

Start Date	Next Call		Coupon	-300	-200	-100	Base	+100	+200	+300	+400
	Maturity	Date									
10/2/1996	10/2/2006	7/2/2004	6.53	113.61	111.19	108.83	106.62	104.56	102.78	101.40	100.50
2/27/1997	2/27/2012	2/27/2007	6.58	133.69	125.94	119.18	113.50	108.76	104.85	101.50	98.59
2/11/1998	2/11/2008	8/11/2004	5.59	116.21	112.43	108.89	105.84	103.37	101.61	100.53	100.04
3/13/1998	3/13/2008	9/13/2004	5.53	116.15	112.29	108.71	105.63	103.19	101.46	100.42	99.95
3/18/1998	3/18/2008	9/20/2004	5.68	116.88	113.00	109.38	106.23	103.67	101.78	100.63	100.05
3/24/1998	3/24/2008	9/24/2004	5.68	117.13	113.25	109.61	106.42	103.82	101.90	100.70	100.08
3/26/1998	3/26/2008	9/27/2004	5.49	116.29	112.43	108.85	105.73	103.27	101.51	100.46	99.97
4/8/1998	4/8/2013	7/8/2004	5.49	127.87	119.86	113.36	108.34	104.66	102.18	100.71	100.12
5/6/1998	5/6/2008	8/6/2004	5.79	117.70	113.64	109.87	106.61	103.96	101.99	100.73	100.13
5/8/1998	5/8/2008	8/9/2004	5.52	116.82	112.78	109.06	105.89	103.37	101.58	100.50	100.03
6/1/1998	6/4/2008	9/1/2004	5.52	116.88	112.76	108.99	105.80	103.28	101.51	100.46	100.02
6/16/1998	6/16/2008	9/16/2004	5.47	116.83	112.72	108.95	105.74	103.24	101.45	100.43	99.96
6/16/1998	6/16/2008	9/16/2004	5.70	117.56	113.44	109.62	106.35	103.70	101.79	100.61	100.05
6/24/1998	6/24/2008	9/24/2004	5.45	116.95	112.84	109.06	105.82	103.30	101.50	100.47	99.96
7/31/1998	7/30/2008	7/30/2004	5.39	117.35	113.15	109.29	106.00	103.41	101.59	100.49	100.03
7/31/1998	7/30/2008	7/30/2004	5.61	118.32	114.09	110.17	106.77	104.03	102.02	100.74	100.13
8/19/1998	8/19/2013	8/18/2004	5.49	128.68	120.45	113.78	108.63	104.87	102.30	100.77	100.07
8/19/1998	8/19/2013	8/19/2004	5.49	128.74	120.50	113.82	108.66	104.89	102.31	100.78	100.07
8/25/1998	8/19/2013	7/26/2004	5.49	128.68	120.45	113.78	108.63	104.87	102.30	100.77	100.07
8/27/1998	8/19/2013	7/27/2004	5.49	128.75	120.50	113.83	108.66	104.89	102.32	100.78	100.07
9/30/1998	9/30/2013	9/30/2005	5.22	126.17	118.22	111.88	107.12	103.68	101.32	99.62	98.23
10/5/1998	10/6/2008	7/6/2004	4.49	113.31	109.10	105.55	102.89	101.15	100.24	99.98	99.98
10/13/1998	10/14/2008	7/13/2004	4.66	114.00	109.75	106.10	103.32	101.44	100.36	99.99	99.96
10/13/1998	10/14/2008	10/15/2004	4.66	114.00	109.75	106.10	103.32	101.44	100.36	99.99	99.96
10/20/1998	10/20/2008	7/20/2004	4.66	113.74	109.52	105.90	103.16	101.32	100.29	99.96	99.94
10/30/1998	10/30/2008	1/5/2004	4.99	115.64	111.20	106.94	102.87	98.99	95.28	91.74	88.35
11/25/1998	11/25/2008	1/5/2004	5.20	116.88	112.33	107.97	103.82	99.86	96.08	92.47	89.02
12/7/1998	12/8/2008	9/7/2004	4.99	115.77	111.30	107.41	104.32	102.11	100.72	100.07	100.00
12/14/1998	12/16/2013	9/14/2004	4.89	122.89	115.24	109.38	105.16	102.35	100.75	100.03	100.00
12/14/1998	12/16/2013	12/15/2008	5.39	127.39	119.09	112.24	106.51	101.55	97.20	93.23	89.55
12/15/1998	12/16/2013	9/15/2004	4.88	123.10	115.41	109.52	105.28	102.44	100.79	100.05	100.00
1/13/1999	1/13/2009	7/13/2004	4.95	115.76	111.24	107.33	104.23	102.01	100.67	100.11	99.97
1/13/1999	1/13/2009	7/13/2004	4.97	115.76	111.24	107.33	104.23	102.01	100.66	100.11	99.97
1/15/1999	1/15/2009	1/5/2004	5.16	116.64	111.94	107.45	103.20	99.16	95.30	91.62	88.11
1/19/1999	1/20/2009	1/5/2004	4.98	116.07	111.38	106.89	102.64	98.59	94.73	91.04	87.53
1/29/1999	1/29/2009	1/5/2004	4.98	116.27	111.58	107.08	102.80	98.72	94.83	91.13	87.59
2/18/1999	2/18/2009	8/18/2004	4.88	115.86	111.28	107.33	104.23	102.02	100.69	100.09	99.87
2/18/1999	2/18/2009	8/18/2004	5.08	116.69	112.07	108.02	104.79	102.42	100.93	100.19	99.91
2/18/1999	2/18/2009	8/18/2004	5.43	118.18	113.49	109.30	105.86	103.21	101.39	100.40	99.96
2/19/1999	2/19/2009	8/19/2004	4.85	115.63	111.07	107.13	104.07	101.91	100.63	100.06	99.87
2/22/1999	2/23/2009	8/23/2004	4.88	115.76	111.19	107.25	104.16	101.97	100.66	100.07	99.86
3/22/1999	3/23/2009	9/22/2004	5.02	116.44	111.79	107.75	104.56	102.24	100.79	100.09	99.80
4/13/1999	4/13/2009	7/13/2004	4.91	115.98	111.29	107.29	104.15	101.96	100.64	100.08	99.97
4/23/1999	4/27/2009	7/23/2004	5.19	117.73	112.95	108.75	105.33	102.80	101.15	100.24	99.94
4/23/1999	4/27/2009	7/23/2004	5.50	119.23	114.37	110.03	106.42	103.63	101.67	100.54	100.04
4/26/1999	4/27/2009	7/26/2004	5.19	117.73	112.95	108.75	105.33	102.80	101.15	100.24	99.94
4/26/1999	4/27/2009	7/26/2004	5.50	119.23	114.37	110.03	106.42	103.63	101.67	100.54	100.04
4/28/1999	4/30/2009	7/28/2004	5.25	117.76	112.98	108.77	105.35	102.81	101.14	100.23	99.94
5/6/1999	5/6/2009	8/6/2004	5.31	118.32	113.43	109.14	105.67	103.05	101.31	100.34	99.97
6/7/1999	6/8/2009	9/7/2004	5.70	120.60	115.53	111.00	107.23	104.26	102.12	100.77	100.11
6/7/1999	6/8/2009	9/7/2004	6.04	122.34	117.19	112.54	108.57	105.35	102.91	101.27	100.35
7/1/1999	7/1/2009	7/1/2004	6.11	121.82	116.52	111.51	106.80	102.34	100.26	100.00	100.00
7/23/1999	7/23/2009	7/23/2004	5.40	119.24	114.20	109.77	106.12	103.37	101.48	100.42	100.00
8/30/1999	8/30/2004	6/1/2004	5.79	100.96	100.96	100.87	100.70	100.53	100.37	100.20	100.03
9/8/1999	9/8/2009	9/8/2004	5.62	121.11	115.81	111.12	107.25	104.23	102.07	100.75	100.10
10/8/1999	10/8/2009	7/8/2004	5.58	121.40	116.01	111.26	107.33	104.27	102.10	100.75	100.15
11/1/1999	11/2/2009	8/2/2004	5.54	121.28	115.83	111.05	107.15	104.12	102.00	100.71	100.11
11/8/1999	11/8/2004	8/9/2004	6.01	102.11	102.11	101.77	101.41	101.06	100.70	100.35	100.08
11/8/1999	11/9/2009	8/9/2004	5.96	123.32	117.77	112.83	108.68	105.35	102.87	101.24	100.33
11/9/1999	11/9/2004	8/9/2004	5.77	102.09	102.09	101.76	101.39	101.03	100.67	100.32	100.06
11/9/1999	11/9/2009	8/9/2004	5.57	121.38	115.93	111.15	107.22	104.17	102.04	100.73	100.11
12/10/1999	12/10/2009	9/10/2004	5.71	121.61	116.10	111.27	107.30	104.22	102.06	100.69	100.07
12/17/1999	12/17/2009	9/17/2004	5.91	122.86	117.29	112.36	108.23	104.96	102.56	101.04	100.20
12/20/1999	12/21/2009	9/20/2004	5.81	122.50	116.95	112.05	107.95	104.75	102.41	100.91	100.15
12/22/1999	12/22/2009	9/22/2004	5.84	122.64	117.09	112.17	108.06	104.84	102.46	100.96	100.17
1/7/2000	1/7/2015	7/7/2004	5.95	135.42	125.71	117.84	111.71	107.10	103.80	101.64	100.44
1/12/2000	1/12/2010	1/12/2005	6.85	128.12	122.16	116.52	111.24	106.50	103.20	101.21	100.44

Start Date	Maturity	Next Call		Coupon	-300	-200	-100	Base	+100	+200	+300	+400
		Date										
1/13/2000	1/13/2010	7/13/2004		5.91	123.80	118.10	113.03	108.78	105.40	102.88	101.23	100.33
1/25/2000	1/25/2010	7/26/2004		5.97	124.05	118.35	113.28	108.99	105.56	102.99	101.30	100.36
1/27/2000	1/27/2010	7/27/2004		6.08	124.14	118.45	113.37	109.08	105.63	103.05	101.32	100.30
1/27/2000	1/27/2010	7/27/2004		6.21	125.34	119.58	114.41	109.98	106.37	103.63	101.70	100.55
2/3/2000	2/3/2005	8/3/2004		6.70	103.93	103.85	103.20	102.60	102.02	101.44	100.87	100.38
2/3/2000	2/5/2007	2/3/2004		6.11	113.89	111.13	108.46	106.00	103.82	102.07	100.88	100.20
2/7/2000	2/8/2010	5/7/2004		5.95	123.45	117.72	112.66	108.45	105.11	102.66	101.08	100.25
2/16/2000	2/8/2010	5/7/2004		5.95	123.45	117.72	112.66	108.45	105.11	102.66	101.08	100.25
2/16/2000	2/16/2010	8/16/2004		6.47	126.71	120.82	115.52	110.96	107.20	104.26	102.16	100.79
2/16/2000	2/16/2010	8/16/2004		6.69	127.88	121.94	116.57	111.90	108.00	104.90	102.62	101.12
3/6/2000	3/8/2010	9/7/2004		6.39	126.35	120.41	115.09	110.55	106.85	103.98	101.94	100.69
3/13/2000	3/15/2010	9/13/2004		6.09	125.00	119.12	113.90	109.49	105.94	103.29	101.47	100.44
3/14/2000	3/15/2010	8/16/2004		6.09	125.00	119.12	113.90	109.49	105.94	103.29	101.47	100.44
3/15/2000	3/15/2010	6/15/2004		5.95	124.19	118.35	113.19	108.88	105.45	102.91	101.22	100.32
3/21/2000	3/22/2010	9/21/2004		6.12	124.86	119.01	113.80	109.40	105.87	103.22	101.43	100.41
3/22/2000	3/22/2010	6/22/2004		5.96	124.12	118.30	113.15	108.84	105.41	102.88	101.19	100.28
3/28/2000	3/28/2007	6/28/2004		6.11	114.89	112.03	109.25	106.65	104.34	102.45	101.11	100.31
4/5/2000	4/5/2010	7/6/2004		5.95	124.12	118.22	113.02	108.72	105.30	102.79	101.17	100.31
4/11/2000	4/12/2010	7/12/2004		5.95	123.95	118.07	112.90	108.60	105.21	102.71	101.11	100.28
4/11/2000	4/12/2010	7/12/2004		6.05	124.75	118.82	113.58	109.19	105.69	103.08	101.33	100.32
4/11/2000	4/12/2010	7/12/2004		6.47	126.97	120.95	115.54	110.92	107.12	104.18	102.08	100.75
4/11/2000	4/12/2010	7/12/2004		6.56	127.82	121.74	116.27	111.57	107.68	104.62	102.41	100.95
4/11/2000	4/12/2010	4/11/2005		6.75	128.54	122.44	116.93	112.17	108.19	105.03	102.68	101.02
4/12/2000	4/12/2010	7/12/2004		5.99	124.83	118.89	113.63	109.23	105.72	103.10	101.37	100.39
4/13/2000	4/13/2010	7/13/2004		6.56	127.89	121.81	116.33	111.62	107.72	104.65	102.43	100.97
4/24/2000	4/24/2007	7/26/2004		6.16	115.42	112.48	109.61	106.94	104.56	102.62	101.22	100.35
4/24/2000	4/26/2010	7/26/2004		6.45	127.34	121.30	115.87	111.19	107.34	104.35	102.19	100.81
5/1/2000	5/1/2007	8/2/2004		6.15	115.36	112.32	109.40	106.73	104.39	102.49	101.13	100.35
5/2/2000	5/2/2007	2/3/2004		6.57	115.96	112.93	110.01	107.31	104.90	102.90	101.43	100.49
5/2/2000	5/2/2007	5/3/2004		6.10	115.22	112.18	109.27	106.60	104.27	102.40	101.08	100.31
5/3/2000	5/3/2010	8/3/2004		6.24	125.63	119.60	114.25	109.76	106.15	103.43	101.54	100.47
5/3/2000	5/3/2010	8/3/2004		6.36	126.46	120.38	114.97	110.39	106.68	103.84	101.85	100.64
5/15/2000	5/17/2010	8/16/2004		6.99	130.30	124.07	118.41	113.46	109.29	105.94	103.37	101.59
5/23/2000	5/23/2007	2/3/2004		6.60	116.47	113.44	110.49	107.72	105.24	103.17	101.60	100.59
5/26/2000	6/1/2010	8/26/2004		6.49	127.41	121.22	115.71	111.03	107.19	104.21	102.11	100.76
5/30/2000	6/1/2010	8/30/2004		6.49	127.41	121.22	115.71	111.03	107.19	104.21	102.11	100.76
6/1/2000	6/1/2005	9/1/2004		6.89	106.21	105.74	104.75	103.83	102.92	102.04	101.22	100.55
6/1/2000	6/1/2005	9/1/2004		7.14	106.45	105.98	104.99	104.06	103.16	102.28	101.43	100.72
6/2/2000	6/5/2007	9/2/2004		6.42	116.35	113.21	110.20	107.43	104.97	102.94	101.43	100.49
6/5/2000	6/5/2007	9/7/2004		6.42	116.35	113.21	110.20	107.43	104.97	102.94	101.43	100.49
6/6/2000	6/6/2005	9/7/2004		6.60	106.05	105.58	104.58	103.64	102.73	101.84	101.02	100.41
6/7/2000	6/5/2007	8/9/2004		6.42	116.35	113.21	110.20	107.43	104.97	102.94	101.43	100.49
6/16/2000	6/16/2005	2/3/2004		6.33	105.88	105.40	104.40	103.44	102.50	101.59	100.80	100.23
6/21/2000	6/21/2005	6/21/2004		6.23	105.95	105.48	104.47	103.49	102.53	101.61	100.81	100.25
6/21/2000	6/21/2007	9/13/2004		6.20	115.92	112.80	109.79	107.00	104.56	102.60	101.18	100.34
6/21/2000	6/21/2007	9/21/2004		6.20	115.92	112.80	109.79	107.00	104.56	102.60	101.18	100.34
6/23/2000	6/25/2007	9/23/2004		6.25	116.25	113.12	110.09	107.28	104.80	102.79	101.32	100.42
8/8/2000	8/8/2007	8/9/2004		6.03	115.69	112.40	109.27	106.44	104.02	102.15	100.89	100.19
8/8/2000	8/9/2010	8/9/2004		5.99	124.82	118.65	113.27	108.84	105.36	102.79	101.14	100.28
8/18/2000	8/18/2010	8/18/2004		6.09	125.76	119.55	114.09	109.53	105.89	103.22	101.43	100.41
8/25/2000	8/27/2007	8/25/2004		5.95	116.17	112.87	109.70	106.80	104.31	102.36	101.02	100.27
9/18/2000	9/18/2007	9/20/2004		5.98	116.38	112.99	109.75	106.81	104.31	102.35	101.00	100.24
10/5/2000	10/5/2010	7/6/2004		5.71	123.91	117.68	112.31	107.97	104.64	102.28	100.83	100.18
10/10/2000	10/12/2010	7/12/2004		5.84	124.61	118.34	112.92	108.48	105.04	102.57	100.98	100.23
10/12/2000	10/12/2005	7/12/2004		6.05	107.58	106.59	105.25	103.97	102.73	101.60	100.70	100.19
10/13/2000	10/13/2010	7/13/2004		5.75	123.84	117.63	112.28	107.94	104.60	102.24	100.78	100.15
10/23/2000	10/24/2005	7/23/2004		5.99	107.68	106.69	105.34	104.03	102.75	101.60	100.69	100.17
10/23/2000	10/25/2010	7/23/2004		5.64	123.56	117.37	112.05	107.73	104.44	102.16	100.72	100.12
10/24/2000	10/24/2005	7/26/2004		5.99	107.66	106.67	105.32	104.01	102.73	101.58	100.68	100.17
10/27/2000	10/27/2010	7/27/2004		6.04	126.20	119.93	114.47	109.91	106.29	103.57	101.71	100.60
10/30/2000	10/30/2007	7/30/2004		5.85	116.16	112.70	109.40	106.43	103.93	102.04	100.79	100.17
11/2/2000	11/2/2005	8/2/2004		6.04	107.90	106.79	105.38	104.04	102.75	101.59	100.69	100.18
11/8/2000	11/8/2005	8/9/2004		5.97	107.88	106.77	105.35	104.00	102.69	101.52	100.64	100.15
11/8/2000	11/8/2007	8/9/2004		5.94	116.51	112.96	109.59	106.59	104.06	102.14	100.85	100.20
12/5/2000	12/6/2010	9/7/2004		5.41	122.06	115.87	110.64	106.56	103.52	101.51	100.38	99.92
12/5/2000	12/6/2010	9/7/2004		5.43	122.41	116.18	110.92	106.79	103.70	101.63	100.45	99.95
12/5/2000	12/6/2010	9/7/2004		5.49	122.63	116.38	111.10	106.93	103.81	101.71	100.50	99.97

Start Date	Maturity	Next Call		Coupon	-300	-200	-100	Base	+100	+200	+300	+400
		Date	Date									
12/11/2000	12/13/2010	9/13/2004		5.17	120.72	114.64	109.60	105.70	102.91	101.13	100.23	99.87
12/12/2000	12/13/2010	9/13/2004		5.11	120.00	114.00	109.05	105.26	102.59	100.95	100.15	99.83
12/15/2000	12/15/2010	9/15/2004		5.12	120.36	114.33	109.32	105.48	102.75	101.05	100.20	99.85
12/20/2000	12/20/2010	9/20/2004		4.78	118.61	112.74	108.00	104.43	102.06	100.64	100.03	99.76
12/20/2000	12/20/2010	9/20/2004		4.95	119.00	113.09	108.28	104.67	102.16	100.68	100.02	99.77
12/21/2000	12/21/2010	9/21/2004		4.86	119.00	113.10	108.27	104.67	102.19	100.72	100.07	99.77
12/22/2000	12/22/2010	9/22/2004		4.95	119.40	113.45	108.59	104.91	102.33	100.79	100.07	99.78
12/26/2000	12/27/2010	9/27/2004		4.80	118.62	112.77	108.03	104.45	102.08	100.63	100.03	99.74
12/29/2000	12/29/2005	9/29/2004		5.33	107.68	106.44	104.92	103.44	102.05	100.93	100.26	100.00
1/8/2001	1/9/2006	7/8/2004		4.92	107.21	105.84	104.26	102.77	101.47	100.54	100.09	99.98
1/11/2001	1/11/2011	7/12/2004		5.37	122.37	116.23	111.08	107.02	103.98	101.91	100.68	100.13
1/12/2001	1/12/2011	7/12/2004		5.30	121.95	115.85	110.75	106.75	103.78	101.78	100.61	100.10
1/16/2001	1/18/2011	7/16/2004		4.78	119.13	113.16	108.32	104.67	102.21	100.74	100.10	99.96
1/19/2001	1/19/2011	1/19/2006		5.83	125.35	118.98	113.52	109.04	105.51	102.77	100.62	98.82
1/22/2001	1/24/2011	7/22/2004		4.50	117.41	111.62	107.05	103.74	101.58	100.43	100.01	99.93
1/26/2001	1/26/2011	7/26/2004		4.72	118.26	112.39	107.69	104.21	101.87	100.54	100.04	99.93
2/5/2001	2/7/2011	8/5/2004		4.58	118.06	112.15	107.45	104.02	101.75	100.51	100.01	99.88
2/5/2001	2/7/2011	8/5/2004		4.82	119.45	113.39	108.48	104.80	102.29	100.76	100.12	99.90
2/7/2001	2/7/2011	8/9/2004		4.82	119.08	113.06	108.21	104.60	102.14	100.68	100.08	99.89
2/12/2001	2/14/2011	8/12/2004		4.40	116.64	110.91	106.44	103.30	101.32	100.29	99.94	99.83
2/12/2001	2/14/2011	8/12/2004		4.57	117.89	112.01	107.34	103.94	101.70	100.48	99.99	99.86
2/22/2001	2/22/2006	8/23/2004		4.78	107.56	106.07	104.40	102.82	101.45	100.51	100.05	99.86
2/26/2001	2/28/2011	8/26/2004		4.50	117.48	111.68	107.08	103.75	101.58	100.43	99.97	99.80
2/26/2001	2/28/2011	8/26/2004		4.79	119.25	113.24	108.38	104.73	102.22	100.73	100.07	99.84
2/26/2001	2/28/2011	8/26/2004		5.06	120.92	114.76	109.67	105.71	102.91	101.13	100.23	99.90
2/26/2001	2/28/2011	2/27/2006		5.45	123.60	117.21	111.78	107.44	104.08	101.54	99.50	97.77
2/27/2001	2/27/2006	8/27/2004		4.64	107.40	105.91	104.24	102.65	101.31	100.44	100.02	99.84
2/27/2001	2/27/2011	8/27/2004		4.76	118.98	113.01	108.18	104.57	102.11	100.66	100.05	99.83
2/27/2001	2/28/2011	8/27/2004		5.02	120.67	114.53	109.47	105.56	102.80	101.08	100.22	99.89
3/1/2001	3/1/2006	9/1/2004		4.34	106.91	105.28	103.57	102.04	100.85	100.20	99.93	99.76
3/1/2001	3/1/2011	3/1/2006		5.27	122.22	115.86	110.57	106.42	103.29	100.87	98.93	97.24
3/5/2001	3/7/2011	9/7/2004		3.99	114.64	109.15	105.05	102.33	100.76	100.10	99.86	99.67
3/12/2001	3/13/2006	9/13/2004		4.42	107.21	105.58	103.85	102.27	101.02	100.27	99.94	99.73
3/12/2001	3/14/2011	9/13/2004		4.81	119.40	113.32	108.40	104.74	102.23	100.74	100.08	99.79
3/14/2001	3/14/2011	9/14/2004		4.86	119.64	113.54	108.58	104.88	102.31	100.79	100.11	99.80
3/19/2001	3/20/2006	9/20/2004		4.38	107.02	105.40	103.67	102.10	100.87	100.21	100.00	100.00
3/19/2001	3/21/2011	9/20/2004		4.07	114.44	109.00	104.94	102.25	100.72	100.05	99.81	99.60
3/20/2001	3/21/2011	9/20/2004		3.93	113.79	108.47	104.55	102.01	100.60	100.04	99.80	99.58
3/20/2001	3/21/2011	9/20/2004		4.68	118.77	112.76	107.96	104.39	102.00	100.63	100.02	99.76
3/26/2001	3/27/2006	9/27/2004		4.54	107.42	105.79	104.05	102.43	101.13	100.32	99.95	100.00
3/26/2001	3/28/2011	9/27/2004		3.99	114.31	108.92	104.89	102.22	100.70	100.07	99.80	99.56
4/10/2001	4/11/2011	7/12/2004		4.65	118.25	112.26	107.51	104.04	101.77	100.50	100.03	99.97
4/10/2001	4/11/2011	4/10/2006		5.15	121.19	114.36	108.73	104.72	102.07	100.07	98.29	96.65
4/17/2001	4/17/2006	7/19/2004		4.33	107.32	105.56	103.75	102.13	100.90	100.19	99.96	99.94
4/23/2001	4/25/2011	4/24/2006		5.35	122.91	116.01	110.16	105.83	102.86	100.58	98.76	97.05
5/7/2001	5/8/2006	8/9/2004		3.99	106.98	105.09	103.23	101.66	100.60	100.08	99.93	99.82
5/8/2001	5/9/2011	8/9/2004		4.43	117.14	111.25	106.66	103.44	101.38	100.33	99.96	99.85
6/1/2001	6/1/2011	9/1/2004		4.99	121.10	114.71	109.50	105.56	102.78	101.06	100.21	99.88
7/13/2001	7/13/2006	7/13/2004		5.24	110.09	107.95	105.87	103.96	102.32	101.10	100.35	100.04
8/13/2001	8/12/2011	8/13/2004		4.55	117.80	111.73	107.02	103.64	101.48	100.36	99.97	99.85
8/14/2001	8/14/2006	8/16/2004		4.83	109.54	107.31	105.18	103.27	101.73	100.70	100.15	99.92
8/20/2001	8/22/2011	8/21/2006		5.09	121.81	114.79	109.16	105.07	102.10	99.71	97.60	95.65
9/4/2001	9/6/2011	9/5/2006		4.88	120.71	113.70	108.24	104.34	101.51	99.14	97.08	95.11
9/10/2001	9/12/2011	9/11/2006		5.02	121.01	114.01	108.51	104.56	101.68	99.28	97.16	95.20
11/5/2001	11/7/2011	5/5/2006		3.85	113.26	107.24	103.38	101.14	99.21	97.48	95.80	94.15
12/4/2001	12/5/2011	12/4/2006		4.59	118.63	111.79	106.75	103.15	100.36	97.92	95.68	93.56
12/5/2001	12/5/2011	12/5/2006		4.60	118.61	111.77	106.74	103.14	100.35	97.91	95.67	93.56
12/13/2001	12/13/2011	12/13/2006		4.92	121.23	114.59	109.23	105.07	101.76	99.03	96.59	94.34
1/14/2002	1/17/2012	1/14/2005		3.95	114.63	108.89	104.74	102.09	100.58	99.84	99.28	98.75
1/31/2002	1/31/2012	1/31/2007		4.89	121.27	114.15	108.55	104.44	101.33	98.67	96.24	93.95
2/11/2002	2/12/2007	8/11/2004		4.09	109.11	106.42	103.99	102.10	100.85	100.20	99.95	99.83
2/15/2002	2/15/2007	2/15/2005		4.11	109.18	106.48	104.01	102.05	100.75	99.96	99.33	98.74
3/20/2002	3/20/2007	9/20/2004		4.47	110.37	107.58	105.01	102.89	101.36	100.45	100.01	99.76
4/8/2002	4/9/2007	7/8/2004		4.37	110.16	107.30	104.70	102.63	101.18	100.35	100.03	99.97
4/10/2002	4/10/2012	4/11/2005		4.39	117.29	109.71	104.20	101.71	100.68	99.90	99.17	98.44
4/25/2002	4/25/2007	7/26/2004		4.35	110.30	107.44	104.83	102.72	101.24	100.38	100.03	99.93
4/26/2002	4/26/2012	4/26/2007		4.92	121.56	114.33	108.61	104.37	101.08	98.23	95.62	93.16

Start Date	Maturity	Next Call		Coupon	-300	-200	-100	Base	+100	+200	+300	+400
		Date	Date									
4/30/2002	5/2/2005	7/30/2004		3.86	103.28	102.88	101.98	101.16	100.48	100.08	100.00	99.99
5/2/2002	5/2/2007	8/2/2004		4.29	110.02	107.09	104.48	102.43	101.04	100.28	99.99	99.88
5/14/2002	5/14/2007	8/16/2004		4.22	109.96	107.04	104.43	102.39	101.02	100.28	99.97	99.84
5/14/2002	5/14/2007	5/16/2005		4.24	109.93	106.96	104.13	101.98	100.66	99.76	98.93	98.12
6/3/2002	6/4/2012	9/3/2004		4.49	118.69	112.36	107.50	104.07	101.83	100.60	100.04	99.80
6/4/2002	6/4/2012	9/7/2004		4.49	118.69	112.36	107.50	104.07	101.83	100.60	100.04	99.80
6/19/2002	6/19/2007	9/20/2004		3.99	109.52	106.54	103.96	102.02	100.79	100.16	99.87	99.65
6/24/2002	6/25/2012	6/25/2007		4.39	118.19	111.35	106.28	102.44	99.23	96.42	93.76	91.24
6/28/2002	6/28/2007	9/28/2004		3.79	109.01	106.07	103.57	101.74	100.63	100.09	99.81	99.57
7/8/2002	7/9/2007	7/8/2004		3.83	109.08	106.06	103.51	101.69	100.60	100.10	99.99	99.96
7/12/2002	7/12/2007	7/12/2004		3.77	108.92	105.92	103.40	101.61	100.56	100.09	99.98	99.95
7/18/2002	7/19/2004	7/19/2004		1.70	100.08	100.08	100.06	100.01	99.96	99.91	99.85	99.80
7/24/2002	7/24/2007	7/26/2004		3.59	108.50	105.53	103.09	101.41	100.46	100.05	99.95	99.88
7/25/2002	7/25/2007	7/26/2004		3.58	108.48	105.51	103.08	101.40	100.45	100.05	99.95	99.88
7/26/2002	7/26/2012	7/26/2007		3.89	114.90	108.63	104.17	100.66	97.63	94.83	92.16	89.61
8/7/2002	8/7/2007	8/9/2004		3.29	107.53	104.59	102.32	100.92	100.22	99.97	99.87	99.76
8/8/2002	8/9/2004	8/9/2004		1.62	100.16	100.16	100.09	99.98	99.87	99.76	99.65	99.54
8/12/2002	8/13/2007	8/12/2004		3.29	107.59	104.64	102.37	100.95	100.23	99.97	99.85	99.73
8/26/2002	8/26/2004	5/26/2004		1.49	100.21	100.21	100.13	99.98	99.82	99.66	99.51	99.35
8/28/2002	8/28/2007	8/30/2004		3.29	107.72	104.78	102.49	101.03	100.27	99.97	99.81	99.64
9/23/2002	9/24/2012	9/23/2005		2.69	105.09	102.17	100.94	99.75	98.57	97.41	96.27	95.15
9/24/2002	9/24/2012	9/26/2005		2.69	105.33	102.26	100.99	99.79	98.61	97.45	96.31	95.19
11/4/2002	11/5/2012	11/5/2007		3.35	110.79	105.40	101.45	98.10	95.01	92.10	89.30	86.60
11/12/2002	11/12/2004	8/12/2004		1.24	100.41	100.41	100.08	99.95	99.83	99.71	99.59	99.47
11/15/2002	11/15/2004	8/16/2004		1.21	100.44	100.44	100.10	99.95	99.82	99.70	99.57	99.45
11/21/2002	11/21/2012	11/21/2007		3.44	111.38	105.89	101.78	98.38	95.28	92.31	89.47	86.75
12/2/2002	12/3/2012	12/2/2005		2.90	108.63	104.18	101.54	99.85	98.45	97.11	95.80	94.51
12/5/2002	12/5/2012	9/7/2004		3.79	114.33	108.63	104.61	102.08	100.69	100.09	99.85	99.67
1/17/2003	1/17/2007	7/19/2004		1.17	101.63	100.59	100.08	99.98	99.94	99.89	99.84	99.80
1/27/2003	1/27/2006	7/27/2004		1.15	101.49	100.56	100.08	99.97	99.90	99.82	99.75	99.67
1/27/2003	1/28/2008	7/27/2004		1.25	101.72	100.59	100.09	99.97	99.90	99.82	99.74	99.66
1/30/2003	1/30/2006	7/30/2004		1.14	101.55	100.60	100.09	99.97	99.89	99.80	99.72	99.64
2/14/2003	2/14/2008	8/16/2004		1.21	101.62	100.53	100.04	99.93	99.81	99.68	99.56	99.44
2/25/2003	2/25/2008	8/25/2004		2.85	106.74	103.72	101.68	100.57	100.08	99.90	99.75	99.59
3/4/2003	3/4/2008	9/7/2004		2.81	106.48	103.46	101.47	100.46	100.04	99.85	99.67	99.49
3/6/2003	3/6/2013	3/6/2008		2.99	109.00	103.89	99.80	96.23	92.93	89.79	86.79	83.91
3/11/2003	12/12/2005	9/13/2004		5.59	108.23	106.98	105.47	104.02	102.63	101.43	100.55	100.07
3/11/2003	12/13/2005	9/13/2004		5.42	107.99	106.75	105.24	103.79	102.41	101.24	100.44	100.01
3/11/2003	1/24/2011	7/22/2004		4.69	120.04	113.95	108.97	105.19	102.55	100.93	100.18	99.95
3/11/2003	2/7/2011	8/5/2004		4.58	119.10	112.40	106.18	100.43	95.06	90.04	85.34	80.93
10/20/2003	10/20/2006	10/20/2004		1.59	102.57	100.96	100.21	99.90	99.59	99.28	98.98	98.68
10/20/2003	10/20/2008	10/20/2004		1.56	102.58	100.92	100.20	99.89	99.58	99.28	98.97	98.67
10/20/2003	10/20/2008	10/20/2005		2.28	104.85	102.15	100.52	99.22	97.97	96.74	95.54	94.36
10/27/2003	10/27/2006	10/27/2005		2.22	104.10	102.01	100.69	100.11	99.98	99.90	99.83	99.75
12/9/2003	12/9/2008	12/11/2006		2.83	106.84	103.36	100.62	98.24	95.97	93.77	91.64	89.57
1/20/2004	1/22/2008	1/20/2005		2.66	106.01	103.17	101.35	100.40	99.79	99.24	98.69	98.15
1/21/2004	1/22/2007	1/21/2005		1.37	102.14	100.75	100.09	99.53	98.97	98.42	97.88	97.34
1/27/2004	1/27/2009	1/27/2006		2.89	107.40	104.02	101.69	99.96	98.41	96.93	95.48	94.06
2/3/2004	2/5/2007	2/3/2005		2.56	105.03	102.67	101.08	100.25	99.65	99.07	98.50	97.93
2/5/2004	12/22/2005	9/22/2004		5.39	107.89	106.65	105.13	103.67	102.28	101.12	100.36	100.00
2/5/2004	2/14/2006	8/16/2004		4.77	107.44	105.94	104.28	102.72	101.38	100.47	100.04	99.88
2/5/2004	2/20/2008	8/20/2004		5.48	116.25	112.45	108.91	105.84	103.37	101.60	100.53	100.03
2/5/2004	12/18/2008	12/19/2005		5.15	117.20	112.55	108.27	104.81	102.36	100.58	99.05	97.68
2/5/2004	4/26/2010	7/26/2004		6.20	125.82	119.90	114.66	110.22	106.61	103.87	101.93	100.73
2/5/2004	12/14/2010	12/14/2005		5.82	125.58	119.12	113.54	108.97	105.38	102.64	100.57	98.86
2/9/2004	2/9/2007	2/9/2005		2.59	105.13	102.76	101.14	100.28	99.67	99.08	98.50	97.92
2/9/2004	2/9/2009	2/9/2005		3.11	108.21	104.60	102.14	100.77	100.00	99.40	98.81	98.24
2/17/2004	2/20/2007	2/17/2005		2.41	104.74	102.46	100.98	100.19	99.56	98.94	98.33	97.73
2/17/2004	2/17/2009	2/17/2005		2.91	107.44	104.02	101.79	100.59	99.88	99.27	98.66	98.06
2/26/2004	2/26/2007	2/28/2005		2.41	104.78	102.50	101.02	100.21	99.56	98.93	98.30	97.68
3/4/2004	3/4/2009	3/4/2005		2.97	107.61	104.11	101.81	100.56	99.80	99.13	98.49	97.85
3/12/2004	3/12/2007	3/14/2005		2.22	104.22	102.04	100.73	99.97	99.28	98.60	97.94	97.28
3/12/2004	3/12/2009	3/14/2005		2.69	106.53	103.33	101.36	100.33	99.61	98.93	98.26	97.61
3/17/2004	3/19/2007	3/17/2005		2.18	104.16	102.01	100.73	99.95	99.25	98.55	97.87	97.19
3/29/2004	3/29/2006	9/29/2004		1.14	101.63	100.60	100.10	100.00	100.00	100.00	100.00	100.00
4/1/2004	4/1/2009	4/1/2005		2.77	106.80	103.49	101.43	100.33	99.55	98.82	98.11	97.41
4/30/2004	4/30/2009	5/1/2006		2.59	106.17	102.96	100.77	98.94	97.20	95.52	93.87	92.25

Start Date	Maturity	Next Call		Coupon	-300	-200	-100	Base	+100	+200	+300	+400
		Date	Date									
5/24/2004	5/26/2009	8/24/2004		3.58	110.58	106.50	103.48	101.53	100.48	100.04	99.86	99.70
5/28/2004	5/28/2009	5/30/2006		3.70	111.15	106.98	103.76	101.30	99.26	97.41	95.65	93.95
6/11/2004	6/11/2009	6/13/2005		3.75	111.29	107.05	103.85	101.73	100.35	99.34	98.43	97.56
6/18/2004	6/20/2011	6/19/2006		4.12	115.29	109.84	105.68	102.59	100.17	98.12	96.24	94.46
6/18/2004	6/18/2014	6/18/2007		3.62	113.78	107.64	103.17	99.71	96.74	94.03	91.46	88.99
7/2/2004	7/2/2014	7/3/2006		3.99	116.83	110.30	105.58	102.18	99.58	97.40	95.41	93.54