

## **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	11/29/2010	6.580	109.413	109.413	109.413	108.421	106.972	105.562	104.222	102.994
4/8/1998	4/8/2013	10/8/2010	5.490	114.045	114.045	114.026	111.403	108.879	106.582	104.583	102.921
8/19/1998	8/19/2013	11/19/2010	5.490	116.073	116.073	115.748	112.737	109.885	107.321	105.112	103.282
8/19/1998	8/19/2013	11/19/2010	5.490	116.073	116.073	115.748	112.737	109.885	107.321	105.112	103.282
8/25/1998	8/19/2013	10/25/2010	5.490	116.073	116.073	115.748	112.737	109.885	107.319	105.108	103.271
8/27/1998	8/19/2013	10/27/2010	5.490	116.073	116.073	115.748	112.737	109.883	107.317	105.104	103.266
9/30/1998	9/30/2013	12/30/2010	5.220	115.891	115.891	115.469	112.351	109.431	106.843	104.638	102.843
12/14/1998	12/16/2013	12/14/2010	5.390	117.562	117.562	116.873	113.536	110.429	107.675	105.334	103.413
12/14/1998	12/16/2013	12/14/2010	4.890	115.932	115.932	115.247	111.947	108.915	106.285	104.103	102.391
12/15/1998	12/16/2013	12/15/2010	4.880	115.900	115.900	115.214	111.915	108.884	106.256	104.076	102.368
1/7/2000	1/7/2015	10/7/2010	5.950	125.782	125.782	123.339	118.943	114.951	111.448	108.443	105.933
10/5/2000	10/5/2010	10/5/2010	5.710	100.079	100.079	100.079	100.076	100.063	100.049	100.036	100.022
10/10/2000	10/12/2010	10/12/2010	5.840	100.195	100.195	100.195	100.188	100.155	100.123	100.090	100.058
10/13/2000	10/13/2010	10/13/2010	5.750	100.208	100.208	100.208	100.200	100.165	100.130	100.095	100.060
10/23/2000	10/25/2010	10/25/2010	5.640	100.392	100.392	100.392	100.377	100.309	100.242	100.175	100.108
12/5/2000	12/6/2010	12/6/2010	5.410	101.007	101.007	101.007	100.961	100.777	100.594	100.412	100.230
12/11/2000	12/13/2010	12/13/2010	5.170	101.063	101.063	101.063	101.010	100.808	100.606	100.405	100.205
12/12/2000	12/13/2010	12/13/2010	5.110	101.050	101.050	101.050	100.998	100.795	100.594	100.393	100.193
12/15/2000	12/15/2010	12/15/2010	5.120	101.081	101.081	101.081	101.027	100.819	100.612	100.405	100.200
12/20/2000	12/20/2010	12/20/2010	4.950	101.114	101.114	101.114	101.055	100.834	100.613	100.394	100.175
12/21/2000	12/21/2010	12/21/2010	4.860	101.107	101.107	101.107	101.047	100.823	100.600	100.378	100.157
1/11/2001	1/11/2011	10/12/2010	5.370	101.536	101.536	101.536	101.455	101.174	100.894	100.616	100.340
1/12/2001	1/12/2011	10/12/2010	5.300	101.531	101.531	101.531	101.448	101.165	100.882	100.602	100.323
2/5/2001	2/7/2011	11/5/2010	4.820	101.740	101.740	101.740	101.624	101.268	100.915	100.564	100.238
2/7/2001	2/7/2011	11/8/2010	4.820	101.740	101.740	101.740	101.624	101.268	100.915	100.564	100.238
2/26/2001	2/28/2011	11/26/2010	5.060	102.122	102.122	102.122	101.972	101.553	101.138	100.726	100.342
2/26/2001	2/28/2011	11/26/2010	5.450	102.286	102.286	102.286	102.136	101.716	101.300	100.888	100.485
2/26/2001	2/28/2011	11/26/2010	4.790	102.009	102.009	102.009	101.859	101.440	101.025	100.615	100.249
2/27/2001	2/28/2011	11/29/2010	5.020	102.106	102.106	102.106	101.955	101.536	101.121	100.710	100.329
2/27/2001	2/28/2011	11/29/2010	4.760	101.996	101.996	101.996	101.846	101.428	101.013	100.603	100.239
3/1/2001	3/1/2011	12/1/2010	5.270	102.225	102.225	102.225	102.073	101.651	101.233	100.819	100.429
3/14/2001	3/14/2011	12/14/2010	4.860	102.227	102.227	102.227	102.054	101.597	101.145	100.701	100.309
4/23/2001	4/25/2011	4/24/2006	5.350	103.076	103.076	103.076	102.828	102.255	101.688	101.127	100.572
6/1/2001	6/1/2011	12/1/2010	4.990	103.382	103.382	103.382	103.067	102.394	101.730	101.093	100.537
12/13/2001	12/13/2011	12/13/2010	4.920	105.999	105.999	105.999	105.243	104.030	102.864	101.801	100.918
6/3/2002	6/4/2012	12/3/2010	4.490	107.645	107.645	107.645	106.323	104.623	102.958	101.328	99.732
6/4/2002	6/4/2012	12/6/2010	4.490	107.645	107.645	107.645	106.323	104.623	102.958	101.328	99.732
12/5/2002	12/5/2012	12/6/2010	3.790	108.390	108.390	108.390	106.341	104.144	102.004	99.920	97.888
3/6/2003	3/6/2013	12/6/2010	2.990	107.375	107.375	107.375	104.992	102.892	101.315	100.347	99.870
2/5/2004	12/14/2010	12/14/2010	5.820	101.212	101.212	101.212	101.159	100.954	100.749	100.545	100.342
6/18/2004	6/20/2011	12/20/2010	4.120	103.010	103.010	103.010	102.660	101.936	101.222	100.518	99.824
7/2/2004	7/2/2014	1/3/2011	3.990	115.194	115.194	113.701	109.800	106.030	102.414	98.942	95.610
12/13/2004	12/15/2014	12/13/2010	3.320	114.173	114.173	112.030	108.262	105.176	102.828	101.198	100.230
9/1/2005	9/1/2015	12/1/2010	4.130	120.614	120.614	116.657	111.531	106.644	102.005	97.600	95.212
9/19/2005	9/19/2012	12/20/2010	3.820	107.639	107.639	107.639	105.927	104.021	102.380	101.120	100.291
9/26/2005	9/26/2012	12/27/2010	3.890	107.855	107.855	107.855	106.114	104.184	102.512	101.214	100.343
9/30/2005	9/30/2015	12/30/2010	4.440	122.519	122.519	118.354	113.110	108.110	103.368	98.869	95.147
10/26/2005	10/26/2015	10/26/2010	4.540	123.354	123.354	118.993	113.663	108.586	103.773	99.210	95.960
10/28/2005	10/28/2015	10/28/2010	4.310	122.195	122.195	118.202	113.588	109.667	106.459	103.934	102.055
10/28/2005	10/28/2015	10/28/2010	4.140	121.320	121.320	117.361	112.809	108.966	105.853	103.441	101.675
11/4/2005	11/4/2010	11/4/2010	4.520	100.439	100.439	100.439	100.418	100.323	100.229	100.134	100.040
11/21/2005	11/21/2012	11/22/2010	4.290	109.330	109.330	109.330	107.341	105.249	103.404	101.901	100.797
1/6/2006	1/6/2016	10/6/2010	4.020	121.483	121.483	117.143	112.544	108.698	105.619	103.262	101.567
1/17/2006	1/19/2016	10/18/2010	4.080	121.951	121.951	117.511	112.863	108.967	105.831	103.415	101.661
3/20/2006	3/21/2011	12/21/2010	4.760	102.274	102.274	102.274	102.089	101.613	101.142	100.676	100.214
4/11/2006	4/11/2011	10/12/2010	4.980	102.670	102.670	102.670	102.447	101.914	101.386	100.874	100.415
4/19/2006	4/19/2013	10/19/2010	4.630	111.986	111.986	111.942	109.316	106.840	104.662	102.866	101.485
4/24/2006	4/25/2016	10/25/2010	4.440	125.084	124.978	119.932	114.988	110.795	107.360	104.638	102.586
4/28/2006	4/28/2011	10/28/2010	5.090	102.969	102.969	102.969	102.716	102.134	101.560	100.991	100.429
5/5/2006	5/6/2013	11/5/2010	4.780	112.600	112.600	112.516	109.838	107.311	105.081	103.226	101.781
5/5/2006	5/5/2016	11/5/2010	4.980	128.274	128.127	122.920	117.762	113.318	109.595	106.556	104.145
5/5/2006	5/5/2016	11/5/2010	4.350	124.697	124.550	119.514	114.601	110.456	107.079	104.423	102.441
5/5/2006	5/5/2016	11/5/2010	4.530	125.719	125.572	120.484	115.497	111.262	107.781	105.012	102.904
5/9/2006	5/9/2011	11/9/2010	5.050	103.100	103.100	103.100	102.827	102.215	101.612	101.029	100.508
5/15/2006	5/16/2016	11/15/2010	4.350	124.830	124.641	119.568	114.633	110.470	107.076	104.405	102.410
5/15/2006	5/16/2016	11/15/2010	4.520	125.800	125.611	120.488	115.483	111.234	107.742	104.964	102.849
5/19/2006	5/19/2016	11/19/2010	4.510	125.781	125.580	120.450	115.443	111.192	107.699	104.920	102.805
6/12/2006	6/13/2016	12/13/2010	4.620	126.730	126.438	121.203	116.117	111.790	108.218	105.359	103.160
6/26/2006	6/27/2016	12/27/2010	4.730	127.551	127.209	121.889	116.731	112.323	108.667	105.718	103.420

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
6/28/2006	6/28/2013	12/28/2010	4.950	113.777	113.777	113.571	110.735	108.062	105.693	103.698	102.118
6/30/2006	7/1/2013	12/30/2010	4.890	113.651	113.651	113.438	110.597	107.928	105.569	103.587	102.024
7/14/2006	7/15/2013	10/14/2010	4.890	113.841	113.841	113.597	110.716	108.014	105.634	103.645	102.084
7/19/2006	7/19/2011	10/19/2010	5.250	104.258	104.258	104.258	103.854	103.047	102.254	101.491	100.808
7/20/2006	7/20/2011	10/20/2010	5.300	104.313	104.313	104.313	103.907	103.097	102.300	101.515	100.742
7/24/2006	7/25/2016	10/25/2010	4.660	127.505	127.051	121.676	116.501	112.096	108.456	105.533	103.275
7/28/2006	7/28/2016	10/28/2010	4.490	126.539	126.075	120.744	115.634	111.307	107.761	104.941	102.802
8/1/2006	8/1/2016	11/1/2010	4.890	128.958	128.473	123.023	117.754	113.244	109.486	106.436	104.032
8/11/2006	8/11/2011	11/12/2010	4.790	104.191	104.191	104.191	103.746	102.878	102.029	101.238	100.570
8/21/2006	8/21/2013	11/22/2010	4.750	113.933	113.933	113.604	110.592	107.644	104.792	102.032	99.360
8/25/2006	8/25/2016	11/26/2010	4.350	126.050	125.480	120.120	115.030	110.750	107.264	104.521	102.467
8/28/2006	8/29/2011	11/29/2010	4.890	104.523	104.523	104.523	104.045	103.128	102.227	101.342	100.473
9/22/2006	9/22/2011	12/22/2010	4.790	104.750	104.750	104.750	104.226	103.242	102.285	101.393	100.653
9/29/2006	9/29/2011	12/29/2010	4.590	104.641	104.641	104.641	104.104	103.102	102.128	101.239	100.525
10/10/2006	10/10/2013	10/12/2010	4.250	113.056	113.056	112.602	109.525	106.738	104.390	102.528	101.163
10/12/2006	10/15/2013	10/12/2010	4.500	113.887	113.887	113.415	110.306	107.463	105.029	103.065	101.582
10/30/2006	10/31/2011	10/30/2010	4.850	105.335	105.335	105.335	104.706	103.614	102.543	101.492	100.460
11/3/2006	11/3/2011	11/3/2010	4.690	105.198	105.198	105.198	104.560	103.461	102.382	101.324	100.285
11/6/2006	11/6/2013	11/8/2010	4.290	113.501	113.501	112.955	109.810	106.968	104.572	102.672	101.271
11/10/2006	11/13/2012	11/10/2010	4.390	109.450	109.450	109.450	107.494	105.416	103.573	102.057	100.928
11/17/2006	11/18/2013	11/17/2010	4.350	113.835	113.835	113.247	110.065	107.184	104.744	102.799	101.352
11/24/2006	11/25/2016	11/24/2010	4.190	126.162	125.182	119.678	114.540	110.257	106.807	104.121	102.141
11/30/2006	12/2/2013	11/30/2010	4.350	114.004	114.004	113.363	110.063	106.847	103.745	100.751	98.624
12/1/2006	12/1/2016	12/1/2010	4.090	125.606	124.606	119.146	114.064	109.853	106.483	103.889	102.006
12/4/2006	12/5/2016	12/6/2010	4.080	125.589	124.570	119.105	114.022	109.812	106.444	103.851	101.970
12/5/2006	12/5/2016	12/6/2010	4.260	126.718	125.690	120.147	114.970	110.651	107.162	104.436	102.421
12/6/2006	12/6/2013	12/6/2010	4.400	114.214	114.214	113.564	110.336	107.417	104.945	102.970	101.500
12/8/2006	12/8/2016	12/8/2010	3.990	125.058	124.031	118.595	113.554	109.394	106.086	103.560	101.745
12/12/2006	12/12/2016	12/13/2010	3.990	125.102	124.059	118.610	113.562	109.397	106.084	103.552	101.730
12/12/2006	12/12/2016	12/13/2010	4.050	125.480	124.433	118.958	113.878	109.674	106.317	103.737	101.869
12/19/2006	12/19/2011	12/20/2010	4.490	105.550	105.550	105.550	104.778	103.553	102.387	101.360	100.572
12/19/2006	12/19/2016	12/20/2010	4.190	126.442	125.356	119.801	114.635	110.333	106.868	104.174	102.190
12/20/2006	12/20/2013	12/20/2010	4.500	114.712	114.712	114.015	110.740	107.769	105.237	103.192	101.651
12/21/2006	12/21/2011	12/21/2010	4.530	105.624	105.624	105.624	104.847	103.616	102.443	101.406	100.603
12/27/2006	12/27/2013	12/27/2010	4.500	114.799	114.799	114.079	110.786	107.799	105.252	103.195	101.641
12/28/2006	12/28/2016	12/28/2010	4.250	126.927	125.797	120.191	114.976	110.624	107.105	104.355	102.315
12/28/2006	12/28/2016	12/28/2010	4.400	127.877	126.739	121.071	115.779	111.339	107.724	104.868	102.719
1/8/2007	1/9/2012	10/8/2010	4.750	106.148	106.148	106.148	105.314	104.026	102.762	101.521	100.304
1/12/2007	1/12/2017	10/12/2010	4.420	128.188	126.972	121.280	115.966	111.509	107.880	105.016	102.859
1/16/2007	1/17/2017	1/17/2012	4.790	130.614	129.349	123.504	118.003	113.331	109.449	106.255	103.619
1/23/2007	1/23/2014	10/25/2010	4.490	115.103	115.103	114.291	110.932	107.899	105.319	103.241	101.671
1/23/2007	1/23/2017	10/25/2010	4.460	128.579	127.301	121.567	116.212	111.715	108.043	105.133	102.930
1/29/2007	1/29/2014	10/29/2010	4.790	116.192	116.192	115.351	111.861	108.465	105.192	102.039	99.288
2/2/2007	2/2/2017	11/2/2010	4.690	130.184	128.668	121.949	115.301	109.050	103.193	100.866	98.984
2/9/2007	2/9/2012	11/9/2010	4.750	106.557	106.557	106.557	105.632	104.260	102.960	101.805	100.875
2/9/2007	2/9/2017	11/9/2010	4.470	128.855	127.486	121.725	116.349	111.837	108.155	105.242	103.033
2/12/2007	2/13/2012	11/12/2010	4.880	106.791	106.791	106.791	105.852	104.467	103.149	101.971	101.007
2/15/2007	2/15/2012	11/15/2010	4.990	106.972	106.972	106.972	106.026	104.629	103.259	101.915	100.597
2/20/2007	2/21/2017	11/22/2010	4.390	128.484	127.056	121.298	115.940	111.455	107.808	104.934	102.769
2/20/2007	2/21/2017	2/21/2012	4.850	131.469	129.828	123.035	116.596	111.262	107.245	104.198	101.831
2/23/2007	2/23/2017	11/23/2010	4.250	127.600	126.170	120.467	115.178	110.776	107.219	104.440	102.380
2/23/2007	2/23/2017	11/23/2010	4.350	128.249	126.812	121.065	115.723	111.259	107.635	104.786	102.650
3/2/2007	3/2/2012	12/2/2010	4.490	106.473	106.473	106.473	105.481	104.051	102.717	101.566	100.696
3/9/2007	3/10/2014	12/9/2010	4.450	115.537	115.537	114.561	111.093	107.988	105.370	103.274	101.706
3/16/2007	3/16/2017	12/16/2010	4.090	126.799	125.289	119.618	114.396	110.077	106.622	103.959	102.020
3/20/2007	3/20/2012	12/20/2010	4.550	106.787	106.787	106.787	105.742	104.252	102.792	101.359	99.954
3/21/2007	3/21/2017	12/21/2010	4.220	127.709	126.165	120.419	115.113	110.705	107.152	104.383	102.337
3/23/2007	3/23/2017	12/23/2010	4.290	128.193	126.633	120.850	115.502	111.046	107.442	104.618	102.518
3/23/2007	3/23/2017	12/23/2010	4.290	128.193	126.633	120.850	115.502	111.046	107.442	104.618	102.518
3/30/2007	3/30/2012	12/30/2010	4.670	107.095	107.095	107.095	106.020	104.502	103.013	101.553	100.120
4/2/2007	4/2/2012	1/3/2011	4.590	107.012	107.012	107.012	105.927	104.412	103.000	101.774	100.828
4/9/2007	4/10/2017	10/12/2010	4.150	127.480	125.843	120.100	114.818	110.442	106.931	104.215	102.222
4/12/2007	4/12/2017	10/12/2010	4.250	128.166	126.508	120.712	115.367	110.924	107.342	104.546	102.478
4/13/2007	4/13/2017	10/13/2010	4.450	129.504	127.820	121.934	116.478	111.910	108.189	105.250	103.026
4/23/2007	4/23/2012	10/25/2010	4.650	107.375	107.375	107.375	106.209	104.623	103.068	101.545	100.051
4/23/2007	4/23/2014	10/25/2010	4.620	116.695	116.695	115.542	111.946	108.718	105.976	103.750	102.048
4/27/2007	4/27/2012	10/27/2010	4.550	107.267	107.267	107.267	106.087	104.504	103.033	101.765	100.787
4/27/2007	4/27/2017	10/27/2010	4.250	128.343	126.596	120.769	115.398	110.930	107.326	104.509	102.421
5/2/2007	5/2/2014	11/2/2010	4.590	116.702	116.702	115.509	111.901	108.675	105.947	103.745	102.072

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
5/4/2007	5/5/2014	11/4/2010	4.550	116.594	116.594	115.389	111.779	108.557	105.836	103.647	101.989
5/14/2007	5/16/2011	11/15/2010	4.500	102.850	102.850	102.850	102.564	101.935	101.316	100.732	100.261
5/18/2007	5/18/2017	11/18/2010	4.190	128.187	126.334	120.506	115.147	110.704	107.134	104.358	102.311
5/22/2007	5/22/2012	11/22/2010	4.690	107.816	107.816	107.816	106.542	104.890	103.355	102.024	100.968
5/22/2007	5/22/2012	11/22/2010	4.690	107.816	107.816	107.816	106.542	104.890	103.355	102.024	100.968
5/22/2007	5/22/2012	11/22/2010	4.710	107.850	107.850	107.850	106.575	104.922	103.386	102.052	100.991
5/22/2007	5/22/2017	5/22/2012	4.750	132.008	130.074	123.982	118.312	113.510	109.510	106.164	103.340
5/25/2007	5/25/2012	11/26/2010	4.650	107.788	107.788	107.788	106.503	104.844	103.305	101.974	100.923
5/29/2007	5/30/2017	11/29/2010	4.250	128.733	126.808	120.925	115.512	111.013	107.382	104.544	102.437
6/1/2007	6/1/2012	12/2/2010	5.230	108.862	108.862	108.862	107.545	105.842	104.175	102.542	100.944
6/1/2007	6/2/2014	12/1/2010	4.500	116.762	116.762	115.435	111.770	108.516	105.782	103.590	101.942
6/7/2007	6/7/2012	12/7/2010	4.940	108.452	108.452	108.452	107.115	105.416	103.829	102.444	101.330
6/7/2007	6/7/2017	12/7/2010	4.820	132.694	130.671	124.525	118.805	113.962	109.964	106.739	104.207
6/8/2007	6/8/2012	12/8/2010	5.300	109.083	109.083	109.083	107.739	106.015	104.327	102.675	101.058
6/8/2007	6/9/2014	12/8/2010	4.730	117.710	117.710	116.347	112.631	109.305	106.476	104.172	102.396
6/8/2007	6/8/2017	12/8/2010	4.490	130.468	128.475	122.469	116.921	112.276	108.490	105.493	103.212
6/11/2007	6/12/2017	12/13/2010	4.490	130.518	128.503	122.487	116.933	112.282	108.491	105.488	103.202
6/15/2007	6/16/2014	12/15/2010	5.550	120.889	120.889	119.459	115.506	111.673	107.992	104.457	101.061
6/18/2007	6/19/2017	12/20/2010	4.500	130.673	128.620	122.580	117.008	112.338	108.530	105.510	103.208
6/18/2007	6/19/2017	12/20/2010	4.840	132.991	130.901	124.712	118.958	114.084	110.055	106.799	104.236
6/19/2007	6/19/2017	12/20/2010	4.650	131.696	129.627	123.518	117.862	113.102	109.193	106.064	103.640
6/20/2007	6/20/2012	12/20/2010	4.890	108.543	108.543	108.543	107.157	105.422	103.808	102.403	101.273
6/20/2007	6/20/2012	12/20/2010	4.960	108.666	108.666	108.666	107.278	105.542	103.922	102.505	101.359
6/22/2007	6/22/2017	12/22/2010	4.500	130.711	128.643	122.593	117.013	112.338	108.525	105.500	103.195
6/26/2007	6/26/2012	12/27/2010	5.130	109.048	109.048	109.048	107.636	105.878	104.230	102.770	101.571
6/28/2007	6/28/2017	12/28/2010	4.500	130.786	128.687	122.620	117.029	112.343	108.521	105.488	103.176
7/13/2007	7/13/2012	10/13/2010	4.690	108.494	108.494	108.494	107.022	105.236	103.595	102.186	101.083
7/13/2007	7/13/2017	10/13/2010	4.290	129.528	127.376	121.394	115.909	111.352	107.676	104.800	102.661
7/13/2007	7/13/2017	7/13/2011	4.900	133.726	131.500	125.239	119.421	114.489	110.404	107.090	104.440
7/18/2007	7/18/2017	10/18/2010	4.780	132.967	130.723	124.501	118.735	113.866	109.851	106.615	104.081
7/19/2007	7/19/2012	10/19/2010	4.890	108.937	108.937	108.937	107.441	105.630	103.954	102.500	101.334
7/20/2007	7/20/2017	10/20/2010	4.290	129.611	127.418	121.421	115.923	111.354	107.668	104.782	102.635
7/23/2007	7/23/2012	10/25/2010	5.050	109.286	109.286	109.286	107.773	105.946	104.244	102.754	101.541
7/24/2007	7/24/2012	10/25/2010	4.820	108.876	108.876	108.876	107.362	105.540	103.858	102.403	101.243
7/27/2007	7/27/2012	10/27/2010	4.590	108.491	108.491	108.491	106.969	105.148	103.483	102.062	100.958
7/27/2007	7/28/2014	10/27/2010	4.350	116.879	116.879	115.309	111.539	108.223	105.459	103.270	101.638
7/27/2007	7/27/2017	10/27/2010	4.250	129.417	127.189	121.196	115.710	111.156	107.488	104.623	102.497
7/27/2007	7/27/2017	10/27/2010	4.180	128.933	126.715	120.757	115.312	110.807	107.189	104.377	102.305
7/30/2007	1/30/2019	11/1/2010	3.990	133.735	128.459	121.723	115.789	110.969	107.167	104.268	102.173
7/31/2007	7/31/2017	11/1/2010	3.990	127.662	125.455	119.596	114.264	109.884	106.408	103.757	101.849
7/31/2007	7/31/2017	11/1/2010	3.990	127.662	125.455	119.596	114.264	109.884	106.408	103.757	101.849
7/31/2007	7/31/2017	11/1/2010	4.060	128.147	125.929	120.033	114.658	110.227	106.696	103.986	102.020
8/2/2007	8/4/2014	11/2/2010	4.490	117.510	117.510	115.906	112.105	108.751	105.942	103.698	102.008
8/2/2007	8/2/2017	11/2/2010	4.150	128.794	126.555	120.620	115.200	110.726	107.145	104.376	102.345
8/2/2007	8/2/2017	11/2/2010	4.050	128.101	125.876	119.994	114.636	110.230	106.724	104.035	102.084
8/6/2007	8/6/2012	11/8/2010	4.490	108.431	108.431	108.431	106.872	105.034	103.368	101.969	100.908
8/9/2007	8/11/2014	8/9/2011	4.860	119.047	119.047	117.400	113.520	110.053	107.097	104.656	102.681
8/9/2007	8/9/2017	11/9/2010	3.990	127.762	125.508	119.642	114.308	109.935	106.465	103.816	101.904
8/13/2007	8/13/2012	11/15/2010	4.590	108.708	108.708	108.708	107.122	105.259	103.564	102.127	101.013
8/16/2007	8/16/2017	11/16/2010	3.990	127.839	125.546	119.665	114.318	109.933	106.453	103.795	101.873
8/17/2007	8/17/2012	11/17/2010	4.350	108.301	108.301	108.301	106.703	104.842	103.168	101.783	100.753
8/17/2007	8/17/2012	11/17/2010	4.150	107.919	107.919	107.919	106.324	104.475	102.831	101.505	100.570
8/17/2007	8/17/2017	11/17/2010	4.000	127.920	125.620	119.731	114.376	109.983	106.494	103.825	101.894
8/20/2007	8/20/2014	8/22/2011	4.250	116.763	116.763	115.076	111.235	107.857	105.052	102.829	101.105
8/24/2007	8/24/2012	11/24/2010	4.050	107.807	107.807	107.807	106.188	104.326	102.682	101.373	100.471
8/28/2007	8/28/2014	11/29/2010	4.350	117.254	117.254	115.548	111.710	108.343	105.543	103.321	101.663
8/30/2007	8/30/2012	11/30/2010	4.390	108.536	108.536	108.536	106.889	104.991	103.280	101.855	100.787
8/30/2007	9/2/2014	11/30/2010	3.890	115.483	115.483	113.778	110.022	106.801	104.203	102.234	100.877
8/31/2007	8/31/2012	11/30/2010	4.370	108.509	108.509	108.509	106.859	104.959	103.248	101.828	100.768
9/4/2007	9/4/2012	12/6/2010	4.190	108.205	108.205	108.205	106.543	104.649	102.970	101.616	100.656
9/4/2007	9/4/2012	12/6/2010	4.220	108.264	108.264	108.264	106.601	104.706	103.022	101.658	100.684
9/4/2007	9/5/2017	12/6/2010	3.890	127.358	124.985	119.133	113.836	109.513	106.109	103.534	101.701
9/7/2007	9/7/2012	12/7/2010	4.090	108.043	108.043	108.043	106.371	104.476	102.807	101.481	100.561
9/10/2007	9/11/2017	12/10/2010	3.690	126.013	123.650	117.901	112.726	108.549	105.301	102.891	101.238
9/11/2007	9/11/2017	12/13/2010	3.590	125.308	122.966	117.279	112.174	108.073	104.910	102.596	101.048
9/12/2007	9/12/2014	12/13/2010	3.690	114.790	114.790	113.055	109.331	106.184	103.692	101.859	100.662
9/13/2007	9/15/2014	12/13/2010	3.990	116.025	116.025	114.260	110.462	107.196	104.549	102.519	101.090
9/13/2007	9/13/2017	12/13/2010	3.990	128.150	125.719	119.786	114.409	110.002	106.507	103.836	101.910
9/14/2007	9/14/2011	12/14/2010	4.090	103.965	103.965	103.965	103.458	102.501	101.581	100.775	100.197

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
9/14/2007	9/14/2012	12/14/2010	4.390	108.719	108.719	108.719	107.015	105.081	103.349	101.911	100.844
9/17/2007	9/17/2012	12/17/2010	4.220	108.416	108.416	108.416	106.703	104.773	103.057	101.668	100.673
9/27/2007	9/29/2014	9/27/2010	4.490	118.208	118.208	116.295	112.102	108.059	104.188	100.480	96.929
9/27/2007	9/27/2017	12/27/2010	3.650	125.893	123.463	117.694	112.521	108.351	105.118	102.729	101.102
9/28/2007	9/28/2012	12/28/2010	3.850	107.796	107.796	107.796	106.048	104.116	102.448	101.161	100.304
10/3/2007	10/3/2012	1/3/2011	3.830	107.808	107.808	107.808	106.042	104.107	102.449	101.183	100.335
10/9/2007	10/9/2012	10/9/2009	4.400	109.044	109.044	109.044	107.236	105.183	103.181	101.226	99.319
10/11/2007	10/14/2014	10/12/2010	4.180	117.125	117.125	115.214	111.320	107.949	105.182	103.029	101.458
10/11/2007	10/11/2017	10/12/2010	3.990	128.460	125.886	119.904	114.497	110.068	106.557	103.876	101.940
10/15/2007	10/16/2017	10/15/2010	3.990	128.515	125.911	119.920	114.506	110.069	106.552	103.863	101.920
10/22/2007	10/22/2012	10/22/2010	3.990	108.345	108.345	108.345	106.493	104.496	102.760	101.401	100.451
10/25/2007	10/27/2014	10/25/2011	4.360	118.020	118.020	116.031	112.069	108.611	105.731	103.392	101.492
10/26/2007	10/26/2017	10/26/2010	3.390	124.321	121.794	116.169	111.157	107.178	104.161	102.010	100.620
10/29/2007	10/29/2012	10/29/2010	3.990	108.423	108.423	108.423	106.541	104.526	102.775	101.401	100.438
11/2/2007	11/3/2014	11/2/2010	3.990	116.568	116.568	114.570	110.684	107.359	104.674	102.618	101.168
11/2/2007	11/3/2014	11/2/2010	4.190	117.399	117.399	115.387	111.455	108.060	105.276	103.109	101.528
11/5/2007	11/5/2014	11/5/2010	3.990	116.591	116.591	114.581	110.691	107.362	104.671	102.611	101.152
11/5/2007	11/6/2017	11/5/2012	4.390	131.630	128.829	122.595	116.903	112.133	108.131	104.728	101.770
11/6/2007	11/6/2017	11/8/2010	3.480	125.073	122.469	116.783	111.704	107.657	104.565	102.340	100.892
11/9/2007	11/10/2014	11/9/2011	4.330	118.065	118.065	116.007	112.029	108.569	105.694	103.355	101.441
11/13/2007	11/14/2011	11/15/2010	3.760	104.282	104.282	104.282	103.615	102.495	101.453	100.606	100.075
11/13/2007	11/13/2012	11/15/2010	3.680	107.922	107.922	107.922	105.983	103.972	102.283	101.013	100.229
11/13/2007	11/13/2014	11/15/2010	3.350	114.004	114.004	112.008	108.277	105.209	102.865	101.225	100.266
11/19/2007	11/19/2014	11/19/2010	3.750	115.738	115.738	113.675	109.816	106.554	103.964	102.041	100.760
11/19/2007	11/19/2014	11/19/2010	3.750	115.738	115.738	113.675	109.816	106.554	103.964	102.041	100.760
11/19/2007	11/19/2014	11/21/2011	4.270	117.921	117.921	115.819	111.833	108.376	105.506	103.176	101.263
11/19/2007	11/20/2017	11/19/2012	4.290	131.077	127.627	120.377	114.277	109.490	105.734	102.649	100.005
11/20/2007	11/20/2017	11/22/2010	3.740	127.092	124.345	118.454	113.167	108.889	105.553	103.060	101.311
11/23/2007	11/24/2017	11/23/2011	3.990	128.948	125.477	117.974	111.386	106.652	103.519	101.413	99.866
11/23/2007	11/24/2017	11/23/2011	3.990	128.948	125.477	117.974	111.386	106.652	103.519	101.413	99.866
11/29/2007	11/29/2017	11/29/2010	2.950	121.443	118.874	113.549	108.862	105.262	102.659	100.943	100.042
11/30/2007	11/30/2017	11/30/2010	3.190	123.196	120.545	115.031	110.146	106.318	103.470	101.494	100.328
12/6/2007	12/6/2017	12/6/2010	3.250	123.687	120.997	115.434	110.505	106.636	103.746	101.734	100.512
12/7/2007	12/7/2012	12/7/2010	3.450	107.657	107.657	107.656	105.624	103.596	101.945	100.760	100.080
12/10/2007	12/10/2010	12/10/2010	3.870	100.763	100.763	100.763	100.714	100.520	100.326	100.134	99.942
12/10/2007	12/11/2017	12/10/2010	3.450	125.193	122.420	116.699	111.606	107.559	104.473	102.263	100.837
12/11/2007	12/11/2012	12/13/2010	3.760	108.386	108.386	108.386	106.326	104.246	102.491	101.170	100.317
12/14/2007	12/14/2010	12/14/2010	3.690	100.769	100.769	100.769	100.716	100.511	100.307	100.104	99.901
12/20/2007	12/20/2012	12/21/2009	3.750	108.458	108.458	108.458	106.345	104.108	101.931	99.810	97.744
12/20/2007	12/20/2012	12/20/2010	3.600	108.119	108.119	108.119	106.026	103.945	102.220	100.941	100.148
12/24/2007	12/26/2017	12/24/2012	3.990	129.302	125.605	118.463	112.652	108.140	104.538	101.576	99.015
12/26/2007	12/26/2012	12/27/2010	3.960	108.997	108.997	108.997	106.866	104.725	102.888	101.458	100.485
12/26/2007	12/26/2012	12/27/2010	3.460	107.861	107.861	107.861	105.748	103.674	101.981	100.755	100.038
1/2/2008	1/2/2013	1/3/2011	3.490	107.997	107.997	107.997	105.856	103.772	102.074	100.842	100.181
1/3/2008	1/5/2015	1/3/2011	3.650	115.795	115.795	113.520	109.616	106.356	103.794	101.925	100.694
1/4/2008	1/4/2018	1/4/2011	3.360	124.759	121.906	116.214	111.171	107.189	104.182	102.053	100.693
1/7/2008	1/7/2013	10/7/2010	2.990	106.893	106.893	106.893	104.755	102.759	101.247	100.298	99.979
1/7/2008	1/7/2013	1/7/2011	3.590	108.276	108.276	108.276	106.109	103.996	102.256	100.974	100.159
1/7/2008	1/7/2015	1/7/2011	3.490	115.122	115.122	112.853	108.996	105.804	103.335	101.573	100.451
1/7/2008	1/8/2018	10/7/2010	2.590	119.114	116.526	111.484	107.111	103.872	101.678	100.391	99.971
1/8/2008	1/8/2013	10/8/2010	3.150	107.271	107.271	107.271	105.119	103.083	101.496	100.458	100.021
1/8/2008	1/8/2018	10/8/2010	2.570	118.966	116.385	111.363	107.010	103.792	101.621	100.364	99.966
1/8/2008	1/8/2018	10/8/2010	2.640	119.483	116.871	111.782	107.359	104.066	101.810	100.465	99.982
1/10/2008	1/10/2011	10/12/2010	3.100	100.878	100.878	100.878	100.798	100.521	100.245	100.025	99.967
1/11/2008	1/11/2018	10/12/2010	2.720	120.096	117.434	112.266	107.761	104.382	102.031	100.597	100.025
1/14/2008	1/16/2018	1/14/2011	3.240	123.983	121.099	115.478	110.519	106.628	103.721	101.699	100.437
1/16/2008	1/16/2013	10/18/2010	2.690	106.269	106.269	106.269	104.114	102.179	100.800	100.105	99.930
1/16/2008	1/16/2013	10/18/2010	2.550	105.942	105.942	105.942	103.800	101.911	100.614	100.040	99.923
1/16/2008	1/16/2015	10/18/2010	2.640	111.505	111.505	109.329	105.789	103.085	101.243	100.226	99.928
1/16/2008	1/16/2018	10/18/2010	2.380	117.617	115.079	110.248	106.076	103.066	101.120	100.161	99.915
1/17/2008	1/17/2018	10/18/2010	2.250	116.661	114.185	109.499	105.461	102.606	100.822	100.066	99.909
1/18/2008	1/18/2013	10/18/2010	2.550	105.956	105.956	105.956	103.806	101.913	100.614	100.040	99.923
1/18/2008	1/20/2015	10/18/2010	2.350	110.267	110.267	108.143	104.749	102.263	100.694	100.038	99.914
1/18/2008	1/18/2018	10/18/2010	2.290	116.963	114.462	109.729	105.645	102.744	100.907	100.094	99.910
1/24/2008	1/24/2012	10/25/2010	2.440	103.260	103.260	103.260	102.395	101.164	100.282	99.953	99.886
1/24/2008	1/24/2013	10/25/2010	2.500	105.881	105.881	105.881	103.711	101.824	100.553	100.006	99.890
1/25/2008	1/25/2013	1/26/2009	2.250	105.299	105.299	105.299	103.061	100.769	98.539	96.370	94.259
1/25/2008	1/25/2013	1/25/2011	2.650	106.242	106.242	106.242	103.995	101.769	100.404	99.849	99.509
1/28/2008	1/28/2013	1/28/2011	2.990	107.067	107.067	107.067	104.801	102.499	100.783	100.016	99.616

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
1/30/2008	1/30/2013	11/1/2010	2.670	106.326	106.326	106.326	104.115	102.161	100.785	100.081	99.881
2/7/2008	2/7/2013	11/8/2010	2.490	105.955	105.955	105.955	103.732	101.837	100.571	100.006	99.828
2/13/2008	2/13/2013	2/14/2011	2.920	107.032	107.032	107.032	104.743	102.696	101.172	100.194	99.593
2/14/2008	2/14/2018	2/14/2012	3.190	123.870	119.837	112.504	107.187	103.776	101.464	99.753	98.292
2/19/2008	2/19/2013	2/19/2010	2.590	106.280	106.280	106.280	103.920	101.547	99.241	96.999	94.819
2/22/2008	2/22/2011	2/23/2009	2.500	101.007	101.007	101.007	100.867	100.469	100.073	99.681	99.292
2/25/2008	2/25/2013	2/25/2011	3.090	107.544	107.544	107.544	105.145	102.773	101.003	100.057	99.539
2/25/2008	2/26/2018	11/26/2010	2.420	118.188	115.439	110.528	106.288	103.213	101.200	100.123	99.742
3/7/2008	3/9/2015	3/7/2011	2.890	113.012	113.012	110.550	106.833	103.924	101.843	100.499	99.652
3/7/2008	3/7/2018	3/7/2013	3.550	126.771	123.521	117.606	112.337	107.983	104.313	101.134	98.294
3/10/2008	3/11/2013	12/10/2010	2.390	105.928	105.928	105.928	103.587	101.688	100.470	99.919	99.659
3/11/2008	3/11/2011	12/13/2010	2.090	100.940	100.940	100.940	100.773	100.329	99.992	99.775	99.576
3/12/2008	3/12/2013	12/13/2010	2.010	104.991	104.991	104.991	102.712	101.008	100.100	99.771	99.560
3/14/2008	3/14/2018	12/14/2010	2.400	118.145	115.353	110.447	106.225	103.174	101.193	100.125	99.679
3/17/2008	3/18/2013	3/17/2011	2.690	106.724	106.724	106.724	104.320	102.286	100.842	99.932	99.322
3/17/2008	3/17/2015	3/17/2011	2.620	111.854	111.854	109.021	104.580	101.499	100.311	99.700	99.226
3/17/2008	3/19/2018	3/18/2013	3.300	124.995	121.772	116.024	110.926	106.736	103.209	100.134	97.377
3/25/2008	3/27/2023	3/25/2013	3.150	133.551	120.994	113.380	107.907	104.037	101.004	98.396	96.000
3/26/2008	3/26/2018	3/26/2012	2.980	122.629	118.315	111.118	106.306	103.165	101.014	99.284	97.753
3/28/2008	3/28/2013	3/28/2011	2.820	107.128	107.128	107.128	104.600	102.248	100.675	99.852	99.290
3/28/2008	3/28/2013	3/28/2011	2.800	107.077	107.077	107.077	104.550	102.204	100.652	99.837	99.279
3/28/2008	3/28/2018	12/28/2010	2.020	115.350	112.741	108.260	104.450	101.868	100.406	99.777	99.479
3/28/2008	3/28/2018	3/28/2011	2.770	121.050	118.012	112.698	108.087	104.611	102.163	100.583	99.585
3/31/2008	3/31/2011	12/31/2010	1.990	101.006	101.006	101.006	100.805	100.312	99.949	99.694	99.448
4/14/2008	4/14/2015	4/14/2011	2.750	112.656	112.656	109.652	105.145	101.958	100.496	99.736	99.164
4/28/2008	4/28/2015	4/28/2011	3.250	115.084	115.084	112.300	108.357	105.170	102.764	101.061	99.887
4/28/2008	4/30/2018	10/28/2010	2.150	116.535	113.681	109.032	105.056	102.291	100.628	99.972	99.850
4/30/2008	4/30/2018	4/30/2013	3.740	128.765	124.161	117.261	111.643	107.235	103.631	100.527	97.750
5/2/2008	5/4/2015	5/2/2011	3.990	118.585	118.585	115.655	111.451	107.894	104.958	102.427	100.301
5/5/2008	5/5/2015	5/5/2011	3.170	114.774	114.774	111.979	108.071	104.937	102.601	100.955	99.811
5/8/2008	5/8/2015	11/8/2010	2.960	113.820	113.820	111.055	107.235	104.231	102.059	100.687	100.030
5/19/2008	5/19/2015	5/21/2012	4.700	122.089	122.089	118.803	114.048	109.836	105.927	102.099	98.522
5/19/2008	5/21/2018	5/20/2013	3.890	130.145	125.378	118.381	112.608	107.996	104.257	101.029	98.144
5/23/2008	5/23/2013	5/23/2011	4.040	110.840	110.840	110.718	108.026	105.546	103.363	101.357	99.603
5/23/2008	5/23/2018	5/23/2011	3.270	125.359	121.800	115.994	110.896	106.898	103.899	101.746	100.239
5/27/2008	5/27/2011	5/27/2010	3.220	102.138	102.138	102.138	101.833	101.178	100.531	99.892	99.261
5/27/2008	5/28/2013	5/27/2011	3.490	109.413	109.413	109.280	106.556	103.968	101.918	100.555	99.617
5/29/2008	5/29/2018	5/31/2011	3.460	126.890	122.075	114.116	107.262	103.130	101.202	100.174	99.438
6/6/2008	6/6/2013	6/6/2011	3.990	110.861	110.861	110.707	107.943	105.269	102.954	101.072	99.599
6/10/2008	6/11/2012	6/10/2010	3.940	106.785	106.785	106.785	105.441	103.706	101.842	99.784	97.722
6/16/2008	6/17/2013	6/16/2011	4.070	111.203	111.203	111.023	108.224	105.521	103.218	101.478	100.253
6/24/2008	6/24/2015	6/24/2011	3.830	118.383	118.383	115.192	110.952	107.403	104.582	102.427	100.814
6/30/2008	7/1/2013	12/30/2010	2.920	108.151	108.151	107.942	105.250	102.981	101.307	100.283	99.762
6/30/2008	7/1/2013	12/30/2010	3.450	109.631	109.631	109.420	106.671	104.246	102.313	100.922	100.085
6/30/2008	6/30/2015	12/30/2010	3.370	116.231	116.231	113.099	109.029	105.720	103.193	101.408	100.308
6/30/2008	7/2/2018	6/30/2011	3.690	129.026	123.938	115.838	108.756	104.069	101.769	100.465	99.562
7/1/2008	7/1/2015	7/1/2011	4.600	122.168	122.168	118.598	113.605	109.041	105.244	102.346	99.906
7/7/2008	7/8/2013	7/7/2011	4.590	112.902	112.902	112.674	109.797	106.995	104.384	102.128	100.026
7/8/2008	7/8/2013	7/8/2011	4.250	111.946	111.946	111.718	108.852	106.084	103.631	101.606	99.816
7/10/2008	7/10/2014	7/10/2012	4.800	118.386	118.386	116.849	112.931	109.337	105.977	102.621	99.223
7/11/2008	7/11/2018	7/11/2012	3.750	129.592	124.434	116.711	110.787	106.470	103.363	100.905	98.825
7/14/2008	7/14/2015	7/15/2013	4.900	123.791	123.791	120.205	115.435	111.005	106.571	102.025	97.398
7/14/2008	7/16/2018	10/14/2010	2.500	119.762	116.362	111.236	106.841	103.627	101.485	100.299	99.939
7/14/2008	7/16/2018	7/14/2011	3.250	125.691	121.877	116.020	110.901	106.895	103.887	101.698	100.106
7/17/2008	7/17/2018	7/17/2013	3.750	129.654	124.473	117.638	111.960	107.463	103.694	100.413	97.457
7/21/2008	7/22/2013	10/21/2010	3.000	108.549	108.549	108.290	105.424	102.629	100.467	99.993	99.937
8/15/2008	8/15/2018	8/15/2011	3.830	130.595	126.359	120.004	114.376	109.831	106.266	103.541	101.466
8/19/2008	8/19/2013	8/19/2010	3.440	110.071	110.071	109.748	106.788	103.901	101.108	98.405	95.789
9/8/2008	9/9/2013	12/8/2010	2.890	108.629	108.629	108.262	105.416	103.060	101.355	100.335	99.844
5/13/2009	5/13/2014	5/13/2013	4.000	114.677	114.677	113.449	109.828	106.094	101.828	97.296	93.046
9/28/2009	9/30/2013	9/28/2012	2.920	108.889	108.889	108.474	105.452	101.842	98.207	95.140	92.595
5/11/2010	5/11/2015	5/11/2015	3.700	117.307	117.307	113.948	108.527	102.999	97.184	91.175	85.359
5/24/2010	5/26/2015	5/24/2011	2.250	110.618	110.618	107.359	102.698	98.257	94.034	93.248	91.605
6/15/2010	6/15/2015	6/15/2011	2.280	110.886	110.886	107.497	102.781	98.290	94.639	94.400	94.021