

## **Parallel-Shift Sensitivity Analysis for HLB-Option and Knockout Advances**

The Federal Home Loan Bank of Boston (Bank) is providing estimated valuations of the specific HLB-Option and Knockout advances set forth below for members' information and convenience only. The estimated valuations are generated by models obtained from external sources which are used for the Bank's own asset/liability management purposes. The models include the use of specific assumptions, for example, market volatility and discount curve adjusted for the Bank's spread, to estimate the value of the advance. The valuations represent theoretical market values only and should not be construed as a liquidation price for the HLB-Option or Knockout advance.

It is expressly understood that in providing this valuation information to members, the Bank is not performing any advisory service. The valuations are being provided without representation or warranty and the member shall be solely responsible for any decision it makes or actions it takes based on the valuations provided. It is recommended that institutions maintain independent capabilities to value their asset/liability positions, including HLB-Option and Knockout advances.

The table depicts valuation estimates resulting from immediate parallel interest-rate movements of plus/minus 400 basis points in 100 basis point increments. In order to rule out negative interest rates, our model applies an effective floor of plus ten basis points to the yield curve for all down-rate scenarios. As a result, large down-rate shocks will reflect valuation at the floor rate of ten basis points in place of any negative interest rates that would otherwise be produced by the indicated basis point shocks. Please note that the valuation estimates are from the Federal Home Loan Bank of Boston's perspective. Since the advance is held by the member as a liability, positive price changes in the table correspond to the advance having a negative impact on the member's estimated market value of portfolio equity (and vice versa). The theoretical argument follows that as interest rates rise, the value of the advance to the Bank falls. In the case of an HLB-Option advance, the Bank would be likely to exercise its option to cancel the advance as the value falls below 100. In the case of a Knockout advance, the Bank would automatically terminate the advance on any specified cancellation date if LIBOR is equal to or greater than a predetermined "strike rate" four London Business days prior to the scheduled cancellation date. In either case, the member's cost to prepay the advance increases as interest rates fall.

To identify your advance, locate the appropriate maturity date and then verify the coupon rate. The report is sorted in ascending order by start date, followed by coupon. Once the appropriate structure is determined, read across to view the sensitivity analysis that has been performed on the advance.

If you have any questions or would like further explanation of this analysis, contact the Money Desk at 1-800-357-3452.

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
2/27/1997	2/27/2012	3/1/2010	6.5800	113.8360	113.8360	112.9460	110.7910	108.6900	106.7110	104.9090	103.3280
4/8/1998	4/8/2013	4/8/2010	5.4900	117.7350	117.4450	114.2300	111.0890	108.2580	105.8190	103.7870	102.1780
8/19/1998	8/19/2013	2/19/2010	5.4900	119.7630	118.8710	115.2430	111.8060	108.7490	106.1420	103.9890	102.2910
8/19/1998	8/19/2013	2/19/2010	5.4900	119.7630	118.8710	115.2430	111.8060	108.7490	106.1420	103.9890	102.2910
8/25/1998	8/19/2013	4/26/2010	5.4900	119.7630	118.8710	115.2440	111.8050	108.7480	106.1410	103.9850	102.2820
8/27/1998	8/19/2013	4/27/2010	5.4900	119.7630	118.8710	115.2440	111.8040	108.7450	106.1390	103.9810	102.2780
9/30/1998	9/30/2013	3/30/2010	5.2200	119.4000	118.2740	114.5670	111.1010	108.0590	105.5010	103.4250	101.8330
12/14/1998	12/16/2013	3/14/2010	5.3900	121.1850	119.6230	115.6950	112.0420	108.8420	106.1450	103.9450	102.2340
12/14/1998	12/16/2013	3/15/2010	4.8900	119.2190	117.6690	113.8110	110.2850	107.2620	104.7780	102.8200	101.3680
12/14/1998	12/16/2013	3/15/2010	5.3900	121.1850	119.6230	115.6950	112.0420	108.8420	106.1450	103.9450	102.2340
12/15/1998	12/16/2013	3/15/2010	4.8800	119.1800	117.6290	113.7730	110.2490	107.2290	104.7500	102.7970	101.3500
1/7/2000	1/7/2015	4/7/2010	5.9500	129.7820	125.3450	120.4300	115.9560	112.0640	108.7680	106.0390	103.8540
2/7/2000	2/8/2010	2/8/2010	5.9500	100.1320	100.1320	100.1320	100.1280	100.1060	100.0840	100.0620	100.0390
2/16/2000	2/8/2010	2/8/2010	5.9500	100.1320	100.1320	100.1320	100.1280	100.1060	100.0840	100.0620	100.0390
2/16/2000	2/16/2010	2/16/2010	6.4700	100.2880	100.2880	100.2880	100.2800	100.2350	100.1910	100.1460	100.1020
2/16/2000	2/16/2010	2/16/2010	6.6900	100.2970	100.2970	100.2970	100.2900	100.2450	100.2000	100.1560	100.1110
3/6/2000	3/8/2010	3/8/2010	6.3900	100.6390	100.6390	100.6390	100.6210	100.5200	100.4200	100.3200	100.2200
3/13/2000	3/15/2010	3/15/2010	6.0900	100.7270	100.7270	100.7270	100.7050	100.5850	100.4650	100.3460	100.2270
3/14/2000	3/15/2010	2/16/2010	6.0900	100.7270	100.7270	100.7270	100.7050	100.5850	100.4650	100.3460	100.2270
3/15/2000	3/15/2010	3/15/2010	5.9500	100.7110	100.7110	100.7110	100.6880	100.5680	100.4490	100.3290	100.2100
3/21/2000	3/22/2010	3/22/2010	6.1200	100.8500	100.8500	100.8500	100.8240	100.6840	100.5450	100.4060	100.2680
3/22/2000	3/22/2010	3/22/2010	5.9600	100.8280	100.8280	100.8280	100.8010	100.6620	100.5230	100.3840	100.2460
4/5/2000	4/5/2010	4/5/2010	5.9500	101.0580	101.0580	101.0580	101.0220	100.8430	100.6650	100.4880	100.3110
4/11/2000	4/12/2010	4/12/2010	5.9500	101.1730	101.1730	101.1730	101.1320	100.9340	100.7360	100.5400	100.3440
4/11/2000	4/12/2010	4/12/2010	6.0500	101.1930	101.1930	101.1930	101.1520	100.9540	100.7560	100.5590	100.3630
4/11/2000	4/12/2010	4/12/2010	6.4700	101.2760	101.2760	101.2760	101.2350	101.0360	100.8390	100.6420	100.4460
4/11/2000	4/12/2010	4/12/2010	6.5600	101.2940	101.2940	101.2940	101.2530	101.0540	100.8560	100.6590	100.4630
4/11/2000	4/12/2010	4/12/2010	6.7500	101.3310	101.3310	101.3310	101.2900	101.0910	100.8940	100.6970	100.5000
4/12/2000	4/12/2010	4/12/2010	5.9900	101.1810	101.1810	101.1810	101.1400	100.9420	100.7440	100.5470	100.3510
4/13/2000	4/13/2010	4/13/2010	6.5600	101.3120	101.3120	101.3120	101.2700	101.0690	100.8680	100.6680	100.4700
4/24/2000	4/26/2010	4/26/2010	6.4500	101.5230	101.5230	101.5230	101.4710	101.2330	100.9960	100.7610	100.5260
5/3/2000	5/3/2010	2/3/2010	6.2400	101.5950	101.5950	101.5950	101.5360	101.2790	101.0230	100.7680	100.5150
5/3/2000	5/3/2010	2/3/2010	6.3600	101.6250	101.6250	101.6250	101.5670	101.3090	101.0530	100.7980	100.5450
5/15/2000	5/17/2010	2/16/2010	6.9900	102.0580	102.0580	102.0580	101.9840	101.6870	101.3920	101.0980	100.8060
5/30/2000	6/1/2010	3/1/2010	6.4900	102.1810	102.1810	102.1810	102.0900	101.7510	101.4150	101.0800	100.7480
8/8/2000	8/9/2010	5/10/2010	5.9900	103.1610	103.1610	103.1610	102.9560	102.4230	101.8960	101.3750	100.8650
8/18/2000	8/18/2010	2/18/2010	6.0900	103.3660	103.3660	103.3660	103.1430	102.5850	102.0330	101.4870	100.9520
10/5/2000	10/5/2010	4/5/2010	5.7100	103.9180	103.9180	103.9180	103.5960	102.9040	102.2210	101.5490	100.9130
10/10/2000	10/12/2010	4/12/2010	5.8400	104.1200	104.1200	104.1200	103.7830	103.0710	102.3690	101.6770	101.0190
10/13/2000	10/13/2010	4/13/2010	5.7500	104.0730	104.0730	104.0730	103.7330	103.0190	102.3140	101.6210	100.9630
10/23/2000	10/25/2010	4/23/2010	5.6400	104.1830	104.1830	104.1830	103.8170	103.0690	102.3320	101.6090	100.9270
12/5/2000	12/6/2010	3/5/2010	5.4100	104.6430	104.6430	104.6430	104.1820	103.3170	102.4670	101.6420	100.8900
12/11/2000	12/13/2010	3/11/2010	5.1700	104.5380	104.5380	104.5380	104.0600	103.1760	102.3080	101.4720	100.7260
12/12/2000	12/13/2010	3/12/2010	5.1100	104.4850	104.4850	104.4850	104.0070	103.1240	102.2560	101.4210	100.6810
12/15/2000	12/15/2010	3/15/2010	5.1200	104.5220	104.5220	104.5220	104.0400	103.1510	102.2780	101.4370	100.6920
12/20/2000	12/20/2010	3/22/2010	4.9500	104.4410	104.4410	104.4410	103.9470	103.0450	102.1590	101.3110	100.5790
12/21/2000	12/21/2010	3/22/2010	4.8600	104.3740	104.3740	104.3740	103.8770	102.9730	102.0860	101.2390	100.5190
1/11/2001	1/11/2011	4/11/2010	5.3700	105.1460	105.1460	105.1460	104.5970	103.6320	102.6840	101.7540	100.8400
1/12/2001	1/12/2011	4/12/2010	5.3000	105.0940	105.0940	105.0940	104.5430	103.5740	102.6240	101.6920	100.7760
2/5/2001	2/7/2011	5/5/2010	4.8200	104.9800	104.9800	104.9800	104.3480	103.3100	102.2980	101.3520	100.5730
2/7/2001	2/7/2011	5/7/2010	4.8200	104.9800	104.9800	104.9800	104.3480	103.3100	102.2980	101.3510	100.5710
2/26/2001	2/28/2011	2/26/2010	4.7900	105.2290	105.2290	105.2290	104.4920	103.3980	102.3330	101.3480	100.5460
2/26/2001	2/28/2011	2/26/2010	5.0600	105.5240	105.5240	105.5240	104.7860	103.6900	102.6200	101.6170	100.7590
2/26/2001	2/28/2011	2/26/2010	5.4500	105.9490	105.9490	105.9490	105.2110	104.1120	103.0380	102.0110	101.1040
2/27/2001	2/28/2011	3/1/2010	4.7600	105.1960	105.1960	105.1960	104.4590	103.3650	102.3010	101.3190	100.5260
2/27/2001	2/28/2011	3/1/2010	5.0200	105.4800	105.4800	105.4800	104.7420	103.6460	102.5780	101.5770	100.7260
3/1/2001	3/1/2011	3/1/2010	5.2700	105.7670	105.7670	105.7670	105.0240	103.9240	102.8510	101.8390	100.9630
3/14/2001	3/14/2011	3/15/2010	4.8600	105.4940	105.4940	105.4940	104.6870	103.5550	102.4580	101.4460	100.6200
4/23/2001	4/25/2011	4/24/2006	5.3500	106.6720	106.6720	106.6720	105.6540	104.4020	103.1730	101.9680	100.7860
6/1/2001	6/1/2011	3/1/2010	4.9900	106.7360	106.7360	106.7360	105.5340	104.1890	102.9090	101.7630	100.8290
12/13/2001	12/13/2011	3/15/2010	4.9200	109.3070	109.3070	108.7700	106.8740	105.0500	103.4010	102.0050	100.9200
6/3/2002	6/4/2012	3/3/2010	4.4900	110.6630	110.6630	109.2240	106.8280	104.4830	102.2020	99.9840	97.8260
6/4/2002	6/4/2012	3/4/2010	4.4900	110.6630	110.6630	109.2240	106.8280	104.4830	102.2020	99.9840	97.8260
12/5/2002	12/5/2012	3/7/2010	3.7900	110.9380	110.9380	108.3290	105.4460	102.6440	99.9330	97.3080	94.7670
3/6/2003	3/6/2013	3/8/2010	2.9900	109.3840	109.2380	106.4060	103.9540	102.0840	100.7850	100.0810	99.8850
2/5/2004	4/26/2010	3/15/2010	6.2000	101.4640	101.4640	101.4640	101.4120	101.1740	100.9370	100.7020	100.4680
2/5/2004	12/14/2010	3/15/2010	5.8200	105.1250	105.1250	105.1250	104.6430	103.7540	102.8800	102.0270	101.2290
6/18/2004	6/20/2011	3/18/2010	4.1200	105.7790	105.7790	105.7790	104.4870	103.0930	101.7260	100.3860	99.0710
7/2/2004	7/2/2014	4/4/2010	3.9900	117.8760	114.9320	110.3810	105.9670	101.7500	97.7280	97.6930	96.5080
12/13/2004	12/15/2014	3/15/2010	3.3200	116.4050	112.6640	108.7260	105.5440	103.1400	101.4350	100.3810	99.9360
5/5/2005	5/5/2010	3/5/2010	4.1900	101.0940	101.0940	101.0940	101.0330	100.7710	100.5110	100.2510	99.9930
5/17/2005	5/17/2010	2/17/2010	4.0700	101.1980	101.1980	101.1980	101.1250	100.8290	100.5350	100.2430	99.9530
6/6/2005	6/7/2010	3/7/2010	3.8900	101.3720	101.3720	101.3720	101.2730	100.9190	100.5680	100.2190	99.8720
7/18/2005	7/19/2010	4/19/2010	4.1600	101.9530	101.9530	101.9530	101.7860	101.3150	100.8490	100.3860	99.9280
9/1/2005	9/1/2015	3/1/2010	4.1300	122.4460	116.6650	110.9330	105.4620	100.2950	95.4220	96.6370	96.3920
9/19/2005	9/19/2012	3/19/2010	3.82								

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
9/30/2005	9/30/2015	3/30/2010	4.4400	124.3660	118.4730	112.6220	107.0370	101.7640	96.7930	96.9620	96.9530
10/26/2005	10/26/2015	4/26/2010	4.5400	125.0950	119.1130	113.1790	107.5160	102.1730	97.1400	97.1790	97.0340
10/28/2005	10/28/2015	4/28/2010	4.1400	122.8660	117.6950	112.9370	108.9650	105.8080	103.3870	101.6420	100.5050
10/28/2005	10/28/2015	4/28/2010	4.3100	123.8480	118.6040	113.7560	109.6740	106.3940	103.8540	101.9810	100.7190
11/4/2005	11/4/2010	5/4/2010	4.5200	103.4780	103.4780	103.4780	103.0910	102.3190	101.5600	100.8440	100.2670
11/21/2005	11/21/2012	2/22/2010	4.2900	112.2140	112.2140	109.7350	107.0670	104.7470	102.8560	101.4080	100.4300
1/6/2006	1/6/2016	4/6/2010	4.0200	122.5420	117.3030	112.5380	108.5990	105.4990	103.1480	101.4820	100.4340
1/17/2006	1/19/2016	4/19/2010	4.0800	122.9710	117.6710	112.8490	108.8540	105.6980	103.2940	101.5740	100.4720
3/20/2006	3/21/2011	3/21/2010	4.7600	105.4740	105.4740	105.4740	104.6320	103.4810	102.3510	101.2430	100.1550
4/11/2006	4/11/2011	4/12/2010	4.9800	106.0170	106.0170	106.0170	105.0700	103.8620	102.6980	101.6300	100.7520
4/19/2006	4/19/2013	4/19/2010	4.6300	115.0980	114.7620	111.5720	108.5500	105.9280	103.7740	102.0800	100.8660
4/24/2006	4/25/2016	4/26/2010	4.4400	125.7120	120.0490	114.8900	110.5630	107.0800	104.3750	102.3430	100.9390
4/28/2006	4/28/2011	4/28/2010	5.0900	106.3900	106.3900	106.3900	105.3580	104.1000	102.8660	101.6550	100.4670
5/5/2006	5/6/2013	5/5/2010	4.7800	115.8130	115.4050	112.1530	109.0710	106.3860	104.1630	102.3940	101.0970
5/5/2006	5/5/2016	5/5/2010	4.3500	125.2160	119.5840	114.4750	110.2090	106.7940	104.1500	102.1960	100.8680
5/5/2006	5/5/2016	5/5/2010	4.5300	126.3380	120.6230	115.4080	111.0190	107.4700	104.7030	102.6070	101.1400
5/5/2006	5/5/2016	5/5/2010	4.9800	129.1520	123.2450	117.7920	113.1200	109.2660	106.1730	103.7700	101.9900
5/9/2006	5/9/2011	2/9/2010	5.0500	106.4950	106.4950	106.4950	105.4070	104.1230	102.8940	101.7740	100.8500
5/15/2006	5/16/2016	2/16/2010	4.3500	125.2750	119.6170	114.4890	110.2100	106.7840	104.1320	102.1740	100.8400
5/15/2006	5/16/2016	2/16/2010	4.5200	126.3400	120.6020	115.3730	110.9760	107.4250	104.6530	102.5620	101.0940
5/19/2006	5/19/2016	2/19/2010	4.5100	126.2950	120.5540	115.3240	110.9290	107.3800	104.6110	102.5270	101.0660
6/12/2006	6/13/2016	3/12/2010	4.6200	127.1430	121.3060	115.9840	111.4960	107.8560	104.9950	102.8270	101.2780
6/26/2006	6/27/2016	3/26/2010	4.7300	127.9330	122.0090	116.5980	112.0170	108.2840	105.3290	103.0750	101.4410
6/28/2006	6/28/2013	3/29/2010	4.9500	117.1040	116.4640	113.0350	109.8060	106.9820	104.6230	102.7430	101.3270
6/28/2006	6/28/2013	3/29/2010	4.9500	117.1040	116.4640	113.0350	109.8060	106.9820	104.6230	102.7430	101.3270
6/30/2006	7/1/2013	3/30/2010	4.8900	116.9370	116.2850	112.8560	109.6350	106.8270	104.4850	102.6300	101.2360
7/14/2006	7/15/2013	4/14/2010	4.8900	117.1280	116.4150	112.9440	109.6970	106.8730	104.5280	102.6700	101.2800
7/19/2006	7/19/2011	4/19/2010	5.2500	107.7870	107.7870	107.7870	106.3410	104.8630	103.4560	102.1870	101.1310
7/20/2006	7/20/2011	4/20/2010	5.3000	107.8760	107.8760	107.8760	106.4250	104.9370	103.4770	102.0460	100.6430
7/24/2006	7/25/2016	4/26/2010	4.6600	127.6750	121.7240	116.3140	111.7510	108.0530	105.1390	102.9260	101.3350
7/28/2006	7/28/2016	4/28/2010	4.4900	126.5990	120.7220	115.4060	110.9560	107.3740	104.5910	102.4920	101.0320
8/1/2006	8/1/2016	5/3/2010	4.8900	129.2130	123.1520	117.6140	112.9050	109.0480	105.9710	103.6000	101.8580
8/11/2006	8/11/2011	2/11/2010	4.7900	107.4110	107.4110	107.3670	105.8320	104.3070	102.8870	101.6600	100.7050
8/21/2006	8/21/2013	2/22/2010	4.7500	117.1250	116.2200	112.5410	108.9030	105.3920	102.0170	100.3210	98.9620
8/25/2006	8/25/2016	2/25/2010	4.3500	125.8540	119.9960	114.7330	110.3600	106.8700	104.1750	102.1860	100.8330
8/28/2006	8/29/2011	3/1/2010	4.8900	107.8100	107.8100	107.6950	106.1060	104.5120	102.9510	101.4220	99.9230
9/22/2006	9/22/2011	3/22/2010	4.7900	107.9700	107.9700	107.7600	106.1020	104.4750	102.9810	101.6990	100.7120
9/29/2006	9/29/2011	3/29/2010	4.5900	107.7260	107.7260	107.4890	105.8140	104.1820	102.6970	101.4530	100.5330
10/10/2006	10/10/2013	4/12/2010	4.2500	115.9130	114.7470	111.1540	107.9370	105.2580	103.1340	101.5610	100.5190
10/12/2006	10/15/2013	4/12/2010	4.5000	116.9110	115.7130	112.0660	108.7600	105.9650	103.7210	101.9960	100.7930
10/30/2006	10/31/2011	4/30/2010	4.8500	108.5950	108.5950	108.2300	106.4540	104.6880	102.9610	101.2710	99.6180
11/3/2006	11/3/2011	2/8/2010	4.6900	108.3500	108.3500	107.9740	106.1900	104.4190	102.6860	100.9920	99.3340
11/6/2006	11/6/2013	5/6/2010	4.2900	116.3840	115.0740	111.4130	108.1440	105.4240	103.2610	101.6540	100.5740
11/10/2006	11/13/2012	2/10/2010	4.3900	112.4010	112.4010	109.9710	107.3060	104.9790	103.0530	101.5770	100.5560
11/17/2006	11/18/2013	2/17/2010	4.3500	116.7590	115.3790	111.6770	108.3640	105.5980	103.3920	101.7420	100.6170
11/24/2006	11/25/2016	2/24/2010	4.1900	125.3020	119.3670	114.1000	109.7720	106.3590	103.7560	101.8720	100.6280
11/30/2006	12/2/2013	3/1/2010	4.3500	116.9280	115.4370	111.4720	107.5810	103.8400	101.3260	100.1620	98.2920
12/1/2006	12/1/2016	3/1/2010	4.0900	124.6700	118.8000	113.6090	109.3650	106.0410	103.5270	101.7250	100.5700
12/4/2006	12/5/2016	3/4/2010	4.0800	124.6220	118.7510	113.5610	109.3210	106.0010	103.4930	101.6950	100.5490
12/5/2006	12/5/2016	3/5/2010	4.2600	125.8280	119.8440	114.5250	110.1440	106.6740	104.0180	102.0750	100.7750
12/6/2006	12/6/2013	3/8/2010	4.4000	117.1710	115.6910	111.9430	108.5880	105.7850	103.5470	101.8600	100.7000
12/8/2006	12/8/2016	3/8/2010	3.9900	124.0320	118.2110	113.0830	108.9120	105.6660	103.2320	101.5090	100.4390
12/12/2006	12/12/2016	3/12/2010	3.9900	124.0490	118.2200	113.0870	108.9110	105.6610	103.2240	101.4990	100.4260
12/12/2006	12/12/2016	3/12/2010	4.0500	124.4520	118.5830	113.4050	109.1810	105.8800	103.3910	101.6170	100.4960
12/19/2006	12/19/2011	3/19/2010	4.4900	108.5680	108.5680	108.0090	106.1050	104.3030	102.7170	101.4220	100.4990
12/19/2006	12/19/2016	3/19/2010	4.1900	125.4270	119.4530	114.1600	109.8140	106.3900	103.7830	101.8890	100.6480
12/20/2006	12/20/2013	3/22/2010	4.5000	117.7360	116.1740	112.3720	108.9550	106.0850	103.7830	102.0270	100.7950
12/21/2006	12/21/2011	3/22/2010	4.5300	108.6690	108.6690	108.1020	106.1920	104.3810	102.7840	101.4730	100.5320
12/27/2006	12/27/2013	3/29/2010	4.5000	117.8240	116.2230	112.4030	108.9710	106.0900	103.7820	102.0180	100.7810
12/28/2006	12/28/2016	3/29/2010	4.2500	125.8790	119.8440	114.4940	110.0890	106.6080	103.9450	102.0010	100.7070
12/28/2006	12/28/2016	3/29/2010	4.4000	126.8950	120.7700	115.3150	110.7960	107.1900	104.4090	102.3420	100.9220
1/8/2007	1/9/2012	4/8/2010	4.7500	109.3410	109.3410	108.6970	106.7140	104.7580	102.8490	100.9840	99.1640
1/12/2007	1/12/2017	4/12/2010	4.4200	127.1240	120.9670	115.4860	110.9460	107.3220	104.5260	102.4400	101.0070
1/16/2007	1/17/2017	1/17/2012	4.7900	129.6870	123.3090	117.5780	112.7480	108.7640	105.4710	102.6830	100.2560
1/23/2007	1/23/2014	4/23/2010	4.4900	118.1210	116.3720	112.4940	109.0260	106.1210	103.8020	102.0280	100.7930
1/23/2007	1/23/2017	4/23/2010	4.4600	127.4600	121.2520	115.7250	111.1390	107.4710	104.6380	102.5100	101.0390
1/29/2007	1/29/2014	4/29/2010	4.7900	119.4120	117.5850	113.4260	109.3470	105.4290	102.2190	100.5040	99.1610
2/2/2007	2/2/2017	2/2/2010	4.6900	128.7030	121.2770	114.0840	107.3220	104.0130	102.3110	100.2500	98.9490
2/9/2007	2/9/2012	2/9/2010	4.7500	109.7500	109.7500	108.9680	106.9130	104.9780	103.2650	101.8540	100.7940
2/9/2007	2/9/2017	2/9/2010	4.4700	127.6320	121.3920	115.8420	111.2410	107.5610	104.7150	102.5820	101.1000
2/12/2007	2/13/2012	2/12/2010	4.8800	110.0710	110.0710	109.2660	107.1960	105.2390	103.4970	102.0400	100.9280
2/15/2007	2/15/2012	2/16/2010	4.9900	110.3260	110.3260	109.5090	107.4140	105.3520	103.3410	101.3800	99.4660
2/20/2007	2/21/2017	2/22/2010	4.3900	127.1420	120.9230	115.4080	110.8550	107.2280	104.4300	102.3580	100.9390
2/20/2007	2/21/2017	2/21/2012	4.8500	129.9420	122.5150	116.2130	111.1630	107.3240	104.2720	101.7390	99.5140
2/23/2007	2/23/2017	2/23/2010	4.2500	126.1860	120.0480	114.6320	110.1860	106.6760	103.9920	102.0360	100.7300
2/23/200											

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
3/2/2007	3/2/2012	3/2/2010	4.4900	109.4910	109.4910	108.5860	106.4880	104.5430	102.8650	101.5170	100.5570
3/9/2007	3/10/2014	3/9/2010	4.4500	118.5280	116.4790	112.5220	109.0120	106.0900	103.7660	102.0070	100.7870
3/16/2007	3/16/2017	3/16/2010	4.0900	125.1860	119.1240	113.8090	109.4810	106.0970	103.5440	101.7150	100.5470
3/20/2007	3/20/2012	3/20/2010	4.5500	109.8450	109.8450	108.8370	106.6540	104.5100	102.4220	100.3860	99.2980
3/21/2007	3/21/2017	3/22/2010	4.2200	126.1110	119.9500	114.5260	110.0840	106.5850	103.9190	101.9810	100.6960
3/23/2007	3/23/2017	3/23/2010	4.2900	126.6070	120.3960	114.9170	110.4160	106.8560	104.1310	102.1320	100.7860
3/23/2007	3/23/2017	3/23/2010	4.2900	126.6070	120.3960	114.9170	110.4160	106.8560	104.1310	102.1320	100.7860
3/30/2007	3/30/2012	3/21/2010	4.6700	110.2350	110.2350	109.1690	106.9550	104.7820	102.6650	100.6030	98.5920
4/2/2007	4/2/2012	4/2/2010	4.5900	110.0970	110.0970	109.0180	106.8400	104.8280	103.0870	101.6800	100.6690
4/9/2007	4/10/2017	4/9/2010	4.1500	125.7290	119.5870	114.2010	109.8090	106.3640	103.7510	101.8700	100.6510
4/12/2007	4/12/2017	4/12/2010	4.2500	126.4390	120.2230	114.7560	110.2770	106.7450	104.0480	102.0800	100.7750
4/13/2007	4/13/2017	4/13/2010	4.4500	127.8480	121.5010	115.8850	111.2420	107.5400	104.6840	102.5470	101.0720
4/23/2007	4/23/2012	4/25/2010	4.6500	110.5010	110.5010	109.2990	107.0180	104.7810	102.6030	100.4820	98.9170
4/23/2007	4/23/2014	4/23/2010	4.6200	119.8010	117.4450	113.3620	109.7230	106.6770	104.2320	102.3420	100.9960
4/27/2007	4/27/2012	4/27/2010	4.5500	110.3250	110.3250	109.1070	106.8680	104.8150	103.0420	101.6300	100.6100
4/27/2007	4/27/2017	4/27/2010	4.2500	126.5160	120.2640	114.7710	110.2750	106.7310	104.0240	102.0530	100.7400
5/2/2007	5/2/2014	5/3/2010	4.5900	119.7870	117.3750	113.2890	109.6580	106.6270	104.2020	102.3340	101.0100
5/4/2007	5/5/2014	5/4/2010	4.5500	119.6520	117.2230	113.1390	109.5190	106.5020	104.0960	102.2500	100.9510
5/14/2007	5/16/2011	2/16/2010	4.5000	105.8750	105.8750	105.8750	104.7550	103.4620	102.2460	101.1860	100.3990
5/18/2007	5/18/2017	2/18/2010	4.1900	126.2010	119.9580	114.4930	110.0330	106.5310	103.8680	101.9440	100.6750
5/22/2007	5/22/2012	2/22/2010	4.6900	110.9690	110.9690	109.6080	107.2980	105.1770	103.3410	101.8580	100.7610
5/22/2007	5/22/2012	2/22/2010	4.6900	110.9690	110.9690	109.6080	107.2980	105.1770	103.3410	101.8580	100.7610
5/22/2007	5/22/2012	2/22/2010	4.7100	111.0160	111.0160	109.6540	107.3430	105.2190	103.3790	101.8880	100.7810
5/22/2007	5/22/2017	5/22/2012	4.7500	130.2050	123.5940	117.7070	112.7540	108.6330	105.1550	102.1500	99.4860
5/25/2007	5/25/2012	2/25/2010	4.6500	110.9140	110.9140	109.5360	107.2210	105.1000	103.2690	101.7970	100.7180
5/29/2007	5/30/2017	3/1/2010	4.2500	126.6810	120.3760	114.8450	110.3210	106.7550	104.0340	102.0590	100.7570
6/1/2007	6/1/2010	3/1/2010	4.9900	101.6770	101.6770	101.6770	101.5860	101.2490	100.9130	100.5790	100.2510
6/1/2007	6/1/2012	6/2/2008	5.2300	112.3770	112.3770	110.9500	108.5450	106.1870	103.8940	101.6630	99.4930
6/1/2007	6/2/2014	3/1/2010	4.5000	119.7860	117.1690	113.0440	109.4100	106.3930	103.9930	102.1720	100.8990
6/7/2007	6/7/2012	3/8/2010	4.9400	111.7730	111.7730	110.3190	107.9540	105.7670	103.8610	102.2900	101.0860
6/7/2007	6/7/2017	3/8/2010	4.8200	130.8140	124.1380	118.1930	113.2160	109.1870	106.0070	103.5710	101.8010
6/8/2007	6/8/2012	6/9/2008	5.3000	112.6460	112.6460	111.1790	108.7510	106.3730	104.0600	101.8100	99.6210
6/8/2007	6/9/2014	3/8/2010	4.7300	120.8900	118.2040	114.0060	110.2700	107.1320	104.6000	102.6400	101.2140
6/8/2007	6/8/2017	3/8/2010	4.4900	128.4500	121.9750	116.2620	111.5420	107.7760	104.8590	102.6850	101.1620
6/11/2007	6/12/2017	3/11/2010	4.4900	128.4710	121.9870	116.2690	111.5440	107.7740	104.8530	102.6760	101.1510
6/15/2007	6/16/2014	6/16/2008	5.5500	124.6190	121.7630	117.1460	112.6310	108.3080	104.1820	100.2440	96.4830
6/18/2007	6/19/2017	3/18/2010	4.5000	128.5800	122.0730	116.3340	111.5920	107.8070	104.8730	102.6840	101.1470
6/18/2007	6/19/2017	3/18/2010	4.8400	131.0310	124.3130	118.3320	113.3240	109.2650	106.0590	103.5980	101.8090
6/19/2007	6/19/2017	3/19/2010	4.6500	129.6590	123.0560	117.2070	112.3450	108.4380	105.3820	103.0730	101.4190
6/20/2007	6/20/2012	3/22/2010	4.8900	111.8300	111.8300	110.3020	107.9070	105.6990	103.7810	102.2090	101.0120
6/20/2007	6/20/2012	3/22/2010	4.9600	112.0000	112.0000	110.4710	108.0710	105.8520	103.9170	102.3250	101.0970
6/22/2007	6/22/2017	3/22/2010	4.5000	128.5960	122.0810	116.3360	111.5880	107.8000	104.8660	102.6750	101.1370
6/26/2007	6/26/2012	3/26/2010	5.1300	112.4970	112.4970	110.9320	108.5040	106.2490	104.2650	102.6120	101.3190
6/28/2007	6/28/2017	3/29/2010	4.5000	128.6280	122.0980	116.3420	111.5880	107.7940	104.8570	102.6610	101.1200
7/13/2007	7/13/2012	4/13/2010	4.6900	111.6460	111.6460	109.9920	107.5570	105.3420	103.4530	101.9250	100.8100
7/13/2007	7/13/2017	4/13/2010	4.2900	127.2050	120.7960	115.1900	110.6060	106.9870	104.2260	102.1990	100.8410
7/13/2007	7/13/2017	7/13/2011	4.9000	131.6280	124.8270	118.7730	113.6990	109.5730	106.2630	103.5910	101.3960
7/18/2007	7/18/2017	7/19/2010	4.7800	130.7860	124.0420	118.0640	113.0750	109.0450	105.8700	103.4550	101.6890
7/19/2007	7/19/2012	4/19/2010	4.8900	112.2240	112.2240	110.5320	108.0650	105.8030	103.8550	102.2510	101.0390
7/20/2007	7/20/2017	4/20/2010	4.2900	127.2410	120.8150	115.1970	110.6050	106.9800	104.2130	102.1840	100.8250
7/23/2007	7/23/2012	4/23/2010	5.0500	112.6800	112.6800	110.9640	108.4720	106.1780	104.1800	102.5280	101.2440
7/24/2007	7/24/2012	4/26/2010	4.8200	112.1160	112.1160	110.3970	107.9230	105.6610	103.7240	102.1340	100.9430
7/27/2007	7/27/2012	4/27/2010	4.5900	111.5760	111.5760	109.8450	107.3840	105.1630	103.2720	101.7710	100.6890
7/27/2007	7/28/2014	4/27/2010	4.3500	119.8030	116.8230	112.6270	108.9760	105.9790	103.6230	101.8640	100.6720
7/27/2007	7/27/2017	4/27/2010	4.1800	126.4810	120.1180	114.5760	110.0690	106.5400	103.8590	101.9270	100.6590
7/27/2007	7/27/2017	4/27/2010	4.2500	126.9870	120.5730	114.9740	110.4080	106.8150	104.0750	102.0820	100.7540
7/30/2007	1/30/2019	4/30/2010	3.9900	127.5420	120.4500	114.5060	109.8020	106.2060	103.5380	101.6680	100.4780
7/31/2007	7/31/2017	4/30/2010	3.9900	125.1380	118.9120	113.5230	109.1800	105.8230	103.3180	101.5530	100.4330
7/31/2007	7/31/2017	4/30/2010	3.9900	125.1380	118.9120	113.5230	109.1800	105.8230	103.3180	101.5530	100.4330
7/31/2007	7/31/2017	4/30/2010	4.0600	125.6430	119.3620	113.9160	109.5090	106.0880	103.5150	101.6960	100.5190
8/2/2007	8/4/2014	5/3/2010	4.4900	120.5280	117.4860	113.2470	109.5340	106.4680	104.0400	102.1910	100.9050
8/2/2007	8/2/2017	5/3/2010	4.0500	125.5840	119.3220	113.8940	109.5080	106.0990	103.5350	101.7160	100.5490
8/2/2007	8/2/2017	5/3/2010	4.1500	126.3060	119.9680	114.4560	109.9820	106.4850	103.8330	101.9290	100.6850
8/6/2007	8/6/2012	5/6/2010	4.4900	111.4490	111.4490	109.6590	107.1880	104.9800	103.1120	101.6580	100.6280
8/9/2007	8/11/2014	8/9/2011	4.8600	122.3140	119.1760	114.8210	110.9500	107.6760	104.9570	102.6880	100.7360
8/9/2007	8/9/2017	2/9/2010	3.9900	125.1780	118.9490	113.5590	109.2180	105.8590	103.3460	101.5740	100.4480
8/13/2007	8/13/2012	2/16/2010	4.5900	111.7930	111.7930	109.9540	107.4570	105.2130	103.3080	101.8010	100.7170
8/16/2007	8/16/2017	2/16/2010	3.9900	125.2050	118.9610	113.5600	109.2110	105.8450	103.3300	101.5530	100.4260
8/17/2007	8/17/2012	2/17/2010	4.1500	110.7090	110.7090	108.8550	106.4010	104.2470	102.4940	101.1600	100.2810
8/17/2007	8/17/2012	2/17/2010	4.3500	111.2250	111.2250	109.3650	106.8840	104.6830	102.8570	101.4420	100.4680
8/17/2007	8/17/2017	2/17/2010	4.0000	125.2810	119.0270	113.6170	109.2570	105.8810	103.3560	101.5710	100.4370
8/20/2007	8/20/2010	2/22/2010	4.5900	102.5630	102.5630	102.5630	102.3360	101.7760	101.2210	100.6800	100.2050
8/20/2007	8/20/2014	8/20/2010	4.2500	119.6200	116.4360	112.1930	108.5170	105.5250	103.1440	101.4430	100.3110
8/24/2007	8/24/2010	2/24/2010	4.4600	102.5400	102.5400	102.5400	102.3060	101.7340	101.1690	100.6210	100.1530
8/24/2007	8/24/2012	2/24/2010	4.0500	110.5290	110.5290	108.6330	106.1790	104.0410	102.3090	101.0190	100.2130
8/28/2007	8/28/2014	3/1/2010	4.3500								

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
8/30/2007	9/2/2014	3/1/2010	3.8900	118.0980	114.9220	110.8320	107.3680	104.6130	102.5310	101.0730	100.2290
8/31/2007	8/31/2012	3/1/2010	4.3700	111.4460	111.4460	109.4940	106.9790	104.7470	102.8980	101.4650	100.4930
9/4/2007	9/4/2012	3/4/2010	4.1900	111.0210	111.0210	109.0510	106.5580	104.3750	102.5930	101.2430	100.3600
9/4/2007	9/4/2012	3/4/2010	4.2200	111.1000	111.1000	109.1290	106.6310	104.4410	102.6490	101.2840	100.3860
9/4/2007	9/5/2017	3/4/2010	3.8900	124.5710	118.3850	113.0570	108.7910	105.5100	103.0820	101.3870	100.3630
9/6/2007	9/7/2010	3/8/2010	4.1600	102.5310	102.5310	102.5310	102.2690	101.6590	101.0560	100.4870	100.0730
9/7/2007	9/7/2012	3/8/2010	4.0900	110.7920	110.7920	108.8060	106.3220	104.1610	102.4100	101.1040	100.2770
9/10/2007	9/11/2017	3/10/2010	3.6900	123.1410	117.1150	111.9600	107.8800	104.7840	102.5340	101.0100	100.1630
9/11/2007	9/13/2010	3/11/2010	4.4300	102.7690	102.7690	102.7690	102.4940	101.8670	101.2470	100.6540	100.1750
9/11/2007	9/11/2017	3/11/2010	3.5900	122.4190	116.4820	111.4220	107.4390	104.4410	102.2810	100.8450	100.0890
9/12/2007	9/12/2014	3/12/2010	3.6900	117.2700	114.0640	110.0510	106.6990	104.0780	102.1310	100.8020	100.0850
9/13/2007	9/15/2014	3/15/2010	3.9900	118.7070	115.4220	111.2820	107.7600	104.9440	102.7950	101.2640	100.3160
9/13/2007	9/13/2017	9/13/2010	3.9900	125.3300	119.0430	113.6160	109.2490	105.8700	103.3460	101.5430	100.2830
9/14/2007	9/14/2011	3/15/2010	4.0900	106.7140	106.7140	106.5360	104.9130	103.3450	101.9660	100.8780	100.1780
9/14/2007	9/14/2012	9/14/2010	4.3900	111.6690	111.6690	109.6260	107.0830	104.8330	102.9680	101.5060	100.4140
9/17/2007	9/17/2012	3/17/2010	4.2200	111.2530	111.2530	109.1960	106.6690	104.4580	102.6460	101.2750	100.3680
9/27/2007	9/27/2010	3/29/2010	4.2500	102.8210	102.8210	102.8210	102.5180	101.8520	101.1950	100.5720	100.1020
9/27/2007	9/29/2014	9/27/2010	4.4900	121.2260	117.5450	112.7040	108.1180	104.4550	102.2310	100.9570	100.1300
9/27/2007	9/27/2017	3/29/2010	3.6500	122.9060	116.8810	111.7430	107.6860	104.6200	102.4020	100.9030	100.0840
9/28/2007	9/28/2010	3/29/2010	4.2900	102.8600	102.8600	102.8600	102.5540	101.8850	101.2260	100.5990	100.1200
9/28/2007	9/28/2012	3/29/2010	3.8500	110.3840	110.3840	108.2730	105.7860	103.6640	101.9880	100.7750	100.0770
10/3/2007	10/3/2012	4/5/2010	3.8300	110.3830	110.3830	108.2450	105.7600	103.6490	101.9860	100.7900	100.1020
10/9/2007	10/9/2012	10/9/2009	4.4000	112.0020	112.0020	109.7670	107.0190	104.3420	101.7460	99.2300	96.7900
10/11/2007	10/14/2014	4/12/2010	4.1800	119.9350	116.4070	112.1540	108.5110	105.5640	103.2760	101.6110	100.5270
10/11/2007	10/11/2017	4/12/2010	3.9900	125.4590	119.1270	113.6730	109.2900	105.8990	103.3650	101.5820	100.4640
10/15/2007	10/16/2017	4/15/2010	3.9900	125.4810	119.1380	113.6780	109.2890	105.8950	103.3580	101.5740	100.4530
10/22/2007	10/22/2012	4/22/2010	3.9900	111.0270	111.0270	108.7580	106.2040	104.0120	102.2680	100.9740	100.1750
10/25/2007	10/27/2014	10/25/2011	4.3600	120.9510	117.2950	112.9540	109.1920	106.0660	103.4680	101.2470	99.2860
10/26/2007	10/26/2017	4/26/2010	3.3900	121.1350	115.3150	110.4090	106.6020	103.7870	101.8010	100.5480	99.9110
10/29/2007	10/29/2012	4/29/2010	3.9900	111.1050	111.1050	108.7910	106.2240	104.0210	102.2690	100.9680	100.1620
11/2/2007	11/3/2014	5/3/2010	3.9900	119.2500	115.6210	111.4150	107.8550	105.0130	102.8580	101.3080	100.3330
11/2/2007	11/3/2014	11/2/2010	4.1900	120.2150	116.5460	112.2620	108.5990	105.6380	103.3340	101.6230	100.3370
11/5/2007	11/5/2014	5/5/2010	3.9900	119.2730	115.6280	111.4180	107.8530	105.0080	102.8500	101.2980	100.3250
11/5/2007	11/6/2017	11/5/2012	4.3900	128.5640	121.8800	116.0290	111.1210	106.9810	103.4040	100.2280	97.3400
11/6/2007	11/6/2017	5/6/2010	3.4800	121.8360	115.9230	110.9250	107.0250	104.1190	102.0450	100.7070	100.0830
11/9/2007	11/10/2014	11/9/2011	4.3300	120.9750	117.2240	112.8770	109.1190	105.9940	103.3860	101.1450	99.1560
11/13/2007	11/14/2011	2/16/2010	3.7600	106.8090	106.8090	106.3900	104.6120	102.9680	101.5940	100.5780	100.0600
11/13/2007	11/13/2012	2/16/2010	3.6800	110.3950	110.3950	108.0120	105.4840	103.3830	101.7530	100.6230	100.0640
11/13/2007	11/13/2014	2/16/2010	3.3500	116.2560	112.7210	108.8000	105.6150	103.2050	101.4890	100.4060	99.9670
11/19/2007	11/19/2014	2/19/2010	3.7500	118.2590	114.5670	110.4360	106.9910	104.2900	102.2760	100.8920	100.1460
11/19/2007	11/19/2014	2/19/2010	3.7500	118.2590	114.5670	110.4360	106.9910	104.2900	102.2760	100.8920	100.1460
11/19/2007	11/19/2014	11/21/2011	4.2700	120.7910	116.9810	112.6360	108.8940	105.7850	103.1830	100.9480	98.9520
11/19/2007	11/20/2017	11/19/2012	4.2900	127.0870	119.7470	113.8760	109.2060	105.3550	102.0670	99.1420	96.4460
11/20/2007	11/20/2017	11/22/2010	3.7400	123.7850	117.6000	112.3290	108.1540	104.9780	102.6540	100.9960	99.7770
11/23/2007	11/24/2017	11/23/2011	3.9900	124.7450	116.8130	111.0360	106.9720	104.0540	101.8130	99.8700	98.0840
11/23/2007	11/24/2017	11/23/2011	3.9900	124.7450	116.8130	111.0360	106.9720	104.0540	101.8130	99.8700	98.0840
11/29/2007	11/29/2017	3/1/2010	2.9500	118.0520	112.6800	108.2280	104.8790	102.5090	100.9460	100.1290	99.9070
11/30/2007	11/30/2017	3/1/2010	3.1900	119.7860	114.1430	109.4200	105.8040	103.1750	101.3780	100.3260	99.9450
12/6/2007	12/6/2017	3/8/2010	3.2500	120.2490	114.5360	109.7550	106.0810	103.3950	101.5400	100.4140	99.9520
12/7/2007	12/7/2012	3/8/2010	3.4500	109.9750	109.9750	107.4650	104.9630	102.9270	101.4010	100.4040	99.9710
12/10/2007	12/10/2010	3/10/2010	3.8700	103.3650	103.3650	103.3650	102.8960	102.0260	101.1830	100.4560	100.0250
12/10/2007	12/11/2017	12/10/2010	3.4500	121.7270	115.7980	110.8010	106.9090	104.0190	101.9530	100.4710	99.3550
12/11/2007	12/11/2012	3/11/2010	3.7600	110.9140	110.9140	108.3460	105.7520	103.5870	101.9060	100.7200	100.0730
12/14/2007	12/14/2010	3/15/2010	3.6900	103.2490	103.2490	103.2490	102.7710	101.8910	101.0420	100.3400	99.9740
12/20/2007	12/20/2012	3/21/2010	3.7500	110.9780	110.9780	108.2700	105.3470	102.5090	99.7630	97.1070	94.5350
12/20/2007	12/20/2012	3/22/2010	3.6000	110.5390	110.5390	107.9300	105.3580	103.2460	101.6330	100.5370	99.9950
12/24/2007	12/26/2017	12/24/2012	3.9900	124.8650	117.8690	112.3140	107.8260	104.1600	100.9480	98.0320	95.3120
12/26/2007	12/26/2012	3/26/2010	3.4600	110.1870	110.1870	107.5550	105.0140	102.9500	101.4050	100.3940	99.9330
12/26/2007	12/26/2012	12/27/2010	3.9600	111.6590	111.6590	108.9760	106.3050	104.0440	102.2500	100.8560	99.7360
1/2/2008	1/2/2013	4/2/2010	3.4900	110.3430	110.3430	107.6690	105.1160	103.0420	101.4840	100.4620	99.9580
1/3/2008	1/5/2015	1/3/2011	3.6500	118.2490	114.2590	110.1270	106.7120	104.0620	102.0910	100.6190	99.4640
1/4/2008	1/4/2018	1/4/2011	3.3600	121.1470	115.2810	110.3620	106.5590	103.7550	101.7490	100.3030	99.1660
1/7/2008	1/7/2013	4/7/2010	2.9900	108.9030	108.9030	106.2780	103.8910	102.0560	100.7720	100.0750	99.7900
1/7/2008	1/7/2013	1/7/2011	3.5900	110.6890	110.6890	107.9720	105.3790	103.2590	101.6140	100.3510	99.2960
1/7/2008	1/7/2015	1/7/2011	3.4900	117.4680	113.5160	109.4620	106.1510	103.6160	101.7450	100.3630	99.2500
1/7/2008	1/8/2018	4/7/2010	2.5900	115.5830	110.6380	106.6130	103.6800	101.6820	100.4610	99.9330	99.7090
1/8/2008	1/8/2013	4/8/2010	3.1500	109.3880	109.3880	106.7270	104.2790	102.3580	100.9800	100.1720	99.8250
1/8/2008	1/8/2018	4/8/2010	2.5700	115.4410	110.5230	106.5240	103.6160	101.6380	100.4350	99.9220	99.7010
1/8/2008	1/8/2018	4/8/2010	2.6400	115.9380	110.9250	106.8360	103.8400	101.7920	100.5240	99.9520	99.7140
1/10/2008	1/10/2011	4/12/2010	3.1000	102.9620	102.9620	102.9620	102.4210	101.4710	100.6070	100.0520	99.7900
1/11/2008	1/11/2018	4/12/2010	2.7200	116.5140	111.3900	107.1970	104.1060	101.9730	100.6260	99.9840	99.7150
1/14/2008	1/16/2018	1/14/2011	3.2400	120.2990	114.5420	109.7380	106.0520	103.3670	101.4710	100.0800	98.9680
1/16/2008	1/16/2013	4/16/2010	2.5500	107.6560	107.6560	105.0910	102.8960	101.3070	100.3050	99.8790	99.6590
1/16/2008	1/16/2013	4/16/2010	2.6900	108.0770	108.0770	105.4690	103.2080	101.5300	100.4300	99.9270	99.6880
1/16/2008	1/16/2015	4/16/2010	2.6400	113.2790	109.6530	106.1480	103.4830	101.6170	100.4450	99.9200	99.6780
1/16/2008	1/16/2018	4									

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
1/18/2008	1/18/2013	4/19/2010	2.5500	107.6700	107.6700	105.0940	102.8970	101.3070	100.3040	99.8730	99.6450
1/18/2008	1/20/2015	4/19/2010	2.3500	111.8470	108.3850	105.1250	102.7200	101.1030	100.1810	99.8230	99.6010
1/18/2008	1/18/2018	4/19/2010	2.2900	113.5020	108.9780	105.3440	102.7680	101.0870	100.1600	99.8100	99.5880
1/24/2008	1/24/2012	4/26/2010	2.4400	104.9000	104.9000	104.2150	102.4340	101.0550	100.1880	99.8250	99.5860
1/24/2008	1/24/2013	4/26/2010	2.5000	107.5620	107.5620	104.9690	102.7910	101.2280	100.2600	99.8440	99.6000
1/25/2008	1/25/2013	1/25/2011	2.2500	106.8120	106.8120	103.8920	100.9340	98.0710	95.3040	92.6300	90.0450
1/25/2008	1/25/2013	1/25/2011	2.6500	108.0230	108.0230	105.1050	102.7480	101.2440	100.1370	99.1590	98.2190
1/28/2008	1/28/2013	1/28/2011	2.9900	109.0770	109.0770	106.1260	103.5140	101.7510	100.5310	99.5010	98.5400
1/30/2008	1/30/2013	4/30/2010	2.6700	108.1200	108.1200	105.4430	103.1770	101.5090	100.4070	99.9990	99.9960
2/7/2008	2/7/2013	5/7/2010	2.4900	107.6280	107.5980	104.9660	102.7880	101.2240	100.2660	99.9850	99.9630
2/13/2008	2/13/2013	2/14/2011	2.9200	108.9940	108.9380	106.1640	103.7630	101.9310	100.5520	99.4060	98.3720
2/14/2008	2/14/2018	2/14/2012	3.1900	118.5720	111.4460	107.4840	104.3910	101.9570	99.8260	97.8480	95.9520
2/15/2008	2/16/2010	2/17/2009	2.3500	100.1040	100.1040	100.1040	100.0970	100.0520	100.0080	99.9640	99.9190
2/19/2008	2/19/2013	2/19/2010	2.5900	108.0210	107.9390	104.9120	101.8750	100.0750	100.0220	99.9690	99.9170
2/22/2008	2/22/2011	2/23/2009	2.5000	102.6870	102.6870	102.6870	101.9870	100.9230	99.8790	98.8560	97.8520
2/25/2008	2/25/2013	2/25/2011	3.0900	109.6210	109.5130	106.4650	103.8010	101.9480	100.6160	99.4990	98.4590
2/25/2008	2/26/2018	2/25/2010	2.4200	114.4600	109.7100	105.8820	103.1380	101.3160	100.2560	99.9480	99.8790
3/7/2008	3/9/2015	3/7/2011	2.8900	114.8060	110.8640	107.1340	104.2370	102.1330	100.5820	99.3250	98.2110
3/7/2008	3/7/2018	3/7/2013	3.5500	122.7720	116.6270	111.3210	106.8740	103.0400	99.6300	96.5120	93.6080
3/10/2008	3/11/2013	3/10/2010	2.3900	107.5340	107.3670	104.7230	102.5840	101.0700	100.1850	99.9190	99.8120
3/11/2008	3/11/2011	3/11/2010	2.0900	102.3450	102.3450	102.3450	101.5660	100.5660	100.0160	99.8820	99.7750
3/12/2008	3/12/2013	3/12/2010	2.0100	106.3420	106.1710	103.7230	101.8320	100.5780	100.0050	99.8700	99.7600
3/14/2008	3/14/2018	3/15/2010	2.4000	114.3430	109.6160	105.8140	103.0950	101.2890	100.2540	99.9120	99.7880
3/17/2008	3/18/2013	3/17/2011	2.6900	108.5320	108.3350	105.5660	103.2430	101.5020	100.1460	98.9770	97.8850
3/17/2008	3/17/2015	3/17/2011	2.6200	113.4340	108.5460	104.4960	102.5000	101.1160	99.9550	98.8600	97.7940
3/17/2008	3/19/2018	3/18/2013	3.3000	120.9250	115.0240	109.9300	105.6530	101.9480	98.6230	95.5590	92.6860
3/25/2008	3/27/2023	3/25/2013	3.1500	118.8980	112.7680	107.8070	103.9670	100.6340	97.5950	94.7170	91.9610
3/26/2008	3/26/2018	3/26/2012	2.9800	116.9070	110.2590	106.6950	103.7330	101.3400	99.1670	97.1130	95.1350
3/28/2008	3/28/2013	3/28/2011	2.8000	108.9590	108.7180	105.6070	103.1600	101.4740	100.1690	99.0160	97.9130
3/28/2008	3/28/2013	3/28/2011	2.8200	109.0230	108.7820	105.6690	103.2060	101.5070	100.1970	99.0400	97.9360
3/28/2008	3/28/2018	3/29/2010	2.0200	111.7100	107.5780	104.3170	102.0690	100.6580	100.0060	99.8160	99.6590
3/28/2008	3/28/2018	3/28/2011	2.7700	117.0180	111.7490	107.4520	104.2770	102.0350	100.4050	99.0890	97.9200
3/31/2008	3/31/2011	3/31/2010	1.9900	102.3430	102.3430	102.3430	101.4740	100.4780	99.9790	99.8040	99.6420
4/14/2008	4/14/2015	4/14/2011	2.7500	114.2110	109.1760	105.0490	102.8380	101.2970	100.0410	98.8640	97.7250
4/28/2008	4/28/2015	4/28/2011	3.2500	116.9370	112.6500	108.6200	105.4040	102.9740	101.1290	99.6320	98.3250
4/28/2008	4/30/2018	4/28/2010	2.1500	112.6620	108.2910	104.8180	102.4060	100.8590	100.0560	99.7460	99.5060
4/30/2008	4/30/2018	4/30/2013	3.7400	123.2440	116.6860	111.2040	106.7480	102.9240	99.5400	96.4140	93.4770
5/2/2008	5/4/2015	5/2/2011	3.9900	120.9050	116.2980	111.8510	108.1300	105.0830	102.3610	99.6790	96.8940
5/5/2008	5/5/2015	5/5/2011	3.1700	116.5490	112.2940	108.3190	105.1690	102.7960	100.9770	99.4920	98.1780
5/8/2008	5/8/2015	5/10/2010	2.9600	115.4460	111.3010	107.4710	104.4920	102.3360	100.8830	100.0790	99.6780
5/19/2008	5/19/2015	5/21/2012	4.7000	124.8110	119.5070	114.4960	110.1350	106.1190	102.0310	97.7710	93.3760
5/19/2008	5/21/2018	5/20/2013	3.8900	124.5380	117.7730	112.0880	107.4780	103.5250	100.0170	96.8060	93.7990
5/23/2008	5/23/2013	5/23/2011	4.0400	113.5560	113.0770	109.8550	106.9120	104.3560	101.8950	99.3560	96.6390
5/23/2008	5/23/2018	5/23/2011	3.2700	120.8950	114.9450	110.0100	106.2320	103.4410	101.3520	99.6840	98.2540
5/27/2008	5/27/2010	5/27/2010	2.7900	100.8990	100.8990	100.8990	100.8140	100.4920	100.1720	99.8530	99.5370
5/27/2008	5/27/2011	5/27/2010	3.2200	104.3020	104.3020	104.3020	103.1340	101.8150	100.6680	100.0320	99.6770
5/27/2008	5/28/2013	5/27/2011	3.4900	111.7580	111.2530	107.9220	105.0270	102.8270	101.1310	99.6950	98.3880
5/29/2008	5/29/2018	5/31/2011	3.4600	120.9060	112.6070	107.2490	104.2850	102.3660	100.8970	99.5670	98.2950
6/6/2008	6/6/2013	6/6/2011	3.9900	113.5430	112.9980	109.6060	106.5060	103.9850	101.8050	99.6780	97.4680
6/10/2008	6/11/2012	6/10/2010	3.9400	109.4330	109.4330	107.9580	105.5530	103.1320	101.1930	100.1670	99.3540
6/16/2008	6/17/2013	6/16/2011	4.0700	113.9390	113.3460	109.9160	106.7720	104.2350	102.2290	100.5790	99.1350
6/24/2008	6/24/2015	6/24/2011	3.8300	120.3920	115.6530	111.2210	107.5520	104.6580	102.3860	100.5370	98.9460
6/30/2008	7/1/2013	3/30/2010	2.9200	110.1140	109.4840	106.4300	103.8880	101.9880	100.6950	100.0310	99.8000
6/30/2008	7/1/2013	6/30/2010	3.4500	111.9500	111.3090	108.1010	105.3080	103.1000	101.4710	100.3980	99.7320
6/30/2008	6/30/2015	6/30/2010	3.3700	117.9150	113.3740	109.2140	105.8740	103.3530	101.5580	100.4100	99.7130
6/30/2008	7/2/2018	6/30/2011	3.6900	122.8940	114.4110	108.6430	105.1360	102.9170	101.2480	99.8070	98.4470
7/1/2008	7/1/2015	7/1/2011	4.6000	124.6490	119.0940	113.6790	109.2160	105.7660	102.9570	100.1780	97.3770
7/7/2008	7/8/2013	7/7/2011	4.5900	115.9880	115.3020	111.7830	108.4580	105.6090	103.0170	100.3670	97.6330
7/8/2008	7/8/2013	7/8/2011	4.2500	114.8030	114.1180	110.6180	107.4010	104.7150	102.3840	100.0970	97.7690
7/10/2008	7/10/2014	7/10/2012	4.8000	121.6120	118.5970	114.2110	110.2000	106.4840	102.7080	98.7120	94.6010
7/11/2008	7/11/2018	7/11/2012	3.7500	123.4320	115.8530	110.6430	106.6330	103.4290	100.7120	98.2590	95.9600
7/14/2008	7/14/2015	7/15/2013	4.9000	126.4200	121.0690	115.7210	110.6020	105.6030	100.5280	95.2840	90.0180
7/14/2008	7/16/2018	4/14/2010	2.5000	115.2650	110.2900	106.2990	103.4330	101.5090	100.3590	99.8810	99.6580
7/14/2008	7/16/2018	7/14/2011	3.2500	120.9060	114.9200	109.9770	106.1980	103.3870	101.2270	99.4630	97.9130
7/17/2008	7/17/2018	7/17/2013	3.7500	123.5760	117.0630	111.4440	106.8070	102.8100	99.2400	95.9370	92.8340
7/21/2008	7/22/2013	4/21/2010	3.0000	110.5660	109.8220	106.3000	102.8690	100.6850	100.1790	99.9540	99.7340
8/15/2008	8/15/2018	8/15/2011	3.8300	125.5500	118.8850	113.2750	108.8450	105.4350	102.7880	100.6510	98.8300
8/19/2008	8/19/2013	8/19/2010	3.4400	112.3830	111.4920	107.8710	104.4060	101.9250	100.7600	100.0650	99.5030
9/8/2008	9/9/2013	3/8/2010	2.8900	110.5720	109.6190	106.4590	103.8820	101.9740	100.6920	100.0480	99.8730
5/13/2009	5/13/2014	5/13/2013	4.0000	117.3650	114.9250	110.3340	105.7230	100.8600	95.6240	90.3220	85.3210
9/28/2009	9/30/2013	9/28/2012	2.9200	110.8520	109.7890	106.1740	102.0690	97.5350	93.2980	89.7400	86.8250