

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
11/24/2006	11/25/2016	11/25/2016	4.190	100.291	100.291	100.291	100.266	100.196	100.126	100.057	99.988
12/1/2006	12/1/2016	12/1/2016	4.090	100.352	100.352	100.352	100.320	100.234	100.148	100.062	99.977
12/4/2006	12/5/2016	12/5/2016	4.080	100.397	100.397	100.397	100.360	100.263	100.166	100.069	99.973
12/5/2006	12/5/2016	12/5/2016	4.260	100.414	100.414	100.414	100.377	100.280	100.184	100.087	99.991
12/8/2006	12/8/2016	12/8/2016	3.990	100.421	100.421	100.421	100.381	100.275	100.171	100.066	99.962
12/12/2006	12/12/2016	12/12/2016	3.990	100.465	100.465	100.465	100.420	100.304	100.188	100.073	99.958
12/19/2006	12/19/2016	12/19/2016	4.190	100.570	100.570	100.570	100.516	100.381	100.247	100.113	99.979
12/28/2006	12/28/2016	12/28/2016	4.250	100.685	100.685	100.685	100.619	100.460	100.301	100.143	99.986
12/28/2006	12/28/2016	12/28/2016	4.400	100.709	100.709	100.709	100.643	100.484	100.326	100.168	100.010
1/12/2007	1/12/2017	1/12/2017	4.420	100.896	100.896	100.896	100.807	100.608	100.409	100.211	100.014
1/16/2007	1/17/2017	1/17/2017	4.790	101.038	101.038	101.038	100.941	100.728	100.516	100.304	100.094
2/2/2007	2/2/2017	2/2/2017	4.690	101.225	101.225	101.225	101.100	100.844	100.588	100.334	100.081
2/20/2007	2/21/2017	11/21/2016	4.390	101.378	101.378	101.378	101.210	100.897	100.586	100.276	100.028
2/20/2007	2/21/2017	2/21/2017	4.850	101.522	101.522	101.522	101.354	101.041	100.729	100.420	100.112
2/23/2007	2/23/2017	11/23/2016	4.250	101.358	101.358	101.358	101.185	100.866	100.549	100.234	100.001
2/23/2007	2/23/2017	11/23/2016	4.350	101.390	101.390	101.390	101.217	100.898	100.581	100.266	100.020
3/16/2007	3/16/2017	12/16/2016	4.090	101.545	101.545	101.545	101.316	100.939	100.565	100.209	99.975
3/23/2007	3/23/2017	12/23/2016	4.290	101.704	101.704	101.704	101.455	101.059	100.667	100.287	100.010
4/9/2007	4/10/2017	1/9/2017	4.150	101.856	101.856	101.856	101.555	101.110	100.670	100.266	99.977
4/12/2007	4/12/2017	1/12/2017	4.250	101.924	101.924	101.924	101.617	101.167	100.721	100.305	99.999
4/13/2007	4/13/2017	1/13/2017	4.450	102.027	102.027	102.027	101.717	101.263	100.814	100.385	100.051
5/18/2007	5/18/2017	11/18/2016	4.190	102.316	102.316	102.316	101.902	101.354	100.815	100.320	100.008
5/22/2007	5/22/2017	11/22/2016	4.750	102.678	102.678	102.678	102.252	101.692	101.139	100.604	100.145
5/29/2007	5/30/2017	11/29/2016	4.250	102.491	102.491	102.491	102.042	101.462	100.891	100.361	100.018
6/7/2007	6/7/2017	12/7/2016	4.820	102.932	102.932	102.932	102.458	101.855	101.259	100.684	100.201
6/8/2007	6/8/2017	12/8/2016	4.490	102.744	102.744	102.744	102.267	101.662	101.066	100.504	100.087
6/18/2007	6/19/2017	12/19/2016	4.500	102.887	102.887	102.887	102.378	101.742	101.116	100.527	100.091
6/19/2007	6/19/2017	12/19/2016	4.650	102.984	102.984	102.984	102.474	101.837	101.211	100.612	100.142
6/22/2007	6/22/2017	12/22/2016	4.500	102.925	102.925	102.925	102.406	101.762	101.128	100.532	100.092
6/28/2007	6/28/2017	12/28/2016	4.500	103.000	103.000	103.000	102.463	101.802	101.153	100.542	100.093
7/13/2007	7/13/2017	1/13/2017	4.290	103.039	103.039	103.039	102.456	101.756	101.072	100.457	100.036
7/20/2007	7/20/2017	1/20/2017	4.290	103.122	103.122	103.122	102.518	101.799	101.097	100.466	100.031
7/27/2007	7/27/2017	1/27/2017	4.250	103.176	103.176	103.176	102.550	101.813	101.094	100.452	100.012
7/30/2007	1/30/2019	1/30/2017	3.990	109.099	109.099	108.880	106.581	104.401	102.454	100.937	100.057
7/31/2007	7/31/2017	1/31/2017	3.990	103.026	103.026	103.026	102.389	101.643	100.925	100.316	99.925
7/31/2007	7/31/2017	1/31/2017	3.990	103.026	103.026	103.026	102.389	101.643	100.925	100.316	99.925
7/31/2007	7/31/2017	1/31/2017	4.060	103.079	103.079	103.079	102.442	101.695	100.973	100.353	99.947
8/2/2007	8/2/2017	2/2/2017	4.050	103.094	103.094	103.094	102.450	101.698	100.975	100.360	100.018
8/9/2007	8/9/2017	11/9/2016	3.990	103.125	103.125	103.125	102.460	101.690	100.952	100.328	99.996
8/16/2007	8/16/2017	11/16/2016	3.990	103.203	103.203	103.203	102.516	101.727	100.971	100.329	99.987
8/17/2007	8/17/2017	11/17/2016	4.000	103.222	103.222	103.222	102.532	101.741	100.981	100.335	99.988
9/4/2007	9/5/2017	12/5/2016	3.890	103.339	103.339	103.339	102.589	101.750	100.954	100.301	99.973
9/10/2007	9/11/2017	12/12/2016	3.690	103.229	103.229	103.229	102.461	101.608	100.812	100.202	99.930
9/11/2007	9/11/2017	12/12/2016	3.590	103.141	103.141	103.141	102.374	101.523	100.736	100.156	99.915
9/13/2007	9/13/2017	12/13/2016	3.990	103.513	103.513	103.513	102.738	101.875	101.053	100.361	99.985
9/27/2007	9/27/2017	12/27/2016	3.650	103.356	103.356	103.356	102.538	101.642	100.809	100.186	99.897
10/11/2007	10/11/2017	1/11/2017	3.990	103.824	103.824	103.824	102.959	102.022	101.133	100.401	99.968
10/15/2007	10/16/2017	1/17/2017	3.990	103.879	103.879	103.879	102.998	102.048	101.146	100.403	99.960
10/26/2007	10/26/2017	1/26/2017	3.390	103.390	103.390	103.390	102.480	101.519	100.662	100.082	99.772
11/5/2007	11/6/2017	11/7/2016	4.390	104.524	104.524	104.524	103.574	102.562	101.588	100.725	100.131
11/6/2007	11/6/2017	11/7/2016	3.480	103.586	103.586	103.586	102.641	101.649	100.762	100.139	99.983
11/19/2007	11/20/2017	11/19/2012	4.290	104.588	104.588	104.588	103.593	102.536	101.497	100.475	99.469
11/20/2007	11/20/2017	11/21/2016	3.740	103.999	103.999	103.999	103.008	101.965	101.002	100.255	99.964
11/23/2007	11/24/2017	11/23/2011	3.990	104.311	104.311	104.311	103.305	102.238	101.188	100.154	99.137
11/23/2007	11/24/2017	11/23/2011	3.990	104.311	104.311	104.311	103.305	102.238	101.188	100.154	99.137
11/29/2007	11/29/2017	11/29/2016	2.950	103.228	103.228	103.228	102.216	101.192	100.363	99.967	99.886
11/30/2007	11/30/2017	11/30/2016	3.190	103.500	103.500	103.500	102.481	101.434	100.542	100.033	99.902
12/10/2007	12/11/2017	12/12/2016	3.450	103.891	103.891	103.891	102.834	101.747	100.785	100.138	99.899
12/24/2007	12/26/2017	12/24/2012	3.990	104.666	104.666	104.666	103.556	102.400	101.263	100.143	99.041

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
1/7/2008	1/8/2018	1/9/2017	2.590	103.122	103.122	103.122	101.998	100.941	100.204	99.860	99.661
1/8/2008	1/8/2018	1/9/2017	2.570	103.098	103.098	103.098	101.974	100.920	100.191	99.855	99.657
1/8/2008	1/8/2018	1/9/2017	2.640	103.182	103.182	103.182	102.056	100.989	100.230	99.872	99.670
1/11/2008	1/11/2018	1/11/2017	2.720	103.301	103.301	103.301	102.162	101.073	100.277	99.888	99.677
1/14/2008	1/16/2018	1/17/2017	3.240	103.978	103.978	103.978	102.810	101.646	100.662	100.054	99.764
1/16/2008	1/16/2018	1/17/2017	2.380	102.922	102.922	102.922	101.783	100.751	100.093	99.789	99.575
1/17/2008	1/17/2018	1/17/2017	2.250	102.768	102.768	102.768	101.636	100.637	100.037	99.759	99.547
1/18/2008	1/18/2018	1/18/2017	2.290	102.824	102.824	102.824	101.685	100.673	100.053	99.765	99.550
2/14/2008	2/14/2018	2/14/2012	3.190	104.173	104.173	104.173	102.908	101.620	100.354	99.109	97.885
3/7/2008	3/7/2018	12/7/2016	3.550	104.851	104.851	104.851	103.520	102.205	101.046	100.237	99.926
3/14/2008	3/14/2018	12/14/2016	2.400	103.326	103.326	103.326	102.017	100.863	100.130	99.886	99.763
3/17/2008	3/19/2018	12/19/2016	3.300	104.620	104.620	104.620	103.254	101.929	100.803	100.106	99.861
4/28/2008	4/30/2018	1/30/2017	2.150	103.260	103.260	103.260	101.834	100.669	100.002	99.690	99.445
4/30/2008	4/30/2018	4/30/2013	3.740	105.672	105.672	105.672	104.158	102.657	101.185	99.741	98.325
5/23/2008	5/23/2018	11/23/2016	3.270	105.168	105.168	105.164	103.593	102.112	100.870	100.119	99.930
6/30/2008	7/2/2018	6/30/2011	3.690	106.242	106.242	106.220	104.516	102.842	101.203	99.598	98.026
7/11/2008	7/11/2018	7/11/2012	3.750	106.437	106.437	106.410	104.679	102.980	101.317	99.688	98.094
7/14/2008	7/16/2018	1/17/2017	2.500	104.326	104.326	104.295	102.628	101.198	100.245	99.826	99.601
7/14/2008	7/16/2018	1/17/2017	3.250	105.624	105.624	105.593	103.872	102.268	100.940	100.124	99.772
7/17/2008	7/17/2018	2/14/2017	3.750	106.500	106.500	106.468	104.721	103.005	101.327	99.683	98.074
8/15/2008	8/15/2018	11/15/2016	3.830	106.947	106.947	106.895	105.072	103.327	101.764	100.578	100.010
12/27/2011	12/27/2021	12/29/2014	3.550	118.567	118.567	115.239	109.891	104.824	100.026	95.481	91.174
5/15/2012	5/15/2017	11/17/2014	1.950	101.062	101.062	101.062	100.659	100.123	99.592	99.067	98.547
6/20/2012	6/20/2017	6/22/2015	1.630	101.050	101.050	101.050	100.542	99.910	99.286	98.669	98.060
7/16/2012	7/17/2017	7/16/2014	1.720	101.237	101.237	101.237	100.648	99.944	99.250	98.565	97.890
7/18/2012	7/18/2018	7/20/2015	2.720	104.722	104.722	104.690	102.954	101.252	99.586	97.955	96.358
7/19/2012	7/19/2017	7/21/2014	1.690	101.225	101.225	101.225	100.630	99.921	99.221	98.532	97.852
10/1/2012	10/1/2019	4/1/2015	2.250	106.655	106.655	106.058	103.105	100.248	97.484	94.810	92.223
10/5/2012	10/5/2017	10/6/2014	1.630	101.535	101.535	101.535	100.698	99.784	98.887	98.005	97.139
3/8/2013	3/8/2018	3/9/2015	1.780	102.437	102.437	102.437	101.113	99.776	98.463	97.172	95.905
5/7/2014	5/7/2018	5/7/2015	1.760	102.703	102.703	102.702	101.187	99.691	98.224	96.786	95.375
10/16/2014	10/16/2018	10/17/2016	2.480	104.925	104.925	104.823	102.841	100.903	99.012	97.165	95.361
10/24/2014	10/24/2018	10/26/2015	1.740	103.494	103.494	103.385	101.395	99.451	97.554	95.703	93.895
10/24/2014	10/24/2018	10/26/2015	1.740	103.494	103.494	103.385	101.395	99.451	97.554	95.703	93.895
2/20/2015	2/20/2019	2/22/2016	1.790	104.186	104.186	103.946	101.624	99.364	97.164	95.024	92.941
3/26/2015	3/26/2019	3/29/2016	1.610	103.917	103.917	103.631	101.221	98.876	96.598	94.382	92.228
3/26/2015	3/26/2020	3/29/2016	1.590	105.485	105.485	104.537	101.133	97.855	94.700	91.663	88.739
6/29/2015	7/1/2019	6/29/2017	0.574	105.523	105.523	105.088	102.889	101.089	99.989	99.514	99.303
7/30/2015	7/30/2019	8/1/2016	1.800	105.009	105.009	104.525	101.764	99.087	96.494	93.981	91.546
8/14/2015	8/14/2025	8/14/2020	1.850	116.488	115.468	109.758	104.236	99.554	95.466	91.795	88.419
8/19/2015	8/19/2025	8/21/2017	0.990	108.836	108.197	104.709	101.614	99.762	98.629	97.785	97.018
8/25/2015	8/25/2020	8/25/2017	0.950	103.678	103.678	102.928	100.828	99.474	98.521	97.713	96.944
8/26/2015	8/26/2025	8/26/2020	1.750	115.655	114.656	109.082	103.648	99.026	94.972	91.316	87.943
9/14/2015	9/14/2020	9/14/2017	1.050	104.123	104.123	103.300	101.061	99.570	98.515	97.641	96.821
9/15/2015	9/16/2019	9/15/2016	1.750	105.103	105.103	104.534	101.644	98.847	96.140	93.521	90.986
9/18/2015	9/18/2020	9/18/2017	1.090	104.292	104.292	103.442	101.148	99.615	98.534	97.646	96.815
9/29/2015	9/30/2019	9/29/2016	1.610	104.758	104.758	104.164	101.242	98.414	95.679	93.034	90.474
10/2/2015	10/2/2020	10/2/2017	0.890	103.539	103.539	102.786	100.714	99.307	98.258	97.351	96.491
10/2/2015	10/2/2025	10/2/2020	1.690	115.292	114.235	108.733	103.288	98.629	94.524	90.809	87.375
11/6/2015	11/6/2020	11/6/2017	1.050	104.278	104.278	103.383	101.063	99.447	98.244	97.226	96.274
11/6/2015	11/7/2022	11/6/2018	1.400	108.546	108.546	105.823	102.271	99.449	97.104	95.047	93.150
12/4/2015	12/4/2025	12/4/2018	1.360	112.544	111.551	106.990	102.773	99.564	96.994	94.799	92.809
12/8/2015	12/8/2020	12/8/2016	0.381	105.640	105.640	104.523	101.883	100.317	99.806	99.686	99.582
12/11/2015	12/12/2022	12/11/2017	0.355	109.646	109.646	106.152	103.038	100.948	99.650	98.882	98.398
12/15/2015	12/16/2019	12/15/2016	0.600	104.306	104.306	103.747	101.529	100.208	99.788	99.656	99.534
12/15/2015	12/15/2022	12/15/2017	0.350	109.631	109.631	106.124	103.027	101.013	99.873	99.323	99.071
12/18/2015	12/18/2020	12/18/2017	0.607	106.650	106.650	105.211	102.799	101.116	100.094	99.566	99.304
12/24/2015	12/24/2020	12/26/2017	1.250	105.259	105.259	104.168	101.548	99.657	98.231	97.037	95.933
12/24/2015	12/24/2025	12/24/2020	1.990	118.466	117.095	110.851	104.904	99.833	95.393	91.407	87.749

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
1/8/2016	1/8/2019	1/9/2017	1.120	102.485	102.485	102.340	100.817	100.039	99.756	99.565	99.377
1/12/2016	1/13/2020	1/12/2017	0.274	105.748	105.748	105.067	102.463	100.614	99.695	99.379	99.179
1/19/2016	1/19/2021	1/19/2018	1.150	104.922	104.922	103.841	101.289	99.426	97.979	96.738	95.579
1/19/2016	1/20/2026	1/22/2019	1.350	112.628	111.555	106.939	102.560	99.108	96.246	93.741	91.445
1/22/2016	1/22/2020	1/23/2017	0.282	104.502	104.502	103.874	101.537	100.102	99.531	99.280	99.056
1/29/2016	1/29/2021	1/30/2017	0.287	105.830	105.830	104.579	101.827	100.167	99.500	99.221	98.978
2/2/2016	2/2/2021	2/2/2018	0.159	105.997	105.997	104.445	102.221	100.730	99.876	99.483	99.347
2/17/2016	2/17/2021	2/17/2017	0.204	103.386	103.386	102.452	100.644	99.964	99.822	99.774	99.731
2/26/2016	2/26/2020	2/27/2017	0.225	103.659	103.659	103.035	101.061	100.071	99.780	99.692	99.622
2/26/2016	2/26/2021	2/26/2018	0.890	103.903	103.903	102.936	100.595	98.835	97.387	96.082	94.836
2/26/2016	2/26/2026	2/26/2021	1.490	114.090	112.866	107.370	101.826	97.008	92.700	88.762	85.100
3/8/2016	3/8/2023	3/8/2018	0.990	106.376	106.376	104.037	101.177	99.122	97.524	96.148	94.864
3/18/2016	3/18/2020	3/20/2017	0.257	104.813	104.813	104.072	101.749	100.324	99.702	99.483	99.344
4/5/2016	4/5/2021	4/2/2018	0.990	104.446	104.446	102.389	99.830	98.624	97.248	95.898	94.572
4/8/2016	4/8/2020	4/10/2017	0.276	103.614	103.614	102.947	100.989	99.942	99.505	99.280	99.089
4/12/2016	4/12/2021	4/12/2017	0.274	103.882	103.882	102.784	100.797	99.850	99.472	99.257	99.061
4/28/2016	4/28/2020	4/28/2017	0.290	104.214	104.214	103.456	101.273	99.989	99.402	99.106	98.863
4/28/2016	4/28/2021	4/28/2017	0.290	105.197	105.197	103.834	101.383	100.004	99.402	99.105	98.863
4/28/2016	4/28/2021	4/30/2018	0.290	106.185	106.185	104.101	101.570	99.938	99.041	98.566	98.266
5/2/2016	5/2/2023	5/4/2018	0.159	107.662	107.662	104.129	101.733	100.318	99.597	99.292	99.191
5/2/2016	5/4/2026	5/2/2017	0.159	107.828	106.925	103.578	101.122	100.094	99.818	99.779	99.777
5/5/2016	5/5/2021	5/7/2018	0.890	104.071	104.071	103.015	100.555	98.626	96.993	95.508	94.093
5/5/2016	5/5/2026	5/5/2021	1.490	114.372	113.010	107.366	101.668	96.696	92.243	88.169	84.385
5/6/2016	5/6/2026	5/8/2017	0.188	106.549	105.766	102.857	100.757	99.957	99.756	99.717	99.698
5/10/2016	5/11/2026	5/10/2017	0.490	104.733	104.191	102.172	100.338	99.424	98.843	98.327	97.822
5/12/2016	5/12/2026	5/12/2017	0.490	104.734	104.191	102.170	100.332	99.415	98.829	98.309	97.799
5/13/2016	5/13/2026	5/15/2017	0.217	106.919	106.094	103.039	100.833	99.956	99.716	99.654	99.617
5/17/2016	5/17/2021	5/17/2018	0.204	105.553	105.553	103.443	101.224	99.940	99.336	99.096	99.007
5/20/2016	5/20/2026	5/22/2017	0.590	105.714	105.067	102.672	100.542	99.467	98.822	98.273	97.738
6/3/2016	6/3/2026	6/5/2017	0.185	107.454	106.559	103.308	100.951	99.924	99.570	99.435	99.339
6/6/2016	6/8/2020	6/6/2017	0.185	104.632	104.632	103.761	101.577	100.276	99.674	99.454	99.346
6/6/2016	6/6/2031	6/6/2017	0.590	108.733	106.244	103.187	100.700	99.386	98.588	97.931	97.303
6/8/2016	6/8/2026	6/8/2017	0.590	105.745	105.080	102.696	100.553	99.420	98.716	98.119	97.542
6/14/2016	6/16/2031	6/14/2017	0.490	107.266	105.135	102.550	100.413	99.311	98.610	98.002	97.410
6/16/2016	6/16/2020	6/16/2017	0.204	104.417	104.417	103.281	100.841	99.797	99.477	99.337	99.218
6/16/2016	6/16/2026	6/18/2018	0.690	106.735	105.954	103.217	100.341	98.201	96.433	94.839	93.325
6/16/2016	6/16/2031	6/16/2021	1.210	117.948	113.309	106.761	100.591	95.369	90.775	86.615	82.771
6/24/2016	6/24/2026	6/26/2017	0.590	105.771	105.078	102.677	100.506	99.342	98.596	97.953	97.331
6/27/2016	6/27/2031	6/27/2018	0.690	110.254	107.338	103.797	100.553	98.243	96.397	94.763	93.223
6/27/2016	6/27/2031	6/27/2019	0.910	113.525	109.827	105.203	100.866	97.464	94.593	92.022	89.626
6/30/2016	6/30/2020	6/30/2017	0.238	104.272	104.272	103.104	100.719	99.728	99.400	99.227	99.071
6/30/2016	6/30/2021	6/30/2017	0.590	102.790	102.790	101.949	100.270	99.278	98.563	97.916	97.285
7/8/2016	7/8/2026	7/10/2017	0.450	104.419	103.868	101.989	100.181	99.147	98.403	97.731	97.075
7/14/2016	7/14/2021	7/14/2017	0.231	104.229	104.229	102.862	100.842	99.788	99.311	99.060	98.859
7/22/2016	7/22/2026	7/24/2017	0.550	105.423	104.749	102.480	100.381	99.197	98.385	97.674	96.984
7/22/2016	7/22/2026	7/24/2017	0.550	105.423	104.749	102.480	100.381	99.197	98.385	97.674	96.984
7/28/2016	7/28/2026	7/30/2018	0.190	109.860	108.440	103.782	101.156	99.610	98.758	98.278	97.968