

## **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  | 8/29/2011 | 6.580  | 104.971 | 104.971 | 104.971 | 104.676 | 103.921 | 103.178 | 102.444 | 101.728 |
| 4/8/1998   | 4/8/2013   | 7/8/2011  | 5.490  | 110.339 | 110.339 | 110.339 | 108.818 | 106.922 | 105.109 | 103.455 | 102.043 |
| 8/19/1998  | 8/19/2013  | 8/19/2011 | 5.490  | 112.367 | 112.367 | 112.367 | 110.189 | 107.933 | 105.815 | 103.920 | 102.329 |
| 8/19/1998  | 8/19/2013  | 8/19/2011 | 5.490  | 112.367 | 112.367 | 112.367 | 110.189 | 107.933 | 105.815 | 103.920 | 102.329 |
| 8/25/1998  | 8/19/2013  | 7/25/2011 | 5.490  | 112.367 | 112.367 | 112.367 | 110.189 | 107.931 | 105.811 | 103.913 | 102.322 |
| 8/27/1998  | 8/19/2013  | 7/27/2011 | 5.490  | 112.367 | 112.367 | 112.367 | 110.189 | 107.933 | 105.815 | 103.920 | 102.329 |
| 9/30/1998  | 9/30/2013  | 6/30/2011 | 5.220  | 112.368 | 112.368 | 112.368 | 109.968 | 107.614 | 105.437 | 103.530 | 101.966 |
| 12/14/1998 | 12/16/2013 | 6/14/2011 | 5.390  | 113.923 | 113.923 | 113.718 | 111.079 | 108.519 | 106.164 | 104.102 | 102.405 |
| 12/14/1998 | 12/16/2013 | 6/14/2011 | 4.890  | 112.632 | 112.632 | 112.427 | 109.804 | 107.281 | 105.006 | 103.078 | 101.580 |
| 12/15/1998 | 12/16/2013 | 6/15/2011 | 4.880  | 112.606 | 112.606 | 112.401 | 109.778 | 107.257 | 104.982 | 103.056 | 101.561 |
| 1/7/2000   | 1/7/2015   | 7/7/2011  | 5.950  | 121.766 | 121.766 | 119.713 | 115.964 | 112.465 | 109.333 | 106.619 | 104.353 |
| 6/1/2001   | 6/1/2011   | 6/1/2011  | 4.990  | 100.014 | 100.014 | 100.014 | 100.013 | 100.011 | 100.008 | 100.005 | 100.002 |
| 12/13/2001 | 12/13/2011 | 6/13/2011 | 4.920  | 102.679 | 102.679 | 102.679 | 102.503 | 101.964 | 101.431 | 100.906 | 100.415 |
| 6/3/2002   | 6/4/2012   | 6/3/2011  | 4.490  | 104.614 | 104.614 | 104.614 | 104.165 | 103.147 | 102.148 | 101.168 | 100.205 |
| 6/4/2002   | 6/4/2012   | 6/6/2011  | 4.490  | 104.614 | 104.614 | 104.614 | 104.165 | 103.147 | 102.148 | 101.168 | 100.205 |
| 12/5/2002  | 12/5/2012  | 6/6/2011  | 3.790  | 105.832 | 105.832 | 105.832 | 104.840 | 103.313 | 101.816 | 100.348 | 98.909  |
| 3/6/2003   | 3/6/2013   | 6/6/2011  | 2.990  | 105.357 | 105.357 | 105.357 | 104.001 | 102.317 | 100.964 | 100.143 | 99.981  |
| 6/18/2004  | 6/20/2011  | 6/20/2011 | 4.120  | 100.229 | 100.229 | 100.229 | 100.221 | 100.165 | 100.109 | 100.054 | 99.998  |
| 7/2/2004   | 7/2/2014   | 7/3/2011  | 3.990  | 112.501 | 112.501 | 111.499 | 108.317 | 105.213 | 102.215 | 99.320  | 96.523  |
| 12/13/2004 | 12/15/2014 | 6/13/2011 | 3.320  | 111.933 | 111.933 | 110.125 | 106.845 | 104.107 | 102.031 | 100.648 | 100.039 |
| 9/1/2005   | 9/1/2015   | 6/1/2011  | 4.130  | 117.827 | 117.827 | 114.134 | 109.745 | 105.525 | 101.495 | 97.644  | 95.989  |
| 9/19/2005  | 9/19/2012  | 6/20/2011 | 3.820  | 105.061 | 105.061 | 105.061 | 104.301 | 102.990 | 101.753 | 100.727 | 100.109 |
| 9/26/2005  | 9/26/2012  | 6/27/2011 | 3.890  | 105.230 | 105.230 | 105.230 | 104.448 | 103.117 | 101.855 | 100.801 | 100.130 |
| 9/30/2005  | 9/30/2015  | 6/30/2011 | 4.440  | 119.522 | 119.522 | 115.600 | 111.103 | 106.781 | 102.655 | 98.717  | 96.806  |
| 10/26/2005 | 10/26/2015 | 7/26/2011 | 4.540  | 120.290 | 120.290 | 116.165 | 111.586 | 107.190 | 102.996 | 98.994  | 96.978  |
| 10/28/2005 | 10/28/2015 | 7/28/2011 | 4.310  | 119.286 | 119.286 | 115.366 | 111.287 | 107.779 | 104.908 | 102.689 | 101.106 |
| 10/28/2005 | 10/28/2015 | 7/28/2011 | 4.140  | 118.525 | 118.525 | 114.635 | 110.609 | 107.177 | 104.397 | 102.288 | 100.836 |
| 11/21/2005 | 11/21/2012 | 8/22/2011 | 4.290  | 106.435 | 106.435 | 106.435 | 105.487 | 103.996 | 102.579 | 101.343 | 100.453 |
| 1/6/2006   | 1/6/2016   | 7/6/2011  | 4.020  | 118.770 | 118.750 | 114.421 | 110.340 | 106.902 | 104.159 | 102.109 | 100.741 |
| 1/17/2006  | 1/19/2016  | 7/18/2011 | 4.080  | 119.197 | 119.136 | 114.735 | 110.611 | 107.128 | 104.334 | 102.232 | 100.806 |
| 4/19/2006  | 4/19/2013  | 7/19/2011 | 4.630  | 108.861 | 108.861 | 108.861 | 107.303 | 105.400 | 103.627 | 102.099 | 100.914 |
| 4/24/2006  | 4/25/2016  | 7/25/2011 | 4.440  | 122.088 | 121.553 | 116.823 | 112.415 | 108.654 | 105.581 | 103.184 | 101.452 |
| 5/5/2006   | 5/6/2013   | 8/5/2011  | 4.780  | 109.374 | 109.374 | 109.374 | 107.743 | 105.790 | 103.969 | 102.384 | 101.150 |
| 5/5/2006   | 5/5/2016   | 8/5/2011  | 4.980  | 124.912 | 124.318 | 119.453 | 114.848 | 110.840 | 107.482 | 104.763 | 102.663 |
| 5/5/2006   | 5/5/2016   | 8/5/2011  | 4.350  | 121.761 | 121.176 | 116.455 | 112.072 | 108.353 | 105.332 | 102.999 | 101.341 |
| 5/5/2006   | 5/5/2016   | 8/5/2011  | 4.530  | 122.661 | 122.074 | 117.306 | 112.857 | 109.050 | 105.927 | 103.477 | 101.689 |
| 5/15/2006  | 5/16/2016  | 8/15/2011 | 4.350  | 121.894 | 121.249 | 116.503 | 112.099 | 108.364 | 105.331 | 102.990 | 101.321 |
| 5/15/2006  | 5/16/2016  | 8/15/2011 | 4.520  | 122.749 | 122.102 | 117.311 | 112.844 | 109.025 | 105.894 | 103.438 | 101.652 |
| 5/19/2006  | 5/19/2016  | 8/19/2011 | 4.510  | 122.737 | 122.073 | 117.278 | 112.808 | 108.990 | 105.860 | 103.404 | 101.621 |
| 6/12/2006  | 6/13/2016  | 6/13/2011 | 4.620  | 123.612 | 122.805 | 117.932 | 113.385 | 109.490 | 106.283 | 103.752 | 101.880 |
| 6/26/2006  | 6/27/2016  | 6/27/2011 | 4.730  | 124.358 | 123.469 | 118.528 | 113.914 | 109.946 | 106.659 | 104.045 | 102.080 |
| 6/28/2006  | 6/28/2013  | 6/28/2011 | 4.950  | 110.436 | 110.436 | 110.436 | 108.548 | 106.447 | 104.489 | 102.774 | 101.406 |
| 6/30/2006  | 7/1/2013   | 6/30/2011 | 4.890  | 110.350 | 110.350 | 110.350 | 108.447 | 106.342 | 104.390 | 102.688 | 101.337 |
| 7/14/2006  | 7/15/2013  | 7/14/2011 | 4.890  | 110.540 | 110.540 | 110.540 | 108.562 | 106.421 | 104.440 | 102.721 | 101.365 |
| 7/19/2006  | 7/19/2011  | 7/19/2011 | 5.250  | 100.715 | 100.715 | 100.715 | 100.693 | 100.558 | 100.423 | 100.289 | 100.155 |
| 7/20/2006  | 7/20/2011  | 7/20/2011 | 5.300  | 100.736 | 100.736 | 100.736 | 100.714 | 100.576 | 100.439 | 100.302 | 100.165 |
| 7/24/2006  | 7/25/2016  | 7/25/2011 | 4.660  | 124.360 | 123.307 | 118.322 | 113.695 | 109.730 | 106.463 | 103.877 | 101.954 |
| 7/28/2006  | 7/28/2016  | 7/28/2011 | 4.490  | 123.509 | 122.445 | 117.497 | 112.930 | 109.047 | 105.874 | 103.392 | 101.587 |
| 8/1/2006   | 8/1/2016   | 8/1/2011  | 4.890  | 125.657 | 124.557 | 119.507 | 114.789 | 110.720 | 107.333 | 104.613 | 102.539 |
| 8/11/2006  | 8/11/2011  | 8/11/2011 | 4.790  | 100.958 | 100.958 | 100.958 | 100.923 | 100.726 | 100.530 | 100.334 | 100.139 |
| 8/21/2006  | 8/21/2013  | 8/1/2011  | 4.750  | 110.726 | 110.726 | 110.726 | 108.549 | 106.284 | 104.078 | 101.928 | 99.835  |
| 8/25/2006  | 8/25/2016  | 8/25/2011 | 4.350  | 123.114 | 121.887 | 116.934 | 112.386 | 108.551 | 105.445 | 103.051 | 101.340 |
| 8/28/2006  | 8/29/2011  | 8/29/2011 | 4.890  | 101.222 | 101.222 | 101.222 | 101.176 | 100.930 | 100.685 | 100.442 | 100.200 |
| 9/22/2006  | 9/22/2011  | 6/22/2011 | 4.790  | 101.517 | 101.517 | 101.517 | 101.448 | 101.136 | 100.825 | 100.516 | 100.209 |
| 9/29/2006  | 9/29/2011  | 6/29/2011 | 4.590  | 101.543 | 101.543 | 101.543 | 101.468 | 101.136 | 100.806 | 100.478 | 100.152 |
| 10/10/2006 | 10/10/2013 | 7/11/2011 | 4.250  | 110.188 | 110.188 | 110.165 | 107.759 | 105.455 | 103.427 | 101.793 | 100.644 |
| 10/12/2006 | 10/15/2013 | 7/12/2011 | 4.500  | 110.849 | 110.849 | 110.816 | 108.387 | 106.047 | 103.956 | 102.229 | 100.945 |
| 10/30/2006 | 10/31/2011 | 7/30/2011 | 4.850  | 102.061 | 102.061 | 102.061 | 101.948 | 101.529 | 101.113 | 100.701 | 100.292 |
| 11/3/2006  | 11/3/2011  | 8/3/2011  | 4.690  | 102.032 | 102.032 | 102.032 | 101.915 | 101.488 | 101.064 | 100.644 | 100.227 |
| 11/6/2006  | 11/6/2013  | 8/8/2011  | 4.290  | 110.605 | 110.605 | 110.521 | 108.031 | 105.655 | 103.553 | 101.832 | 100.565 |
| 11/10/2006 | 11/13/2012 | 8/10/2011 | 4.390  | 106.487 | 106.487 | 106.487 | 105.562 | 104.092 | 102.688 | 101.454 | 100.538 |
| 11/17/2006 | 11/18/2013 | 8/17/2011 | 4.350  | 110.899 | 110.899 | 110.785 | 108.258 | 105.853 | 103.734 | 102.019 | 100.779 |
| 11/24/2006 | 11/25/2016 | 8/24/2011 | 4.190  | 123.334 | 121.587 | 116.502 | 111.907 | 108.080 | 105.019 | 102.703 | 101.074 |
| 11/30/2006 | 12/2/2013  | 8/28/2011 | 4.350  | 111.068 | 111.068 | 110.917 | 108.338 | 105.798 | 103.331 | 100.936 | 98.719  |
| 12/1/2006  | 12/1/2016  | 9/1/2011  | 4.090  | 122.846 | 121.074 | 116.028 | 111.488 | 107.725 | 104.739 | 102.501 | 100.974 |
| 12/4/2006  | 12/5/2016  | 6/6/2011  | 4.080  | 122.835 | 121.039 | 115.988 | 111.449 | 107.687 | 104.705 | 102.471 | 100.949 |
| 12/5/2006  | 12/5/2016  | 6/6/2011  | 4.260  | 123.843 | 122.030 | 116.910 | 112.274 | 108.406 | 105.303 | 102.941 | 101.268 |
| 12/6/2006  | 12/6/2013  | 6/6/2011  | 4.400  | 111.244 | 111.244 | 111.077 | 108.499 | 106.051 | 103.898 | 102.150 | 100.876 |
| 12/8/2006  | 12/8/2016  | 6/8/2011  | 3.990  | 122.365 | 120.558 | 115.536 | 111.040 | 107.328 | 104.406 | 102.239 | 100.804 |

| Start Date | Maturity   | Next Call | Coupon | -300    | -200    | -100    | Base    | +100    | +200    | +300    | +400    |
|------------|------------|-----------|--------|---------|---------|---------|---------|---------|---------|---------|---------|
|            | Date       | Date      |        |         |         |         |         |         |         |         |         |
| 12/12/2006 | 12/12/2016 | 6/13/2011 | 3.990  | 122.409 | 120.576 | 115.545 | 111.043 | 107.328 | 104.403 | 102.233 | 100.794 |
| 12/12/2006 | 12/12/2016 | 6/13/2011 | 4.050  | 122.746 | 120.907 | 115.851 | 111.318 | 107.564 | 104.596 | 102.378 | 100.884 |
| 12/19/2006 | 12/19/2011 | 6/20/2011 | 4.490  | 102.519 | 102.519 | 102.519 | 102.335 | 101.781 | 101.233 | 100.697 | 100.222 |
| 12/19/2006 | 12/19/2016 | 6/20/2011 | 4.190  | 123.614 | 121.717 | 116.589 | 111.970 | 108.123 | 105.051 | 102.723 | 101.096 |
| 12/20/2006 | 12/20/2013 | 6/20/2011 | 4.500  | 111.674 | 111.674 | 111.454 | 108.834 | 106.342 | 104.139 | 102.331 | 100.990 |
| 12/21/2006 | 12/21/2011 | 6/21/2011 | 4.530  | 102.567 | 102.567 | 102.567 | 102.379 | 101.820 | 101.266 | 100.724 | 100.242 |
| 12/27/2006 | 12/27/2013 | 6/27/2011 | 4.500  | 111.762 | 111.762 | 111.515 | 108.875 | 106.367 | 104.150 | 102.330 | 100.981 |
| 12/28/2006 | 12/28/2016 | 6/28/2011 | 4.250  | 124.058 | 122.098 | 116.926 | 112.260 | 108.366 | 105.245 | 102.863 | 101.183 |
| 12/28/2006 | 12/28/2016 | 6/28/2011 | 4.400  | 124.907 | 122.934 | 117.706 | 112.966 | 108.985 | 105.763 | 103.270 | 101.478 |
| 1/8/2007   | 1/9/2012   | 7/8/2011  | 4.750  | 102.942 | 102.942 | 102.942 | 102.726 | 102.114 | 101.510 | 100.913 | 100.323 |
| 1/8/2007   | 1/9/2012   | 7/8/2011  | 4.750  | 102.942 | 102.942 | 102.942 | 102.726 | 102.114 | 101.510 | 100.913 | 100.323 |
| 1/12/2007  | 1/12/2017  | 7/12/2011 | 4.420  | 125.205 | 123.135 | 117.877 | 113.117 | 109.118 | 105.882 | 103.377 | 101.575 |
| 1/16/2007  | 1/17/2017  | 1/17/2012 | 4.790  | 127.381 | 125.245 | 119.849 | 114.909 | 110.698 | 107.227 | 104.465 | 102.364 |
| 1/23/2007  | 1/23/2014  | 7/25/2011 | 4.490  | 112.072 | 112.072 | 111.721 | 109.010 | 106.450 | 104.198 | 102.359 | 100.999 |
| 1/23/2007  | 1/23/2017  | 7/25/2011 | 4.460  | 125.569 | 123.423 | 118.125 | 113.328 | 109.291 | 106.019 | 103.476 | 101.632 |
| 1/29/2007  | 1/29/2014  | 7/29/2011 | 4.790  | 112.959 | 112.959 | 112.584 | 109.828 | 107.115 | 104.485 | 101.933 | 99.458  |
| 2/2/2007   | 2/2/2017   | 8/2/2011  | 4.690  | 127.018 | 124.610 | 118.641 | 112.777 | 107.223 | 103.336 | 101.054 | 99.509  |
| 2/9/2007   | 2/9/2012   | 8/9/2011  | 4.750  | 103.351 | 103.351 | 103.351 | 103.087 | 102.390 | 101.702 | 101.032 | 100.439 |
| 2/9/2007   | 2/9/2017   | 8/9/2011  | 4.470  | 125.837 | 123.585 | 118.257 | 113.438 | 109.385 | 106.103 | 103.553 | 101.709 |
| 2/12/2007  | 2/13/2012  | 8/12/2011 | 4.880  | 103.497 | 103.497 | 103.497 | 103.226 | 102.517 | 101.818 | 101.136 | 100.519 |
| 2/15/2007  | 2/15/2012  | 8/15/2011 | 4.990  | 103.604 | 103.604 | 103.604 | 103.329 | 102.614 | 101.909 | 101.214 | 100.528 |
| 2/20/2007  | 2/21/2017  | 8/22/2011 | 4.390  | 125.521 | 123.201 | 117.878 | 113.076 | 109.056 | 105.814 | 103.308 | 101.518 |
| 2/20/2007  | 2/21/2017  | 2/21/2012 | 4.850  | 128.196 | 125.655 | 119.607 | 113.678 | 108.373 | 104.561 | 102.172 | 100.781 |
| 2/23/2007  | 2/23/2017  | 8/23/2011 | 4.250  | 124.731 | 122.414 | 117.142 | 112.408 | 108.471 | 105.318 | 102.923 | 101.227 |
| 2/23/2007  | 2/23/2017  | 8/23/2011 | 4.350  | 125.313 | 122.984 | 117.672 | 112.886 | 108.887 | 105.668 | 103.192 | 101.429 |
| 3/2/2007   | 3/2/2012   | 9/2/2011  | 4.490  | 103.442 | 103.442 | 103.442 | 103.143 | 102.383 | 101.636 | 100.921 | 100.333 |
| 3/9/2007   | 3/10/2014  | 6/9/2011  | 4.450  | 112.533 | 112.533 | 112.013 | 109.178 | 106.531 | 104.227 | 102.368 | 101.006 |
| 3/16/2007  | 3/16/2017  | 6/16/2011 | 4.090  | 124.038 | 121.610 | 116.373 | 111.708 | 107.855 | 104.808 | 102.521 | 100.960 |
| 3/20/2007  | 3/20/2012  | 6/30/2011 | 4.550  | 103.716 | 103.716 | 103.716 | 103.389 | 102.580 | 101.785 | 101.001 | 100.230 |
| 3/20/2007  | 3/20/2012  | 6/30/2011 | 4.550  | 103.716 | 103.716 | 103.716 | 103.389 | 102.580 | 101.785 | 101.001 | 100.230 |
| 3/21/2007  | 3/21/2017  | 6/21/2011 | 4.220  | 124.861 | 122.383 | 117.076 | 112.329 | 108.389 | 105.244 | 102.857 | 101.179 |
| 3/23/2007  | 3/23/2017  | 6/23/2011 | 4.290  | 125.297 | 122.798 | 117.456 | 112.668 | 108.682 | 105.486 | 103.042 | 101.310 |
| 3/23/2007  | 3/23/2017  | 6/23/2011 | 4.290  | 125.297 | 122.798 | 117.456 | 112.668 | 108.682 | 105.486 | 103.042 | 101.310 |
| 3/30/2007  | 3/30/2012  | 6/30/2011 | 4.670  | 103.943 | 103.943 | 103.943 | 103.601 | 102.765 | 101.943 | 101.133 | 100.337 |
| 4/2/2007   | 4/2/2012   | 7/5/2011  | 4.590  | 103.914 | 103.914 | 103.914 | 103.568 | 102.723 | 101.894 | 101.101 | 100.435 |
| 4/2/2007   | 4/2/2012   | 7/5/2011  | 4.590  | 103.914 | 103.914 | 103.914 | 103.568 | 102.723 | 101.894 | 101.101 | 100.435 |
| 4/9/2007   | 4/10/2017  | 7/11/2011 | 4.150  | 124.679 | 122.091 | 116.779 | 112.055 | 108.148 | 105.048 | 102.712 | 101.092 |
| 4/12/2007  | 4/12/2017  | 7/12/2011 | 4.250  | 125.298 | 122.681 | 117.321 | 112.536 | 108.562 | 105.387 | 102.972 | 101.274 |
| 4/13/2007  | 4/13/2017  | 7/13/2011 | 4.450  | 126.501 | 123.849 | 118.404 | 113.511 | 109.412 | 106.099 | 103.533 | 101.676 |
| 4/23/2007  | 4/23/2012  | 7/25/2011 | 4.650  | 104.236 | 104.236 | 104.236 | 103.857 | 102.954 | 102.067 | 101.195 | 100.337 |
| 4/23/2007  | 4/23/2014  | 7/25/2011 | 4.620  | 113.577 | 113.577 | 112.887 | 109.921 | 107.151 | 104.731 | 102.751 | 101.271 |
| 4/27/2007  | 4/27/2012  | 7/27/2011 | 4.550  | 104.196 | 104.196 | 104.196 | 103.811 | 102.897 | 102.000 | 101.145 | 100.431 |
| 4/27/2007  | 4/27/2017  | 7/27/2011 | 4.250  | 125.475 | 122.762 | 117.368 | 112.557 | 108.566 | 105.376 | 102.946 | 101.235 |
| 5/2/2007   | 5/2/2014   | 8/2/2011  | 4.590  | 113.603 | 113.603 | 112.880 | 109.893 | 107.114 | 104.699 | 102.735 | 101.281 |
| 5/4/2007   | 5/5/2014   | 8/4/2011  | 4.550  | 113.523 | 113.523 | 112.788 | 109.796 | 107.017 | 104.608 | 102.655 | 101.216 |
| 5/18/2007  | 5/18/2017  | 8/18/2011 | 4.190  | 125.359 | 122.522 | 117.126 | 112.328 | 108.363 | 105.207 | 102.826 | 101.154 |
| 5/22/2007  | 5/22/2012  | 8/22/2011 | 4.690  | 104.651 | 104.651 | 104.651 | 104.227 | 103.244 | 102.281 | 101.361 | 100.574 |
| 5/22/2007  | 5/22/2012  | 8/22/2011 | 4.690  | 104.651 | 104.651 | 104.651 | 104.227 | 103.244 | 102.281 | 101.361 | 100.574 |
| 5/22/2007  | 5/22/2012  | 8/22/2011 | 4.710  | 104.670 | 104.670 | 104.670 | 104.246 | 103.263 | 102.300 | 101.380 | 100.589 |
| 5/22/2007  | 5/22/2017  | 5/22/2012 | 4.750  | 128.802 | 125.852 | 120.214 | 115.115 | 110.797 | 107.258 | 104.442 | 102.256 |
| 5/25/2007  | 5/25/2012  | 8/25/2011 | 4.650  | 104.650 | 104.650 | 104.650 | 104.221 | 103.230 | 102.260 | 101.333 | 100.547 |
| 5/29/2007  | 5/30/2017  | 8/29/2011 | 4.250  | 125.864 | 122.937 | 117.494 | 112.644 | 108.629 | 105.416 | 102.978 | 101.250 |
| 6/1/2007   | 6/1/2012   | 6/1/2011  | 5.230  | 105.331 | 105.331 | 105.331 | 104.889 | 103.876 | 102.883 | 101.908 | 100.951 |
| 6/1/2007   | 6/2/2014   | 9/1/2011  | 4.500  | 113.724 | 113.724 | 112.879 | 109.818 | 106.997 | 104.562 | 102.610 | 101.172 |
| 6/7/2007   | 6/7/2017   | 6/7/2011  | 4.820  | 129.440 | 126.375 | 120.687 | 115.537 | 111.170 | 107.585 | 104.732 | 102.576 |
| 6/8/2007   | 6/8/2012   | 6/8/2011  | 5.300  | 105.506 | 105.506 | 105.506 | 105.043 | 104.009 | 102.993 | 101.995 | 101.015 |
| 6/8/2007   | 6/9/2014   | 6/8/2011  | 4.730  | 114.518 | 114.518 | 113.635 | 110.538 | 107.658 | 105.148 | 103.082 | 101.530 |
| 6/8/2007   | 6/8/2017   | 6/8/2011  | 4.490  | 127.437 | 124.412 | 118.857 | 113.871 | 109.701 | 106.331 | 103.711 | 101.815 |
| 6/11/2007  | 6/12/2017  | 6/13/2011 | 4.490  | 127.487 | 124.433 | 118.869 | 113.878 | 109.703 | 106.330 | 103.708 | 101.806 |
| 6/15/2007  | 6/16/2014  | 6/15/2011 | 5.550  | 117.143 | 117.143 | 116.218 | 113.021 | 109.887 | 106.859 | 103.932 | 101.103 |
| 6/18/2007  | 6/19/2017  | 6/20/2011 | 4.500  | 127.636 | 124.531 | 118.945 | 113.937 | 109.748 | 106.360 | 103.723 | 101.806 |
| 6/18/2007  | 6/19/2017  | 6/20/2011 | 4.840  | 129.724 | 126.568 | 120.844 | 115.664 | 111.268 | 107.657 | 104.778 | 102.597 |
| 6/19/2007  | 6/19/2017  | 6/20/2011 | 4.650  | 128.557 | 125.429 | 119.779 | 114.694 | 110.411 | 106.919 | 104.177 | 102.141 |
| 6/20/2007  | 6/20/2012  | 6/20/2011 | 4.890  | 105.243 | 105.243 | 105.243 | 104.746 | 103.678 | 102.629 | 101.629 | 100.767 |
| 6/22/2007  | 6/22/2017  | 6/22/2011 | 4.500  | 127.673 | 124.548 | 118.954 | 113.940 | 109.745 | 106.353 | 103.712 | 101.792 |
| 6/26/2007  | 6/26/2012  | 6/27/2011 | 5.130  | 105.586 | 105.586 | 105.586 | 105.071 | 103.983 | 102.914 | 101.887 | 100.981 |
| 6/28/2007  | 6/28/2017  | 6/28/2011 | 4.500  | 127.748 | 124.582 | 118.972 | 113.948 | 109.745 | 106.347 | 103.701 | 101.774 |
| 7/13/2007  | 7/13/2012  | 7/13/2011 | 4.690  | 105.328 | 105.328 | 105.328 | 104.764 | 103.631 | 102.523 | 101.489 | 100.631 |
| 7/13/2007  | 7/13/2017  | 7/13/2011 | 4.900  | 130.419 | 127.087 | 121.293 | 116.052 | 111.603 | 107.937 | 105.010 | 102.777 |

| Start Date | Maturity   | Next Call  | Coupon | -300    | -200    | -100    | Base    | +100    | +200    | +300    | +400    |
|------------|------------|------------|--------|---------|---------|---------|---------|---------|---------|---------|---------|
|            | Date       | Date       |        |         |         |         |         |         |         |         |         |
| 7/13/2007  | 7/13/2017  | 7/13/2011  | 4.290  | 126.632 | 123.404 | 117.867 | 112.952 | 108.879 | 105.626 | 103.142 | 101.387 |
| 7/18/2007  | 7/18/2017  | 7/18/2011  | 4.780  | 129.740 | 126.391 | 120.631 | 115.440 | 111.054 | 107.461 | 104.613 | 102.469 |
| 7/19/2007  | 7/19/2012  | 7/19/2011  | 4.890  | 105.637 | 105.637 | 105.637 | 105.055 | 103.904 | 102.777 | 101.715 | 100.808 |
| 7/20/2007  | 7/20/2017  | 7/20/2011  | 4.290  | 126.715 | 123.438 | 117.886 | 112.960 | 108.878 | 105.619 | 103.129 | 101.368 |
| 7/23/2007  | 7/23/2012  | 7/25/2011  | 5.050  | 105.877 | 105.877 | 105.877 | 105.283 | 104.120 | 102.980 | 101.898 | 100.963 |
| 7/27/2007  | 7/27/2012  | 7/27/2011  | 4.590  | 105.393 | 105.393 | 105.393 | 104.788 | 103.618 | 102.474 | 101.416 | 100.559 |
| 7/27/2007  | 7/28/2014  | 7/27/2011  | 4.350  | 113.943 | 113.943 | 112.812 | 109.628 | 106.733 | 104.271 | 102.325 | 100.923 |
| 7/27/2007  | 7/27/2017  | 7/27/2011  | 4.250  | 126.549 | 123.230 | 117.683 | 112.771 | 108.708 | 105.469 | 103.005 | 101.269 |
| 7/30/2007  | 1/30/2019  | 8/1/2011   | 3.990  | 130.428 | 123.869 | 117.704 | 112.460 | 108.241 | 104.965 | 102.550 | 100.950 |
| 7/31/2007  | 7/31/2017  | 8/1/2011   | 3.990  | 124.969 | 121.686 | 116.266 | 111.509 | 107.619 | 104.570 | 102.312 | 100.832 |
| 7/31/2007  | 7/31/2017  | 8/1/2011   | 3.990  | 124.969 | 121.686 | 116.266 | 111.509 | 107.619 | 104.570 | 102.312 | 100.832 |
| 7/31/2007  | 7/31/2017  | 8/1/2011   | 4.060  | 125.407 | 122.108 | 116.651 | 111.849 | 107.911 | 104.808 | 102.493 | 100.937 |
| 8/2/2007   | 8/4/2014   | 8/2/2011   | 4.490  | 114.479 | 114.479 | 113.311 | 110.100 | 107.169 | 104.667 | 102.662 | 101.201 |
| 8/2/2007   | 8/2/2017   | 8/2/2011   | 4.150  | 125.993 | 122.662 | 117.166 | 112.317 | 108.330 | 105.172 | 102.801 | 101.159 |
| 8/2/2007   | 8/2/2017   | 8/2/2011   | 4.050  | 125.367 | 122.059 | 116.612 | 111.825 | 107.906 | 104.825 | 102.533 | 100.982 |
| 8/6/2007   | 8/6/2012   | 8/8/2011   | 4.490  | 105.400 | 105.400 | 105.400 | 104.767 | 103.569 | 102.406 | 101.344 | 100.518 |
| 8/9/2007   | 8/11/2014  | 8/9/2011   | 4.860  | 115.767 | 115.767 | 114.557 | 111.294 | 108.277 | 105.646 | 103.475 | 101.804 |
| 8/9/2007   | 8/9/2017   | 8/9/2011   | 3.990  | 125.069 | 121.724 | 116.298 | 111.540 | 107.654 | 104.614 | 102.362 | 100.866 |
| 8/13/2007  | 8/13/2012  | 8/15/2011  | 4.590  | 105.610 | 105.610 | 105.610 | 104.955 | 103.738 | 102.554 | 101.467 | 100.595 |
| 8/16/2007  | 8/16/2017  | 8/16/2011  | 3.990  | 125.146 | 121.752 | 116.314 | 111.547 | 107.653 | 104.606 | 102.347 | 100.848 |
| 8/17/2007  | 8/17/2012  | 8/17/2011  | 4.350  | 105.365 | 105.365 | 105.365 | 104.699 | 103.473 | 102.288 | 101.219 | 100.419 |
| 8/17/2007  | 8/17/2012  | 8/17/2011  | 4.150  | 105.118 | 105.118 | 105.118 | 104.453 | 103.229 | 102.051 | 101.017 | 100.273 |
| 8/17/2007  | 8/17/2012  | 8/17/2011  | 4.150  | 105.118 | 105.118 | 105.118 | 104.453 | 103.229 | 102.051 | 101.017 | 100.273 |
| 8/17/2007  | 8/17/2017  | 8/17/2011  | 4.000  | 125.220 | 121.816 | 116.372 | 111.597 | 107.695 | 104.639 | 102.370 | 100.861 |
| 8/20/2007  | 8/20/2014  | 8/22/2011  | 4.250  | 113.894 | 113.894 | 112.635 | 109.381 | 106.420 | 103.923 | 101.945 | 100.581 |
| 8/24/2007  | 8/24/2012  | 8/24/2011  | 4.050  | 105.073 | 105.073 | 105.073 | 104.388 | 103.147 | 101.955 | 100.926 | 100.195 |
| 8/24/2007  | 8/24/2012  | 8/24/2011  | 4.050  | 105.073 | 105.073 | 105.073 | 104.388 | 103.147 | 101.955 | 100.926 | 100.195 |
| 8/28/2007  | 8/28/2014  | 8/29/2011  | 4.350  | 114.318 | 114.318 | 113.028 | 109.776 | 106.833 | 104.334 | 102.364 | 100.941 |
| 8/30/2007  | 8/30/2012  | 8/30/2011  | 4.390  | 105.573 | 105.573 | 105.573 | 104.869 | 103.607 | 102.388 | 101.285 | 100.448 |
| 8/30/2007  | 9/2/2014   | 8/30/2011  | 3.890  | 112.858 | 112.858 | 111.553 | 108.352 | 105.521 | 103.211 | 101.480 | 100.383 |
| 8/31/2007  | 8/31/2012  | 8/31/2011  | 4.370  | 105.559 | 105.559 | 105.559 | 104.853 | 103.588 | 102.368 | 101.267 | 100.433 |
| 9/4/2007   | 9/4/2012   | 6/6/2011   | 4.220  | 105.415 | 105.415 | 105.415 | 104.698 | 103.424 | 102.202 | 101.129 | 100.345 |
| 9/4/2007   | 9/5/2017   | 6/6/2011   | 3.890  | 124.732 | 121.232 | 115.830 | 111.116 | 107.287 | 104.315 | 102.142 | 100.732 |
| 9/7/2007   | 9/7/2012   | 6/7/2011   | 4.090  | 105.283 | 105.283 | 105.283 | 104.556 | 103.276 | 102.052 | 100.999 | 100.244 |
| 9/10/2007  | 9/11/2017  | 6/10/2011  | 3.690  | 123.522 | 120.038 | 114.744 | 110.152 | 106.470 | 103.660 | 101.661 | 100.425 |
| 9/11/2007  | 9/11/2017  | 6/13/2011  | 3.590  | 122.884 | 119.431 | 114.198 | 109.676 | 106.076 | 103.346 | 101.446 | 100.308 |
| 9/12/2007  | 9/12/2014  | 6/13/2011  | 3.690  | 112.299 | 112.299 | 110.950 | 107.764 | 104.991 | 102.766 | 101.172 | 100.225 |
| 9/13/2007  | 9/15/2014  | 6/13/2011  | 3.990  | 113.332 | 113.332 | 111.960 | 108.716 | 105.840 | 103.481 | 101.690 | 100.523 |
| 9/13/2007  | 9/13/2017  | 6/13/2011  | 3.990  | 125.457 | 121.875 | 116.398 | 111.606 | 107.694 | 104.635 | 102.370 | 100.862 |
| 9/14/2007  | 9/14/2011  | 6/14/2011  | 4.090  | 101.204 | 101.204 | 101.204 | 101.143 | 100.853 | 100.565 | 100.279 | 100.037 |
| 9/14/2007  | 9/14/2012  | 6/14/2011  | 4.390  | 105.755 | 105.755 | 105.755 | 105.008 | 103.704 | 102.448 | 101.321 | 100.470 |
| 9/17/2007  | 9/17/2012  | 6/17/2011  | 4.220  | 105.568 | 105.568 | 105.568 | 104.812 | 103.501 | 102.244 | 101.141 | 100.329 |
| 9/27/2007  | 9/29/2014  | 9/27/2010  | 4.490  | 115.178 | 115.178 | 113.706 | 110.248 | 106.881 | 103.637 | 100.510 | 97.496  |
| 9/27/2007  | 9/27/2017  | 6/27/2011  | 3.650  | 123.429 | 119.855 | 114.546 | 109.963 | 106.299 | 103.505 | 101.535 | 100.330 |
| 9/28/2007  | 9/28/2012  | 6/28/2011  | 3.850  | 105.197 | 105.197 | 105.197 | 104.410 | 103.074 | 101.810 | 100.761 | 100.114 |
| 10/3/2007  | 10/3/2012  | 7/5/2011   | 3.830  | 105.223 | 105.223 | 105.223 | 104.422 | 103.073 | 101.805 | 100.768 | 100.117 |
| 10/9/2007  | 10/9/2012  | 10/9/2009  | 4.400  | 106.074 | 106.074 | 106.074 | 105.253 | 103.877 | 102.527 | 101.200 | 99.896  |
| 10/11/2007 | 10/14/2014 | 7/11/2011  | 4.180  | 114.304 | 114.304 | 112.779 | 109.442 | 106.470 | 103.996 | 102.088 | 100.769 |
| 10/11/2007 | 10/11/2017 | 7/11/2011  | 3.990  | 125.767 | 122.006 | 116.480 | 111.658 | 107.729 | 104.658 | 102.388 | 100.871 |
| 10/15/2007 | 10/16/2017 | 7/15/2011  | 3.990  | 125.822 | 122.027 | 116.492 | 111.663 | 107.730 | 104.655 | 102.380 | 100.857 |
| 10/22/2007 | 10/22/2012 | 7/22/2011  | 3.990  | 105.652 | 105.652 | 105.652 | 104.794 | 103.391 | 102.063 | 100.949 | 100.198 |
| 10/25/2007 | 10/27/2014 | 10/25/2011 | 4.360  | 115.077 | 115.077 | 113.479 | 110.085 | 107.039 | 104.475 | 102.454 | 100.994 |
| 10/26/2007 | 10/26/2017 | 7/26/2011  | 3.390  | 122.033 | 118.372 | 113.195 | 108.782 | 105.316 | 102.743 | 101.011 | 100.079 |
| 10/29/2007 | 10/29/2012 | 7/29/2011  | 3.990  | 105.730 | 105.730 | 105.730 | 104.851 | 103.429 | 102.084 | 100.956 | 100.194 |
| 10/29/2007 | 10/29/2012 | 7/29/2011  | 3.990  | 105.730 | 105.730 | 105.730 | 104.851 | 103.429 | 102.084 | 100.956 | 100.194 |
| 11/2/2007  | 11/3/2014  | 8/2/2011   | 3.990  | 113.875 | 113.875 | 112.255 | 108.908 | 105.965 | 103.561 | 101.751 | 100.576 |
| 11/2/2007  | 11/3/2014  | 8/2/2011   | 4.190  | 114.571 | 114.571 | 112.944 | 109.565 | 106.563 | 104.068 | 102.145 | 100.818 |
| 11/5/2007  | 11/5/2014  | 8/5/2011   | 3.990  | 113.898 | 113.898 | 112.267 | 108.916 | 105.969 | 103.562 | 101.747 | 100.568 |
| 11/5/2007  | 11/6/2017  | 11/5/2012  | 4.390  | 128.667 | 124.625 | 118.850 | 113.750 | 109.521 | 106.108 | 103.376 | 101.151 |
| 11/6/2007  | 11/6/2017  | 8/8/2011   | 3.480  | 122.725 | 118.964 | 113.725 | 109.242 | 105.703 | 103.052 | 101.246 | 100.206 |
| 11/9/2007  | 11/10/2014 | 11/9/2011  | 4.330  | 115.142 | 115.142 | 113.475 | 110.057 | 107.002 | 104.440 | 102.434 | 100.981 |
| 11/13/2007 | 11/14/2011 | 8/15/2011  | 3.760  | 101.744 | 101.744 | 101.744 | 101.611 | 101.154 | 100.701 | 100.270 | 99.956  |
| 11/13/2007 | 11/13/2012 | 8/15/2011  | 3.680  | 105.438 | 105.438 | 105.438 | 104.517 | 103.060 | 101.718 | 100.656 | 100.036 |
| 11/13/2007 | 11/13/2014 | 8/15/2011  | 3.350  | 111.743 | 111.743 | 110.103 | 106.868 | 104.146 | 102.072 | 100.678 | 99.981  |
| 11/19/2007 | 11/19/2014 | 8/19/2011  | 3.750  | 113.207 | 113.207 | 111.517 | 108.177 | 105.289 | 102.980 | 101.303 | 100.274 |
| 11/19/2007 | 11/19/2014 | 8/19/2011  | 3.750  | 113.207 | 113.207 | 111.517 | 108.177 | 105.289 | 102.980 | 101.303 | 100.274 |
| 11/19/2007 | 11/19/2014 | 11/21/2011 | 4.270  | 115.039 | 115.039 | 113.328 | 109.897 | 106.843 | 104.288 | 102.299 | 100.870 |
| 11/19/2007 | 11/20/2017 | 11/19/2012 | 4.290  | 128.181 | 123.526 | 116.793 | 111.027 | 106.814 | 103.823 | 101.689 | 99.949  |
| 11/20/2007 | 11/20/2017 | 8/22/2011  | 3.740  | 124.568 | 120.616 | 115.185 | 110.494 | 106.727 | 103.842 | 101.774 | 100.496 |

| Start Date | Maturity   | Next Call  | Coupon | -300    | -200    | -100    | Base    | +100    | +200    | +300    | +400    |
|------------|------------|------------|--------|---------|---------|---------|---------|---------|---------|---------|---------|
|            | Date       | Date       |        |         |         |         |         |         |         |         |         |
| 11/23/2007 | 11/24/2017 | 11/23/2011 | 3.990  | 126.255 | 121.580 | 114.825 | 108.411 | 103.612 | 101.314 | 100.452 | 99.913  |
| 11/23/2007 | 11/24/2017 | 11/23/2011 | 3.990  | 126.255 | 121.580 | 114.825 | 108.411 | 103.612 | 101.314 | 100.452 | 99.913  |
| 11/29/2007 | 11/29/2017 | 8/29/2011  | 2.950  | 119.452 | 115.777 | 110.924 | 106.852 | 103.770 | 101.604 | 100.343 | 99.764  |
| 11/30/2007 | 11/30/2017 | 8/30/2011  | 3.190  | 121.043 | 117.245 | 112.198 | 107.925 | 104.614 | 102.219 | 100.674 | 99.916  |
| 12/7/2007  | 12/7/2012  | 6/7/2011   | 3.450  | 105.328 | 105.328 | 105.328 | 104.330 | 102.818 | 101.467 | 100.471 | 100.015 |
| 12/10/2007 | 12/11/2017 | 6/10/2011  | 3.450  | 122.864 | 118.887 | 113.632 | 109.146 | 105.610 | 102.973 | 101.179 | 100.206 |
| 12/11/2007 | 12/11/2012 | 6/13/2011  | 3.760  | 105.848 | 105.848 | 105.848 | 104.832 | 103.299 | 101.891 | 100.770 | 100.119 |
| 12/20/2007 | 12/20/2012 | 12/21/2009 | 3.750  | 105.927 | 105.927 | 105.927 | 104.873 | 103.306 | 101.770 | 100.265 | 98.789  |
| 12/20/2007 | 12/20/2012 | 6/20/2011  | 3.600  | 105.690 | 105.690 | 105.690 | 104.637 | 103.086 | 101.683 | 100.599 | 100.049 |
| 12/24/2007 | 12/26/2017 | 12/24/2012 | 3.990  | 126.609 | 121.653 | 114.946 | 109.577 | 105.735 | 103.076 | 101.033 | 99.317  |
| 12/26/2007 | 12/26/2012 | 6/27/2011  | 3.960  | 106.325 | 106.325 | 106.325 | 105.245 | 103.667 | 102.201 | 100.997 | 100.198 |
| 12/26/2007 | 12/26/2012 | 6/27/2011  | 3.460  | 105.526 | 105.526 | 105.526 | 104.450 | 102.889 | 101.494 | 100.466 | 99.983  |
| 1/2/2008   | 1/2/2013   | 7/5/2011   | 3.490  | 105.642 | 105.642 | 105.642 | 104.537 | 102.960 | 101.558 | 100.521 | 100.008 |
| 1/3/2008   | 1/5/2015   | 7/5/2011   | 3.650  | 113.332 | 113.332 | 111.376 | 107.983 | 105.087 | 102.802 | 101.179 | 100.232 |
| 1/4/2008   | 1/4/2018   | 7/5/2011   | 3.360  | 122.491 | 118.407 | 113.183 | 108.755 | 105.287 | 102.730 | 101.021 | 100.119 |
| 1/7/2008   | 1/7/2013   | 7/7/2011   | 2.990  | 104.875 | 104.875 | 104.875 | 103.754 | 102.195 | 100.908 | 100.128 | 99.888  |
| 1/7/2008   | 1/7/2013   | 7/7/2011   | 3.590  | 105.853 | 105.853 | 105.853 | 104.727 | 103.133 | 101.703 | 100.613 | 100.036 |
| 1/7/2008   | 1/7/2015   | 7/7/2011   | 3.490  | 112.767 | 112.767 | 110.811 | 107.453 | 104.619 | 102.424 | 100.910 | 100.095 |
| 1/7/2008   | 1/8/2018   | 7/7/2011   | 2.590  | 117.366 | 113.691 | 109.135 | 105.389 | 102.658 | 100.891 | 100.050 | 99.846  |
| 1/8/2008   | 1/8/2013   | 7/8/2011   | 3.150  | 105.145 | 105.145 | 105.145 | 104.018 | 102.445 | 101.108 | 100.236 | 99.905  |
| 1/8/2008   | 1/8/2018   | 7/8/2011   | 2.570  | 117.231 | 113.569 | 109.034 | 105.307 | 102.597 | 100.852 | 100.039 | 99.839  |
| 1/8/2008   | 1/8/2018   | 7/8/2011   | 2.640  | 117.701 | 113.992 | 109.386 | 105.591 | 102.808 | 100.984 | 100.072 | 99.848  |
| 1/11/2008  | 1/11/2018  | 7/11/2011  | 2.720  | 118.260 | 114.480 | 109.792 | 105.917 | 103.051 | 101.138 | 100.132 | 99.848  |
| 1/14/2008  | 1/16/2018  | 7/14/2011  | 3.240  | 121.796 | 117.688 | 112.540 | 108.198 | 104.831 | 102.379 | 100.785 | 100.026 |
| 1/16/2008  | 1/16/2013  | 7/18/2011  | 2.690  | 104.453 | 104.453 | 104.453 | 103.298 | 101.752 | 100.562 | 99.989  | 99.812  |
| 1/16/2008  | 1/16/2013  | 7/18/2011  | 2.550  | 104.221 | 104.221 | 104.221 | 103.068 | 101.542 | 100.419 | 99.943  | 99.793  |
| 1/16/2008  | 1/16/2015  | 7/18/2011  | 2.640  | 109.723 | 109.723 | 107.816 | 104.737 | 102.355 | 100.768 | 100.017 | 99.807  |
| 1/16/2008  | 1/16/2018  | 7/18/2011  | 2.380  | 116.010 | 112.442 | 108.102 | 104.562 | 102.053 | 100.526 | 99.936  | 99.771  |
| 1/17/2008  | 1/17/2018  | 7/18/2011  | 2.250  | 115.142 | 111.672 | 107.481 | 104.080 | 101.715 | 100.350 | 99.892  | 99.754  |
| 1/18/2008  | 1/18/2013  | 7/18/2011  | 2.550  | 104.235 | 104.235 | 104.235 | 103.074 | 101.544 | 100.419 | 99.943  | 99.793  |
| 1/18/2008  | 1/20/2015  | 7/18/2011  | 2.350  | 108.681 | 108.681 | 106.813 | 103.868 | 101.694 | 100.374 | 99.907  | 99.767  |
| 1/18/2008  | 1/18/2018  | 7/18/2011  | 2.290  | 115.418 | 111.910 | 107.670 | 104.225 | 101.815 | 100.397 | 99.903  | 99.759  |
| 1/24/2008  | 1/24/2012  | 7/25/2011  | 2.440  | 101.613 | 101.613 | 101.613 | 101.375 | 100.729 | 100.157 | 99.899  | 99.748  |
| 1/24/2008  | 1/24/2013  | 7/25/2011  | 2.500  | 104.194 | 104.194 | 104.194 | 103.010 | 101.476 | 100.371 | 99.919  | 99.757  |
| 1/25/2008  | 1/25/2013  | 1/26/2009  | 2.250  | 103.781 | 103.781 | 103.781 | 102.591 | 100.947 | 99.338  | 97.762  | 96.218  |
| 1/25/2008  | 1/25/2013  | 7/25/2011  | 2.650  | 104.453 | 104.453 | 104.453 | 103.260 | 101.611 | 99.996  | 98.414  | 96.865  |
| 1/28/2008  | 1/28/2013  | 7/28/2011  | 2.990  | 105.049 | 105.049 | 105.049 | 103.841 | 102.179 | 100.552 | 98.958  | 97.397  |
| 1/30/2008  | 1/30/2013  | 8/1/2011   | 2.670  | 104.524 | 104.524 | 104.524 | 103.313 | 101.740 | 100.543 | 99.978  | 99.758  |
| 2/7/2008   | 2/7/2013   | 8/8/2011   | 2.490  | 104.274 | 104.274 | 104.274 | 103.035 | 101.483 | 100.382 | 99.904  | 99.696  |
| 2/13/2008  | 2/13/2013  | 8/15/2011  | 2.920  | 105.061 | 105.061 | 105.061 | 103.790 | 102.159 | 100.854 | 100.079 | 99.765  |
| 2/14/2008  | 2/14/2018  | 2/14/2012  | 3.190  | 121.717 | 116.362 | 109.543 | 104.326 | 101.825 | 100.702 | 99.943  | 99.256  |
| 2/19/2008  | 2/19/2013  | 2/19/2010  | 2.590  | 104.532 | 104.532 | 104.532 | 103.237 | 101.517 | 99.834  | 98.186  | 96.574  |
| 2/25/2008  | 2/25/2013  | 2/25/2011  | 3.090  | 105.459 | 105.459 | 105.459 | 104.135 | 102.389 | 100.681 | 99.010  | 97.374  |
| 2/25/2008  | 2/26/2018  | 8/25/2011  | 2.420  | 116.555 | 112.722 | 108.325 | 104.729 | 102.163 | 100.576 | 99.894  | 99.606  |
| 3/7/2008   | 3/9/2015   | 6/7/2011   | 2.890  | 111.061 | 111.061 | 108.842 | 105.599 | 103.027 | 101.219 | 100.195 | 99.975  |
| 3/7/2008   | 3/7/2018   | 3/7/2013   | 3.550  | 124.375 | 119.792 | 114.366 | 109.735 | 106.044 | 103.106 | 100.697 | 98.626  |
| 3/10/2008  | 3/11/2013  | 6/10/2011  | 2.390  | 104.315 | 104.315 | 104.315 | 102.953 | 101.368 | 100.298 | 99.979  | 99.951  |
| 3/12/2008  | 3/12/2013  | 6/13/2011  | 2.010  | 103.634 | 103.634 | 103.634 | 102.286 | 100.821 | 100.053 | 99.959  | 99.923  |
| 3/14/2008  | 3/14/2018  | 6/14/2011  | 2.400  | 116.525 | 112.628 | 108.244 | 104.668 | 102.122 | 100.563 | 99.973  | 99.932  |
| 3/17/2008  | 3/18/2013  | 6/17/2011  | 2.690  | 104.909 | 104.909 | 104.909 | 103.510 | 101.842 | 100.592 | 100.013 | 99.931  |
| 3/17/2008  | 3/17/2015  | 6/17/2011  | 2.620  | 110.086 | 110.086 | 107.619 | 103.794 | 100.109 | 96.575  | 93.185  | 89.934  |
| 3/17/2008  | 3/19/2018  | 3/18/2013  | 3.300  | 122.768 | 118.229 | 112.973 | 108.541 | 105.042 | 102.269 | 99.981  | 97.984  |
| 3/25/2008  | 3/27/2023  | 3/25/2013  | 3.150  | 125.516 | 114.271 | 108.317 | 105.105 | 102.754 | 100.826 | 99.040  | 97.324  |
| 3/26/2008  | 3/26/2018  | 3/26/2012  | 2.980  | 120.618 | 114.930 | 108.121 | 103.599 | 101.598 | 100.574 | 99.739  | 98.952  |
| 3/28/2008  | 3/28/2013  | 6/28/2011  | 2.820  | 105.224 | 105.224 | 105.224 | 103.776 | 101.951 | 100.167 | 98.423  | 96.717  |
| 3/28/2008  | 3/28/2013  | 6/28/2011  | 2.800  | 105.187 | 105.187 | 105.187 | 103.739 | 101.915 | 100.131 | 98.387  | 96.682  |
| 3/28/2008  | 3/28/2018  | 6/28/2011  | 2.770  | 119.180 | 114.921 | 110.117 | 106.154 | 103.211 | 101.225 | 100.160 | 99.893  |
| 3/28/2008  | 3/28/2018  | 6/28/2011  | 2.020  | 113.987 | 110.389 | 106.449 | 103.284 | 101.174 | 100.108 | 99.912  | 99.835  |
| 4/14/2008  | 4/14/2015  | 7/14/2011  | 2.750  | 110.800 | 110.800 | 108.150 | 104.242 | 100.479 | 96.873  | 93.417  | 90.104  |
| 4/28/2008  | 4/28/2015  | 7/28/2011  | 3.250  | 112.891 | 112.891 | 110.325 | 106.870 | 104.046 | 101.939 | 100.563 | 99.947  |
| 4/28/2008  | 4/30/2018  | 7/28/2011  | 2.150  | 115.084 | 111.189 | 107.064 | 103.739 | 101.475 | 100.227 | 99.851  | 99.688  |
| 4/30/2008  | 4/30/2018  | 4/30/2013  | 3.740  | 126.240 | 120.203 | 113.578 | 108.724 | 105.147 | 102.519 | 100.318 | 98.351  |
| 5/2/2008   | 5/4/2015   | 8/2/2011   | 3.990  | 115.892 | 115.892 | 113.203 | 109.517 | 106.350 | 103.795 | 101.886 | 100.641 |
| 5/5/2008   | 5/5/2015   | 8/5/2011   | 3.170  | 112.635 | 112.635 | 110.048 | 106.621 | 103.845 | 101.802 | 100.514 | 99.923  |
| 5/8/2008   | 5/8/2015   | 8/8/2011   | 2.960  | 111.823 | 111.823 | 109.259 | 105.915 | 103.262 | 101.368 | 100.276 | 99.814  |
| 5/19/2008  | 5/19/2015  | 5/21/2012  | 4.700  | 118.916 | 118.916 | 115.999 | 111.863 | 107.984 | 104.617 | 101.719 | 99.266  |
| 5/19/2008  | 5/21/2018  | 5/20/2013  | 3.890  | 127.520 | 121.287 | 114.584 | 109.522 | 105.808 | 102.973 | 100.661 | 98.606  |
| 5/23/2008  | 5/23/2013  | 8/23/2011  | 4.040  | 108.113 | 108.113 | 108.113 | 106.422 | 104.458 | 102.701 | 101.288 | 100.350 |
| 5/23/2008  | 5/23/2018  | 8/23/2011  | 3.270  | 123.151 | 118.213 | 112.911 | 108.464 | 105.009 | 102.496 | 100.841 | 99.997  |

| Start Date | Maturity Date | Next Call Date | Coupon | -300    | -200    | -100    | Base    | +100    | +200    | +300    | +400    |
|------------|---------------|----------------|--------|---------|---------|---------|---------|---------|---------|---------|---------|
| 5/27/2008  | 5/28/2013     | 5/27/2011      | 3.490  | 107.057 | 107.057 | 107.057 | 105.350 | 103.347 | 101.392 | 99.485  | 97.622  |
| 5/29/2008  | 5/29/2018     | 5/31/2011      | 3.460  | 124.554 | 118.278 | 111.098 | 104.272 | 97.910  | 91.991  | 86.481  | 81.349  |
| 6/6/2008   | 6/6/2013      | 6/6/2011       | 3.990  | 108.168 | 108.168 | 108.168 | 106.410 | 104.372 | 102.383 | 100.570 | 99.997  |
| 6/10/2008  | 6/11/2012     | 6/10/2010      | 3.940  | 104.126 | 104.126 | 104.126 | 103.657 | 102.621 | 101.604 | 100.604 | 99.622  |
| 6/16/2008  | 6/17/2013     | 6/16/2011      | 4.070  | 108.456 | 108.456 | 108.456 | 106.639 | 104.568 | 102.548 | 100.657 | 99.996  |
| 6/24/2008  | 6/24/2015     | 6/24/2011      | 3.830  | 115.798 | 115.798 | 112.801 | 109.069 | 105.907 | 103.395 | 101.556 | 100.382 |
| 6/30/2008  | 7/1/2013      | 6/30/2011      | 2.920  | 106.180 | 106.180 | 106.180 | 104.320 | 102.413 | 100.948 | 100.112 | 99.898  |
| 6/30/2008  | 7/1/2013      | 6/30/2011      | 3.450  | 107.302 | 107.302 | 107.302 | 105.425 | 103.431 | 101.760 | 100.563 | 100.002 |
| 6/30/2008  | 6/30/2015     | 6/30/2011      | 3.370  | 113.956 | 113.956 | 110.993 | 107.410 | 104.477 | 102.261 | 100.756 | 100.045 |
| 6/30/2008  | 7/2/2018      | 6/30/2011      | 3.690  | 126.535 | 119.921 | 112.607 | 105.653 | 100.690 | 100.128 | 100.045 | 99.962  |
| 7/1/2008   | 7/1/2015      | 7/1/2011       | 4.600  | 119.063 | 119.063 | 115.833 | 111.577 | 107.473 | 103.584 | 100.789 | 100.079 |
| 7/7/2008   | 7/8/2013      | 7/7/2011       | 4.590  | 109.804 | 109.804 | 109.804 | 107.867 | 105.726 | 103.639 | 101.633 | 100.349 |
| 7/8/2008   | 7/8/2013      | 7/8/2011       | 4.250  | 109.078 | 109.078 | 109.078 | 107.146 | 105.013 | 102.933 | 101.062 | 100.138 |
| 7/10/2008  | 7/10/2014     | 7/10/2012      | 4.800  | 115.146 | 115.146 | 114.098 | 110.862 | 107.751 | 104.916 | 102.325 | 99.728  |
| 7/11/2008  | 7/11/2018     | 7/11/2012      | 3.750  | 127.060 | 120.355 | 113.103 | 107.444 | 104.003 | 101.930 | 100.528 | 99.351  |
| 7/14/2008  | 7/14/2015     | 7/15/2013      | 4.900  | 120.484 | 120.484 | 117.153 | 112.989 | 109.264 | 105.799 | 102.190 | 98.248  |
| 7/14/2008  | 7/16/2018     | 7/14/2011      | 2.500  | 118.074 | 113.423 | 108.836 | 105.109 | 102.431 | 100.735 | 100.000 | 99.805  |
| 7/14/2008  | 7/16/2018     | 7/14/2011      | 3.250  | 123.497 | 118.229 | 112.889 | 108.425 | 104.977 | 102.469 | 100.831 | 100.039 |
| 7/17/2008  | 7/17/2018     | 7/17/2013      | 3.750  | 127.123 | 120.367 | 113.885 | 109.036 | 105.401 | 102.593 | 100.195 | 98.034  |
| 7/21/2008  | 7/22/2013     | 7/21/2011      | 3.000  | 106.524 | 106.524 | 106.524 | 104.536 | 102.395 | 100.540 | 99.993  | 99.845  |
| 8/15/2008  | 8/15/2018     | 8/15/2011      | 3.830  | 128.010 | 122.170 | 116.338 | 111.365 | 107.378 | 104.315 | 102.099 | 100.685 |
| 8/19/2008  | 8/19/2013     | 8/19/2010      | 3.440  | 107.749 | 107.749 | 107.749 | 105.605 | 103.378 | 101.210 | 99.097  | 97.039  |
| 9/8/2008   | 9/9/2013      | 6/8/2011       | 2.890  | 106.679 | 106.679 | 106.679 | 104.472 | 102.464 | 100.964 | 100.127 | 99.972  |
| 5/13/2009  | 5/13/2014     | 5/13/2013      | 4.000  | 111.977 | 111.977 | 111.214 | 108.244 | 105.392 | 102.122 | 98.343  | 94.798  |
| 9/28/2009  | 9/30/2013     | 9/28/2012      | 2.920  | 106.918 | 106.918 | 106.918 | 104.510 | 101.639 | 98.787  | 96.462  | 94.687  |
| 5/11/2010  | 5/11/2015     | 5/11/2015      | 3.700  | 114.809 | 114.809 | 111.801 | 107.246 | 102.491 | 97.424  | 91.921  | 86.487  |
| 5/24/2010  | 5/26/2015     | 8/24/2011      | 2.25   | 109.100 | 109.100 | 106.190 | 102.200 | 98.380  | 94.720  | 94.510  | 93.630  |
| 6/15/2010  | 6/15/2015     | 6/15/2011      | 2.28   | 109.350 | 109.350 | 106.290 | 102.250 | 98.480  | 98.440  | 96.030  | 95.820  |