

30 January 2012

	CURRENT	ONE WEEK AGO	CHANGE OVER LAST WEEK basis points	FOUR WEEKS AGO	SIX MONTHS AGO	ONE YEAR AGO
Repo Rate	0.50%	0.50%	0	0.50%	0.50%	0.50%
1 MONTH LIBOR	0.77%	0.78%	-1	0.77%	0.63%	0.60%
3 MONTH LIBOR	1.08%	1.09%	-1	1.08%	0.83%	0.79%
6 MONTH LIBOR	1.39%	1.39%	0	1.38%	1.12%	1.10%
1 YEAR LIBOR	1.89%	1.89%	0	1.87%	1.59%	1.56%
2 YEAR SWAP	1.25%	1.29%	-4	1.39%	1.30%	1.98%
3 YEAR SWAP	1.27%	1.36%	-9	1.43%	1.52%	2.50%
5 YEAR SWAP	1.50%	1.64%	-14	1.64%	2.08%	3.22%
7 YEAR SWAP	1.84%	2.00%	-16	1.94%	2.58%	3.65%
10 YEAR SWAP	2.29%	2.46%	-17	2.36%	3.12%	4.02%
TREASURY 8% 2021	1.84%	2.02%	-18	1.89%	3.06%	3.92%
TREASURY 6% 2028	2.55%	2.70%	-15	2.59%	3.68%	4.36%
TREASURY 4.25% 2032	2.84%	2.96%	-12	2.86%	3.89%	4.50%

