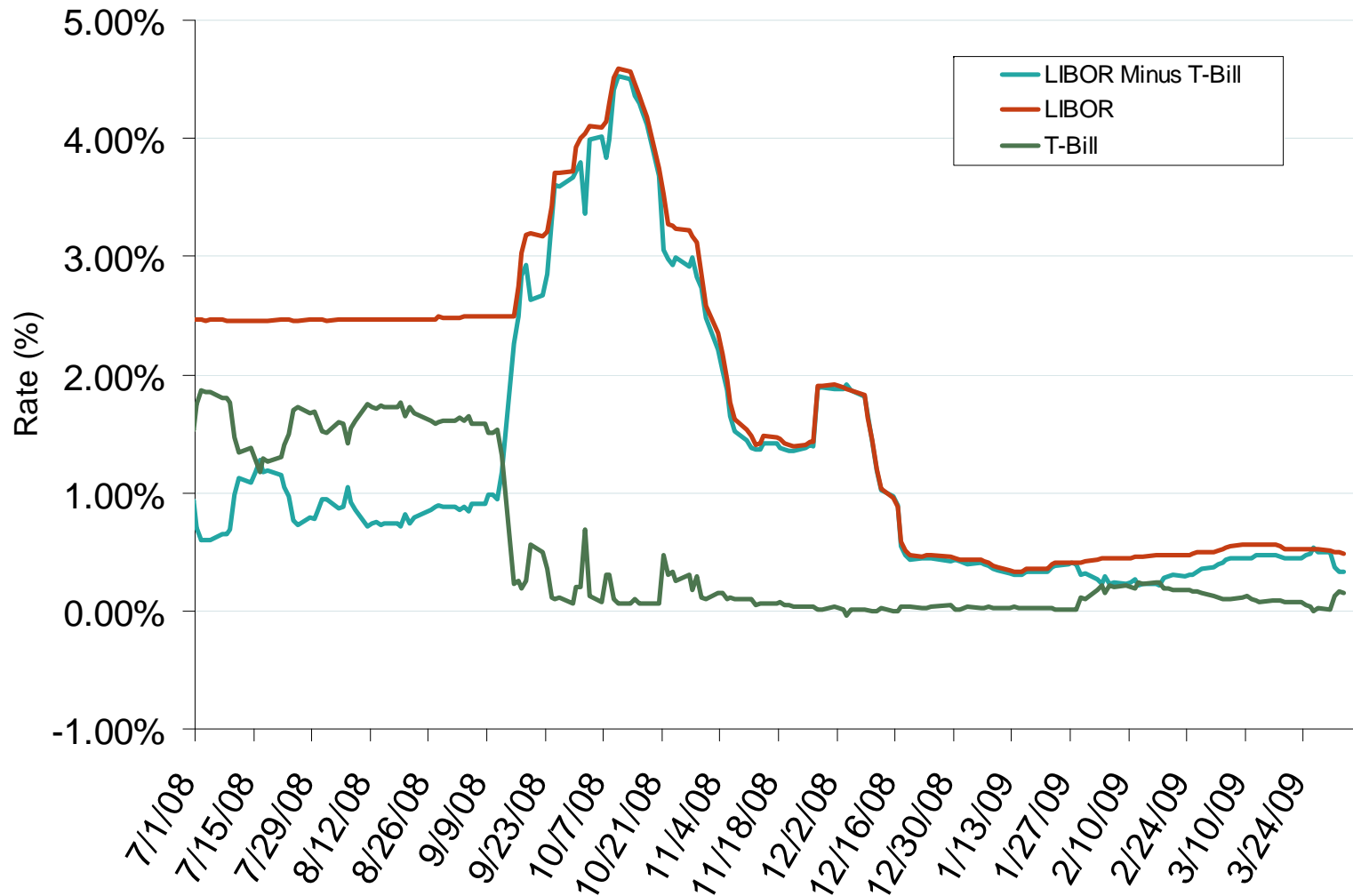


One Month LIBOR and One Month US Treasury Bill Rates



Source: Derived from Bloomberg data.