

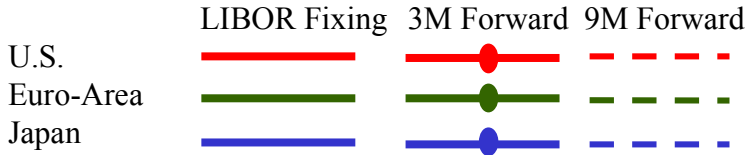
**Appendix 1: Materials used by Mr. Kos**

August 13, 2002

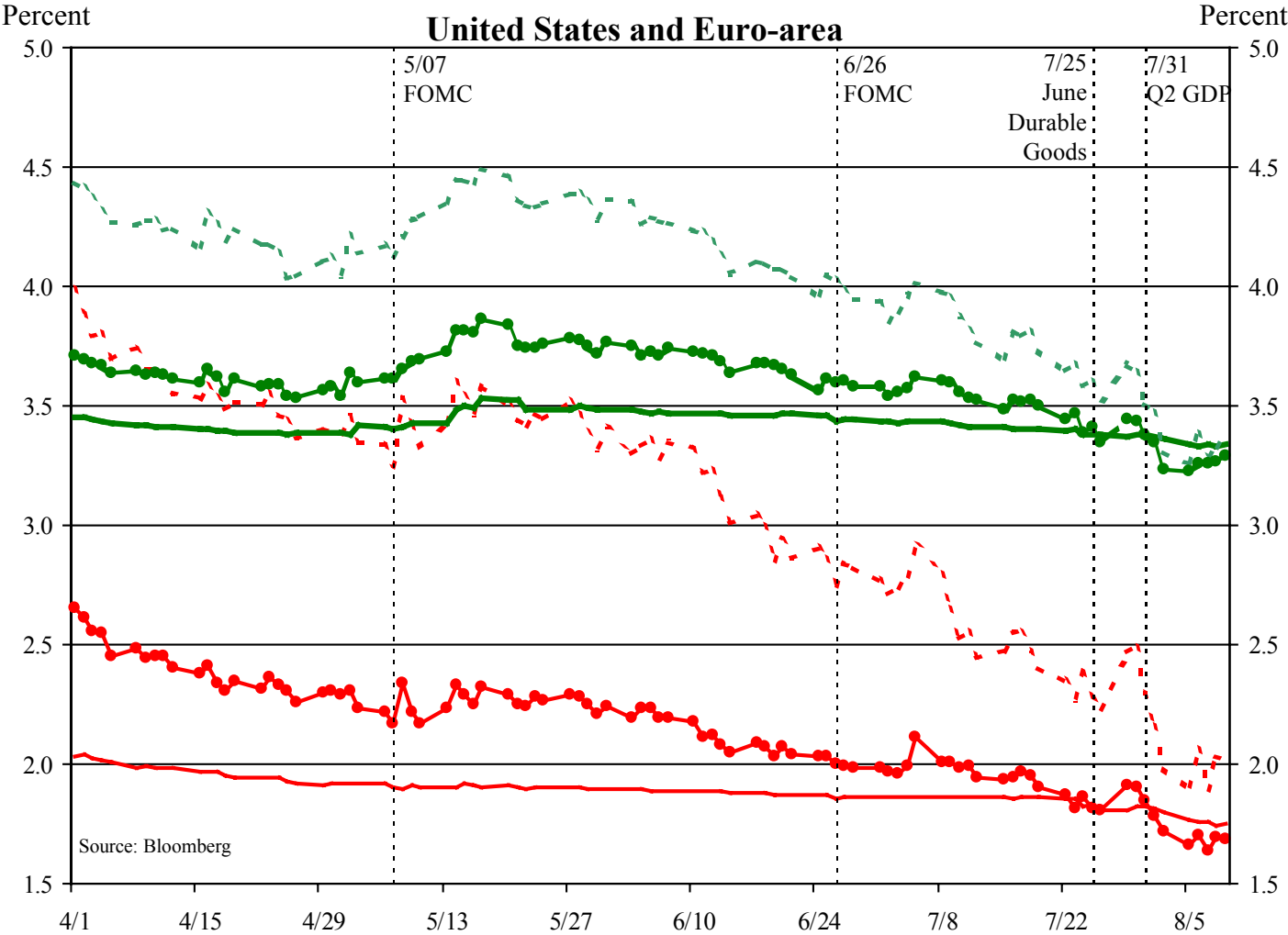
# Current Deposit Rates and Rates Implied by Traded Forward Rate Agreements

89 of 92

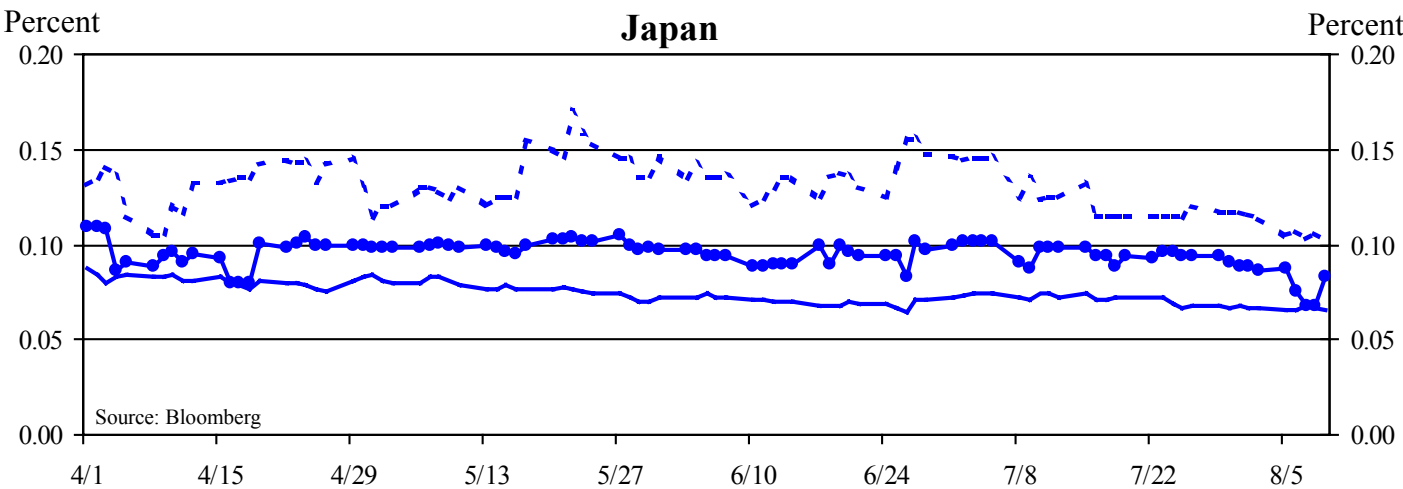
April 01, 2002 - August 9, 2002



## United States and Euro-area



## Japan



August 13, 2002

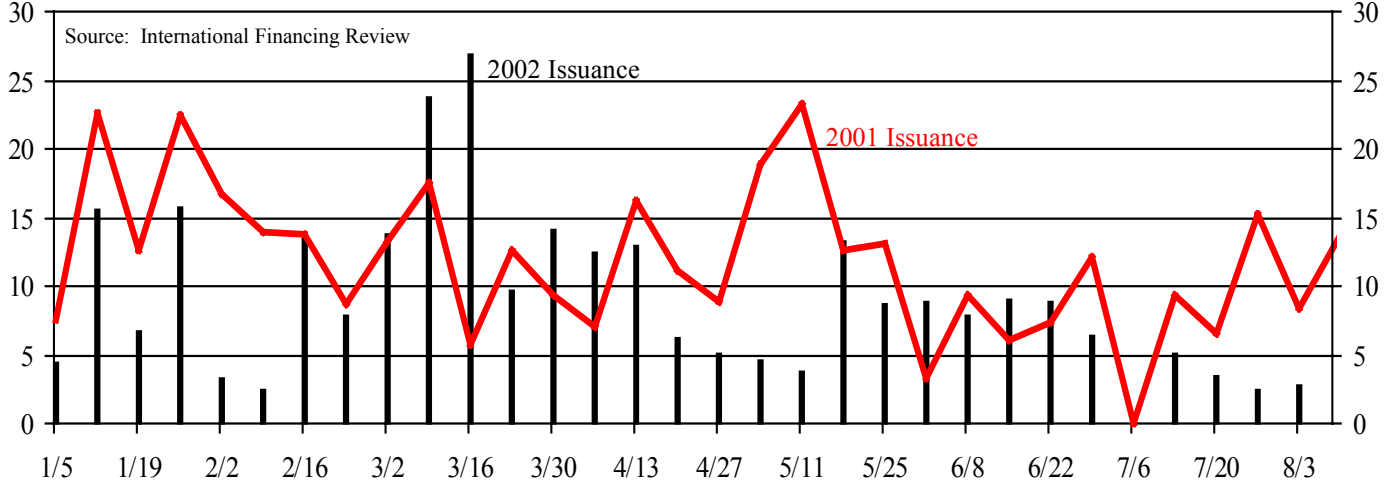
90 of 92

### Weekly Investment-Grade Corporate Bond Issuance

2001 and 2002 Year-to-Date

USD Billions

USD Billions

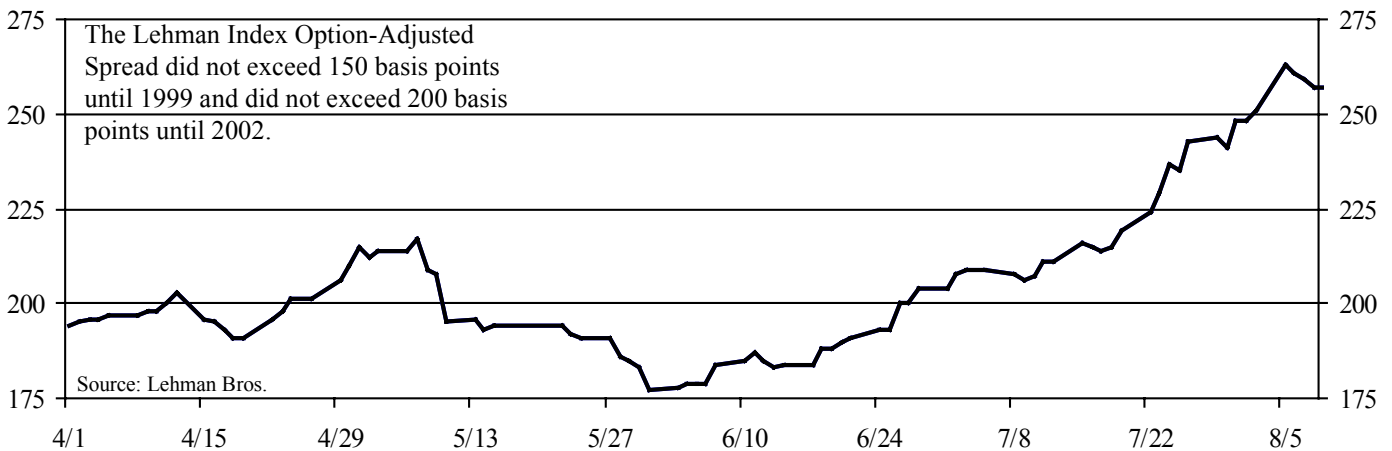


### Investment-Grade Spreads over Treasuries

April 01, 2002 - August 9, 2002

Basis Points

Basis Points



### Corporate Debt

Spreads over Treasuries

July 23, 2002 - August 9, 2002

Corporate Debt Bid/Ask Spreads

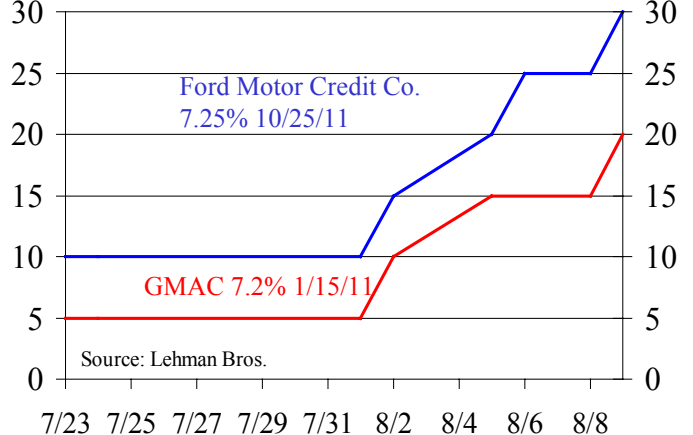
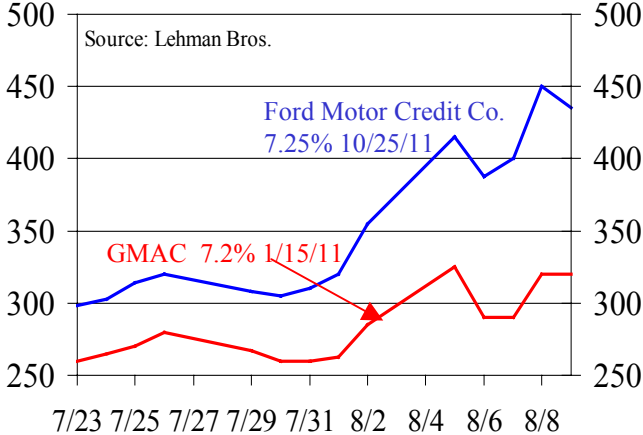
July 23, 2002 - August 9, 2002

Basis Points

Basis Points

Basis Points

Basis Points

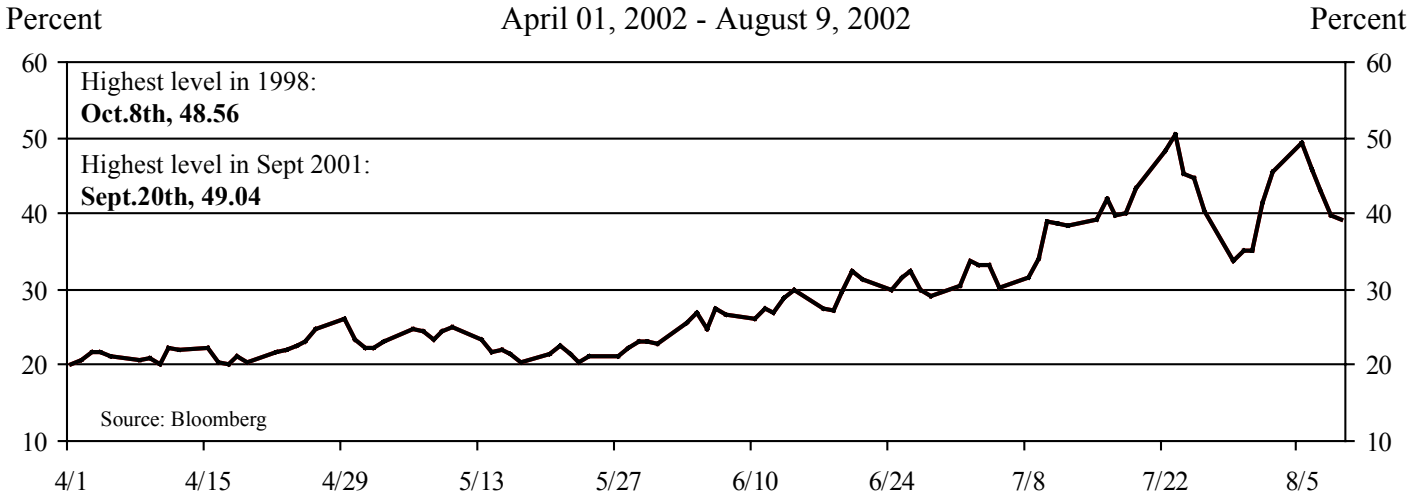


August 13, 2002

91 of 92

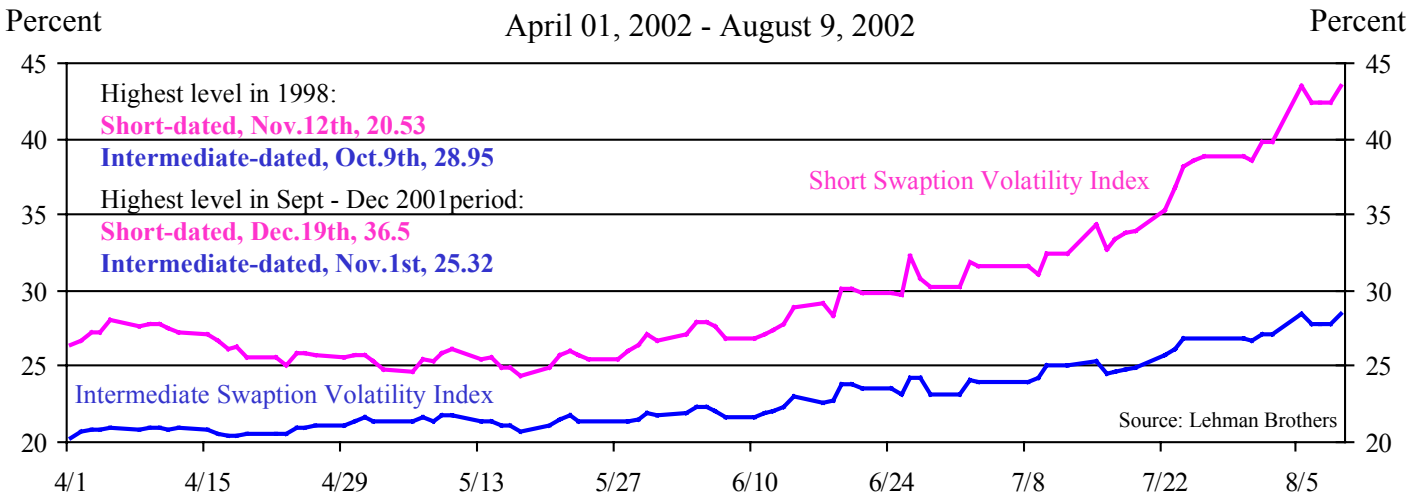
### Implied Volatility on the S&P 100 (VIX Index)

April 01, 2002 - August 9, 2002



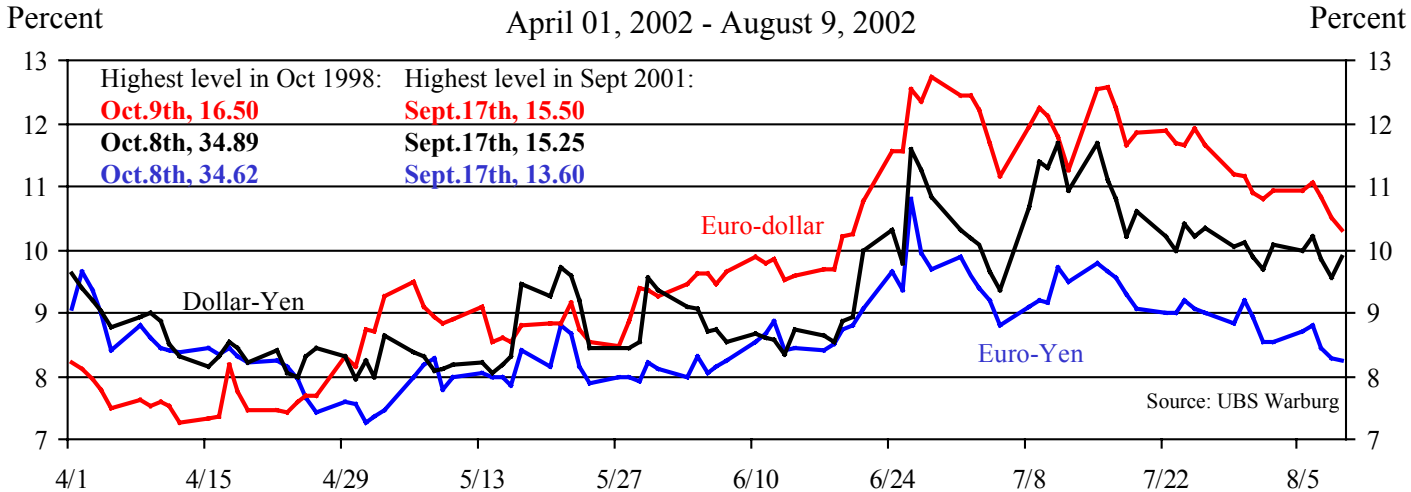
### Short- and Intermediate Swaption Volatility Index

April 01, 2002 - August 9, 2002



### G-3 Currency 1-Month Option-Implied Volatility

April 01, 2002 - August 9, 2002

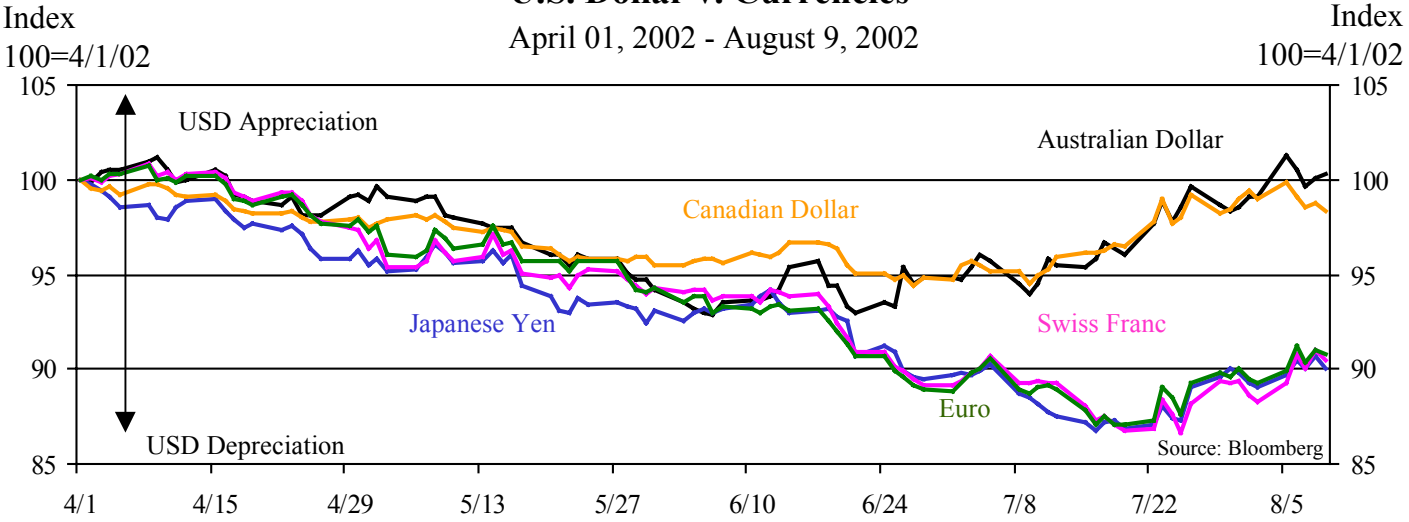


August 13, 2002

92 of 92

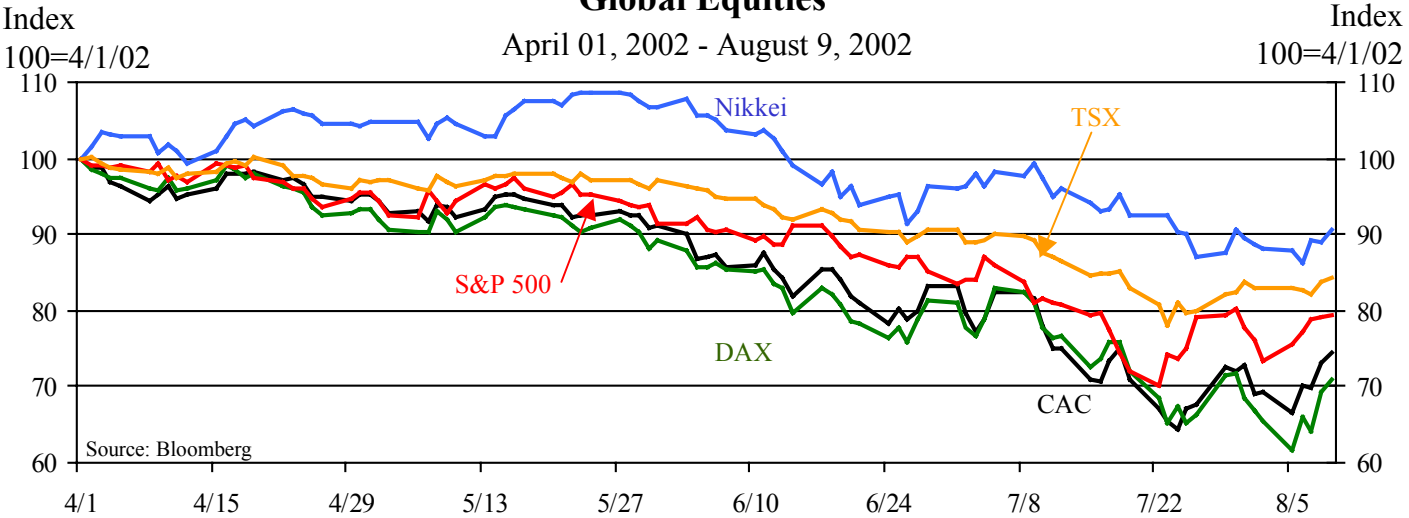
### U.S. Dollar v. Currencies

April 01, 2002 - August 9, 2002



### Global Equities

April 01, 2002 - August 9, 2002



### Global Government Yield Curves (10-year minus 2-year)

April 01, 2002 - August 9, 2002

