

INTEREST RATES - MARKET

Feb 6	Over night	Day	Change Week	Month	One month	Three month	Six month	One year
US\$ Libor*	0.31000	-0.009	0.089	0.193	0.44875	1.24125	1.74750	2.03625
Euro Libor*	1.12125	0.004	-	-0.993	1.68500	2.02125	2.10750	2.20750
£ Libor*	1.01875	-0.569	-0.538	-0.981	1.50875	2.11625	2.29625	2.44875
Swiss Fr Libor*	0.16333	-0.063	-0.050	-0.120	0.31167	0.51000	0.65000	0.95667
Yen Libor*	0.18375	-0.024	-0.040	-0.116	0.38500	0.65688	0.80563	0.97225
Canada Libor*	1.00000	-	-0.008	-0.625	1.25833	1.50000	1.84000	2.23167
Euro Euribor	-	-	-	-	1.69	2.02	2.11	2.21
Sterling CDs	-	-	-	-	1.48	1.95	2.03	2.48
US\$ CDs	-	-	-	-	0.45	1.30	1.75	2.15
Euro CDs	-	-	-	-	1.50	1.95	2.05	2.15
US o'night repo	0.35	-	-	0.200				
Fed Funds eff	0.23	-0.010	0.040	0.150				
US 3m Bills	0.28	-0.025	0.045	0.195				
SDR int rate	0.65	-	-0.020	-0.170				
EONIA	1.19	-0.010	-0.037	-1.021				
EURONIA	1.08	-0.006	0.014	-0.935				
SONIA	1.00	-0.310	-0.309	-0.563				
LA 7 Day Notice	1.50-1.25							
	Over night		One Week	One months	Three months	Six months	One year	
Interbank £	1.00-0.70		1.10-1.00	1.53-1.43	2.13-2.03	2.30-2.20	2.45-2.35	

*Libor rates come from BBA (see www.bba.org.uk) and are fixed at 11am UK time. Other data sources: US \$, Euro & CDs: dealers; SDR int rate: IMF; EONIA: ECB; EURONIA & SONIA: WMBA. LA 7 days notice: Tradition (UK).