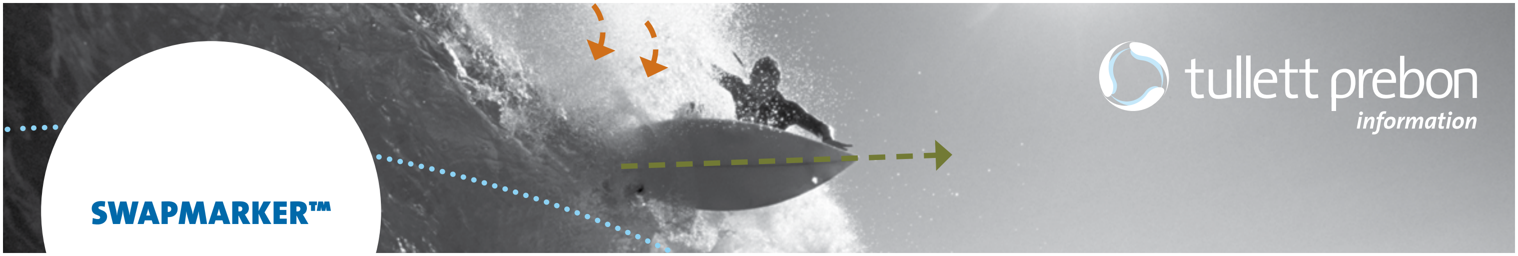
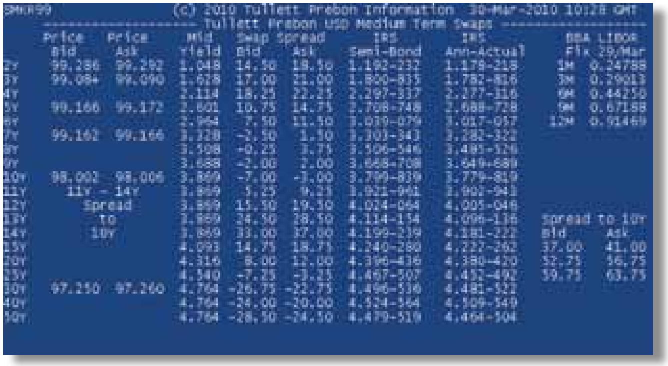


SWAPMARKER™

ONE OF THE MOST WIDELY USED REAL-TIME PRICE REFERENCES FOR GLOBAL INTEREST RATE DERIVATIVES AND CURRENCY SWAPS. SWAPMARKER PROVIDES THE PREMIUM REAL-TIME CAPITAL MARKETS DATA FROM TULLETT PREBON'S AWARD WINNING BROKING DESKS. SWAPMARKER IS THE ORIGINAL SWAP PRICING SERVICE – IT HAS BEEN THE BENCHMARK FOR OVER 15 YEARS.

SwapMarker historical data and technical analysis via Bloomberg Professional®



SMKR99 (c) 2010 Tullett Prebon Information 30-Mar-2010 10:28 GMT
Tullett Prebon USD Medium Term Swaps

	Price Bid	Price Ask	Mid Yield	Swap Spread Bid	Swap Spread Ask	IRS Semi-Bond	IRS Ann-Actual	BBA LIBOR Fix 29/Mar	
2Y	99.286	99.292	1.048	14.50	18.50	1.192-232	1.179-218	1M	0.24788
3Y	99.084	99.090	1.628	17.00	21.00	1.800-835	1.782-816	3M	0.29013
4Y			2.114	18.25	22.25	2.297-337	2.277-116	6M	0.44250
5Y	99.166	99.172	2.601	10.75	14.75	2.708-748	2.688-728	9M	0.67188
6Y			2.964	7.50	11.50	3.039-079	3.017-057	12M	0.91469
7Y	99.162	99.166	3.328	-2.50	1.50	3.303-343	3.282-322		
8Y			3.508	-0.25	3.75	3.506-546	3.485-526		
9Y			3.688	-2.00	2.00	3.668-708	3.649-689		
10Y	98.002	98.006	3.869	-7.00	-3.00	3.799-839	3.779-819		
11Y	11Y - 14Y		3.869	5.25	9.25	3.921-961	3.902-943		
12Y	Spread		3.869	15.50	19.50	4.024-064	4.005-046		
13Y	to		3.869	24.50	28.50	4.114-154	4.096-136	Spread to 10Y	
14Y	10Y		3.869	33.00	37.00	4.199-239	4.181-222	Bid	Ask
15Y			4.093	14.75	18.75	4.240-280	4.222-262	37.00	41.00
20Y			4.316	8.00	12.00	4.396-436	4.380-420	52.75	56.75
25Y			4.540	-7.25	-3.25	4.467-507	4.432-492	59.75	63.75
30Y	97.250	97.260	4.764	-26.75	-22.75	4.496-536	4.481-522		
40Y			4.764	-24.00	-20.00	4.524-564	4.509-549		
50Y			4.764	-28.50	-24.50	4.479-519	4.464-504		

SwapMarker page SMKR99 as seen on a Thomson Reuters Terminal

- SwapMarker provides coverage on more currencies, swap classes and maturities than any other service.
- SwapMarker contains over 5000 logical records as well as more than 100 intuitive page displays.
- SwapMarker features the most comprehensive swaps fixings available for precise independent mark-to-market requirements.
- SwapMarker is the most widely distributed swap pricing service, available to you over more distribution channels than any other service.
- SwapMarker offers the most diverse sources of benchmark treasury information including live treasury prices from Tullett Prebon.

SWAPMARKER™

ISDA®, the industry standard for derivative contracts, trusts Tullett Prebon's prices. SwapMarker has been accepted by ISDA® as a reference source for USD, EUR, CAD and AUD interest rate swap contracts.

The vast majority of OTC derivatives today are completed using standardised ISDA® documentation.
The following SwapMarker pages are listed as reference sources in the most recent ISDA® definitions documentation:

SMKR99	Live – USD Medium Term Interest Rate Swaps and Treasuries
SMKR10	Live – EUR Medium Term Interest Rate Swaps
SMKR15	10am and 11am EUR Swap Fixings
SMKR19	EUR Composite Fixing Page
SMKR60	Live – AUD Medium Term Interest Rate Swaps
SMKR89	Live – CAD Medium Term Interest Rate Swaps

Tullett Prebon – trusted by ISDA®, and by clients around the world to deliver consistent, independent and impartial pricing.

NORTH AMERICAN COVERAGE

- The definitive real-time reference for USD and CAD Medium Term Swaps
- Daily multi-time zone Swap Fixings for mark-to-market
- Comprehensive matrix of USD and CAD at-the-money swaption volatilities, strikes and premiums
- USD and CAD Caps and Floors
- USD and CAD Overnight Index Swaps
- USD and CAD FRAs
- USD IMM-dated Swaps
- LIBOR Fixings
- USD and CAD Basis Swaps
- USD MUNI Swaps
- USD and CAD FRA/OIS Spreads

EUROPEAN COVERAGE

- Major European currencies: EUR, GBP, CHF, DKK, SEK and NOK
- Medium Term Interest Rate Swaps
- Overnight Index Swaps
- Forward Rate Agreements
- Basis Swaps
- Asset Swaps
- Daily multi-time zone Swap Fixings or mark-to-market
- At-the-money swaption volatilities, strikes and premiums
- Interest Rate Caps and Floors
- LIBOR Fixings

ASIAN COVERAGE

- Major Asian currencies: JPY, AUD, HKD, SGD and NZD
- JPY coverage from Tullett Prebon and Totan
- Medium Term Interest Rate Swaps
- Overnight Index Swaps
- Forward Rate Agreements
- Daily multi-time zone fixings for mark-to-market
- At-the-money swaption volatilities, strikes and premiums, Caps and Floors