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.

As of: 3/31/2010 **Parallel-Shift Sensitivity Analysis for HLB-Option and Knockout Advances**

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	112.7574	112.7574	111.9612	109.9755	108.0251	106.1574	104.4262	102.8933
4/8/1998	4/8/2013	4/8/2010	5.4900	116.8352	116.5474	113.4392	110.4034	107.6350	105.2389	103.2514	101.7191
8/19/1998	8/19/2013	5/19/2010	5.4900	118.8633	117.9093	114.4162	111.0690	108.0662	105.4964	103.3980	101.7848
8/19/1998	8/19/2013	5/19/2010	5.4900	118.8633	117.9093	114.4162	111.0690	108.0662	105.4964	103.3980	101.7848
8/25/1998	8/19/2013	4/26/2010	5.4900	118.8633	117.9095	114.4165	111.0678	108.0639	105.4942	103.3933	101.7801
8/27/1998	8/19/2013	4/27/2010	5.4900	118.8633	117.9095	114.4161	111.0668	108.0619	105.4908	103.3897	101.7759
9/30/1998	9/30/2013	6/30/2010	5.2200	118.5445	117.3813	113.7903	110.3977	107.4026	104.8856	102.8807	101.3772
12/14/1998	12/16/2013	6/14/2010	5.3900	120.3013	118.6699	114.8581	111.2762	108.1182	105.4660	103.3238	101.7111
12/14/1998	12/16/2013	6/14/2010	4.8900	118.4180	116.7940	113.0375	109.5745	106.5971	104.1623	102.2849	100.9457
12/15/1998	12/16/2013	6/15/2010	4.8800	118.3803	116.7565	113.0008	109.5405	106.5662	104.1365	102.2630	100.9306
1/7/2000	1/7/2015	4/7/2010	5.9500	128.7258	124.2677	119.4220	114.9860	111.1156	107.8477	105.1843	103.0878
4/5/2000	4/5/2010	4/5/2010	5.9500	100.0826	100.0826	100.0826	100.0798	100.0659	100.0520	100.0380	100.0241
4/11/2000	4/12/2010	4/12/2010	6.5600	100.2187	100.2187	100.2187	100.2120	100.1785	100.1450	100.1116	100.0782
4/11/2000	4/12/2010	4/12/2010	6.0500	100.2017	100.2017	100.2017	100.1950	100.1615	100.1280	100.0946	100.0613
4/11/2000	4/12/2010	4/12/2010	5.9500	100.1983	100.1983	100.1983	100.1916	100.1582	100.1247	100.0913	100.0580
4/11/2000	4/12/2010	4/12/2010	6.7500	100.2250	100.2250	100.2250	100.2183	100.1848	100.1513	100.1179	100.0845
4/11/2000	4/12/2010	4/12/2010	6.4700	100.2157	100.2157	100.2157	100.2090	100.1755	100.1420	100.1086	100.0752
4/12/2000	4/12/2010	4/12/2010	5.9900	100.1997	100.1997	100.1997	100.1930	100.1595	100.1260	100.0926	100.0593
4/13/2000	4/13/2010	4/13/2010	6.5600	100.2369	100.2369	100.2369	100.2296	100.1933	100.1571	100.1209	100.0847
4/24/2000	4/26/2010	4/26/2010	6.4500	100.4658	100.4658	100.4658	100.4513	100.3788	100.3063	100.2340	100.1618
5/3/2000	5/3/2010	5/3/2010	6.2400	100.5720	100.5720	100.5720	100.5530	100.4610	100.3691	100.2774	100.1858
5/3/2000	5/3/2010	5/3/2010	6.3600	100.5830	100.5830	100.5830	100.5640	100.4720	100.3801	100.2883	100.1968
5/15/2000	5/17/2010	5/17/2010	6.9900	100.9126	100.9126	100.9126	100.8833	100.7520	100.6210	100.4904	100.3601
5/30/2000	6/1/2010	6/1/2010	6.4900	101.1177	101.1177	101.1177	101.0772	100.9040	100.7313	100.5593	100.3878
8/8/2000	8/9/2010	5/10/2010	5.9900	102.1796	102.1796	102.1796	102.0505	101.6839	101.3200	100.9587	100.6001
8/18/2000	8/18/2010	5/18/2010	6.0900	102.3682	102.3682	102.3682	102.2225	101.8306	101.4417	101.0559	100.6730
10/5/2000	10/5/2010	7/6/2010	5.7100	102.9818	102.9818	102.9818	102.7331	102.2071	101.6865	101.1714	100.6708
10/10/2000	10/12/2010	4/12/2010	5.8400	103.1632	103.1632	103.1632	102.8975	102.3517	101.8117	101.2775	100.7562
10/13/2000	10/13/2010	4/13/2010	5.7500	103.1304	103.1304	103.1304	102.8624	102.3139	101.7714	101.2346	100.7129
10/23/2000	10/25/2010	4/23/2010	5.6400	103.2585	103.2585	103.2585	102.9616	102.3798	101.8045	101.2359	100.6867
12/5/2000	12/6/2010	6/7/2010	5.4100	103.7568	103.7568	103.7568	103.3520	102.6533	101.9641	101.2877	100.6549
12/11/2000	12/13/2010	6/11/2010	5.1700	103.6906	103.6906	103.6906	103.2676	102.5500	101.8425	101.1504	100.5226
12/12/2000	12/13/2010	6/14/2010	5.1100	103.6478	103.6478	103.6478	103.2248	102.5074	101.8001	101.1087	100.4865
12/15/2000	12/15/2010	6/15/2010	5.1200	103.6834	103.6834	103.6834	103.2551	102.5321	101.8193	101.1225	100.4947
12/20/2000	12/20/2010	6/21/2010	4.9500	103.6298	103.6298	103.6298	103.1884	102.4520	101.7262	101.0187	100.4015
12/21/2000	12/21/2010	6/21/2010	4.8600	103.5773	103.5773	103.5773	103.1334	102.3945	101.6663	100.9596	100.3539
2/5/2001	2/7/2011	5/5/2010	4.8200	104.1905	104.1905	104.1905	103.6138	102.7418	101.8855	101.0685	100.3906
2/7/2001	2/7/2011	5/7/2010	4.8200	104.1905	104.1905	104.1905	103.6138	102.7418	101.8855	101.0678	100.3876
2/26/2001	2/28/2011	5/26/2010	5.0600	104.6943	104.6943	104.6943	104.0547	103.1235	102.2094	101.3285	100.5651
2/26/2001	2/28/2011	5/26/2010	5.4500	105.0562	105.0562	105.0562	104.4156	103.4825	102.5665	101.6755	100.8602
2/26/2001	2/28/2011	5/26/2010	4.7900	104.4438	104.4438	104.4438	103.8049	102.8749	101.9629	101.0945	100.3800
2/27/2001	2/28/2011	5/27/2010	5.0200	104.6572	104.6572	104.6572	104.0177	103.0866	102.1728	101.2926	100.5361
2/27/2001	2/28/2011	5/27/2010	4.7600	104.4160	104.4160	104.4160	103.7771	102.8473	101.9355	101.0685	100.3611
3/1/2001	3/1/2011	6/1/2010	5.2700	104.9038	104.9038	104.9038	104.2607	103.3257	102.4081	101.5229	100.7366
3/14/2001	3/14/2011	6/14/2010	4.8600	104.6978	104.6978	104.6978	104.0166	103.0476	102.0983	101.1966	100.4525
4/23/2001	4/25/2011	4/24/2006	5.3500	105.7956	105.7956	105.7754	104.9330	103.8456	102.7793	101.7333	100.7072
6/1/2001	6/1/2011	6/1/2010	4.9900	105.9184	105.9184	105.8684	104.8662	103.6806	102.5319	101.4730	100.6226
12/13/2001	12/13/2011	6/14/2010	4.9200	108.5002	108.5002	108.0350	106.2942	104.5992	103.0354	101.6933	100.6849
3/6/2003	3/6/2013	6/7/2010	2.9900	108.8945	108.6824	105.9555	103.5636	101.7584	100.5626	99.9962	99.7669
2/5/2004	12/14/2010	6/14/2010	5.8200	104.1708	104.1708	104.1708	103.7443	103.0220	102.3099	101.6088	100.9380
12/13/2004	12/15/2014	6/14/2010	3.3200	115.7993	111.9531	108.0491	104.9315	102.6296	101.0625	100.1800	99.8208
9/19/2005	9/19/2012	6/21/2010	3.8200	109.5812	109.5812	107.6505	105.2710	103.2244	101.6214	100.5247	99.9623
9/26/2005	9/26/2012	6/28/2010	3.8900	109.8324	109.8324	107.8586	105.4534	103.3747	101.7316	100.5936	99.9824
10/28/2005	10/28/2015	4/28/2010	4.3100	122.8795	117.5980	112.7862	108.7595	105.5623	103.1408	101.4215	100.3451
10/28/2005	10/28/2015	4/28/2010	4.1400	121.9280	116.7095	111.9908	108.0769	105.0083	102.7222	101.1353	100.2081
11/4/2005	11/4/2010	5/4/2010	4.5200	102.7370	102.7370	102.7370	102.4162	101.8087	101.2085	100.6297	100.1587
11/21/2005	11/21/2012	5/21/2010	4.2900	111.5108	111.4408	109.1413	106.5658	104.2998	102.4517	101.0831	100.2306
1/6/2006	1/6/2016	4/6/2010	4.0200	121.5864	116.2928	111.5717	107.7050	104.7071	102.5052	100.9978	100.1715
1/17/2006	1/19/2016	4/19/2010	4.0800	121.9851	116.6404	111.8650	107.9407	104.8860	102.6275	101.0708	100.1880
3/20/2006	3/21/2011	6/21/2010	4.7600	104.6936	104.6936	104.6936	103.9918	103.0039	102.0348	101.0841	100.1511
4/11/2006	4/11/2011	4/12/2010	4.9800	105.2011	105.2011	105.1922	104.4119	103.3651	102.3416	101.3741	100.5642
4/19/2006	4/19/2013	4/19/2010	4.6300	114.3393	113.9974	110.8998	107.9615	105.3889	103.2769	101.6651	100.5640
4/24/2006	4/25/2016	4/26/2010	4.4400	124.5906	118.9019	113.7969	109.5360	106.1493	103.5674	101.7155	100.5200
4/28/2006	4/28/2011	4/28/2010	5.0900	105.5563	105.5563	105.5338	104.6792	103.5853	102.5125	101.4602	100.4278
5/5/2006	5/6/2013	5/5/2010	4.7800	115.0296	114.6029	111.4511	108.4528	105.8160	103.6330	101.9390	100.7518
5/5/2006	5/5/2016	5/5/2010	4.9800	127.9213	122.0077	116.6006	111.9822	108.2022	105.2124	102.9464	101.3399
5/5/2006	5/5/2016	5/5/2010	4.3500	124.0981	118.4414	113.3831	109.1864	105.8709	103.3615	101.5781	100.4622
5/5/2006	5/5/2016	5/5/2010	4.5300	125.1875	119.4509	114.2862	109.9605	106.5065	103.8563	101.9326	100.6691
5/9/2006	5/9/2011	5/10/2010	5.0500	105.6669	105.6669	105.6355	104.7332	103.6096	102.5142	101.4919	100.6371
5/15/2006	5/16/2016	5/17/2010	4.3500	124.1494	118.4696	113.3938	109.1862	105.8625	103.3482	101.5619	100.4448
5/15/2006	5/16/2016	5/17/2010	4.5200	125.1827	119.4263	114.2496	109.9193	106.4639	103.8160	101.8930	100.6352
5/19/2006	5/19/2016	5/19/2010	4.5100	125.1369	119.3782	114.2023	109.8751	106.4233	103.7822	101.8643	100.6137
6/12/2006	6/13/2016	6/14/2010	4.6200	125.9519	120.0978	114.8275	110.4085	106.8630	104.1294	102.1198	100.7791
6/26/2006	6/27/2016	6/28/2010	4.7300	126.7160	120.7774	115.4206	110.9101	107.2687	104.4408	102.3380	100.9059
6/28/2006	6/28/2013	6/28/2010	4.9500	116.2929	115.6023	112.2927	109.1522	106.3843	104.0752	102.2575	100.9399
6/30/2006	7/1/2013	6/30/2010	4.8900	116.1361	115.4312	112.1198	108.9858	106.2337	103.9466	102.1499	100.8679

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
7/14/2006	7/15/2013	4/14/2010	4.8900	116.3263	115.5510	112.2002	109.0352	106.2630	103.9711	102.1723	100.8950
7/19/2006	7/19/2011	4/19/2010	5.2500	106.9267	106.9267	106.8378	105.6242	104.3059	103.0318	101.8534	100.8783
7/20/2006	7/20/2011	4/20/2010	5.3000	107.0074	107.0074	106.9176	105.6994	104.3765	103.0789	101.8059	100.5570
7/24/2006	7/25/2016	4/26/2010	4.6600	126.4376	120.4740	115.1218	110.6324	107.0280	104.2451	102.1906	100.8115
7/28/2006	7/28/2016	4/28/2010	4.4900	125.3888	119.4967	114.2426	109.8683	106.3939	103.7400	101.8274	100.5823
8/1/2006	8/1/2016	5/3/2010	4.8900	127.9247	121.8581	116.3721	111.7297	107.9578	104.9988	102.7745	101.2153
8/11/2006	8/11/2011	5/11/2010	4.7900	106.6258	106.6258	106.5182	105.2069	103.8326	102.5235	101.3730	100.4995
8/25/2006	8/25/2016	5/25/2010	4.3500	124.6490	118.7787	113.5804	109.2921	105.9166	103.3699	101.5642	100.4357
9/22/2006	9/22/2011	6/22/2010	4.7900	107.1846	107.1846	107.0426	105.5473	104.0606	102.6569	101.4385	100.5191
9/29/2006	9/29/2011	6/29/2010	4.5900	106.9739	106.9739	106.8262	105.3020	103.8013	102.3995	101.2110	100.3585
10/10/2006	10/10/2013	4/12/2010	4.2500	115.2164	114.0034	110.4958	107.3315	104.6986	102.6471	101.1624	100.2470
10/12/2006	10/15/2013	4/12/2010	4.5000	116.1740	114.9276	111.3721	108.1240	105.3752	103.1811	101.5574	100.4834
10/30/2006	10/31/2011	4/30/2010	4.8500	107.8000	107.8000	107.5191	105.8999	104.2997	102.7321	101.1962	99.6912
11/3/2006	11/3/2011	5/8/2010	4.6900	107.5817	107.5817	107.2881	105.6620	104.0557	102.4823	100.9408	99.4304
11/6/2006	11/6/2013	5/6/2010	4.2900	115.6814	114.3071	110.7324	107.5127	104.8352	102.7470	101.2367	100.3047
11/10/2006	11/13/2012	5/10/2010	4.3900	111.6816	111.6223	109.3646	106.7946	104.5155	102.6441	101.2317	100.3236
11/17/2006	11/18/2013	5/17/2010	4.3500	116.0457	114.5987	110.9848	107.7230	105.0020	102.8697	101.3178	100.3394
11/24/2006	11/25/2016	5/24/2010	4.1900	124.0544	118.1114	112.9242	108.6987	105.4164	102.9803	101.2922	100.2823
12/1/2006	12/1/2016	6/1/2010	4.0900	123.4391	117.5572	112.4463	108.3103	105.1199	102.7686	101.1622	100.2408
12/4/2006	12/5/2016	6/4/2010	4.0800	123.3903	117.5072	112.3990	108.2691	105.0843	102.7411	101.1382	100.2223
12/5/2006	12/5/2016	6/7/2010	4.2600	124.5612	118.5669	113.3252	109.0437	105.7020	103.2050	101.4595	100.3896
12/6/2006	12/6/2013	6/7/2010	4.4000	116.4501	114.8958	111.2356	107.9340	105.1770	103.0075	101.4235	100.4095
12/8/2006	12/8/2016	6/8/2010	3.9900	122.8197	116.9869	111.9408	107.8846	104.7794	102.5175	100.9902	100.1428
12/12/2006	12/12/2016	6/14/2010	3.9900	122.8358	116.9945	111.9431	107.8840	104.7765	102.5134	100.9822	100.1303
12/12/2006	12/12/2016	6/14/2010	4.0500	123.2256	117.3446	112.2482	108.1380	104.9763	102.6592	101.0779	100.1795
12/19/2006	12/19/2011	6/21/2010	4.4900	107.8321	107.8321	107.3417	105.5914	103.9065	102.3913	101.1578	100.3154
12/19/2006	12/19/2016	6/21/2010	4.1900	124.1699	118.1831	112.9744	108.7373	105.4472	103.0020	101.3084	100.2862
12/20/2006	12/20/2013	6/21/2010	4.5000	116.9990	115.3594	111.6488	108.2875	105.4650	103.2281	101.5742	100.4885
12/21/2006	12/21/2011	6/21/2010	4.5300	107.9270	107.9270	107.4281	105.6715	103.9795	102.4543	101.2080	100.3452
12/27/2006	12/27/2013	6/28/2010	4.5000	117.0865	115.4055	111.6770	108.3030	105.4722	103.2270	101.5696	100.4777
12/28/2006	12/28/2016	6/28/2010	4.2500	124.6075	118.5606	113.2936	108.9975	105.6504	103.1482	101.4054	100.3314
12/28/2006	12/28/2016	6/28/2010	4.4000	125.5933	119.4573	114.0821	109.6602	106.1853	103.5597	101.6916	100.5020
1/12/2007	1/12/2017	4/12/2010	4.4200	125.7985	119.6332	114.2321	109.7887	106.2945	103.6486	101.7631	100.5540
1/16/2007	1/17/2017	1/17/2012	4.7900	128.2822	121.9087	116.2476	111.5137	107.6764	104.5862	102.0441	99.8765
1/23/2007	1/23/2014	4/23/2010	4.4900	117.3852	115.5429	111.7514	108.3389	105.4844	103.2247	101.5605	100.4681
1/23/2007	1/23/2017	4/23/2010	4.4600	126.1117	119.9015	114.4548	109.9672	106.4300	103.7434	101.8174	100.5741
2/9/2007	2/9/2012	5/10/2010	4.7500	108.9717	108.9717	108.2578	106.3573	104.5347	102.8916	101.5354	100.5561
2/9/2007	2/9/2017	5/10/2010	4.4700	126.2620	120.0254	114.5557	110.0525	106.5027	103.8065	101.8702	100.6175
2/12/2007	2/13/2012	5/12/2010	4.8800	109.2715	109.2715	108.5401	106.6255	104.7833	103.1108	101.7143	100.6721
2/20/2007	2/21/2017	5/20/2010	4.3900	125.7809	119.5660	114.1368	109.6876	106.1938	103.5609	101.6853	100.5032
2/20/2007	2/21/2017	2/21/2012	4.8500	128.5320	121.2455	114.8759	109.9167	106.2754	103.5685	101.3488	99.3855
2/23/2007	2/23/2017	5/24/2010	4.2500	124.8505	118.7187	113.3902	109.0555	105.6821	103.1706	101.4173	100.3484
2/23/2007	2/23/2017	5/24/2010	4.3500	125.5208	119.3260	113.9216	109.5026	106.0441	103.4440	101.6039	100.4550
3/2/2007	3/2/2012	6/2/2010	4.4900	108.7550	108.7550	107.9472	105.9932	104.1427	102.5187	101.2299	100.3622
3/9/2007	3/10/2014	6/9/2010	4.4500	117.7989	115.6839	111.7971	108.3275	105.4465	103.1908	101.5377	100.4720
3/16/2007	3/16/2017	6/16/2010	4.0900	123.8796	117.8169	112.5943	108.3893	105.1539	102.7783	101.1490	100.2109
3/21/2007	3/21/2017	6/21/2010	4.2200	124.7775	118.6127	113.2824	108.9577	105.6029	103.1059	101.3758	100.3213
3/23/2007	3/23/2017	6/23/2010	4.2900	125.2579	119.0440	113.6567	109.2686	105.8511	103.2920	101.5041	100.3925
3/23/2007	3/23/2017	6/23/2010	4.2900	125.2579	119.0440	113.6567	109.2686	105.8511	103.2920	101.5041	100.3925
3/30/2007	3/30/2012	6/21/2010	4.6700	109.4692	109.4692	108.5401	106.4943	104.4856	102.5257	100.6130	98.7460
4/2/2007	4/2/2012	7/2/2010	4.5900	109.3452	109.3452	108.4004	106.3587	104.4321	102.7394	101.3883	100.4484
4/9/2007	4/10/2017	4/9/2010	4.1500	124.3970	118.2516	112.9578	108.6868	105.3889	102.9545	101.2695	100.2640
4/12/2007	4/12/2017	4/12/2010	4.2500	125.0805	118.8634	113.4880	109.1266	105.7381	103.2114	101.4501	100.3625
4/13/2007	4/13/2017	4/13/2010	4.4500	126.4471	120.0996	114.5698	110.0346	106.4691	103.7721	101.8400	100.5980
4/23/2007	4/23/2014	4/23/2010	4.6200	119.0435	116.6284	112.6092	109.0086	105.9980	103.6101	101.8274	100.6300
4/27/2007	4/27/2012	4/27/2010	4.5500	109.5797	109.5797	108.4877	106.3811	104.4043	102.6852	101.3164	100.3826
4/27/2007	4/27/2017	4/27/2010	4.2500	125.1369	118.8925	113.4946	109.1172	105.7168	103.1862	101.4176	100.3247
5/2/2007	5/2/2014	5/3/2010	4.5900	119.0346	116.5569	112.5294	108.9358	105.9410	103.5716	101.8128	100.6356
5/4/2007	5/5/2014	5/4/2010	4.5500	118.9067	116.4090	112.3829	108.7998	105.8216	103.4742	101.7379	100.5865
5/14/2007	5/16/2011	5/14/2010	4.5000	105.1372	105.1372	105.1002	104.1697	103.0313	101.9340	100.9616	100.2523
5/18/2007	5/18/2017	5/18/2010	4.1900	124.8165	118.5850	113.2166	108.8799	105.5258	103.0468	101.3306	100.3044
5/22/2007	5/22/2012	5/24/2010	4.6900	110.2002	110.2002	108.9599	106.7832	104.7442	102.9624	101.5272	100.5199
5/22/2007	5/22/2012	5/24/2010	4.6900	110.2002	110.2002	108.9599	106.7832	104.7442	102.9624	101.5272	100.5199
5/22/2007	5/22/2012	5/24/2010	4.7100	110.2437	110.2437	109.0033	106.8257	104.7841	102.9977	101.5552	100.5392
5/22/2007	5/22/2017	5/22/2012	4.7500	128.7055	122.1087	116.3100	111.4830	107.5492	104.3128	101.5753	99.1712
5/25/2007	5/25/2012	5/25/2010	4.6500	110.1519	110.1519	108.8942	106.7119	104.6716	102.8943	101.4721	100.4827
5/29/2007	5/30/2017	6/1/2010	4.2500	125.2791	118.9847	113.5525	109.1504	105.7340	103.1930	101.4242	100.3622
6/1/2007	6/1/2010	6/1/2010	4.9900	100.8593	100.8593	100.8593	100.8189	100.6460	100.4737	100.3020	100.1309
6/1/2007	6/2/2014	6/1/2010	4.5000	119.0489	116.3523	112.2859	108.6862	105.7102	103.3792	101.6631	100.5525
6/7/2007	6/7/2012	6/7/2010	4.9400	110.9635	110.9635	109.6271	107.4002	105.3031	103.4520	101.9265	100.7990
6/7/2007	6/7/2017	6/7/2010	4.8200	129.2898	122.6271	116.7657	111.8902	107.9848	104.9543	102.7086	101.1461
6/8/2007	6/9/2014	6/8/2010	4.7300	120.1145	117.3533	113.2181	109.5194	106.4209	103.9490	102.0807	100.8019
6/8/2007	6/8/2017	6/8/2010	4.4900	126.9926	120.5284	114.9040	110.2972	106.6706	103.9257	101.9403	100.6670
6/11/2007	6/12/2017	6/11/2010	4.4900	127.0119	120.5391	114.9093	110.2985	106.6691	103.9220	101.9342	100.6597
6/18/2007	6/19/2017	6/18/2010	4.5000	127.1164	120.6201	114.9715	110.3447	106.7010	103.9427	101.9445	100.6585
6/18/2007	6/19/2017	6/18/2010	4.8400	129.4985	122.7933	116.8987	111.9935	108.0609	105.0043	102.7376	101.1512

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
6/19/2007	6/19/2017	6/21/2010	4.6500	128.1653	121.5740	115.8136	111.0626	107.2889	104.3980	102.2770	100.8564
6/20/2007	6/20/2012	6/21/2010	4.8900	111.0291	111.0291	109.6162	107.3574	105.2389	103.3792	101.8485	100.7384
6/20/2007	6/20/2012	6/21/2010	4.9600	111.1870	111.1870	109.7735	107.5113	105.3836	103.5096	101.9577	100.8111
6/22/2007	6/22/2017	6/22/2010	4.5000	127.1332	120.6272	114.9732	110.3423	106.6956	103.9373	101.9395	100.6521
6/26/2007	6/26/2012	6/28/2010	5.1300	111.6559	111.6559	110.2055	107.9205	105.7627	103.8393	102.2322	100.9988
6/28/2007	6/28/2017	6/28/2010	4.5000	127.1657	120.6423	114.9790	110.3417	106.6902	103.9302	101.9312	100.6408
7/13/2007	7/13/2012	4/13/2010	4.6900	110.8776	110.8776	109.3306	107.0249	104.8921	103.0466	101.5857	100.5555
7/13/2007	7/13/2017	4/13/2010	4.2900	125.7683	119.3664	113.8613	109.4008	105.9374	103.3484	101.5403	100.4126
7/13/2007	7/13/2017	7/13/2011	4.9000	130.0647	123.2774	117.3095	112.3375	108.3413	105.2060	102.7756	100.8472
7/18/2007	7/18/2017	7/19/2010	4.7800	129.2396	122.5131	116.6208	111.7398	107.8393	104.8279	102.5928	101.0591
7/19/2007	7/19/2012	4/19/2010	4.8900	111.4230	111.4230	109.8383	107.5043	105.3277	103.4256	101.8773	100.7483
7/20/2007	7/20/2017	4/20/2010	4.2900	125.7946	119.3797	113.8640	109.3962	105.9273	103.3363	101.5240	100.3945
7/24/2007	7/24/2012	4/26/2010	4.8200	111.3264	111.3264	109.7127	107.3695	105.1914	103.2960	101.7713	100.6681
7/27/2007	7/27/2012	4/27/2010	4.5900	110.8241	110.8241	109.1951	106.8584	104.7111	102.8732	101.4321	100.4430
7/27/2007	7/28/2014	4/27/2010	4.3500	119.0905	116.0029	111.8575	108.2448	105.2989	103.0226	101.3809	100.3425
7/27/2007	7/27/2017	4/27/2010	4.2500	125.5398	119.1414	113.6477	109.2092	105.7709	103.2156	101.4325	100.3312
7/27/2007	7/27/2017	4/27/2010	4.1800	125.0493	118.7023	113.2656	108.8916	105.5178	103.0281	101.3043	100.2658
7/30/2007	1/30/2019	4/30/2010	3.9900	125.7966	118.7651	112.9880	108.4764	105.0982	102.6726	101.0529	100.1668
7/31/2007	7/31/2017	4/30/2010	3.9900	123.7417	117.5326	112.2553	108.0528	104.8598	102.5494	101.0043	100.1618
7/31/2007	7/31/2017	4/30/2010	3.9900	123.7417	117.5326	112.2553	108.0528	104.8598	102.5494	101.0043	100.1618
7/31/2007	7/31/2017	4/30/2010	4.0600	124.2302	117.9678	112.6286	108.3595	105.0999	102.7236	101.1156	100.2030
8/2/2007	8/4/2014	5/3/2010	4.4900	119.7922	116.6449	112.4550	108.7791	105.7570	103.3973	101.6691	100.5395
8/2/2007	8/2/2017	5/3/2010	4.1500	124.8719	118.5500	113.1421	108.8000	105.4563	102.9974	101.3031	100.3044
8/2/2007	8/2/2017	5/3/2010	4.0500	124.1720	117.9254	112.6041	108.3526	105.1056	102.7354	101.1268	100.2196
8/6/2007	8/6/2012	5/6/2010	4.4900	110.7130	110.7130	109.0264	106.6736	104.5299	102.7217	101.3182	100.3868
8/9/2007	8/11/2014	8/9/2011	4.8600	121.5178	118.2879	113.9923	110.1530	106.9253	104.3053	102.1936	100.4441
8/9/2007	8/9/2017	5/10/2010	3.9900	123.7755	117.5619	112.2858	108.0854	104.8900	102.5703	101.0136	100.1606
8/13/2007	8/13/2012	5/13/2010	4.5900	111.0409	111.0409	109.3113	106.9329	104.7562	102.9047	101.4524	100.4645
8/16/2007	8/16/2017	5/17/2010	3.9900	123.7988	117.5721	112.2867	108.0803	104.8803	102.5599	101.0013	100.1460
8/17/2007	8/17/2012	5/17/2010	4.3500	110.5119	110.5119	108.7624	106.3932	104.2552	102.4743	101.1279	100.2685
8/17/2007	8/17/2012	5/17/2010	4.1500	110.0285	110.0285	108.2826	105.9332	103.8410	102.1295	100.8740	100.1372
8/17/2007	8/17/2017	5/17/2010	4.0000	123.8726	117.6359	112.3404	108.1234	104.9132	102.5827	101.0151	100.1521
8/20/2007	8/20/2010	5/20/2010	4.5900	101.8104	101.8104	101.8104	101.6614	101.2653	100.8724	100.4825	100.1272
8/20/2007	8/20/2014	8/20/2010	4.2500	118.9231	115.6491	111.4576	107.8096	104.8735	102.6022	101.0229	100.1105
8/24/2007	8/24/2010	5/24/2010	4.4600	101.8087	101.8087	101.8087	101.6524	101.2453	100.8415	100.4410	100.0861
8/24/2007	8/24/2012	5/24/2010	4.0500	109.8656	109.8656	108.0802	105.7241	103.6433	101.9639	100.7494	100.0727
8/28/2007	8/28/2014	5/28/2010	4.3500	119.4650	116.1545	111.9531	108.3003	105.3259	103.0383	101.3925	100.3576
8/30/2007	8/30/2012	6/1/2010	4.3900	110.7671	110.7671	108.9400	106.5344	104.3636	102.5504	101.1758	100.3002
8/30/2007	9/2/2014	6/1/2010	3.8900	117.4606	114.1731	110.1174	106.6947	104.0083	102.0310	100.7136	100.0543
8/31/2007	8/31/2012	6/1/2010	4.3700	110.7301	110.7301	108.8975	106.4911	104.3229	102.5161	101.1484	100.2844
9/4/2007	9/4/2012	6/4/2010	4.1900	110.3347	110.3347	108.4827	106.0896	103.9626	102.2282	100.9433	100.1780
9/4/2007	9/4/2012	6/4/2010	4.2200	110.4087	110.4087	108.5561	106.1598	104.0253	102.2796	100.9809	100.1977
9/4/2007	9/5/2017	6/4/2010	3.8900	123.1794	117.0097	111.7998	107.6828	104.5762	102.3482	100.8678	100.0970
9/6/2007	9/7/2010	6/7/2010	4.1600	101.8488	101.8488	101.8488	101.6642	101.2184	100.7766	100.3453	100.0165
9/7/2007	9/7/2012	6/7/2010	4.0900	110.1221	110.1221	108.2544	105.8650	103.7585	102.0584	100.8231	100.1115
9/10/2007	9/11/2017	6/10/2010	3.6900	121.7996	115.7889	110.7639	106.8408	103.9294	101.8806	100.5931	99.9757
9/11/2007	9/13/2010	6/11/2010	4.4300	102.0426	102.0426	102.0426	101.8445	101.3818	100.9232	100.4721	100.0887
9/11/2007	9/11/2017	6/11/2010	3.5900	121.1051	115.1824	110.2565	106.4375	103.6256	101.6700	100.4723	99.9240
9/12/2007	9/12/2014	6/14/2010	3.6900	116.6653	113.3445	109.3582	106.0536	103.5082	101.6695	100.5033	99.9443
9/13/2007	9/15/2014	6/14/2010	3.9900	118.0535	114.6643	110.5546	107.0690	104.3155	102.2704	100.8670	100.0980
9/13/2007	9/13/2017	9/13/2010	3.9900	123.9141	117.6433	112.3314	108.1116	104.9042	102.5804	101.0065	100.0483
9/14/2007	9/14/2011	6/14/2010	4.0900	106.0437	106.0437	105.9086	104.4544	103.0096	101.7039	100.6761	100.0652
9/14/2007	9/14/2012	9/14/2010	4.3900	110.9500	110.9500	109.0348	106.5958	104.4060	102.5836	101.2021	100.2479
9/17/2007	9/17/2012	6/17/2010	4.2200	110.5611	110.5611	108.6316	106.2034	104.0454	102.2866	100.9730	100.1801
9/27/2007	9/27/2010	6/28/2010	4.2500	102.1249	102.1249	102.1249	101.8957	101.3943	100.8978	100.4136	100.0304
9/27/2007	9/29/2014	9/27/2010	4.4900	120.4906	116.8282	112.1629	107.6553	103.7554	101.5866	100.6007	100.0470
9/27/2007	9/27/2017	6/28/2010	3.6500	121.5781	115.5641	110.5595	106.6698	103.7931	101.7771	100.5207	99.9113
9/28/2007	9/28/2010	6/28/2010	4.2900	102.1568	102.1568	102.1568	101.9254	101.4211	100.9218	100.4344	100.0435
9/28/2007	9/28/2012	6/28/2010	3.8500	109.7527	109.7527	107.7685	105.3651	103.2951	101.6709	100.5497	99.9628
10/3/2007	10/3/2012	7/6/2010	3.8300	109.7552	109.7512	107.7408	105.3358	103.2734	101.6621	100.5552	100.0386
10/9/2007	10/9/2012	10/9/2009	4.4000	111.2804	111.2683	109.1993	106.6195	104.1044	101.6627	99.2918	96.9892
10/11/2007	10/14/2014	4/12/2010	4.1800	119.2386	115.6187	111.3947	107.7829	104.8929	102.7021	101.1583	100.2301
10/11/2007	10/11/2017	4/12/2010	3.9900	124.0290	117.7118	112.3730	108.1359	104.9200	102.5922	101.0203	100.1706
10/15/2007	10/16/2017	4/15/2010	3.9900	124.0454	117.7196	112.3751	108.1333	104.9137	102.5828	101.0110	100.1659
10/22/2007	10/22/2012	4/22/2010	3.9900	110.3733	110.3437	108.2216	105.7493	103.6093	101.9047	100.7074	100.0792
10/25/2007	10/27/2014	10/25/2011	4.3600	120.2145	116.4721	112.1631	108.4419	105.4051	102.9624	100.9562	99.2143
10/26/2007	10/26/2017	4/26/2010	3.3900	119.8367	114.0455	109.2863	105.6549	103.0356	101.2661	100.2398	99.9416
10/29/2007	10/29/2012	4/29/2010	3.9900	110.4509	110.4119	108.2508	105.7629	103.6122	101.9025	100.6987	100.0725
11/2/2007	11/3/2014	5/3/2010	3.9900	118.5690	114.8383	110.6618	107.1361	104.3584	102.2946	100.8929	100.1285
11/2/2007	11/3/2014	11/2/2010	4.1900	119.5013	115.7373	111.4838	107.8492	104.9412	102.7399	101.1733	100.1112
11/5/2007	11/5/2014	5/5/2010	3.9900	118.5896	114.8443	110.6638	107.1354	104.3552	102.2896	100.8874	100.1224
11/5/2007	11/6/2017	11/5/2012	4.3900	127.0096	120.3466	114.6232	109.9057	106.0149	102.7056	99.7990	97.1596
11/6/2007	11/6/2017	5/6/2010	3.4800	120.5005	114.6176	109.7627	106.0345	103.3221	101.4634	100.3583	99.9464
11/9/2007	11/10/2014	11/9/2011	4.3300	120.2323	116.3952	112.0803	108.3638	105.3331	102.8879	100.8605	99.0897
11/13/2007	11/14/2011	5/13/2010	3.7600	106.1931	106.1931	105.8532	104.2111	102.6582	101.3397	100.4046	99.9735
11/13/2007	11/13/2012	5/13/2010	3.6800	109.7922	109.7330	107.5048	105.0509	102.9938	101.4282	100.4038	99.9637

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
11/13/2007	11/13/2014	5/13/2010	3.3500	115.6709	112.0161	108.1238	105.0025	102.6860	101.1000	100.1980	99.9020
11/19/2007	11/19/2014	5/19/2010	3.7500	117.6041	113.8073	109.7060	106.3075	103.6830	101.7912	100.5661	99.9950
11/19/2007	11/19/2014	5/19/2010	3.7500	117.6041	113.8073	109.7060	106.3075	103.6830	101.7912	100.5661	99.9950
11/19/2007	11/19/2014	11/21/2011	4.2700	120.0509	116.1563	111.8459	108.1462	105.1370	102.7084	100.6813	98.9015
11/19/2007	11/20/2017	11/19/2012	4.2900	125.5993	118.2381	112.5214	108.0872	104.6217	101.6529	98.9855	96.5021
11/20/2007	11/20/2017	11/22/2010	3.7400	122.3734	116.2196	111.0841	107.0739	104.0894	101.9814	100.5831	99.6412
11/23/2007	11/24/2017	11/23/2011	3.9900	123.3111	115.4920	109.6994	105.8890	103.4126	101.4840	99.8118	98.2322
11/23/2007	11/24/2017	11/23/2011	3.9900	123.3111	115.4920	109.6994	105.8890	103.4126	101.4840	99.8118	98.2322
11/29/2007	11/29/2017	6/1/2010	2.9500	116.8717	111.5402	107.2581	104.1098	101.9456	100.5975	99.9984	99.7823
11/30/2007	11/30/2017	6/1/2010	3.1900	118.5285	112.9197	108.3580	104.9341	102.5141	100.9311	100.1147	99.8293
12/6/2007	12/6/2017	6/7/2010	3.2500	118.9702	113.2918	108.6664	105.1782	102.6987	101.0601	100.1689	99.8273
12/7/2007	12/7/2012	6/7/2010	3.4500	109.4101	109.3186	106.9801	104.5456	102.5622	101.1120	100.2362	99.8672
12/10/2007	12/10/2010	6/10/2010	3.8700	102.7303	102.7303	102.7303	102.3169	101.6113	100.9195	100.3115	99.9495
12/10/2007	12/11/2017	12/10/2010	3.4500	120.3891	114.4903	109.6402	105.9316	103.2411	101.4037	100.1897	99.3327
12/11/2007	12/11/2012	6/11/2010	3.7600	110.2975	110.2005	107.8182	105.3008	103.1896	101.5682	100.4867	99.9586
12/14/2007	12/14/2010	6/14/2010	3.6900	102.6443	102.6443	102.6443	102.2205	101.5044	100.8041	100.2220	99.8945
12/20/2007	12/20/2012	6/21/2010	3.6000	109.9493	109.8402	107.4209	104.9240	102.8643	101.3271	100.3383	99.8756
12/20/2007	12/20/2012	6/21/2010	3.7500	110.3639	110.2547	107.7800	105.0241	102.3458	99.7506	97.2355	94.7975
12/24/2007	12/26/2017	12/24/2012	3.9900	123.4026	116.3554	111.0058	106.8836	103.5203	100.6190	97.9511	95.4341
12/26/2007	12/26/2012	6/28/2010	3.4600	109.6200	109.5028	107.0636	104.5958	102.5912	101.1177	100.2237	99.8179
12/26/2007	12/26/2012	12/27/2010	3.9600	111.0103	110.8930	108.4164	105.8305	103.6264	101.8921	100.6315	99.6789
1/2/2008	1/2/2013	7/2/2010	3.4900	109.7713	109.6446	107.1694	104.6883	102.6698	101.1818	100.2701	99.9960
1/3/2008	1/5/2015	1/3/2011	3.6500	117.5718	113.4950	109.3881	106.0348	103.4746	101.6350	100.3535	99.4181
1/4/2008	1/4/2018	1/4/2011	3.3600	119.8347	113.9943	109.2263	105.6065	103.0047	101.2399	100.0527	99.1614
1/7/2008	1/7/2013	4/7/2010	2.9900	108.4128	108.2795	105.8407	103.5180	101.7466	100.5570	100.0228	99.9764
1/7/2008	1/7/2013	1/7/2011	3.5900	110.1011	109.9676	107.4552	104.9350	102.8658	101.3176	100.1928	99.3189
1/7/2008	1/7/2015	1/7/2011	3.4900	116.8158	112.7729	108.7496	105.4940	103.0531	101.3386	100.1490	99.2520
1/7/2008	1/8/2018	4/7/2010	2.5900	114.5396	109.6310	105.7866	103.0559	101.2620	100.2495	99.9881	99.9687
1/8/2008	1/8/2013	4/8/2010	3.1500	108.8718	108.7370	106.2695	103.8816	102.0223	100.7373	100.0745	99.9766
1/8/2008	1/8/2018	4/8/2010	2.5700	114.4045	109.5246	105.7066	102.9986	101.2255	100.2311	99.9860	99.9638
1/8/2008	1/8/2018	4/8/2010	2.6400	114.8721	109.8960	105.9863	103.1964	101.3507	100.2901	99.9875	99.9653
1/10/2008	1/10/2011	4/12/2010	3.1000	102.4540	102.4540	102.4540	101.9588	101.1709	100.4434	100.0186	99.9633
1/11/2008	1/11/2018	4/12/2010	2.7200	115.4061	110.3239	106.3099	103.4297	101.5007	100.3627	99.9840	99.9507
1/14/2008	1/16/2018	1/14/2011	3.2400	119.0068	113.2815	108.6393	105.1495	102.6732	101.0039	99.8814	99.0069
1/16/2008	1/16/2013	4/16/2010	2.6900	107.6359	107.4904	105.0663	102.8621	101.2564	100.2746	99.9773	99.9330
1/16/2008	1/16/2013	4/16/2010	2.5500	107.2384	107.0930	104.7057	102.5718	101.0543	100.1707	99.9711	99.9268
1/16/2008	1/16/2015	4/16/2010	2.6400	112.7592	109.0283	105.5756	103.0072	101.2705	100.2602	99.9751	99.9307
1/16/2008	1/16/2018	4/16/2010	2.3800	113.1438	108.5379	104.9725	102.4956	100.9098	100.0942	99.9636	99.9192
1/17/2008	1/17/2018	4/19/2010	2.2500	112.3001	107.8911	104.5093	102.1813	100.7272	100.0449	99.9499	99.8973
1/18/2008	1/18/2013	4/19/2010	2.5500	107.2526	107.1045	104.7074	102.5716	101.0540	100.1696	99.9657	99.9131
1/18/2008	1/20/2015	4/19/2010	2.3500	111.3708	107.8073	104.6136	102.3192	100.8325	100.0767	99.9552	99.9026
1/18/2008	1/18/2018	4/19/2010	2.2900	112.5549	108.0868	104.6475	102.2737	100.7811	100.0593	99.9520	99.8994
1/24/2008	1/24/2012	4/26/2010	2.4400	104.5000	104.5000	103.8661	102.1689	100.8521	100.0966	99.9452	99.8732
1/24/2008	1/24/2013	4/26/2010	2.5000	107.1520	106.9958	104.5835	102.4678	100.9796	100.1350	99.9495	99.8776
1/25/2008	1/25/2013	1/25/2011	2.6500	107.5886	107.4309	104.7705	102.3290	100.9411	100.0414	99.2303	98.4414
1/25/2008	1/25/2013	1/25/2011	2.2500	106.4430	106.2855	103.6319	100.8354	98.1252	95.5020	92.9627	90.5041
1/28/2008	1/28/2013	1/28/2011	2.9900	108.5872	108.4254	105.7408	103.0996	101.3701	100.3487	99.5056	98.7050
1/30/2008	1/30/2013	4/30/2010	2.6700	107.6829	107.5185	105.0288	102.8209	101.2283	100.2561	99.9559	99.8729
2/7/2008	2/7/2013	5/7/2010	2.4900	107.2203	107.0451	104.5747	102.4589	100.9754	100.1462	99.9264	99.8240
2/13/2008	2/13/2013	2/14/2011	2.9200	108.5159	108.3324	105.7207	103.3810	101.6233	100.3888	99.4276	98.5658
2/14/2008	2/14/2018	2/14/2012	3.1900	117.2272	110.1392	106.4397	103.7570	101.6746	99.7893	97.9983	96.2597
2/19/2008	2/19/2013	5/19/2010	2.5900	107.5966	107.4051	104.6031	101.7282	98.9431	96.2491	93.6428	91.1209
2/22/2008	2/22/2011	2/23/2009	2.5000	102.2775	102.2775	102.2775	101.6618	100.7587	99.8715	99.0000	98.1436
2/25/2008	2/25/2013	2/25/2011	3.0900	109.1147	108.9149	106.0688	103.3820	101.5816	100.4567	99.5285	98.6565
2/25/2008	2/26/2018	5/25/2010	2.4200	113.4295	108.7454	105.1170	102.5848	100.9636	100.1157	99.8777	99.7261
3/7/2008	3/9/2015	3/7/2011	2.8900	114.3508	110.1822	106.4995	103.6937	101.7293	100.3892	99.3561	98.4344
3/7/2008	3/7/2018	3/7/2013	3.5500	121.3513	115.2421	110.1469	105.9655	102.4232	99.2843	96.4058	93.7075
3/10/2008	3/11/2013	6/10/2010	2.3900	107.1427	106.9242	104.3521	102.2723	100.8498	100.0897	99.8330	99.6376
3/11/2008	3/11/2011	6/11/2010	2.0900	102.0027	102.0027	102.0027	101.3381	100.4415	99.9746	99.7702	99.5726
3/12/2008	3/12/2013	6/14/2010	2.0100	106.0125	105.7929	103.4041	101.5801	100.4257	99.9553	99.7433	99.5377
3/14/2008	3/14/2018	6/14/2010	2.4000	113.3393	108.6635	105.0602	102.5493	100.9460	100.1061	99.8249	99.6184
3/17/2008	3/18/2013	3/17/2011	2.6900	108.0916	107.8634	105.1548	102.8948	101.2629	100.0919	99.1065	98.1840
3/17/2008	3/17/2015	3/17/2011	2.6200	113.0496	108.0915	103.8815	102.0373	100.9213	99.9593	99.0277	98.1150
3/17/2008	3/19/2018	3/18/2013	3.3000	119.5777	113.7208	108.8563	104.8651	101.4443	98.3837	95.5475	92.8684
3/25/2008	3/27/2023	3/25/2013	3.1500	117.2507	111.4087	106.9584	103.5060	100.4675	97.6321	94.9169	92.2999
3/26/2008	3/26/2018	3/26/2012	2.9800	115.5805	108.9839	105.8206	103.2956	101.1872	99.2337	97.3536	95.5261
3/28/2008	3/28/2013	3/28/2011	2.8200	108.5610	108.3192	105.3083	102.8103	101.2591	100.1666	99.1888	98.2462
3/28/2008	3/28/2013	3/28/2011	2.8000	108.5003	108.2584	105.2485	102.7665	101.2305	100.1453	99.1687	98.2265
3/28/2008	3/28/2018	6/28/2010	2.0200	110.9081	106.8213	103.7539	101.6986	100.4559	99.9454	99.6946	99.4511
3/28/2008	3/28/2018	3/28/2011	2.7700	115.8729	110.6437	106.5338	103.5775	101.5851	100.2319	99.1701	98.2036
3/31/2008	3/31/2011	6/30/2010	1.9900	102.0174	102.0174	102.0174	101.2942	100.3705	99.9325	99.6798	99.4310
4/14/2008	4/14/2015	4/14/2011	2.7500	113.8122	108.6962	104.3948	102.3448	101.0926	100.0388	99.0333	98.0501
4/28/2008	4/28/2015	4/28/2011	3.2500	116.4011	111.8912	107.8983	104.7682	102.4791	100.8471	99.5910	98.4993
4/28/2008	4/30/2018	4/28/2010	2.1500	111.7221	107.4282	104.1694	101.9538	100.5912	100.0090	99.9186	99.8411
4/30/2008	4/30/2018	4/30/2013	3.7400	121.7503	115.2290	110.0189	105.9079	102.4279	99.3059	96.4067	93.6520
5/5/2008	5/5/2015	5/5/2011	3.1700	116.0063	111.5384	107.6054	104.5398	102.3151	100.7227	99.4691	98.3673

As of: 3/31/2010 **Parallel-Shift Sensitivity Analysis for HLB-Option and Knockout Advances**

Start Date	Maturity Date	Next Call Date	Coupon	-300	-200	-100	Base	+100	+200	+300	+400
5/8/2008	5/8/2015	5/10/2010	2.9600	114.9283	110.5757	106.7967	103.9080	101.8752	100.5853	100.0107	99.8614
5/19/2008	5/21/2018	5/20/2013	3.8900	123.0082	116.2610	110.8467	106.5375	102.9421	99.7196	96.7388	93.9228
5/23/2008	5/23/2018	5/23/2011	3.2700	119.5040	113.6144	108.8586	105.2894	102.7419	100.9379	99.5617	98.3784
5/27/2008	5/27/2010	5/27/2010	2.7900	100.4417	100.4417	100.4417	100.4053	100.2468	100.0888	99.9313	99.7743
5/27/2008	5/27/2011	5/27/2010	3.2200	103.7743	103.7743	103.7284	102.7560	101.5963	100.4980	100.0055	99.8420
5/27/2008	5/28/2013	5/27/2011	3.4900	111.1866	110.6519	107.4399	104.5364	102.4168	100.9089	99.6908	98.5657
5/29/2008	5/29/2018	5/31/2011	3.4600	119.4758	111.2935	105.9191	103.4473	101.9518	100.7436	99.6064	98.4982
6/16/2008	6/17/2013	6/16/2011	4.0700	113.2719	112.6365	109.3465	106.2317	103.7190	101.8519	100.4257	99.1784
6/24/2008	6/24/2015	6/24/2011	3.8300	119.6503	114.7901	110.3940	106.7862	104.0042	101.9092	100.2907	98.9293
6/30/2008	7/1/2013	6/30/2010	2.9200	109.6351	108.9529	105.9548	103.4849	101.6678	100.4836	99.9363	99.6648
6/30/2008	7/1/2013	6/30/2010	3.4500	111.3841	110.6911	107.5569	104.8306	102.6883	101.1515	100.2283	99.8116
6/30/2008	6/30/2015	6/30/2010	3.3700	117.2548	112.5775	108.4605	105.1970	102.7977	101.1520	100.2044	99.7916
6/30/2008	7/2/2018	6/30/2011	3.6900	121.4074	113.0477	107.2122	104.1524	102.3768	101.0245	99.7917	98.6031
7/11/2008	7/11/2018	7/11/2012	3.7500	121.9242	114.3542	109.3752	105.7113	102.9191	100.4994	98.2794	96.1672
7/14/2008	7/16/2018	4/14/2010	2.5000	114.1601	109.2570	105.4741	102.8218	101.1074	100.1681	99.9728	99.9340
7/14/2008	7/16/2018	7/14/2011	3.2500	119.5084	113.5753	108.8130	105.2494	102.6934	100.8226	99.3347	98.0225
7/17/2008	7/17/2018	7/17/2013	3.7500	122.0350	115.5451	110.2188	105.9473	102.2724	98.9707	95.8950	92.9775
7/21/2008	7/22/2013	4/21/2010	3.0000	110.0741	109.2667	105.9094	102.6179	100.1541	100.0465	99.9883	99.9301
8/15/2008	8/15/2018	8/15/2011	3.8300	123.9460	117.3323	111.8818	107.6426	104.4703	102.1084	100.2700	98.7296
8/19/2008	8/19/2013	8/19/2010	3.4400	111.8193	110.8710	107.4190	104.0472	101.4388	100.4784	100.0351	99.6498
9/8/2008	9/9/2013	6/8/2010	2.8900	110.0980	109.0774	105.9716	103.4586	101.6374	100.4757	99.9611	99.7439
6/1/2007	6/1/2012	6/2/2008	5.2300	111.5199	111.5199	110.2169	107.9817	105.7906	103.6560	101.5761	99.5493
6/8/2007	6/8/2012	6/9/2008	5.3000	111.7772	111.7772	110.4320	108.1754	105.9635	103.8091	101.7103	99.6655
6/15/2007	6/16/2014	6/16/2008	5.5500	123.7096	120.8303	116.3927	112.0553	107.8991	103.9265	100.1284	96.4962
7/23/2007	7/23/2012	4/23/2010	5.0500	111.8529	111.8529	110.2427	107.8886	105.6822	103.7389	102.1279	100.9223
1/11/2001	1/11/2011	4/11/2010	5.3700	104.2660	104.2660	104.2660	103.7643	102.9653	102.1786	101.4040	100.6412
1/12/2001	1/12/2011	4/12/2010	5.3000	104.2251	104.2251	104.2251	103.7207	102.9192	102.1300	101.3531	100.5880
6/3/2002	6/4/2012	6/3/2010	4.4900	109.9273	109.9273	108.6105	106.3829	104.2017	102.0770	100.0070	97.9901
6/4/2002	6/4/2012	6/4/2010	4.4900	109.9273	109.9273	108.6105	106.3829	104.2017	102.0770	100.0070	97.9901
12/5/2002	12/5/2012	6/7/2010	3.7900	110.3165	110.2276	107.8385	105.1220	102.4805	99.9199	97.4375	95.0302
2/5/2004	4/26/2010	6/15/2010	6.2000	100.4478	100.4478	100.4478	100.4333	100.3607	100.2883	100.2160	100.1438
6/18/2004	6/20/2011	6/18/2010	4.1200	105.1039	105.1039	105.0386	103.9580	102.7269	101.5194	100.3347	99.1723
7/2/2004	7/2/2014	4/4/2010	3.9900	117.2223	114.2514	109.8749	105.6292	101.5685	97.7821	97.6904	97.4151
5/5/2005	5/5/2010	6/5/2010	4.1900	100.4073	100.4073	100.4073	100.3870	100.2895	100.1922	100.0952	99.9983
5/17/2005	5/17/2010	5/17/2010	4.0700	100.5313	100.5313	100.5313	100.5022	100.3713	100.2407	100.1106	99.9807
6/6/2005	6/7/2010	6/7/2010	3.8900	100.7347	100.7347	100.7347	100.6884	100.4990	100.3104	100.1224	99.9352
7/18/2005	7/19/2010	4/19/2010	4.1600	101.2710	101.2710	101.2710	101.1755	100.8689	100.5643	100.2614	99.9605
9/1/2005	9/1/2015	6/1/2010	4.1300	121.5254	115.9097	110.3584	105.0582	100.0469	96.6983	96.6148	95.9881
9/30/2005	9/30/2015	6/30/2010	4.4400	123.3900	117.6625	111.9945	106.5824	101.4677	97.1504	96.9641	96.6387
10/26/2005	10/26/2015	4/26/2010	4.5400	124.0828	118.2679	112.5173	107.0294	101.8461	97.2066	96.9553	97.2066
8/21/2006	8/21/2013	5/22/2010	4.7500	116.3470	115.3843	111.8783	108.4125	105.0654	101.8422	99.9600	99.0578
8/28/2006	8/29/2011	6/1/2010	4.8900	107.0086	107.0086	106.8863	105.4954	104.0671	102.6664	101.2926	99.9449
11/30/2006	12/2/2013	6/1/2010	4.3500	116.2148	114.6702	110.8786	107.1584	103.5777	101.2077	99.8512	98.9077
1/8/2007	1/9/2012	4/8/2010	4.7500	108.5627	108.5627	107.9819	106.1646	104.3745	102.6241	100.9122	99.2378
1/29/2007	1/29/2014	4/29/2010	4.7900	118.6267	116.7246	112.7415	108.8361	105.0818	102.2454	100.1561	98.8136
2/2/2007	2/2/2017	5/2/2010	4.6900	127.3317	120.0976	113.1089	106.5376	103.7221	101.6981	100.2315	99.0303
2/15/2007	2/15/2012	5/16/2010	4.9900	109.5082	109.5082	108.7679	106.8418	104.9466	103.0952	101.2863	99.5187
3/20/2007	3/20/2012	6/20/2010	4.5500	109.0995	109.0995	108.2139	106.1985	104.2193	102.2876	100.4020	98.9879
4/23/2007	4/23/2012	4/25/2010	4.6500	109.7386	109.7386	108.6694	106.5564	104.4837	102.4625	100.4913	98.5684
5/2/2008	5/4/2015	5/2/2011	3.9900	120.2376	115.4301	111.0146	107.3402	104.4244	101.9492	99.5156	97.1035
5/19/2008	5/19/2015	5/21/2012	4.7000	123.9986	118.6758	113.6618	109.3943	105.6935	101.9049	97.7413	93.5249
5/23/2008	5/23/2013	5/23/2011	4.0400	112.8935	112.3834	109.2484	106.3756	103.9273	101.6847	99.3270	96.9356
6/6/2008	6/6/2013	6/6/2011	3.9900	112.8891	112.3088	109.0532	105.9807	103.5051	101.5402	99.7015	97.7804
6/10/2008	6/11/2012	6/10/2010	3.9400	108.7878	108.7878	107.4328	105.1966	102.9257	100.8207	100.1645	99.9414
7/1/2008	7/1/2015	7/1/2011	4.6000	123.7368	118.2794	112.9040	108.3328	104.9608	102.4413	99.9966	97.2868
7/7/2008	7/8/2013	7/7/2011	4.5900	115.2354	114.4940	111.1253	107.8719	105.0556	102.6365	100.2429	97.6257
7/8/2008	7/8/2013	7/8/2011	4.2500	114.1068	113.3661	110.0099	106.8198	104.1785	102.0269	100.0103	97.8391
7/10/2008	7/10/2014	7/10/2012	4.8000	120.8255	117.7774	113.4538	109.5310	106.0088	102.4815	98.6956	94.6219
7/14/2008	7/14/2015	7/15/2013	4.9000	125.4233	120.0634	114.8850	109.9606	105.1683	100.2606	95.1219	89.8222
5/13/2009	5/13/2014	5/13/2013	4.0000	116.7100	114.1896	109.9058	105.4711	100.7785	95.6022	90.2377	85.5387
9/28/2009	9/30/2013	9/28/2012	2.9200	110.3732	109.2568	105.7138	101.7982	97.4699	93.5419	90.2954	87.6550