

INTEREST RATES - MARKET

Jan 30	Over night	Day	Change Week	Month	One month	Three month	Six month	One year
US\$ Libor*	0.13950	-0.002	-0.005	-0.010	0.26775	0.54685	0.78150	1.09745
Euro Libor*	0.28286	-	-0.001	-0.067	0.66071	1.06514	1.38286	1.73786
£ Libor*	0.57438	0.000	-0.001	-0.006	0.76850	1.08300	1.39344	1.89331
Swiss Fr Libor*	0.03500	0.002	0.007	0.007	0.04250	0.07000	0.11917	0.33950
Yen Libor*	0.10714	-0.003	-0.003	-0.003	0.14429	0.19571	0.33571	0.55429
Canada Libor*	1.02200	-0.002	0.008	-0.004	1.19000	1.38200	1.53500	1.87000
Euro Euribor	-	-	-	-	0.72	1.13	1.43	1.76
Sterling CDs	-	-	-	-	0.67	1.09	1.47	1.98
US\$ CDs	-	-	-	-	0.24	0.56	0.81	1.30
Euro CDs	-	-	-	-	0.95	1.25	1.45	1.80
US o'night repo	0.16	-0.010	-0.070	0.040				
Fed Funds eff	0.09	0.010	-0.010	0.020				
US 3m Bills	0.05	-0.005	0.005	0.030				
SDR int rate	0.14	0.020	0.040	0.030				
EONIA	0.379	-	-0.015	-0.020				
EURONIA	0.2017	0.003	-0.007	-0.022				
RONIA	0.4742	-0.026	0.038	0.154				
SONIA	0.5252	0.007	0.017	0.024				
LA 7 Day Notice	0.35-0.30							
	Over night		One Week	One months	Three months	Six months	One year	
Interbank £	0.60-0.40		0.58-0.48	0.68-0.60	1.05-0.97	1.43-1.35	1.94-1.86	

*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).