

## **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     | 5/29/2007      | 6.58   | 121.3636 | 116.2833 | 111.4711 | 107.0142 | 103.1947 | 100.5828 | 99.4809 | 99.2879 |
| 2/11/1998  | 2/11/2008     | 5/11/2007      | 5.59   | 103.1067 | 102.1722 | 101.2557 | 100.3821 | 99.8834  | 99.6749  | 99.4809 | 99.2879 |
| 3/13/1998  | 3/13/2008     | 3/13/2007      | 5.53   | 103.3407 | 102.3173 | 101.3132 | 100.3695 | 99.9723  | 99.9363  | 99.9004 | 99.8645 |
| 3/18/1998  | 3/18/2008     | 3/19/2007      | 5.68   | 103.5424 | 102.5042 | 101.4856 | 100.5062 | 99.9714  | 99.9195  | 99.8698 | 99.8201 |
| 3/24/1998  | 3/24/2008     | 3/26/2007      | 5.68   | 103.5975 | 102.5426 | 101.5077 | 100.5123 | 99.9614  | 99.8929  | 99.8267 | 99.7607 |
| 3/26/1998  | 3/26/2008     | 3/26/2007      | 5.49   | 103.4118 | 102.3525 | 101.3133 | 100.3418 | 99.9422  | 99.8704  | 99.7988 | 99.7273 |
| 4/8/1998   | 4/8/2013      | 4/9/2007       | 5.49   | 119.2714 | 113.2392 | 107.7315 | 103.1782 | 100.4188 | 99.8298  | 99.7264 | 99.6232 |
| 5/6/1998   | 5/6/2008      | 5/7/2007       | 5.79   | 104.1840 | 103.0127 | 101.8631 | 100.7467 | 99.9868  | 99.7351  | 99.5547 | 99.3751 |
| 5/8/1998   | 5/8/2008      | 5/8/2007       | 5.52   | 103.8814 | 102.7066 | 101.5536 | 100.4601 | 99.8789  | 99.6756  | 99.4898 | 99.3049 |
| 6/1/1998   | 6/4/2008      | 6/1/2007       | 5.52   | 104.1534 | 102.9081 | 101.6860 | 100.5217 | 99.8915  | 99.6951  | 99.5202 | 99.3460 |
| 6/16/1998  | 6/16/2008     | 3/16/2007      | 5.47   | 104.1928 | 102.9146 | 101.6603 | 100.4754 | 99.9633  | 99.9191  | 99.8749 | 99.8308 |
| 6/16/1998  | 6/16/2008     | 3/16/2007      | 5.70   | 104.4908 | 103.2105 | 101.9543 | 100.7391 | 100.0119 | 99.9292  | 99.8850 | 99.8409 |
| 6/24/1998  | 6/24/2008     | 3/26/2007      | 5.45   | 104.2348 | 102.9346 | 101.6589 | 100.4574 | 99.9439  | 99.8777  | 99.8115 | 99.7454 |
| 7/31/1998  | 7/30/2008     | 4/30/2007      | 5.39   | 104.4810 | 103.0808 | 101.7077 | 100.4296 | 99.8723  | 99.7044  | 99.5409 | 99.3779 |
| 7/31/1998  | 7/30/2008     | 4/30/2007      | 5.61   | 104.7921 | 103.3896 | 102.0141 | 100.6926 | 99.9248  | 99.7413  | 99.5778 | 99.4148 |
| 8/19/1998  | 8/19/2013     | 5/21/2007      | 5.49   | 120.2650 | 113.8794 | 108.0869 | 103.3320 | 100.4314 | 99.7753  | 99.6418 | 99.5086 |
| 8/25/1998  | 8/19/2013     | 4/25/2007      | 5.49   | 120.2650 | 113.8794 | 108.0869 | 103.3320 | 100.4314 | 99.7753  | 99.6418 | 99.5086 |
| 8/27/1998  | 8/19/2013     | 4/27/2007      | 5.49   | 120.2650 | 113.8794 | 108.0869 | 103.3320 | 100.4314 | 99.7753  | 99.6418 | 99.5086 |
| 9/30/1998  | 9/30/2013     | 3/30/2007      | 5.22   | 118.8962 | 112.4640 | 106.7220 | 102.2328 | 100.0587 | 99.8225  | 99.7371 | 99.6519 |
| 10/30/1998 | 10/30/2008    | 10/30/2003     | 4.99   | 104.7115 | 103.0672 | 101.4573 | 99.8809  | 98.3368  | 96.8246  | 95.3434 | 93.8919 |
| 11/25/1998 | 11/25/2008    | 11/25/2003     | 5.20   | 105.3175 | 103.6024 | 101.9244 | 100.2823 | 98.6750  | 97.1019  | 95.5621 | 94.0542 |
| 12/14/1998 | 12/16/2013    | 3/14/2007      | 4.89   | 117.2969 | 110.7704 | 105.1304 | 101.1306 | 99.9377  | 99.8934  | 99.8493 | 99.8052 |
| 12/14/1998 | 12/16/2013    | 12/15/2008     | 5.39   | 120.4990 | 113.8281 | 107.8449 | 103.0217 | 99.7022  | 97.5094  | 95.7925 | 94.2163 |
| 12/15/1998 | 12/16/2013    | 3/15/2007      | 4.88   | 117.2329 | 110.7096 | 105.0780 | 101.0997 | 99.9372  | 99.8930  | 99.8488 | 99.8047 |
| 1/15/1999  | 1/15/2009     | 1/15/2004      | 5.16   | 105.7331 | 103.8781 | 102.0657 | 100.2946 | 98.5633  | 96.8714  | 95.2174 | 93.6001 |
| 1/19/1999  | 1/20/2009     | 1/21/2003      | 4.98   | 105.4327 | 103.5671 | 101.7445 | 99.9638  | 98.2232  | 96.5224  | 94.8599 | 93.2344 |
| 1/29/1999  | 1/29/2009     | 1/29/2003      | 4.98   | 105.4967 | 103.6063 | 101.7599 | 99.9562  | 98.1935  | 96.4713  | 94.7883 | 93.1430 |
| 2/18/1999  | 2/18/2009     | 5/18/2007      | 5.08   | 105.9002 | 103.9619 | 102.0703 | 100.3847 | 99.8486  | 99.6881  | 99.5329 | 99.3780 |
| 2/18/1999  | 2/18/2009     | 5/18/2007      | 5.43   | 106.5852 | 104.6400 | 102.7410 | 100.9329 | 99.8486  | 99.6881  | 99.5329 | 99.3780 |
| 4/23/1999  | 4/27/2009     | 4/23/2007      | 5.19   | 106.6615 | 104.5314 | 102.4575 | 100.5806 | 99.8486  | 99.6881  | 99.5329 | 99.3780 |
| 4/23/1999  | 4/27/2009     | 4/23/2007      | 5.50   | 107.3242 | 105.1869 | 103.1045 | 101.1283 | 99.9624  | 99.7376  | 99.5823 | 99.4274 |
| 4/26/1999  | 4/27/2009     | 4/26/2007      | 5.19   | 106.6615 | 104.5314 | 102.4575 | 100.5806 | 99.8486  | 99.6881  | 99.5329 | 99.3780 |
| 4/26/1999  | 4/27/2009     | 4/26/2007      | 5.50   | 107.3242 | 105.1869 | 103.1045 | 101.1283 | 99.9624  | 99.7376  | 99.5823 | 99.4274 |
| 5/6/1999   | 5/6/2009      | 5/7/2007       | 5.31   | 107.0033 | 104.8447 | 102.7463 | 100.8187 | 99.8613  | 99.6466  | 99.4663 | 99.2868 |
| 6/7/1999   | 6/8/2009      | 3/7/2007       | 5.70   | 108.1674 | 105.9115 | 103.7162 | 101.6207 | 100.1912 | 99.9645  | 99.9424 | 99.9202 |
| 6/7/1999   | 6/8/2009      | 3/7/2007       | 6.04   | 108.9322 | 106.6675 | 104.4631 | 102.3340 | 100.5355 | 99.9720  | 99.9499 | 99.9277 |
| 7/1/1999   | 7/1/2009      | 4/2/2007       | 6.11   | 109.3342 | 107.0023 | 104.7334 | 102.5261 | 100.5499 | 99.9196  | 99.8352 | 99.7511 |
| 7/23/1999  | 7/23/2009     | 4/23/2007      | 5.40   | 107.8726 | 105.4987 | 103.1941 | 101.0605 | 99.9263  | 99.7423  | 99.5979 | 99.4538 |
| 9/8/1999   | 9/8/2009      | 3/8/2007       | 5.62   | 108.8481 | 106.3426 | 103.9118 | 101.6259 | 100.1612 | 99.9627  | 99.9406 | 99.9185 |
| 10/8/1999  | 10/8/2009     | 4/9/2007       | 5.58   | 109.0195 | 106.4309 | 103.9226 | 101.5818 | 100.1038 | 99.8395  | 99.7360 | 99.6328 |
| 11/1/1999  | 11/2/2009     | 5/1/2007       | 5.54   | 109.1538 | 106.5008 | 103.9332 | 101.5552 | 100.0528 | 99.7083  | 99.5388 | 99.3701 |
| 11/8/1999  | 11/9/2009     | 5/8/2007       | 5.96   | 110.3278 | 107.6403 | 105.0358 | 102.5570 | 100.5534 | 99.7781  | 99.5668 | 99.3790 |
| 11/9/1999  | 11/9/2009     | 5/9/2007       | 5.57   | 109.2923 | 106.6188 | 104.0312 | 101.6273 | 100.0640 | 99.6808  | 99.4919 | 99.3042 |
| 12/10/1999 | 12/10/2009    | 3/12/2007      | 5.71   | 109.9533 | 107.1872 | 104.5111 | 102.0030 | 100.2716 | 99.9559  | 99.9283 | 99.9006 |
| 12/17/1999 | 12/17/2009    | 3/19/2007      | 5.91   | 110.5661 | 107.7727 | 105.0688 | 102.5056 | 100.4737 | 99.9347  | 99.8877 | 99.8409 |
| 12/20/1999 | 12/21/2009    | 3/20/2007      | 5.81   | 110.3271 | 107.5263 | 104.8163 | 102.2608 | 100.3525 | 99.9137  | 99.8558 | 99.7979 |
| 12/22/1999 | 12/22/2009    | 3/22/2007      | 5.84   | 110.4192 | 107.6145 | 104.9004 | 102.3369 | 100.3824 | 99.9115  | 99.8508 | 99.7902 |
| 1/7/2000   | 1/7/2015      | 4/9/2007       | 5.95   | 127.2202 | 119.3802 | 112.3221 | 106.3759 | 102.0315 | 100.0699 | 99.7823 | 99.6817 |
| 1/12/2000  | 1/12/2010     | 1/12/2005      | 6.85   | 113.4834 | 110.5807 | 107.7702 | 105.0490 | 102.4131 | 99.8598  | 97.3864 | 94.9891 |
| 1/13/2000  | 1/13/2010     | 4/13/2007      | 5.91   | 110.8396 | 107.9719 | 105.1983 | 102.5747 | 100.5076 | 99.8619  | 99.7387 | 99.6218 |
| 1/25/2000  | 1/25/2010     | 4/25/2007      | 5.97   | 111.1231 | 108.2192 | 105.4108 | 102.7474 | 100.5986 | 99.8317  | 99.6699 | 99.5203 |
| 1/27/2000  | 1/27/2010     | 4/27/2007      | 6.08   | 111.4569 | 108.5428 | 105.7240 | 103.0394 | 100.7925 | 99.8538  | 99.6748 | 99.5198 |
| 1/27/2000  | 1/27/2010     | 4/27/2007      | 6.21   | 111.8289 | 108.9094 | 106.0849 | 103.3848 | 101.0469 | 99.9114  | 99.6956 | 99.5406 |
| 2/7/2000   | 2/8/2010      | 5/7/2007       | 5.95   | 111.2355 | 108.3016 | 105.4652 | 102.7787 | 100.6260 | 99.7847  | 99.5713 | 99.3862 |
| 2/16/2000  | 2/8/2010      | 5/1/2007       | 5.95   | 111.2355 | 108.3016 | 105.4652 | 102.7787 | 100.6260 | 99.7847  | 99.5713 | 99.3862 |
| 2/16/2000  | 2/16/2010     | 5/16/2007      | 6.47   | 112.8261 | 109.8473 | 106.9661 | 104.1988 | 101.7015 | 100.1100 | 99.9576 | 99.9355 |
| 2/16/2000  | 2/16/2010     | 5/16/2007      | 6.69   | 113.4671 | 110.4789 | 107.5882 | 104.8036 | 102.2362 | 100.3722 | 99.7823 | 99.6817 |
| 3/6/2000   | 3/8/2010      | 3/6/2007       | 6.39   | 112.7987 | 109.7610 | 106.8252 | 104.0164 | 101.5285 | 100.1468 | 99.9576 | 99.9355 |
| 3/13/2000  | 3/15/2010     | 3/13/2007      | 6.09   | 111.9772 | 108.9331 | 105.9929 | 103.2036 | 100.8789 | 99.9498  | 99.9083 | 99.8669 |
| 3/14/2000  | 3/15/2010     | 5/14/2007      | 6.09   | 111.9772 | 108.9331 | 105.9929 | 103.2036 | 100.8789 | 99.9498  | 99.9083 | 99.8669 |

| Start Date | Maturity Date | Next Call Date | Coupon | -300     | -200     | -100     | Base     | +100     | +200     | +300    | +400    |
|------------|---------------|----------------|--------|----------|----------|----------|----------|----------|----------|---------|---------|
| 3/15/2000  | 3/15/2010     | 3/15/2007      | 5.95   | 111.5595 | 108.5216 | 105.5885 | 102.8221 | 100.6190 | 99.9440  | 99.9025 | 99.8611 |
| 3/21/2000  | 3/22/2010     | 3/21/2007      | 6.12   | 112.1357 | 109.0704 | 106.1100 | 103.2985 | 100.9331 | 99.9285  | 99.8678 | 99.8072 |
| 3/22/2000  | 3/22/2010     | 3/22/2007      | 5.96   | 111.6553 | 108.5973 | 105.6451 | 102.8593 | 100.6297 | 99.9188  | 99.8581 | 99.7974 |
| 3/28/2000  | 3/28/2007     | 3/28/2007      | 6.11   | 100.2962 | 100.2184 | 100.1408 | 100.0632 | 99.9858  | 99.9085  | 99.8314 | 99.7543 |
| 4/5/2000   | 4/5/2010      | 4/5/2007       | 5.95   | 111.7752 | 108.6823 | 105.6980 | 102.8878 | 100.6616 | 99.9038  | 99.7952 | 99.7001 |
| 4/11/2000  | 4/12/2010     | 4/11/2007      | 5.95   | 111.8409 | 108.7282 | 105.7253 | 102.8975 | 100.6540 | 99.8778  | 99.7500 | 99.6358 |
| 4/11/2000  | 4/12/2010     | 4/11/2007      | 6.05   | 112.1466 | 109.0292 | 106.0208 | 103.1751 | 100.8366 | 99.9009  | 99.7619 | 99.6477 |
| 4/11/2000  | 4/12/2010     | 4/11/2007      | 6.47   | 113.4306 | 110.2934 | 107.2637 | 104.3639 | 101.7702 | 100.1774 | 99.8116 | 99.6973 |
| 4/11/2000  | 4/12/2010     | 4/11/2007      | 6.56   | 113.7057 | 110.5643 | 107.5303 | 104.6219 | 101.9948 | 100.2774 | 99.8222 | 99.7080 |
| 4/11/2000  | 4/12/2010     | 4/11/2007      | 6.75   | 114.2866 | 111.1361 | 108.0931 | 105.1687 | 102.4772 | 100.5005 | 99.8583 | 99.7304 |
| 4/12/2000  | 4/12/2010     | 4/12/2007      | 5.99   | 111.9632 | 108.8486 | 105.8434 | 103.0079 | 100.7260 | 99.8868  | 99.7548 | 99.6406 |
| 4/13/2000  | 4/13/2010     | 4/13/2007      | 6.56   | 113.7167 | 110.5723 | 107.5357 | 104.6247 | 101.9951 | 100.2753 | 99.8175 | 99.7005 |
| 4/24/2000  | 4/24/2007     | 4/24/2007      | 6.16   | 100.5960 | 100.4464 | 100.2970 | 100.1483 | 100.0001 | 99.8522  | 99.7049 | 99.5581 |
| 4/24/2000  | 4/26/2010     | 4/24/2007      | 6.45   | 113.5190 | 110.3427 | 107.2763 | 104.3428 | 101.7232 | 100.1242 | 99.7388 | 99.5865 |
| 5/2/2000   | 5/2/2007      | 5/2/2007       | 6.10   | 100.6663 | 100.4924 | 100.3193 | 100.1473 | 99.9759  | 99.8054  | 99.6358 | 99.4670 |
| 5/3/2000   | 5/3/2010      | 5/3/2007       | 6.24   | 112.9470 | 109.7605 | 106.6869 | 103.7719 | 101.2788 | 99.9659  | 99.6544 | 99.4828 |
| 5/3/2000   | 5/3/2010      | 5/3/2007       | 6.36   | 113.3204 | 110.1280 | 107.0481 | 104.1165 | 101.5508 | 100.0579 | 99.6775 | 99.5039 |
| 5/15/2000  | 5/17/2010     | 5/15/2007      | 6.99   | 115.4495 | 112.1856 | 109.0356 | 106.0083 | 103.1935 | 100.9267 | 99.6775 | 99.5039 |
| 5/30/2000  | 6/1/2010      | 5/30/2007      | 6.49   | 114.0556 | 110.7779 | 107.6172 | 104.6034 | 101.9252 | 100.2154 | 99.6775 | 99.5039 |
| 6/5/2000   | 6/5/2007      | 3/5/2007       | 6.42   | 101.1081 | 100.8434 | 100.5803 | 100.3192 | 100.0648 | 99.8771  | 99.7255 | 99.5756 |
| 6/7/2000   | 6/5/2007      | 5/7/2007       | 6.42   | 101.1081 | 100.8434 | 100.5803 | 100.3192 | 100.0636 | 99.8550  | 99.6758 | 99.4987 |
| 6/21/2000  | 6/21/2007     | 3/21/2007      | 6.20   | 101.2213 | 100.9122 | 100.6050 | 100.3000 | 100.0360 | 99.9363  | 99.8784 | 99.8205 |
| 6/23/2000  | 6/25/2007     | 3/25/2007      | 6.36   | 101.3161 | 100.9958 | 100.6774 | 100.3614 | 100.0663 | 99.9354  | 99.8665 | 99.7977 |
| 8/8/2000   | 8/8/2007      | 5/8/2007       | 6.03   | 101.6269 | 101.1855 | 100.7483 | 100.3165 | 99.9739  | 99.7723  | 99.5865 | 99.4014 |
| 8/8/2000   | 8/9/2010      | 5/8/2007       | 5.99   | 113.1327 | 109.6871 | 106.3761 | 103.2875 | 100.8299 | 99.8055  | 99.5726 | 99.3848 |
| 8/18/2000  | 8/18/2010     | 5/18/2007      | 6.09   | 113.5563 | 110.0794 | 106.7374 | 103.6059 | 101.0321 | 99.8055  | 99.5726 | 99.3848 |
| 8/25/2000  | 8/27/2007     | 5/25/2007      | 5.95   | 101.7821 | 101.2880 | 100.7986 | 100.3154 | 100.0145 | 99.9344  | 99.8847 | 99.8350 |
| 9/18/2000  | 9/18/2007     | 3/19/2007      | 5.98   | 102.0213 | 101.4710 | 100.9268 | 100.3910 | 100.0145 | 99.9344  | 99.8847 | 99.8350 |
| 10/5/2000  | 10/5/2010     | 4/5/2007       | 5.71   | 112.7054 | 109.1199 | 105.6883 | 102.5653 | 100.3967 | 99.8666  | 99.7714 | 99.6763 |
| 10/10/2000 | 10/12/2010    | 4/10/2007      | 5.84   | 113.2249 | 109.6116 | 106.1499 | 102.9647 | 100.5798 | 99.8589  | 99.7370 | 99.6228 |
| 10/13/2000 | 10/13/2010    | 4/13/2007      | 5.75   | 112.9160 | 109.3056 | 105.8492 | 102.6922 | 100.4381 | 99.8365  | 99.7194 | 99.6025 |
| 10/23/2000 | 10/25/2010    | 4/23/2007      | 5.64   | 112.6293 | 108.9923 | 105.5156 | 102.3694 | 100.2711 | 99.7690  | 99.6191 | 99.4696 |
| 10/27/2000 | 10/27/2010    | 4/27/2007      | 6.04   | 114.0736 | 110.4052 | 106.8881 | 103.6178 | 100.9880 | 99.8658  | 99.6684 | 99.5135 |
| 10/30/2000 | 10/30/2007    | 4/30/2007      | 5.85   | 102.3473 | 101.6807 | 101.0226 | 100.3771 | 99.9545  | 99.7816  | 99.6180 | 99.4550 |
| 11/8/2000  | 11/8/2007     | 5/8/2007       | 5.94   | 102.5001 | 101.8140 | 101.1378 | 100.4743 | 99.9796  | 99.7553  | 99.5694 | 99.3843 |
| 12/5/2000  | 12/6/2010     | 3/5/2007       | 5.41   | 112.1604 | 108.4258 | 104.8785 | 101.7839 | 100.1216 | 99.9685  | 99.9519 | 99.9353 |
| 12/11/2000 | 12/13/2010    | 3/12/2007      | 5.17   | 111.3300 | 107.5934 | 104.0682 | 101.1350 | 99.9593  | 99.9234  | 99.8875 | 99.8516 |
| 12/12/2000 | 12/13/2010    | 3/12/2007      | 5.11   | 111.1087 | 107.3765 | 103.8634 | 100.9835 | 99.9572  | 99.9212  | 99.8853 | 99.8495 |
| 12/15/2000 | 12/15/2010    | 3/15/2007      | 5.12   | 111.1598 | 107.4214 | 103.9012 | 101.0069 | 99.9511  | 99.9096  | 99.8682 | 99.8268 |
| 12/20/2000 | 12/20/2010    | 3/20/2007      | 4.95   | 110.5653 | 106.8262 | 103.3324 | 100.6184 | 99.9255  | 99.8703  | 99.8151 | 99.7600 |
| 12/21/2000 | 12/21/2010    | 3/21/2007      | 4.86   | 110.2382 | 106.5035 | 103.0323 | 100.4349 | 99.9166  | 99.8586  | 99.8007 | 99.7429 |
| 1/11/2001  | 1/11/2011     | 4/11/2007      | 5.37   | 112.3027 | 108.4735 | 104.8481 | 101.7242 | 100.0557 | 99.8010  | 99.6894 | 99.5780 |
| 1/12/2001  | 1/12/2011     | 4/12/2007      | 5.30   | 112.0469 | 108.2201 | 104.6036 | 101.5263 | 100.0014 | 99.7874  | 99.6731 | 99.5589 |
| 1/19/2001  | 1/19/2011     | 4/19/2007      | 5.83   | 114.1052 | 110.2197 | 106.5119 | 103.1333 | 100.6427 | 99.8351  | 99.6886 | 99.5554 |
| 2/5/2001   | 2/7/2011      | 5/7/2007       | 4.82   | 110.4311 | 106.5799 | 103.0227 | 100.4279 | 99.7361  | 99.5495  | 99.3667 | 99.1846 |
| 2/7/2001   | 2/7/2011      | 5/7/2007       | 4.82   | 110.4311 | 106.5799 | 103.0227 | 100.4279 | 99.7361  | 99.5495  | 99.3667 | 99.1846 |
| 2/26/2001  | 2/28/2011     | 5/29/2007      | 4.79   | 110.4293 | 106.5176 | 102.9148 | 100.3299 | 99.7361  | 99.5495  | 99.3667 | 99.1846 |
| 2/26/2001  | 2/28/2011     | 5/29/2007      | 5.06   | 111.4783 | 107.5428 | 103.8592 | 100.8953 | 99.7361  | 99.5495  | 99.3667 | 99.1846 |
| 2/26/2001  | 2/28/2011     | 5/29/2007      | 5.45   | 112.9935 | 109.0265 | 105.2662 | 101.9790 | 100.0209 | 99.7874  | 99.6731 | 99.5589 |
| 2/27/2001  | 2/28/2011     | 5/29/2007      | 4.76   | 110.3127 | 106.4038 | 102.8118 | 100.2813 | 99.7361  | 99.5495  | 99.3667 | 99.1846 |
| 2/27/2001  | 2/28/2011     | 5/29/2007      | 5.02   | 111.3229 | 107.3908 | 103.7172 | 100.8004 | 99.7361  | 99.5495  | 99.3667 | 99.1846 |
| 3/1/2001   | 3/1/2011      | 6/1/2007       | 5.27   | 112.3100 | 108.3571 | 104.6335 | 101.4953 | 100.0469 | 99.9944  | 99.9916 | 99.9888 |
| 3/12/2001  | 3/14/2011     | 3/12/2007      | 4.81   | 110.6032 | 106.6549 | 103.0227 | 100.4132 | 99.9423  | 99.9036  | 99.8649 | 99.8263 |
| 3/14/2001  | 3/14/2011     | 3/14/2007      | 4.86   | 110.7993 | 106.8462 | 103.1965 | 100.4913 | 99.9442  | 99.9055  | 99.8669 | 99.8283 |
| 4/23/2001  | 4/25/2011     | 4/24/2006      | 5.35   | 113.0559 | 108.9471 | 105.0160 | 101.2547 | 97.6544  | 94.2078  | 90.9074 | 87.7459 |
| 6/1/2001   | 6/1/2011      | 6/1/2007       | 4.99   | 111.8699 | 107.6989 | 103.8386 | 100.8498 | 99.9964  | 99.9936  | 99.9908 | 99.9880 |
| 12/13/2001 | 12/13/2011    | 3/13/2007      | 4.92   | 112.8795 | 108.2023 | 103.9499 | 100.7850 | 99.9504  | 99.9144  | 99.8785 | 99.8426 |
| 3/20/2002  | 3/20/2007     | 3/20/2007      | 4.47   | 100.1206 | 100.0651 | 100.0096 | 99.9543  | 99.8990  | 99.8437  | 99.7886 | 99.7335 |
| 4/8/2002   | 4/9/2007      | 4/9/2007       | 4.37   | 100.2371 | 100.1294 | 100.0217 | 99.9147  | 99.8079  | 99.7013  | 99.5953 | 99.4894 |
| 4/25/2002  | 4/25/2007     | 4/25/2007      | 4.35   | 100.3259 | 100.1738 | 100.0220 | 99.8710  | 99.7203  | 99.5700  | 99.4204 | 99.2711 |

| Start Date | Maturity Date | Next Call Date | Coupon | -300     | -200     | -100     | Base     | +100     | +200    | +300    | +400    |
|------------|---------------|----------------|--------|----------|----------|----------|----------|----------|---------|---------|---------|
| 4/26/2002  | 4/26/2012     | 4/26/2007      | 4.92   | 113.7683 | 108.7238 | 103.9422 | 100.3036 | 99.8045  | 99.6515 | 99.4990 | 99.3469 |
| 5/2/2002   | 5/2/2007      | 5/2/2007       | 4.29   | 100.3505 | 100.1770 | 100.0043 | 99.8327  | 99.6616  | 99.4916 | 99.3224 | 99.1540 |
| 5/14/2002  | 5/14/2007     | 5/16/2005      | 4.24   | 100.4062 | 100.1995 | 99.9937  | 99.7891  | 99.5853  | 99.3826 | 99.1810 | 99.9802 |
| 5/14/2002  | 5/14/2007     | 3/14/2007      | 4.22   | 100.4021 | 100.1954 | 100.0130 | 99.9582  | 99.9195  | 99.8808 | 99.8421 | 99.8035 |
| 6/3/2002   | 6/4/2012      | 3/5/2007       | 4.49   | 111.8528 | 106.8165 | 102.5230 | 100.1758 | 99.9799  | 99.9688 | 99.9578 | 99.9467 |
| 6/4/2002   | 6/4/2012      | 3/5/2007       | 4.49   | 111.8528 | 106.8165 | 102.5230 | 100.1758 | 99.9799  | 99.9688 | 99.9578 | 99.9467 |
| 6/19/2002  | 6/19/2007     | 3/19/2007      | 3.99   | 100.5214 | 100.2192 | 99.9884  | 99.9313  | 99.8788  | 99.8263 | 99.7740 | 99.7217 |
| 6/24/2002  | 6/25/2012     | 6/25/2007      | 4.39   | 111.4543 | 106.3217 | 101.5806 | 99.7416  | 99.4151  | 99.1044 | 98.7958 | 98.4890 |
| 6/28/2002  | 6/28/2007     | 3/28/2007      | 3.79   | 100.4971 | 100.1702 | 99.9609  | 99.8835  | 99.8063  | 99.7291 | 99.6521 | 99.5752 |
| 7/8/2002   | 7/9/2007      | 4/9/2007       | 3.83   | 100.5386 | 100.1817 | 99.9620  | 99.8550  | 99.7483  | 99.6418 | 99.5358 | 99.4300 |
| 7/12/2002  | 7/12/2007     | 4/12/2007      | 3.77   | 100.5290 | 100.1647 | 99.9510  | 99.8358  | 99.7208  | 99.6061 | 99.4919 | 99.3780 |
| 7/24/2002  | 7/24/2007     | 4/24/2007      | 3.59   | 100.5052 | 100.1137 | 99.9063  | 99.7581  | 99.6103  | 99.4629 | 99.3161 | 99.1697 |
| 7/25/2002  | 7/25/2007     | 4/25/2007      | 3.58   | 100.5047 | 100.1110 | 99.9029  | 99.7519  | 99.6014  | 99.4513 | 99.3017 | 99.1526 |
| 7/26/2002  | 7/26/2012     | 7/26/2007      | 3.89   | 109.0206 | 103.8745 | 100.0803 | 99.4293  | 99.0338  | 98.6418 | 98.2530 | 97.8672 |
| 8/7/2002   | 8/7/2007      | 5/7/2007       | 3.29   | 100.4063 | 100.0163 | 99.8164  | 99.6313  | 99.4468  | 99.2634 | 99.0809 | 98.8992 |
| 8/12/2002  | 8/13/2007     | 5/14/2007      | 3.29   | 100.4227 | 100.0162 | 99.7998  | 99.5982  | 99.3975  | 99.1978 | 98.9991 | 98.8013 |
| 8/28/2002  | 8/28/2007     | 5/29/2007      | 3.29   | 100.4638 | 100.0161 | 99.7585  | 99.5160  | 99.2745  | 99.0343 | 98.7953 | 98.5575 |
| 11/4/2002  | 11/5/2012     | 11/5/2007      | 3.35   | 106.4854 | 101.3576 | 99.3712  | 98.7043  | 98.0620  | 97.4292 | 96.8055 | 96.1905 |
| 11/21/2002 | 11/21/2012    | 11/21/2007     | 3.44   | 107.0174 | 101.7547 | 99.4080  | 98.6863  | 98.0019  | 97.3276 | 96.6630 | 96.0076 |
| 12/5/2002  | 12/5/2012     | 3/5/2007       | 3.79   | 108.9833 | 103.8190 | 100.4010 | 99.9791  | 99.9652  | 99.9514 | 99.9376 | 99.9238 |
| 2/25/2003  | 2/25/2008     | 5/25/2007      | 2.85   | 100.5120 | 99.8985  | 99.6624  | 99.4282  | 99.1950  | 98.9630 | 98.7323 | 98.5025 |
| 3/4/2003   | 3/4/2008      | 3/5/2007       | 2.81   | 100.5028 | 99.9946  | 99.9835  | 99.9724  | 99.9613  | 99.9503 | 99.9392 | 99.9282 |
| 3/6/2003   | 3/6/2013      | 3/6/2008       | 2.99   | 104.8155 | 100.5265 | 98.7519  | 97.7744  | 96.8388  | 95.9206 | 95.0193 | 94.1341 |
| 1/20/2004  | 1/22/2008     | 4/20/2007      | 2.66   | 100.2838 | 99.9172  | 99.7740  | 99.6314  | 99.4892  | 99.3474 | 99.2062 | 99.0654 |
| 1/27/2004  | 1/27/2009     | 4/27/2007      | 2.89   | 101.5146 | 99.9949  | 99.7884  | 99.6321  | 99.4762  | 99.3208 | 99.1660 | 99.0116 |
| 2/5/2004   | 2/20/2008     | 5/21/2007      | 5.48   | 103.0795 | 102.1206 | 101.1801 | 100.2998 | 99.4892  | 99.3474 | 99.2062 | 99.0654 |
| 2/5/2004   | 12/18/2008    | 12/19/2005     | 5.15   | 105.4510 | 103.6722 | 101.9329 | 100.2322 | 98.5684  | 96.9411 | 95.3493 | 93.7915 |
| 2/5/2004   | 4/26/2010     | 4/24/2007      | 6.20   | 112.7457 | 109.5815 | 106.5285 | 103.6303 | 101.1623 | 99.9448 | 99.6996 | 99.5474 |
| 2/5/2004   | 12/14/2010    | 3/14/2007      | 5.82   | 113.7368 | 109.9514 | 106.3337 | 103.0274 | 100.5740 | 99.9427 | 99.9040 | 99.8653 |
| 2/9/2004   | 2/9/2009      | 5/9/2007       | 3.11   | 102.0252 | 100.2403 | 99.7761  | 99.5855  | 99.3957  | 99.2069 | 99.0190 | 98.8320 |
| 2/17/2004  | 2/17/2009     | 5/17/2007      | 2.91   | 101.6514 | 100.0098 | 99.7070  | 99.4946  | 99.2831  | 99.0727 | 98.8633 | 98.6549 |
| 3/4/2004   | 3/4/2009      | 3/5/2007       | 2.97   | 101.7965 | 100.1151 | 99.9853  | 99.9742  | 99.9631  | 99.9520 | 99.9410 | 99.9300 |
| 3/12/2004  | 3/12/2007     | 3/12/2007      | 2.22   | 99.9975  | 99.9642  | 99.9310  | 99.8978  | 99.8646  | 99.8315 | 99.7984 | 99.7653 |
| 3/12/2004  | 3/12/2009     | 3/12/2007      | 2.69   | 101.2478 | 99.9798  | 99.9466  | 99.9134  | 99.8802  | 99.8471 | 99.8140 | 99.7809 |
| 4/1/2004   | 4/1/2009      | 4/2/2007       | 2.77   | 101.4572 | 99.9773  | 99.8785  | 99.7936  | 99.7090  | 99.6245 | 99.5404 | 99.4566 |
| 5/24/2004  | 5/26/2009     | 5/24/2007      | 3.58   | 103.3302 | 101.1772 | 99.8554  | 99.5965  | 99.3603  | 99.1253 | 98.8916 | 98.6589 |
| 5/28/2004  | 5/28/2009     | 5/29/2007      | 3.70   | 103.6034 | 101.4355 | 99.9232  | 99.6165  | 99.3749  | 99.1345 | 98.8954 | 98.6573 |
| 6/11/2004  | 6/11/2009     | 3/12/2007      | 3.75   | 103.7925 | 101.5889 | 100.0537 | 99.9528  | 99.9224  | 99.8920 | 99.8616 | 99.8313 |
| 6/18/2004  | 6/20/2011     | 3/19/2007      | 4.12   | 108.3700 | 104.2720 | 100.9371 | 99.9349  | 99.8796  | 99.8244 | 99.7693 | 99.7142 |
| 6/18/2004  | 6/18/2014     | 6/18/2007      | 3.62   | 109.7194 | 103.6401 | 100.1337 | 99.5124  | 99.2188  | 98.9273 | 98.6378 | 98.3500 |
| 7/2/2004   | 7/2/2014      | 4/2/2007       | 3.99   | 112.2617 | 105.7880 | 101.2049 | 99.9024  | 99.8105  | 99.7232 | 99.6363 | 99.5496 |
| 8/5/2004   | 8/5/2009      | 5/7/2007       | 3.47   | 103.3613 | 101.0514 | 99.8650  | 99.6751  | 99.4960  | 99.3180 | 99.1409 | 98.9645 |
| 12/13/2004 | 12/15/2014    | 12/13/2007     | 3.32   | 108.0830 | 102.2162 | 99.3872  | 98.4713  | 97.7281  | 96.9980 | 96.2794 | 95.5719 |
| 12/17/2004 | 12/17/2009    | 3/19/2007      | 3.71   | 104.5063 | 101.8266 | 100.0504 | 99.9253  | 99.8783  | 99.8314 | 99.7845 | 99.7377 |
| 3/22/2005  | 3/22/2010     | 3/22/2007      | 4.02   | 105.8309 | 102.8749 | 100.4059 | 99.9223  | 99.8616  | 99.8009 | 99.7403 | 99.6797 |
| 4/28/2005  | 4/28/2010     | 4/30/2007      | 3.86   | 105.5156 | 102.4592 | 100.0546 | 99.7834  | 99.6247  | 99.4663 | 99.3086 | 99.1514 |
| 4/28/2005  | 4/28/2010     | 4/30/2007      | 3.92   | 105.7015 | 102.6629 | 100.2633 | 99.7932  | 99.6344  | 99.4761 | 99.3184 | 99.1611 |
| 5/5/2005   | 5/5/2010      | 5/5/2007       | 4.19   | 106.5775 | 103.4991 | 100.8243 | 99.8149  | 99.6269  | 99.4487 | 99.2714 | 99.0949 |
| 5/17/2005  | 5/17/2010     | 5/17/2007      | 4.07   | 106.2578 | 103.1587 | 100.5595 | 99.7459  | 99.5320  | 99.3212 | 99.1115 | 98.9028 |
| 6/6/2005   | 6/7/2010      | 3/6/2007       | 3.89   | 105.7936 | 102.6670 | 100.2809 | 99.9727  | 99.9533  | 99.9339 | 99.9146 | 99.8952 |
| 7/18/2005  | 7/19/2010     | 4/18/2007      | 4.16   | 106.8632 | 103.5944 | 100.7960 | 99.8606  | 99.7260  | 99.5921 | 99.4588 | 99.3258 |
| 7/25/2005  | 7/26/2010     | 7/25/2008      | 4.23   | 107.1294 | 103.8329 | 100.9155 | 98.8870  | 97.4731  | 96.1900 | 94.9375 | 93.7079 |
| 9/1/2005   | 9/1/2015      | 6/1/2007       | 4.13   | 114.7997 | 107.3863 | 102.0136 | 99.8129  | 99.4731  | 99.2272 | 98.9829 | 98.7401 |
| 9/12/2005  | 9/14/2015     | 9/12/2007      | 3.65   | 111.1332 | 104.2807 | 100.2237 | 99.1276  | 98.6043  | 98.0930 | 97.5877 | 97.0877 |
| 9/19/2005  | 9/19/2012     | 9/19/2007      | 3.82   | 108.8726 | 103.8372 | 100.3446 | 99.2028  | 98.6628  | 98.1382 | 97.6196 | 97.1065 |
| 9/26/2005  | 9/26/2012     | 9/26/2007      | 3.89   | 109.2700 | 104.1764 | 100.5184 | 99.2234  | 98.6566  | 98.1135 | 97.5767 | 97.0456 |
| 9/30/2005  | 9/30/2015     | 9/30/2008      | 4.44   | 117.3494 | 109.5903 | 103.5269 | 99.7345  | 97.6327  | 96.1064 | 94.6921 | 93.3117 |
| 10/3/2005  | 10/3/2012     | 10/3/2007      | 4.15   | 110.6740 | 105.3209 | 100.8081 | 99.3404  | 98.7610  | 98.2029 | 97.6520 | 97.1079 |
| 10/26/2005 | 10/26/2015    | 10/27/2008     | 4.54   | 118.2506 | 110.3686 | 104.1179 | 100.0764 | 97.7765  | 96.1494 | 94.6704 | 93.2329 |
| 10/28/2005 | 10/28/2015    | 10/29/2007     | 4.14   | 115.0895 | 107.5375 | 102.0332 | 99.4431  | 98.6138  | 97.9884 | 97.3731 | 96.7654 |

| Start Date | Maturity Date | Next Call Date | Coupon | -300     | -200     | -100     | Base     | +100    | +200    | +300    | +400    |
|------------|---------------|----------------|--------|----------|----------|----------|----------|---------|---------|---------|---------|
| 10/28/2005 | 10/28/2015    | 10/28/2008     | 4.31   | 116.4344 | 108.7239 | 102.8546 | 99.3226  | 97.3168 | 95.7610 | 94.2894 | 92.8510 |
| 11/4/2005  | 11/4/2010     | 11/5/2007      | 4.52   | 108.7098 | 105.1306 | 101.8938 | 99.7625  | 98.8676 | 98.2267 | 97.6027 | 96.9873 |
| 11/21/2005 | 11/21/2012    | 11/21/2007     | 4.29   | 111.6644 | 106.2725 | 101.8954 | 99.5200  | 98.6183 | 97.9374 | 97.2704 | 96.6126 |
| 12/12/2005 | 12/14/2015    | 3/12/2007      | 3.93   | 113.5727 | 106.1825 | 101.1846 | 99.9470  | 99.9082 | 99.8696 | 99.8309 | 99.7924 |
| 12/13/2005 | 12/14/2015    | 3/13/2007      | 3.93   | 113.5727 | 106.1825 | 101.1846 | 99.9470  | 99.9082 | 99.8696 | 99.8309 | 99.7924 |
| 12/22/2005 | 12/22/2008    | 12/24/2007     | 4.75   | 104.7603 | 102.9771 | 101.2364 | 99.7473  | 98.8263 | 98.0673 | 97.3263 | 96.5966 |
| 1/6/2006   | 1/6/2016      | 1/7/2008       | 4.02   | 114.3600 | 106.8256 | 101.5510 | 99.1309  | 98.1694 | 97.3852 | 96.6185 | 95.8647 |
| 1/17/2006  | 1/19/2016     | 1/17/2008      | 4.08   | 114.8935 | 107.2588 | 101.8112 | 99.1894  | 98.1458 | 97.3266 | 96.5270 | 95.7409 |
| 3/7/2006   | 3/7/2016      | 3/7/2007       | 4.29   | 116.7648 | 108.8331 | 102.8885 | 100.1288 | 99.9610 | 99.9416 | 99.9223 | 99.9030 |
| 3/14/2006  | 3/14/2016     | 3/14/2007      | 4.37   | 117.4537 | 109.4299 | 103.3100 | 100.2146 | 99.9253 | 99.8866 | 99.8479 | 99.8093 |
| 3/20/2006  | 3/21/2011     | 3/20/2008      | 4.76   | 110.4504 | 106.4803 | 102.7168 | 99.9263  | 98.5639 | 97.5807 | 96.6328 | 95.7020 |
| 4/11/2006  | 4/11/2011     | 4/11/2008      | 4.98   | 111.4715 | 107.4355 | 103.6857 | 100.6938 | 98.8887 | 97.7454 | 96.7389 | 95.7575 |
| 4/19/2006  | 4/19/2013     | 4/19/2007      | 4.63   | 114.3451 | 108.4869 | 103.4934 | 100.3769 | 99.7908 | 99.6569 | 99.5235 | 99.3904 |
| 4/24/2006  | 4/25/2016     | 4/24/2007      | 4.44   | 118.2141 | 110.0378 | 103.7202 | 100.2753 | 99.7342 | 99.5839 | 99.4342 | 99.2850 |
| 4/28/2006  | 4/28/2011     | 4/28/2008      | 5.09   | 112.0297 | 107.9339 | 104.0273 | 100.7502 | 98.9104 | 97.7643 | 96.7195 | 95.6967 |
| 5/5/2006   | 5/6/2013      | 5/7/2007       | 4.78   | 115.3105 | 109.3704 | 104.2297 | 100.7268 | 99.7360 | 99.5489 | 99.3688 | 99.1894 |
| 5/5/2006   | 5/5/2016      | 5/7/2007       | 4.35   | 117.4857 | 109.3876 | 103.2606 | 100.1280 | 99.6560 | 99.4778 | 99.3004 | 99.1239 |
| 5/5/2006   | 5/5/2016      | 5/7/2007       | 4.53   | 118.9875 | 110.7294 | 104.2676 | 100.4887 | 99.6914 | 99.5104 | 99.3331 | 99.1565 |
| 5/5/2006   | 5/5/2016      | 5/5/2009       | 4.98   | 122.7551 | 114.1684 | 107.0437 | 101.8691 | 98.5136 | 96.1785 | 94.2067 | 92.3529 |
| 5/9/2006   | 5/9/2011      | 5/9/2008       | 5.05   | 111.9456 | 107.8276 | 104.0007 | 100.9079 | 98.9419 | 97.6862 | 96.6011 | 95.5488 |
| 5/15/2006  | 5/16/2016     | 5/15/2007      | 4.35   | 117.5362 | 109.4104 | 103.2580 | 100.0989 | 99.6358 | 99.4252 | 99.2181 | 99.0119 |
| 5/15/2006  | 5/16/2016     | 5/15/2007      | 4.52   | 118.9586 | 110.6808 | 104.2113 | 100.4416 | 99.6358 | 99.4252 | 99.2181 | 99.0119 |
| 5/19/2006  | 5/19/2016     | 5/21/2007      | 4.51   | 118.8897 | 110.6126 | 104.1538 | 100.4128 | 99.6188 | 99.4004 | 99.1851 | 98.9709 |
| 6/12/2006  | 6/13/2016     | 6/12/2007      | 4.62   | 119.9240 | 111.5063 | 104.8307 | 100.7053 | 99.5570 | 99.2648 | 98.9881 | 98.7131 |
| 6/26/2006  | 6/27/2016     | 3/26/2007      | 4.73   | 120.9299 | 112.3909 | 105.5111 | 101.0299 | 99.8833 | 99.8088 | 99.7345 | 99.6603 |
| 6/28/2006  | 6/28/2013     | 3/28/2007      | 4.95   | 116.6450 | 110.5229 | 105.1377 | 101.1971 | 99.8960 | 99.8188 | 99.7417 | 99.6648 |
| 6/30/2006  | 7/1/2013      | 3/30/2007      | 4.89   | 116.2948 | 110.1850 | 104.8546 | 101.0623 | 99.9087 | 99.8118 | 99.7276 | 99.6435 |
| 7/14/2006  | 7/15/2013     | 4/16/2007      | 4.89   | 116.3810 | 110.2338 | 104.8695 | 101.0443 | 99.8544 | 99.7190 | 99.5965 | 99.4743 |
| 7/19/2006  | 7/19/2011     | 7/21/2008      | 5.25   | 113.2970 | 108.9676 | 104.8825 | 101.4230 | 99.5040 | 98.6808 | 97.9854 | 97.3072 |
| 7/20/2006  | 7/20/2011     | 7/21/2008      | 5.30   | 113.5167 | 109.1783 | 105.0468 | 101.4519 | 99.1372 | 97.6854 | 96.4211 | 95.1949 |
| 7/24/2006  | 7/25/2016     | 4/24/2007      | 4.66   | 120.4558 | 111.9137 | 105.1086 | 100.8202 | 99.7682 | 99.6178 | 99.4681 | 99.3188 |
| 7/28/2006  | 7/28/2016     | 4/30/2007      | 4.49   | 119.0198 | 110.6136 | 104.0904 | 100.3844 | 99.7271 | 99.5687 | 99.4108 | 99.2535 |
| 8/1/2006   | 8/1/2016      | 8/3/2009       | 4.89   | 122.4400 | 113.7236 | 106.5859 | 101.4536 | 98.0551 | 95.5714 | 93.4247 | 91.3976 |
| 8/11/2006  | 8/11/2011     | 8/13/2007      | 4.79   | 111.4951 | 107.1577 | 103.2256 | 100.4051 | 99.3516 | 98.8986 | 98.4720 | 98.0494 |
| 8/21/2006  | 8/21/2013     | 8/21/2007      | 4.75   | 115.7480 | 109.5529 | 104.2441 | 100.6531 | 99.3163 | 98.8129 | 98.3599 | 97.9112 |
| 8/25/2006  | 8/25/2016     | 5/25/2007      | 4.35   | 117.9333 | 109.6095 | 103.3316 | 100.0888 | 99.9333 | 99.9001 | 99.8670 | 99.8339 |
| 8/28/2006  | 8/29/2011     | 5/29/2007      | 4.89   | 112.0412 | 107.6436 | 103.6229 | 100.6454 | 99.6732 | 99.4186 | 99.1763 | 98.9351 |
| 9/1/2006   | 9/1/2011      | 6/1/2007       | 4.55   | 110.5908 | 106.2342 | 102.3915 | 100.1784 | 99.9951 | 99.9924 | 99.9896 | 99.9868 |
| 9/11/2006  | 9/12/2016     | 3/12/2007      | 4.29   | 117.4797 | 109.1907 | 103.0279 | 100.1363 | 99.9333 | 99.9001 | 99.8670 | 99.8339 |
| 9/18/2006  | 9/19/2011     | 3/19/2007      | 4.59   | 110.8672 | 106.4566 | 102.5434 | 100.1872 | 99.9103 | 99.8578 | 99.8054 | 99.7531 |
| 9/22/2006  | 9/22/2011     | 9/22/2008      | 4.79   | 111.7657 | 107.3195 | 103.2890 | 100.2192 | 98.2197 | 96.7082 | 95.3092 | 93.9449 |
| 9/29/2006  | 9/29/2011     | 9/29/2008      | 4.59   | 110.9240 | 106.4866 | 102.5444 | 99.6872  | 97.8401 | 96.3560 | 94.9480 | 93.5704 |
| 9/29/2006  | 9/29/2016     | 3/29/2007      | 3.99   | 114.9749 | 107.0040 | 101.5413 | 99.8954  | 99.8154 | 99.7355 | 99.6557 | 99.5760 |
| 10/10/2006 | 10/10/2013    | 10/10/2007     | 4.25   | 112.9073 | 106.7985 | 102.0141 | 99.5802  | 98.7845 | 98.2051 | 97.6359 | 97.0736 |
| 10/12/2006 | 10/15/2013    | 10/12/2007     | 4.50   | 114.4917 | 108.2548 | 103.1136 | 100.0175 | 98.9273 | 98.3198 | 97.7371 | 97.1616 |
| 10/20/2006 | 10/20/2009    | 10/22/2007     | 4.93   | 107.4305 | 104.8306 | 102.3100 | 100.1696 | 99.1711 | 98.5550 | 97.9585 | 97.3693 |
| 10/20/2006 | 10/21/2013    | 4/20/2007      | 4.39   | 113.8341 | 107.6293 | 102.6153 | 100.0532 | 99.7473 | 99.6079 | 99.4691 | 99.3307 |
| 10/30/2006 | 10/31/2011    | 10/30/2008     | 4.85   | 112.2749 | 107.7046 | 103.4389 | 100.1853 | 98.1690 | 96.5988 | 95.1133 | 93.6612 |
| 11/3/2006  | 11/3/2011     | 11/3/2008      | 4.69   | 111.5832 | 107.0262 | 102.8383 | 99.8267  | 97.9500 | 96.4015 | 94.9180 | 93.4664 |
| 11/6/2006  | 11/6/2013     | 11/6/2007      | 4.29   | 113.2828 | 107.0969 | 102.2159 | 99.6161  | 98.7005 | 98.0561 | 97.4275 | 96.8076 |
| 11/10/2006 | 11/13/2012    | 5/10/2007      | 4.39   | 112.1700 | 106.7657 | 102.2888 | 99.9784  | 99.6215 | 99.4215 | 99.2225 | 99.0244 |
| 11/17/2006 | 11/18/2013    | 11/19/2007     | 4.35   | 113.7186 | 107.4717 | 102.4760 | 99.6862  | 98.6825 | 98.0036 | 97.3442 | 96.6938 |
| 11/24/2006 | 11/25/2016    | 11/26/2007     | 4.19   | 116.8856 | 108.5689 | 102.5386 | 99.5360  | 98.5278 | 97.8331 | 97.1562 | 96.4887 |
| 11/30/2006 | 12/2/2013     | 11/30/2007     | 4.35   | 113.7750 | 107.5049 | 102.5147 | 99.7445  | 98.7659 | 98.1280 | 97.5095 | 96.8996 |
| 12/1/2006  | 12/1/2016     | 6/1/2007       | 3.99   | 115.1407 | 107.0913 | 101.6122 | 99.7296  | 99.4373 | 99.1914 | 98.9473 | 98.7045 |
| 12/1/2006  | 12/1/2016     | 12/3/2007      | 4.09   | 116.0100 | 107.8253 | 102.0725 | 99.7954  | 99.4629 | 99.2170 | 98.9727 | 98.7300 |
| 12/4/2006  | 12/5/2016     | 12/4/2007      | 4.08   | 115.9387 | 107.7572 | 102.0149 | 99.3347  | 98.3869 | 97.6753 | 96.9796 | 96.2946 |
| 12/5/2006  | 12/5/2016     | 12/7/2009      | 4.26   | 117.5114 | 109.1085 | 102.8289 | 98.6904  | 95.7739 | 93.3008 | 90.9796 | 88.7410 |
| 12/6/2006  | 12/6/2013     | 12/7/2009      | 4.40   | 114.1123 | 107.8026 | 102.6364 | 98.9126  | 96.1026 | 93.6458 | 91.3217 | 89.0771 |
| 12/8/2006  | 12/8/2016     | 12/10/2007     | 3.99   | 115.1669 | 107.1002 | 101.5884 | 99.1797  | 98.2985 | 97.5814 | 96.8784 | 96.1861 |

| Start Date | Maturity Date | Next Call Date | Coupon | -300     | -200     | -100     | Base     | +100    | +200    | +300    | +400    |
|------------|---------------|----------------|--------|----------|----------|----------|----------|---------|---------|---------|---------|
| 12/11/2006 | 12/11/2009    | 12/11/2007     | 4.69   | 107.1685 | 104.4393 | 101.8572 | 99.8762  | 98.8364 | 98.0945 | 97.3814 | 96.6795 |
| 12/12/2006 | 12/12/2016    | 12/12/2007     | 3.99   | 115.1818 | 107.1053 | 101.5842 | 99.1657  | 98.2742 | 97.5467 | 96.8336 | 96.1313 |
| 12/12/2006 | 12/12/2016    | 12/12/2007     | 4.05   | 115.7045 | 107.5454 | 101.8638 | 99.2583  | 98.3219 | 97.5931 | 96.8797 | 96.1773 |
| 12/13/2006 | 12/15/2008    | 12/13/2007     | 4.89   | 104.9644 | 103.1982 | 101.4737 | 99.9499  | 98.9741 | 98.2232 | 97.4993 | 96.7867 |
| 12/13/2006 | 12/14/2009    | 12/15/2008     | 4.83   | 107.5716 | 104.8284 | 102.2079 | 99.9246  | 98.0698 | 96.4212 | 94.8400 | 93.2956 |
| 12/19/2006 | 12/19/2011    | 12/19/2007     | 4.49   | 110.9285 | 106.3031 | 102.2902 | 99.7415  | 98.6399 | 97.8817 | 97.1490 | 96.4278 |
| 12/19/2006 | 12/19/2016    | 12/19/2008     | 4.19   | 116.9572 | 108.6030 | 102.5330 | 99.0171  | 96.9574 | 95.2935 | 93.7102 | 92.1642 |
| 12/20/2006 | 12/20/2013    | 12/22/2008     | 4.50   | 114.8218 | 108.4314 | 103.1774 | 99.6821  | 97.5201 | 95.8219 | 94.2282 | 92.6752 |
| 12/21/2006 | 12/21/2011    | 12/21/2007     | 4.53   | 111.1245 | 106.4864 | 102.4396 | 99.8153  | 98.6652 | 97.8990 | 97.1611 | 96.4346 |
| 12/27/2006 | 12/27/2013    | 12/29/2008     | 4.50   | 114.8581 | 108.4495 | 103.1788 | 99.6672  | 97.4885 | 95.7738 | 94.1642 | 92.5958 |
| 12/28/2006 | 12/29/2008    | 3/28/2007      | 4.86   | 105.0062 | 103.2020 | 101.4416 | 100.1081 | 99.8851 | 99.8051 | 99.7253 | 99.6456 |
| 12/28/2006 | 12/28/2016    | 12/28/2007     | 4.25   | 117.5230 | 109.0758 | 102.8677 | 99.5891  | 98.4032 | 97.6205 | 96.8660 | 96.1231 |
| 12/28/2006 | 12/28/2016    | 12/29/2008     | 4.40   | 118.8462 | 110.2351 | 103.6987 | 99.6580  | 97.3352 | 95.5963 | 93.9832 | 92.4139 |
| 1/8/2007   | 1/9/2012      | 1/8/2008       | 4.75   | 112.2639 | 107.5435 | 103.3318 | 100.3221 | 98.8368 | 97.9789 | 97.1998 | 96.4358 |
| 1/12/2007  | 1/12/2017     | 1/12/2009      | 4.42   | 119.0675 | 110.4176 | 103.8398 | 99.7490  | 97.3690 | 95.5877 | 93.9407 | 92.3409 |
| 1/16/2007  | 1/17/2017     | 1/17/2012      | 4.79   | 122.3858 | 113.3713 | 105.9371 | 100.0394 | 95.2270 | 91.0580 | 87.2573 | 83.7017 |
| 1/23/2007  | 1/23/2014     | 7/23/2007      | 4.49   | 114.9264 | 108.4605 | 103.1707 | 100.0987 | 99.2942 | 98.9066 | 98.5252 | 98.1467 |
| 1/23/2007  | 1/23/2017     | 1/23/2008      | 4.46   | 119.4749 | 110.7565 | 104.0832 | 100.1212 | 98.5161 | 97.6296 | 96.8172 | 96.0197 |
| 1/29/2007  | 1/29/2014     | 1/29/2009      | 4.79   | 116.9081 | 110.3089 | 104.6789 | 100.6335 | 98.0511 | 96.1549 | 94.4495 | 92.8049 |
| 2/2/2007   | 2/2/2017      | 2/4/2008       | 4.69   | 121.5700 | 112.6311 | 105.5591 | 100.9712 | 98.8525 | 97.8401 | 97.0093 | 96.2015 |
| 2/9/2007   | 2/9/2012      | 2/11/2008      | 4.75   | 112.4666 | 107.6684 | 103.3884 | 100.3206 | 98.7656 | 97.8420 | 96.9993 | 96.1741 |
| 2/9/2007   | 2/9/2017      | 2/11/2008      | 4.47   | 119.6367 | 110.8837 | 104.1860 | 100.1838 | 98.5097 | 97.5825 | 96.7413 | 95.9173 |
| 2/12/2007  | 2/13/2012     | 2/12/2009      | 4.88   | 113.1104 | 108.2812 | 103.9171 | 100.5363 | 98.1903 | 96.3280 | 94.6065 | 92.9373 |
| 2/15/2007  | 2/15/2012     | 2/17/2009      | 4.99   | 113.6481 | 108.7978 | 104.3832 | 100.8883 | 98.4362 | 96.5292 | 94.7935 | 93.1169 |
| 2/20/2007  | 2/21/2017     | 2/20/2008      | 4.39   | 118.9776 | 110.2777 | 103.7113 | 99.9224  | 98.3535 | 97.4175 | 96.5473 | 95.6943 |
| 2/20/2007  | 2/21/2017     | 2/21/2012      | 4.85   | 123.0696 | 113.7634 | 106.0806 | 100.1103 | 95.3039 | 91.1268 | 87.2977 | 83.7017 |
| 2/23/2007  | 2/23/2017     | 5/23/2007      | 4.25   | 117.7349 | 109.1882 | 102.9266 | 99.9730  | 99.5372 | 99.3101 | 99.0842 | 98.8593 |
| 2/23/2007  | 2/23/2017     | 2/25/2008      | 4.35   | 118.6287 | 109.9673 | 103.4832 | 99.8072  | 98.2952 | 97.3636 | 96.4891 | 95.6313 |
| 2/28/2007  | 3/1/2010      | 2/28/2008      | 4.89   | 108.3029 | 105.3518 | 102.5463 | 100.2778 | 99.0533 | 98.3124 | 97.6237 | 96.9464 |