

|                       | WIBID<br>ON | WIBOR<br>ON | WIBID<br>TN | WIBOR<br>TN | WIBID<br>SW | WIBOR<br>SW | WIBID<br>2W | WIBOR<br>2W | WIBID<br>1M | WIBOR<br>1M | WIBID<br>3M | WIBOR<br>3M | WIBID<br>6M | WIBOR<br>6M | WIBID<br>9M | WIBOR<br>9M | WIBID<br>1Y | WIBOR<br>1Y |
|-----------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| <b>January 2001</b>   | 19.26       | 19.94       | 19.30       | 19.87       | 19.19       | 19.50       | -           | -           | 19.19       | 19.43       | 18.62       | 18.96       | 18.03       | 18.43       | -           | -           | 17.60       | 18.05       |
| <b>February 2001</b>  | 19.03       | 20.24       | 19.13       | 20.00       | 19.03       | 19.48       | -           | -           | 19.05       | 19.33       | 18.29       | 18.60       | 17.72       | 18.05       | -           | -           | 17.27       | 17.64       |
| <b>March 2001</b>     | 18.33       | 19.41       | 18.50       | 19.44       | 18.22       | 18.66       | -           | -           | 18.12       | 18.37       | 17.66       | 18.01       | 17.22       | 17.56       | -           | -           | 16.78       | 17.16       |
| <b>April 2001</b>     | 17.58       | 18.45       | 17.58       | 18.45       | 17.32       | 17.77       | -           | -           | 17.18       | 17.43       | 16.85       | 17.16       | 16.22       | 16.56       | -           | -           | 15.80       | 16.17       |
| <b>May 2001</b>       | 17.28       | 17.97       | 17.38       | 18.03       | 17.32       | 17.76       | -           | -           | 17.25       | 17.50       | 16.86       | 17.23       | 16.22       | 16.59       | -           | -           | 15.73       | 16.13       |
| <b>June 2001</b>      | 16.73       | 17.60       | 17.11       | 17.89       | 17.10       | 17.65       | -           | -           | 17.03       | 17.37       | 16.51       | 16.87       | 15.92       | 16.33       | -           | -           | 15.45       | 15.88       |
| <b>July 2001</b>      | 13.96       | 15.57       | 15.11       | 16.04       | 15.71       | 16.24       | -           | -           | 15.77       | 16.14       | 15.59       | 16.02       | 15.29       | 15.71       | -           | -           | 15.07       | 15.51       |
| <b>August 2001</b>    | 15.98       | 17.07       | 15.96       | 17.32       | 15.44       | 16.15       | -           | -           | 15.32       | 15.72       | 14.92       | 15.35       | 14.61       | 15.05       | -           | -           | 14.40       | 14.86       |
| <b>September 2001</b> | 13.52       | 15.37       | 14.21       | 16.03       | 14.58       | 15.36       | -           | -           | 14.52       | 14.95       | 14.25       | 14.71       | 13.82       | 14.31       | -           | -           | 13.53       | 14.05       |
| <b>October 2001</b>   | 15.29       | 16.88       | 15.27       | 17.24       | 14.72       | 16.04       | -           | -           | 14.33       | 14.79       | 13.53       | 14.02       | 12.72       | 13.24       | -           | -           | 12.21       | 12.75       |
| <b>November 2001</b>  | 13.10       | 15.34       | 14.28       | 16.23       | 14.18       | 15.91       | -           | -           | 14.05       | 14.54       | 13.38       | 13.86       | 12.36       | 12.89       | -           | -           | 11.34       | 11.90       |
| <b>December 2001</b>  | 9.88        | 11.92       | 10.77       | 12.67       | 11.28       | 12.84       | -           | -           | 11.98       | 12.48       | 11.79       | 12.29       | 11.20       | 11.75       | -           | -           | 10.41       | 11.00       |
| <b>Average</b>        | 15.83       | 17.15       | 16.22       | 17.43       | 16.17       | 16.95       | -           | -           | 16.15       | 16.50       | 15.69       | 16.09       | 15.11       | 15.54       | -           | -           | 14.63       | 15.09       |