

## **Parallel-Shift Sensitivity Analysis for HLB-Option and Knockout Advances**

The Federal Home Loan Bank of Boston (Bank) is providing estimated valuations of the specific HLB-Option and Knockout advances set forth below for members' information and convenience only. The estimated valuations are generated by models obtained from external sources which are used for the Bank's own asset/liability management purposes. The models include the use of specific assumptions, for example, market volatility and discount curve adjusted for the Bank's spread, to estimate the value of the advance. The valuations represent theoretical market values only and should not be construed as a liquidation price for the HLB-Option or Knockout advance.

It is expressly understood that in providing this valuation information to members, the Bank is not performing any advisory service. The valuations are being provided without representation or warranty and the member shall be solely responsible for any decision it makes or actions it takes based on the valuations provided. It is recommended that institutions maintain independent capabilities to value their asset/liability positions, including HLB-Option and Knockout advances.

The table depicts valuation estimates resulting from immediate parallel interest-rate movements of plus/minus 400 basis points in 100 basis point increments. In order to rule out negative interest rates, our model applies an effective floor of plus ten basis points to the yield curve for all down-rate scenarios. As a result, large down-rate shocks will reflect valuation at the floor rate of ten basis points in place of any negative interest rates that would otherwise be produced by the indicated basis point shocks. Please note that the valuation estimates are from the Federal Home Loan Bank of Boston's perspective. Since the advance is held by the member as a liability, positive price changes in the table correspond to the advance having a negative impact on the member's estimated market value of portfolio equity (and vice versa). The theoretical argument follows that as interest rates rise, the value of the advance to the Bank falls. In the case of an HLB-Option advance, the Bank would be likely to exercise its option to cancel the advance as the value falls below 100. In the case of a Knockout advance, the Bank would automatically terminate the advance on any specified cancellation date if LIBOR is equal to or greater than a predetermined "strike rate" four London Business days prior to the scheduled cancellation date. In either case, the member's cost to prepay the advance increases as interest rates fall.

To identify your advance, locate the appropriate maturity date and then verify the coupon rate. The report is sorted in ascending order by start date, followed by coupon. Once the appropriate structure is determined, read across to view the sensitivity analysis that has been performed on the advance.

If you have any questions or would like further explanation of this analysis, contact the Money Desk at 1-800-357-3452.

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
2/27/1997	2/27/2012	5/27/2010	6.5800	113.3240	113.3240	112.7278	110.6517	108.6128	106.6748	104.8840	103.3068
4/8/1998	4/8/2013	4/8/2010	5.4900	117.3079	117.1833	114.2133	111.1144	108.2964	105.8442	103.7928	102.1629
8/19/1998	8/19/2013	5/19/2010	5.4900	119.3360	118.7827	115.2514	111.8472	108.8003	106.1789	104.0041	102.2825
8/19/1998	8/19/2013	5/19/2010	5.4900	119.3360	118.7827	115.2514	111.8472	108.8003	106.1789	104.0041	102.2825
8/25/1998	8/19/2013	4/26/2010	5.4900	119.3360	118.7827	115.2501	111.8444	108.7941	106.1670	103.9915	102.2671
8/27/1998	8/19/2013	4/27/2010	5.4900	119.3360	118.7827	115.2497	111.8432	108.7921	106.1645	103.9876	102.2629
9/30/1998	9/30/2013	3/30/2010	5.2200	118.9940	118.2291	114.5942	111.1561	108.1157	105.5374	103.4394	101.8227
12/14/1998	12/16/2013	3/15/2010	5.3900	120.7654	119.5583	115.7055	112.0819	108.8862	106.1777	103.9545	102.2190
12/14/1998	12/16/2013	3/15/2010	4.8900	118.8390	117.6391	113.8501	110.3455	107.3194	104.8092	102.8286	101.3560
12/15/1998	12/16/2013	3/15/2010	4.8800	118.8005	117.6007	113.8128	110.3100	107.2870	104.7804	102.8040	101.3370
1/7/2000	1/7/2015	4/7/2010	5.9500	129.3189	125.2666	120.4144	115.9696	112.0832	108.7768	106.0338	103.8272
3/6/2000	3/8/2010	3/8/2010	6.3900	100.1420	100.1420	100.1420	100.1378	100.1154	100.0931	100.0709	100.0486
3/13/2000	3/15/2010	3/15/2010	6.0900	100.2537	100.2537	100.2537	100.2458	100.2040	100.1622	100.1205	100.0788
3/14/2000	3/15/2010	3/15/2010	6.0900	100.2537	100.2537	100.2537	100.2458	100.2040	100.1622	100.1205	100.0788
3/15/2000	3/15/2010	3/15/2010	5.9500	100.2479	100.2479	100.2479	100.2400	100.1981	100.1564	100.1146	100.0730
3/21/2000	3/22/2010	3/22/2010	6.1200	100.3740	100.3740	100.3740	100.3623	100.3010	100.2397	100.1786	100.1175
3/22/2000	3/22/2010	3/22/2010	5.9600	100.3642	100.3642	100.3642	100.3525	100.2912	100.2300	100.1688	100.1078
4/5/2000	4/5/2010	4/5/2010	5.9500	100.5950	100.5950	100.5950	100.5754	100.4750	100.3748	100.2748	100.1750
4/11/2000	4/12/2010	4/12/2010	6.5600	100.7835	100.7835	100.7835	100.7596	100.6395	100.5197	100.4003	100.2811
4/11/2000	4/12/2010	4/12/2010	6.0500	100.7226	100.7226	100.7226	100.6987	100.5787	100.4590	100.3395	100.2204
4/11/2000	4/12/2010	4/12/2010	5.9500	100.7107	100.7107	100.7107	100.6867	100.5667	100.4470	100.3276	100.2086
4/11/2000	4/12/2010	4/12/2010	6.7500	100.8062	100.8062	100.8062	100.7823	100.6622	100.5424	100.4229	100.3037
4/11/2000	4/12/2010	4/12/2010	6.4700	100.7728	100.7728	100.7728	100.7488	100.6288	100.5090	100.3895	100.2704
4/12/2000	4/12/2010	4/12/2010	5.9900	100.7154	100.7154	100.7154	100.6915	100.5715	100.4518	100.3324	100.2133
4/13/2000	4/13/2010	4/13/2010	6.5600	100.8017	100.8017	100.8017	100.7772	100.6543	100.5317	100.4095	100.2876
4/24/2000	4/26/2010	4/26/2010	6.4500	101.0212	101.0212	101.0212	100.9885	100.8293	100.6706	100.5124	100.3547
5/3/2000	5/3/2010	5/3/2010	6.2400	101.1093	101.1093	101.1093	101.0717	100.8929	100.7148	100.5373	100.3604
5/3/2000	5/3/2010	5/3/2010	6.3600	101.1306	101.1306	101.1306	101.0931	100.9142	100.7360	100.5585	100.3816
5/15/2000	5/17/2010	5/17/2010	6.9900	101.5144	101.5144	101.5144	101.4657	101.2474	101.0301	100.8137	100.5983
5/30/2000	6/1/2010	3/1/2010	6.4900	101.6765	101.6765	101.6765	101.6156	101.3553	101.0964	100.8389	100.5826
8/8/2000	8/9/2010	5/10/2010	5.9900	102.6954	102.6954	102.6954	102.5390	102.0852	101.6355	101.1897	100.7486
8/18/2000	8/18/2010	5/18/2010	6.0900	102.8926	102.8926	102.8926	102.7199	102.2406	101.7659	101.2956	100.8305
10/5/2000	10/5/2010	4/5/2010	5.7100	103.4734	103.4734	103.4734	103.2053	102.5919	101.9857	101.3875	100.8154
10/10/2000	10/12/2010	4/12/2010	5.8400	103.6661	103.6661	103.6661	103.3828	102.7494	102.1238	101.5065	100.9128
10/13/2000	10/13/2010	4/13/2010	5.7500	103.6255	103.6255	103.6255	103.3402	102.7042	102.0761	101.4563	100.8629
10/23/2000	10/25/2010	4/23/2010	5.6400	103.7442	103.7442	103.7442	103.4331	102.7637	102.1030	101.4524	100.8319
12/5/2000	12/6/2010	3/5/2010	5.4100	104.2226	104.2226	104.2226	103.8158	103.0293	102.2550	101.4999	100.8055
12/5/2000	12/6/2010	6/7/2010	5.4100	104.2226	104.2226	104.2226	103.8158	103.0293	102.2550	101.4999	100.8055
12/11/2000	12/13/2010	3/11/2010	5.1700	104.1358	104.1358	104.1358	103.7127	102.9075	102.1151	101.3462	100.6553
12/12/2000	12/13/2010	3/12/2010	5.1100	104.0878	104.0878	104.0878	103.6647	102.8598	102.0676	101.2998	100.6143
12/15/2000	12/15/2010	3/15/2010	5.1200	104.1242	104.1242	104.1242	103.6964	102.8858	102.0882	101.3151	100.6239
12/20/2000	12/20/2010	3/22/2010	4.9500	104.0560	104.0560	104.0560	103.6166	102.7927	101.9825	101.2002	100.5195
12/21/2000	12/21/2010	3/22/2010	4.8600	103.9958	103.9958	103.9958	103.5541	102.7277	101.9154	101.1344	100.4655
1/11/2001	1/11/2011	4/11/2010	5.3700	104.7284	104.7284	104.7284	104.2347	103.3476	102.4758	101.6187	100.7760
1/12/2001	1/12/2011	4/12/2010	5.3000	104.6814	104.6814	104.6814	104.1854	103.2959	102.4216	101.5622	100.7173
2/5/2001	2/7/2011	5/5/2010	4.8200	104.6055	104.6055	104.6055	104.0440	103.0842	102.1451	101.2583	100.5220
2/5/2001	2/7/2011	5/5/2010	4.8200	104.6055	104.6055	104.6055	104.0440	103.0842	102.1451	101.2583	100.5220
2/7/2001	2/7/2011	5/7/2010	4.8200	104.6055	104.6055	104.6055	104.0440	103.0842	102.1450	101.2573	100.5186
2/26/2001	2/28/2011	5/26/2010	5.0600	105.1300	105.1300	105.1300	104.5107	103.4913	102.4938	101.5414	100.7173
2/26/2001	2/28/2011	5/26/2010	5.4500	105.5254	105.5254	105.5254	104.9051	103.8836	102.8829	101.9182	101.0457
2/26/2001	2/28/2011	5/26/2010	4.7900	104.8563	104.8563	104.8563	104.2377	103.2197	102.2252	101.2876	100.5147
2/26/2001	2/28/2011	5/26/2010	4.7900	104.8563	104.8563	104.8563	104.2377	103.2197	102.2252	101.2876	100.5147
2/26/2001	2/28/2011	5/26/2010	5.0600	105.1300	105.1300	105.1300	104.5107	103.4913	102.4938	101.5414	100.7173
2/26/2001	2/28/2011	5/26/2010	5.4500	105.5254	105.5254	105.5254	104.9051	103.8836	102.8829	101.9182	101.0457
2/27/2001	2/28/2011	5/27/2010	5.0200	105.0895	105.0895	105.0895	104.4703	103.4511	102.4539	101.5028	100.6854
2/27/2001	2/28/2011	5/27/2010	4.7600	104.8259	104.8259	104.8259	104.2073	103.1896	102.1953	101.2596	100.4933
3/1/2001	3/1/2011	6/1/2010	5.2700	105.3576	105.3576	105.3576	104.7331	103.7098	102.7083	101.7519	100.9100
3/14/2001	3/14/2011	3/15/2010	4.8600	105.1162	105.1162	105.1162	104.4334	103.3769	102.3463	101.3823	100.5832
4/23/2001	4/25/2011	4/24/2006	5.3500	106.2562	106.2562	106.2562	105.3792	104.2041	103.0517	101.9210	100.8117
6/1/2001	6/1/2011	6/1/2010	4.9900	106.3481	106.3481	106.3481	105.3022	104.0312	102.8111	101.6970	100.7900
12/13/2001	12/13/2011	3/15/2010	4.9200	108.9239	108.9239	108.5821	106.7829	105.0097	103.3852	101.9841	100.8970
6/3/2002	6/4/2012	3/3/2010	4.4900	110.3139	110.3139	109.2026	106.8830	104.6094	102.3966	100.2427	98.1456
6/4/2002	6/4/2012	3/4/2010	4.4900	110.3139	110.3139	109.2026	106.8830	104.6094	102.3966	100.2427	98.1456
12/5/2002	12/5/2012	3/7/2010	3.7900	110.6429	110.6429	108.4215	105.6099	102.8751	100.2263	97.6604	95.1743
3/6/2003	3/6/2013	6/7/2010	2.9900	109.1519	109.1328	106.5245	104.0458	102.1281	100.7902	100.0935	99.9734
2/5/2004	4/26/2010	3/15/2010	6.2000	100.9816	100.9816	100.9816	100.9489	100.7898	100.6311	100.4730	100.3153
2/5/2004	12/14/2010	3/15/2010	5.8200	104.6720	104.6720	104.6720	104.2455	103.4352	102.6377	101.8556	101.1181
6/18/2004	6/20/2011	3/18/2010	4.1200	105.4587	105.4587	105.4587	104.3299	103.0119	101.7192	100.4511	99.2069
7/2/2004	7/2/2014	4/4/2010	3.9900	117.5659	115.0057	110.5352	106.1835	102.0223	98.0516	98.0304	96.8686
12/13/2004	12/15/2014	3/15/2010	3.3200	116.1468	112.7426	108.8372	105.6276	103.1844	101.4467	100.3635	99.9638
5/5/2005	5/5/2010	3/5/2010	4.1900	100.7681	100.7681	100.7681	100.7291	100.5452	100.3620	100.1794	99.9976
5/17/2005	5/17/2010	5/17/2010	4.0700	100.8818	100.8818	100.8818	100.8333	100.6159	100.3996	100.1841	99.9697
6/6/2005	6/7/2010	3/7/2010	3.8900	101.0697	101.0697	101.0697	101.0022	100.7264	100.4521	100.1793	99.9080
7/18/2005	7/19/2010	4/19/2010	4.1600	101.6292	101.6292	101.6292	101.5076	101.1145	100.7245	100.3375	99.9536
9/1/2005	9/1/2015	3/1/2010	4.1300	122.5060	116.8174	111.1566	105.7395	100.6197	95.7870	95.3240	95.0110
9/19/2005	9/19/2012	3/19/2010									

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
10/28/2005	10/28/2015	4/28/2010	4.3100	123.8696	118.6648	113.8388	109.7453	106.4385	103.8666	101.9622	100.6853
10/28/2005	10/28/2015	4/28/2010	4.1400	122.8969	117.7611	113.0240	109.0372	105.8456	103.3955	101.6217	100.4844
11/4/2005	11/4/2010	5/4/2010	4.5200	103.1262	103.1262	103.1262	102.7941	102.0996	101.4153	100.7626	100.2366
11/21/2005	11/21/2012	5/21/2010	4.2900	111.8802	111.8802	109.7759	107.1364	104.8097	102.8782	101.4141	100.4300
1/6/2006	1/6/2016	4/6/2010	4.0200	122.6057	117.3868	112.6349	108.6769	105.5420	103.1593	101.4652	100.4109
1/17/2006	1/19/2016	4/19/2010	4.0800	123.0322	117.7540	112.9460	108.9314	105.7395	103.3037	101.5562	100.4507
3/20/2006	3/21/2011	3/21/2010	4.7600	105.1035	105.1035	105.1035	104.3890	103.3138	102.2595	101.2255	100.2110
3/20/2006	3/21/2011	3/21/2010	4.7600	105.1035	105.1035	105.1035	104.3890	103.3138	102.2595	101.2255	100.2110
4/11/2006	4/11/2011	4/12/2010	4.9800	105.6299	105.6299	105.6299	104.8185	103.6847	102.5821	101.5608	100.7030
4/19/2006	4/19/2013	4/19/2010	4.6300	114.7380	114.5783	111.6095	108.6125	105.9820	103.7961	102.0784	100.8468
4/24/2006	4/25/2016	4/26/2010	4.4400	125.8060	120.1513	114.9965	110.6464	107.1333	104.3887	102.3338	100.9140
4/28/2006	4/28/2011	4/28/2010	5.0900	105.9946	105.9946	105.9946	105.1048	103.9234	102.7647	101.6280	100.5126
5/5/2006	5/6/2013	5/5/2010	4.7800	115.4412	115.2271	112.1823	109.1279	106.4392	104.1831	102.3992	101.0835
5/5/2006	5/5/2016	5/5/2010	4.9800	129.2273	123.3372	117.8875	113.1986	109.3187	106.1964	103.7605	101.9591
5/5/2006	5/5/2016	5/5/2010	4.3500	125.3169	119.6911	114.5825	110.2918	106.8442	104.1694	102.1810	100.8390
5/5/2006	5/5/2016	5/5/2010	4.5300	126.4325	120.7258	115.5129	111.1036	107.5271	104.7160	102.5997	101.1153
5/9/2006	5/9/2011	5/10/2010	5.0500	106.1018	106.1018	106.1018	105.1615	103.9514	102.7816	101.7020	100.8021
5/15/2006	5/16/2016	5/17/2010	4.3500	125.3880	119.7315	114.6027	110.2980	106.8403	104.1576	102.1621	100.8143
5/15/2006	5/16/2016	5/17/2010	4.5200	126.4462	120.7124	115.4840	111.0652	107.4854	104.6771	102.5577	101.0739
5/19/2006	5/19/2016	5/19/2010	4.5100	126.4043	120.6666	115.4377	111.0199	107.4432	104.6407	102.5246	101.0476
6/12/2006	6/13/2016	3/12/2010	4.6200	127.2657	121.4275	116.1014	111.5902	107.9194	105.0239	102.8253	101.2588
6/26/2006	6/27/2016	3/26/2010	4.7300	128.0565	122.1322	116.7165	112.1120	108.3480	105.3582	103.0714	101.4218
6/28/2006	6/28/2013	3/29/2010	4.9500	116.7191	116.3348	113.0593	109.8593	107.0369	104.6551	102.7475	101.3137
6/30/2006	7/1/2013	3/30/2010	4.8900	116.5572	116.1634	112.8827	109.6907	106.8818	104.5211	102.6326	101.2225
7/14/2006	7/15/2013	4/14/2010	4.8900	116.7473	116.3083	112.9696	109.7500	106.9220	104.5560	102.6674	101.2613
7/19/2006	7/19/2011	4/19/2010	5.2500	107.3788	107.3788	107.3788	106.1096	104.7040	103.3526	102.1174	101.0820
7/20/2006	7/20/2011	4/20/2010	5.3000	107.4638	107.4638	107.4638	106.1896	104.7781	103.3939	102.0361	100.7043
7/24/2006	7/25/2016	4/26/2010	4.6600	127.8096	121.8522	116.4327	111.8447	108.1087	105.1579	102.9145	101.3035
7/28/2006	7/28/2016	4/28/2010	4.4900	126.7403	120.8534	115.5280	111.0491	107.4345	104.6056	102.4844	101.0049
8/1/2006	8/1/2016	5/3/2010	4.8900	129.3415	123.2772	117.7293	112.9950	109.1041	105.9940	103.5875	101.8279
8/11/2006	8/11/2011	5/11/2010	4.7900	107.0383	107.0383	107.0383	105.6657	104.2061	102.8282	101.6144	100.6763
8/11/2006	8/11/2011	5/11/2010	4.7900	107.0383	107.0383	107.0383	105.6657	104.2061	102.8282	101.6144	100.6763
8/21/2006	8/21/2013	5/22/2010	4.7500	116.7560	116.1970	112.6222	109.0539	105.6067	102.2899	100.2556	99.2268
8/25/2006	8/25/2016	5/25/2010	4.3500	126.0255	120.1459	114.8692	110.4631	106.9383	104.2090	102.1810	100.8126
8/28/2006	8/29/2011	3/1/2010	4.8900	107.4297	107.4297	107.4297	105.9729	104.4559	102.9688	101.5106	100.0805
9/22/2006	9/22/2011	3/22/2010	4.7900	107.5971	107.5971	107.5971	105.9891	104.4200	102.9519	101.6786	100.6924
9/29/2006	9/29/2011	3/29/2010	4.5900	107.3691	107.3691	107.2742	105.7178	104.1371	102.6746	101.4327	100.5073
10/10/2006	10/10/2013	4/12/2010	4.2500	115.5824	114.7661	111.2315	108.0170	105.3143	103.1590	101.5526	100.4961
10/12/2006	10/15/2013	4/12/2010	4.5000	116.5615	115.7150	112.1297	108.8340	106.0238	103.7449	101.9945	100.7749
10/30/2006	10/31/2011	4/30/2010	4.8500	108.2176	108.2176	108.0176	106.3548	104.6646	103.0103	101.3908	99.8051
11/3/2006	11/3/2011	5/8/2010	4.6900	107.9856	107.9856	107.7758	106.1050	104.4089	102.7489	101.1240	99.5331
11/6/2006	11/6/2013	5/6/2010	4.2900	116.0507	115.0841	111.4838	108.2190	105.4725	103.2840	101.6453	100.5616
11/10/2006	11/13/2012	5/10/2010	4.3900	112.0596	112.0596	110.0032	107.3685	105.0267	103.0782	101.5721	100.5466
11/17/2006	11/18/2013	5/17/2010	4.3500	116.4202	115.3866	111.7452	108.4407	105.6525	103.4236	101.7384	100.6076
11/24/2006	11/25/2016	5/24/2010	4.1900	125.5114	119.5375	114.2465	109.8815	106.4241	103.7843	101.8681	100.6204
11/30/2006	12/2/2013	3/1/2010	4.3500	116.5894	115.4579	111.5795	107.7557	104.0751	101.5803	99.7172	98.5502
12/1/2006	12/1/2016	6/1/2010	4.0900	124.8829	118.9726	113.7558	109.4770	106.1066	103.5488	101.7206	100.5476
12/4/2006	12/5/2016	6/4/2010	4.0800	124.8360	118.9239	113.7083	109.4332	106.0675	103.5132	101.6914	100.5226
12/5/2006	12/5/2016	6/7/2010	4.2600	126.0401	120.0158	114.6722	110.2524	106.7411	104.0457	102.0700	100.7604
12/6/2006	12/6/2013	6/7/2010	4.4000	116.8290	115.6961	112.0076	108.6650	105.8420	103.5791	101.8600	100.6901
12/8/2006	12/8/2016	6/8/2010	3.9900	124.2488	118.3870	113.2313	109.0240	105.7344	103.2511	101.5034	100.3996
12/12/2006	12/12/2016	3/12/2010	3.9900	124.2669	118.3963	113.2349	109.0227	105.7292	103.2433	101.4913	100.3840
12/12/2006	12/12/2016	3/12/2010	4.0500	124.6679	118.7588	113.5521	109.2928	105.9475	103.4105	101.6103	100.4569
12/19/2006	12/19/2011	3/19/2010	4.4900	108.2187	108.2187	107.8574	106.0476	104.2861	102.7057	101.4105	100.4758
12/19/2006	12/19/2016	3/19/2010	4.1900	125.6436	119.6272	114.3087	109.9265	106.4575	103.8077	101.8838	100.6225
12/20/2006	12/20/2013	3/22/2010	4.5000	117.3865	116.1705	112.4300	109.0273	106.1412	103.8130	102.0234	100.7810
12/21/2006	12/21/2011	3/22/2010	4.5300	108.3171	108.3171	107.9492	106.1320	104.3629	102.7720	101.4641	100.5132
12/27/2006	12/27/2013	3/29/2010	4.5000	117.4740	116.2175	112.4595	109.0426	106.1462	103.8076	102.0148	100.7673
12/28/2006	12/28/2016	3/29/2010	4.2500	126.0969	120.0199	114.6426	110.2005	106.6749	103.9718	101.9949	100.6841
12/28/2006	12/28/2016	3/29/2010	4.4000	127.1123	120.9469	115.4644	110.9048	107.2616	104.4361	102.3365	100.8990
1/8/2007	1/9/2012	4/8/2010	4.7500	108.9717	108.9717	108.5409	106.6529	104.7718	102.9339	101.1381	99.3829
1/12/2007	1/12/2017	4/12/2010	4.4200	127.3420	121.1439	115.6346	111.0530	107.3897	104.5462	102.4322	100.9789
1/16/2007	1/17/2017	1/17/2012	4.7900	129.8980	123.4893	117.7265	112.8640	108.8673	105.5805	102.8275	100.4500
1/23/2007	1/23/2014	4/23/2010	4.4900	117.7718	116.3625	112.5473	109.0903	106.1714	103.8208	102.0210	100.7696
1/23/2007	1/23/2017	4/23/2010	4.4600	127.6809	121.4316	115.8744	111.2477	107.5406	104.6567	102.5040	101.0120
1/29/2007	1/29/2014	4/29/2010	4.7900	119.0392	117.5661	113.4951	109.4837	105.6272	102.2169	100.4473	99.3845
2/2/2007	2/2/2017	5/2/2010	4.6900	129.0637	121.7143	114.5737	107.8463	104.2366	101.8552	100.5129	99.1839
2/9/2007	2/9/2012	5/10/2010	4.7500	109.3807	109.3807	108.8474	106.8671	104.9671	103.2644	101.8378	100.7725
2/9/2007	2/9/2017	5/10/2010	4.4700	127.8603	121.5770	115.9955	111.3518	107.6310	104.7389	102.5777	101.0790
2/12/2007	2/13/2012	5/12/2010	4.8800	109.6917	109.6917	109.1449	107.1488	105.2285	103.4972	102.0309	100.9087
2/15/2007	2/15/2012	5/16/2010	4.9900	109.9379	109.9379	109.3843	107.3729	105.3857	103.4460	101.5524	99.7035
2/20/2007	2/21/2017	5/20/2010	4.3900	127.3828	121.1144	115.5678	110.9690	107.3010	104.4680	102.3562	100.9184
2/20/2007	2/21/2017	2/21/2012	4.8500	130.3081	122.9132	116.4730	111.2942	107.4405	104.4093	101.9209	99.7552
2/23/2007	2/23/2017	5/24/2010	4.2500	126.4297	120.2397	114.7900	110.2997	106.7463	104.0236	102.0301	100.7163
2/23/2007	2/23/2017	5/24/2010	4.3500	127.1194	120.8677	115.3452	110.7753	107.1395	104.3372	102.2561	100.8512
2											

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
3/20/2007	3/20/2012	3/20/2010	4.5500	109.4913	109.4913	108.7855	106.6796	104.6090	102.5898	100.6203	98.6991
3/21/2007	3/21/2017	3/22/2010	4.2200	126.3622	120.1444	114.6866	110.2007	106.6550	103.9468	101.9758	100.6772
3/23/2007	3/23/2017	3/23/2010	4.2900	126.8597	120.5921	115.0776	110.5311	106.9260	104.1572	102.1277	100.7709
3/23/2007	3/23/2017	3/23/2010	4.2900	126.8597	120.5921	115.0776	110.5311	106.9260	104.1572	102.1277	100.7709
3/30/2007	3/30/2012	3/21/2010	4.6700	109.8713	109.8713	109.1121	106.9756	104.8754	102.8278	100.8311	98.8839
4/2/2007	4/2/2012	4/2/2010	4.5900	109.7404	109.7404	108.9658	106.8424	104.8487	103.0983	101.6789	100.6526
4/9/2007	4/10/2017	4/9/2010	4.1500	125.9819	119.7826	114.3582	109.9209	106.4276	103.7707	101.8570	100.6167
4/12/2007	4/12/2017	4/12/2010	4.2500	126.6916	120.4180	114.9145	110.3895	106.8108	104.0727	102.0702	100.7420
4/13/2007	4/13/2017	4/13/2010	4.4500	128.0999	121.6997	116.0446	111.3559	107.6106	104.7054	102.5416	101.0437
4/23/2007	4/23/2012	4/25/2010	4.6500	110.1390	110.1390	109.2517	107.0475	104.8829	102.7739	100.7186	99.1482
4/23/2007	4/23/2014	4/23/2010	4.6200	119.4414	117.4510	113.4219	109.7933	106.7308	104.2491	102.3399	100.9717
4/27/2007	4/27/2012	4/27/2010	4.5500	109.9715	109.9715	109.0641	106.8779	104.8354	103.0565	101.6155	100.5842
4/27/2007	4/27/2017	4/27/2010	4.2500	126.7700	120.4605	114.9301	110.3863	106.7951	104.0463	102.0372	100.7063
5/2/2007	5/2/2014	5/3/2010	4.5900	119.4298	117.3815	113.3489	109.7254	106.6794	104.2186	102.3282	100.9896
5/4/2007	5/5/2014	5/4/2010	4.5500	119.2984	117.2323	113.2022	109.5874	106.5554	104.1153	102.2432	100.9312
5/14/2007	5/16/2011	5/14/2010	4.5000	105.5247	105.5247	105.5247	104.5546	103.3316	102.1658	101.1423	100.3765
5/14/2007	5/16/2011	5/14/2010	4.5000	105.5247	105.5247	105.5247	104.5546	103.3316	102.1658	101.1423	100.3765
5/18/2007	5/18/2017	5/18/2010	4.1900	126.4668	120.1619	114.6560	110.1488	106.5989	103.8963	101.9366	100.6625
5/22/2007	5/22/2012	5/24/2010	4.6900	110.6040	110.6040	109.5637	107.3092	105.2047	103.3683	101.8564	100.7503
5/22/2007	5/22/2012	5/24/2010	4.6900	110.6040	110.6040	109.5637	107.3092	105.2047	103.3683	101.8564	100.7503
5/22/2007	5/22/2012	5/24/2010	4.7100	110.6492	110.6492	109.6088	107.3531	105.2461	103.4057	101.8871	100.7717
5/22/2007	5/22/2017	5/22/2012	4.7500	130.4706	123.8065	117.8810	112.8993	108.7735	105.3228	102.3611	99.7514
5/25/2007	5/25/2012	5/25/2010	4.6500	110.5523	110.5523	109.4964	107.2366	105.1309	103.2976	101.7951	100.7051
5/29/2007	5/30/2017	6/1/2010	4.2500	126.9578	120.5851	115.0140	110.4426	106.8313	104.0703	102.0529	100.7417
6/1/2007	6/1/2010	3/1/2010	4.9900	101.2890	101.2890	101.2890	101.2282	100.9686	100.7104	100.4535	100.1979
6/1/2007	6/1/2012	6/2/2008	5.2300	111.9703	111.9703	110.8720	108.5443	106.2594	104.0354	101.8702	99.7620
6/1/2007	6/2/2014	6/1/2010	4.5000	119.4363	117.1870	113.1154	109.4850	106.4505	104.0274	102.1708	100.8790
6/7/2007	6/7/2012	6/7/2010	4.9400	111.3888	111.3888	110.2619	107.9545	105.7919	103.8855	102.2946	101.0771
6/7/2007	6/7/2017	6/7/2010	4.8200	131.0831	124.3539	118.3663	113.3464	109.2704	106.0474	103.5787	101.7851
6/8/2007	6/8/2012	6/9/2008	5.3000	112.2336	112.2336	111.0973	108.7478	106.4420	104.1979	102.0136	99.8871
6/8/2007	6/9/2014	6/8/2010	4.7300	120.5218	118.2066	114.0648	110.3378	107.1916	104.6315	102.6426	101.2001
6/8/2007	6/8/2017	6/8/2010	4.4900	128.7248	122.1911	116.4347	111.6653	107.8542	104.8989	102.6849	101.1433
6/11/2007	6/12/2017	3/11/2010	4.4900	128.7472	122.2042	116.4414	111.6676	107.8518	104.8936	102.6760	101.1313
6/15/2007	6/16/2014	6/16/2008	5.5500	124.1875	121.7239	117.1960	112.7485	108.4863	104.4157	100.5272	96.8115
6/18/2007	6/19/2017	3/18/2010	4.5000	128.8575	122.2901	116.5074	111.7157	107.8838	104.9123	102.6830	101.1268
6/18/2007	6/19/2017	3/18/2010	4.8400	131.3040	124.5320	118.5075	113.4545	109.3496	106.0989	103.6064	101.7889
6/19/2007	6/19/2017	3/19/2010	4.6500	129.9340	123.2748	117.3811	112.4732	108.5215	105.4187	103.0743	101.4022
6/20/2007	6/20/2012	3/22/2010	4.8900	111.4501	111.4501	110.2537	107.9134	105.7259	103.8067	102.2092	100.9972
6/20/2007	6/20/2012	3/22/2010	4.9600	111.6141	111.6141	110.4171	108.0726	105.8775	103.9424	102.3241	101.0874
6/22/2007	6/22/2017	3/22/2010	4.5000	128.8740	122.2975	116.5088	111.7121	107.8767	104.9029	102.6730	101.1174
6/26/2007	6/26/2012	3/26/2010	5.1300	112.0976	112.0976	110.8672	108.4979	106.2702	104.2831	102.6142	101.3051
6/28/2007	6/28/2017	3/29/2010	4.5000	128.9079	122.3151	116.5158	111.7118	107.8699	104.8912	102.6578	101.1003
7/13/2007	7/13/2012	4/13/2010	4.6900	111.2814	111.2814	109.9637	107.5772	105.3752	103.4676	101.9225	100.7921
7/13/2007	7/13/2017	4/13/2010	4.2900	127.4841	121.0091	115.3588	110.7215	107.0559	104.2500	102.1912	100.8148
7/13/2007	7/13/2017	7/13/2011	4.9000	131.9036	125.0474	118.9483	113.8263	109.6581	106.3207	103.6546	101.4881
7/18/2007	7/18/2017	7/19/2010	4.7800	131.0626	124.2634	118.2372	113.2003	109.1225	105.9052	103.4477	101.6713
7/19/2007	7/19/2012	4/19/2010	4.8900	111.8440	111.8440	110.4923	108.0768	105.8322	103.8673	102.2514	101.0206
7/20/2007	7/20/2017	4/20/2010	4.2900	127.5210	121.0280	115.3656	110.7198	107.0480	104.2380	102.1745	100.7945
7/23/2007	7/23/2012	4/23/2010	5.0500	112.2877	112.2877	110.9130	108.4769	106.2029	104.1949	102.5218	101.2282
7/24/2007	7/24/2012	4/26/2010	4.8200	111.7414	111.7414	110.3635	107.9391	105.6930	103.7338	102.1350	100.9269
7/27/2007	7/27/2012	4/27/2010	4.5900	111.2194	111.2194	109.8276	107.4110	105.1952	103.2942	101.7648	100.6657
7/27/2007	7/28/2014	4/27/2010	4.3500	119.4650	116.8386	112.6934	109.0432	106.0245	103.6398	101.8497	100.6429
7/27/2007	7/27/2017	4/27/2010	4.2500	127.2680	120.7852	115.1419	110.5230	106.8811	104.0995	102.0668	100.7207
7/27/2007	7/27/2017	4/27/2010	4.1800	126.7607	120.3288	114.7419	110.1835	106.6031	103.8791	101.9102	100.6301
7/30/2007	1/30/2019	4/30/2010	3.9900	127.7998	120.6380	114.6529	109.8972	106.2523	103.5465	101.6418	100.4563
7/31/2007	7/31/2017	4/30/2010	3.9900	125.4133	119.1178	113.6840	109.2895	105.8776	103.3262	101.5342	100.4178
7/31/2007	7/31/2017	4/30/2010	3.9900	125.4133	119.1178	113.6840	109.2895	105.8776	103.3262	101.5342	100.4178
7/31/2007	7/31/2017	4/30/2010	4.0600	125.9182	119.5699	114.0751	109.6184	106.1450	103.5324	101.6759	100.5000
8/2/2007	8/4/2014	5/3/2010	4.4900	120.1788	117.4947	113.3072	109.5988	106.5150	104.0551	102.1811	100.8842
8/2/2007	8/2/2017	5/3/2010	4.1500	126.5832	120.1772	114.6204	110.0931	106.5442	103.8516	101.9113	100.6641
8/2/2007	8/2/2017	5/3/2010	4.0500	125.8600	119.5282	114.0552	109.6173	106.1552	103.5497	101.6981	100.5360
8/6/2007	8/6/2012	5/6/2010	4.4900	111.0996	111.0996	109.6565	107.2269	105.0151	103.1370	101.6470	100.6115
8/9/2007	8/11/2014	8/9/2011	4.8600	121.9363	119.1714	114.8692	111.0106	107.7308	105.0150	102.7610	100.8508
8/9/2007	8/9/2017	5/10/2010	3.9900	125.4601	119.1572	113.7232	109.3329	105.9174	103.3598	101.5601	100.4405
8/13/2007	8/13/2012	5/13/2010	4.5900	111.4361	111.4361	109.9543	107.4981	105.2536	103.3401	101.7993	100.7008
8/16/2007	8/16/2017	5/17/2010	3.9900	125.4935	119.1735	113.7277	109.3310	105.9109	103.3470	101.5450	100.4198
8/17/2007	8/17/2012	5/17/2010	4.3500	110.8864	110.8864	109.3870	106.9418	104.7385	102.8792	101.4443	100.4669
8/17/2007	8/17/2012	5/17/2010	4.1500	110.3859	110.3859	108.8898	106.4648	104.3030	102.5143	101.1626	100.2849
8/17/2007	8/17/2017	5/17/2010	4.0000	125.5707	119.2409	113.7847	109.3776	105.9474	103.3745	101.5631	100.4306
8/20/2007	8/20/2010	5/20/2010	4.5900	102.2056	102.2056	102.2056	102.0298	101.5470	101.0688	100.5974	100.1817
8/20/2007	8/20/2014	8/20/2010	4.2500	119.2890	116.4859	112.2882	108.6082	105.5920	103.2070	101.4504	100.3314
8/24/2007	8/24/2010	5/24/2010	4.4600	102.1927	102.1927	102.1927	102.0097	101.5159	101.0270	100.5473	100.1301
8/24/2007	8/24/2012	5/24/2010	4.0500	110.2143	110.2143	108.6836	106.2517	104.0994	102.3437	101.0190	100.1916
8/28/2007	8/28/2014	5/28/2010	4.3500	119.8396	117.0074	112.8043	109.1184	106.0716	103.6715	101.8682	100.6565
8/30/2007	8/30/2012	6/1/2010	4.3900	111.1451	111.1451	109.5757	107.0951	104.8583	102.9645	101.5026	100.5063
8/30/2007	9/2/2014	6/1/2010	3.8900</								

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
9/4/2007	9/5/2017	6/4/2010	3.8900	124.8667	118.6038	113.2282	108.9122	105.5823	103.1034	101.3816	100.3206
9/6/2007	9/7/2010	6/7/2010	4.1600	102.2070	102.2070	102.2070	101.9973	101.4649	100.9382	100.4334	100.0686
9/7/2007	9/7/2012	6/7/2010	4.0900	110.4743	110.4743	108.8611	106.3979	104.2217	102.4451	101.1044	100.2439
9/10/2007	9/11/2017	3/10/2010	3.6900	123.4361	117.3251	112.1277	107.9918	104.8444	102.5523	100.9979	100.1729
9/11/2007	9/13/2010	3/11/2010	4.4300	102.4241	102.4241	102.4241	102.2020	101.6525	101.1090	100.5824	100.1308
9/11/2007	9/11/2017	3/11/2010	3.5900	122.7105	116.6878	111.5856	107.5485	104.4964	102.2916	100.8340	100.1160
9/12/2007	9/12/2014	3/12/2010	3.6900	116.9830	114.1384	110.1554	106.7903	104.1288	102.1438	100.7958	100.1106
9/13/2007	9/15/2014	3/15/2010	3.9900	118.3971	115.4800	111.3784	107.8462	105.0034	102.8192	101.2561	100.2791
9/13/2007	9/13/2017	9/13/2010	3.9900	125.6265	119.2624	113.7878	109.3722	105.9428	103.3686	101.5465	100.3094
9/14/2007	9/14/2011	3/15/2010	4.0900	106.3959	106.3959	106.3501	104.8467	103.3237	101.9548	100.8627	100.1659
9/14/2007	9/14/2012	9/14/2010	4.3900	111.3280	111.3280	109.6617	107.1502	104.8958	102.9954	101.5230	100.4392
9/17/2007	9/17/2012	3/17/2010	4.2200	110.9244	110.9244	109.2423	106.7414	104.5169	102.6773	101.2744	100.3389
9/27/2007	9/27/2010	3/29/2010	4.2500	102.4908	102.4908	102.4908	102.2405	101.6524	101.0711	100.5128	100.0946
9/27/2007	9/27/2010	3/29/2010	4.2500	102.4908	102.4908	102.4908	102.2405	101.6524	101.0711	100.5128	100.0946
9/27/2007	9/29/2014	9/27/2010	4.4900	120.8772	117.6086	112.8482	108.2571	104.3936	102.1084	100.8714	100.1202
9/27/2007	9/27/2017	3/29/2010	3.6500	123.1973	117.0881	111.9070	107.7955	104.6760	102.4111	100.8927	100.1155
9/28/2007	9/28/2010	3/29/2010	4.2900	102.5262	102.5262	102.5262	102.2738	101.6828	101.0988	100.5370	100.1058
9/28/2007	9/28/2012	3/29/2010	3.8500	110.0842	110.0842	108.3409	105.8669	103.7233	102.0058	100.7737	100.1035
10/3/2007	10/3/2012	4/5/2010	3.8300	110.0850	110.0850	108.3121	105.8376	103.7025	102.0010	100.7850	100.0978
10/9/2007	10/9/2012	10/9/2009	4.4000	111.6593	111.6593	109.8141	107.1397	104.5308	102.0001	99.5448	97.1623
10/11/2007	10/14/2014	4/12/2010	4.1800	119.6099	116.4462	112.2346	108.5852	105.6113	103.2936	101.5980	100.5016
10/11/2007	10/11/2017	4/12/2010	3.9900	125.7505	119.3419	113.8391	109.4031	105.9605	103.3829	101.5672	100.4432
10/15/2007	10/16/2017	4/15/2010	3.9900	125.7714	119.3530	113.8433	109.4015	105.9538	103.3744	101.5570	100.4327
10/22/2007	10/22/2012	4/22/2010	3.9900	110.7169	110.7169	108.8155	106.2757	104.0637	102.2793	100.9640	100.1715
10/25/2007	10/27/2014	10/25/2011	4.3600	120.6118	117.3203	113.0235	109.2663	106.1459	103.5699	101.3950	99.4906
10/26/2007	10/26/2017	4/26/2010	3.3900	121.4043	115.5048	110.5595	106.6978	103.8236	101.7975	100.5259	99.9453
10/29/2007	10/29/2012	4/29/2010	3.9900	110.7945	110.7945	108.8479	106.2932	104.0714	102.2809	100.9582	100.1608
11/2/2007	11/3/2014	5/3/2010	3.9900	118.9401	115.6634	111.4976	107.9310	105.0603	102.8589	101.2945	100.3304
11/2/2007	11/3/2014	11/2/2010	4.1900	119.8896	116.5787	112.3367	108.6673	105.6761	103.3479	101.6198	100.3640
11/5/2007	11/5/2014	5/5/2010	3.9900	118.9623	115.6705	111.5007	107.9313	105.0582	102.8541	101.2882	100.3232
11/5/2007	11/6/2017	11/5/2012	4.3900	128.8569	122.1020	116.2140	111.2896	107.1663	103.6306	100.5069	97.6756
11/6/2007	11/6/2017	5/6/2010	3.4800	122.1096	116.1168	111.0787	107.1236	104.1600	102.0483	100.6892	100.0093
11/9/2007	11/10/2014	11/9/2011	4.3300	120.6384	117.2516	112.9483	109.1950	106.0791	103.4978	101.3026	99.3713
11/13/2007	11/14/2011	5/13/2010	3.7600	106.5169	106.5169	106.2712	104.5866	102.9659	101.5834	100.5699	100.0034
11/13/2007	11/13/2012	5/13/2010	3.6800	110.1091	110.1091	108.0857	105.5667	103.4332	101.7655	100.6184	100.0040
11/13/2007	11/13/2014	5/13/2010	3.3500	115.9950	112.7952	108.9044	105.7002	103.2490	101.4899	100.3999	99.8809
11/19/2007	11/19/2014	5/19/2010	3.7500	117.9675	114.6260	110.5333	107.0709	104.3384	102.2970	100.8806	100.0850
11/19/2007	11/19/2014	5/19/2010	3.7500	117.9675	114.6260	110.5333	107.0709	104.3384	102.2970	100.8806	100.0850
11/19/2007	11/19/2014	11/21/2011	4.2700	120.4591	117.0140	112.7132	108.9774	105.8755	103.3044	101.1091	99.1720
11/19/2007	11/20/2017	11/19/2012	4.2900	127.5822	120.0318	114.1442	109.4052	105.5753	102.3271	99.4526	96.8112
11/20/2007	11/20/2017	11/22/2010	3.7400	124.0765	117.8129	112.4972	108.2660	105.0412	102.6829	101.0102	99.8317
11/23/2007	11/24/2017	11/23/2011	3.9900	125.2638	117.2934	111.2579	107.0530	104.1006	101.9205	100.0483	98.3328
11/23/2007	11/24/2017	11/23/2011	3.9900	125.2638	117.2934	111.2579	107.0530	104.1006	101.9205	100.0483	98.3328
11/29/2007	11/29/2017	6/1/2010	2.9500	118.3221	112.8648	108.3785	104.9803	102.5493	100.9426	100.1317	99.9966
11/30/2007	11/30/2017	6/1/2010	3.1900	120.0672	114.3409	109.5811	105.9056	103.2269	101.3913	100.3032	99.9972
12/6/2007	12/6/2017	6/7/2010	3.2500	120.5288	114.7358	109.9133	106.1843	103.4465	101.5507	100.3975	99.9791
12/7/2007	12/7/2012	6/7/2010	3.4500	109.7072	109.7072	107.5535	105.0484	102.9788	101.4196	100.3994	99.9835
12/10/2007	12/10/2010	3/10/2010	3.8700	103.0635	103.0635	103.0635	102.6493	101.8570	101.0846	100.4106	100.0287
12/10/2007	12/11/2017	12/10/2010	3.4500	122.0135	116.0003	110.9603	107.0207	104.0741	101.9663	100.5037	99.4265
12/11/2007	12/11/2012	3/11/2010	3.7600	110.6213	110.6213	108.4180	105.8359	103.6451	101.9220	100.7182	100.0957
12/14/2007	12/14/2010	3/15/2010	3.6900	102.9620	102.9620	102.9620	102.5387	101.7360	100.9563	100.3058	99.9791
12/20/2007	12/20/2012	3/21/2010	3.7500	110.6868	110.6868	108.3652	105.5141	102.7422	100.0587	97.4602	94.9434
12/20/2007	12/20/2012	3/22/2010	3.6000	110.2593	110.2593	108.0095	105.4427	103.2999	101.6478	100.5309	100.0112
12/24/2007	12/26/2017	12/24/2012	3.9900	125.3723	118.0830	112.5323	108.0147	104.3772	101.2171	98.3572	95.6937
12/26/2007	12/26/2012	3/26/2010	3.4600	109.9179	109.9179	107.6406	105.0979	102.9986	101.4174	100.3804	99.9475
12/26/2007	12/26/2012	12/27/2010	3.9600	111.3512	111.3512	109.0365	106.3822	104.0982	102.2738	100.8755	99.7909
1/2/2008	1/2/2013	4/2/2010	3.4900	110.0718	110.0718	107.7517	105.1969	103.0869	101.4930	100.4453	99.9845
1/3/2008	1/5/2015	1/3/2011	3.6500	117.9648	114.3149	110.2164	106.7912	104.1045	102.1033	100.6443	99.5269
1/4/2008	1/4/2018	1/4/2011	3.3600	121.4244	115.4768	110.5157	106.6577	103.7986	101.7657	100.3288	99.2453
1/7/2008	1/7/2013	4/7/2010	2.9900	108.6703	108.6703	106.3796	103.9709	102.0844	100.7704	100.0675	99.8758
1/7/2008	1/7/2013	1/7/2011	3.5900	110.4102	110.4102	108.0489	105.4588	103.3028	101.6376	100.3742	99.3678
1/7/2008	1/7/2015	1/7/2011	3.4900	117.1966	113.5782	109.5571	106.2267	103.6526	101.7604	100.3842	99.3241
1/7/2008	1/8/2018	4/7/2010	2.5900	115.8197	110.7971	106.7488	103.7531	101.6986	100.4543	99.9618	99.8314
1/8/2008	1/8/2013	4/8/2010	3.1500	109.1430	109.1430	106.8241	104.3579	102.3926	100.9812	100.1633	99.8929
1/8/2008	1/8/2018	4/8/2010	2.5700	115.6762	110.6807	106.6584	103.6867	101.6540	100.4283	99.9540	99.8248
1/8/2008	1/8/2018	4/8/2010	2.6400	116.1767	111.0867	106.9728	103.9150	101.8064	100.5132	99.9762	99.8323
1/10/2008	1/10/2011	4/12/2010	3.1000	102.7209	102.7209	102.7209	102.2338	101.3602	100.5570	100.0411	99.8704
1/11/2008	1/11/2018	4/12/2010	2.7200	116.7557	111.5546	107.3348	104.1841	101.9908	100.6106	99.9994	99.8249
1/14/2008	1/16/2018	1/14/2011	3.2400	120.5683	114.7305	109.8874	106.1479	103.4046	101.4750	100.1142	99.0581
1/16/2008	1/16/2013	4/16/2010	2.6900	107.8675	107.8675	105.5780	103.2765	101.5458	100.4252	99.9551	99.8042
1/16/2008	1/16/2013	4/16/2010	2.5500	107.4580	107.4580	105.2012	102.9631	101.3157	100.2901	99.9208	99.7860
1/16/2008	1/16/2015	4/16/2010	2.6400	113.0740	109.7390	106.2577	103.5487	101.6302	100.4375	99.9506	99.7977
1/16/2008	1/16/2018	4/16/2010	2.3800	114.3344	109.6110	105.8374	103.0866	101.2526	100.2227	99.8977	99.7639
1/17/2008	1/17/2018	4/19/2010	2.2500	113.4254	108.8970	105.3070	102.7140	101.0188	100.1245	99.8701	99.7308
1/18/2008	1/18/2013	4/19/2010	2.5500	107.4722	107.4722	105.2040	102.9638	101.3159	100.2899	99.9153	99.7723
1/18/2008	1/20/201										

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
1/25/2008	1/25/2013	1/25/2011	2.6500	107.8167	107.8167	105.2724	102.7537	101.1946	100.1357	99.2268	98.3560
1/25/2008	1/25/2013	1/25/2011	2.2500	106.6367	106.6367	104.0975	101.2070	98.4064	95.6982	93.0787	90.5445
1/28/2008	1/28/2013	1/28/2011	2.9900	108.8447	108.8447	106.2738	103.5760	101.7208	100.5047	99.5434	98.6517
1/30/2008	1/30/2013	4/30/2010	2.6700	107.9128	107.9128	105.5464	103.2409	101.5170	100.4023	99.9287	99.7423
2/7/2008	2/7/2013	5/7/2010	2.4900	107.4346	107.4346	105.0774	102.8526	101.2374	100.2585	99.8763	99.6781
2/13/2008	2/13/2013	2/14/2011	2.9200	108.7673	108.7673	106.2735	103.8458	101.9717	100.5878	99.4938	98.5241
2/14/2008	2/14/2013	2/14/2012	3.1900	119.1376	111.7508	107.6040	104.4905	102.1164	100.0535	98.1419	96.3107
2/19/2008	2/19/2013	5/19/2010	2.5900	107.8196	107.8196	105.1085	102.1386	99.2619	96.4818	93.7944	91.1961
2/22/2008	2/22/2011	2/23/2009	2.5000	102.4928	102.4928	102.4928	101.8962	100.9071	99.9372	98.9858	98.0526
2/25/2008	2/25/2013	2/25/2011	3.0900	109.3808	109.3808	106.6217	103.8813	101.9548	100.6357	99.5889	98.6219
2/25/2008	2/26/2018	5/25/2010	2.4200	114.6936	109.8700	106.0186	103.2162	101.3374	100.2537	99.8231	99.5746
3/7/2008	3/9/2015	3/7/2011	2.8900	114.7026	110.9577	107.2508	104.3207	102.1805	100.6396	99.4407	98.3943
3/7/2008	3/7/2018	3/7/2013	3.5500	123.0684	116.8330	111.5186	107.0807	103.2899	99.9312	96.8704	94.0215
3/10/2008	3/11/2013	3/10/2010	2.3900	107.3485	107.3134	104.8494	102.6537	101.0878	100.1781	99.9778	99.9501
3/11/2008	3/11/2011	3/11/2010	2.0900	102.1826	102.1826	102.1826	101.5215	100.5508	100.0177	99.9664	99.9359
3/12/2008	3/12/2013	3/12/2010	2.0100	106.1855	106.1474	103.8440	101.8831	100.5803	100.0071	99.9607	99.9275
3/14/2008	3/14/2018	3/15/2010	2.4000	114.5748	109.7762	105.9510	103.1671	101.3084	100.2443	99.9671	99.9256
3/17/2008	3/18/2013	3/17/2011	2.6900	108.3233	108.2659	105.6875	103.3282	101.5513	100.2213	99.1120	98.0899
3/17/2008	3/17/2015	3/17/2011	2.6200	113.3605	108.7355	104.4519	102.4315	101.1026	100.0199	98.9988	98.0053
3/17/2008	3/19/2018	3/18/2013	3.3000	121.2075	115.2247	110.1267	105.8717	102.2132	98.9434	95.9373	93.1191
3/25/2008	3/27/2023	3/25/2013	3.1500	119.0162	112.7097	107.9308	104.1691	100.9135	97.9417	95.1224	92.4192
3/26/2008	3/26/2018	3/26/2012	2.9800	117.4777	110.4441	106.8078	103.8878	101.5456	99.4430	97.4553	95.5395
3/28/2008	3/28/2013	3/28/2011	2.8200	108.8039	108.7147	105.8304	103.2421	101.5116	100.2589	99.1674	98.1364
3/28/2008	3/28/2013	3/28/2011	2.8000	108.7414	108.6523	105.7689	103.1967	101.4809	100.2331	99.1454	98.1150
3/28/2008	3/28/2018	3/29/2010	2.0200	111.9031	107.7138	104.4373	102.1137	100.6553	100.0106	99.9060	99.8258
3/28/2008	3/28/2018	3/28/2011	2.7700	117.2725	111.9234	107.5946	104.3604	102.0833	100.4768	99.2172	98.1191
3/31/2008	3/31/2011	3/31/2010	1.9900	102.1887	102.1887	102.1887	101.4389	100.4606	99.9828	99.8969	99.8112
4/14/2008	4/14/2015	4/14/2011	2.7500	114.1557	109.3638	105.0024	102.7682	101.2821	100.1054	99.0041	97.9369
4/28/2008	4/28/2015	4/28/2011	3.2500	116.8395	112.7229	108.7205	105.4790	103.0235	101.1889	99.7383	98.4984
4/28/2008	4/30/2018	4/28/2010	2.1500	112.8464	108.4120	104.9319	102.4447	100.8496	100.0522	99.8286	99.6660
4/30/2008	4/30/2018	4/30/2013	3.7400	123.7347	116.8964	111.3998	106.9679	103.1822	99.8435	96.7737	93.8905
5/2/2008	5/4/2015	5/2/2011	3.9900	120.7621	116.3410	111.9289	108.2029	105.1628	102.4946	99.8870	97.4338
5/5/2008	5/5/2015	5/5/2011	3.1700	116.4621	112.3682	108.4222	105.2427	102.8440	101.0471	99.6086	98.3623
5/8/2008	5/8/2015	5/10/2010	2.9600	115.3753	111.3829	107.5766	104.5638	102.3541	100.8726	100.0843	99.7679
5/19/2008	5/19/2015	5/21/2012	4.7000	124.6411	119.5601	114.5726	110.2529	106.3645	102.4606	98.2845	94.1971
5/19/2008	5/21/2018	5/20/2013	3.8900	125.0160	118.0219	112.3204	107.6866	103.7736	100.3145	97.1560	94.2019
5/23/2008	5/23/2013	5/23/2011	4.0400	113.2414	112.9737	109.9296	106.9968	104.4564	102.0738	99.6046	97.2109
5/23/2008	5/23/2018	5/23/2011	3.2700	121.1734	115.1406	110.1660	106.3398	103.5111	101.4228	99.8030	98.4356
5/27/2008	5/27/2010	5/27/2010	2.7900	100.6819	100.6819	100.6819	100.6256	100.3809	100.1374	99.8951	99.6540
5/27/2008	5/27/2011	5/27/2010	3.2200	104.0515	104.0515	104.0515	103.0370	101.7916	100.6457	100.0278	99.7594
5/27/2008	5/28/2013	5/27/2011	3.4900	111.4871	111.2030	108.0428	105.0839	102.8338	101.1756	99.7985	98.5592
5/29/2008	5/29/2018	5/31/2011	3.4600	121.4523	113.0852	107.2904	104.2126	102.3113	100.9229	99.6696	98.4709
6/6/2008	6/6/2013	6/6/2011	3.9900	113.2326	112.9194	109.7037	106.5800	104.0146	101.8832	99.8620	97.7021
6/10/2008	6/11/2012	6/10/2010	3.9400	109.1271	109.1271	107.9807	105.6513	103.2830	101.1989	100.2169	99.3578
6/16/2008	6/17/2013	6/16/2011	4.0700	113.6223	113.2737	110.0085	106.8429	104.2518	102.2626	100.6538	99.2696
6/24/2008	6/24/2015	6/24/2011	3.8300	120.3135	115.7176	111.3128	107.6317	104.7194	102.4483	100.6313	99.0970
6/30/2008	7/1/2013	3/30/2010	2.9200	109.8866	109.4987	106.5455	103.9730	102.0204	100.6955	100.0448	99.8945
6/30/2008	7/1/2013	6/30/2010	3.4500	111.6812	111.2905	108.2007	105.3981	103.1480	101.4824	100.4010	99.7937
6/30/2008	6/30/2015	6/30/2010	3.3700	117.8725	113.4528	109.3176	105.9548	103.3917	101.5636	100.4101	99.7757
6/30/2008	7/2/2018	6/30/2011	3.6900	123.4220	114.8777	108.6647	105.0508	102.8725	101.2709	99.9010	98.6154
7/1/2008	7/1/2015	7/1/2011	4.6000	124.5306	119.1833	113.7494	109.2070	105.7505	102.9822	100.3221	97.5565
7/7/2008	7/8/2013	7/7/2011	4.5900	115.6306	115.2140	111.8410	108.5288	105.6593	103.0807	100.5429	97.8388
7/8/2008	7/8/2013	7/8/2011	4.2500	114.4727	114.0564	110.6968	107.4584	104.7349	102.4623	100.2579	97.9904
7/10/2008	7/10/2014	7/10/2012	4.8000	121.2388	118.6077	114.2629	110.3055	106.6960	103.0507	99.1913	95.1011
7/11/2008	7/11/2018	7/11/2012	3.7500	123.9470	116.0758	110.8337	106.7775	103.6160	100.9508	98.5646	96.3292
7/14/2008	7/14/2015	7/15/2013	4.9000	126.2919	121.0813	115.8541	110.8337	105.9577	101.0020	95.8641	90.5862
7/14/2008	7/16/2018	4/14/2010	2.5000	115.4898	110.4401	106.4295	103.4967	101.5162	100.3439	99.9222	99.7889
7/14/2008	7/16/2018	7/14/2011	3.2500	121.1727	115.1063	110.1225	106.2939	103.4528	101.3127	99.5927	98.1093
7/17/2008	7/17/2018	7/17/2013	3.7500	124.0262	117.2692	111.6391	107.0274	103.0593	99.5436	96.2966	93.2454
7/21/2008	7/22/2013	4/21/2010	3.0000	110.3324	109.8725	106.4840	103.0939	100.5572	100.1150	99.9712	99.8279
8/15/2008	8/15/2018	8/15/2011	3.8300	125.8387	119.0920	113.4363	108.9607	105.5208	102.8721	100.7768	99.0150
8/19/2008	8/19/2013	8/19/2010	3.4400	112.1155	111.5650	108.0433	104.5914	101.9433	100.6915	100.0709	99.5852
9/8/2008	9/9/2013	6/8/2010	2.8900	110.3469	109.7190	106.5915	103.9727	102.0147	100.6969	100.0602	99.9711
5/13/2009	5/13/2014	5/13/2013	4.0000	117.0544	114.9724	110.5941	106.1043	101.3967	96.2873	91.0613	86.4249
9/28/2009	9/30/2013	9/28/2012	2.9200	110.6246	109.8825	106.3680	102.4491	97.9951	93.7247	90.1291	87.2009