THE CORPORATION
for INTEREST RATE MANAGEMENT

Interest Rate Indications

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

Monday, May 3, 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%	13.6	87	242	461	730	1,309	2,150	74	229	448	717
1.75%	11.2	76	216	419	669	1,212	2,008	65	205	407	658
2.00%	9.7	66	192	378	610	1,117	1,865	56	182	368	600
2.25%	8.5	57	170	341	555	1,029	1,732	49	162	333	547
2.50%	7.4	49	150	306	503	942	1,600	42	142	298	496
2.75%	6.6	43	132	274	455	862	1,478	36	126	267	449
3.00%	5.8	37	116	244	409	785	1,358	31	110	238	404
3.50%	4.7	29	90	191	327	643	1,131	24	85	187	322
4.00%	3.8	22	69	149	257	515	925	18	65	146	253
5.00%	2.5	13	43	96	166	338	625	10	40	93	164
6.00%	2.2	7	27	64	111	228	433	5	25	62	109

** 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		0.139%				
2-month						
3-month		0.165%				
6-month		0.241%				
9-month						
12-month		0.384%	0.60%	0.67%		
2-year		0.998%	1.13%	1.23%	100	61
3-year		1.531%	1.67%	1.76%	224	138
4-Year			2.13%	2.22%	359	229
5-year		2.464%	2.53%	2.62%	496	322
7-year		3.158%	3.09%	3.18%	757	495
10-year		3.698%	3.56%	3.63%	1,105	743
30-Year		4.549%	4.19%	4.24%	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)	

3-Month LIBOR FRAs			
1 mo fwd	0.45%	6 mos fwd	0.77%
2 mos fwd	0.51%	9 mos fwd	1.04%
3 mos fwd	0.57%	12 mos fwd	1.32%

Forward 3-Month LIBOR (Eurodollar Futures)			
	2010	2011	2012
Q1		0.87%	2.11%
Q2		1.16%	2.39%
Q3	0.47%	1.48%	2.67%
Q4	0.64%	1.80%	2.93%

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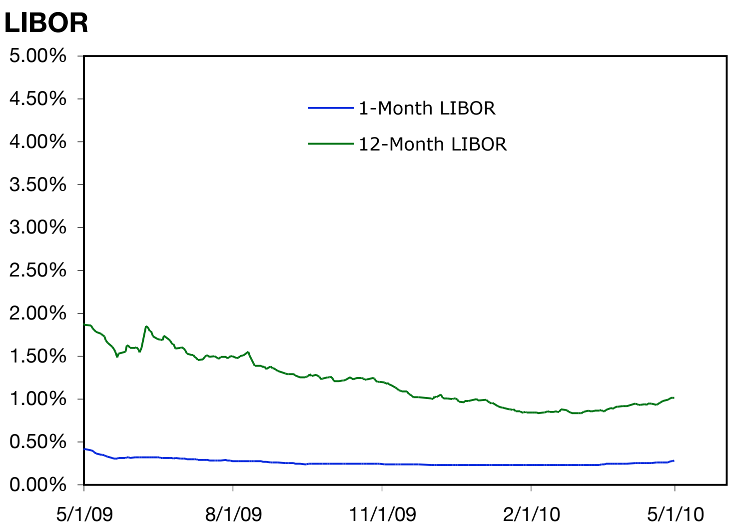
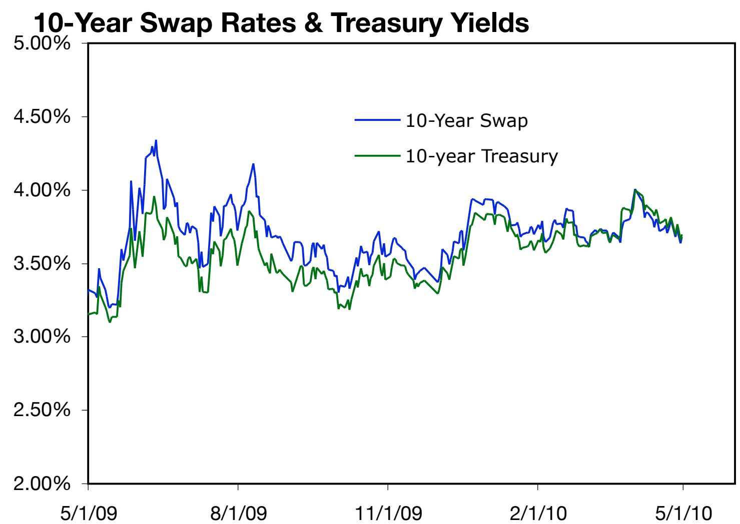
Historical Daily Interest Rates for the Past 12 Months





Economic News — 2-Week Outlook

Monday	Tuesday	Wednesday	Thursday	Friday
May 3, 2010 Personal Income (Mar) Personal Spending (Mar) Construction Spending (Mar) ISM Index (Apr) Auto Sales (Apr) Truck Sales (Apr) Auction 13-Week Bill Auction 26-Week Bill **London Holiday**	**4** Factory Orders (Mar) Auction 4-Week Bill Auction 52-Week Bill	**5** ISM Services (Apr) Crude Inventories	**6** Weekly Unemployment Claims Productivity - Prel. (Q1)	**7** Average Workweek (Apr) Hourly Earnings (Apr) Non-Farm Payrolls (Apr) Unemployment Rate (Apr) Consumer Credit (Mar)
10 Auction 13-Week Bill Auction 26-Week Bill	**11** Wholesale Inventories (Mar) Auction 4-Week Bill Auction 3-Year Note	**12** Trade Balance (Mar) Treasury Budget (Apr) Crude Inventories Auction 10-Year Note	**13** Weekly Unemployment Claims Export Prices (Excl. Ag. - Apr) Import Prices (Excl. Oil - Apr) Auction 30-Year Bond	**14** Retail Sales (Apr) Retail Sales (Excl. Auto - Apr) Capacity Utilization (Apr) Industrial Production (Apr) Michigan Sentiment (May) Business Inventories (Mar)