INTEREST RATES - MARKET

Feb 4	Over night	Day	Change Week	Month	One month	Three month	Six month	One year
US$ Libor*	0.15500	-	-0.004	-0.012	0.19820	0.29550	0.46690	0.77300
Euro Libor*	0.01714	-	0.004	0.004	0.05571	0.15429	0.27500	0.50143
£ Libor*	0.47375	-	-0.003	-0.006	0.49250	0.51125	0.64750	0.98063
Swiss Fr Libor*	0.00100	-0.002	-	0.015	0.00500	0.02400	0.09640	0.27440
Yen Libor*	0.08643	-	-	-0.004	0.12943	0.16714	0.27229	0.47143
Canada Libor*	0.97800	-	0.003	0.016	1.04600	1.21000	1.46600	1.88000
Euro Euribor	-	-	-	-	0.12	0.23	0.38	0.62
Sterling CDs	-	-	-	-	0.62	0.63	0.59	0.92
US$ CDs	-	-	-	-	0.15	0.21	0.31	0.50
Euro CDs	-	-	-	-	0.01	0.05	0.20	0.43
US o'night repo	0.10	-0.100	-0.100	-0.130				
Fed Funds eff	0.14	-0.010	-0.010	-0.030				
US 3m Bills	0.07	-0.005	-0.010	-0.005				
SDR int rate	0.03	-	-	-				
EONIA	0.081	-	0.010	0.015				
EURONIA	0.0045	0.001	-0.003	0.001				
RONIA	0.3849	-0.027	-0.062	-0.067				
SONIA	0.4136	0.004	0.010	-0.013				
LA 7 Day Notice	0.31-0.26							

	Over night	One Week	One months	Three months	Six months	One year
Interbank £	0.49-0.31	0.50-0.40	0.53-0.43	0.62-0.52	0.88-0.78	1.09-0.99

*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, RONIA & SONIA: WMBA. LA 7 days notice: Tradition (UK).