

# MARKET RATES

Feb 9	Over night	Day	Change Week	Month	One month	Three months	Six months	One year
US\$ Libor*	5.29250	-	-	-0.008	5.32000	5.36000	5.39750	5.39625
Euro Libor*	3.55688	+0.012	-0.026	+0.038	3.60700	3.80700	3.93875	4.10000
£ Libor*	5.35750	-0.064	+0.013	+0.008	5.40063	5.58000	5.70063	5.84375
Swiss Fr Libor*	2.06000	-	-0.007	-0.032	2.08583	2.20667	2.32000	2.49917
Yen Libor*	0.38750	-0.003	-0.183	+0.036	0.42500	0.53813	0.60250	0.71125
Canada Libor*	4.23333	-0.002	-0.015	-0.018	4.26250	4.27750	4.30000	4.33000
Euro Euribor	-	-	-	-	3.61	3.81	3.94	4.10
Sterling CDs	-	-	-	-	5.37	5.52	5.69	5.80
US\$ CDs	-	-	-	-	5.27	5.30	5.33	5.34
Euro CDs	-	-	-	-	3.590	3.790	3.915	4.090
US o'night repo	5.21	+0.015	+0.005	-0.020				
Fed Funds eff	5.25	+0.020	-0.040	-0.020				
US 3m Bills	5.02	-0.015	+0.010	+0.060				
SDR int rate	4.09	-	-	-0.020				
EONIA	3.53	-	-0.030	+0.030				
EURONIA	3.5254	-	-0.0378	+0.0074				
SONIA	5.3501	-	+0.0477	+0.0450				
	Over night	One Week	One month	Three months	Six months	One year		
Interbank £	5.38-5.28	5.36-5.28	5.41-5.33	5.59-5.51	5.71-5.65	5.85-5.78		

\*Libor rates come from BBA (see [www.bba.org.uk](http://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.