

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 | Next Call | Coupon | -300 | -200 | -100 | Base | +100 | +200 | +300 | +400 |
|------------|------------|-----------|--------|---------|---------|---------|---------|---------|---------|---------|---------|
| | Date | Date | | | | | | | | | |
| 2/27/1997 | 2/27/2012 | 2/28/2011 | 6.580 | 107.165 | 107.165 | 107.165 | 106.542 | 105.440 | 104.356 | 103.294 | 102.277 |
| 4/8/1998 | 4/8/2013 | 4/8/2011 | 5.490 | 112.169 | 112.169 | 111.873 | 109.609 | 107.403 | 105.354 | 103.548 | 102.048 |
| 8/19/1998 | 8/19/2013 | 2/22/2011 | 5.490 | 114.197 | 114.197 | 113.411 | 110.764 | 108.227 | 105.912 | 103.905 | 102.260 |
| 8/19/1998 | 8/19/2013 | 2/22/2011 | 5.490 | 114.197 | 114.197 | 113.411 | 110.764 | 108.227 | 105.912 | 103.905 | 102.260 |
| 8/25/1998 | 8/19/2013 | 4/25/2011 | 5.490 | 114.197 | 114.197 | 113.411 | 110.765 | 108.227 | 105.914 | 103.907 | 102.259 |
| 8/27/1998 | 8/19/2013 | 4/27/2011 | 5.490 | 114.197 | 114.197 | 113.411 | 110.764 | 108.227 | 105.912 | 103.905 | 102.260 |
| 9/30/1998 | 9/30/2013 | 3/30/2011 | 5.220 | 114.108 | 114.108 | 113.125 | 110.373 | 107.771 | 105.437 | 103.450 | 101.859 |
| 12/14/1998 | 12/16/2013 | 3/14/2011 | 5.390 | 115.720 | 115.720 | 114.369 | 111.397 | 108.604 | 106.109 | 103.984 | 102.270 |
| 12/14/1998 | 12/16/2013 | 3/14/2011 | 4.890 | 114.262 | 114.262 | 112.915 | 109.978 | 107.257 | 104.880 | 102.925 | 101.438 |
| 12/15/1998 | 12/16/2013 | 3/15/2011 | 4.880 | 114.233 | 114.233 | 112.886 | 109.950 | 107.229 | 104.855 | 102.903 | 101.420 |
| 1/7/2000 | 1/7/2015 | 4/7/2011 | 5.950 | 123.749 | 123.749 | 119.822 | 115.835 | 112.207 | 109.014 | 106.294 | 104.055 |
| 2/5/2001 | 2/7/2011 | 2/7/2011 | 4.820 | 100.094 | 100.094 | 100.094 | 100.089 | 100.068 | 100.047 | 100.026 | 100.005 |
| 2/7/2001 | 2/7/2011 | 2/7/2011 | 4.820 | 100.094 | 100.094 | 100.094 | 100.089 | 100.068 | 100.047 | 100.026 | 100.005 |
| 2/26/2001 | 2/28/2011 | 2/28/2011 | 5.060 | 100.394 | 100.394 | 100.394 | 100.373 | 100.290 | 100.206 | 100.123 | 100.040 |
| 2/26/2001 | 2/28/2011 | 2/28/2011 | 5.450 | 100.424 | 100.424 | 100.424 | 100.404 | 100.320 | 100.237 | 100.153 | 100.070 |
| 2/26/2001 | 2/28/2011 | 2/28/2011 | 4.790 | 100.373 | 100.373 | 100.373 | 100.352 | 100.269 | 100.186 | 100.102 | 100.019 |
| 2/27/2001 | 2/28/2011 | 2/28/2011 | 5.020 | 100.390 | 100.390 | 100.390 | 100.370 | 100.287 | 100.203 | 100.120 | 100.037 |
| 2/27/2001 | 2/28/2011 | 2/28/2011 | 4.760 | 100.370 | 100.370 | 100.370 | 100.350 | 100.267 | 100.183 | 100.100 | 100.017 |
| 3/1/2001 | 3/1/2011 | 3/1/2011 | 5.270 | 100.425 | 100.425 | 100.425 | 100.404 | 100.317 | 100.231 | 100.145 | 100.059 |
| 3/14/2001 | 3/14/2011 | 3/14/2011 | 4.860 | 100.567 | 100.567 | 100.567 | 100.537 | 100.415 | 100.294 | 100.174 | 100.053 |
| 4/23/2001 | 4/25/2011 | 4/24/2006 | 5.350 | 101.248 | 101.248 | 101.248 | 101.185 | 100.947 | 100.711 | 100.476 | 100.242 |
| 6/1/2001 | 6/1/2011 | 3/1/2011 | 4.990 | 101.677 | 101.677 | 101.677 | 101.575 | 101.237 | 100.902 | 100.568 | 100.240 |
| 12/13/2001 | 12/13/2011 | 3/14/2011 | 4.920 | 104.318 | 104.318 | 104.318 | 103.894 | 103.020 | 102.161 | 101.332 | 100.595 |
| 6/3/2002 | 6/4/2012 | 3/3/2011 | 4.490 | 106.111 | 106.111 | 106.111 | 105.134 | 103.774 | 102.438 | 101.125 | 99.836 |
| 6/4/2002 | 6/4/2012 | 3/6/2011 | 4.490 | 106.111 | 106.111 | 106.111 | 105.134 | 103.774 | 102.438 | 101.125 | 99.836 |
| 12/5/2002 | 12/5/2012 | 3/6/2011 | 3.790 | 107.095 | 107.095 | 107.095 | 105.276 | 103.419 | 101.604 | 99.829 | 98.094 |
| 3/6/2003 | 3/6/2013 | 3/7/2011 | 2.990 | 106.353 | 106.353 | 106.173 | 104.084 | 102.247 | 100.872 | 100.089 | 99.862 |
| 6/18/2004 | 6/20/2011 | 3/20/2011 | 4.120 | 101.602 | 101.602 | 101.602 | 101.475 | 101.085 | 100.698 | 100.314 | 99.932 |
| 7/2/2004 | 7/2/2014 | 4/3/2011 | 3.990 | 113.831 | 113.831 | 111.314 | 107.802 | 104.404 | 101.133 | 97.984 | 96.841 |
| 12/13/2004 | 12/15/2014 | 3/14/2011 | 3.320 | 113.039 | 113.039 | 109.600 | 106.314 | 103.675 | 101.734 | 100.483 | 99.940 |
| 9/1/2005 | 9/1/2015 | 3/1/2011 | 4.130 | 119.203 | 117.942 | 113.197 | 108.521 | 104.054 | 99.801 | 97.000 | 96.840 |
| 9/19/2005 | 9/19/2012 | 3/21/2011 | 3.820 | 106.334 | 106.334 | 106.334 | 104.902 | 103.285 | 101.840 | 100.718 | 100.046 |
| 9/26/2005 | 9/26/2012 | 3/28/2011 | 3.890 | 106.526 | 106.526 | 106.526 | 105.058 | 103.419 | 101.949 | 100.795 | 100.077 |
| 9/30/2005 | 9/30/2015 | 3/30/2011 | 4.440 | 121.002 | 119.544 | 114.693 | 109.908 | 105.339 | 100.991 | 96.971 | 96.853 |
| 10/26/2005 | 10/26/2015 | 4/26/2011 | 4.540 | 121.803 | 120.165 | 115.230 | 110.367 | 105.725 | 101.312 | 97.703 | 97.102 |
| 10/28/2005 | 10/28/2015 | 4/28/2011 | 4.310 | 120.723 | 119.178 | 114.669 | 110.587 | 107.160 | 104.412 | 102.327 | 100.875 |
| 10/28/2005 | 10/28/2015 | 4/28/2011 | 4.140 | 119.905 | 118.372 | 113.909 | 109.899 | 106.565 | 103.923 | 101.946 | 100.642 |
| 11/21/2005 | 11/21/2012 | 2/22/2011 | 4.290 | 107.865 | 107.865 | 107.865 | 106.111 | 104.316 | 102.687 | 101.348 | 100.398 |
| 1/6/2006 | 1/6/2016 | 4/6/2011 | 4.020 | 120.110 | 118.152 | 113.615 | 109.584 | 106.269 | 103.675 | 101.773 | 100.562 |
| 1/17/2006 | 1/19/2016 | 4/18/2011 | 4.080 | 120.557 | 118.517 | 113.928 | 109.849 | 106.485 | 103.841 | 101.882 | 100.611 |
| 3/20/2006 | 3/21/2011 | 3/21/2011 | 4.760 | 100.648 | 100.648 | 100.648 | 100.613 | 100.472 | 100.333 | 100.193 | 100.054 |
| 4/11/2006 | 4/11/2011 | 4/11/2011 | 4.980 | 100.968 | 100.968 | 100.968 | 100.917 | 100.719 | 100.521 | 100.325 | 100.129 |
| 4/19/2006 | 4/19/2013 | 4/19/2011 | 4.630 | 110.404 | 110.404 | 110.071 | 107.797 | 105.621 | 103.674 | 102.070 | 100.856 |
| 4/24/2006 | 4/25/2016 | 4/25/2011 | 4.440 | 123.568 | 120.822 | 115.940 | 111.584 | 107.934 | 105.002 | 102.762 | 101.164 |
| 4/28/2006 | 4/28/2011 | 4/28/2011 | 5.090 | 101.230 | 101.230 | 101.230 | 101.164 | 100.918 | 100.674 | 100.431 | 100.189 |
| 5/5/2006 | 5/6/2013 | 2/7/2011 | 4.780 | 110.967 | 110.967 | 110.575 | 108.249 | 106.023 | 104.027 | 102.361 | 101.086 |
| 5/5/2006 | 5/5/2016 | 2/7/2011 | 4.980 | 126.572 | 123.694 | 118.630 | 114.028 | 110.098 | 106.849 | 104.259 | 102.290 |
| 5/5/2006 | 5/5/2016 | 2/7/2011 | 4.350 | 123.211 | 120.413 | 115.554 | 111.232 | 107.634 | 104.764 | 102.586 | 101.060 |
| 5/5/2006 | 5/5/2016 | 2/7/2011 | 4.530 | 124.171 | 121.349 | 116.424 | 112.022 | 108.321 | 105.336 | 103.040 | 101.384 |
| 5/9/2006 | 5/9/2011 | 2/9/2011 | 5.050 | 101.375 | 101.375 | 101.375 | 101.297 | 101.022 | 100.748 | 100.475 | 100.204 |
| 5/15/2006 | 5/16/2016 | 2/15/2011 | 4.350 | 123.344 | 120.464 | 115.582 | 111.243 | 107.632 | 104.752 | 102.566 | 101.035 |
| 5/15/2006 | 5/16/2016 | 2/15/2011 | 4.520 | 124.256 | 121.351 | 116.408 | 111.992 | 108.283 | 105.292 | 102.991 | 101.338 |
| 5/19/2006 | 5/19/2016 | 2/22/2011 | 4.510 | 124.240 | 121.314 | 116.369 | 111.951 | 108.244 | 105.255 | 102.954 | 101.306 |
| 6/12/2006 | 6/13/2016 | 3/14/2011 | 4.620 | 125.152 | 122.029 | 117.007 | 112.509 | 108.725 | 105.656 | 103.274 | 101.546 |
| 6/26/2006 | 6/27/2016 | 3/28/2011 | 4.730 | 125.935 | 122.692 | 117.601 | 113.029 | 109.167 | 106.016 | 103.547 | 101.731 |
| 6/28/2006 | 6/28/2013 | 3/28/2011 | 4.950 | 112.086 | 112.086 | 111.509 | 109.026 | 106.657 | 104.525 | 102.726 | 101.334 |
| 6/30/2006 | 7/1/2013 | 3/30/2011 | 4.890 | 111.980 | 111.980 | 111.393 | 108.905 | 106.537 | 104.417 | 102.632 | 101.259 |
| 7/14/2006 | 7/15/2013 | 4/14/2011 | 4.890 | 112.170 | 112.170 | 111.533 | 109.006 | 106.606 | 104.465 | 102.672 | 101.297 |
| 7/19/2006 | 7/19/2011 | 4/19/2011 | 5.250 | 102.464 | 102.464 | 102.464 | 102.296 | 101.825 | 101.358 | 100.896 | 100.448 |
| 7/20/2006 | 7/20/2011 | 4/20/2011 | 5.300 | 102.503 | 102.503 | 102.503 | 102.332 | 101.859 | 101.389 | 100.924 | 100.464 |
| 7/24/2006 | 7/25/2016 | 4/25/2011 | 4.660 | 125.913 | 122.488 | 117.366 | 112.794 | 108.947 | 105.825 | 103.396 | 101.625 |
| 7/28/2006 | 7/28/2016 | 4/28/2011 | 4.490 | 125.005 | 121.589 | 116.522 | 112.030 | 108.274 | 105.256 | 102.945 | 101.281 |
| 8/1/2006 | 8/1/2016 | 5/2/2011 | 4.890 | 127.287 | 123.780 | 118.575 | 113.894 | 109.928 | 106.673 | 104.097 | 102.164 |
| 8/11/2006 | 8/11/2011 | 2/11/2011 | 4.790 | 102.555 | 102.555 | 102.555 | 102.350 | 101.817 | 101.290 | 100.771 | 100.295 |
| 8/21/2006 | 8/21/2013 | 2/1/2011 | 4.750 | 112.310 | 112.310 | 111.516 | 108.873 | 106.283 | 103.769 | 101.328 | 98.958 |
| 8/25/2006 | 8/25/2016 | 2/25/2011 | 4.350 | 124.564 | 120.959 | 115.908 | 111.455 | 107.764 | 104.823 | 102.597 | 101.036 |
| 8/28/2006 | 8/29/2011 | 2/28/2011 | 4.890 | 102.852 | 102.852 | 102.852 | 102.619 | 102.037 | 101.462 | 100.894 | 100.332 |
| 9/22/2006 | 9/22/2011 | 3/22/2011 | 4.790 | 103.113 | 103.113 | 103.113 | 102.838 | 102.190 | 101.550 | 100.923 | 100.355 |
| 9/29/2006 | 9/29/2011 | 3/29/2011 | 4.590 | 103.073 | 103.073 | 103.073 | 102.785 | 102.118 | 101.460 | 100.818 | 100.266 |

| Start Date | Maturity | Next Call | Coupon | -300 | -200 | -100 | Base | +100 | +200 | +300 | +400 |
|------------|------------|-----------|--------|---------|---------|---------|---------|---------|---------|---------|---------|
| | Date | Date | | | | | | | | | |
| 10/10/2006 | 10/10/2013 | 4/11/2011 | 4.250 | 111.604 | 111.604 | 110.580 | 107.864 | 105.387 | 103.292 | 101.658 | 100.556 |
| 10/12/2006 | 10/15/2013 | 4/12/2011 | 4.500 | 112.349 | 112.349 | 111.299 | 108.551 | 106.017 | 103.838 | 102.100 | 100.833 |
| 10/30/2006 | 10/31/2011 | 4/30/2011 | 4.850 | 103.678 | 103.678 | 103.678 | 103.334 | 102.579 | 101.836 | 101.103 | 100.380 |
| 11/3/2006 | 11/3/2011 | 2/3/2011 | 4.690 | 103.595 | 103.595 | 103.595 | 103.246 | 102.484 | 101.732 | 100.992 | 100.263 |
| 11/6/2006 | 11/6/2013 | 2/7/2011 | 4.290 | 112.035 | 112.035 | 110.883 | 108.095 | 105.548 | 103.370 | 101.630 | 100.388 |
| 11/10/2006 | 11/13/2012 | 2/10/2011 | 4.390 | 107.950 | 107.950 | 107.950 | 106.236 | 104.459 | 102.838 | 101.481 | 100.508 |
| 11/17/2006 | 11/18/2013 | 2/17/2011 | 4.350 | 112.348 | 112.348 | 111.140 | 108.319 | 105.750 | 103.572 | 101.858 | 100.663 |
| 11/24/2006 | 11/25/2016 | 2/24/2011 | 4.190 | 124.731 | 120.479 | 115.365 | 110.913 | 107.263 | 104.396 | 102.257 | 100.806 |
| 11/30/2006 | 12/2/2013 | 2/28/2011 | 4.350 | 112.518 | 112.518 | 111.238 | 108.311 | 105.457 | 102.693 | 100.402 | 98.908 |
| 12/1/2006 | 12/1/2016 | 3/1/2011 | 4.090 | 124.209 | 119.952 | 114.888 | 110.498 | 106.924 | 104.133 | 102.079 | 100.722 |
| 12/4/2006 | 12/5/2016 | 3/4/2011 | 4.080 | 124.195 | 119.910 | 114.845 | 110.456 | 106.886 | 104.100 | 102.051 | 100.697 |
| 12/5/2006 | 12/5/2016 | 3/7/2011 | 4.260 | 125.263 | 120.921 | 115.769 | 111.273 | 107.580 | 104.664 | 102.480 | 100.968 |
| 12/6/2006 | 12/6/2013 | 3/7/2011 | 4.400 | 112.710 | 112.710 | 111.417 | 108.547 | 105.938 | 103.725 | 101.983 | 100.749 |
| 12/8/2006 | 12/8/2016 | 3/8/2011 | 3.990 | 123.695 | 119.415 | 114.391 | 110.055 | 106.538 | 103.819 | 101.841 | 100.574 |
| 12/12/2006 | 12/12/2016 | 3/14/2011 | 3.990 | 123.739 | 119.427 | 114.397 | 110.057 | 106.537 | 103.816 | 101.834 | 100.565 |
| 12/12/2006 | 12/12/2016 | 3/14/2011 | 4.050 | 124.096 | 119.764 | 114.703 | 110.324 | 106.765 | 103.997 | 101.967 | 100.641 |
| 12/19/2006 | 12/19/2011 | 3/21/2011 | 4.490 | 104.016 | 104.016 | 104.016 | 103.581 | 102.692 | 101.820 | 100.992 | 100.319 |
| 12/19/2006 | 12/19/2016 | 3/21/2011 | 4.190 | 125.010 | 120.577 | 115.436 | 110.963 | 107.301 | 104.423 | 102.278 | 100.823 |
| 12/20/2006 | 12/20/2013 | 3/21/2011 | 4.500 | 113.174 | 113.174 | 111.813 | 108.897 | 106.236 | 103.967 | 102.165 | 100.855 |
| 12/21/2006 | 12/21/2011 | 3/21/2011 | 4.530 | 104.077 | 104.077 | 104.077 | 103.638 | 102.744 | 101.866 | 101.031 | 100.345 |
| 12/27/2006 | 12/27/2013 | 3/28/2011 | 4.500 | 113.262 | 113.262 | 111.867 | 108.933 | 106.256 | 103.976 | 102.164 | 100.845 |
| 12/28/2006 | 12/28/2016 | 3/28/2011 | 4.250 | 125.475 | 120.952 | 115.766 | 111.245 | 107.532 | 104.604 | 102.409 | 100.895 |
| 12/28/2006 | 12/28/2016 | 3/28/2011 | 4.400 | 126.374 | 121.808 | 116.548 | 111.940 | 108.130 | 105.094 | 102.791 | 101.154 |
| 1/8/2007 | 1/9/2012 | 4/8/2011 | 4.750 | 104.525 | 104.525 | 104.525 | 104.049 | 103.103 | 102.174 | 101.261 | 100.365 |
| 1/12/2007 | 1/12/2017 | 4/12/2011 | 4.420 | 126.678 | 122.001 | 116.714 | 112.087 | 108.260 | 105.210 | 102.895 | 101.250 |
| 1/16/2007 | 1/17/2017 | 1/17/2012 | 4.790 | 128.978 | 124.156 | 118.696 | 113.859 | 109.799 | 106.497 | 103.888 | 101.874 |
| 1/23/2007 | 1/23/2014 | 4/25/2011 | 4.490 | 113.569 | 113.569 | 112.046 | 109.047 | 106.324 | 104.019 | 102.192 | 100.863 |
| 1/23/2007 | 1/23/2017 | 4/25/2011 | 4.460 | 127.056 | 122.282 | 116.953 | 112.289 | 108.424 | 105.338 | 102.986 | 101.300 |
| 1/29/2007 | 1/29/2014 | 4/29/2011 | 4.790 | 114.555 | 114.555 | 112.994 | 109.886 | 106.858 | 103.932 | 101.102 | 99.152 |
| 2/2/2007 | 2/2/2017 | 2/2/2011 | 4.690 | 128.581 | 123.121 | 116.813 | 110.731 | 105.003 | 102.946 | 100.804 | 99.567 |
| 2/9/2007 | 2/9/2012 | 2/9/2011 | 4.750 | 104.934 | 104.934 | 104.934 | 104.382 | 103.348 | 102.336 | 101.378 | 100.570 |
| 2/9/2007 | 2/9/2017 | 2/9/2011 | 4.470 | 127.327 | 122.427 | 117.070 | 112.388 | 108.509 | 105.413 | 103.052 | 101.363 |
| 2/12/2007 | 2/13/2012 | 2/14/2011 | 4.880 | 105.124 | 105.124 | 105.124 | 104.557 | 103.509 | 102.483 | 101.507 | 100.671 |
| 2/15/2007 | 2/15/2012 | 2/15/2011 | 4.990 | 105.267 | 105.267 | 105.267 | 104.692 | 103.638 | 102.602 | 101.584 | 100.582 |
| 2/20/2007 | 2/21/2017 | 2/22/2011 | 4.390 | 126.985 | 122.006 | 116.669 | 112.015 | 108.178 | 105.126 | 102.809 | 101.177 |
| 2/20/2007 | 2/21/2017 | 2/21/2012 | 4.850 | 129.812 | 124.160 | 117.779 | 111.921 | 107.295 | 104.251 | 102.199 | 100.727 |
| 2/23/2007 | 2/23/2017 | 2/23/2011 | 4.250 | 126.148 | 121.199 | 115.927 | 111.354 | 107.610 | 104.658 | 102.450 | 100.924 |
| 2/23/2007 | 2/23/2017 | 2/23/2011 | 4.350 | 126.763 | 121.780 | 116.459 | 111.824 | 108.010 | 104.985 | 102.699 | 101.096 |
| 3/2/2007 | 3/2/2012 | 3/2/2011 | 4.490 | 104.939 | 104.939 | 104.939 | 104.307 | 103.207 | 102.135 | 101.155 | 100.392 |
| 3/9/2007 | 3/10/2014 | 3/9/2011 | 4.450 | 114.017 | 114.017 | 112.229 | 109.129 | 106.347 | 104.008 | 102.172 | 100.856 |
| 3/16/2007 | 3/16/2017 | 3/16/2011 | 4.090 | 125.402 | 120.348 | 115.142 | 110.654 | 107.012 | 104.174 | 102.086 | 100.702 |
| 3/20/2007 | 3/20/2012 | 3/20/2011 | 4.550 | 105.232 | 105.232 | 105.232 | 104.534 | 103.385 | 102.253 | 101.139 | 100.042 |
| 3/21/2007 | 3/21/2017 | 3/21/2011 | 4.220 | 126.268 | 121.120 | 115.836 | 111.261 | 107.521 | 104.583 | 102.389 | 100.886 |
| 3/23/2007 | 3/23/2017 | 3/23/2011 | 4.290 | 126.727 | 121.538 | 116.213 | 111.593 | 107.803 | 104.810 | 102.562 | 100.995 |
| 3/23/2007 | 3/23/2017 | 3/23/2011 | 4.290 | 126.727 | 121.538 | 116.213 | 111.593 | 107.803 | 104.810 | 102.562 | 100.995 |
| 3/30/2007 | 3/30/2012 | 3/30/2011 | 4.670 | 105.500 | 105.500 | 105.500 | 104.765 | 103.587 | 102.428 | 101.287 | 100.164 |
| 4/2/2007 | 4/2/2012 | 4/4/2011 | 4.590 | 105.444 | 105.444 | 105.444 | 104.698 | 103.513 | 102.366 | 101.320 | 100.498 |
| 4/9/2007 | 4/10/2017 | 4/11/2011 | 4.150 | 126.063 | 120.793 | 115.528 | 110.983 | 107.288 | 104.399 | 102.260 | 100.817 |
| 4/12/2007 | 4/12/2017 | 4/12/2011 | 4.250 | 126.714 | 121.389 | 116.064 | 111.455 | 107.685 | 104.717 | 102.499 | 100.972 |
| 4/13/2007 | 4/13/2017 | 4/13/2011 | 4.450 | 127.984 | 122.575 | 117.142 | 112.411 | 108.502 | 105.389 | 103.023 | 101.335 |
| 4/23/2007 | 4/23/2012 | 4/25/2011 | 4.650 | 105.786 | 105.786 | 105.786 | 104.963 | 103.718 | 102.493 | 101.288 | 100.102 |
| 4/23/2007 | 4/23/2014 | 4/25/2011 | 4.620 | 115.117 | 115.117 | 113.056 | 109.839 | 106.945 | 104.493 | 102.545 | 101.105 |
| 4/27/2007 | 4/27/2012 | 4/27/2011 | 4.550 | 105.712 | 105.712 | 105.712 | 104.875 | 103.621 | 102.413 | 101.326 | 100.471 |
| 4/27/2007 | 4/27/2017 | 4/27/2011 | 4.250 | 126.891 | 121.449 | 116.094 | 111.465 | 107.680 | 104.703 | 102.474 | 100.937 |
| 5/2/2007 | 5/2/2014 | 5/2/2011 | 4.590 | 115.133 | 115.133 | 113.020 | 109.791 | 106.898 | 104.457 | 102.529 | 101.115 |
| 5/4/2007 | 5/5/2014 | 2/4/2011 | 4.550 | 115.039 | 115.039 | 112.909 | 109.678 | 106.789 | 104.360 | 102.444 | 101.051 |
| 5/14/2007 | 5/16/2011 | 2/14/2011 | 4.500 | 101.312 | 101.312 | 101.312 | 101.228 | 100.934 | 100.641 | 100.350 | 100.072 |
| 5/18/2007 | 5/18/2017 | 2/18/2011 | 4.190 | 126.720 | 121.174 | 115.828 | 111.223 | 107.473 | 104.534 | 102.349 | 100.861 |
| 5/22/2007 | 5/22/2012 | 2/22/2011 | 4.690 | 106.214 | 106.214 | 106.214 | 105.284 | 103.960 | 102.684 | 101.529 | 100.604 |
| 5/22/2007 | 5/22/2012 | 2/22/2011 | 4.690 | 106.214 | 106.214 | 106.214 | 105.284 | 103.960 | 102.684 | 101.529 | 100.604 |
| 5/22/2007 | 5/22/2012 | 2/22/2011 | 4.710 | 106.240 | 106.240 | 106.240 | 105.310 | 103.986 | 102.709 | 101.551 | 100.622 |
| 5/22/2007 | 5/22/2017 | 5/22/2012 | 4.750 | 130.341 | 124.545 | 118.903 | 113.951 | 109.819 | 106.455 | 103.757 | 101.581 |
| 5/25/2007 | 5/25/2012 | 2/25/2011 | 4.650 | 106.200 | 106.200 | 106.200 | 105.259 | 103.927 | 102.644 | 101.486 | 100.568 |
| 5/29/2007 | 5/30/2017 | 2/28/2011 | 4.250 | 127.221 | 121.570 | 116.177 | 111.520 | 107.716 | 104.719 | 102.480 | 100.930 |
| 6/1/2007 | 6/1/2012 | 3/2/2011 | 5.230 | 107.075 | 107.075 | 107.075 | 106.105 | 104.747 | 103.412 | 102.100 | 100.811 |
| 6/1/2007 | 6/2/2014 | 3/1/2011 | 4.500 | 115.224 | 115.224 | 112.923 | 109.640 | 106.722 | 104.282 | 102.370 | 100.992 |
| 6/7/2007 | 6/7/2017 | 3/7/2011 | 4.820 | 130.938 | 125.053 | 119.362 | 114.358 | 110.176 | 106.779 | 104.115 | 102.136 |
| 6/8/2007 | 6/8/2012 | 3/8/2011 | 5.300 | 107.272 | 107.272 | 107.272 | 106.277 | 104.897 | 103.543 | 102.212 | 100.904 |
| 6/8/2007 | 6/9/2014 | 3/8/2011 | 4.730 | 116.094 | 116.094 | 113.740 | 110.405 | 107.414 | 104.877 | 102.843 | 101.337 |

| Start Date | Maturity | Next Call | Coupon | -300 | -200 | -100 | Base | +100 | +200 | +300 | +400 |
|------------|------------|------------|--------|---------|---------|---------|---------|---------|---------|---------|---------|
| | Date | Date | | | | | | | | | |
| 6/8/2007 | 6/8/2017 | 3/8/2011 | 4.490 | 128.818 | 123.058 | 117.529 | 112.720 | 108.751 | 105.585 | 103.163 | 101.440 |
| 6/11/2007 | 6/12/2017 | 3/11/2011 | 4.490 | 128.842 | 123.073 | 117.538 | 112.724 | 108.752 | 105.583 | 103.158 | 101.432 |
| 6/15/2007 | 6/16/2014 | 3/15/2011 | 5.550 | 118.992 | 118.992 | 116.551 | 113.003 | 109.558 | 106.240 | 103.042 | 99.961 |
| 6/18/2007 | 6/19/2017 | 3/18/2011 | 4.500 | 128.948 | 123.159 | 117.607 | 112.777 | 108.792 | 105.609 | 103.172 | 101.433 |
| 6/18/2007 | 6/19/2017 | 3/18/2011 | 4.840 | 131.149 | 125.230 | 119.507 | 114.474 | 110.266 | 106.843 | 104.156 | 102.151 |
| 6/19/2007 | 6/19/2017 | 3/21/2011 | 4.650 | 129.919 | 124.070 | 118.440 | 113.519 | 109.431 | 106.141 | 103.592 | 101.737 |
| 6/20/2007 | 6/20/2012 | 3/21/2011 | 4.890 | 106.873 | 106.873 | 106.873 | 105.835 | 104.427 | 103.071 | 101.840 | 100.827 |
| 6/22/2007 | 6/22/2017 | 3/22/2011 | 4.500 | 128.966 | 123.170 | 117.612 | 112.778 | 108.787 | 105.602 | 103.164 | 101.423 |
| 6/26/2007 | 6/26/2012 | 3/28/2011 | 5.130 | 107.296 | 107.296 | 107.296 | 106.234 | 104.806 | 103.425 | 102.153 | 101.085 |
| 6/28/2007 | 6/28/2017 | 3/28/2011 | 4.500 | 129.003 | 123.194 | 117.624 | 112.782 | 108.785 | 105.595 | 103.155 | 101.409 |
| 7/13/2007 | 7/13/2012 | 4/13/2011 | 4.690 | 106.891 | 106.891 | 106.891 | 105.769 | 104.301 | 102.901 | 101.656 | 100.677 |
| 7/13/2007 | 7/13/2017 | 4/13/2011 | 4.290 | 127.724 | 121.991 | 116.522 | 111.808 | 107.954 | 104.919 | 102.643 | 101.060 |
| 7/13/2007 | 7/13/2017 | 7/13/2011 | 4.900 | 131.710 | 125.726 | 119.939 | 114.847 | 110.584 | 107.110 | 104.376 | 102.320 |
| 7/18/2007 | 7/18/2017 | 4/18/2011 | 4.780 | 130.962 | 125.010 | 119.270 | 114.242 | 110.049 | 106.657 | 104.001 | 102.041 |
| 7/19/2007 | 7/19/2012 | 4/19/2011 | 4.890 | 107.267 | 107.267 | 107.267 | 106.121 | 104.634 | 103.206 | 101.926 | 100.876 |
| 7/20/2007 | 7/20/2017 | 4/20/2011 | 4.290 | 127.767 | 122.018 | 116.536 | 111.812 | 107.952 | 104.911 | 102.630 | 101.043 |
| 7/23/2007 | 7/23/2012 | 4/25/2011 | 5.050 | 107.561 | 107.561 | 107.561 | 106.399 | 104.898 | 103.454 | 102.145 | 101.056 |
| 7/27/2007 | 7/27/2012 | 4/27/2011 | 4.590 | 106.923 | 106.923 | 106.923 | 105.750 | 104.246 | 102.819 | 101.558 | 100.590 |
| 7/27/2007 | 7/28/2014 | 4/27/2011 | 4.350 | 115.393 | 115.393 | 112.757 | 109.377 | 106.413 | 103.975 | 102.087 | 100.761 |
| 7/27/2007 | 7/27/2017 | 4/27/2011 | 4.250 | 127.549 | 121.803 | 116.329 | 111.622 | 107.784 | 104.770 | 102.514 | 100.959 |
| 7/30/2007 | 1/30/2019 | 5/2/2011 | 3.990 | 128.475 | 121.930 | 116.019 | 111.104 | 107.202 | 104.217 | 102.058 | 100.684 |
| 7/31/2007 | 7/31/2017 | 5/2/2011 | 3.990 | 125.867 | 120.249 | 114.925 | 110.393 | 106.746 | 103.935 | 101.895 | 100.604 |
| 7/31/2007 | 7/31/2017 | 5/2/2011 | 3.990 | 125.867 | 120.249 | 114.925 | 110.393 | 106.746 | 103.935 | 101.895 | 100.604 |
| 7/31/2007 | 7/31/2017 | 5/2/2011 | 4.060 | 126.327 | 120.673 | 115.305 | 110.723 | 107.023 | 104.156 | 102.056 | 100.700 |
| 8/2/2007 | 8/4/2014 | 5/2/2011 | 4.490 | 115.976 | 115.976 | 113.288 | 109.874 | 106.869 | 104.371 | 102.425 | 101.022 |
| 8/2/2007 | 8/2/2017 | 5/2/2011 | 4.150 | 126.929 | 121.231 | 115.818 | 111.182 | 107.426 | 104.497 | 102.331 | 100.866 |
| 8/2/2007 | 8/2/2017 | 5/2/2011 | 4.050 | 126.271 | 120.624 | 115.271 | 110.705 | 107.024 | 104.177 | 102.086 | 100.723 |
| 8/6/2007 | 8/6/2012 | 2/7/2011 | 4.490 | 106.897 | 106.897 | 106.897 | 105.679 | 104.152 | 102.714 | 101.468 | 100.535 |
| 8/9/2007 | 8/11/2014 | 8/9/2011 | 4.860 | 117.387 | 117.387 | 114.627 | 111.137 | 108.014 | 105.361 | 103.217 | 101.595 |
| 8/9/2007 | 8/9/2017 | 2/9/2011 | 3.990 | 125.913 | 120.277 | 114.951 | 110.420 | 106.779 | 103.973 | 101.929 | 100.617 |
| 8/13/2007 | 8/13/2012 | 2/14/2011 | 4.590 | 107.140 | 107.140 | 107.140 | 105.886 | 104.338 | 102.875 | 101.594 | 100.613 |
| 8/16/2007 | 8/16/2017 | 2/16/2011 | 3.990 | 125.951 | 120.293 | 114.957 | 110.418 | 106.770 | 103.958 | 101.911 | 100.595 |
| 8/17/2007 | 8/17/2012 | 2/17/2011 | 4.350 | 106.815 | 106.815 | 106.815 | 105.543 | 103.989 | 102.535 | 101.302 | 100.403 |
| 8/17/2007 | 8/17/2012 | 2/17/2011 | 4.150 | 106.501 | 106.501 | 106.501 | 105.231 | 103.683 | 102.249 | 101.065 | 100.238 |
| 8/17/2007 | 8/17/2017 | 2/17/2011 | 4.000 | 126.023 | 120.357 | 115.013 | 110.465 | 106.809 | 103.987 | 101.932 | 100.605 |
| 8/20/2007 | 8/20/2014 | 8/22/2011 | 4.250 | 115.311 | 115.311 | 112.495 | 109.054 | 106.055 | 103.579 | 101.688 | 100.436 |
| 8/24/2007 | 8/24/2012 | 2/24/2011 | 4.050 | 106.423 | 106.423 | 106.423 | 105.119 | 103.556 | 102.121 | 100.949 | 100.172 |
| 8/28/2007 | 8/28/2014 | 2/28/2011 | 4.350 | 115.768 | 115.768 | 112.914 | 109.478 | 106.477 | 104.008 | 102.101 | 100.763 |
| 8/30/2007 | 8/30/2012 | 2/28/2011 | 4.390 | 107.036 | 107.036 | 107.036 | 105.698 | 104.109 | 102.622 | 101.355 | 100.424 |
| 8/30/2007 | 9/2/2014 | 2/28/2011 | 3.890 | 114.154 | 114.154 | 111.306 | 107.970 | 105.132 | 102.885 | 101.253 | 100.240 |
| 8/31/2007 | 8/31/2012 | 2/28/2011 | 4.370 | 107.016 | 107.016 | 107.016 | 105.674 | 104.082 | 102.595 | 101.331 | 100.407 |
| 9/4/2007 | 9/4/2012 | 3/4/2011 | 4.220 | 106.822 | 106.822 | 106.822 | 105.461 | 103.866 | 102.395 | 101.173 | 100.331 |
| 9/4/2007 | 9/5/2017 | 3/4/2011 | 3.890 | 125.394 | 119.752 | 114.467 | 109.993 | 106.413 | 103.680 | 101.725 | 100.502 |
| 9/7/2007 | 9/7/2012 | 3/7/2011 | 4.090 | 106.646 | 106.646 | 106.646 | 105.271 | 103.673 | 102.212 | 101.025 | 100.234 |
| 9/10/2007 | 9/11/2017 | 3/10/2011 | 3.690 | 124.083 | 118.551 | 113.398 | 109.065 | 105.645 | 103.075 | 101.297 | 100.253 |
| 9/11/2007 | 9/11/2017 | 3/11/2011 | 3.590 | 123.417 | 117.948 | 112.865 | 108.611 | 105.276 | 102.794 | 101.103 | 100.147 |
| 9/12/2007 | 9/12/2014 | 3/14/2011 | 3.690 | 113.529 | 113.529 | 110.638 | 107.346 | 104.594 | 102.461 | 100.965 | 100.113 |
| 9/13/2007 | 9/15/2014 | 3/14/2011 | 3.990 | 114.662 | 114.662 | 111.717 | 108.338 | 105.455 | 103.155 | 101.461 | 100.393 |
| 9/13/2007 | 9/13/2017 | 3/14/2011 | 3.990 | 126.091 | 120.378 | 115.017 | 110.461 | 106.797 | 103.977 | 101.925 | 100.608 |
| 9/14/2007 | 9/14/2011 | 3/14/2011 | 4.090 | 102.567 | 102.567 | 102.567 | 102.307 | 101.682 | 101.066 | 100.480 | 100.040 |
| 9/14/2007 | 9/14/2012 | 3/14/2011 | 4.390 | 107.219 | 107.219 | 107.219 | 105.806 | 104.179 | 102.667 | 101.387 | 100.456 |
| 9/17/2007 | 9/17/2012 | 3/17/2011 | 4.220 | 106.974 | 106.974 | 106.974 | 105.548 | 103.919 | 102.421 | 101.178 | 100.323 |
| 9/27/2007 | 9/29/2014 | 9/27/2010 | 4.490 | 116.674 | 116.674 | 113.505 | 109.718 | 106.061 | 102.548 | 99.173 | 95.930 |
| 9/27/2007 | 9/27/2017 | 3/28/2011 | 3.650 | 123.872 | 118.340 | 113.194 | 108.878 | 105.479 | 102.937 | 101.186 | 100.168 |
| 9/28/2007 | 9/28/2012 | 3/28/2011 | 3.850 | 106.480 | 106.480 | 106.480 | 105.003 | 103.362 | 101.895 | 100.749 | 100.053 |
| 10/3/2007 | 10/3/2012 | 4/4/2011 | 3.830 | 106.500 | 106.500 | 106.500 | 104.998 | 103.350 | 101.889 | 100.758 | 100.073 |
| 10/9/2007 | 10/9/2012 | 10/9/2009 | 4.400 | 107.541 | 107.541 | 107.541 | 106.002 | 104.291 | 102.617 | 100.978 | 99.373 |
| 10/11/2007 | 10/14/2014 | 4/11/2011 | 4.180 | 115.697 | 115.697 | 112.534 | 109.061 | 106.074 | 103.660 | 101.831 | 100.619 |
| 10/11/2007 | 10/11/2017 | 4/11/2011 | 3.990 | 126.217 | 120.471 | 115.081 | 110.503 | 106.828 | 104.001 | 101.942 | 100.629 |
| 10/15/2007 | 10/16/2017 | 4/15/2011 | 3.990 | 126.242 | 120.486 | 115.088 | 110.505 | 106.828 | 103.997 | 101.934 | 100.618 |
| 10/22/2007 | 10/22/2012 | 4/22/2011 | 3.990 | 106.982 | 106.982 | 106.982 | 105.383 | 103.679 | 102.154 | 100.947 | 100.150 |
| 10/25/2007 | 10/27/2014 | 10/25/2011 | 4.360 | 116.531 | 116.531 | 113.257 | 109.714 | 106.642 | 104.123 | 102.172 | 100.723 |
| 10/26/2007 | 10/26/2017 | 4/26/2011 | 3.390 | 122.240 | 116.856 | 111.871 | 107.749 | 104.571 | 102.260 | 100.733 | 99.950 |
| 10/29/2007 | 10/29/2012 | 4/29/2011 | 3.990 | 107.060 | 107.060 | 107.060 | 105.426 | 103.706 | 102.168 | 100.948 | 100.140 |
| 11/2/2007 | 11/3/2014 | 5/2/2011 | 3.990 | 115.205 | 115.205 | 111.931 | 108.483 | 105.555 | 103.228 | 101.520 | 100.424 |
| 11/2/2007 | 11/3/2014 | 5/2/2011 | 4.190 | 115.968 | 115.968 | 112.669 | 109.164 | 106.155 | 103.728 | 101.884 | 100.658 |
| 11/5/2007 | 11/5/2014 | 2/7/2011 | 3.990 | 115.227 | 115.227 | 111.939 | 108.487 | 105.554 | 103.223 | 101.513 | 100.414 |
| 11/5/2007 | 11/6/2017 | 11/5/2012 | 4.390 | 129.073 | 123.072 | 117.396 | 112.520 | 108.507 | 105.244 | 102.544 | 100.250 |
| 11/6/2007 | 11/6/2017 | 2/7/2011 | 3.480 | 122.898 | 117.438 | 112.381 | 108.183 | 104.926 | 102.534 | 100.929 | 100.130 |

| Start Date | Maturity | Next Call | Coupon | -300 | -200 | -100 | Base | +100 | +200 | +300 | +400 |
|------------|------------|------------|--------|---------|---------|---------|---------|---------|---------|---------|---------|
| | Date | Date | | | | | | | | | |
| 11/9/2007 | 11/10/2014 | 11/9/2011 | 4.330 | 116.585 | 116.585 | 113.219 | 109.663 | 106.591 | 104.083 | 102.140 | 100.685 |
| 11/13/2007 | 11/14/2011 | 2/14/2011 | 3.760 | 102.997 | 102.997 | 102.997 | 102.629 | 101.839 | 101.066 | 100.379 | 100.001 |
| 11/13/2007 | 11/13/2012 | 2/14/2011 | 3.680 | 106.664 | 106.664 | 106.664 | 104.961 | 103.230 | 101.736 | 100.619 | 100.049 |
| 11/13/2007 | 11/13/2014 | 2/14/2011 | 3.350 | 112.859 | 112.859 | 109.622 | 106.365 | 103.731 | 101.779 | 100.520 | 99.984 |
| 11/19/2007 | 11/19/2014 | 2/22/2011 | 3.750 | 114.457 | 114.457 | 111.104 | 107.693 | 104.849 | 102.638 | 101.077 | 100.172 |
| 11/19/2007 | 11/19/2014 | 2/22/2011 | 3.750 | 114.457 | 114.457 | 111.104 | 107.693 | 104.849 | 102.638 | 101.077 | 100.172 |
| 11/19/2007 | 11/19/2014 | 11/21/2011 | 4.270 | 116.462 | 116.462 | 113.038 | 109.479 | 106.414 | 103.920 | 101.996 | 100.556 |
| 11/19/2007 | 11/20/2017 | 11/19/2012 | 4.290 | 128.311 | 121.220 | 114.741 | 109.731 | 106.113 | 103.361 | 101.153 | 99.239 |
| 11/20/2007 | 11/20/2017 | 2/22/2011 | 3.740 | 124.729 | 119.050 | 113.781 | 109.363 | 105.867 | 103.233 | 101.390 | 100.278 |
| 11/23/2007 | 11/24/2017 | 11/23/2011 | 3.990 | 126.257 | 119.177 | 112.222 | 106.565 | 103.307 | 101.581 | 100.561 | 99.724 |
| 11/23/2007 | 11/24/2017 | 11/23/2011 | 3.990 | 126.257 | 119.177 | 112.222 | 106.565 | 103.307 | 101.581 | 100.561 | 99.724 |
| 11/29/2007 | 11/29/2017 | 2/28/2011 | 2.950 | 119.399 | 114.296 | 109.669 | 105.920 | 103.139 | 101.241 | 100.173 | 99.876 |
| 11/30/2007 | 11/30/2017 | 2/28/2011 | 3.190 | 121.032 | 115.723 | 110.886 | 106.919 | 103.902 | 101.765 | 100.439 | 99.906 |
| 12/7/2007 | 12/7/2012 | 3/7/2011 | 3.450 | 106.478 | 106.478 | 106.478 | 104.660 | 102.898 | 101.432 | 100.412 | 99.950 |
| 12/10/2007 | 12/11/2017 | 3/10/2011 | 3.450 | 122.832 | 117.323 | 112.265 | 108.072 | 104.824 | 102.447 | 100.866 | 100.053 |
| 12/11/2007 | 12/11/2012 | 3/11/2011 | 3.760 | 107.102 | 107.102 | 107.102 | 105.256 | 103.453 | 101.894 | 100.721 | 100.046 |
| 12/20/2007 | 12/20/2012 | 12/21/2009 | 3.750 | 107.177 | 107.177 | 107.177 | 105.282 | 103.385 | 101.533 | 99.722 | 97.953 |
| 12/20/2007 | 12/20/2012 | 3/21/2011 | 3.600 | 106.890 | 106.890 | 106.890 | 105.003 | 103.193 | 101.663 | 100.545 | 99.978 |
| 12/24/2007 | 12/26/2017 | 12/24/2012 | 3.990 | 126.376 | 119.217 | 113.091 | 108.477 | 105.143 | 102.592 | 100.441 | 98.506 |
| 12/26/2007 | 12/26/2012 | 3/28/2011 | 3.960 | 107.645 | 107.645 | 107.645 | 105.720 | 103.861 | 102.229 | 100.962 | 100.152 |
| 12/26/2007 | 12/26/2012 | 3/28/2011 | 3.460 | 106.679 | 106.679 | 106.679 | 104.766 | 102.959 | 101.457 | 100.409 | 99.915 |
| 1/2/2008 | 1/2/2013 | 4/4/2011 | 3.490 | 106.805 | 106.805 | 106.801 | 104.857 | 103.037 | 101.528 | 100.469 | 99.939 |
| 1/3/2008 | 1/5/2015 | 4/4/2011 | 3.650 | 114.548 | 114.548 | 110.904 | 107.466 | 104.637 | 102.466 | 100.966 | 100.108 |
| 1/4/2008 | 1/4/2018 | 4/4/2011 | 3.360 | 122.288 | 116.829 | 111.828 | 107.703 | 104.529 | 102.237 | 100.740 | 100.000 |
| 1/7/2008 | 1/7/2013 | 4/7/2011 | 2.990 | 105.872 | 105.872 | 105.856 | 103.917 | 102.172 | 100.844 | 100.073 | 99.770 |
| 1/7/2008 | 1/7/2013 | 4/7/2011 | 3.590 | 107.050 | 107.050 | 107.034 | 105.074 | 103.230 | 101.685 | 100.567 | 99.976 |
| 1/7/2008 | 1/7/2015 | 4/7/2011 | 3.490 | 113.930 | 113.929 | 110.306 | 106.924 | 104.177 | 102.111 | 100.718 | 100.005 |
| 1/7/2008 | 1/8/2018 | 4/7/2011 | 2.590 | 117.011 | 112.263 | 107.984 | 104.582 | 102.160 | 100.637 | 99.953 | 99.689 |
| 1/8/2008 | 1/8/2013 | 4/8/2011 | 3.150 | 106.194 | 106.194 | 106.177 | 104.228 | 102.449 | 101.051 | 100.180 | 99.804 |
| 1/8/2008 | 1/8/2018 | 4/8/2011 | 2.570 | 116.874 | 112.148 | 107.890 | 104.507 | 102.106 | 100.606 | 99.940 | 99.680 |
| 1/8/2008 | 1/8/2018 | 4/8/2011 | 2.640 | 117.353 | 112.551 | 108.218 | 104.766 | 102.292 | 100.716 | 99.979 | 99.696 |
| 1/11/2008 | 1/11/2018 | 4/11/2011 | 2.720 | 117.907 | 113.019 | 108.596 | 105.064 | 102.506 | 100.846 | 100.020 | 99.703 |
| 1/14/2008 | 1/16/2018 | 4/14/2011 | 3.240 | 121.500 | 116.121 | 111.205 | 107.178 | 104.108 | 101.921 | 100.554 | 99.897 |
| 1/16/2008 | 1/16/2013 | 4/18/2011 | 2.690 | 105.350 | 105.350 | 105.314 | 103.368 | 101.685 | 100.492 | 99.916 | 99.657 |
| 1/16/2008 | 1/16/2013 | 4/18/2011 | 2.550 | 105.071 | 105.071 | 105.035 | 103.100 | 101.461 | 100.352 | 99.860 | 99.627 |
| 1/16/2008 | 1/16/2015 | 4/18/2011 | 2.640 | 110.603 | 110.602 | 107.191 | 104.209 | 102.006 | 100.586 | 99.927 | 99.647 |
| 1/16/2008 | 1/16/2018 | 4/18/2011 | 2.380 | 115.597 | 111.082 | 107.021 | 103.832 | 101.641 | 100.349 | 99.826 | 99.591 |
| 1/17/2008 | 1/17/2018 | 4/18/2011 | 2.250 | 114.712 | 110.364 | 106.449 | 103.404 | 101.347 | 100.205 | 99.789 | 99.563 |
| 1/18/2008 | 1/18/2013 | 4/18/2011 | 2.550 | 105.085 | 105.085 | 105.045 | 103.105 | 101.463 | 100.352 | 99.860 | 99.627 |
| 1/18/2008 | 1/20/2015 | 4/18/2011 | 2.350 | 109.464 | 109.463 | 106.171 | 103.375 | 101.402 | 100.253 | 99.812 | 99.584 |
| 1/18/2008 | 1/18/2018 | 4/18/2011 | 2.290 | 114.987 | 110.585 | 106.622 | 103.533 | 101.433 | 100.245 | 99.800 | 99.571 |
| 1/24/2008 | 1/24/2012 | 4/25/2011 | 2.440 | 102.426 | 102.426 | 102.426 | 101.926 | 100.957 | 100.174 | 99.807 | 99.568 |
| 1/24/2008 | 1/24/2013 | 4/25/2011 | 2.500 | 105.027 | 105.027 | 104.974 | 103.023 | 101.388 | 100.303 | 99.829 | 99.582 |
| 1/25/2008 | 1/25/2013 | 1/26/2009 | 2.250 | 104.531 | 104.531 | 104.475 | 102.477 | 100.515 | 98.600 | 96.731 | 94.907 |
| 1/25/2008 | 1/25/2013 | 4/25/2011 | 2.650 | 105.336 | 105.336 | 105.280 | 103.276 | 101.306 | 99.383 | 97.507 | 95.674 |
| 1/28/2008 | 1/28/2013 | 4/28/2011 | 2.990 | 106.046 | 106.046 | 105.983 | 103.966 | 101.981 | 100.044 | 98.153 | 96.308 |
| 1/30/2008 | 1/30/2013 | 5/2/2011 | 2.670 | 105.414 | 105.414 | 105.347 | 103.366 | 101.668 | 100.483 | 99.894 | 99.594 |
| 2/7/2008 | 2/7/2013 | 2/7/2011 | 2.490 | 105.104 | 105.104 | 105.012 | 103.032 | 101.387 | 100.308 | 99.981 | 99.960 |
| 2/13/2008 | 2/13/2013 | 2/14/2011 | 2.920 | 106.034 | 106.034 | 105.923 | 103.891 | 102.100 | 100.768 | 100.067 | 99.937 |
| 2/14/2008 | 2/14/2018 | 2/14/2012 | 3.190 | 120.855 | 113.618 | 107.300 | 103.859 | 102.024 | 100.788 | 99.736 | 98.739 |
| 2/19/2008 | 2/19/2013 | 2/19/2010 | 2.590 | 105.395 | 105.395 | 105.265 | 103.188 | 101.149 | 99.160 | 97.220 | 95.328 |
| 2/22/2008 | 2/22/2011 | 2/23/2009 | 2.500 | 100.153 | 100.153 | 100.153 | 100.137 | 100.071 | 100.006 | 99.941 | 99.875 |
| 2/25/2008 | 2/25/2013 | 2/25/2011 | 3.090 | 106.488 | 106.488 | 106.339 | 104.236 | 102.168 | 100.374 | 99.973 | 99.899 |
| 2/25/2008 | 2/26/2018 | 2/25/2011 | 2.420 | 115.974 | 111.339 | 107.209 | 103.969 | 101.719 | 100.381 | 99.927 | 99.853 |
| 3/7/2008 | 3/9/2015 | 3/7/2011 | 2.890 | 112.025 | 111.822 | 108.191 | 105.030 | 102.620 | 100.981 | 100.099 | 99.853 |
| 3/7/2008 | 3/7/2018 | 3/7/2013 | 3.550 | 123.865 | 118.148 | 112.934 | 108.593 | 105.096 | 102.212 | 99.727 | 97.498 |
| 3/10/2008 | 3/11/2013 | 3/10/2011 | 2.390 | 105.111 | 105.111 | 104.914 | 102.878 | 101.240 | 100.221 | 99.899 | 99.785 |
| 3/11/2008 | 3/11/2011 | 3/11/2011 | 2.090 | 100.226 | 100.226 | 100.226 | 100.199 | 100.086 | 99.973 | 99.860 | 99.748 |
| 3/12/2008 | 3/12/2013 | 3/14/2011 | 2.010 | 104.304 | 104.304 | 104.104 | 102.141 | 100.700 | 100.001 | 99.842 | 99.722 |
| 3/14/2008 | 3/14/2018 | 3/14/2011 | 2.400 | 115.846 | 111.233 | 107.134 | 103.915 | 101.686 | 100.371 | 99.900 | 99.768 |
| 3/17/2008 | 3/18/2013 | 3/17/2011 | 2.690 | 105.805 | 105.805 | 105.584 | 103.493 | 101.729 | 100.501 | 99.954 | 99.790 |
| 3/17/2008 | 3/17/2015 | 3/17/2011 | 2.620 | 110.959 | 110.708 | 106.524 | 102.431 | 100.210 | 100.037 | 99.909 | 99.781 |
| 3/17/2008 | 3/19/2018 | 3/18/2013 | 3.300 | 122.134 | 116.606 | 111.591 | 107.454 | 104.134 | 101.376 | 98.977 | 96.798 |
| 3/25/2008 | 3/27/2023 | 3/25/2013 | 3.150 | 121.207 | 111.905 | 108.050 | 104.896 | 102.423 | 100.242 | 98.177 | 96.183 |
| 3/26/2008 | 3/26/2018 | 3/26/2012 | 2.980 | 119.381 | 112.064 | 106.230 | 103.451 | 101.754 | 100.506 | 99.360 | 98.252 |
| 3/28/2008 | 3/28/2013 | 3/28/2011 | 2.820 | 106.164 | 106.164 | 105.907 | 103.723 | 101.584 | 100.194 | 99.924 | 99.767 |
| 3/28/2008 | 3/28/2013 | 3/28/2011 | 2.800 | 106.121 | 106.121 | 105.864 | 103.680 | 101.542 | 100.180 | 99.921 | 99.763 |
| 3/28/2008 | 3/28/2018 | 3/28/2011 | 2.770 | 118.431 | 113.392 | 108.877 | 105.261 | 102.639 | 100.915 | 100.032 | 99.764 |
| 3/28/2008 | 3/28/2018 | 3/28/2011 | 2.020 | 113.229 | 109.122 | 105.491 | 102.688 | 100.890 | 100.022 | 99.800 | 99.643 |

| Start Date | Maturity | | Next Call | Coupon | -300 | -200 | -100 | Base | +100 | +200 | +300 | +400 |
|------------|-----------|-----------|-----------|---------|---------|---------|---------|---------|---------|---------|---------|------|
| | Date | Date | | | | | | | | | | |
| 3/31/2008 | 3/31/2011 | 3/31/2011 | 1.990 | 100.326 | 100.326 | 100.326 | 100.284 | 100.117 | 99.951 | 99.786 | 99.621 | |
| 4/14/2008 | 4/14/2015 | 4/14/2011 | 2.750 | 111.717 | 111.304 | 107.035 | 102.883 | 100.493 | 100.095 | 99.889 | 99.686 | |
| 4/28/2008 | 4/28/2015 | 4/28/2011 | 3.250 | 113.974 | 113.526 | 109.666 | 106.270 | 103.580 | 101.631 | 100.415 | 99.816 | |
| 4/28/2008 | 4/30/2018 | 4/28/2011 | 2.150 | 114.181 | 109.890 | 106.052 | 103.092 | 101.145 | 100.104 | 99.730 | 99.483 | |
| 4/30/2008 | 4/30/2018 | 4/30/2013 | 3.740 | 124.977 | 117.571 | 112.044 | 107.771 | 104.483 | 101.829 | 99.466 | 97.275 | |
| 5/2/2008 | 5/4/2015 | 5/2/2011 | 3.990 | 117.222 | 116.726 | 112.653 | 108.939 | 105.837 | 103.399 | 101.615 | 100.103 | |
| 5/5/2008 | 5/5/2015 | 5/5/2011 | 3.170 | 113.691 | 113.213 | 109.376 | 106.017 | 103.388 | 101.507 | 100.358 | 99.778 | |
| 5/8/2008 | 5/8/2015 | 2/8/2011 | 2.960 | 112.809 | 112.322 | 108.562 | 105.315 | 102.835 | 101.119 | 100.163 | 99.965 | |
| 5/19/2008 | 5/19/2015 | 5/21/2012 | 4.700 | 120.483 | 119.865 | 115.403 | 111.057 | 107.298 | 104.094 | 101.006 | 97.839 | |
| 5/19/2008 | 5/21/2018 | 5/20/2013 | 3.890 | 126.138 | 118.654 | 112.967 | 108.495 | 105.068 | 102.245 | 99.785 | 97.525 | |
| 5/23/2008 | 5/23/2013 | 5/23/2011 | 4.040 | 109.460 | 109.460 | 109.009 | 106.664 | 104.479 | 102.619 | 101.173 | 99.865 | |
| 5/23/2008 | 5/23/2018 | 5/23/2011 | 3.270 | 122.145 | 116.551 | 111.502 | 107.386 | 104.245 | 102.003 | 100.583 | 99.828 | |
| 5/27/2008 | 5/27/2011 | 5/27/2010 | 3.220 | 101.037 | 101.037 | 101.037 | 100.941 | 100.618 | 100.297 | 99.978 | 99.662 | |
| 5/27/2008 | 5/28/2013 | 5/27/2011 | 3.490 | 108.220 | 108.220 | 107.752 | 105.383 | 103.065 | 101.121 | 100.156 | 99.756 | |
| 5/29/2008 | 5/29/2018 | 5/31/2011 | 3.460 | 122.972 | 115.395 | 108.039 | 102.436 | 100.830 | 100.389 | 100.058 | 99.730 | |
| 6/6/2008 | 6/6/2013 | 6/6/2011 | 3.990 | 109.498 | 109.498 | 108.998 | 106.592 | 104.232 | 102.077 | 100.616 | 99.770 | |
| 6/10/2008 | 6/11/2012 | 6/10/2010 | 3.940 | 105.439 | 105.439 | 105.439 | 104.439 | 103.065 | 101.706 | 100.177 | 98.517 | |
| 6/16/2008 | 6/17/2013 | 6/16/2011 | 4.070 | 109.813 | 109.813 | 109.275 | 106.835 | 104.443 | 102.246 | 100.751 | 100.016 | |
| 6/24/2008 | 6/24/2015 | 6/24/2011 | 3.830 | 117.074 | 116.292 | 112.161 | 108.436 | 105.365 | 102.984 | 101.289 | 100.195 | |
| 6/30/2008 | 7/1/2013 | 3/30/2011 | 2.920 | 107.153 | 107.153 | 106.573 | 104.224 | 102.248 | 100.821 | 100.034 | 99.779 | |
| 6/30/2008 | 7/1/2013 | 3/30/2011 | 3.450 | 108.452 | 108.452 | 107.868 | 105.460 | 103.322 | 101.629 | 100.468 | 99.924 | |
| 6/30/2008 | 6/30/2015 | 3/30/2011 | 3.370 | 115.080 | 114.283 | 110.288 | 106.770 | 103.977 | 101.919 | 100.561 | 99.935 | |
| 6/30/2008 | 7/2/2018 | 6/30/2011 | 3.690 | 124.765 | 117.053 | 109.556 | 103.676 | 101.288 | 100.589 | 100.155 | 99.747 | |
| 7/1/2008 | 7/1/2015 | 7/1/2011 | 4.600 | 120.597 | 119.731 | 115.141 | 110.585 | 106.308 | 103.007 | 101.033 | 99.870 | |
| 7/7/2008 | 7/8/2013 | 7/7/2011 | 4.590 | 111.334 | 111.334 | 110.722 | 108.209 | 105.743 | 103.404 | 101.506 | 100.111 | |
| 7/8/2008 | 7/8/2013 | 7/8/2011 | 4.250 | 110.494 | 110.494 | 109.883 | 107.379 | 104.925 | 102.673 | 100.962 | 99.934 | |
| 7/10/2008 | 7/10/2014 | 7/10/2012 | 4.800 | 116.746 | 116.746 | 114.163 | 110.623 | 107.409 | 104.543 | 101.767 | 98.886 | |
| 7/11/2008 | 7/11/2018 | 7/11/2012 | 3.750 | 125.238 | 117.504 | 110.846 | 106.559 | 103.770 | 101.792 | 100.203 | 98.758 | |
| 7/14/2008 | 7/14/2015 | 7/15/2013 | 4.900 | 122.117 | 121.173 | 116.626 | 112.362 | 108.539 | 104.792 | 100.765 | 96.493 | |
| 7/14/2008 | 7/16/2018 | 4/14/2011 | 2.500 | 116.749 | 111.937 | 107.665 | 104.302 | 101.954 | 100.513 | 99.891 | 99.637 | |
| 7/14/2008 | 7/16/2018 | 7/14/2011 | 3.250 | 122.153 | 116.531 | 111.469 | 107.349 | 104.218 | 101.988 | 100.558 | 99.702 | |
| 7/17/2008 | 7/17/2018 | 7/17/2013 | 3.750 | 125.253 | 117.742 | 112.352 | 108.049 | 104.645 | 101.797 | 99.241 | 96.864 | |
| 7/21/2008 | 7/22/2013 | 4/21/2011 | 3.000 | 107.524 | 107.524 | 106.866 | 104.355 | 101.924 | 100.364 | 99.937 | 99.712 | |
| 8/15/2008 | 8/15/2018 | 8/15/2011 | 3.830 | 126.531 | 120.367 | 114.764 | 110.106 | 106.422 | 103.634 | 101.655 | 100.325 | |
| 8/19/2008 | 8/19/2013 | 8/19/2010 | 3.440 | 108.896 | 108.896 | 108.115 | 105.515 | 102.973 | 100.507 | 98.112 | 95.787 | |
| 9/8/2008 | 9/9/2013 | 3/8/2011 | 2.890 | 107.642 | 107.642 | 106.776 | 104.297 | 102.259 | 100.821 | 100.049 | 99.848 | |
| 5/13/2009 | 5/13/2014 | 5/13/2013 | 4.000 | 113.310 | 113.310 | 111.154 | 107.939 | 104.716 | 100.913 | 96.526 | 92.243 | |
| 9/28/2009 | 9/30/2013 | 9/28/2012 | 2.920 | 107.891 | 107.891 | 106.931 | 104.260 | 100.965 | 97.695 | 94.988 | 92.885 | |
| 5/11/2010 | 5/11/2015 | 5/11/2015 | 3.700 | 116.042 | 115.473 | 110.653 | 105.544 | 100.295 | 94.759 | 88.942 | 82.972 | |
| 5/24/2010 | 5/26/2015 | 5/24/2011 | 2.250 | 109.849 | 109.193 | 104.831 | 100.580 | 96.519 | 95.129 | 94.579 | 93.451 | |
| 6/15/2010 | 6/15/2015 | 6/15/2011 | 2.280 | 110.107 | 109.337 | 104.918 | 100.614 | 98.204 | 96.505 | 96.312 | 95.036 | |