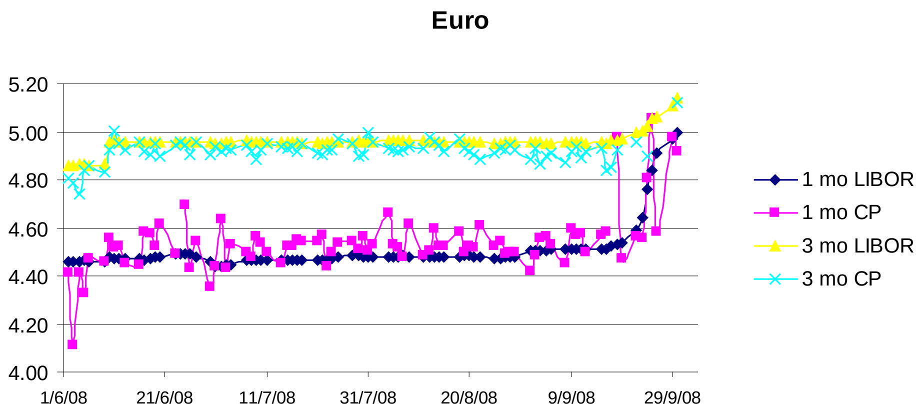
DAILY INDICES (A1/P1/F1 or better, ex-sovereign/Supra)

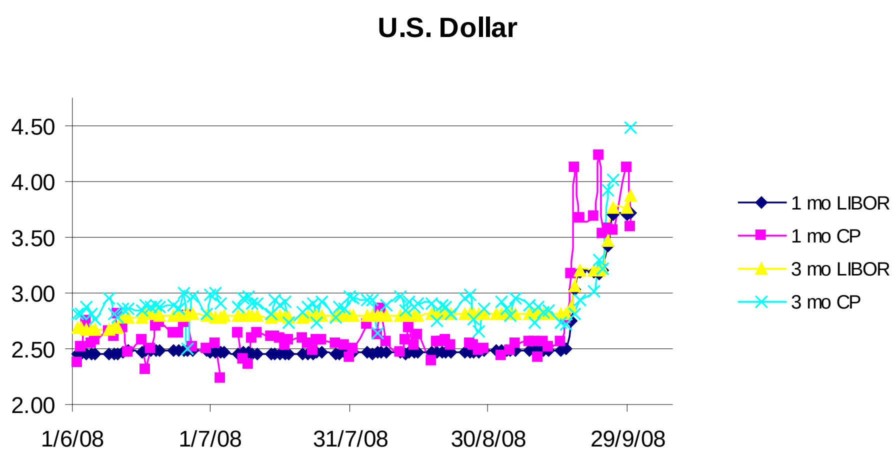
June - September 2008



Avg ECP Spread to LIBOR

1 mo: 3 bps

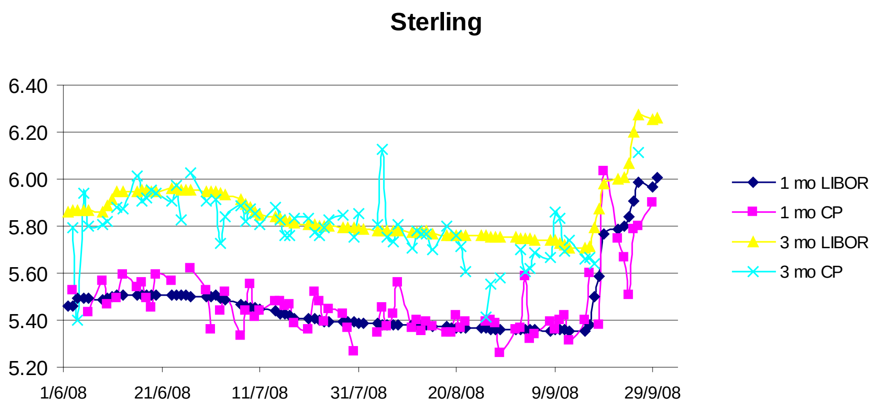
3 mo: -3 bps



Avg ECP Sread to LIBOR

1 mo: 14 bps

3 mo: 7 bps



Avg ECP Spread to LIBOR

1 mo: 1 bps

3 mo: -4 bps