THE CORPORATION
for INTEREST RATE MANAGEMENT

Interest Rate Indications

For EXCLUSIVE USE by clients of The Corporation for Interest Rate Management

Monday, April 5, 2010

LIBOR Caps (basis points upfront — not per annum) *								LIBOR Caps Starting in 1 Year *			
Strike	1-Year	2-Year	3-Year	4-Year	5-Year	7-Year	10-Year	1-Year	2-Year	3-Year	4-Year
1.50%	10.7	101	281	533	826	1,439	2,320	90	271	523	815
1.75%	8.7	88	253	486	758	1,334	2,168	80	244	477	750
2.00%	7.5	77	226	440	693	1,231	2,017	70	218	433	686
2.25%	6.5	68	202	399	634	1,135	1,875	61	196	393	627
2.50%	5.8	59	180	360	576	1,041	1,735	54	174	355	571
2.75%	5.1	52	160	325	523	953	1,602	47	155	320	518
3.00%	4.6	45	142	292	473	868	1,471	41	137	287	468
3.50%	3.7	35	112	235	385	713	1,229	32	109	231	381
4.00%	3.1	28	89	187	308	575	1,007	24	86	184	305
5.00%	2.2	17	57	121	199	369	659	15	55	119	197
6.00%	2.0	10	38	84	136	246	452	8	36	82	134

** 1-month LIBOR index; theoretical mid-market values;* ***generally subject to a minimum fixed charge****; premium payable in 2 business days*

Yield Curves — LIBOR / Treasury / Swaps						
			Swap (Actual/360)		Cap Premiums at:	
Term	LIBOR	U.S. Treasury Yields	Monthly Payments ***	Quarterly Payments **	Swap Rate	Swap Rate + 1.00%
o/n	London Holiday					
1-week						
1-month		0.155%				
2-month						
3-month		0.165%				
6-month		0.261%				
9-month						
12-month		0.433%	0.56%	0.60%		
2-year		1.158%	1.25%	1.31%	111	68
3-year		1.732%	1.87%	1.94%	239	151
4-Year			2.39%	2.46%	377	246
5-year		2.729%	2.81%	2.89%	510	334
7-year		3.449%	3.39%	3.46%	744	484
10-year		3.996%	3.89%	3.95%	1,052	689
30-Year		4.830%	4.55%	4.59%	Available upon request	

****** 1-month LIBOR index***

*** 3-month LIBOR index*

Other Data			
Fed Funds (Target)			0.00% to 0.25%
Fed Funds (Effective)			0.25%
Primary Credit Rate			0.75%
Prime Rate			3.25%
FNMA Discount Notes (3 mos)			0.17%
3-Month LIBOR FRAs			
1 mo fwd	0.32%	6 mos fwd	0.69%
2 mos fwd	0.37%	9 mos fwd	1.03%
3 mos fwd	0.42%	12 mos fwd	1.43%
Forward 3-Month LIBOR (Eurodollar Futures)			
	2010	2011	2012
Q1		0.94%	2.51%
Q2		1.35%	2.82%
Q3	0.38%	1.76%	3.12%
Q4	0.60%	2.14%	3.40%

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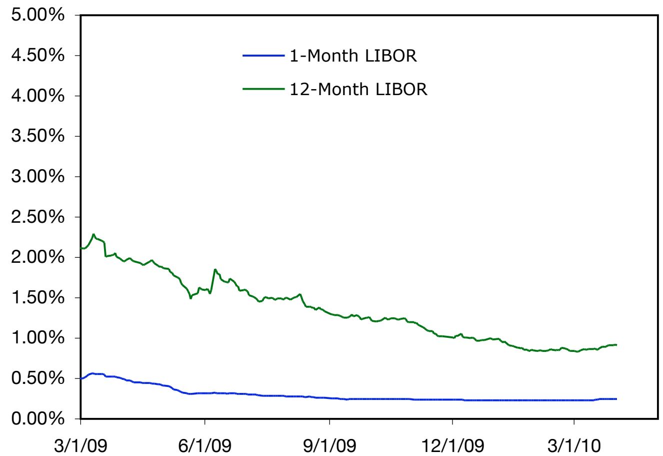
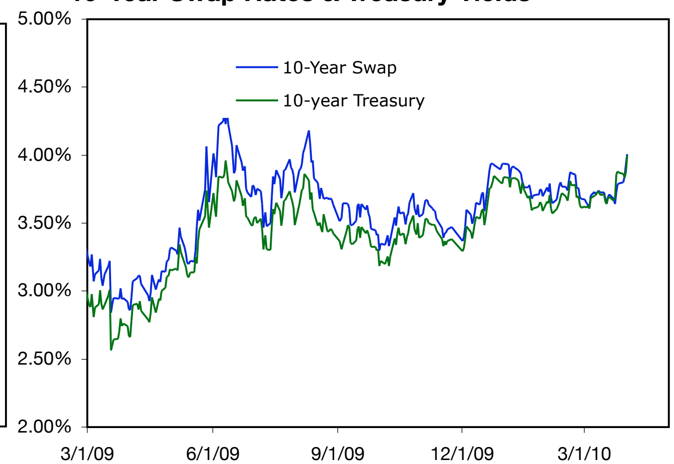
Historical Daily Interest Rates for the Past 12 Months

LIBOR



10-Year Swap Rates & Treasury Yields



Economic News — 2-Week Outlook

Monday	Tuesday	Wednesday	Thursday	Friday
5 ISM Services (Mar) Auction 13-Week Bill Auction 26-Week Bill Auction 10-Year TIPS **Easter Monday** **London Holiday**	**6** Auction 4-Week Bill Auction 52-Week Bill Auction 3-Year Bill	**7** Consumer Credit (Feb) Auction 10-Year Bill	**8** Weekly Unemployment Claims Auction 30-Year Bill	**9** Wholesale Inventories (Feb)
12 Treasury Budget (Mar)	**13** Export Prices (Excl. Ag. - Mar) Import Prices (Excl. Oil - Mar) Trade Balance (Feb)	**14** Core CPI (Mar) CPI (Mar) Retail Sales (Mar) Retail Sales (Excl. Auto - Mar) Business Inventories (Feb) Beige Book (Apr) Crude Inventories	**15** Weekly Unemployment Claims Capacity Utilization (Mar) Industrial Production (Mar) Philadelphia Fed (Apr)	**16** Building Permits (Mar) Housing Starts (Mar) Michigan Sentiment (Apr)