

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
2/27/1997	2/27/2012	2/27/2007	6.58	120.3124	115.2114	110.3858	105.9442	102.2622	100.2249	99.8770	99.8026
2/11/1998	2/11/2008	2/12/2007	5.59	103.1840	102.1681	101.1718	100.2565	99.9803	99.9499	99.9194	99.8890
3/13/1998	3/13/2008	3/13/2007	5.53	103.3844	102.2799	101.1967	100.2321	99.8693	99.7489	99.6289	99.5094
3/18/1998	3/18/2008	3/19/2007	5.68	103.5983	102.4789	101.3809	100.3626	99.8844	99.7447	99.6110	99.4778
3/24/1998	3/24/2008	3/26/2007	5.68	103.6546	102.5185	101.4041	100.3699	99.8755	99.7194	99.5694	99.4199
3/26/1998	3/26/2008	3/26/2007	5.49	103.4550	102.3147	101.1968	100.2118	99.8387	99.6828	99.5273	99.3725
4/8/1998	4/8/2013	4/9/2007	5.49	117.8938	111.8780	106.4298	102.1026	100.0028	99.6421	99.4561	99.2710
5/6/1998	5/6/2008	2/6/2007	5.79	104.1873	102.9354	101.7070	100.5421	99.9925	99.9759	99.9593	99.9427
5/8/1998	5/8/2008	2/8/2007	5.52	103.8651	102.6099	101.3788	100.2737	99.9841	99.9619	99.9398	99.9176
6/1/1998	6/4/2008	3/1/2007	5.52	104.1075	102.7823	101.4825	100.3109	99.9920	99.9809	99.9699	99.9588
6/16/1998	6/16/2008	3/16/2007	5.47	104.1456	102.7876	101.4560	100.2735	99.8563	99.7277	99.5995	99.4718
6/16/1998	6/16/2008	3/16/2007	5.70	104.4606	103.1003	101.7659	100.5140	99.8954	99.7556	99.6274	99.4996
6/24/1998	6/24/2008	3/26/2007	5.45	104.1878	102.8078	101.4549	100.2607	99.8370	99.6865	99.5365	99.3871
7/31/1998	7/30/2008	4/30/2007	5.39	104.4141	102.9404	101.4966	100.2575	99.8370	99.6865	99.5365	99.3871
7/31/1998	7/30/2008	4/30/2007	5.61	104.7414	103.2651	101.8179	100.4876	99.8954	99.7556	99.6274	99.4996
8/19/1998	8/19/2013	2/20/2007	5.49	118.8110	112.4526	106.7339	102.2209	99.8370	99.6865	99.5365	99.3871
8/25/1998	8/19/2013	4/25/2007	5.49	118.8110	112.4526	106.7339	102.2209	99.8370	99.6865	99.5365	99.3871
8/27/1998	8/19/2013	4/27/2007	5.49	118.8110	112.4526	106.7339	102.2209	99.8370	99.6865	99.5365	99.3871
9/30/1998	9/30/2013	3/30/2007	5.22	117.4454	111.0563	105.4264	101.3011	99.8585	99.6750	99.5141	99.3539
10/30/1998	10/30/2008	10/30/2003	4.99	104.5103	102.7955	101.1180	99.4769	97.8705	96.2983	94.7591	93.2520
11/25/1998	11/25/2008	11/25/2003	5.20	105.0766	103.2863	101.5362	99.8252	98.1516	96.5148	94.9134	93.3467
12/14/1998	12/16/2013	3/14/2007	4.89	115.7618	109.2900	103.8219	100.4246	99.7859	99.6574	99.5293	99.4017
12/14/1998	12/16/2013	12/15/2008	5.39	118.9689	112.3376	106.4486	101.8627	98.8473	96.8124	95.1038	93.4834
12/15/1998	12/16/2013	3/15/2007	4.88	115.6977	109.2296	103.7722	100.4070	99.7847	99.6562	99.5281	99.4004
1/15/1999	1/15/2009	1/15/2004	5.16	105.4035	103.4759	101.5940	99.7568	97.9623	96.2097	94.4974	92.8244
1/19/1999	1/20/2009	1/21/2003	4.98	105.0915	103.1536	101.2620	99.4154	97.6120	95.8508	94.1304	92.4497
1/29/1999	1/29/2009	1/29/2003	4.98	105.1640	103.2042	101.2915	99.4246	97.6016	95.8217	94.0832	92.3851
2/18/1999	2/18/2009	2/20/2007	5.08	105.5177	103.5077	101.5569	100.1369	99.9426	99.8928	99.8431	99.7935
2/18/1999	2/18/2009	2/20/2007	5.43	106.2271	104.2098	102.2438	100.4977	99.9600	99.9102	99.8605	99.8108
4/23/1999	4/27/2009	4/23/2007	5.19	106.2492	104.0494	101.9173	100.2237	99.9426	99.8928	99.8431	99.7935
4/23/1999	4/27/2009	4/23/2007	5.50	106.9332	104.7256	102.5791	100.6526	99.9600	99.9102	99.8605	99.8108
4/26/1999	4/27/2009	4/26/2007	5.19	106.2492	104.0494	101.9173	100.2237	99.9426	99.8928	99.8431	99.7935
4/26/1999	4/27/2009	4/26/2007	5.50	106.9332	104.7256	102.5791	100.6526	99.9600	99.9102	99.8605	99.8108
5/6/1999	5/6/2009	2/6/2007	5.31	106.5742	104.3466	102.1885	100.3796	99.9846	99.9680	99.9513	99.9347
6/7/1999	6/8/2009	3/7/2007	5.70	107.7452	105.4205	103.1618	101.0748	99.9567	99.7891	99.6828	99.5769
6/7/1999	6/8/2009	3/7/2007	6.04	108.5328	106.1988	103.9292	101.7645	100.2057	99.8229	99.7165	99.6106
7/1/1999	7/1/2009	4/2/2007	6.11	108.9171	106.5167	104.1832	101.9148	100.1789	99.7779	99.6109	99.4445
7/23/1999	7/23/2009	4/23/2007	5.40	107.4135	104.9727	102.6102	100.5748	99.9273	99.7812	99.6749	99.5690
9/8/1999	9/8/2009	3/8/2007	5.62	108.3632	105.7923	103.3030	101.0498	99.9273	99.7812	99.6749	99.5690
10/8/1999	10/8/2009	4/9/2007	5.58	108.5135	105.8607	103.2961	100.9996	99.8842	99.6587	99.4727	99.2875
11/1/1999	11/2/2009	5/1/2007	5.54	108.6254	105.9095	103.2874	100.9636	99.9961	99.9906	99.9850	99.9795
11/8/1999	11/9/2009	2/8/2007	5.96	109.8278	107.0766	104.4137	101.9137	100.2387	99.9681	99.9432	99.9183
11/9/1999	11/9/2009	2/9/2007	5.57	108.7676	106.0311	103.3884	101.0313	99.9834	99.9584	99.9335	99.9086
12/10/1999	12/10/2009	3/12/2007	5.71	109.4190	106.5910	103.8599	101.3705	99.9989	99.7818	99.6700	99.5586
12/17/1999	12/17/2009	3/19/2007	5.91	110.0460	107.1904	104.4301	101.8572	100.1506	99.7775	99.6465	99.5160
12/20/1999	12/21/2009	3/20/2007	5.81	109.8017	106.9390	104.1733	101.6205	100.0523	99.7496	99.6077	99.4664
12/22/1999	12/22/2009	3/22/2007	5.84	109.8959	107.0292	104.2593	101.6948	100.0761	99.7499	99.6053	99.4612
1/7/2000	1/7/2015	4/9/2007	5.95	125.4902	117.7134	110.7382	104.9652	101.0917	99.7762	99.5470	99.3644
1/12/2000	1/12/2010	1/12/2005	6.85	113.0013	110.0356	107.1667	104.3909	101.7042	99.1036	96.5856	94.1470
1/13/2000	1/13/2010	4/13/2007	5.91	110.2995	107.3708	104.5420	101.9092	100.1538	99.7025	99.5018	99.3030
1/25/2000	1/25/2010	4/25/2007	5.97	110.5897	107.6247	104.7610	102.0813	100.2160	99.7025	99.5018	99.3030
1/27/2000	1/27/2010	4/27/2007	6.08	110.9308	107.9554	105.0809	102.3724	100.3514	99.7025	99.5018	99.3030
1/27/2000	1/27/2010	4/27/2007	6.21	111.3108	108.3298	105.4489	102.7155	100.5527	99.7025	99.5018	99.3030
2/7/2000	2/8/2010	2/7/2007	5.95	110.6684	107.6746	104.7843	102.0862	100.2725	99.9714	99.9493	99.9271
2/16/2000	2/8/2010	5/1/2007	5.95	110.6684	107.6746	104.7843	102.0862	100.2725	99.9714	99.9493	99.9271
2/16/2000	2/16/2010	2/16/2007	6.47	112.2928	109.2531	106.3159	103.5064	101.0930	99.9913	99.9218	99.8776
2/16/2000	2/16/2010	2/16/2007	6.69	112.9473	109.8977	106.9505	104.1198	101.5838	100.1393	99.9315	99.8873
3/6/2000	3/8/2010	3/6/2007	6.39	112.2365	109.1394	106.1493	103.3054	100.9292	99.8936	99.7512	99.6452
3/13/2000	3/15/2010	3/13/2007	6.09	111.3987	108.2958	105.3028	102.4960	100.3996	99.8070	99.6804	99.5554
3/14/2000	3/15/2010	2/14/2007	6.09	111.3987	108.2958	105.3028	102.4960	100.3996	99.8070	99.6804	99.5554

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
3/15/2000	3/15/2010	3/15/2007	5.95	110.9724	107.8762	104.8914	102.1204	100.2340	99.7894	99.6639	99.5388
3/21/2000	3/22/2010	3/21/2007	6.12	111.5607	108.4367	105.4234	102.5926	100.4407	99.7915	99.6438	99.4996
3/22/2000	3/22/2010	3/22/2007	5.96	111.0707	107.9544	104.9504	102.1588	100.2399	99.7664	99.6218	99.4777
3/28/2000	3/28/2007	3/28/2007	6.11	100.5817	100.4181	100.2550	100.0925	99.9305	99.7690	99.6079	99.4475
4/5/2000	4/5/2010	4/5/2007	5.95	111.1641	108.0140	104.9793	102.1663	100.2484	99.7396	99.5595	99.3823
4/11/2000	4/12/2010	4/11/2007	5.95	111.2316	108.0618	105.0086	102.1781	100.2426	99.7150	99.5159	99.3198
4/11/2000	4/12/2010	4/11/2007	6.05	111.5433	108.3685	105.3091	102.4520	100.3689	99.7362	99.5354	99.3392
4/11/2000	4/12/2010	4/11/2007	6.47	112.8523	109.6567	106.5740	103.6379	101.1375	99.9042	99.6172	99.4209
4/11/2000	4/12/2010	4/11/2007	6.56	113.1328	109.9328	106.8454	103.8980	101.3428	99.9714	99.6347	99.4384
4/11/2000	4/12/2010	4/11/2007	6.75	113.7250	110.5156	107.4186	104.4511	101.7924	100.1328	99.6744	99.4754
4/12/2000	4/12/2010	4/12/2007	5.99	111.3563	108.1844	105.1288	102.2872	100.2927	99.7235	99.5237	99.3276
4/13/2000	4/13/2010	4/13/2007	6.56	113.1440	109.9411	106.8511	103.9012	101.3434	99.9696	99.6302	99.4312
4/24/2000	4/24/2007	4/24/2007	6.16	100.8842	100.6488	100.4147	100.1818	99.9992	99.9937	99.9881	99.9826
4/24/2000	4/26/2010	4/24/2007	6.45	112.9430	109.7086	106.5894	103.6209	101.0988	99.9696	99.6302	99.4312
5/2/2000	5/2/2007	2/2/2007	6.10	100.9355	100.6764	100.4191	100.1636	99.9992	99.9937	99.9881	99.9826
5/3/2000	5/3/2010	5/3/2007	6.24	112.3304	109.0874	105.9636	103.0260	100.7054	99.9917	99.9833	99.9750
5/3/2000	5/3/2010	5/3/2007	6.36	112.7109	109.4617	106.3308	103.3712	100.9315	99.9926	99.9843	99.9760
5/15/2000	5/17/2010	2/15/2007	6.99	114.8806	111.5586	108.3557	105.2843	102.4731	100.4573	99.9413	99.8944
5/30/2000	6/1/2010	2/28/2007	6.49	113.4311	110.0976	106.8868	103.8404	101.2579	100.0568	99.9951	99.9924
6/5/2000	6/5/2007	3/5/2007	6.42	101.3951	101.0456	100.6989	100.3552	100.0538	99.9684	99.9405	99.9126
6/7/2000	6/5/2007	2/7/2007	6.42	101.3951	101.0456	100.6989	100.3552	100.0582	99.9886	99.9747	99.9609
6/21/2000	6/21/2007	3/21/2007	6.20	101.4942	101.1002	100.7095	100.3221	99.9786	99.8022	99.6603	99.5188
6/23/2000	6/25/2007	3/25/2007	6.36	101.6020	101.1968	100.7949	100.3964	100.0244	99.8145	99.6616	99.5093
8/8/2000	8/8/2007	2/8/2007	6.03	101.8718	101.3465	100.8272	100.3156	99.9954	99.9732	99.9510	99.9289
8/8/2000	8/9/2010	2/8/2007	5.99	112.4352	108.9381	105.5844	102.5063	100.3746	99.9689	99.9439	99.9190
8/18/2000	8/18/2010	2/20/2007	6.09	112.8668	109.3383	105.9527	102.8191	100.4855	99.9430	99.8933	99.8436
8/25/2000	8/27/2007	2/26/2007	5.95	102.0243	101.4462	100.8749	100.3123	99.9792	99.9046	99.8301	99.7557
9/18/2000	9/18/2007	3/19/2007	5.98	102.2448	101.6111	100.9857	100.3719	99.9393	99.7827	99.6490	99.5158
10/5/2000	10/5/2010	4/5/2007	5.71	111.9493	108.3162	104.8504	101.7858	100.0448	99.6952	99.5173	99.3402
10/10/2000	10/12/2010	4/10/2007	5.84	112.4778	108.8165	105.3177	102.1672	100.1727	99.6925	99.4945	99.2984
10/13/2000	10/13/2010	4/13/2007	5.75	112.1642	108.5061	105.0148	101.9086	100.0673	99.6698	99.4702	99.2714
10/23/2000	10/25/2010	4/23/2007	5.64	111.8746	108.1905	104.6815	101.6079	100.0673	99.6698	99.4702	99.2714
10/27/2000	10/27/2010	4/27/2007	6.04	113.3412	109.6246	106.0684	102.8076	100.4572	99.6919	99.4446	99.2080
10/30/2000	10/30/2007	4/30/2007	5.85	102.5521	101.8083	101.0756	100.3667	99.9934	99.9712	99.9490	99.9269
11/8/2000	11/8/2007	2/8/2007	5.94	102.6673	101.8994	101.1439	100.4091	99.9934	99.9712	99.9490	99.9269
12/5/2000	12/6/2010	3/5/2007	5.41	111.3469	107.5691	104.0021	101.0580	99.8933	99.7704	99.6696	99.5691
12/11/2000	12/13/2010	3/12/2007	5.17	110.5058	106.7273	103.1976	100.5337	99.8286	99.7083	99.5883	99.4688
12/12/2000	12/13/2010	3/12/2007	5.11	110.2813	106.5076	102.9947	100.4171	99.8218	99.7015	99.5815	99.4620
12/15/2000	12/15/2010	3/15/2007	5.12	110.3335	106.5536	103.0326	100.4331	99.8169	99.6911	99.5656	99.4407
12/20/2000	12/20/2010	3/20/2007	4.95	109.7313	105.9522	102.4767	100.1923	99.7792	99.6398	99.5007	99.3622
12/21/2000	12/21/2010	3/21/2007	4.86	109.3998	105.6261	102.1852	100.0829	99.7636	99.6214	99.4797	99.3384
1/11/2001	1/11/2011	4/11/2007	5.37	111.4676	107.5972	103.9579	101.0066	99.8319	99.6048	99.4107	99.2174
1/12/2001	1/12/2011	4/12/2007	5.30	111.2084	107.3409	103.7152	100.8390	99.8048	99.5861	99.3893	99.1933
1/19/2001	1/19/2011	4/19/2007	5.83	113.2959	109.3676	105.6300	102.3015	100.2044	99.6648	99.4469	99.2319
2/5/2001	2/7/2011	5/7/2007	4.82	109.5457	105.6595	102.1455	100.1251	99.9725	99.9531	99.9338	99.9144
2/7/2001	2/7/2011	2/7/2007	4.82	109.5457	105.6595	102.1455	100.1251	99.9725	99.9531	99.9338	99.9144
2/26/2001	2/28/2011	2/26/2007	4.79	109.5694	105.6319	102.0871	100.0892	99.8889	99.8117	99.7345	99.6575
2/26/2001	2/28/2011	2/26/2007	5.06	110.6324	106.6679	103.0041	100.3870	99.9098	99.8326	99.7554	99.6784
2/26/2001	2/28/2011	2/26/2007	5.45	112.1677	108.1693	104.4007	101.2672	99.9400	99.8627	99.7856	99.7085
2/27/2001	2/28/2011	2/27/2007	4.76	109.4514	105.5171	101.9895	100.0646	99.8866	99.8094	99.7322	99.6552
2/27/2001	2/28/2011	2/27/2007	5.02	110.4749	106.5142	102.8647	100.3373	99.9067	99.8295	99.7523	99.6753
3/1/2001	3/1/2011	3/1/2007	5.27	111.4256	107.4354	103.7092	100.8001	99.8795	99.7843	99.6972	99.6105
3/12/2001	3/14/2011	3/12/2007	4.81	109.6995	105.7188	102.1382	100.0617	99.7840	99.6610	99.5383	99.4161
3/14/2001	3/14/2011	3/14/2007	4.86	109.8980	105.9118	102.3053	100.1095	99.7898	99.6668	99.5441	99.4219
4/23/2001	4/25/2011	4/24/2006	5.35	112.1618	108.0162	104.0535	100.2644	96.6403	93.1731	89.8550	86.6788
6/1/2001	6/1/2011	3/1/2007	4.99	110.9116	106.7115	102.8853	100.3189	99.8492	99.7619	99.6748	99.5881
12/13/2001	12/13/2011	3/13/2007	4.92	111.8021	107.1108	102.9273	100.2680	99.8003	99.6800	99.5601	99.4406
2/11/2002	2/12/2007	2/12/2007	4.09	100.0620	100.0287	99.9953	99.9621	99.9288	99.8956	99.8625	99.8293
3/20/2002	3/20/2007	3/20/2007	4.47	100.2776	100.1364	99.9957	99.8555	99.7157	99.5763	99.4373	99.2989
4/8/2002	4/9/2007	4/9/2007	4.37	100.3841	100.1910	99.9989	99.8078	99.6174	99.4280	99.2396	99.0521

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
4/25/2002	4/25/2007	4/25/2007	4.35	100.4743	100.2368	100.0007	99.7657	99.5317	99.2989	99.0673	98.8368
4/26/2002	4/26/2012	4/26/2007	4.92	112.6147	107.5577	102.7727	99.9704	99.6598	99.4241	99.1896	98.9561
5/2/2002	5/2/2007	2/2/2007	4.29	100.4798	100.2215	100.0109	99.9948	99.9892	99.9837	99.9781	99.9726
5/14/2002	5/14/2007	5/16/2005	4.24	100.5338	100.2424	99.9528	99.6653	99.3795	99.0956	98.8135	98.5332
5/14/2002	5/14/2007	2/14/2007	4.22	100.5281	100.2367	100.0037	99.9608	99.9220	99.8833	99.8446	99.8060
6/3/2002	6/4/2012	3/5/2007	4.49	110.6400	105.6223	101.5434	99.9167	99.7948	99.6992	99.6039	99.5091
6/4/2002	6/4/2012	3/5/2007	4.49	110.6400	105.6223	101.5434	99.9167	99.7948	99.6992	99.6039	99.5091
6/19/2002	6/19/2007	3/19/2007	3.99	100.6237	100.2374	99.9368	99.7953	99.6583	99.5217	99.3855	99.2499
6/24/2002	6/25/2012	6/25/2007	4.39	110.2437	105.1042	100.7175	99.6142	99.2197	98.8293	98.4422	98.0580
6/28/2002	6/28/2007	3/28/2007	3.79	100.5857	100.1752	99.8963	99.7339	99.5724	99.4113	99.2507	99.0908
7/8/2002	7/9/2007	4/9/2007	3.83	100.6183	100.1795	99.8976	99.7065	99.5163	99.3271	99.1388	98.9514
7/12/2002	7/12/2007	4/12/2007	3.77	100.6047	100.1592	99.8824	99.6833	99.4849	99.2875	99.0912	98.8957
7/24/2002	7/24/2007	4/24/2007	3.59	100.5693	100.1005	99.8263	99.5943	99.3634	99.1336	98.9049	98.6773
7/25/2002	7/25/2007	4/25/2007	3.58	100.5682	100.0975	99.8223	99.5876	99.3539	99.1214	98.8901	98.6598
7/26/2002	7/26/2012	7/26/2007	3.89	107.7749	102.6358	99.7979	99.2708	98.7963	98.3264	97.8610	97.4000
8/7/2002	8/7/2007	2/7/2007	3.29	100.4409	100.0168	99.9818	99.9624	99.9430	99.9236	99.9042	99.8849
8/12/2002	8/13/2007	2/12/2007	3.29	100.4584	100.0178	99.9662	99.9302	99.8942	99.8582	99.8223	99.7865
8/28/2002	8/28/2007	2/28/2007	3.29	100.5024	100.0206	99.9274	99.8500	99.7727	99.6955	99.6184	99.5415
11/4/2002	11/5/2012	11/5/2007	3.35	105.1461	100.4463	99.1688	98.4406	97.7251	97.0208	96.3277	95.6450
11/21/2002	11/21/2012	11/21/2007	3.44	105.6852	100.7668	99.2061	98.4328	97.6754	96.9299	96.1961	95.4735
12/5/2002	12/5/2012	3/5/2007	3.79	107.6470	102.6318	100.0307	99.8247	99.7262	99.6279	99.5300	99.4325
2/25/2003	2/25/2008	2/26/2007	2.85	100.3935	99.9740	99.9047	99.8356	99.7665	99.6976	99.6288	99.5601
3/4/2003	3/4/2008	3/5/2007	2.81	100.3509	99.9343	99.8380	99.7420	99.6463	99.5509	99.4558	99.3610
3/6/2003	3/6/2013	3/6/2008	2.99	103.4825	99.7871	98.4260	97.3944	96.3840	95.3919	94.4177	93.4606
1/20/2004	1/22/2008	4/20/2007	2.66	100.1827	99.8493	99.6219	99.3958	99.1706	98.9465	98.7236	98.5017
1/27/2004	1/27/2009	4/27/2007	2.89	101.0296	99.8974	99.6551	99.4152	99.1764	98.9387	98.7023	98.4670
2/3/2004	2/5/2007	2/5/2007	2.56	100.0046	99.9907	99.9769	99.9630	99.9492	99.9353	99.9215	99.9077
2/5/2004	2/20/2008	2/20/2007	5.48	103.1503	102.1100	101.0902	100.1874	99.9584	99.9031	99.8479	99.7927
2/5/2004	12/18/2008	12/19/2005	5.15	105.1630	103.3102	101.5001	99.7316	98.0030	96.3134	94.6616	93.0465
2/5/2004	4/26/2010	4/24/2007	6.20	112.1548	108.9331	105.8285	102.9078	100.6297	99.7472	99.4877	99.2538
2/5/2004	12/14/2010	3/14/2007	5.82	112.9470	109.1170	105.4672	102.2075	100.1834	99.7778	99.6551	99.5328
2/9/2004	2/9/2007	2/9/2007	2.59	100.0091	99.9841	99.9591	99.9342	99.9093	99.8844	99.8595	99.8347
2/9/2004	2/9/2009	2/9/2007	3.11	101.5036	100.0332	99.9721	99.9471	99.9222	99.8973	99.8724	99.8476
2/17/2004	2/20/2007	2/20/2007	2.41	100.0102	99.9547	99.8994	99.8440	99.7888	99.7336	99.6785	99.6235
2/17/2004	2/17/2009	2/20/2007	2.91	101.1187	99.9851	99.9379	99.8909	99.8439	99.7969	99.7500	99.7032
2/26/2004	2/26/2007	2/26/2007	2.41	100.0133	99.9412	99.8693	99.7974	99.7256	99.6540	99.5825	99.5110
3/4/2004	3/4/2009	3/5/2007	2.97	101.2475	99.9577	99.8521	99.7561	99.6604	99.5650	99.4699	99.3751
3/12/2004	3/12/2007	3/12/2007	2.22	99.9785	99.8598	99.7414	99.6235	99.5059	99.3887	99.2718	99.1554
3/12/2004	3/12/2009	3/12/2007	2.69	100.6931	99.9118	99.7934	99.6754	99.5578	99.4405	99.3236	99.2071
4/1/2004	4/1/2009	4/2/2007	2.77	100.8809	99.9004	99.7306	99.5618	99.3938	99.2265	99.0602	98.8945
4/2/2004	4/4/2011	4/2/2007	4.57	108.8570	104.8585	101.4196	99.8904	99.6776	99.5018	99.3269	99.1528
5/24/2004	5/26/2009	2/26/2007	3.58	102.7885	100.6321	99.9535	99.8815	99.8097	99.7380	99.6664	99.5949
5/28/2004	5/28/2009	2/28/2007	3.70	103.0702	100.8708	99.9592	99.8818	99.8044	99.7272	99.6501	99.5731
6/11/2004	6/11/2009	3/12/2007	3.75	103.2402	100.9995	99.9175	99.7966	99.6816	99.5669	99.4526	99.3387
6/18/2004	6/20/2011	3/19/2007	4.12	107.3767	103.2860	100.3405	99.8091	99.6694	99.5300	99.3911	99.2528
6/18/2004	6/18/2014	6/18/2007	3.62	108.1149	102.3337	99.7812	99.3376	98.9635	98.5926	98.2246	97.8595
7/2/2004	7/2/2014	4/2/2007	3.99	110.6252	104.3318	100.4227	99.7603	99.5893	99.4190	99.2497	99.0811
8/5/2004	8/5/2009	5/7/2007	3.47	102.7531	100.4859	99.7532	99.4904	99.2294	98.9701	98.7126	98.4566
12/13/2004	12/15/2014	12/13/2007	3.32	106.4437	101.0647	99.0409	98.1795	97.3659	96.5665	95.7808	95.0082
12/17/2004	12/17/2009	3/19/2007	3.71	103.8482	101.1537	99.9054	99.7673	99.6358	99.5047	99.3740	99.2439
3/22/2005	3/22/2010	3/22/2007	4.02	105.1290	102.1362	100.0709	99.7892	99.6440	99.4993	99.3550	99.2112
4/28/2005	4/28/2010	4/30/2007	3.86	104.7857	101.6770	99.8900	99.6412	99.3993	99.1585	98.9191	98.6807
4/28/2005	4/28/2010	4/30/2007	3.92	104.9753	101.9102	99.9752	99.6556	99.4136	99.1729	98.9334	98.6949
5/5/2005	5/5/2010	2/5/2007	4.19	105.8410	102.7237	100.3087	99.9855	99.9717	99.9578	99.9440	99.9302
5/17/2005	5/17/2010	2/20/2007	4.07	105.5173	102.3856	100.1769	99.9454	99.8984	99.8514	99.8044	99.7576
6/6/2005	6/7/2010	3/6/2007	3.89	105.0203	101.8788	100.0052	99.8264	99.7224	99.6187	99.5152	99.4122
7/18/2005	7/19/2010	4/18/2007	4.16	106.0879	102.7875	100.2834	99.7392	99.5216	99.3051	99.0897	98.8753
7/25/2005	7/26/2010	7/25/2008	4.23	106.3598	103.0275	100.2293	98.4120	97.0016	95.6537	94.3319	93.0345
9/1/2005	9/1/2015	3/1/2007	4.13	112.9995	105.7735	100.9695	99.8679	99.7803	99.6931	99.6060	99.5194
9/12/2005	9/14/2015	9/12/2007	3.65	109.3661	102.8451	99.7017	98.9258	98.3317	97.7457	97.1669	96.5954

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
9/19/2005	9/19/2012	9/19/2007	3.82	107.5910	102.6796	99.8305	99.0122	98.4041	97.8046	97.2127	96.6281
9/26/2005	9/26/2012	9/26/2007	3.89	107.9914	103.0053	99.9375	99.0319	98.4047	97.7868	97.1768	96.5743
9/30/2005	9/30/2015	9/30/2008	4.44	115.5698	107.9585	102.2493	98.9744	97.1150	95.5925	94.1274	92.6930
10/3/2005	10/3/2012	10/3/2007	4.15	109.3740	104.0277	100.1480	99.1468	98.5048	97.8730	97.2502	96.6359
10/26/2005	10/26/2015	10/27/2008	4.54	116.4349	108.6839	102.7438	99.1832	97.1526	95.5432	94.0121	92.5157
10/28/2005	10/28/2015	10/29/2007	4.14	113.2882	105.9232	100.9535	99.1135	98.3606	97.6638	96.9772	96.3000
10/28/2005	10/28/2015	10/28/2008	4.31	114.6265	107.0747	101.5953	98.5556	96.7275	95.1477	93.6175	92.1200
11/4/2005	11/4/2010	11/5/2007	4.52	107.8691	104.2542	101.1170	99.4097	98.6096	97.9035	97.2093	96.5256
11/21/2005	11/21/2012	11/21/2007	4.29	110.3575	105.0185	100.9616	99.1663	98.3503	97.6015	96.8648	96.1393
12/12/2005	12/14/2015	3/12/2007	3.93	111.7584	104.6076	100.3922	99.8053	99.6820	99.5591	99.4366	99.3145
12/13/2005	12/14/2015	3/13/2007	3.93	111.7584	104.6076	100.3922	99.8053	99.6820	99.5591	99.4366	99.3145
12/22/2005	12/22/2008	12/24/2007	4.75	104.4449	102.5883	100.7979	99.4534	98.5645	97.7409	96.9319	96.1364
1/6/2006	1/6/2016	1/7/2008	4.02	112.5277	105.2122	100.5307	98.7345	97.8232	96.9747	96.1423	95.3250
1/17/2006	1/19/2016	1/17/2008	4.08	113.0626	105.6332	100.7360	98.7672	97.8059	96.9238	96.0588	95.2094
3/7/2006	3/7/2016	3/7/2007	4.29	114.9006	107.1405	101.6614	99.8809	99.7610	99.6573	99.5538	99.4508
3/14/2006	3/14/2016	3/14/2007	4.37	115.5886	107.7246	102.0198	99.8862	99.7330	99.6100	99.4874	99.3653
3/20/2006	3/21/2011	3/20/2008	4.76	109.5460	105.5391	101.8217	99.4418	98.2251	97.1805	96.1588	95.1552
4/11/2006	4/11/2011	4/11/2008	4.98	110.5555	106.4865	102.7640	100.0192	98.4608	97.3263	96.2525	95.1991
4/19/2006	4/19/2013	4/19/2007	4.63	112.9532	107.1378	102.3527	100.0192	98.4608	97.3263	96.2525	95.1991
4/24/2006	4/25/2016	4/24/2007	4.44	116.3406	108.3176	102.3849	100.0192	98.4608	97.3263	96.2525	95.1991
4/28/2006	4/28/2011	4/28/2008	5.09	111.1237	106.9919	103.0820	100.1041	98.5222	97.3608	96.2457	95.1510
5/5/2006	5/6/2013	5/7/2007	4.78	113.8990	107.9967	103.0256	100.1575	99.5643	99.3011	99.0403	98.7810
5/5/2006	5/5/2016	5/7/2007	4.35	115.5997	107.6679	101.9678	99.9878	99.9739	99.9600	99.9462	99.9324
5/5/2006	5/5/2016	5/7/2007	4.53	117.0941	108.9802	102.8628	99.9752	99.5032	99.2433	98.9853	98.7288
5/5/2006	5/5/2016	5/5/2009	4.98	120.8464	112.3747	105.4585	100.6357	97.5847	95.3602	93.3826	91.4877
5/9/2006	5/9/2011	5/9/2008	5.05	111.0122	106.8628	103.0604	100.1793	98.4681	97.2399	96.0936	94.9705
5/15/2006	5/16/2016	2/15/2007	4.35	115.6539	107.6946	101.9690	99.9610	99.9167	99.8724	99.8282	99.7841
5/15/2006	5/16/2016	5/15/2007	4.52	117.0693	108.9370	102.8162	99.9413	99.4495	99.1599	98.8724	98.5866
5/19/2006	5/19/2016	5/21/2007	4.51	117.0018	108.8713	102.7658	99.9227	99.4326	99.1350	98.8394	98.5457
6/12/2006	6/13/2016	6/12/2007	4.62	118.0203	109.7407	103.3787	100.0616	99.3645	99.0044	98.6489	98.2960
6/26/2006	6/27/2016	3/26/2007	4.73	119.0272	110.6184	104.0176	100.3343	99.7215	99.5630	99.4050	99.2475
6/28/2006	6/28/2013	3/28/2007	4.95	115.2248	109.1367	103.8872	100.4723	99.7514	99.5901	99.4293	99.2692
6/30/2006	7/1/2013	3/30/2007	4.89	114.8464	108.7757	103.5978	100.3931	99.7452	99.5765	99.4097	99.2436
7/14/2006	7/15/2013	4/16/2007	4.89	114.9370	108.8292	103.6176	100.3791	99.6938	99.4869	99.2821	99.0782
7/19/2006	7/19/2011	7/21/2008	5.25	112.3353	107.9729	103.8456	100.5188	98.5521	97.1410	95.8219	94.5301
7/20/2006	7/20/2011	7/21/2008	5.30	112.5575	108.1878	104.0487	100.6660	98.6311	97.2071	95.8844	94.5898
7/24/2006	7/25/2016	4/24/2007	4.66	118.5450	110.1403	103.6362	100.1865	97.0977	94.7119	92.5596	90.4953
7/28/2006	7/28/2016	4/30/2007	4.49	117.1166	108.8636	102.7065	100.2187	97.0977	94.7119	92.5596	90.4953
8/1/2006	8/1/2016	8/3/2009	4.89	120.5005	111.9085	104.9958	100.2187	97.0977	94.7119	92.5596	90.4953
8/11/2006	8/11/2011	8/13/2007	4.79	110.4883	106.1307	102.2754	99.9212	99.1599	98.6485	98.1463	97.6496
8/21/2006	8/21/2013	8/21/2007	4.75	114.2833	108.1384	103.0220	100.0353	99.1025	98.5619	98.0336	97.5112
8/25/2006	8/25/2016	2/26/2007	4.35	116.0240	107.8729	102.0256	99.9393	99.8702	99.8011	99.7322	99.6634
8/28/2006	8/29/2011	2/28/2007	4.89	111.0507	106.6334	102.6763	100.2313	99.8965	99.8193	99.7421	99.6651
9/1/2006	9/1/2011	3/1/2007	4.55	109.5519	105.1837	101.4875	99.9242	99.8140	99.7267	99.6396	99.5530
9/11/2006	9/12/2016	3/12/2007	4.29	115.5606	107.4540	101.7636	99.8710	99.7344	99.6169	99.4998	99.3831
9/18/2006	9/19/2011	3/19/2007	4.59	109.8350	105.4117	101.6320	99.9061	99.7360	99.5994	99.4631	99.3274
9/22/2006	9/22/2011	9/22/2008	4.79	110.7430	106.2782	102.3201	99.4997	97.6744	96.1562	94.6999	93.2745
9/29/2006	9/29/2011	9/29/2008	4.59	109.9013	105.4541	101.6249	99.0462	97.3274	95.8160	94.3496	92.9133
9/29/2006	9/29/2016	3/29/2007	3.99	113.0860	105.3597	100.6201	99.7759	99.6143	99.4531	99.2925	99.1325
10/10/2006	10/10/2013	10/10/2007	4.25	111.4002	105.3929	101.0084	99.2444	98.5347	97.8842	97.2432	96.6110
10/12/2006	10/15/2013	10/12/2007	4.50	112.9877	106.8241	101.9643	99.5315	98.6845	98.0184	97.3639	96.7184
10/20/2006	10/20/2009	10/22/2007	4.93	106.8856	104.2230	101.6574	99.7946	98.9664	98.2864	97.6179	96.9587
10/20/2006	10/21/2013	4/20/2007	4.39	112.3312	106.2104	101.5321	99.8113	99.5609	99.3389	99.1181	98.8983
10/30/2006	10/31/2011	10/30/2008	4.85	111.2586	106.6729	102.4815	99.5354	97.6696	96.0797	94.5416	93.0364
11/3/2006	11/3/2011	11/3/2008	4.69	110.5129	105.9356	101.8542	99.1453	97.3619	95.7734	94.2298	92.7194
11/6/2006	11/6/2013	11/6/2007	4.29	111.7581	105.6710	101.1723	99.2265	98.4269	97.7166	97.0180	96.3299
11/10/2006	11/13/2012	5/10/2007	4.39	110.8631	105.5024	101.3116	99.7399	99.4269	99.1456	98.8661	98.5884
11/17/2006	11/18/2013	11/19/2007	4.35	112.1977	106.0423	101.3973	99.2726	98.4132	97.6714	96.9421	96.2239
11/17/2006	11/17/2016	2/20/2007	4.09	114.0599	106.1088	100.9688	99.9464	99.8993	99.8523	99.8054	99.7585
11/24/2006	11/25/2016	2/26/2007	4.09	114.0943	106.1236	100.9649	99.9213	99.8522	99.7832	99.7143	99.6455

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
11/24/2006	11/25/2016	11/26/2007	4.19	114.9602	106.8456	101.3382	99.1138	98.2500	97.4909	96.7445	96.0094
11/30/2006	12/2/2013	11/30/2007	4.35	112.2323	106.0587	101.4199	99.3151	98.4927	97.7918	97.1032	96.4251
12/1/2006	12/1/2016	6/1/2007	3.99	113.2125	105.4093	100.6441	99.5384	99.2063	98.8805	98.5574	98.2367
12/1/2006	12/1/2016	12/3/2007	4.09	114.0751	106.1131	100.9822	99.5814	99.2394	98.9136	98.5904	98.2697
12/4/2006	12/5/2016	12/4/2007	4.08	114.0058	106.0492	100.8852	98.9276	98.0737	97.2963	96.5327	95.7819
12/5/2006	12/5/2016	12/7/2009	4.26	115.5675	107.3534	101.4354	97.6451	94.8696	92.4054	90.0526	87.7770
12/6/2006	12/6/2013	12/7/2009	4.40	112.5709	106.3495	101.4171	97.9380	95.2228	92.7612	90.4028	88.1206
12/8/2006	12/8/2016	12/10/2007	3.99	113.2410	105.4207	100.5548	98.8184	97.9810	97.1966	96.4258	95.6679
12/11/2006	12/11/2009	12/11/2007	4.69	106.5704	103.7823	101.2033	99.4857	98.5581	97.7609	96.9799	96.2119
12/12/2006	12/12/2016	12/12/2007	3.99	113.2573	105.4272	100.5519	98.8053	97.9576	97.1630	96.3821	95.6143
12/12/2006	12/12/2016	12/12/2007	4.05	113.7760	105.8489	100.7700	98.8725	98.0087	97.2136	96.4326	95.6645
12/13/2006	12/15/2008	12/13/2007	4.89	104.6574	102.8174	101.0383	99.6278	98.7130	97.9051	97.1132	96.3345
12/13/2006	12/14/2009	12/15/2008	4.83	106.9830	104.1802	101.5290	99.2923	97.4572	95.7690	94.1307	92.5294
12/19/2006	12/19/2011	12/19/2007	4.49	109.8356	105.2101	101.3700	99.3042	98.3523	97.5357	96.7353	95.9483
12/19/2006	12/19/2016	12/19/2008	4.19	115.0222	106.8706	101.2501	98.2073	96.2924	94.6015	92.9625	91.3606
12/20/2006	12/20/2013	12/22/2008	4.50	113.2852	106.9748	101.9776	98.8568	96.8587	95.1473	93.5000	91.8909
12/21/2006	12/21/2011	12/21/2007	4.53	110.0339	105.3939	101.5068	99.3536	98.3789	97.5563	96.7507	95.9585
12/27/2006	12/27/2013	12/29/2008	4.50	113.3237	106.9952	101.9814	98.8440	96.8291	95.1014	93.4384	91.8141
12/28/2006	12/29/2008	3/28/2007	4.86	104.7066	102.8316	101.0254	99.9456	99.7510	99.5897	99.4289	99.2687
12/28/2006	12/28/2016	12/28/2007	4.25	115.5876	107.3336	101.6088	99.0954	98.0979	97.2595	96.4375	95.6292
12/28/2006	12/28/2016	12/29/2008	4.40	116.9032	108.4635	102.3010	98.7529	96.6530	94.9154	93.2512	91.6264
1/8/2007	1/9/2012	1/8/2008	4.75	111.1587	106.4311	102.3247	99.7095	98.4960	97.6197	96.7763	95.9484
1/12/2007	1/12/2017	1/12/2009	4.42	117.1100	108.6295	102.4191	98.8028	96.6436	94.8686	93.1732	91.5193
1/16/2007	1/17/2017	1/17/2012	4.79	120.4131	111.5294	104.2770	98.5785	93.9201	89.8357	86.0740	82.5360
1/23/2007	1/23/2014	7/23/2007	4.49	113.3734	106.9925	102.0025	99.6861	99.0985	98.6354	98.1771	97.7230
1/23/2007	1/23/2017	1/23/2008	4.46	117.5192	108.9662	102.6740	99.4276	98.1606	97.2539	96.3770	95.5160
1/29/2007	1/29/2014	1/29/2009	4.79	115.3658	108.8322	103.3943	99.6859	97.3330	95.4735	93.7305	92.0353