul-87	7.0000	22-Sep-87	7.6875	7-Dec-87	7.9375	24-Feb-88	6.8125
9-Jul-87	7.0000	23-Sep-87	7.6250	8-Dec-87	8.0625	25-Feb-88	6.8125
10-Jul-87	7.0000	24-Sep-87	7.6875	9-Dec-87	8.1250	26-Feb-88	6.8750
13-Jul-87	6.9375	25-Sep-87	7.6875	10-Dec-87	8.1250	29-Feb-88	6.8125
14-Jul-87	7.0000	28-Sep-87	7.8125	11-Dec-87	8.2500	1-Mar-88	6.8125
15-Jul-87	6.8750	29-Sep-87	8.0625	14-Dec-87	8.3750	2-Mar-88	6.8125
16-Jul-87	6.9875	30-Sep-87	8.2500	15-Dec-87	8.3750	3-Mar-88	6.7500
17-Jul-87	6.9375	1-Oct-87	8.2500	16-Dec-87	8.1250	4-Mar-88	6.7500
20-Jul-87	6.8750	2-Oct-87	8.2500	17-Dec-87	8.0625	7-Mar-88	6.8750
21-Jul-87	6.8750	5-Oct-87	8.3125	18-Dec-87	8.1250	8-Mar-88	6.8750
22-Jul-87	6.9375	6-Oct-87	8.4375	21-Dec-87	7.9375	9-Mar-88	6.8750
23-Jul-87	7.0000	7-Oct-87	8.5625	22-Dec-87	7.9375	10-Mar-88	6.8750
24-Jul-87	7.0625	8-Oct-87	8.6250	23-Dec-87	8.0000	11-Mar-88	6.9375
27-Jul-87	7.0625	9-Oct-87	8.6250	24-Dec-87	7.9375	14-Mar-88	6.8125
28-Jul-87	7.0625	12-Oct-87	N/A	25-Dec-87	N/A	15-Mar-88	6.8125
29-Jul-87	7.0000	13-Oct-87	8.8750	28-Dec-87	N/A	16-Mar-88	6.8750
30-Jul-87	7.2500	14-Oct-87	8.8750	29-Dec-87	7.9375	17-Mar-88	6.8750
31-Jul-87	7.0000	15-Oct-87	9.1875	30-Dec-87	7.4375	18-Mar-88	6.8125
3-Aug-87	7.0625	16-Oct-87	9.1875	31-Dec-87	7.4375	21-Mar-88	6.8750
4-Aug-87	7.1875	19-Oct-87	9.3125	4-Jan-88	7.3750	22-Mar-88	6.8750
5-Aug-87	7.0625	20-Oct-87	8.8750	5-Jan-88	7.2500	23-Mar-88	6.8750
6-Aug-87	6.9375	21-Oct-87	8.3125	6-Jan-88	7.3750	24-Mar-88	6.9375
7-Aug-87	7.0625	22-Oct-87	8.1250	7-Jan-88	7.3750	25-Mar-88	6.9375
10-Aug-87	7.0625	23-Oct-87	7.6875	8-Jan-88	7.3125	28-Mar-88	6.8750
11-Aug-87	7.0000	26-Oct-87	7.6875	11-Jan-88	7.3125	29-Mar-88	6.9375
12-Aug-87	6.9375	27-Oct-87	7.8750	12-Jan-88	7.3125	30-Mar-88	6.8750
13-Aug-87	6.9875	28-Oct-87	7.8750	13-Jan-88	7.3125	31-Mar-88	6.9375
14-Aug-87	7.0000	29-Oct-87	7.7500	14-Jan-88	7.3125	1-Apr-88	N/A

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
4-Apr-88	7.0625	20-Jun-88	7.8125	6-Sep-88	8.4375	23-Nov-88	9.1875
5-Apr-88	7.0625	21-Jun-88	7.8125	7-Sep-88	8.3750	25-Nov-88	9.1875
6-Apr-88	7.1250	22-Jun-88	7.7500	8-Sep-88	8.4375	28-Nov-88	9.5000
7-Apr-88	7.1250	23-Jun-88	7.7500	9-Sep-88	8.3750	29-Nov-88	9.5000
8-Apr-88	7.1250	24-Jun-88	7.7500	12-Sep-88	8.3750	30-Nov-88	9.3125
11-Apr-88	7.1250	27-Jun-88	7.8125	13-Sep-88	8.3750	1-Dec-88	9.2500
12-Apr-88	7.1250	28-Jun-88	7.8750	14-Sep-88	8.3750	2-Dec-88	9.2500
13-Apr-88	7.0625	29-Jun-88	7.8125	15-Sep-88	8.3125	5-Dec-88	9.4375
14-Apr-88	7.0625	30-Jun-88	7.9375	16-Sep-88	8.3750	6-Dec-88	9.3750
15-Apr-88	7.1250	1-Jul-88	7.8750	19-Sep-88	8.3125	7-Dec-88	9.3125
18-Apr-88	7.2500	5-Jul-88	7.9375	20-Sep-88	8.3125	8-Dec-88	9.3750
19-Apr-88	7.2500	6-Jul-88	7.9375	21-Sep-88	8.3125	9-Dec-88	9.4375
20-Apr-88	7.3125	7-Jul-88	8.0625	22-Sep-88	8.3125	12-Dec-88	9.4375
21-Apr-88	7.3125	8-Jul-88	8.0000	23-Sep-88	8.3125	13-Dec-88	9.4375
22-Apr-88	7.1875	11-Jul-88	8.1250	26-Sep-88	8.3750	14-Dec-88	9.5000
25-Apr-88	7.2500	12-Jul-88	8.1250	27-Sep-88	8.3750	15-Dec-88	9.5625
26-Apr-88	7.3125	13-Jul-88	8.1875	28-Sep-88	8.5000	16-Dec-88	9.6250
27-Apr-88	7.2500	14-Jul-88	8.1875	29-Sep-88	8.6875	19-Dec-88	9.5625
28-Apr-88	7.2500	15-Jul-88	8.3750	30-Sep-88	8.6250	20-Dec-88	9.5000
29-Apr-88	7.3125	18-Jul-88	8.3750	3-Oct-88	8.6250	21-Dec-88	9.4375
2-May-88	N/A	19-Jul-88	8.3750	4-Oct-88	8.5625	22-Dec-88	9.3750
3-May-88	7.3750	20-Jul-88	8.2500	5-Oct-88	8.5625	23-Dec-88	9.3750
4-May-88	7.3125	21-Jul-88	8.2500	6-Oct-88	8.5625	27-Dec-88	9.4375
5-May-88	7.3750	22-Jul-88	8.3750	7-Oct-88	8.6250	28-Dec-88	9.4375
6-May-88	7.1875	25-Jul-88	8.3125	11-Oct-88	8.5625	29-Dec-88	9.6250
9-May-88	7.3750	26-Jul-88	8.3125	12-Oct-88	8.6250	30-Dec-88	9.6200
10-May-88	7.5000	27-Jul-88	8.3750	13-Oct-88	8.6250	3-Jan-89	9.3125
11-May-88	7.6250	28-Jul-88	8.4375	14-Oct-88	8.6250	4-Jan-89	9.3750
12-May-88	7.5625	29-Jul-88	8.4375	17-Oct-88	8.6250	5-Jan-89	9.4375
13-May-88	7.5000	1-Aug-88	8.3750	18-Oct-88	8.6250	6-Jan-89	9.4375
16-May-88	7.4375	2-Aug-88	8.3750	19-Oct-88	8.6250	9-Jan-89	9.4375
17-May-88	7.5000	3-Aug-88	8.3125	20-Oct-88	8.6875	10-Jan-89	9.4375
18-May-88	7.5625	4-Aug-88	8.3125	21-Oct-88	8.6875	11-Jan-89	9.4375
19-May-88	7.5000	5-Aug-88	8.3125	24-Oct-88	8.6875	12-Jan-89	9.4375
20-May-88	7.5000	8-Aug-88	8.4375	25-Oct-88	8.6875	13-Jan-89	9.4375
23-May-88	7.5625	9-Aug-88	8.4375	26-Oct-88	8.6875	17-Jan-89	9.4375
24-May-88	7.5625	10-Aug-88	8.5625	27-Oct-88	8.6875	18-Jan-89	9.4375
25-May-88	7.5625	11-Aug-88	8.6875	28-Oct-88	8.6250	19-Jan-89	9.4375
26-May-88	7.5625	12-Aug-88	8.7500	31-Oct-88	8.6250	20-Jan-89	9.3750
27-May-88	7.7500	15-Aug-88	8.7500	1-Nov-88	8.5625	23-Jan-89	9.3750
31-May-88	7.7500	16-Aug-88	8.8125	2-Nov-88	8.6250	24-Jan-89	9.3750
1-Jun-88	7.7500	17-Aug-88	8.6875	3-Nov-88	8.6250	25-Jan-89	9.3125
2-Jun-88	7.6875	18-Aug-88	8.6875	4-Nov-88	8.6250	26-Jan-89	9.3750
3-Jun-88	7.7500	19-Aug-88	8.6875	7-Nov-88	8.7500	27-Jan-89	9.4375
6-Jun-88	7.7500	22-Aug-88	8.6875	8-Nov-88	8.8125	30-Jan-89	9.3750
7-Jun-88	7.6875	23-Aug-88	8.7500	9-Nov-88	8.8125	31-Jan-89	9.3750
8-Jun-88	7.7500	24-Aug-88	8.7500	10-Nov-88	8.9375	1-Feb-89	9.3750
9-Jun-88	7.6875	25-Aug-88	8.6875	14-Nov-88	8.9375	2-Feb-89	9.3750
10-Jun-88	7.6875	26-Aug-88	8.7500	15-Nov-88	8.9375	3-Feb-89	9.3750
13-Jun-88	7.6250	29-Aug-88	N/A	16-Nov-88	9.0000	6-Feb-89	9.4375
14-Jun-88	7.6250	30-Aug-88	8.6875	17-Nov-88	9.1875	7-Feb-89	9.5625
15-Jun-88	7.5625	31-Aug-88	8.5625	18-Nov-88	9.1875	8-Feb-89	9.5000
16-Jun-88	7.6250	1-Sep-88	8.6250	21-Nov-88	9.1250	9-Feb-89	9.5625
17-Jun-88	7.6875	2-Sep-88	8.6250	22-Nov-88	9.1875	10-Feb-89	9.6250

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
13-Feb-89	9.7500	1-May-89	10.0625	18-Jul-89	9.0000	3-Oct-89	9.1250
14-Feb-89	9.7500	2-May-89	10.0625	19-Jul-89	9.0625	4-Oct-89	9.0625
15-Feb-89	9.8125	3-May-89	10.0000	20-Jul-89	8.9375	5-Oct-89	9.1250
16-Feb-89	9.7500	4-May-89	10.0000	21-Jul-89	8.9375	6-Oct-89	9.0625
17-Feb-89	9.7500	5-May-89	10.0000	24-Jul-89	9.0000	10-Oct-89	8.7500
21-Feb-89	9.8125	8-May-89	9.9375	25-Jul-89	9.0000	11-Oct-89	8.8125
22-Feb-89	9.8125	9-May-89	9.9375	26-Jul-89	8.9375	12-Oct-89	8.8125
23-Feb-89	9.9375	10-May-89	10.0000	27-Jul-89	8.8125	13-Oct-89	8.7500
24-Feb-89	10.0625	11-May-89	10.0000	28-Jul-89	8.7500	16-Oct-89	8.5000
27-Feb-89	10.3125	12-May-89	9.9375	31-Jul-89	8.5625	17-Oct-89	8.5625
28-Feb-89	10.3125	15-May-89	9.6250	1-Aug-89	8.4375	18-Oct-89	8.6875
1-Mar-89	10.1875	16-May-89	9.6875	2-Aug-89	8.4375	19-Oct-89	8.6875
2-Mar-89	10.2500	17-May-89	9.6875	3-Aug-89	8.4375	20-Oct-89	8.6875
3-Mar-89	10.1250	18-May-89	9.6875	4-Aug-89	8.5625	23-Oct-89	8.7500
6-Mar-89	10.1250	19-May-89	9.6875	7-Aug-89	8.7500	24-Oct-89	8.6875
7-Mar-89	10.0625	22-May-89	9.5625	8-Aug-89	8.7500	25-Oct-89	8.6250
8-Mar-89	10.1250	23-May-89	9.3750	9-Aug-89	8.7500	26-Oct-89	8.6250
9-Mar-89	10.1875	24-May-89	9.5000	10-Aug-89	8.8125	27-Oct-89	8.6875
10-Mar-89	10.1875	25-May-89	9.6250	11-Aug-89	8.7500	30-Oct-89	8.6875
13-Mar-89	10.3125	26-May-89	9.7500	14-Aug-89	8.8750	31-Oct-89	8.6875
14-Mar-89	10.2500	30-May-89	9.5625	15-Aug-89	8.9375	1-Nov-89	8.6875
15-Mar-89	10.2500	31-May-89	9.5625	16-Aug-89	8.9375	2-Nov-89	8.7500
16-Mar-89	10.2500	1-Jun-89	9.5625	17-Aug-89	8.8750	3-Nov-89	8.7500
17-Mar-89	10.1875	2-Jun-89	9.6250	18-Aug-89	8.9375	6-Nov-89	8.8125
20-Mar-89	10.5625	5-Jun-89	9.4375	21-Aug-89	8.9375	7-Nov-89	8.8125
21-Mar-89	10.6250	6-Jun-89	9.3750	22-Aug-89	9.0000	8-Nov-89	8.6250
22-Mar-89	10.5000	7-Jun-89	9.3750	23-Aug-89	9.0625	9-Nov-89	8.5625
23-Mar-89	10.3750	8-Jun-89	9.2500	24-Aug-89	8.9375	10-Nov-89	8.5625
24-Mar-89	N/A	9-Jun-89	9.2500	25-Aug-89	8.9375	13-Nov-89	8.5625
27-Mar-89	10.4375	12-Jun-89	9.1875	28-Aug-89	8.9375	14-Nov-89	8.5625
28-Mar-89	10.5000	13-Jun-89	9.5625	29-Aug-89	9.0000	15-Nov-89	8.5000
29-Mar-89	10.5000	14-Jun-89	9.3750	30-Aug-89	9.0000	16-Nov-89	8.4375
30-Mar-89	10.3125	15-Jun-89	9.3125	31-Aug-89	9.0000	17-Nov-89	8.4375
31-Mar-89	10.3125	16-Jun-89	9.4375	1-Sep-89	9.0000	20-Nov-89	8.4375
3-Apr-89	10.2500	19-Jun-89	9.4375	5-Sep-89	9.0000	21-Nov-89	8.4375
4-Apr-89	10.2500	20-Jun-89	9.5000	6-Sep-89	9.0000	22-Nov-89	8.5625
5-Apr-89	10.1875	21-Jun-89	9.4375	7-Sep-89	9.0000	24-Nov-89	8.3125
6-Apr-89	10.2500	22-Jun-89	9.5000	8-Sep-89	9.0000	27-Nov-89	8.4375
7-Apr-89	10.3125	23-Jun-89	9.5625	11-Sep-89	8.9375	28-Nov-89	8.5000
10-Apr-89	10.2500	26-Jun-89	9.3750	12-Sep-89	8.9375	29-Nov-89	8.5000
11-Apr-89	10.2500	27-Jun-89	9.3750	13-Sep-89	8.8750	30-Nov-89	N/A
12-Apr-89	10.2500	28-Jun-89	9.3750	14-Sep-89	8.8750	1-Dec-89	8.4375
13-Apr-89	10.2500	29-Jun-89	9.3750	15-Sep-89	8.8750	4-Dec-89	8.4375
14-Apr-89	10.3125	30-Jun-89	9.3125	18-Sep-89	8.8750	5-Dec-89	8.4375
17-Apr-89	10.1250	3-Jul-89	9.3125	19-Sep-89	8.8750	6-Dec-89	8.4375
18-Apr-89	10.1875	5-Jul-89	9.1875	20-Sep-89	8.8750	7-Dec-89	8.5000
19-Apr-89	10.0625	6-Jul-89	9.1875	21-Sep-89	8.9375	8-Dec-89	8.5625
20-Apr-89	10.0625	7-Jul-89	9.1875	22-Sep-89	8.9375	11-Dec-89	8.5000
21-Apr-89	10.1250	10-Jul-89	9.0000	25-Sep-89	8.8750	12-Dec-89	8.5000
24-Apr-89	10.1250	11-Jul-89	8.9375	26-Sep-89	9.0625	13-Dec-89	8.5625
25-Apr-89	10.1250	12-Jul-89	8.8125	27-Sep-89	9.0625	14-Dec-89	8.6250
26-Apr-89	10.0625	13-Jul-89	8.8125	28-Sep-89	9.1250	15-Dec-89	8.5000
27-Apr-89	10.0000	14-Jul-89	8.8750	29-Sep-89	9.1875	18-Dec-89	8.6250
28-Apr-89	10.0625	17-Jul-89	8.9375	2-Oct-89	9.1875	19-Dec-89	8.6250

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
20-Dec-89	8.6250	12-Mar-90	8.5000	25-May-90	8.3750	13-Aug-90	8.0000
21-Dec-89	8.6250	13-Mar-90	8.5000	29-May-90	N/A	14-Aug-90	8.0625
22-Dec-89	8.5000	14-Mar-90	8.5625	30-May-90	N/A	15-Aug-90	8.1250
26-Dec-89	8.6250	15-Mar-90	8.5625	31-May-90	N/A	16-Aug-90	8.0000
27-Dec-89	8.3750	16-Mar-90	8.6250	1-Jun-90	8.4375	17-Aug-90	8.2500
28-Dec-89	8.3750	19-Mar-90	8.5625	4-Jun-90	8.3125	20-Aug-90	8.2500
29-Dec-89	N/A	20-Mar-90	8.5000	5-Jun-90	8.3125	21-Aug-90	8.2500
2-Jan-90	8.3750	21-Mar-90	8.4375	6-Jun-90	8.3125	22-Aug-90	8.2500
3-Jan-90	8.3750	22-Mar-90	8.4375	7-Jun-90	8.3750	23-Aug-90	8.3125
4-Jan-90	8.3125	23-Mar-90	8.4375	8-Jun-90	8.3125	24-Aug-90	8.3125
5-Jan-90	8.3750	26-Mar-90	8.4375	11-Jun-90	8.3125	27-Aug-90	8.3125
8-Jan-90	8.3125	27-Mar-90	8.6875	12-Jun-90	8.3750	28-Aug-90	8.1875
9-Jan-90	8.3125	28-Mar-90	8.5000	13-Jun-90	8.3125	29-Aug-90	8.1875
10-Jan-90	8.3125	29-Mar-90	8.5000	14-Jun-90	8.3125	30-Aug-90	8.1250
11-Jan-90	8.2500	30-Mar-90	8.5000	15-Jun-90	8.3750	31-Aug-90	8.0625
12-Jan-90	8.2500	2-Apr-90	8.5625	18-Jun-90	8.3750	4-Sep-90	8.0625
16-Jan-90	8.4375	3-Apr-90	8.5000	19-Jun-90	8.3750	5-Sep-90	8.0625
17-Jan-90	8.4375	4-Apr-90	8.5625	20-Jun-90	8.3125	6-Sep-90	8.0625
18-Jan-90	8.3750	5-Apr-90	8.5000	21-Jun-90	8.3750	7-Sep-90	8.0625
19-Jan-90	8.3750	6-Apr-90	8.5000	22-Jun-90	8.3750	10-Sep-90	8.0625
22-Jan-90	8.3750	9-Apr-90	8.5000	25-Jun-90	8.3125	11-Sep-90	8.1250
23-Jan-90	8.3750	10-Apr-90	8.5000	26-Jun-90	8.3750	12-Sep-90	8.1250
24-Jan-90	8.3750	11-Apr-90	8.5000	27-Jun-90	8.3750	13-Sep-90	8.1250
25-Jan-90	8.3750	12-Apr-90	8.5000	28-Jun-90	8.3750	14-Sep-90	8.1250
26-Jan-90	8.3750	13-Apr-90	8.5000	29-Jun-90	8.3750	17-Sep-90	8.1250
29-Jan-90	8.3750	16-Apr-90	8.4375	2-Jul-90	8.3125	18-Sep-90	8.1875
30-Jan-90	8.3750	17-Apr-90	8.5000	3-Jul-90	8.3125	19-Sep-90	8.2500
31-Jan-90	8.3750	18-Apr-90	8.5625	5-Jul-90	8.3125	20-Sep-90	8.2500
1-Feb-90	8.3750	19-Apr-90	8.5625	6-Jul-90	8.3750	21-Sep-90	8.3125
2-Feb-90	8.3750	20-Apr-90	8.6250	9-Jul-90	8.4375	24-Sep-90	8.4375
5-Feb-90	8.3750	23-Apr-90	8.5625	10-Jul-90	8.3750	25-Sep-90	8.5000
6-Feb-90	8.3750	24-Apr-90	8.6875	11-Jul-90	8.3750	26-Sep-90	8.3750
7-Feb-90	8.3750	25-Apr-90	8.6875	12-Jul-90	8.2500	27-Sep-90	8.3125
8-Feb-90	8.3750	26-Apr-90	8.6875	13-Jul-90	8.1875	28-Sep-90	N/A
9-Feb-90	8.3750	27-Apr-90	8.6250	16-Jul-90	8.1875	1-Oct-90	8.1250
12-Feb-90	8.3125	30-Apr-90	8.6875	17-Jul-90	8.1875	2-Oct-90	8.1250
13-Feb-90	8.3750	1-May-90	8.7500	18-Jul-90	8.1875	3-Oct-90	8.1250
14-Feb-90	8.3750	2-May-90	8.5625	19-Jul-90	8.1250	4-Oct-90	8.1875
15-Feb-90	8.3125	3-May-90	8.5625	20-Jul-90	8.1250	5-Oct-90	8.1875
16-Feb-90	8.3750	4-May-90	8.5625	23-Jul-90	8.1250	9-Oct-90	8.2500
20-Feb-90	8.3750	7-May-90	8.5000	24-Jul-90	8.1250	10-Oct-90	8.2500
21-Feb-90	8.4375	8-May-90	8.5000	25-Jul-90	8.1250	11-Oct-90	8.2500
22-Feb-90	8.3750	9-May-90	8.4375	26-Jul-90	8.1250	12-Oct-90	8.2500
23-Feb-90	8.3750	10-May-90	8.3750	27-Jul-90	8.1250	15-Oct-90	8.2500
26-Feb-90	8.3750	11-May-90	8.3750	30-Jul-90	7.9375	16-Oct-90	8.2500
27-Feb-90	8.3750	14-May-90	8.3750	31-Jul-90	N/A	17-Oct-90	8.3125
28-Feb-90	N/A	15-May-90	8.3750	1-Aug-90	8.0000	18-Oct-90	8.1875
1-Mar-90	8.3750	16-May-90	8.4375	2-Aug-90	8.0000	19-Oct-90	8.1250
2-Mar-90	8.4375	17-May-90	8.5000	3-Aug-90	8.0625	22-Oct-90	8.1875
5-Mar-90	8.4375	18-May-90	8.4375	6-Aug-90	8.0000	23-Oct-90	8.1875
6-Mar-90	8.5000	21-May-90	8.3750	7-Aug-90	7.9375	24-Oct-90	8.0625
7-Mar-90	8.4375	22-May-90	8.3750	8-Aug-90	8.0000	25-Oct-90	8.1250
8-Mar-90	8.4375	23-May-90	8.3750	9-Aug-90	8.0625	26-Oct-90	8.0000
9-Mar-90	8.5000	24-May-90	8.3750	10-Aug-90	8.0625	29-Oct-90	8.0625

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
30-Oct-90	8.0625	18-Jan-91	7.5000	8-Apr-91	6.1900	24-Jun-91	6.1875
31-Oct-90	N/A	22-Jan-91	7.1900	9-Apr-91	6.1300	25-Jun-91	6.1875
1-Nov-90	8.0625	23-Jan-91	7.1300	10-Apr-91	6.1300	26-Jun-91	6.1875
2-Nov-90	7.9375	24-Jan-91	7.0000	11-Apr-91	6.1900	27-Jun-91	6.1875
5-Nov-90	8.1250	25-Jan-91	7.0600	12-Apr-91	6.0600	28-Jun-91	6.1875
6-Nov-90	8.1250	28-Jan-91	7.0000	15-Apr-91	6.0600	1-Jul-91	6.1875
7-Nov-90	8.1250	29-Jan-91	7.1300	16-Apr-91	6.1900	2-Jul-91	6.1875
8-Nov-90	8.2500	30-Jan-91	7.0600	17-Apr-91	6.1900	3-Jul-91	6.1875
9-Nov-90	8.1875	31-Jan-91	7.0600	18-Apr-91	6.1900	5-Jul-91	6.1250
13-Nov-90	8.0625	1-Feb-91	6.8800	19-Apr-91	6.1900	8-Jul-91	6.1250
14-Nov-90	8.0625	4-Feb-91	6.6900	22-Apr-91	6.2500	9-Jul-91	6.1250
15-Nov-90	8.1250	5-Feb-91	6.6300	23-Apr-91	6.3100	10-Jul-91	6.1250
16-Nov-90	8.0625	6-Feb-91	6.6300	24-Apr-91	6.1900	11-Jul-91	6.1250
19-Nov-90	8.0625	7-Feb-91	6.6300	25-Apr-91	6.2500	12-Jul-91	6.1250
20-Nov-90	8.1875	8-Feb-91	6.6300	26-Apr-91	N/A	15-Jul-91	6.0625
21-Nov-90	8.1875	11-Feb-91	6.6300	29-Apr-91	6.1900	16-Jul-91	6.0625
23-Nov-90	8.2500	12-Feb-91	6.5600	30-Apr-91	6.0600	17-Jul-91	6.0625
26-Nov-90	8.3125	13-Feb-91	6.6300	1-May-91	6.0600	18-Jul-91	6.0625
27-Nov-90	8.5000	14-Feb-91	6.6300	2-May-91	6.0600	19-Jul-91	6.0625
28-Nov-90	8.3750	15-Feb-91	6.6300	3-May-91	6.0000	22-Jul-91	6.0625
29-Nov-90	8.5000	19-Feb-91	6.6300	6-May-91	6.0000	23-Jul-91	6.0625
30-Nov-90	8.3800	20-Feb-91	6.6875	7-May-91	6.0000	24-Jul-91	6.0625
3-Dec-90	8.3125	21-Feb-91	6.7500	8-May-91	6.0600	25-Jul-91	6.0625
4-Dec-90	8.1875	22-Feb-91	6.7500	9-May-91	6.0600	26-Jul-91	6.0625
5-Dec-90	8.0625	25-Feb-91	6.8800	10-May-91	6.1300	29-Jul-91	6.0000
6-Dec-90	8.0000	26-Feb-91	6.8800	13-May-91	6.1300	30-Jul-91	6.0000
7-Dec-90	7.8750	27-Feb-91	6.8800	14-May-91	6.0600	31-Jul-91	6.0000
10-Dec-90	7.6250	28-Feb-91	6.8800	15-May-91	6.1300	1-Aug-91	6.0000
11-Dec-90	7.6875	1-Mar-91	6.8800	16-May-91	6.0600	2-Aug-91	5.9375
12-Dec-90	7.6250	4-Mar-91	6.9375	17-May-91	6.0600	5-Aug-91	5.8125
13-Dec-90	7.6875	5-Mar-91	6.9400	20-May-91	6.0600	6-Aug-91	5.8125
14-Dec-90	7.8125	6-Mar-91	6.8125	21-May-91	6.0600	7-Aug-91	5.6875
17-Dec-90	8.0625	7-Mar-91	6.8100	22-May-91	6.0600	8-Aug-91	5.6875
18-Dec-90	8.0625	8-Mar-91	6.7500	23-May-91	6.0600	9-Aug-91	5.6250
19-Dec-90	7.7500	11-Mar-91	6.5600	24-May-91	N/A	12-Aug-91	5.6250
20-Dec-90	7.6875	12-Mar-91	6.4400	28-May-91	6.0600	13-Aug-91	5.6875
21-Dec-90	8.0625	13-Mar-91	6.4400	29-May-91	6.0600	14-Aug-91	5.6875
24-Dec-90	8.0625	14-Mar-91	6.3750	30-May-91	N/A	15-Aug-91	5.6875
26-Dec-90	N/A	15-Mar-91	6.3800	31-May-91	6.0600	16-Aug-91	5.6250
27-Dec-90	7.6250	18-Mar-91	6.4400	3-Jun-91	6.1300	19-Aug-91	5.6875
28-Dec-90	7.6250	19-Mar-91	6.5000	4-Jun-91	6.1300	20-Aug-91	5.6875
31-Dec-90	7.6300	20-Mar-91	6.6300	5-Jun-91	6.1900	21-Aug-91	5.6250
2-Jan-91	7.5000	21-Mar-91	6.5000	6-Jun-91	6.2500	22-Aug-91	5.6250
3-Jan-91	7.4400	22-Mar-91	6.5000	7-Jun-91	6.2500	23-Aug-91	5.6250
4-Jan-91	7.3800	25-Mar-91	6.5000	10-Jun-91	6.2500	26-Aug-91	N/A
7-Jan-91	7.6300	26-Mar-91	6.5000	11-Jun-91	6.2500	27-Aug-91	5.6250
8-Jan-91	7.5600	27-Mar-91	6.4400	12-Jun-91	6.2500	28-Aug-91	5.7500
9-Jan-91	7.3800	28-Mar-91	6.3750	13-Jun-91	6.3125	29-Aug-91	5.7500
10-Jan-91	7.3800	29-Mar-91	N/A	14-Jun-91	6.3125	30-Aug-91	5.6875
11-Jan-91	7.3800	1-Apr-91	6.4400	17-Jun-91	6.1250	3-Sep-91	5.6875
14-Jan-91	7.5000	2-Apr-91	6.4400	18-Jun-91	6.1875	4-Sep-91	5.6875
15-Jan-91	7.5600	3-Apr-91	6.3800	19-Jun-91	6.1250	5-Sep-91	5.6875
16-Jan-91	7.5000	4-Apr-91	6.3800	20-Jun-91	6.1875	6-Sep-91	5.6875
17-Jan-91	7.4400	5-Apr-91	6.2500	21-Jun-91	6.1250	9-Sep-91	5.6875

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
10-Sep-91	5.5625	27-Nov-91	4.9375	18-Feb-92	4.1880	4-May-92	4.0620
11-Sep-91	5.5625	29-Nov-91	4.9375	19-Feb-92	4.2500	5-May-92	4.0080
12-Sep-91	5.5625	2-Dec-91	4.9375	20-Feb-92	4.2500	6-May-92	4.0000
13-Sep-91	5.5000	3-Dec-91	4.9375	21-Feb-92	4.3120	7-May-92	3.9380
16-Sep-91	5.4375	4-Dec-91	4.9375	24-Feb-92	4.3750	8-May-92	3.8750
17-Sep-91	5.4375	5-Dec-91	4.9375	25-Feb-92	4.3120	11-May-92	3.9380
18-Sep-91	5.4375	6-Dec-91	4.9375	26-Feb-92	4.2500	12-May-92	3.8750
19-Sep-91	5.4375	9-Dec-91	4.5625	27-Feb-92	4.2500	13-May-92	3.8750
20-Sep-91	5.5000	10-Dec-91	4.5625	28-Feb-92	4.2500	14-May-92	3.8750
23-Sep-91	5.5000	11-Dec-91	4.5625	2-Mar-92	4.2500	15-May-92	3.9220
24-Sep-91	5.5000	12-Dec-91	4.5625	3-Mar-92	4.3120	18-May-92	3.9380
25-Sep-91	5.4375	13-Dec-91	4.5625	4-Mar-92	4.3120	19-May-92	3.9380
26-Sep-91	5.4375	16-Dec-91	4.5625	5-Mar-92	4.3750	20-May-92	3.8750
27-Sep-91	5.6250	17-Dec-91	4.5625	6-Mar-92	4.3750	21-May-92	3.9380
30-Sep-91	5.6250	18-Dec-91	4.5625	9-Mar-92	4.3750	22-May-92	4.0000
1-Oct-91	5.5625	19-Dec-91	4.5625	10-Mar-92	4.3750	26-May-92	4.0000
2-Oct-91	5.5625	20-Dec-91	4.5625	11-Mar-92	4.3750	27-May-92	4.0620
3-Oct-91	5.5625	23-Dec-91	4.3125	12-Mar-92	4.4380	28-May-92	4.0620
4-Oct-91	5.5625	24-Dec-91	4.3125	13-Mar-92	4.4380	29-May-92	4.0620
7-Oct-91	5.3750	26-Dec-91	N/A	16-Mar-92	4.4380	1-Jun-92	4.0620
8-Oct-91	5.3750	27-Dec-91	4.3125	17-Mar-92	4.4380	2-Jun-92	4.0620
9-Oct-91	5.3750	30-Dec-91	4.3125	18-Mar-92	4.4380	3-Jun-92	4.0620
10-Oct-91	5.3750	31-Dec-91	4.3125	19-Mar-92	4.4380	4-Jun-92	4.0620
11-Oct-91	5.3750	2-Jan-92	4.1880	20-Mar-92	4.3750	5-Jun-92	4.0620
15-Oct-91	5.3750	3-Jan-92	4.1880	23-Mar-92	4.4380	8-Jun-92	4.0000
16-Oct-91	5.3750	6-Jan-92	4.1880	24-Mar-92	4.4380	9-Jun-92	4.0000
17-Oct-91	5.3750	7-Jan-92	4.1250	25-Mar-92	4.3750	10-Jun-92	4.0000
18-Oct-91	5.4375	8-Jan-92	4.0620	26-Mar-92	4.3120	11-Jun-92	4.0000
21-Oct-91	5.4375	9-Jan-92	4.0000	27-Mar-92	4.3750	12-Jun-92	4.0000
22-Oct-91	5.4375	10-Jan-92	4.0620	30-Mar-92	4.3750	15-Jun-92	4.0000
23-Oct-91	5.4375	13-Jan-92	4.1250	31-Mar-92	4.3670	16-Jun-92	4.0000
24-Oct-91	5.4375	14-Jan-92	4.2500	1-Apr-92	4.3120	17-Jun-92	3.9380
25-Oct-91	5.4375	15-Jan-92	4.3050	2-Apr-92	4.3120	18-Jun-92	4.0000
28-Oct-91	5.4375	16-Jan-92	4.3120	3-Apr-92	4.3120	19-Jun-92	3.9380
29-Oct-91	5.3125	17-Jan-92	4.1880	6-Apr-92	4.3120	22-Jun-92	4.0000
30-Oct-91	5.3125	21-Jan-92	4.1880	7-Apr-92	4.2500	23-Jun-92	4.0000
31-Oct-91	5.3125	22-Jan-92	4.1880	8-Apr-92	4.2190	24-Jun-92	4.0000
1-Nov-91	5.1875	23-Jan-92	4.1880	9-Apr-92	4.2500	25-Jun-92	3.9380
4-Nov-91	5.1250	24-Jan-92	4.2500	10-Apr-92	4.0620	26-Jun-92	3.9380
5-Nov-91	5.1250	27-Jan-92	4.2500	13-Apr-92	4.1250	29-Jun-92	3.9380
6-Nov-91	5.1250	28-Jan-92	4.2500	14-Apr-92	4.1250	30-Jun-92	3.9380
7-Nov-91	5.1250	29-Jan-92	4.1250	15-Apr-92	4.1250	1-Jul-92	3.9380
8-Nov-91	5.0000	30-Jan-92	4.1880	16-Apr-92	4.1250	2-Jul-92	3.8750
12-Nov-91	5.0000	31-Jan-92	4.1880	17-Apr-92	N/A	3-Jul-92	N/A
13-Nov-91	5.0000	3-Feb-92	4.1880	20-Apr-92	4.1250	6-Jul-92	3.6250
14-Nov-91	5.0000	4-Feb-92	4.1880	21-Apr-92	4.1880	7-Jul-92	3.5620
15-Nov-91	5.0000	5-Feb-92	4.1250	22-Apr-92	4.1880	8-Jul-92	3.5000
18-Nov-91	5.0625	6-Feb-92	4.0620	23-Apr-92	4.1250	9-Jul-92	3.5000
19-Nov-91	5.0625	7-Feb-92	4.1250	24-Apr-92	4.0620	10-Jul-92	3.5000
20-Nov-91	5.0625	10-Feb-92	4.0000	27-Apr-92	4.0935	13-Jul-92	3.5000
21-Nov-91	4.9375	11-Feb-92	4.0000	28-Apr-92	4.1250	14-Jul-92	3.5000
22-Nov-91	4.9375	12-Feb-92	4.0000	29-Apr-92	4.0620	15-Jul-92	3.5000
25-Nov-91	4.9375	13-Feb-92	4.0000	30-Apr-92	4.0620	16-Jul-92	3.4380
26-Nov-91	4.9375	14-Feb-92	4.1880	1-May-92	4.0620	17-Jul-92	3.4380

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
20-Jul-92	3.4380	5-Oct-92	3.1880	23-Dec-92	3.5000	15-Mar-93	3.2500
21-Jul-92	3.4380	6-Oct-92	3.1880	24-Dec-92	3.5000	16-Mar-93	3.2500
22-Jul-92	3.4450	7-Oct-92	3.2500	28-Dec-92	3.5000	17-Mar-93	3.2500
23-Jul-92	3.4450	8-Oct-92	3.3120	29-Dec-92	3.5620	18-Mar-93	3.2500
24-Jul-92	3.4380	9-Oct-92	3.3120	30-Dec-92	3.4380	19-Mar-93	3.2500
27-Jul-92	3.4380	13-Oct-92	3.4380	31-Dec-92	3.4380	22-Mar-93	3.2500
28-Jul-92	3.4380	14-Oct-92	3.4380	4-Jan-93	3.4140	23-Mar-93	3.2500
29-Jul-92	3.4380	15-Oct-92	3.4300	5-Jan-93	3.4140	24-Mar-93	3.2500
30-Jul-92	3.4380	16-Oct-92	3.4380	6-Jan-93	3.3830	25-Mar-93	3.2500
31-Jul-92	3.4380	19-Oct-92	3.5000	7-Jan-93	3.3910	26-Mar-93	3.2500
3-Aug-92	3.4380	20-Oct-92	3.6880	8-Jan-93	3.4380	29-Mar-93	3.3125
4-Aug-92	3.4380	21-Oct-92	3.6250	11-Jan-93	3.3750	30-Mar-93	3.2500
5-Aug-92	3.4380	22-Oct-92	3.5000	12-Jan-93	3.3750	31-Mar-93	3.2500
6-Aug-92	3.4380	23-Oct-92	3.5620	13-Jan-93	3.3750	1-Apr-93	3.2500
7-Aug-92	3.4380	26-Oct-92	3.6250	14-Jan-93	3.3750	2-Apr-93	3.2500
10-Aug-92	3.4380	27-Oct-92	3.6250	15-Jan-93	3.3120	5-Apr-93	3.2500
11-Aug-92	3.4380	28-Oct-92	3.5620	19-Jan-93	3.3120	6-Apr-93	3.2500
12-Aug-92	3.4380	29-Oct-92	3.6250	20-Jan-93	3.3120	7-Apr-93	3.2500
13-Aug-92	3.4380	30-Oct-92	3.5620	21-Jan-93	3.3120	8-Apr-93	3.2500
14-Aug-92	3.4380	2-Nov-92	3.6250	22-Jan-93	3.3120	9-Apr-93	N/A
17-Aug-92	3.4380	3-Nov-92	3.6250	25-Jan-93	3.3120	12-Apr-93	3.2500
18-Aug-92	3.4380	4-Nov-92	3.5620	26-Jan-93	3.3120	13-Apr-93	3.2500
19-Aug-92	3.4380	5-Nov-92	3.5620	27-Jan-93	3.3120	14-Apr-93	3.2500
20-Aug-92	3.4380	6-Nov-92	3.5620	28-Jan-93	3.3120	15-Apr-93	3.2500
21-Aug-92	3.4380	9-Nov-92	3.6880	29-Jan-93	3.2500	16-Apr-93	3.2500
24-Aug-92	3.4370	10-Nov-92	3.7500	1-Feb-93	3.2500	19-Apr-93	3.2500
25-Aug-92	3.5000	12-Nov-92	3.7500	2-Feb-93	3.3120	20-Apr-93	3.2500
26-Aug-92	3.5000	13-Nov-92	3.7270	3-Feb-93	3.1250	21-Apr-93	3.2188
27-Aug-92	3.5000	16-Nov-92	3.8750	4-Feb-93	3.3120	22-Apr-93	3.1875
28-Aug-92	3.5000	17-Nov-92	4.0000	5-Feb-93	3.2500	23-Apr-93	3.1875
31-Aug-92	3.5000	18-Nov-92	3.9380	8-Feb-93	3.2500	26-Apr-93	3.1875
1-Sep-92	3.5000	19-Nov-92	3.8750	9-Feb-93	3.2500	27-Apr-93	3.1875
2-Sep-92	3.5000	20-Nov-92	3.8910	10-Feb-93	3.2500	28-Apr-93	3.1875
3-Sep-92	3.5000	23-Nov-92	3.9220	11-Feb-93	3.2500	29-Apr-93	3.1875
4-Sep-92	3.4450	24-Nov-92	3.8980	12-Feb-93	3.2500	30-Apr-93	3.1875
8-Sep-92	3.1950	25-Nov-92	3.8750	16-Feb-93	3.2500	3-May-93	3.1875
9-Sep-92	3.1880	27-Nov-92	3.9380	17-Feb-93	3.2500	4-May-93	3.1875
10-Sep-92	3.1880	30-Nov-92	4.0000	18-Feb-93	3.1880	5-May-93	3.1875
11-Sep-92	3.1880	1-Dec-92	4.0000	19-Feb-93	3.1880	6-May-93	3.1875
14-Sep-92	3.1250	2-Dec-92	3.9380	22-Feb-93	3.1880	7-May-93	3.1875
15-Sep-92	3.1250	3-Dec-92	3.8750	23-Feb-93	3.1880	10-May-93	3.1875
16-Sep-92	3.1880	4-Dec-92	3.8120	24-Feb-93	3.1880	11-May-93	3.1875
17-Sep-92	3.1880	7-Dec-92	3.7500	25-Feb-93	3.1880	12-May-93	3.1875
18-Sep-92	3.2550	8-Dec-92	3.6880	26-Feb-93	3.2110	13-May-93	3.1875
21-Sep-92	3.2500	9-Dec-92	3.6250	1-Mar-93	3.2030	14-May-93	3.2500
22-Sep-92	3.3120	10-Dec-92	3.6250	2-Mar-93	3.1950	17-May-93	3.2500
23-Sep-92	3.3750	11-Dec-92	N/A	3-Mar-93	3.1880	18-May-93	3.2500
24-Sep-92	3.3750	14-Dec-92	3.6250	4-Mar-93	3.1880	19-May-93	3.2500
25-Sep-92	3.1250	15-Dec-92	3.6250	5-Mar-93	3.1880	20-May-93	3.2500
28-Sep-92	3.2500	16-Dec-92	3.6250	8-Mar-93	3.2500	21-May-93	3.2500
29-Sep-92	3.2730	17-Dec-92	3.5620	9-Mar-93	3.2500	24-May-93	3.3125
30-Sep-92	3.2660	18-Dec-92	3.5620	10-Mar-93	3.2500	25-May-93	3.3125
1-Oct-92	3.2500	21-Dec-92	3.5000	11-Mar-93	3.2500	26-May-93	3.3125
2-Oct-92	3.1250	22-Dec-92	3.5000	12-Mar-93	3.2500	27-May-93	3.3125

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
28-May-93	3.3750	16-Aug-93	3.2500	2-Nov-93	3.5000	21-Jan-94	3.2500
1-Jun-93	3.3750	17-Aug-93	3.2500	3-Nov-93	3.5000	24-Jan-94	3.2500
2-Jun-93	3.3125	18-Aug-93	3.2500	4-Nov-93	3.5000	25-Jan-94	3.2500
3-Jun-93	3.1250	19-Aug-93	3.2500	5-Nov-93	3.5000	26-Jan-94	3.2500
4-Jun-93	3.3125	20-Aug-93	N/A	8-Nov-93	3.5000	27-Jan-94	3.2500
7-Jun-93	3.3750	23-Aug-93	3.2500	9-Nov-93	3.5000	28-Jan-94	3.2500
8-Jun-93	3.3750	24-Aug-93	3.2500	10-Nov-93	3.5000	31-Jan-94	3.2500
9-Jun-93	3.3750	25-Aug-93	3.2500	12-Nov-93	3.5000	1-Feb-94	3.2500
10-Jun-93	3.3750	26-Aug-93	3.2500	15-Nov-93	3.5000	2-Feb-94	3.3125
11-Jun-93	3.3750	27-Aug-93	3.2500	16-Nov-93	3.4375	3-Feb-94	3.3750
14-Jun-93	3.3125	30-Aug-93	3.2500	17-Nov-93	3.4375	4-Feb-94	3.5000
15-Jun-93	3.3125	31-Aug-93	3.2500	18-Nov-93	3.4375	7-Feb-94	3.5000
16-Jun-93	3.3125	1-Sep-93	N/A	19-Nov-93	3.5000	8-Feb-94	3.5625
17-Jun-93	3.3125	2-Sep-93	3.2500	22-Nov-93	3.5000	9-Feb-94	3.5625
18-Jun-93	3.3125	3-Sep-93	3.1875	23-Nov-93	3.5000	10-Feb-94	3.5625
21-Jun-93	3.3125	7-Sep-93	3.1875	24-Nov-93	3.5000	11-Feb-94	3.5625
22-Jun-93	3.3125	8-Sep-93	N/A	26-Nov-93	3.5000	14-Feb-94	3.5625
23-Jun-93	3.3750	9-Sep-93	3.1875	29-Nov-93	3.5000	15-Feb-94	3.5625
24-Jun-93	3.3750	10-Sep-93	3.1875	30-Nov-93	3.5000	16-Feb-94	3.5625
25-Jun-93	3.3516	13-Sep-93	3.1875	1-Dec-93	3.5000	17-Feb-94	3.5625
28-Jun-93	3.2328	14-Sep-93	3.1875	2-Dec-93	3.5000	18-Feb-94	3.5625
29-Jun-93	3.3125	15-Sep-93	3.1875	3-Dec-93	3.5000	22-Feb-94	3.5625
30-Jun-93	3.3125	16-Sep-93	3.1875	6-Dec-93	3.5000	23-Feb-94	3.6250
1-Jul-93	3.3125	17-Sep-93	3.1875	7-Dec-93	3.4375	24-Feb-94	3.7500
2-Jul-93	3.3125	20-Sep-93	3.1875	8-Dec-93	3.4375	25-Feb-94	3.7500
6-Jul-93	3.2500	21-Sep-93	3.1875	9-Dec-93	3.3750	28-Feb-94	3.7500
7-Jul-93	3.3125	22-Sep-93	3.1875	10-Dec-93	3.3750	1-Mar-94	3.7188
8-Jul-93	3.3125	23-Sep-93	3.1875	13-Dec-93	3.3750	2-Mar-94	3.8594
9-Jul-93	3.3125	24-Sep-93	3.1875	14-Dec-93	3.3750	3-Mar-94	3.8125
12-Jul-93	3.3125	27-Sep-93	3.1875	15-Dec-93	3.3125	4-Mar-94	3.8281
13-Jul-93	3.3125	28-Sep-93	3.1875	16-Dec-93	3.3125	7-Mar-94	3.8750
14-Jul-93	3.3125	29-Sep-93	3.3750	17-Dec-93	3.2500	8-Mar-94	3.8750
15-Jul-93	3.2813	30-Sep-93	3.3750	20-Dec-93	3.2500	9-Mar-94	3.8750
16-Jul-93	3.2500	1-Oct-93	3.3750	21-Dec-93	3.2813	10-Mar-94	3.8750
19-Jul-93	3.2500	4-Oct-93	3.3750	22-Dec-93	3.3125	11-Mar-94	3.8750
20-Jul-93	3.2500	5-Oct-93	3.3750	23-Dec-93	3.3125	14-Mar-94	3.8750
21-Jul-93	3.2500	6-Oct-93	3.3750	27-Dec-93	3.3125	15-Mar-94	3.8750
22-Jul-93	3.3125	7-Oct-93	3.3750	28-Dec-93	3.3125	16-Mar-94	3.8750
23-Jul-93	3.3125	8-Oct-93	3.3750	29-Dec-93	3.3750	17-Mar-94	3.8750
26-Jul-93	3.3125	12-Oct-93	3.3750	30-Dec-93	3.3750	18-Mar-94	3.8750
27-Jul-93	3.3125	13-Oct-93	3.3750	31-Dec-93	3.3750	21-Mar-94	3.9375
28-Jul-93	3.3125	14-Oct-93	3.3750	3-Jan-94	3.3750	22-Mar-94	4.0000
29-Jul-93	3.3125	15-Oct-93	3.3750	4-Jan-94	3.3750	23-Mar-94	3.8984
30-Jul-93	3.3125	18-Oct-93	3.3750	5-Jan-94	3.3750	24-Mar-94	3.8750
2-Aug-93	3.3125	19-Oct-93	3.3750	6-Jan-94	3.3750	25-Mar-94	3.8750
3-Aug-93	3.3125	20-Oct-93	3.3750	7-Jan-94	3.3125	28-Mar-94	3.8750
4-Aug-93	3.3125	21-Oct-93	3.3750	10-Jan-94	3.2500	29-Mar-94	3.8750
5-Aug-93	3.3125	22-Oct-93	3.3750	11-Jan-94	3.2500	30-Mar-94	3.9375
6-Aug-93	3.2500	25-Oct-93	3.3750	12-Jan-94	3.2500	31-Mar-94	3.9375
9-Aug-93	3.2500	26-Oct-93	3.4375	13-Jan-94	3.2500	1-Apr-94	3.9375
10-Aug-93	3.2500	27-Oct-93	3.4375	14-Jan-94	3.2500	4-Apr-94	3.9375
11-Aug-93	3.2500	28-Oct-93	3.4375	18-Jan-94	3.2500	5-Apr-94	4.0625
12-Aug-93	3.2500	29-Oct-93	3.4375	19-Jan-94	3.2500	6-Apr-94	4.0000
13-Aug-93	3.2500	1-Nov-93	3.4375	20-Jan-94	3.2500	7-Apr-94	4.0000

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
8-Apr-94	4.0000	24-Jun-94	4.7500	12-Sep-94	5.0630	30-Nov-94	6.1875
11-Apr-94	4.0000	27-Jun-94	4.7500	13-Sep-94	5.0630	1-Dec-94	6.2500
12-Apr-94	4.0000	28-Jun-94	4.8130	14-Sep-94	5.0630	2-Dec-94	6.3750
13-Apr-94	4.0000	29-Jun-94	4.8750	15-Sep-94	5.0630	5-Dec-94	6.3750
14-Apr-94	4.0000	30-Jun-94	4.9380	16-Sep-94	5.1250	6-Dec-94	6.4375
15-Apr-94	4.0625	1-Jul-94	4.9380	19-Sep-94	5.1250	7-Dec-94	6.3125
18-Apr-94	4.0625	5-Jul-94	4.9380	20-Sep-94	5.1250	8-Dec-94	6.3750
19-Apr-94	4.2500	6-Jul-94	4.8750	21-Sep-94	5.1250	9-Dec-94	6.3750
20-Apr-94	4.2500	7-Jul-94	4.8130	22-Sep-94	5.1880	12-Dec-94	6.1875
21-Apr-94	4.2500	8-Jul-94	4.8130	23-Sep-94	5.2500	13-Dec-94	6.4375
22-Apr-94	4.2500	11-Jul-94	5.0000	26-Sep-94	5.2500	14-Dec-94	6.4375
25-Apr-94	4.2500	12-Jul-94	4.9380	27-Sep-94	5.1880	15-Dec-94	6.3750
26-Apr-94	4.2500	13-Jul-94	4.9380	28-Sep-94	5.4380	16-Dec-94	6.3125
27-Apr-94	N/A	14-Jul-94	4.9380	29-Sep-94	5.4380	19-Dec-94	6.3750
28-Apr-94	4.2500	15-Jul-94	4.7500	30-Sep-94	5.5000	20-Dec-94	6.3125
29-Apr-94	4.3125	18-Jul-94	4.7500	3-Oct-94	5.5000	21-Dec-94	6.3750
2-May-94	4.3125	19-Jul-94	4.7500	4-Oct-94	5.5000	22-Dec-94	6.3750
3-May-94	4.3750	20-Jul-94	4.8130	5-Oct-94	5.5000	23-Dec-94	6.3750
4-May-94	4.4375	21-Jul-94	4.8130	6-Oct-94	5.6880	27-Dec-94	6.3750
5-May-94	4.5625	22-Jul-94	4.8750	7-Oct-94	5.6880	28-Dec-94	6.4375
6-May-94	4.5625	25-Jul-94	4.8750	11-Oct-94	5.6250	29-Dec-94	6.5000
9-May-94	4.8125	26-Jul-94	4.8130	12-Oct-94	5.6250	30-Dec-94	6.5000
10-May-94	4.8125	27-Jul-94	4.8130	13-Oct-94	5.6250	3-Jan-95	6.5000
11-May-94	4.8125	28-Jul-94	4.8750	14-Oct-94	5.6250	4-Jan-95	6.4100
12-May-94	4.8750	29-Jul-94	4.8130	17-Oct-94	5.6250	5-Jan-95	6.4375
13-May-94	4.8125	1-Aug-94	4.8130	18-Oct-94	5.5630	6-Jan-95	6.3750
16-May-94	4.7500	2-Aug-94	4.8130	19-Oct-94	5.5630	9-Jan-95	6.3750
17-May-94	4.6875	3-Aug-94	4.8130	20-Oct-94	5.5630	10-Jan-95	6.3125
18-May-94	4.6250	4-Aug-94	4.8130	21-Oct-94	5.6250	11-Jan-95	6.3125
19-May-94	4.6250	5-Aug-94	4.8750	24-Oct-94	5.6250	12-Jan-95	6.2500
20-May-94	4.5625	8-Aug-94	4.8750	25-Oct-94	5.6250	13-Jan-95	6.1250
23-May-94	4.5625	9-Aug-94	4.8750	26-Oct-94	5.6880	17-Jan-95	6.2500
24-May-94	4.6250	10-Aug-94	4.8750	27-Oct-94	5.6880	18-Jan-95	6.3125
25-May-94	4.6250	11-Aug-94	4.8750	28-Oct-94	5.6880	19-Jan-95	6.3750
26-May-94	4.6250	12-Aug-94	4.8750	31-Oct-94	5.6880	20-Jan-95	6.3125
27-May-94	4.6250	15-Aug-94	4.9380	1-Nov-94	5.6880	23-Jan-95	6.3125
31-May-94	4.6250	16-Aug-94	5.0630	2-Nov-94	5.6880	24-Jan-95	6.3125
1-Jun-94	4.6250	17-Aug-94	5.0000	3-Nov-94	5.6880	25-Jan-95	6.2850
2-Jun-94	4.6250	18-Aug-94	5.0000	4-Nov-94	5.6880	26-Jan-95	6.2850
3-Jun-94	4.6250	19-Aug-94	5.0000	7-Nov-94	5.6880	27-Jan-95	6.2500
6-Jun-94	4.5625	22-Aug-94	5.0000	8-Nov-94	5.8125	30-Jan-95	6.3125
7-Jun-94	4.5625	23-Aug-94	5.0000	9-Nov-94	5.8125	31-Jan-95	6.3125
8-Jun-94	N/A	24-Aug-94	5.0000	10-Nov-94	5.8125	1-Feb-95	6.3125
9-Jun-94	4.5625	25-Aug-94	4.9380	14-Nov-94	5.8125	2-Feb-95	6.3125
10-Jun-94	4.5625	26-Aug-94	5.0000	15-Nov-94	5.8125	3-Feb-95	6.2500
13-Jun-94	4.5625	29-Aug-94	5.0000	16-Nov-94	5.9375	6-Feb-95	6.2500
14-Jun-94	4.6250	30-Aug-94	5.0000	17-Nov-94	5.9375	7-Feb-95	6.2500
15-Jun-94	4.5625	31-Aug-94	5.0000	18-Nov-94	5.9840	8-Feb-95	6.2500
16-Jun-94	4.5625	1-Sep-94	5.0000	21-Nov-94	6.0000	9-Feb-95	6.2500
17-Jun-94	4.5625	2-Sep-94	5.0000	22-Nov-94	6.0000	10-Feb-95	6.2500
20-Jun-94	4.5625	6-Sep-94	5.0000	23-Nov-94	5.9375	13-Feb-95	6.3125
21-Jun-94	4.6250	7-Sep-94	5.0000	25-Nov-94	5.9375	14-Feb-95	6.2800
22-Jun-94	4.6875	8-Sep-94	5.0000	28-Nov-94	5.9844	15-Feb-95	6.2500
23-Jun-94	4.6250	9-Sep-94	5.0000	29-Nov-94	6.0625	16-Feb-95	6.2500

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
17-Feb-95	6.2500	8-May-95	6.1250	25-Jul-95	5.9375	11-Oct-95	5.9375
21-Feb-95	6.2500	9-May-95	6.1250	26-Jul-95	5.9375	12-Oct-95	5.9375
22-Feb-95	6.1875	10-May-95	6.0625	27-Jul-95	5.8750	13-Oct-95	5.9375
23-Feb-95	6.1875	11-May-95	6.1250	28-Jul-95	5.8750	16-Oct-95	5.9375
24-Feb-95	6.2500	12-May-95	6.1250	31-Jul-95	5.8750	17-Oct-95	5.9375
27-Feb-95	6.2500	15-May-95	6.1250	1-Aug-95	5.8750	18-Oct-95	5.9375
28-Feb-95	6.2500	16-May-95	6.1250	2-Aug-95	5.8750	19-Oct-95	5.9375
1-Mar-95	6.2500	17-May-95	6.1250	3-Aug-95	5.8750	20-Oct-95	5.9375
2-Mar-95	6.2500	18-May-95	6.1250	4-Aug-95	5.8750	23-Oct-95	5.9375
3-Mar-95	6.2500	19-May-95	6.1250	7-Aug-95	5.8750	24-Oct-95	5.9375
6-Mar-95	6.3125	22-May-95	6.1250	8-Aug-95	5.8750	25-Oct-95	5.9375
7-Mar-95	6.3438	23-May-95	6.1250	9-Aug-95	5.8750	26-Oct-95	5.9375
8-Mar-95	6.3125	24-May-95	6.1250	10-Aug-95	5.8750	27-Oct-95	5.9375
9-Mar-95	6.3125	25-May-95	6.1250	11-Aug-95	5.8750	30-Oct-95	5.9375
10-Mar-95	6.3125	26-May-95	6.1250	14-Aug-95	5.8750	31-Oct-95	5.9375
13-Mar-95	6.2500	30-May-95	6.1250	15-Aug-95	5.9375	1-Nov-95	5.9375
14-Mar-95	6.2188	31-May-95	6.0625	16-Aug-95	5.9414	2-Nov-95	5.9063
15-Mar-95	6.2500	1-Jun-95	6.0000	17-Aug-95	5.9375	3-Nov-95	5.8750
16-Mar-95	6.2500	2-Jun-95	5.8750	18-Aug-95	5.9375	6-Nov-95	5.8750
17-Mar-95	6.2500	5-Jun-95	5.8750	21-Aug-95	5.9375	7-Nov-95	5.8750
20-Mar-95	6.2500	6-Jun-95	5.9375	22-Aug-95	5.9375	8-Nov-95	5.8750
21-Mar-95	6.2500	7-Jun-95	6.0625	23-Aug-95	5.9375	9-Nov-95	5.8750
22-Mar-95	6.2500	8-Jun-95	6.0391	24-Aug-95	5.9025	10-Nov-95	5.8750
23-Mar-95	6.2500	9-Jun-95	6.0391	25-Aug-95	5.9025	13-Nov-95	5.8750
24-Mar-95	6.2500	12-Jun-95	6.0625	28-Aug-95	5.9025	14-Nov-95	5.8750
27-Mar-95	6.2500	13-Jun-95	6.0000	29-Aug-95	5.8750	15-Nov-95	5.8750
28-Mar-95	6.2500	14-Jun-95	6.0000	30-Aug-95	5.9000	16-Nov-95	5.8750
29-Mar-95	6.2500	15-Jun-95	6.0000	31-Aug-95	5.8750	17-Nov-95	5.8750
30-Mar-95	6.2500	16-Jun-95	6.0625	1-Sep-95	5.8750	20-Nov-95	5.8750
31-Mar-95	6.3125	19-Jun-95	6.0625	5-Sep-95	5.8750	21-Nov-95	5.8750
3-Apr-95	6.3125	20-Jun-95	6.0313	6-Sep-95	5.8750	22-Nov-95	5.8750
4-Apr-95	6.3125	21-Jun-95	6.0000	7-Sep-95	5.8750	24-Nov-95	5.8750
5-Apr-95	6.2500	22-Jun-95	5.9700	8-Sep-95	5.8750	27-Nov-95	5.8750
6-Apr-95	6.2500	23-Jun-95	5.9375	11-Sep-95	5.8750	28-Nov-95	5.8711
7-Apr-95	6.2500	26-Jun-95	5.9375	12-Sep-95	5.8750	29-Nov-95	5.8750
10-Apr-95	6.2500	27-Jun-95	6.0000	13-Sep-95	5.8400	30-Nov-95	5.8750
11-Apr-95	6.2500	28-Jun-95	6.0000	14-Sep-95	5.8125	1-Dec-95	5.8438
12-Apr-95	6.2500	29-Jun-95	6.0625	15-Sep-95	5.8125	4-Dec-95	5.8125
13-Apr-95	6.2500	30-Jun-95	6.0313	18-Sep-95	5.8125	5-Dec-95	5.8125
17-Apr-95	6.2188	3-Jul-95	6.0000	19-Sep-95	5.8125	6-Dec-95	5.8125
18-Apr-95	6.2500	5-Jul-95	6.0000	20-Sep-95	5.8125	7-Dec-95	5.8125
19-Apr-95	6.2500	6-Jul-95	6.0000	21-Sep-95	5.8125	8-Dec-95	5.8125
20-Apr-95	6.2500	7-Jul-95	5.8125	22-Sep-95	5.8750	11-Dec-95	5.8125
21-Apr-95	6.1875	10-Jul-95	5.8750	25-Sep-95	5.8438	12-Dec-95	5.8125
24-Apr-95	6.1875	11-Jul-95	5.8750	26-Sep-95	5.8438	13-Dec-95	5.8125
25-Apr-95	6.1875	12-Jul-95	5.8750	27-Sep-95	5.8438	14-Dec-95	5.8125
26-Apr-95	6.1875	13-Jul-95	5.8750	28-Sep-95	5.9375	15-Dec-95	5.8125
27-Apr-95	6.1875	14-Jul-95	5.8125	29-Sep-95	5.9375	18-Dec-95	5.8125
28-Apr-95	6.1875	17-Jul-95	5.8750	2-Oct-95	5.9375	19-Dec-95	5.8125
1-May-95	6.1875	18-Jul-95	5.8750	3-Oct-95	5.9375	20-Dec-95	5.6250
2-May-95	6.1875	19-Jul-95	5.8750	4-Oct-95	5.9375	21-Dec-95	5.6680
3-May-95	6.1875	20-Jul-95	5.8750	5-Oct-95	5.9375	22-Dec-95	5.6797
4-May-95	6.1875	21-Jul-95	5.8750	6-Oct-95	5.9375	26-Dec-95	5.6797
5-May-95	6.1250	24-Jul-95	5.8750	10-Oct-95	5.9375	27-Dec-95	5.6797

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
28-Dec-95	5.6289	18-Mar-96	5.4500	3-Jun-96	5.5200	19-Aug-96	5.5000
29-Dec-95	5.6289	19-Mar-96	5.4375	4-Jun-96	5.5313	20-Aug-96	5.5000
2-Jan-96	5.6289	20-Mar-96	5.4375	5-Jun-96	5.5352	21-Aug-96	5.5000
3-Jan-96	5.6289	21-Mar-96	5.4375	6-Jun-96	5.5391	22-Aug-96	5.4900
4-Jan-96	5.6289	22-Mar-96	5.4375	7-Jun-96	5.5300	23-Aug-96	5.5000
5-Jan-96	5.6289	25-Mar-96	5.4375	10-Jun-96	5.5900	26-Aug-96	5.5200
8-Jan-96	5.6289	26-Mar-96	5.4375	11-Jun-96	5.6016	27-Aug-96	5.5200
9-Jan-96	5.6289	27-Mar-96	5.4375	12-Jun-96	5.6000	28-Aug-96	5.5200
10-Jan-96	5.5977	28-Mar-96	5.4688	13-Jun-96	5.6133	29-Aug-96	5.5500
11-Jan-96	5.6000	29-Mar-96	5.4600	14-Jun-96	5.6000	30-Aug-96	5.5200
12-Jan-96	5.5900	1-Apr-96	5.4600	17-Jun-96	5.5977	3-Sep-96	5.6500
16-Jan-96	5.5800	2-Apr-96	5.4648	18-Jun-96	5.5600	4-Sep-96	5.6500
17-Jan-96	5.5625	3-Apr-96	5.4688	19-Jun-96	5.5600	5-Sep-96	5.6600
18-Jan-96	5.5469	4-Apr-96	5.4648	20-Jun-96	5.5625	6-Sep-96	5.6600
19-Jan-96	5.5250	5-Apr-96	5.4648	21-Jun-96	5.5600	9-Sep-96	5.6250
22-Jan-96	5.5000	8-Apr-96	5.5200	24-Jun-96	5.5600	10-Sep-96	5.6250
23-Jan-96	5.5200	9-Apr-96	5.5200	25-Jun-96	5.5600	11-Sep-96	5.6250
24-Jan-96	5.5000	10-Apr-96	5.5313	26-Jun-96	5.5600	12-Sep-96	5.6250
25-Jan-96	5.5000	11-Apr-96	5.5352	27-Jun-96	5.5977	13-Sep-96	5.5600
26-Jan-96	5.5000	12-Apr-96	5.5352	28-Jun-96	5.5700	16-Sep-96	5.5625
29-Jan-96	5.5000	15-Apr-96	N/A	1-Jul-96	5.5600	17-Sep-96	5.6250
30-Jan-96	5.4414	16-Apr-96	5.5000	2-Jul-96	5.5700	18-Sep-96	5.6250
31-Jan-96	5.4000	17-Apr-96	5.5000	3-Jul-96	5.6000	19-Sep-96	5.6350
1-Feb-96	5.3125	18-Apr-96	5.5000	5-Jul-96	N/A	20-Sep-96	5.6289
2-Feb-96	5.3125	19-Apr-96	5.5000	8-Jul-96	5.6700	23-Sep-96	5.6367
5-Feb-96	5.3000	22-Apr-96	5.5000	9-Jul-96	5.6875	24-Sep-96	5.5300
6-Feb-96	5.3125	23-Apr-96	5.4844	10-Jul-96	5.6800	25-Sep-96	5.5500
7-Feb-96	5.3125	24-Apr-96	5.4844	11-Jul-96	5.6700	26-Sep-96	5.6000
8-Feb-96	5.3008	25-Apr-96	5.4883	12-Jul-96	5.6700	27-Sep-96	5.6150
9-Feb-96	5.3000	26-Apr-96	5.4883	15-Jul-96	5.6750	30-Sep-96	5.6250
12-Feb-96	5.2800	29-Apr-96	5.4883	16-Jul-96	5.6400	1-Oct-96	5.6100
13-Feb-96	5.2500	30-Apr-96	5.4844	17-Jul-96	5.6650	2-Oct-96	5.6000
14-Feb-96	5.2500	1-May-96	5.5000	18-Jul-96	5.6300	3-Oct-96	5.6000
15-Feb-96	5.2500	2-May-96	5.5000	19-Jul-96	5.6250	4-Oct-96	5.5300
16-Feb-96	5.2500	3-May-96	5.5200	22-Jul-96	5.6250	7-Oct-96	5.5312
20-Feb-96	5.2500	6-May-96	5.5100	23-Jul-96	5.6250	8-Oct-96	5.5312
21-Feb-96	5.3125	7-May-96	5.5000	24-Jul-96	5.6250	9-Oct-96	5.5400
22-Feb-96	5.2695	8-May-96	5.5000	25-Jul-96	5.6250	10-Oct-96	5.5550
23-Feb-96	5.2500	9-May-96	5.5000	26-Jul-96	5.6250	11-Oct-96	5.5500
26-Feb-96	5.2500	10-May-96	5.5000	29-Jul-96	5.6450	15-Oct-96	5.5352
27-Feb-96	5.2500	13-May-96	5.4900	30-Jul-96	5.6600	16-Oct-96	5.5352
28-Feb-96	5.2500	14-May-96	5.5000	31-Jul-96	5.6400	17-Oct-96	5.5250
29-Feb-96	5.3047	15-May-96	5.4900	1-Aug-96	5.5900	18-Oct-96	5.5273
1-Mar-96	5.3047	16-May-96	5.4883	2-Aug-96	5.5100	21-Oct-96	5.5312
4-Mar-96	5.2700	17-May-96	5.5000	5-Aug-96	5.5300	22-Oct-96	5.5312
5-Mar-96	5.2650	20-May-96	5.4900	6-Aug-96	5.5300	23-Oct-96	5.5312
6-Mar-96	5.2500	21-May-96	5.5000	7-Aug-96	5.5400	24-Oct-96	5.5312
7-Mar-96	5.3008	22-May-96	5.5000	8-Aug-96	5.5400	25-Oct-96	5.5312
8-Mar-96	5.2900	23-May-96	5.4883	9-Aug-96	5.5200	28-Oct-96	5.5312
11-Mar-96	5.3750	24-May-96	5.4922	12-Aug-96	5.5000	29-Oct-96	5.5000
12-Mar-96	5.3900	28-May-96	5.4922	13-Aug-96	5.5200	30-Oct-96	5.5000
13-Mar-96	5.4102	29-May-96	5.4900	14-Aug-96	5.5000	31-Oct-96	5.5000
14-Mar-96	5.4219	30-May-96	5.5000	15-Aug-96	5.5100	1-Nov-96	5.5000
15-Mar-96	5.4219	31-May-96	5.5000	16-Aug-96	5.5000	4-Nov-96	5.5000

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
5-Nov-96	5.5000	27-Jan-97	5.5600	14-Apr-97	5.8438	30-Jun-97	5.7813
6-Nov-96	5.5000	28-Jan-97	5.5500	15-Apr-97	5.8438	1-Jul-97	5.8086
7-Nov-96	5.5000	29-Jan-97	5.5500	16-Apr-97	5.8475	2-Jul-97	5.7813
8-Nov-96	5.5000	30-Jan-97	5.5500	17-Apr-97	5.8350	3-Jul-97	5.7813
12-Nov-96	5.4900	31-Jan-97	5.5500	18-Apr-97	5.8350	7-Jul-97	5.7500
13-Nov-96	5.5000	3-Feb-97	5.5500	21-Apr-97	5.8438	8-Jul-97	5.7500
14-Nov-96	5.4900	4-Feb-97	5.5500	22-Apr-97	5.8350	9-Jul-97	5.7500
15-Nov-96	5.4900	5-Feb-97	5.5500	23-Apr-97	5.8350	10-Jul-97	5.7500
18-Nov-96	5.4900	6-Feb-97	5.5400	24-Apr-97	5.8438	11-Jul-97	5.7500
19-Nov-96	5.4900	7-Feb-97	5.5200	25-Apr-97	5.8450	14-Jul-97	5.7500
20-Nov-96	5.4900	10-Feb-97	5.5100	28-Apr-97	5.8450	15-Jul-97	5.7500
21-Nov-96	5.4900	11-Feb-97	5.5000	29-Apr-97	5.8200	16-Jul-97	5.7500
22-Nov-96	5.4900	12-Feb-97	5.5000	30-Apr-97	5.8150	17-Jul-97	5.7461
25-Nov-96	5.4900	13-Feb-97	5.5000	1-May-97	5.8125	18-Jul-97	5.7500
26-Nov-96	5.4900	14-Feb-97	5.4800	2-May-97	5.8125	21-Jul-97	5.7500
27-Nov-96	5.4900	18-Feb-97	5.4700	5-May-97	5.8125	22-Jul-97	5.7500
29-Nov-96	5.4900	19-Feb-97	5.4700	6-May-97	5.8125	23-Jul-97	5.7188
2-Dec-96	5.4900	20-Feb-97	5.4800	7-May-97	5.8150	24-Jul-97	5.7188
3-Dec-96	5.4900	21-Feb-97	5.4800	8-May-97	5.8438	25-Jul-97	5.7188
4-Dec-96	5.4900	24-Feb-97	5.4800	9-May-97	5.8125	28-Jul-97	5.7188
5-Dec-96	5.4900	25-Feb-97	5.4800	12-May-97	5.8125	29-Jul-97	5.7188
6-Dec-96	5.5200	26-Feb-97	5.5400	13-May-97	5.8300	30-Jul-97	5.7188
9-Dec-96	5.5200	27-Feb-97	5.5500	14-May-97	5.8125	31-Jul-97	5.7070
10-Dec-96	5.5300	28-Feb-97	5.5500	15-May-97	5.8125	1-Aug-97	5.6875
11-Dec-96	5.5300	3-Mar-97	5.5500	16-May-97	5.8125	4-Aug-97	5.7188
12-Dec-96	5.5350	4-Mar-97	5.5600	19-May-97	5.8398	5-Aug-97	5.7188
13-Dec-96	5.5400	5-Mar-97	5.5600	20-May-97	5.8750	6-Aug-97	5.7188
16-Dec-96	5.5550	6-Mar-97	5.5600	21-May-97	5.8125	7-Aug-97	5.7188
17-Dec-96	5.5625	7-Mar-97	5.5600	22-May-97	5.8125	8-Aug-97	5.7188
18-Dec-96	5.5900	10-Mar-97	5.5600	23-May-97	5.8047	11-Aug-97	5.7500
19-Dec-96	5.5750	11-Mar-97	5.5600	27-May-97	5.8125	12-Aug-97	5.7500
20-Dec-96	5.5900	12-Mar-97	5.5600	28-May-97	5.8125	13-Aug-97	5.7500
23-Dec-96	5.5938	13-Mar-97	5.5600	29-May-97	5.8125	14-Aug-97	5.7422
24-Dec-96	5.5938	14-Mar-97	5.5900	30-May-97	5.8125	15-Aug-97	5.7383
26-Dec-96	5.5938	17-Mar-97	5.6000	2-Jun-97	5.8125	18-Aug-97	5.7188
27-Dec-96	5.5200	18-Mar-97	5.6250	3-Jun-97	5.8125	19-Aug-97	5.7188
30-Dec-96	5.5400	19-Mar-97	5.6250	4-Jun-97	5.8125	20-Aug-97	5.7188
31-Dec-96	5.5400	20-Mar-97	5.6600	5-Jun-97	5.8125	21-Aug-97	5.7188
2-Jan-97	5.5550	21-Mar-97	5.7200	6-Jun-97	5.8125	22-Aug-97	5.7188
3-Jan-97	5.5500	24-Mar-97	5.7400	9-Jun-97	5.8086	25-Aug-97	5.7188
6-Jan-97	5.5500	25-Mar-97	5.7800	10-Jun-97	5.8125	26-Aug-97	5.7227
7-Jan-97	5.5500	26-Mar-97	5.7800	11-Jun-97	5.8125	27-Aug-97	5.7266
8-Jan-97	5.5500	27-Mar-97	5.8000	12-Jun-97	5.8125	28-Aug-97	5.7344
9-Jan-97	5.5500	28-Mar-97	N/A	13-Jun-97	5.7813	29-Aug-97	5.7188
10-Jan-97	5.5800	31-Mar-97	5.8000	16-Jun-97	5.7813	2-Sep-97	5.7188
13-Jan-97	5.5800	1-Apr-97	5.8125	17-Jun-97	5.7813	3-Sep-97	5.7188
14-Jan-97	5.5700	2-Apr-97	5.8125	18-Jun-97	5.7813	4-Sep-97	5.7188
15-Jan-97	5.5550	3-Apr-97	5.8125	19-Jun-97	5.7813	5-Sep-97	5.7188
16-Jan-97	5.5700	4-Apr-97	5.8125	20-Jun-97	5.7813	8-Sep-97	5.7188
17-Jan-97	5.5500	7-Apr-97	5.8125	23-Jun-97	5.7813	9-Sep-97	5.7188
21-Jan-97	5.5500	8-Apr-97	5.8125	24-Jun-97	5.7813	10-Sep-97	5.7188
22-Jan-97	5.5500	9-Apr-97	5.8125	25-Jun-97	5.7813	11-Sep-97	5.7188
23-Jan-97	5.5500	10-Apr-97	5.8125	26-Jun-97	5.7813	12-Sep-97	5.7188
24-Jan-97	5.5600	11-Apr-97	5.8400	27-Jun-97	5.7813	15-Sep-97	5.7188

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
16-Sep-97	5.7188	4-Dec-97	5.9375	24-Feb-98	5.6406	11-May-98	5.6875
17-Sep-97	5.7188	5-Dec-97	5.9063	25-Feb-98	5.6719	12-May-98	5.6914
18-Sep-97	5.7188	8-Dec-97	5.9375	26-Feb-98	5.6758	13-May-98	5.6914
19-Sep-97	5.7188	9-Dec-97	5.9375	27-Feb-98	5.6797	14-May-98	5.6992
22-Sep-97	5.7188	10-Dec-97	5.9375	2-Mar-98	5.6758	15-May-98	5.6992
23-Sep-97	5.7188	11-Dec-97	5.9375	3-Mar-98	5.6875	18-May-98	5.6953
24-Sep-97	5.7188	12-Dec-97	5.9063	4-Mar-98	5.6875	19-May-98	5.6953
25-Sep-97	5.7188	15-Dec-97	5.9063	5-Mar-98	5.6875	20-May-98	5.6953
26-Sep-97	5.7188	16-Dec-97	5.9063	6-Mar-98	5.6875	21-May-98	5.6992
29-Sep-97	5.7773	17-Dec-97	5.9063	9-Mar-98	5.6875	22-May-98	5.6914
30-Sep-97	5.7695	18-Dec-97	5.9063	10-Mar-98	5.6875	26-May-98	5.6914
1-Oct-97	5.7734	19-Dec-97	5.9063	11-Mar-98	5.6875	27-May-98	5.6875
2-Oct-97	5.7578	22-Dec-97	5.9063	12-Mar-98	5.6875	28-May-98	5.6875
3-Oct-97	5.7500	23-Dec-97	5.9063	13-Mar-98	5.6875	29-May-98	5.6875
6-Oct-97	5.7188	24-Dec-97	5.9063	16-Mar-98	5.6836	1-Jun-98	5.6875
7-Oct-97	5.7188	26-Dec-97	5.9063	17-Mar-98	5.6875	2-Jun-98	5.6875
8-Oct-97	5.7188	29-Dec-97	5.9063	18-Mar-98	5.6875	3-Jun-98	5.6875
9-Oct-97	5.7500	30-Dec-97	5.8125	19-Mar-98	5.6875	4-Jun-98	5.6875
10-Oct-97	5.7500	31-Dec-97	5.8125	20-Mar-98	5.6875	5-Jun-98	5.6875
14-Oct-97	5.7539	2-Jan-98	5.8086	23-Mar-98	5.6875	8-Jun-98	5.6875
15-Oct-97	5.7539	5-Jan-98	5.7813	24-Mar-98	5.6875	9-Jun-98	5.6875
16-Oct-97	5.7734	6-Jan-98	5.7188	25-Mar-98	5.6875	10-Jun-98	5.6875
17-Oct-97	5.7813	7-Jan-98	5.6914	26-Mar-98	5.6875	11-Jun-98	5.6875
20-Oct-97	5.8086	8-Jan-98	5.6875	27-Mar-98	5.6875	12-Jun-98	5.6875
21-Oct-97	5.8125	9-Jan-98	5.6563	30-Mar-98	5.6914	15-Jun-98	5.6875
22-Oct-97	5.8125	12-Jan-98	5.5781	31-Mar-98	5.7109	16-Jun-98	5.6875
23-Oct-97	5.8125	13-Jan-98	5.5938	1-Apr-98	5.7070	17-Jun-98	5.6875
24-Oct-97	5.8125	14-Jan-98	5.6250	2-Apr-98	5.7031	18-Jun-98	5.6875
27-Oct-97	5.7813	15-Jan-98	5.5977	3-Apr-98	5.6875	19-Jun-98	5.6875
28-Oct-97	5.7500	16-Jan-98	5.6250	6-Apr-98	5.6719	22-Jun-98	5.6875
29-Oct-97	5.7813	20-Jan-98	5.6250	7-Apr-98	5.6641	23-Jun-98	5.6875
30-Oct-97	5.7500	21-Jan-98	5.6250	8-Apr-98	5.6641	24-Jun-98	5.6875
31-Oct-97	5.7500	22-Jan-98	5.6211	9-Apr-98	5.6563	25-Jun-98	5.6875
3-Nov-97	5.7500	23-Jan-98	5.6250	10-Apr-98	N/A	26-Jun-98	5.6875
4-Nov-97	5.7500	26-Jan-98	5.6250	13-Apr-98	5.6563	29-Jun-98	5.6992
5-Nov-97	5.7734	27-Jan-98	5.6250	14-Apr-98	5.6875	30-Jun-98	5.7188
6-Nov-97	5.7773	28-Jan-98	5.6289	15-Apr-98	5.6875	1-Jul-98	5.7188
7-Nov-97	5.7617	29-Jan-98	5.6523	16-Apr-98	5.6875	2-Jul-98	5.6875
10-Nov-97	5.7813	30-Jan-98	5.6250	17-Apr-98	5.6875	6-Jul-98	5.6875
12-Nov-97	5.8750	2-Feb-98	5.6250	20-Apr-98	5.6875	7-Jul-98	5.6875
13-Nov-97	5.8750	3-Feb-98	5.6250	21-Apr-98	5.6875	8-Jul-98	5.6875
14-Nov-97	5.8750	4-Feb-98	5.6250	22-Apr-98	5.6875	9-Jul-98	5.6875
17-Nov-97	5.8750	5-Feb-98	5.6250	23-Apr-98	5.6875	10-Jul-98	5.6875
18-Nov-97	5.8750	6-Feb-98	5.6250	24-Apr-98	5.6875	13-Jul-98	5.6875
19-Nov-97	5.8750	9-Feb-98	5.6250	27-Apr-98	5.6875	14-Jul-98	5.6875
20-Nov-97	5.8750	10-Feb-98	5.6289	28-Apr-98	5.7188	15-Jul-98	5.6875
21-Nov-97	5.8750	11-Feb-98	5.6250	29-Apr-98	5.7188	16-Jul-98	5.6875
24-Nov-97	5.8750	12-Feb-98	5.6250	30-Apr-98	5.7188	17-Jul-98	5.6875
25-Nov-97	5.8750	13-Feb-98	5.6250	1-May-98	5.6914	20-Jul-98	5.6875
26-Nov-97	5.8750	17-Feb-98	5.6250	4-May-98	5.6914	21-Jul-98	5.6875
28-Nov-97	5.9023	18-Feb-98	5.6250	5-May-98	5.6914	22-Jul-98	5.6875
1-Dec-97	5.9063	19-Feb-98	5.6250	6-May-98	5.6953	23-Jul-98	5.6875
2-Dec-97	5.9180	20-Feb-98	5.6250	7-May-98	5.6875	24-Jul-98	5.6875
3-Dec-97	5.9375	23-Feb-98	5.6250	8-May-98	5.6875	27-Jul-98	5.6875

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
28-Jul-98	5.6875	14-Oct-98	5.3491	4-Jan-99	5.0603	23-Mar-99	5.0000
29-Jul-98	5.6875	15-Oct-98	5.3433	5-Jan-99	5.0603	24-Mar-99	5.0000
30-Jul-98	5.6875	16-Oct-98	5.2189	6-Jan-99	5.0603	25-Mar-99	5.0000
31-Jul-98	5.6875	19-Oct-98	5.2000	7-Jan-99	5.0575	26-Mar-99	5.0000
3-Aug-98	5.6875	20-Oct-98	5.1884	8-Jan-99	5.0378	29-Mar-99	5.0000
4-Aug-98	5.6875	21-Oct-98	5.1881	11-Jan-99	5.0452	30-Mar-99	5.0000
5-Aug-98	5.6875	22-Oct-98	5.2044	12-Jan-99	5.0603	31-Mar-99	5.0000
6-Aug-98	5.6875	23-Oct-98	5.2092	13-Jan-99	5.0302	1-Apr-99	5.0000
7-Aug-98	5.6875	26-Oct-98	5.2192	14-Jan-99	5.0050	5-Apr-99	5.0000
10-Aug-98	5.6875	27-Oct-98	5.2220	15-Jan-99	4.9698	6-Apr-99	5.0000
11-Aug-98	5.6875	28-Oct-98	5.2197	19-Jan-99	4.9700	7-Apr-99	5.0000
12-Aug-98	5.6875	29-Oct-98	5.2194	20-Jan-99	4.9711	8-Apr-99	5.0000
13-Aug-98	5.6875	30-Oct-98	5.2195	21-Jan-99	4.9708	9-Apr-99	5.0000
14-Aug-98	5.6875	2-Nov-98	5.2653	22-Jan-99	4.9681	12-Apr-99	5.0000
17-Aug-98	5.6875	3-Nov-98	5.3116	25-Jan-99	4.9669	13-Apr-99	5.0000
18-Aug-98	5.6875	4-Nov-98	5.3350	26-Jan-99	4.9683	14-Apr-99	5.0000
19-Aug-98	5.6875	5-Nov-98	5.3769	27-Jan-99	4.9697	15-Apr-99	5.0000
20-Aug-98	5.6875	6-Nov-98	5.3838	28-Jan-99	4.9697	16-Apr-99	5.0000
21-Aug-98	5.6875	9-Nov-98	5.4091	29-Jan-99	4.9695	19-Apr-99	5.0000
24-Aug-98	5.6875	10-Nov-98	5.4017	1-Feb-99	4.9694	20-Apr-99	5.0000
25-Aug-98	5.6875	12-Nov-98	5.4023	2-Feb-99	4.9736	21-Apr-99	5.0000
26-Aug-98	5.6875	13-Nov-98	5.4023	3-Feb-99	4.9734	22-Apr-99	4.9975
27-Aug-98	5.6875	16-Nov-98	5.4069	4-Feb-99	4.9709	23-Apr-99	4.9950
28-Aug-98	5.6250	17-Nov-98	5.3991	5-Feb-99	4.9825	26-Apr-99	4.9963
31-Aug-98	5.6250	18-Nov-98	5.2500	8-Feb-99	5.0000	27-Apr-99	4.9963
1-Sep-98	5.5938	19-Nov-98	5.2500	9-Feb-99	5.0000	28-Apr-99	4.9963
2-Sep-98	5.5938	20-Nov-98	5.2500	10-Feb-99	5.0000	29-Apr-99	4.9950
3-Sep-98	5.5938	23-Nov-98	5.2500	11-Feb-99	5.0000	30-Apr-99	4.9888
4-Sep-98	5.5938	24-Nov-98	5.2500	12-Feb-99	5.0000	3-May-99	5.0000
8-Sep-98	5.5938	25-Nov-98	5.2500	16-Feb-99	5.0000	4-May-99	5.0000
9-Sep-98	5.5859	27-Nov-98	5.2613	17-Feb-99	5.0000	5-May-99	5.0000
10-Sep-98	5.5625	30-Nov-98	5.2827	18-Feb-99	5.0000	6-May-99	5.0000
11-Sep-98	5.5000	1-Dec-98	5.2767	19-Feb-99	5.0000	7-May-99	5.0000
14-Sep-98	5.5000	2-Dec-98	5.2753	22-Feb-99	5.0000	10-May-99	5.0000
15-Sep-98	5.5000	3-Dec-98	5.2513	23-Feb-99	5.0000	11-May-99	5.0000
16-Sep-98	5.5000	4-Dec-98	5.2184	24-Feb-99	5.0038	12-May-99	5.0000
17-Sep-98	5.5000	7-Dec-98	5.2386	25-Feb-99	5.0200	13-May-99	5.0000
18-Sep-98	5.5000	8-Dec-98	5.2438	26-Feb-99	5.0263	14-May-99	5.0000
21-Sep-98	5.5000	9-Dec-98	5.2413	1-Mar-99	5.0275	17-May-99	5.0275
22-Sep-98	5.5000	10-Dec-98	5.2388	2-Mar-99	5.0339	18-May-99	5.0300
23-Sep-98	5.5000	11-Dec-98	5.2206	3-Mar-99	5.0300	19-May-99	5.0500
24-Sep-98	5.4375	14-Dec-98	5.2198	4-Mar-99	5.0300	20-May-99	5.0475
25-Sep-98	5.3125	15-Dec-98	5.2194	5-Mar-99	5.0300	21-May-99	5.0488
28-Sep-98	5.3125	16-Dec-98	5.2261	8-Mar-99	5.0000	24-May-99	5.0475
29-Sep-98	5.3125	17-Dec-98	5.2209	9-Mar-99	5.0000	25-May-99	5.0469
30-Sep-98	5.3125	18-Dec-98	5.2338	10-Mar-99	5.0000	26-May-99	5.0425
1-Oct-98	5.3125	21-Dec-98	5.2475	11-Mar-99	5.0000	27-May-99	5.0513
2-Oct-98	5.3125	22-Dec-98	5.2500	12-Mar-99	5.0000	28-May-99	5.0663
5-Oct-98	5.3125	23-Dec-98	5.2500	15-Mar-99	5.0000	1-Jun-99	5.0688
6-Oct-98	5.3203	24-Dec-98	5.2844	16-Mar-99	5.0000	2-Jun-99	5.0975
7-Oct-98	5.3711	28-Dec-98	5.2844	17-Mar-99	5.0000	3-Jun-99	5.0963
8-Oct-98	5.3438	29-Dec-98	5.2806	18-Mar-99	5.0000	4-Jun-99	5.0975
9-Oct-98	5.3438	30-Dec-98	5.0761	19-Mar-99	5.0000	7-Jun-99	5.0988
13-Oct-98	5.3477	31-Dec-98	5.0656	22-Mar-99	5.0000	8-Jun-99	5.0963

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
9-Jun-99	5.1000	25-Aug-99	5.4956	12-Nov-99	6.0713	31-Jan-00	6.0775
10-Jun-99	5.1250	26-Aug-99	5.4925	15-Nov-99	6.0700	1-Feb-00	6.0913
11-Jun-99	5.1438	27-Aug-99	5.5025	16-Nov-99	6.0700	2-Feb-00	6.1000
14-Jun-99	5.1550	30-Aug-99	N/A	17-Nov-99	6.1013	3-Feb-00	6.0975
15-Jun-99	5.1550	31-Aug-99	5.5200	18-Nov-99	6.1038	4-Feb-00	6.0900
16-Jun-99	5.1763	1-Sep-99	5.5225	19-Nov-99	6.1013	7-Feb-00	6.1000
17-Jun-99	5.1738	2-Sep-99	5.5213	22-Nov-99	6.1019	8-Feb-00	6.1000
18-Jun-99	5.1650	3-Sep-99	5.5275	23-Nov-99	6.1013	9-Feb-00	6.1000
21-Jun-99	5.1788	7-Sep-99	5.5125	24-Nov-99	6.1013	10-Feb-00	6.0988
22-Jun-99	5.1888	8-Sep-99	5.5188	26-Nov-99	6.1063	11-Feb-00	6.0963
23-Jun-99	5.2175	9-Sep-99	5.5113	29-Nov-99	6.1100	14-Feb-00	6.0900
24-Jun-99	5.2638	10-Sep-99	5.5125	30-Nov-99	6.1150	15-Feb-00	6.0900
25-Jun-99	5.2925	13-Sep-99	5.5100	1-Dec-99	6.1213	16-Feb-00	6.0900
28-Jun-99	5.3275	14-Sep-99	5.5100	2-Dec-99	6.1213	17-Feb-00	6.0900
29-Jun-99	5.3488	15-Sep-99	5.5200	3-Dec-99	6.1238	18-Feb-00	6.1100
30-Jun-99	5.3675	16-Sep-99	5.5125	6-Dec-99	6.1200	22-Feb-00	6.1100
1-Jul-99	5.3025	17-Sep-99	5.5125	7-Dec-99	6.1200	23-Feb-00	6.1100
2-Jul-99	5.3100	20-Sep-99	5.5113	8-Dec-99	6.1200	24-Feb-00	6.1100
6-Jul-99	5.3100	21-Sep-99	5.5138	9-Dec-99	6.1200	25-Feb-00	6.1013
7-Jul-99	5.3100	22-Sep-99	5.5150	10-Dec-99	6.1213	28-Feb-00	6.1013
8-Jul-99	5.3100	23-Sep-99	5.5163	13-Dec-99	6.1213	29-Feb-00	6.1088
9-Jul-99	5.3100	24-Sep-99	5.5100	14-Dec-99	6.1200	1-Mar-00	6.1100
12-Jul-99	5.3100	27-Sep-99	5.5050	15-Dec-99	6.1400	2-Mar-00	6.1188
13-Jul-99	5.3100	28-Sep-99	5.5088	16-Dec-99	6.1400	3-Mar-00	6.1200
14-Jul-99	5.3100	29-Sep-99	6.0788	17-Dec-99	6.1525	6-Mar-00	6.1200
15-Jul-99	5.3100	30-Sep-99	6.0838	20-Dec-99	6.1625	7-Mar-00	6.1269
16-Jul-99	5.3100	1-Oct-99	6.0850	21-Dec-99	6.1750	8-Mar-00	6.1300
19-Jul-99	N/A	4-Oct-99	6.1238	22-Dec-99	6.1800	9-Mar-00	6.1400
20-Jul-99	5.3088	5-Oct-99	6.1300	23-Dec-99	6.1813	10-Mar-00	6.1438
21-Jul-99	5.2913	6-Oct-99	6.1638	24-Dec-99	N/A	13-Mar-00	6.1500
22-Jul-99	5.2875	7-Oct-99	6.1763	27-Dec-99	6.1838	14-Mar-00	6.1600
23-Jul-99	5.3100	8-Oct-99	6.1763	28-Dec-99	N/A	15-Mar-00	6.1725
26-Jul-99	5.3113	12-Oct-99	6.1738	29-Dec-99	6.0038	16-Mar-00	6.1913
27-Jul-99	5.3125	13-Oct-99	6.1775	30-Dec-99	6.0013	17-Mar-00	6.2100
28-Jul-99	5.3125	14-Oct-99	6.1863	31-Dec-99	6.0013	20-Mar-00	6.2288
29-Jul-99	5.3125	15-Oct-99	6.1925	3-Jan-00	6.0013	21-Mar-00	6.2413
30-Jul-99	5.3425	18-Oct-99	6.1975	4-Jan-00	6.0425	22-Mar-00	6.2463
2-Aug-99	5.3638	19-Oct-99	6.2006	5-Jan-00	6.0300	23-Mar-00	6.2475
3-Aug-99	5.3700	20-Oct-99	6.2225	6-Jan-00	6.0300	24-Mar-00	6.2550
4-Aug-99	5.3738	21-Oct-99	6.2225	7-Jan-00	6.0300	27-Mar-00	6.2800
5-Aug-99	5.3725	22-Oct-99	6.2188	10-Jan-00	6.0263	28-Mar-00	6.2800
6-Aug-99	5.3700	25-Oct-99	6.2025	11-Jan-00	6.0300	29-Mar-00	6.2800
9-Aug-99	5.4250	26-Oct-99	6.2038	12-Jan-00	6.0394	30-Mar-00	6.2900
10-Aug-99	5.4400	27-Oct-99	6.2113	13-Jan-00	6.0400	31-Mar-00	6.2900
11-Aug-99	5.4400	28-Oct-99	6.2050	14-Jan-00	6.0400	3-Apr-00	6.2900
12-Aug-99	5.4525	29-Oct-99	6.1850	18-Jan-00	6.0350	4-Apr-00	6.2900
13-Aug-99	5.4650	1-Nov-99	6.1613	19-Jan-00	6.0375	5-Apr-00	6.2713
16-Aug-99	5.4675	2-Nov-99	6.1588	20-Jan-00	6.0400	6-Apr-00	6.2713
17-Aug-99	5.4775	3-Nov-99	6.1550	21-Jan-00	6.0400	7-Apr-00	6.2800
18-Aug-99	5.4800	4-Nov-99	6.1325	24-Jan-00	6.0400	10-Apr-00	6.2800
19-Aug-99	5.4813	5-Nov-99	6.1250	25-Jan-00	6.0400	11-Apr-00	6.2800
20-Aug-99	5.4800	8-Nov-99	6.0663	26-Jan-00	6.0400	12-Apr-00	6.2838
23-Aug-99	5.4856	9-Nov-99	6.0638	27-Jan-00	6.0400	13-Apr-00	6.2813
24-Aug-99	5.4931	10-Nov-99	6.0638	28-Jan-00	6.0488	14-Apr-00	6.2813

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
17-Apr-00	6.2825	3-Jul-00	6.7700	19-Sep-00	6.6588	6-Dec-00	6.6175
18-Apr-00	6.2925	5-Jul-00	N/A	20-Sep-00	6.6600	7-Dec-00	6.5775
19-Apr-00	6.3100	6-Jul-00	6.7400	21-Sep-00	6.6600	8-Dec-00	6.5700
20-Apr-00	6.3181	7-Jul-00	6.7438	22-Sep-00	6.6600	11-Dec-00	6.5800
21-Apr-00	N/A	10-Jul-00	6.7300	25-Sep-00	6.6600	12-Dec-00	6.5800
24-Apr-00	6.3181	11-Jul-00	6.7313	26-Sep-00	6.6600	13-Dec-00	6.5800
25-Apr-00	6.3338	12-Jul-00	6.7313	27-Sep-00	6.6600	14-Dec-00	6.5475
26-Apr-00	6.3750	13-Jul-00	6.7338	28-Sep-00	6.8150	15-Dec-00	6.5494
27-Apr-00	6.3913	14-Jul-00	6.7300	29-Sep-00	6.8113	18-Dec-00	6.5363
28-Apr-00	6.5025	17-Jul-00	6.7400	2-Oct-00	6.8044	19-Dec-00	6.5200
1-May-00	6.5025	18-Jul-00	6.7400	3-Oct-00	6.8025	20-Dec-00	6.5000
2-May-00	6.5688	19-Jul-00	6.7400	4-Oct-00	6.8025	21-Dec-00	6.4638
3-May-00	6.6000	20-Jul-00	6.7400	5-Oct-00	6.8025	22-Dec-00	6.4500
4-May-00	6.6525	21-Jul-00	6.7175	6-Oct-00	6.8025	26-Dec-00	6.4500
5-May-00	6.6700	24-Jul-00	6.7138	10-Oct-00	6.8019	27-Dec-00	6.4381
8-May-00	6.7000	25-Jul-00	6.7150	11-Oct-00	6.7988	28-Dec-00	6.4013
9-May-00	6.7188	26-Jul-00	6.7125	12-Oct-00	6.7981	29-Dec-00	6.3988
10-May-00	6.7200	27-Jul-00	6.7125	13-Oct-00	6.7706	2-Jan-01	6.3713
11-May-00	6.7200	28-Jul-00	6.7113	16-Oct-00	6.7738	3-Jan-01	6.2863
12-May-00	6.7338	31-Jul-00	6.7219	17-Oct-00	6.7700	4-Jan-01	5.8663
15-May-00	6.7600	1-Aug-00	6.7200	18-Oct-00	6.7600	5-Jan-01	5.6950
16-May-00	6.7613	2-Aug-00	6.7200	19-Oct-00	6.7600	8-Jan-01	5.6163
17-May-00	6.8088	3-Aug-00	6.7138	20-Oct-00	6.7613	9-Jan-01	5.6238
18-May-00	6.8188	4-Aug-00	6.7100	23-Oct-00	6.7600	10-Jan-01	5.6500
19-May-00	6.8200	7-Aug-00	6.6913	24-Oct-00	6.7600	11-Jan-01	5.6763
22-May-00	6.8200	8-Aug-00	6.6900	25-Oct-00	6.7600	12-Jan-01	5.6788
23-May-00	6.8200	9-Aug-00	6.6881	26-Oct-00	6.7588	16-Jan-01	5.7388
24-May-00	6.8200	10-Aug-00	6.6813	27-Oct-00	6.7575	17-Jan-01	5.7388
25-May-00	6.8275	11-Aug-00	6.6800	30-Oct-00	6.7588	18-Jan-01	5.6488
26-May-00	6.8263	14-Aug-00	6.6875	31-Oct-00	6.7600	19-Jan-01	5.6113
30-May-00	6.8400	15-Aug-00	6.6900	1-Nov-00	6.7588	22-Jan-01	5.5813
31-May-00	6.8625	16-Aug-00	6.6900	2-Nov-00	6.7513	23-Jan-01	5.5725
1-Jun-00	6.8688	17-Aug-00	6.6900	3-Nov-00	6.7506	24-Jan-01	5.6100
2-Jun-00	6.8513	18-Aug-00	6.6900	6-Nov-00	6.7538	25-Jan-01	5.5975
5-Jun-00	6.7925	21-Aug-00	6.6900	7-Nov-00	6.7581	26-Jan-01	5.5675
6-Jun-00	6.7900	22-Aug-00	6.6900	8-Nov-00	6.7594	29-Jan-01	5.5425
7-Jun-00	6.7975	23-Aug-00	6.6900	9-Nov-00	6.7600	30-Jan-01	5.5250
8-Jun-00	6.8000	24-Aug-00	6.6800	10-Nov-00	6.7600	31-Jan-01	5.4213
9-Jun-00	6.8100	25-Aug-00	6.6800	13-Nov-00	6.7594	1-Feb-01	5.3900
12-Jun-00	6.8100	28-Aug-00	6.6800	14-Nov-00	6.7581	2-Feb-01	5.3975
13-Jun-00	6.8100	29-Aug-00	6.6800	15-Nov-00	6.7575	5-Feb-01	5.4100
14-Jun-00	6.7925	30-Aug-00	6.6800	16-Nov-00	6.7588	6-Feb-01	5.4100
15-Jun-00	6.7775	31-Aug-00	6.6800	17-Nov-00	6.7506	7-Feb-01	5.4100
16-Jun-00	6.7750	1-Sep-00	6.6725	20-Nov-00	6.7531	8-Feb-01	5.4088
19-Jun-00	6.7619	5-Sep-00	6.6531	21-Nov-00	6.7506	9-Feb-01	5.4100
20-Jun-00	6.7613	6-Sep-00	6.6544	22-Nov-00	6.7506	12-Feb-01	5.3875
21-Jun-00	6.7650	7-Sep-00	6.6600	24-Nov-00	6.7488	13-Feb-01	5.3888
22-Jun-00	6.7725	8-Sep-00	6.6600	27-Nov-00	6.7488	14-Feb-01	5.4000
23-Jun-00	6.7700	11-Sep-00	6.6600	28-Nov-00	6.7488	15-Feb-01	5.4125
26-Jun-00	6.7744	12-Sep-00	6.6600	29-Nov-00	6.7363	16-Feb-01	5.4100
27-Jun-00	6.7750	13-Sep-00	6.6600	30-Nov-00	6.7150	20-Feb-01	5.3800
28-Jun-00	6.7800	14-Sep-00	6.6600	1-Dec-00	6.6863	21-Feb-01	5.3700
29-Jun-00	6.7788	15-Sep-00	6.6600	4-Dec-00	6.6838	22-Feb-01	5.3450
30-Jun-00	6.7694	18-Sep-00	6.6600	5-Dec-00	6.6775	23-Feb-01	5.3000

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
26-Feb-01	5.1938	11-May-01	4.0700	30-Jul-01	3.6788	17-Oct-01	2.4100
27-Feb-01	5.1038	14-May-01	4.1213	31-Jul-01	3.6700	18-Oct-01	2.3900
28-Feb-01	5.0525	15-May-01	4.1031	1-Aug-01	3.6563	19-Oct-01	2.3663
1-Mar-01	5.0888	16-May-01	4.0300	2-Aug-01	3.6500	22-Oct-01	2.3525
2-Mar-01	5.0825	17-May-01	4.0400	3-Aug-01	3.6563	23-Oct-01	2.3500
5-Mar-01	5.0800	18-May-01	4.0550	6-Aug-01	3.6500	24-Oct-01	2.3300
6-Mar-01	5.0900	21-May-01	4.0763	7-Aug-01	3.6438	25-Oct-01	2.3100
7-Mar-01	5.0738	22-May-01	4.0750	8-Aug-01	3.6375	26-Oct-01	2.2800
8-Mar-01	5.0600	23-May-01	4.0700	9-Aug-01	3.5950	29-Oct-01	2.2700
9-Mar-01	5.0400	24-May-01	4.0563	10-Aug-01	3.5888	30-Oct-01	2.2300
12-Mar-01	5.0575	25-May-01	4.0300	13-Aug-01	3.5700	31-Oct-01	2.2000
13-Mar-01	5.0338	29-May-01	4.0000	14-Aug-01	3.5600	1-Nov-01	2.2100
14-Mar-01	5.0200	30-May-01	4.0000	15-Aug-01	3.5600	2-Nov-01	2.2000
15-Mar-01	4.9425	31-May-01	3.9900	16-Aug-01	3.5613	5-Nov-01	2.1650
16-Mar-01	4.9000	1-Jun-01	3.9425	17-Aug-01	3.5475	6-Nov-01	2.1350
19-Mar-01	4.8800	4-Jun-01	3.9400	20-Aug-01	3.5288	7-Nov-01	2.0000
20-Mar-01	4.8863	5-Jun-01	3.9400	21-Aug-01	3.5275	8-Nov-01	1.9988
21-Mar-01	4.8700	6-Jun-01	3.9275	22-Aug-01	3.5125	9-Nov-01	2.0163
22-Mar-01	4.8563	7-Jun-01	3.9181	23-Aug-01	3.5125	13-Nov-01	2.0113
23-Mar-01	4.8600	8-Jun-01	3.9156	24-Aug-01	3.5175	14-Nov-01	2.0213
26-Mar-01	4.8688	11-Jun-01	3.9100	27-Aug-01	N/A	15-Nov-01	2.1000
27-Mar-01	4.8600	12-Jun-01	3.8988	28-Aug-01	3.5250	16-Nov-01	2.1388
28-Mar-01	4.9025	13-Jun-01	3.8900	29-Aug-01	3.5000	19-Nov-01	2.1500
29-Mar-01	4.8763	14-Jun-01	3.8775	30-Aug-01	3.4900	20-Nov-01	2.1131
30-Mar-01	4.8788	15-Jun-01	3.8513	31-Aug-01	3.4625	21-Nov-01	2.1300
2-Apr-01	4.8400	18-Jun-01	3.7869	4-Sep-01	3.4663	23-Nov-01	2.1563
3-Apr-01	4.8463	19-Jun-01	3.7575	5-Sep-01	3.5200	26-Nov-01	2.1556
4-Apr-01	4.8100	20-Jun-01	3.7500	6-Sep-01	3.5200	27-Nov-01	2.1675
5-Apr-01	4.8038	21-Jun-01	3.7388	7-Sep-01	3.4863	28-Nov-01	2.0963
6-Apr-01	4.8063	22-Jun-01	3.7300	10-Sep-01	3.3600	29-Nov-01	2.0813
9-Apr-01	4.7413	25-Jun-01	3.7050	11-Sep-01	N/A	30-Nov-01	2.0319
10-Apr-01	4.7400	26-Jun-01	3.7000	13-Sep-01	3.1500	3-Dec-01	2.0075
11-Apr-01	4.7600	27-Jun-01	3.7100	14-Sep-01	3.1500	4-Dec-01	2.0000
12-Apr-01	4.7788	28-Jun-01	3.7900	17-Sep-01	3.1100	5-Dec-01	1.9813
13-Apr-01	N/A	29-Jun-01	3.8363	18-Sep-01	2.9650	6-Dec-01	2.0200
16-Apr-01	4.7788	2-Jul-01	3.8300	19-Sep-01	2.7831	7-Dec-01	2.0038
17-Apr-01	4.8088	3-Jul-01	3.8200	20-Sep-01	2.6025	10-Dec-01	1.9300
18-Apr-01	4.8275	5-Jul-01	3.8200	21-Sep-01	2.6150	11-Dec-01	1.9000
19-Apr-01	4.4100	6-Jul-01	3.8100	24-Sep-01	2.6000	12-Dec-01	1.8631
20-Apr-01	4.4175	9-Jul-01	3.7900	25-Sep-01	2.6000	13-Dec-01	1.8700
23-Apr-01	4.3838	10-Jul-01	3.7900	26-Sep-01	2.5913	14-Dec-01	1.8950
24-Apr-01	4.3600	11-Jul-01	3.7600	27-Sep-01	2.6000	17-Dec-01	1.9013
25-Apr-01	4.3400	12-Jul-01	3.7700	28-Sep-01	2.5900	18-Dec-01	1.9100
26-Apr-01	4.3400	13-Jul-01	3.7588	1-Oct-01	2.6000	19-Dec-01	1.9025
27-Apr-01	4.3138	16-Jul-01	3.7600	2-Oct-01	2.5925	20-Dec-01	1.9025
30-Apr-01	4.3363	17-Jul-01	3.7600	3-Oct-01	2.5000	21-Dec-01	1.9000
1-May-01	4.3400	18-Jul-01	3.7600	4-Oct-01	2.5000	24-Dec-01	1.9038
2-May-01	4.3075	19-Jul-01	3.7100	5-Oct-01	2.4813	26-Dec-01	1.9038
3-May-01	4.2988	20-Jul-01	3.7088	9-Oct-01	2.4313	27-Dec-01	1.9088
4-May-01	4.2700	23-Jul-01	3.7000	10-Oct-01	2.4300	28-Dec-01	1.8813
7-May-01	4.2700	24-Jul-01	3.7000	11-Oct-01	2.4300	31-Dec-01	1.8813
8-May-01	4.0988	25-Jul-01	3.7000	12-Oct-01	2.4563	2-Jan-02	1.8638
9-May-01	4.0850	26-Jul-01	3.7050	15-Oct-01	2.4313	3-Jan-02	1.8756
10-May-01	4.0600	27-Jul-01	3.6963	16-Oct-01	2.4200	4-Jan-02	1.8700

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
7-Jan-02	1.8700	26-Mar-02	2.0475	12-Jun-02	1.8869	28-Aug-02	1.8200
8-Jan-02	1.8425	27-Mar-02	2.0375	13-Jun-02	1.8869	29-Aug-02	1.8138
9-Jan-02	1.8438	28-Mar-02	2.0300	14-Jun-02	1.8794	30-Aug-02	1.8063
10-Jan-02	1.8313	1-Apr-02	2.0300	17-Jun-02	1.8788	3-Sep-02	1.8019
11-Jan-02	1.8269	2-Apr-02	2.0400	18-Jun-02	1.8800	4-Sep-02	1.7825
14-Jan-02	1.7238	3-Apr-02	2.0263	19-Jun-02	1.8744	5-Sep-02	1.7800
15-Jan-02	1.7238	4-Apr-02	2.0125	20-Jun-02	1.8700	6-Sep-02	1.7750
16-Jan-02	1.7156	5-Apr-02	2.0100	21-Jun-02	1.8744	9-Sep-02	1.8013
17-Jan-02	1.7400	8-Apr-02	1.9863	24-Jun-02	1.8700	10-Sep-02	1.8163
18-Jan-02	1.7700	9-Apr-02	1.9900	25-Jun-02	1.8700	11-Sep-02	1.8194
22-Jan-02	1.8000	10-Apr-02	1.9800	26-Jun-02	1.8550	12-Sep-02	1.8263
23-Jan-02	1.8000	11-Apr-02	1.9800	27-Jun-02	1.8600	13-Sep-02	1.8200
24-Jan-02	1.8100	12-Apr-02	1.9800	28-Jun-02	1.8600	16-Sep-02	1.8200
25-Jan-02	1.8700	15-Apr-02	1.9700	1-Jul-02	1.8600	17-Sep-02	1.8300
28-Jan-02	1.8700	16-Apr-02	1.9700	2-Jul-02	1.8600	18-Sep-02	1.8200
29-Jan-02	1.8700	17-Apr-02	1.9700	3-Jul-02	1.8600	19-Sep-02	1.8200
30-Jan-02	1.8600	18-Apr-02	1.9488	5-Jul-02	1.8600	20-Sep-02	1.8000
31-Jan-02	1.8800	19-Apr-02	1.9400	8-Jul-02	1.8600	23-Sep-02	1.7963
1-Feb-02	1.9200	22-Apr-02	1.9400	9-Jul-02	1.8600	24-Sep-02	1.7944
4-Feb-02	1.9088	23-Apr-02	1.9400	10-Jul-02	1.8600	25-Sep-02	1.7906
5-Feb-02	1.9000	24-Apr-02	1.9400	11-Jul-02	1.8600	26-Sep-02	1.7981
6-Feb-02	1.9000	25-Apr-02	1.9288	12-Jul-02	1.8600	27-Sep-02	1.8063
7-Feb-02	1.9000	26-Apr-02	1.9213	15-Jul-02	1.8600	30-Sep-02	1.7900
8-Feb-02	1.9000	29-Apr-02	1.9125	16-Jul-02	1.8550	1-Oct-02	1.7619
11-Feb-02	1.8925	30-Apr-02	1.9200	17-Jul-02	1.8600	2-Oct-02	1.7700
12-Feb-02	1.8900	1-May-02	1.9200	18-Jul-02	1.8600	3-Oct-02	1.7600
13-Feb-02	1.9000	2-May-02	1.9200	19-Jul-02	1.8600	4-Oct-02	1.7600
14-Feb-02	1.9100	3-May-02	1.9200	22-Jul-02	1.8544	7-Oct-02	1.7600
15-Feb-02	1.9100	6-May-02	1.9200	23-Jul-02	1.8513	8-Oct-02	1.7656
19-Feb-02	1.9013	7-May-02	1.9000	24-Jul-02	1.8200	9-Oct-02	1.7700
20-Feb-02	1.9025	8-May-02	1.8963	25-Jul-02	1.8275	10-Oct-02	1.7638
21-Feb-02	1.9100	9-May-02	1.9150	26-Jul-02	1.8100	11-Oct-02	1.7750
22-Feb-02	1.9013	10-May-02	1.9000	29-Jul-02	1.8100	15-Oct-02	1.8025
25-Feb-02	1.9013	13-May-02	1.9000	30-Jul-02	1.8225	16-Oct-02	1.8225
26-Feb-02	1.9013	14-May-02	1.9000	31-Jul-02	1.8238	17-Oct-02	1.8400
27-Feb-02	1.9113	15-May-02	1.9200	1-Aug-02	1.8125	18-Oct-02	1.8275
28-Feb-02	1.9000	16-May-02	1.9100	2-Aug-02	1.8000	21-Oct-02	1.8263
1-Mar-02	1.9013	17-May-02	1.9025	5-Aug-02	1.7700	22-Oct-02	1.8400
4-Mar-02	1.9200	20-May-02	1.9075	6-Aug-02	1.7575	23-Oct-02	1.8388
5-Mar-02	1.9200	21-May-02	1.9000	7-Aug-02	1.7600	24-Oct-02	1.8300
6-Mar-02	1.9200	22-May-02	1.8963	8-Aug-02	1.7425	25-Oct-02	1.8200
7-Mar-02	1.9213	23-May-02	1.9000	9-Aug-02	1.7525	28-Oct-02	1.7775
8-Mar-02	1.9600	24-May-02	1.9000	12-Aug-02	1.7500	29-Oct-02	1.7600
11-Mar-02	2.0000	28-May-02	1.9000	13-Aug-02	1.7500	30-Oct-02	1.7069
12-Mar-02	2.0000	29-May-02	1.8988	14-Aug-02	1.7331	31-Oct-02	1.6863
13-Mar-02	2.0000	30-May-02	1.8975	15-Aug-02	1.7575	1-Nov-02	1.6588
14-Mar-02	1.9900	31-May-02	1.8963	16-Aug-02	1.7600	4-Nov-02	1.6338
15-Mar-02	2.0100	3-Jun-02	1.8963	19-Aug-02	1.7700	5-Nov-02	1.6200
18-Mar-02	2.0100	4-Jun-02	1.8963	20-Aug-02	1.7700	6-Nov-02	1.6100
19-Mar-02	2.0100	5-Jun-02	1.8913	21-Aug-02	1.7700	7-Nov-02	1.3950
20-Mar-02	1.9938	6-Jun-02	1.8900	22-Aug-02	1.7800	8-Nov-02	1.3950
21-Mar-02	2.0188	7-Jun-02	1.8900	23-Aug-02	1.7963	12-Nov-02	1.4000
22-Mar-02	2.0300	10-Jun-02	1.8900	26-Aug-02	1.7963	13-Nov-02	1.4000
25-Mar-02	2.0375	11-Jun-02	1.8900	27-Aug-02	1.8000	14-Nov-02	1.4050

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
15-Nov-02	1.4203	5-Feb-03	1.3488	24-Apr-03	1.3200	11-Jul-03	1.1056
18-Nov-02	1.4200	6-Feb-03	1.3500	25-Apr-03	1.3113	14-Jul-03	1.1031
19-Nov-02	1.4200	7-Feb-03	1.3500	28-Apr-03	1.2988	15-Jul-03	1.1000
20-Nov-02	1.4200	10-Feb-03	1.3494	29-Apr-03	1.3100	16-Jul-03	1.1100
21-Nov-02	1.4238	11-Feb-03	1.3500	30-Apr-03	1.3100	17-Jul-03	1.1100
22-Nov-02	1.4263	12-Feb-03	1.3400	1-May-03	1.3000	18-Jul-03	1.1100
25-Nov-02	1.4300	13-Feb-03	1.3400	2-May-03	1.2900	21-Jul-03	1.1100
26-Nov-02	1.4275	14-Feb-03	1.3400	5-May-03	1.2900	22-Jul-03	1.1100
27-Nov-02	1.4200	18-Feb-03	1.3400	6-May-03	1.2900	23-Jul-03	1.1100
29-Nov-02	1.4250	19-Feb-03	1.3400	7-May-03	1.2800	24-Jul-03	1.1100
2-Dec-02	1.4225	20-Feb-03	1.3400	8-May-03	1.2813	25-Jul-03	1.1100
3-Dec-02	1.4213	21-Feb-03	1.3400	9-May-03	1.2900	28-Jul-03	1.1100
4-Dec-02	1.4200	24-Feb-03	1.3400	12-May-03	1.2900	29-Jul-03	1.1100
5-Dec-02	1.4200	25-Feb-03	1.3400	13-May-03	1.2900	30-Jul-03	1.1163
6-Dec-02	1.4200	26-Feb-03	1.3400	14-May-03	1.2900	31-Jul-03	1.1144
9-Dec-02	1.4113	27-Feb-03	1.3388	15-May-03	1.2900	1-Aug-03	1.1413
10-Dec-02	1.4100	28-Feb-03	1.3400	16-May-03	1.2900	4-Aug-03	1.1400
11-Dec-02	1.4100	3-Mar-03	1.3388	19-May-03	1.2788	5-Aug-03	1.1388
12-Dec-02	1.4100	4-Mar-03	1.3306	20-May-03	1.2800	6-Aug-03	1.1400
13-Dec-02	1.4100	5-Mar-03	1.3225	21-May-03	1.2700	7-Aug-03	1.1369
16-Dec-02	1.4100	6-Mar-03	1.3175	22-May-03	1.2800	8-Aug-03	1.1300
17-Dec-02	1.4100	7-Mar-03	1.3147	23-May-03	1.2800	11-Aug-03	1.1300
18-Dec-02	1.4100	10-Mar-03	1.2625	27-May-03	1.2800	12-Aug-03	1.1300
19-Dec-02	1.4000	11-Mar-03	1.2313	28-May-03	1.2800	13-Aug-03	1.1300
20-Dec-02	1.4000	12-Mar-03	1.2300	29-May-03	1.2800	14-Aug-03	1.1300
23-Dec-02	1.4000	13-Mar-03	1.2588	30-May-03	1.2800	15-Aug-03	1.1300
24-Dec-02	1.4000	14-Mar-03	1.2788	2-Jun-03	1.2800	18-Aug-03	1.1300
26-Dec-02	1.4000	17-Mar-03	1.2606	3-Jun-03	1.2800	19-Aug-03	1.1300
27-Dec-02	1.4000	18-Mar-03	1.2700	4-Jun-03	1.2575	20-Aug-03	1.1300
30-Dec-02	1.3800	19-Mar-03	1.2863	5-Jun-03	1.2400	21-Aug-03	1.1300
31-Dec-02	1.3800	20-Mar-03	1.2900	6-Jun-03	1.2069	22-Aug-03	1.1400
2-Jan-03	1.3800	21-Mar-03	1.2900	9-Jun-03	1.2000	25-Aug-03	1.1400
3-Jan-03	1.3900	24-Mar-03	1.2900	10-Jun-03	1.1800	26-Aug-03	1.1400
6-Jan-03	1.3888	25-Mar-03	1.2900	11-Jun-03	1.1400	27-Aug-03	1.1400
7-Jan-03	1.3875	26-Mar-03	1.2900	12-Jun-03	1.1188	28-Aug-03	1.1400
8-Jan-03	1.3800	27-Mar-03	1.2900	13-Jun-03	1.0875	29-Aug-03	1.1400
9-Jan-03	1.3800	28-Mar-03	1.2900	16-Jun-03	1.0600	2-Sep-03	1.1400
10-Jan-03	1.3800	31-Mar-03	1.2788	17-Jun-03	1.0550	3-Sep-03	1.1456
13-Jan-03	1.3756	1-Apr-03	1.2775	18-Jun-03	1.0650	4-Sep-03	1.1463
14-Jan-03	1.3731	2-Apr-03	1.2800	19-Jun-03	1.0275	5-Sep-03	1.1422
15-Jan-03	1.3700	3-Apr-03	1.2788	20-Jun-03	1.0200	8-Sep-03	1.1400
16-Jan-03	1.3700	4-Apr-03	1.2775	23-Jun-03	1.0163	9-Sep-03	1.1400
17-Jan-03	1.3688	7-Apr-03	1.2900	24-Jun-03	1.0088	10-Sep-03	1.1400
21-Jan-03	1.3625	8-Apr-03	1.2900	25-Jun-03	1.0000	11-Sep-03	1.1400
22-Jan-03	1.3600	9-Apr-03	1.2863	26-Jun-03	1.1000	12-Sep-03	1.1400
23-Jan-03	1.3525	10-Apr-03	1.2800	27-Jun-03	1.1138	15-Sep-03	1.1400
24-Jan-03	1.3494	11-Apr-03	1.2888	30-Jun-03	1.1163	16-Sep-03	1.1400
27-Jan-03	1.3413	14-Apr-03	1.3013	1-Jul-03	1.1100	17-Sep-03	1.1400
28-Jan-03	1.3400	15-Apr-03	1.3200	2-Jul-03	1.1100	18-Sep-03	1.1400
29-Jan-03	1.3400	16-Apr-03	1.3294	3-Jul-03	1.1100	19-Sep-03	1.1400
30-Jan-03	1.3500	17-Apr-03	1.3200	7-Jul-03	1.1100	22-Sep-03	1.1400
31-Jan-03	1.3500	21-Apr-03	1.3200	8-Jul-03	1.1100	23-Sep-03	1.1400
3-Feb-03	1.3500	22-Apr-03	1.3200	9-Jul-03	1.1100	24-Sep-03	1.1400
4-Feb-03	1.3500	23-Apr-03	1.3200	10-Jul-03	1.1100	25-Sep-03	1.1400

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
26-Sep-03	1.1400	16-Dec-03	1.1700	5-Mar-04	1.1200	20-May-04	1.2800
29-Sep-03	1.1600	17-Dec-03	1.1700	8-Mar-04	1.1100	21-May-04	1.2800
30-Sep-03	1.1600	18-Dec-03	1.1700	9-Mar-04	1.1100	24-May-04	1.2900
1-Oct-03	1.1500	19-Dec-03	1.1700	10-Mar-04	1.1100	25-May-04	1.2900
2-Oct-03	1.1500	22-Dec-03	1.1700	11-Mar-04	1.1100	26-May-04	1.3000
3-Oct-03	1.1500	23-Dec-03	1.1700	12-Mar-04	1.1100	27-May-04	1.3100
6-Oct-03	1.1500	24-Dec-03	1.1700	15-Mar-04	1.1100	28-May-04	1.3150
7-Oct-03	1.1500	26-Dec-03	1.1700	16-Mar-04	1.1100	1-Jun-04	1.3269
8-Oct-03	1.1500	29-Dec-03	1.1625	17-Mar-04	1.1100	2-Jun-04	1.3400
9-Oct-03	1.1500	30-Dec-03	1.1550	18-Mar-04	1.1100	3-Jun-04	1.3600
10-Oct-03	1.1500	31-Dec-03	1.1519	19-Mar-04	1.1100	4-Jun-04	1.3738
14-Oct-03	1.1500	2-Jan-04	1.1500	22-Mar-04	1.1100	7-Jun-04	1.4000
15-Oct-03	1.1563	5-Jan-04	1.1500	23-Mar-04	1.1100	8-Jun-04	1.4100
16-Oct-03	1.1600	6-Jan-04	1.1500	24-Mar-04	1.1100	9-Jun-04	1.4275
17-Oct-03	1.1700	7-Jan-04	1.1400	25-Mar-04	1.1100	10-Jun-04	1.4688
20-Oct-03	1.1700	8-Jan-04	1.1400	26-Mar-04	1.1100	11-Jun-04	N/A
21-Oct-03	1.1700	9-Jan-04	1.1400	29-Mar-04	1.1100	14-Jun-04	1.5413
22-Oct-03	1.1700	12-Jan-04	1.1200	30-Mar-04	1.1100	15-Jun-04	1.5600
23-Oct-03	1.1606	13-Jan-04	1.1200	31-Mar-04	1.1100	16-Jun-04	1.5338
24-Oct-03	1.1631	14-Jan-04	1.1200	1-Apr-04	1.1100	17-Jun-04	1.5500
27-Oct-03	1.1613	15-Jan-04	1.1200	2-Apr-04	1.1100	18-Jun-04	1.5500
28-Oct-03	1.1694	16-Jan-04	1.1200	5-Apr-04	1.1400	21-Jun-04	1.5594
29-Oct-03	1.1600	20-Jan-04	1.1200	6-Apr-04	1.1400	22-Jun-04	1.5594
30-Oct-03	1.1625	21-Jan-04	1.1200	7-Apr-04	1.1400	23-Jun-04	1.5700
31-Oct-03	1.1694	22-Jan-04	1.1200	8-Apr-04	1.1400	24-Jun-04	1.5863
3-Nov-03	1.1700	23-Jan-04	1.1200	9-Apr-04	N/A	25-Jun-04	1.5800
4-Nov-03	1.1700	26-Jan-04	1.1200	12-Apr-04	1.1400	28-Jun-04	1.5863
5-Nov-03	1.1700	27-Jan-04	1.1200	13-Apr-04	1.1400	29-Jun-04	1.6000
6-Nov-03	1.1700	28-Jan-04	1.1200	14-Apr-04	1.1419	30-Jun-04	1.6100
7-Nov-03	1.1706	29-Jan-04	1.1313	15-Apr-04	1.1500	1-Jul-04	1.6000
10-Nov-03	1.1800	30-Jan-04	1.1300	16-Apr-04	1.1500	2-Jul-04	1.6000
12-Nov-03	1.1800	2-Feb-04	1.1300	19-Apr-04	1.1494	6-Jul-04	1.5800
13-Nov-03	1.1800	3-Feb-04	1.1300	20-Apr-04	1.1500	7-Jul-04	1.5813
14-Nov-03	1.1713	4-Feb-04	1.1300	21-Apr-04	1.1688	8-Jul-04	1.5900
17-Nov-03	1.1700	5-Feb-04	1.1300	22-Apr-04	1.1700	9-Jul-04	1.5900
18-Nov-03	1.1700	6-Feb-04	1.1300	23-Apr-04	1.1700	12-Jul-04	1.6000
19-Nov-03	1.1700	9-Feb-04	1.1300	26-Apr-04	1.1700	13-Jul-04	1.6000
20-Nov-03	1.1700	10-Feb-04	1.1300	27-Apr-04	1.1700	14-Jul-04	1.6100
21-Nov-03	1.1700	11-Feb-04	1.1300	28-Apr-04	1.1700	15-Jul-04	1.6200
24-Nov-03	1.1700	12-Feb-04	1.1219	29-Apr-04	1.1788	16-Jul-04	1.6300
25-Nov-03	1.1700	13-Feb-04	1.1200	30-Apr-04	1.1800	19-Jul-04	1.6300
26-Nov-03	1.1700	17-Feb-04	1.1200	3-May-04	1.1800	20-Jul-04	1.6325
28-Nov-03	1.1719	18-Feb-04	1.1200	4-May-04	1.1800	21-Jul-04	1.6500
1-Dec-03	1.1781	19-Feb-04	1.1200	5-May-04	1.1800	22-Jul-04	1.6600
2-Dec-03	1.1800	20-Feb-04	1.1200	6-May-04	1.1800	23-Jul-04	1.6600
3-Dec-03	1.1800	23-Feb-04	1.1200	7-May-04	1.1900	26-Jul-04	1.6619
4-Dec-03	1.1800	24-Feb-04	1.1200	10-May-04	1.2400	27-Jul-04	1.6700
5-Dec-03	1.1800	25-Feb-04	1.1200	11-May-04	1.2400	28-Jul-04	1.6800
8-Dec-03	1.1713	26-Feb-04	1.1200	12-May-04	1.2400	29-Jul-04	1.6938
9-Dec-03	1.1700	27-Feb-04	1.1200	13-May-04	1.2500	30-Jul-04	1.7000
10-Dec-03	1.1700	1-Mar-04	1.1200	14-May-04	1.2600	2-Aug-04	1.6900
11-Dec-03	1.1700	2-Mar-04	1.1200	17-May-04	1.2581	3-Aug-04	1.7000
12-Dec-03	1.1681	3-Mar-04	1.1200	18-May-04	1.2600	4-Aug-04	1.7000
15-Dec-03	1.1700	4-Mar-04	1.1200	19-May-04	1.2700	5-Aug-04	1.7100

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
6-Aug-04	1.7100	25-Oct-04	2.1100	12-Jan-05	2.6400	31-Mar-05	3.1200
9-Aug-04	1.6700	26-Oct-04	2.1194	13-Jan-05	2.6600	1-Apr-05	3.1200
10-Aug-04	1.6800	27-Oct-04	2.1300	14-Jan-05	2.6600	4-Apr-05	3.1200
11-Aug-04	1.7100	28-Oct-04	2.1600	18-Jan-05	2.6700	5-Apr-05	3.1225
12-Aug-04	1.7113	29-Oct-04	2.1700	19-Jan-05	2.6800	6-Apr-05	3.1231
13-Aug-04	1.7200	1-Nov-04	2.1800	20-Jan-05	2.6925	7-Apr-05	3.1300
16-Aug-04	1.7200	2-Nov-04	2.1900	21-Jan-05	2.7000	8-Apr-05	3.1300
17-Aug-04	1.7300	3-Nov-04	2.2000	24-Jan-05	2.7000	11-Apr-05	3.1400
18-Aug-04	1.7300	4-Nov-04	2.2100	25-Jan-05	2.7000	12-Apr-05	3.1400
19-Aug-04	1.7400	5-Nov-04	2.2200	26-Jan-05	2.7100	13-Apr-05	3.1406
20-Aug-04	1.7400	8-Nov-04	2.2600	27-Jan-05	2.7300	14-Apr-05	3.1500
23-Aug-04	1.7500	9-Nov-04	2.2738	28-Jan-05	2.7425	15-Apr-05	3.1500
24-Aug-04	1.7600	10-Nov-04	2.2763	31-Jan-05	2.7500	18-Apr-05	3.1448
25-Aug-04	1.7700	12-Nov-04	2.2900	1-Feb-05	2.7500	19-Apr-05	3.1500
26-Aug-04	1.7813	15-Nov-04	2.3000	2-Feb-05	2.7500	20-Apr-05	3.1500
27-Aug-04	1.7900	16-Nov-04	2.3100	3-Feb-05	2.7700	21-Apr-05	3.1606
30-Aug-04	1.7900	17-Nov-04	2.3300	4-Feb-05	2.7700	22-Apr-05	3.1700
31-Aug-04	1.8000	18-Nov-04	2.3388	7-Feb-05	2.7700	25-Apr-05	3.1800
1-Sep-04	1.8000	19-Nov-04	2.3450	8-Feb-05	2.7706	26-Apr-05	3.1869
2-Sep-04	1.8100	22-Nov-04	2.3600	9-Feb-05	2.7744	27-Apr-05	3.1900
3-Sep-04	1.8200	23-Nov-04	2.3800	10-Feb-05	2.7900	28-Apr-05	3.2100
7-Sep-04	1.8600	24-Nov-04	2.3806	11-Feb-05	2.7944	29-Apr-05	3.2100
8-Sep-04	1.8625	26-Nov-04	2.4000	14-Feb-05	2.8000	2-May-05	3.2100
9-Sep-04	1.8700	29-Nov-04	2.4000	15-Feb-05	2.8100	3-May-05	3.2194
10-Sep-04	1.8744	30-Nov-04	2.4100	16-Feb-05	2.8200	4-May-05	3.2200
13-Sep-04	1.8800	1-Dec-04	2.4188	17-Feb-05	2.8475	5-May-05	3.2285
14-Sep-04	1.8800	2-Dec-04	2.4375	18-Feb-05	2.8500	6-May-05	3.2300
15-Sep-04	1.8881	3-Dec-04	2.4400	22-Feb-05	2.8700	9-May-05	3.2500
16-Sep-04	1.9100	6-Dec-04	2.4400	23-Feb-05	2.8731	10-May-05	3.2500
17-Sep-04	1.9100	7-Dec-04	2.4500	24-Feb-05	2.8900	11-May-05	3.2600
20-Sep-04	1.9188	8-Dec-04	2.4600	25-Feb-05	2.9100	12-May-05	3.2681
21-Sep-04	1.9300	9-Dec-04	2.4700	28-Feb-05	2.9200	13-May-05	3.2700
22-Sep-04	1.9413	10-Dec-04	2.4800	1-Mar-05	2.9300	16-May-05	3.2700
23-Sep-04	1.9500	13-Dec-04	2.4900	2-Mar-05	2.9400	17-May-05	3.2700
24-Sep-04	1.9600	14-Dec-04	2.5000	3-Mar-05	2.9500	18-May-05	3.2800
27-Sep-04	1.9700	15-Dec-04	2.5013	4-Mar-05	2.9588	19-May-05	3.2844
28-Sep-04	1.9750	16-Dec-04	2.5100	7-Mar-05	2.9600	20-May-05	3.2900
29-Sep-04	2.0056	17-Dec-04	2.5200	8-Mar-05	2.9700	23-May-05	3.2938
30-Sep-04	2.0200	20-Dec-04	2.5213	9-Mar-05	2.9800	24-May-05	3.2988
1-Oct-04	2.0275	21-Dec-04	2.5300	10-Mar-05	3.0000	25-May-05	3.3100
4-Oct-04	2.0313	22-Dec-04	2.5300	11-Mar-05	3.0100	26-May-05	3.3200
5-Oct-04	2.0400	23-Dec-04	2.5488	14-Mar-05	3.0200	27-May-05	3.3300
6-Oct-04	2.0450	27-Dec-04	2.5500	15-Mar-05	3.0300	31-May-05	3.3375
7-Oct-04	2.0600	28-Dec-04	2.5500	16-Mar-05	3.0400	1-Jun-05	3.3500
8-Oct-04	2.0600	29-Dec-04	2.5600	17-Mar-05	3.0500	2-Jun-05	3.3500
12-Oct-04	2.0581	30-Dec-04	2.5600	18-Mar-05	3.0500	3-Jun-05	3.3600
13-Oct-04	2.0700	31-Dec-04	2.5644	21-Mar-05	3.0525	6-Jun-05	3.3700
14-Oct-04	2.0700	3-Jan-05	2.5644	22-Mar-05	3.0600	7-Jun-05	3.3700
15-Oct-04	2.0700	4-Jan-05	2.5700	23-Mar-05	3.0900	8-Jun-05	3.3794
18-Oct-04	2.0788	5-Jan-05	2.5900	24-Mar-05	3.0900	9-Jun-05	3.3900
19-Oct-04	2.0800	6-Jan-05	2.6100	25-Mar-05	N/A	10-Jun-05	3.4000
20-Oct-04	2.0900	7-Jan-05	2.6100	28-Mar-05	3.0900	13-Jun-05	3.4100
21-Oct-04	2.1000	10-Jan-05	2.6200	29-Mar-05	3.0925	14-Jun-05	3.4138
22-Oct-04	2.1100	11-Jan-05	2.6300	30-Mar-05	3.1000	15-Jun-05	3.4206

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
16-Jun-05	3.4300	1-Sep-05	3.8550	21-Nov-05	4.3800	9-Feb-06	4.7400
17-Jun-05	3.4394	2-Sep-05	3.7610	22-Nov-05	4.3938	10-Feb-06	4.7406
20-Jun-05	3.4438	6-Sep-05	3.7900	23-Nov-05	4.3900	13-Feb-06	4.7488
21-Jun-05	3.4519	7-Sep-05	3.7981	25-Nov-05	4.4006	14-Feb-06	4.7500
22-Jun-05	3.4600	8-Sep-05	3.8338	28-Nov-05	4.4063	15-Feb-06	4.7500
23-Jun-05	3.4700	9-Sep-05	3.8500	29-Nov-05	4.4100	16-Feb-06	4.7700
24-Jun-05	3.4781	12-Sep-05	3.8569	30-Nov-05	4.4200	17-Feb-06	4.7700
27-Jun-05	3.4800	13-Sep-05	3.8700	1-Dec-05	4.4400	21-Feb-06	4.7738
28-Jun-05	3.4900	14-Sep-05	3.8744	2-Dec-05	4.4469	22-Feb-06	4.7800
29-Jun-05	3.5044	15-Sep-05	3.8856	5-Dec-05	4.4500	23-Feb-06	4.8000
30-Jun-05	3.5163	16-Sep-05	3.8900	6-Dec-05	4.4569	24-Feb-06	4.8100
1-Jul-05	3.5288	19-Sep-05	3.9200	7-Dec-05	4.4600	27-Feb-06	4.8200
5-Jul-05	3.5500	20-Sep-05	3.9244	8-Dec-05	4.4800	28-Feb-06	4.8225
6-Jul-05	3.5600	21-Sep-05	3.9600	9-Dec-05	4.4800	1-Mar-06	4.8300
7-Jul-05	3.5500	22-Sep-05	3.9606	12-Dec-05	4.4888	2-Mar-06	4.8400
8-Jul-05	3.5606	23-Sep-05	3.9700	13-Dec-05	4.4913	3-Mar-06	4.8500
11-Jul-05	3.5700	26-Sep-05	4.0000	14-Dec-05	4.4913	6-Mar-06	4.8600
12-Jul-05	3.5800	27-Sep-05	4.0100	15-Dec-05	4.4969	7-Mar-06	4.8700
13-Jul-05	3.5988	28-Sep-05	4.0204	16-Dec-05	4.5000	8-Mar-06	4.8800
14-Jul-05	3.6088	29-Sep-05	4.0544	19-Dec-05	4.5000	9-Mar-06	4.8900
15-Jul-05	3.6144	30-Sep-05	4.0650	20-Dec-05	4.5013	10-Mar-06	4.9000
18-Jul-05	3.6200	3-Oct-05	4.0769	21-Dec-05	4.5038	13-Mar-06	4.9100
19-Jul-05	3.6300	4-Oct-05	4.0900	22-Dec-05	4.5194	14-Mar-06	4.9169
20-Jul-05	3.6400	5-Oct-05	4.1000	23-Dec-05	4.5206	15-Mar-06	4.9200
21-Jul-05	3.6500	6-Oct-05	4.1100	27-Dec-05	4.5206	16-Mar-06	4.9300
22-Jul-05	3.6600	7-Oct-05	4.1150	28-Dec-05	4.5269	17-Mar-06	4.9300
25-Jul-05	3.6625	11-Oct-05	4.1300	29-Dec-05	4.5300	20-Mar-06	4.9354
26-Jul-05	3.6691	12-Oct-05	4.1400	30-Dec-05	4.5363	21-Mar-06	4.9400
27-Jul-05	3.6800	13-Oct-05	4.1500	3-Jan-06	4.5444	22-Mar-06	4.9503
28-Jul-05	3.6931	14-Oct-05	4.1594	4-Jan-06	4.5406	23-Mar-06	4.9600
29-Jul-05	3.7000	17-Oct-05	4.1675	5-Jan-06	4.5500	24-Mar-06	4.9648
1-Aug-05	3.7100	18-Oct-05	4.1741	6-Jan-06	4.5500	27-Mar-06	4.9600
2-Aug-05	3.7200	19-Oct-05	4.1741	9-Jan-06	4.5600	28-Mar-06	4.9600
3-Aug-05	3.7331	20-Oct-05	4.1938	10-Jan-06	4.5685	29-Mar-06	4.9794
4-Aug-05	3.7469	21-Oct-05	4.2000	11-Jan-06	4.5800	30-Mar-06	4.9900
5-Aug-05	3.7500	24-Oct-05	4.2063	12-Jan-06	4.6000	31-Mar-06	5.0000
8-Aug-05	3.7600	25-Oct-05	4.2156	13-Jan-06	4.6000	3-Apr-06	5.0000
9-Aug-05	3.7800	26-Oct-05	4.2300	17-Jan-06	4.6023	4-Apr-06	5.0100
10-Aug-05	3.7800	27-Oct-05	4.2431	18-Jan-06	4.6010	5-Apr-06	5.0138
11-Aug-05	3.7900	28-Oct-05	4.2500	19-Jan-06	4.6138	6-Apr-06	5.0225
12-Aug-05	3.7900	31-Oct-05	4.2600	20-Jan-06	4.6200	7-Apr-06	5.0281
15-Aug-05	3.7969	1-Nov-05	4.2606	23-Jan-06	4.6229	10-Apr-06	5.0447
16-Aug-05	3.8019	2-Nov-05	4.2800	24-Jan-06	4.6300	11-Apr-06	5.0500
17-Aug-05	3.8100	3-Nov-05	4.2906	25-Jan-06	4.6398	12-Apr-06	5.0683
18-Aug-05	3.8200	4-Nov-05	4.3000	26-Jan-06	4.6600	13-Apr-06	5.0769
19-Aug-05	3.8229	7-Nov-05	4.3044	27-Jan-06	4.6675	14-Apr-06	5.0769
22-Aug-05	3.8300	8-Nov-05	4.3100	30-Jan-06	4.6800	17-Apr-06	5.0769
23-Aug-05	3.8363	9-Nov-05	4.3300	31-Jan-06	4.6800	18-Apr-06	5.0800
24-Aug-05	3.8406	10-Nov-05	4.3323	1-Feb-06	4.6900	19-Apr-06	5.0747
25-Aug-05	3.8600	14-Nov-05	4.3400	2-Feb-06	4.7100	20-Apr-06	5.0900
26-Aug-05	3.8600	15-Nov-05	4.3500	3-Feb-06	4.7100	21-Apr-06	5.1000
29-Aug-05	3.8600	16-Nov-05	4.3681	6-Feb-06	4.7150	24-Apr-06	5.1075
30-Aug-05	3.8700	17-Nov-05	4.3700	7-Feb-06	4.7200	25-Apr-06	5.1100
31-Aug-05	3.8700	18-Nov-05	4.3725	8-Feb-06	4.7200	26-Apr-06	5.1256

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
27-Apr-06	5.1488	14-Jul-06	5.4981	29-Sep-06	5.3700	18-Dec-06	5.3650
28-Apr-06	5.1300	17-Jul-06	5.4900	2-Oct-06	5.3700	19-Dec-06	5.3650
1-May-06	5.1300	18-Jul-06	5.5000	3-Oct-06	5.3700	20-Dec-06	5.3650
2-May-06	5.1456	19-Jul-06	5.5200	4-Oct-06	5.3700	21-Dec-06	5.3656
3-May-06	5.1500	20-Jul-06	5.5106	5-Oct-06	5.3681	22-Dec-06	5.3625
4-May-06	5.1600	21-Jul-06	5.4850	6-Oct-06	5.3700	26-Dec-06	5.3625
5-May-06	5.1663	24-Jul-06	5.4900	10-Oct-06	5.3719	27-Dec-06	5.3638
8-May-06	5.1600	25-Jul-06	5.4900	11-Oct-06	5.3734	28-Dec-06	5.3600
9-May-06	5.1619	26-Jul-06	5.5000	12-Oct-06	5.3738	29-Dec-06	5.3600
10-May-06	5.1644	27-Jul-06	5.4850	13-Oct-06	5.3738	2-Jan-07	5.3600
11-May-06	5.1700	28-Jul-06	5.4888	16-Oct-06	5.3744	3-Jan-07	5.3600
12-May-06	5.1700	31-Jul-06	5.4656	17-Oct-06	5.3744	4-Jan-07	5.3600
15-May-06	5.1706	1-Aug-06	5.4675	18-Oct-06	5.3738	5-Jan-07	5.3600
16-May-06	5.1725	2-Aug-06	5.4719	19-Oct-06	5.3738	8-Jan-07	5.3600
17-May-06	5.1738	3-Aug-06	5.4800	20-Oct-06	5.3756	9-Jan-07	5.3600
18-May-06	5.1894	4-Aug-06	5.4994	23-Oct-06	5.3769	10-Jan-07	5.3600
19-May-06	5.1938	7-Aug-06	5.4400	24-Oct-06	5.3800	11-Jan-07	5.3600
22-May-06	5.2075	8-Aug-06	5.4459	25-Oct-06	5.3800	12-Jan-07	5.3600
23-May-06	5.2100	9-Aug-06	5.4038	26-Oct-06	5.3763	16-Jan-07	5.3600
24-May-06	5.2144	10-Aug-06	5.4019	27-Oct-06	5.3756	17-Jan-07	5.3600
25-May-06	5.2200	11-Aug-06	5.4050	30-Oct-06	5.3713	18-Jan-07	5.3600
26-May-06	5.2269	14-Aug-06	5.4163	31-Oct-06	5.3706	19-Jan-07	5.3600
30-May-06	5.2306	15-Aug-06	5.4263	1-Nov-06	5.3700	22-Jan-07	5.3600
31-May-06	5.2381	16-Aug-06	5.4100	2-Nov-06	5.3681	23-Jan-07	5.3600
1-Jun-06	5.2706	17-Aug-06	5.3925	3-Nov-06	5.3700	24-Jan-07	5.3600
2-Jun-06	5.2700	18-Aug-06	5.3994	6-Nov-06	5.3753	25-Jan-07	5.3600
5-Jun-06	5.2363	21-Aug-06	5.3981	7-Nov-06	5.3754	26-Jan-07	5.3600
6-Jun-06	5.2700	22-Aug-06	5.4000	8-Nov-06	5.3744	29-Jan-07	5.3600
7-Jun-06	5.2825	23-Aug-06	5.4000	9-Nov-06	5.3763	30-Jan-07	5.3600
8-Jun-06	5.3000	24-Aug-06	5.4000	10-Nov-06	5.3744	31-Jan-07	5.3600
9-Jun-06	5.3100	25-Aug-06	5.4000	13-Nov-06	5.3738	1-Feb-07	5.3600
12-Jun-06	5.3194	28-Aug-06	5.4000	14-Nov-06	5.3750	2-Feb-07	5.3600
13-Jun-06	5.3294	29-Aug-06	5.4000	15-Nov-06	5.3731	5-Feb-07	5.3600
14-Jun-06	5.3406	30-Aug-06	5.4000	16-Nov-06	5.3750	6-Feb-07	5.3600
15-Jun-06	5.3956	31-Aug-06	5.3975	17-Nov-06	5.3750	7-Feb-07	5.3600
16-Jun-06	5.4138	1-Sep-06	5.3906	20-Nov-06	5.3706	8-Feb-07	5.3600
19-Jun-06	5.4244	5-Sep-06	5.3900	21-Nov-06	5.3700	9-Feb-07	5.3600
20-Jun-06	5.4369	6-Sep-06	5.3900	22-Nov-06	5.3700	12-Feb-07	5.3600
21-Jun-06	5.4488	7-Sep-06	5.3900	24-Nov-06	5.3700	13-Feb-07	5.3600
22-Jun-06	5.4600	8-Sep-06	5.3900	27-Nov-06	5.3700	14-Feb-07	5.3600
23-Jun-06	5.4800	11-Sep-06	5.3900	28-Nov-06	5.3700	15-Feb-07	5.3600
26-Jun-06	5.4900	12-Sep-06	5.3900	29-Nov-06	5.3694	16-Feb-07	5.3600
27-Jun-06	5.5000	13-Sep-06	5.3900	30-Nov-06	5.3700	20-Feb-07	5.3600
28-Jun-06	5.4988	14-Sep-06	5.3900	1-Dec-06	5.3656	21-Feb-07	5.3600
29-Jun-06	5.5081	15-Sep-06	5.3900	4-Dec-06	5.3525	22-Feb-07	5.3600
30-Jun-06	5.4806	18-Sep-06	5.3900	5-Dec-06	5.3500	23-Feb-07	5.3600
3-Jul-06	5.4800	19-Sep-06	5.3900	6-Dec-06	5.3500	26-Feb-07	5.3600
5-Jul-06	5.4888	20-Sep-06	5.3869	7-Dec-06	5.3531	27-Feb-07	5.3600
6-Jul-06	5.5072	21-Sep-06	5.3888	8-Dec-06	5.3556	28-Feb-07	5.3481
7-Jul-06	5.5100	22-Sep-06	5.3706	11-Dec-06	5.3600	1-Mar-07	5.3475
10-Jul-06	5.5000	25-Sep-06	5.3678	12-Dec-06	5.3600	2-Mar-07	5.3463
11-Jul-06	5.5000	26-Sep-06	5.3638	13-Dec-06	5.3600	5-Mar-07	5.3300
12-Jul-06	5.5003	27-Sep-06	5.3669	14-Dec-06	5.3606	6-Mar-07	5.3400
13-Jul-06	5.5069	28-Sep-06	5.3716	15-Dec-06	5.3650	7-Mar-07	5.3400

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
8-Mar-07	5.3400	23-May-07	5.3600	9-Aug-07	5.5000	26-Oct-07	4.9838
9-Mar-07	5.3400	24-May-07	5.3600	10-Aug-07	5.5750	29-Oct-07	4.9600
12-Mar-07	5.3550	25-May-07	5.3600	13-Aug-07	5.5575	30-Oct-07	4.9113
13-Mar-07	5.3549	29-May-07	5.3600	14-Aug-07	5.5300	31-Oct-07	4.8938
14-Mar-07	5.3500	30-May-07	5.3600	15-Aug-07	5.5200	1-Nov-07	4.8775
15-Mar-07	5.3500	31-May-07	5.3600	16-Aug-07	5.5100	2-Nov-07	4.8650
16-Mar-07	5.3500	1-Jun-07	5.3600	17-Aug-07	5.5000	5-Nov-07	4.8750
19-Mar-07	5.3500	4-Jun-07	5.3600	20-Aug-07	5.4950	6-Nov-07	4.8975
20-Mar-07	5.3500	5-Jun-07	5.3600	21-Aug-07	5.4944	7-Nov-07	4.8963
21-Mar-07	5.3500	6-Jun-07	5.3600	22-Aug-07	5.4988	8-Nov-07	4.8869
22-Mar-07	5.3463	7-Jun-07	5.3600	23-Aug-07	5.5050	9-Nov-07	4.8794
23-Mar-07	5.3479	8-Jun-07	5.3600	24-Aug-07	5.5056	13-Nov-07	4.8688
26-Mar-07	5.3500	11-Jun-07	5.3600	27-Aug-07	5.5056	14-Nov-07	4.8775
27-Mar-07	5.3500	12-Jun-07	5.3600	28-Aug-07	5.5100	15-Nov-07	4.9050
28-Mar-07	5.3500	13-Jun-07	5.3600	29-Aug-07	5.5413	16-Nov-07	4.9488
29-Mar-07	5.3494	14-Jun-07	5.3600	30-Aug-07	5.5800	19-Nov-07	4.9819
30-Mar-07	5.3500	15-Jun-07	5.3600	31-Aug-07	5.6213	20-Nov-07	5.0000
2-Apr-07	5.3500	18-Jun-07	5.3600	4-Sep-07	5.6981	21-Nov-07	5.0150
3-Apr-07	5.3500	19-Jun-07	5.3600	5-Sep-07	5.7200	23-Nov-07	5.0400
4-Apr-07	5.3500	20-Jun-07	5.3600	6-Sep-07	5.7238	26-Nov-07	5.0531
5-Apr-07	5.3500	21-Jun-07	5.3600	7-Sep-07	5.7250	27-Nov-07	5.0619
6-Apr-07	5.3500	22-Jun-07	5.3600	10-Sep-07	5.7038	28-Nov-07	5.0813
9-Apr-07	5.3500	25-Jun-07	5.3600	11-Sep-07	5.7031	29-Nov-07	5.1238
10-Apr-07	5.3550	26-Jun-07	5.3600	12-Sep-07	5.7031	30-Nov-07	5.1313
11-Apr-07	5.3550	27-Jun-07	5.3600	13-Sep-07	5.6944	3-Dec-07	5.1406
12-Apr-07	5.3556	28-Jun-07	5.3600	14-Sep-07	5.6463	4-Dec-07	5.1500
13-Apr-07	5.3569	29-Jun-07	5.3600	17-Sep-07	5.5975	5-Dec-07	5.1506
16-Apr-07	5.3588	2-Jul-07	5.3600	18-Sep-07	5.5875	6-Dec-07	5.1463
17-Apr-07	5.3599	3-Jul-07	5.3600	19-Sep-07	5.2375	7-Dec-07	5.1406
18-Apr-07	5.3581	5-Jul-07	5.3600	20-Sep-07	5.2100	10-Dec-07	5.1325
19-Apr-07	5.3550	6-Jul-07	5.3600	21-Sep-07	5.2025	11-Dec-07	5.1113
20-Apr-07	5.3550	9-Jul-07	5.3600	24-Sep-07	5.2000	12-Dec-07	5.0575
23-Apr-07	5.3550	10-Jul-07	5.3600	25-Sep-07	5.2000	13-Dec-07	4.9906
24-Apr-07	5.3550	11-Jul-07	5.3600	26-Sep-07	5.1981	14-Dec-07	4.9663
25-Apr-07	5.3550	12-Jul-07	5.3600	27-Sep-07	5.2306	17-Dec-07	4.9413
26-Apr-07	5.3550	13-Jul-07	5.3600	28-Sep-07	5.2288	18-Dec-07	4.9263
27-Apr-07	5.3563	16-Jul-07	5.3600	1-Oct-07	5.2300	19-Dec-07	4.9100
30-Apr-07	5.3550	17-Jul-07	5.3600	2-Oct-07	5.2400	20-Dec-07	4.8838
1-May-07	5.3550	18-Jul-07	5.3600	3-Oct-07	5.2438	21-Dec-07	4.8575
2-May-07	5.3550	19-Jul-07	5.3600	4-Oct-07	5.2438	24-Dec-07	4.8425
3-May-07	5.3556	20-Jul-07	5.3600	5-Oct-07	5.2431	26-Dec-07	4.8425
4-May-07	5.3566	23-Jul-07	5.3600	9-Oct-07	5.2488	27-Dec-07	4.8300
7-May-07	5.3566	24-Jul-07	5.3600	10-Oct-07	5.2475	28-Dec-07	4.7288
8-May-07	5.3569	25-Jul-07	5.3600	11-Oct-07	5.2425	31-Dec-07	4.7025
9-May-07	5.3581	26-Jul-07	5.3600	12-Oct-07	5.2238	2-Jan-08	4.6806
10-May-07	5.3600	27-Jul-07	5.3575	15-Oct-07	5.2144	3-Jan-08	4.6463
11-May-07	5.3600	30-Jul-07	5.3563	16-Oct-07	5.2088	4-Jan-08	4.6200
14-May-07	5.3600	31-Jul-07	5.3587	17-Oct-07	5.1988	7-Jan-08	4.5431
15-May-07	5.3600	1-Aug-07	5.3595	18-Oct-07	5.1800	8-Jan-08	4.5050
16-May-07	5.3600	2-Aug-07	5.3600	19-Oct-07	5.1513	9-Jan-08	4.4425
17-May-07	5.3600	3-Aug-07	5.3600	22-Oct-07	5.0925	10-Jan-08	4.3769
18-May-07	5.3600	6-Aug-07	5.3563	23-Oct-07	5.0838	11-Jan-08	4.2575
21-May-07	5.3600	7-Aug-07	5.3600	24-Oct-07	5.0650	14-Jan-08	4.0550
22-May-07	5.3600	8-Aug-07	5.3800	25-Oct-07	5.0106	15-Jan-08	3.9975

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
16-Jan-08	3.9513	4-Apr-08	2.7275	20-Jun-08	2.8019	8-Sep-08	2.8169
17-Jan-08	3.9263	7-Apr-08	2.7100	23-Jun-08	2.8044	9-Sep-08	2.8181
18-Jan-08	3.8938	8-Apr-08	2.7100	24-Jun-08	2.8094	10-Sep-08	2.8188
22-Jan-08	3.7175	9-Apr-08	2.7156	25-Jun-08	2.8081	11-Sep-08	2.8188
23-Jan-08	3.3313	10-Apr-08	2.7100	26-Jun-08	2.8006	12-Sep-08	2.8188
24-Jan-08	3.2438	11-Apr-08	2.7131	27-Jun-08	2.7913	15-Sep-08	2.8163
25-Jan-08	3.3063	14-Apr-08	2.7088	30-Jun-08	2.7831	16-Sep-08	2.8763
28-Jan-08	3.2513	15-Apr-08	2.7159	1-Jul-08	2.7875	17-Sep-08	3.0625
29-Jan-08	3.2438	16-Apr-08	2.7338	2-Jul-08	2.7913	18-Sep-08	3.2038
30-Jan-08	3.2394	17-Apr-08	2.8175	3-Jul-08	2.7913	19-Sep-08	3.2100
31-Jan-08	3.1119	18-Apr-08	2.9075	7-Jul-08	2.7913	22-Sep-08	3.1975
1-Feb-08	3.0950	21-Apr-08	2.9200	8-Jul-08	2.7900	23-Sep-08	3.2113
4-Feb-08	3.1450	22-Apr-08	2.9200	9-Jul-08	2.7919	24-Sep-08	3.4763
5-Feb-08	3.0000	23-Apr-08	2.9200	10-Jul-08	2.7881	25-Sep-08	3.7688
6-Feb-08	3.1275	24-Apr-08	2.9069	11-Jul-08	2.7906	26-Sep-08	3.7619
7-Feb-08	3.0963	25-Apr-08	2.9125	14-Jul-08	2.7906	29-Sep-08	3.8825
8-Feb-08	3.0881	28-Apr-08	2.8994	15-Jul-08	2.7890	30-Sep-08	4.0525
11-Feb-08	3.0700	29-Apr-08	2.8728	16-Jul-08	2.7850	1-Oct-08	4.1500
12-Feb-08	3.0675	30-Apr-08	2.8500	17-Jul-08	2.7863	2-Oct-08	4.2075
13-Feb-08	3.0650	1-May-08	2.7844	18-Jul-08	2.7906	3-Oct-08	4.3338
14-Feb-08	3.0650	2-May-08	2.7700	21-Jul-08	2.7994	6-Oct-08	4.2888
15-Feb-08	3.0700	5-May-08	2.7700	22-Jul-08	2.7963	7-Oct-08	4.3200
19-Feb-08	3.0700	6-May-08	2.7575	23-Jul-08	2.8000	8-Oct-08	4.5238
20-Feb-08	3.0781	7-May-08	2.7344	24-Jul-08	2.7950	9-Oct-08	4.7500
21-Feb-08	3.0925	8-May-08	2.7156	25-Jul-08	2.7931	10-Oct-08	4.8188
22-Feb-08	3.0800	9-May-08	2.6850	28-Jul-08	2.7963	14-Oct-08	4.6350
25-Feb-08	3.0894	12-May-08	2.6781	29-Jul-08	2.7988	15-Oct-08	4.5500
26-Feb-08	3.0900	13-May-08	2.6756	30-Jul-08	2.8006	16-Oct-08	4.5025
27-Feb-08	3.0850	14-May-08	2.7200	31-Jul-08	2.7913	17-Oct-08	4.4188
28-Feb-08	3.0756	15-May-08	2.7188	1-Aug-08	2.7944	20-Oct-08	4.0588
29-Feb-08	3.0575	16-May-08	2.6950	4-Aug-08	2.7981	21-Oct-08	3.8338
3-Mar-08	3.0144	19-May-08	2.6775	5-Aug-08	2.8019	22-Oct-08	3.5413
4-Mar-08	3.0081	20-May-08	2.6575	6-Aug-08	2.8025	23-Oct-08	3.5350
5-Mar-08	3.0000	21-May-08	2.6381	7-Aug-08	2.8025	24-Oct-08	3.5163
6-Mar-08	2.9900	22-May-08	2.6381	8-Aug-08	2.8038	27-Oct-08	3.5075
7-Mar-08	2.9388	23-May-08	2.6456	11-Aug-08	2.8038	28-Oct-08	3.4650
10-Mar-08	2.9013	27-May-08	2.6444	12-Aug-08	2.8044	29-Oct-08	3.4200
11-Mar-08	2.8675	28-May-08	2.6494	13-Aug-08	2.8044	30-Oct-08	3.1925
12-Mar-08	2.8500	29-May-08	2.6819	14-Aug-08	2.8069	31-Oct-08	3.0263
13-Mar-08	2.8000	30-May-08	2.6806	15-Aug-08	2.8088	3-Nov-08	2.8588
14-Mar-08	2.7638	2-Jun-08	2.6763	18-Aug-08	2.8088	4-Nov-08	2.7063
17-Mar-08	2.5788	3-Jun-08	2.6731	19-Aug-08	2.8113	5-Nov-08	2.5063
18-Mar-08	2.5419	4-Jun-08	2.6719	20-Aug-08	2.8106	6-Nov-08	2.3875
19-Mar-08	2.5988	5-Jun-08	2.6769	21-Aug-08	2.8106	7-Nov-08	2.2900
20-Mar-08	2.6063	6-Jun-08	2.6956	22-Aug-08	2.8100	10-Nov-08	2.2350
24-Mar-08	2.6063	9-Jun-08	2.6913	25-Aug-08	2.8100	12-Nov-08	2.1325
25-Mar-08	2.6550	10-Jun-08	2.7863	26-Aug-08	2.8094	13-Nov-08	2.1488
26-Mar-08	2.6713	11-Jun-08	2.7881	27-Aug-08	2.8100	14-Nov-08	2.2363
27-Mar-08	2.6963	12-Jun-08	2.7763	28-Aug-08	2.8100	17-Nov-08	2.2388
28-Mar-08	2.6975	13-Jun-08	2.8138	29-Aug-08	2.8106	18-Nov-08	2.2175
31-Mar-08	2.6881	16-Jun-08	2.8125	2-Sep-08	2.8131	19-Nov-08	2.1725
1-Apr-08	2.6838	17-Jun-08	2.8088	3-Sep-08	2.8138	20-Nov-08	2.1531
2-Apr-08	2.7000	18-Jun-08	2.8025	4-Sep-08	2.8150	21-Nov-08	2.1575
3-Apr-08	2.7275	19-Jun-08	2.8013	5-Sep-08	2.8144	24-Nov-08	2.1688

Appendix 2

3-Month LIBOR

Since 12/6/1984

MAX: 10.6250
 AVG: 5.1803
 ST DEV: 2.2562

Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level	Date	3 Month Libor (11am London) Level
25-Nov-08	2.1963	13-Feb-09	1.2375	4-May-09	1.0069		
26-Nov-08	2.1813	17-Feb-09	1.2456	5-May-09	0.9863		
28-Nov-08	2.2169	18-Feb-09	1.2513	6-May-09	0.9738		
1-Dec-08	2.2200	19-Feb-09	1.2506	7-May-09	0.9563		
2-Dec-08	2.2100	20-Feb-09	1.2488	8-May-09	0.9375		
3-Dec-08	2.2013	23-Feb-09	1.2488	11-May-09	0.9200		
4-Dec-08	2.1925	24-Feb-09	1.2500	12-May-09	0.9056		
5-Dec-08	2.1856	25-Feb-09	1.2563	13-May-09	0.8831		
8-Dec-08	2.1894	26-Feb-09	1.2613	14-May-09	0.8544		
9-Dec-08	2.1638	27-Feb-09	1.2644	15-May-09	0.8256		
10-Dec-08	2.0988	2-Mar-09	1.2663	18-May-09	0.7850		
11-Dec-08	1.9963	3-Mar-09	1.2713	19-May-09	0.7525		
12-Dec-08	1.9213	4-Mar-09	1.2766	20-May-09	0.7163		
15-Dec-08	1.8713	5-Mar-09	1.2838	21-May-09	0.6613		
16-Dec-08	1.8475	6-Mar-09	1.2925	22-May-09	0.6600		
17-Dec-08	1.5775	9-Mar-09	1.3125	26-May-09	0.6638		
18-Dec-08	1.5250	10-Mar-09	1.3313	27-May-09	0.6738		
19-Dec-08	1.4975	11-Mar-09	1.3259	28-May-09	0.6675		
22-Dec-08	1.4663	12-Mar-09	1.3200	29-May-09	0.6563		
23-Dec-08	1.4663	13-Mar-09	1.3156	1-Jun-09	0.6500		
24-Dec-08	1.4675	16-Mar-09	1.3088	2-Jun-09	0.6463		
26-Dec-08	1.4675	17-Mar-09	1.2994	3-Jun-09	0.6369		
29-Dec-08	1.4588	18-Mar-09	1.2875	4-Jun-09	N/A		
30-Dec-08	1.4350	19-Mar-09	1.2269				
31-Dec-08	1.4250	20-Mar-09	1.2228				
2-Jan-09	1.4125	23-Mar-09	1.2222				
5-Jan-09	1.4213	24-Mar-09	1.2263				
6-Jan-09	1.4113	25-Mar-09	1.2275				
7-Jan-09	1.3975	26-Mar-09	1.2319				
8-Jan-09	1.3538	27-Mar-09	1.2200				
9-Jan-09	1.2600	30-Mar-09	1.2075				
12-Jan-09	1.1600	31-Mar-09	1.1919				
13-Jan-09	1.0944	1-Apr-09	1.1769				
14-Jan-09	1.0825	2-Apr-09	1.1659				
15-Jan-09	1.0856	3-Apr-09	1.1609				
16-Jan-09	1.1425	6-Apr-09	1.1569				
20-Jan-09	1.1225	7-Apr-09	1.1494				
21-Jan-09	1.1250	8-Apr-09	1.1388				
22-Jan-09	1.1594	9-Apr-09	1.1313				
23-Jan-09	1.1694	13-Apr-09	1.1313				
26-Jan-09	1.1838	14-Apr-09	1.1219				
27-Jan-09	1.1844	15-Apr-09	1.1125				
28-Jan-09	1.1744	16-Apr-09	1.1069				
29-Jan-09	1.1700	17-Apr-09	1.1019				
30-Jan-09	1.1844	20-Apr-09	1.1006				
2-Feb-09	1.2250	21-Apr-09	1.1000				
3-Feb-09	1.2338	22-Apr-09	1.0994				
4-Feb-09	1.2356	23-Apr-09	1.0919				
5-Feb-09	1.2413	24-Apr-09	1.0725				
6-Feb-09	1.2413	27-Apr-09	1.0538				
9-Feb-09	1.2281	28-Apr-09	1.0394				
10-Feb-09	1.2219	29-Apr-09	1.0275				
11-Feb-09	1.2313	30-Apr-09	1.0163				
12-Feb-09	1.2344	1-May-09	1.0069				