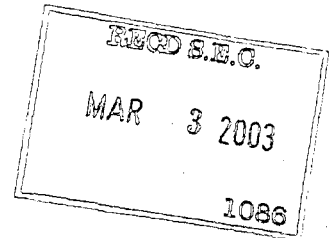


SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549



03016241



FORM SE

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS

Structured Asset Securities Corporation
(Exact Name of Registrant as Specified in Charter)

0000808851
(Registrant CIK Number)

PROCESSED

MAR 05 2003

**THOMSON
FINANCIAL**

Form 8-K for February 26, 2003
(Electronic Report, Schedule or Registration Statement of
Which the Documents Are a Part (Give Period of Report))

333-82904
00000140
(SEC File Number, if Available)

N/A

(Name of Person Filing the Document (if Other Than the Registrant))

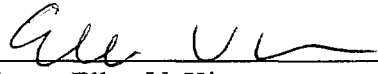
~~~~~

1 of 9

## SIGNATURES

*Filings Made by the Registrant.* The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of New York, State of New York, on February 26, 2003.

### STRUCTURED ASSET SECURITIES CORPORATION

By:   
Name: Ellen V. Kiernan  
Title: Senior Vice President

## Exhibit Index

### Exhibit

### Page

99.1 Computational Materials

4

IN ACCORDANCE WITH RULE 311(h) OF REGULATION S-T, THESE  
COMPUTATIONAL MATERIALS ARE BEING FILED IN PAPER

COMPUTATIONAL MATERIALS

for

STRUCTURED ASSET SECURITIES CORPORATION

Mortgage Pass-Through Certificates, Series 2003-4

## Yield Table - Bond A3

wodorado:SASC\_03-4; A3

Settle as of 02/28/03

| Collateral Summary |           |             |     | Bond Summary  |            |           |          |
|--------------------|-----------|-------------|-----|---------------|------------|-----------|----------|
| Type:              | LOAN 6.25 | Historical: |     | Fixed Coupon: | 8.000      |           |          |
| AM Type:           | Fixed     | 1 Month:    | N/A | Orig Bal:     | 25,000,000 |           |          |
| WAC:               | 6.495     | 3 Month:    | N/A | Orig Not:     | 25,000,000 |           |          |
| WAM:               | 351       | 6 Month:    | N/A | Factor:       | 1.0000000  |           |          |
| WALA:              | 9         | 12 Month:   | N/A | Factor Date:  | 02/25/03   | Next Pmt: | 03/25/03 |
|                    |           | Life:       | N/A | Delay:        | 24         | Cusip:    | TI       |

|              | 6.00 CPR | 8.00 CPR | 10.00 CPR | 12.00 CPR | 15.00 CPR | 20.00 CPR | 30.00 CPR | 40.00 CPR |
|--------------|----------|----------|-----------|-----------|-----------|-----------|-----------|-----------|
| Price        |          |          |           |           |           |           |           |           |
| 107-02       | 6.90     | 6.73     | 6.56      | 6.37      | 6.08      | 5.54      | 4.34      | 2.97      |
| 107-04       | 6.89     | 6.72     | 6.54      | 6.36      | 6.06      | 5.52      | 4.31      | 2.93      |
| 107-06       | 6.88     | 6.71     | 6.53      | 6.34      | 6.04      | 5.50      | 4.28      | 2.89      |
| 107-08       | 6.87     | 6.70     | 6.52      | 6.33      | 6.03      | 5.48      | 4.25      | 2.85      |
| 107-10       | 6.86     | 6.69     | 6.51      | 6.32      | 6.01      | 5.46      | 4.22      | 2.81      |
| 107-12       | 6.85     | 6.68     | 6.50      | 6.30      | 6.00      | 5.44      | 4.19      | 2.77      |
| 107-14       | 6.84     | 6.67     | 6.48      | 6.29      | 5.98      | 5.42      | 4.16      | 2.73      |
| 107-16       | 6.83     | 6.66     | 6.47      | 6.28      | 5.96      | 5.40      | 4.13      | 2.69      |
| 107-18       | 6.82     | 6.65     | 6.46      | 6.26      | 5.95      | 5.38      | 4.10      | 2.65      |
| 107-20       | 6.81     | 6.64     | 6.45      | 6.25      | 5.93      | 5.36      | 4.07      | 2.61      |
| 107-22       | 6.80     | 6.63     | 6.44      | 6.24      | 5.92      | 5.34      | 4.04      | 2.57      |
| Average Life | 9.85     | 8.15     | 6.85      | 5.85      | 4.73      | 3.50      | 2.21      | 1.55      |
| First Pay    | 03/25/03 | 03/25/03 | 03/25/03  | 03/25/03  | 03/25/03  | 03/25/03  | 03/25/03  | 03/25/03  |
| Last Pay     | 09/25/29 | 12/25/27 | 10/25/25  | 06/25/23  | 04/25/20  | 02/25/16  | 10/25/10  | 03/25/08  |
| Duration     | 6.09     | 5.38     | 4.78      | 4.28      | 3.67      | 2.91      | 1.99      | 1.46      |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr    | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 12Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1790 | 1.1980 | 1.5670 | 2.8230 | 3.8700 | 4.8350 | Yield  | 1.4000 | 1.8400 | 2.3760 | 2.8340 | 3.2050 | 3.7520 | 4.2750 | 4.6240 | 4.8130 | 5.0570 | 5.1570 |
| Coupon |        |        | 1.6250 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

The above indicative values are as of the date indicated and do not represent actual bids or offers by Lehman Brothers. There can be no assurance that actual trades could be completed at such values. Discussions of the trade values in general, and firm price quotations and actual trade prices in particular, may vary significantly from these written estimates as a result of various factors, which may include (but are not limited to) prevailing credit spreads, market liquidity, position size, transaction and financing costs, hedging costs, and risks and use of capital and profit. These estimates may not be representative of any theoretical or actual internal valuations employed by us for our own purposes, may vary during the course of any particular day and may vary significantly from the estimates or quotations that would be given by another dealer. You should consult with your own accounting or other advisors as to the adequacy of this information for your purposes. As a condition for providing these estimates, you agree that Lehman Brothers makes no representation and shall have no liability in any way arising therefrom to you or any other entity for any loss or damage, direct or indirect, arising from the use of this information.

# Yield Table - Bond A1

Settle as of 02/28/03

| Bond Summary - Bond A1 |             |           |          |
|------------------------|-------------|-----------|----------|
| Fixed Coupon:          | 4.750       |           |          |
| Orig Bal:              | 100,000,000 |           |          |
| Factor:                | 1.00000000  |           |          |
| Factor Date:           | 02/25/03    | Next Pmt: | 03/25/03 |
| Delay:                 | 24          | Cusip:    | TI       |

| Price        | 50.00 User_Curve_1<br>(home/duole/ppc/ata-4to20m12) |          | 75.00 User_Curve_1<br>(home/duole/ppc/ata-4to20m12) |          | 100.00 User_Curve_1<br>(home/duole/ppc/ata-4to20m12) |          | 125.00 User_Curve_1<br>(home/duole/ppc/ata-4to20m12) |          | 150.00 User_Curve_1<br>(home/duole/ppc/ata-4to20m12) |          | 175.00 User_Curve_1<br>(home/duole/ppc/ata-4to20m12) |          | 200.00 User_Curve_1<br>(home/duole/ppc/ata-4to20m12) |          |
|--------------|-----------------------------------------------------|----------|-----------------------------------------------------|----------|------------------------------------------------------|----------|------------------------------------------------------|----------|------------------------------------------------------|----------|------------------------------------------------------|----------|------------------------------------------------------|----------|
|              | Yield                                               | Duration | Yield                                               | Duration | Yield                                                | Duration | Yield                                                | Duration | Yield                                                | Duration | Yield                                                | Duration | Yield                                                | Duration |
| 100-10       | 4.68                                                | 5.32     | 4.64                                                | 3.95     | 4.60                                                 | 3.08     | 4.56                                                 | 2.49     | 4.51                                                 | 2.07     | 4.46                                                 | 1.76     | 4.40                                                 | 1.52     |
| Average Life | 6.93                                                |          | 4.81                                                |          | 3.59                                                 |          | 2.82                                                 |          | 2.29                                                 |          | 1.92                                                 |          | 1.64                                                 |          |
| First Pay    | 03/25/03                                            |          | 03/25/03                                            |          | 03/25/03                                             |          | 03/25/03                                             |          | 03/25/03                                             |          | 03/25/03                                             |          | 03/25/03                                             |          |
| Last Pay     | 10/25/25                                            |          | 05/25/20                                            |          | 03/25/16                                             |          | 03/25/13                                             |          | 12/25/10                                             |          | 06/25/09                                             |          | 05/25/08                                             |          |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr    | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 12Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1790 | 1.1980 | 1.5670 | 2.8230 | 3.8700 | 4.8350 |        | 1.4000 | 1.8400 | 2.3760 | 2.8340 | 3.2050 | 3.7520 | 4.2750 | 4.6240 | 4.8130 | 5.0570 | 5.1570 |
| Coupon |        |        | 1.6250 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

The above indicative value[s] are as of the date indicated and do not represent actual bids or offers by Lehman Brothers. There can be no assurance that actual trades could be completed at such value[s]. Discussions of the trade values in general, and firm price quotations and actual trade prices in particular, may vary significantly from these written estimated values as a result of various factors, which may include (but are not limited to) prevailing credit spreads, market liquidity, position size, transaction size, hedging costs, and use of capital and profit. These estimates may not be representative of any theoretical or actual internal valuations employed by us for our own purposes, may vary during the course of any particular day and may vary significantly from the estimates or quotations that would be given by another dealer. You should consult with your own accounting or other advisors as to the adequacy of this information for your purposes. As a condition for providing these estimates, you agree that Lehman Brothers makes no representation and shall have no liability in any way arising therefrom to you or any other entity for any loss or damage, direct or indirect, arising from the use of this information.

## Yield Table - Bond A2

Settle as of 02/28/03

| Bond Summary - Bond A2 |            |           |          |
|------------------------|------------|-----------|----------|
| Fixed Coupon:          | 5.000      |           |          |
| Orig Bal:              | 50,000,000 |           |          |
| Factor:                | 1.00000000 |           |          |
| Factor Date:           | 02/25/03   | Next Pmt: | 03/25/03 |
| Delay:                 | 24         | Cuslp:    | T1       |

| Price        | 50.00 User Curve 1<br>(home/duoley/ppc/alfa-4to20n12) |          | 75.00 User Curve 1<br>(home/duoley/ppc/alfa-4to20n12) |          | 100.00 User Curve 1<br>(home/duoley/ppc/alfa-4to20n12) |          | 125.00 User Curve 1<br>(home/duoley/ppc/alfa-4to20n12) |          | 150.00 User Curve 1<br>(home/duoley/ppc/alfa-4to20n12) |          | 175.00 User Curve 1<br>(home/duoley/ppc/alfa-4to20n12) |          | 200.00 User Curve 1<br>(home/duoley/ppc/alfa-4to20n12) |          |
|--------------|-------------------------------------------------------|----------|-------------------------------------------------------|----------|--------------------------------------------------------|----------|--------------------------------------------------------|----------|--------------------------------------------------------|----------|--------------------------------------------------------|----------|--------------------------------------------------------|----------|
|              | Yield                                                 | Duration | Yield                                                 | Duration | Yield                                                  | Duration | Yield                                                  | Duration | Yield                                                  | Duration | Yield                                                  | Duration | Yield                                                  | Duration |
| 100-24       | 4.85                                                  | 5.27     | 4.78                                                  | 3.93     | 4.71                                                   | 3.07     | 4.63                                                   | 2.48     | 4.54                                                   | 2.07     | 4.45                                                   | 1.76     | 4.36                                                   | 1.52     |
| Average Life |                                                       |          |                                                       |          |                                                        |          |                                                        |          |                                                        |          |                                                        |          |                                                        |          |
| First Pay    | 6.93                                                  |          | 4.81                                                  |          | 3.59                                                   |          | 2.82                                                   |          | 2.29                                                   |          | 1.92                                                   |          | 1.64                                                   |          |
| Last Pay     | 03/25/03                                              |          | 03/25/03                                              |          | 03/25/03                                               |          | 03/25/03                                               |          | 03/25/03                                               |          | 03/25/03                                               |          | 03/25/03                                               |          |
|              | 10/25/25                                              |          | 05/25/20                                              |          | 03/25/16                                               |          | 03/25/13                                               |          | 12/25/10                                               |          | 06/25/09                                               |          | 05/25/08                                               |          |

| Tsy BM |  | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 12Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--|--------|--------|--------|--------|--------|--------|--------|-----|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  |  | 1.1790 | 1.1980 | 1.5670 | 2.8230 | 3.8700 | 4.8350 | Yield  |     | 1.4000 | 1.8400 | 2.3760 | 2.8340 | 3.2030 | 4.2750 | 4.6240 | 4.8130 | 5.0570 | 5.1570 |
| Coupon |  |        |        | 1.6250 | 3.0000 | 3.8750 | 5.3750 |        |     |        |        |        |        |        |        |        |        |        |        |

The above indicative value(s) are as of the date indicated and do not represent actual bids or offers by Lehman Brothers. There can be no assurance that actual trades could be completed at such value(s). Discussions of the trade values in general, and firm price quotations and actual trade prices in particular, may vary significantly from these written estimated values as a result of various factors, which may include (but are not limited to) prevailing credit spreads, market liquidity, position size, transaction and financing costs, hedging costs and use of capital and profit. These estimates may not be representative of any theoretical or actual internal valuations employed by us for our own purposes, may vary during the course of any particular day and may vary significantly from the estimates or quotations that would be given by another dealer. You should consult with your own accounting or other advisors as to the adequacy of this information for your purposes. As a condition for providing these estimates, you agree that Lehman Brothers makes no representation and shall have no liability in any way arising therefrom to you or any other entity for any loss or damage, direct or indirect, arising from the use of this information.

# Yield Table - Bond A4

Settle as of 02/28/03

| Bond Summary - Bond A4 |            |           |          |
|------------------------|------------|-----------|----------|
| Fixed Coupon:          | 5.750      |           |          |
| Orig Bal:              | 50,000,000 |           |          |
| Factor:                | 1.0000000  |           |          |
| Factor Date:           | 02/25/03   | Next Pmt: | 03/25/03 |
| Delay:                 | 24         | Cusip:    | T1       |

|              | 50.00 User Curve 1<br>(home/duole/ppc/ata-4to20n12) |          | 75.00 User Curve 1<br>(home/duole/ppc/ata-4to20n12) |          | 100.00 User Curve 1<br>(home/duole/ppc/ata-4to20n12) |          | 125.00 User Curve 1<br>(home/duole/ppc/ata-4to20n12) |          | 150.00 User Curve 1<br>(home/duole/ppc/ata-4to20n12) |          | 175.00 User Curve 1<br>(home/duole/ppc/ata-4to20n12) |          | 200.00 User Curve 1<br>(home/duole/ppc/ata-4to20n12) |          |
|--------------|-----------------------------------------------------|----------|-----------------------------------------------------|----------|------------------------------------------------------|----------|------------------------------------------------------|----------|------------------------------------------------------|----------|------------------------------------------------------|----------|------------------------------------------------------|----------|
| Price        | Yield                                               | Duration | Yield                                               | Duration | Yield                                                | Duration | Yield                                                | Duration | Yield                                                | Duration | Yield                                                | Duration | Yield                                                | Duration |
| 102-19       | 5.25                                                | 5.15     | 5.06                                                | 3.88     | 4.86                                                 | 3.05     | 4.63                                                 | 2.48     | 4.40                                                 | 2.07     | 4.15                                                 | 1.76     | 3.90                                                 | 1.53     |
| Average Life | 6.93                                                |          | 4.81                                                |          | 3.59                                                 |          | 2.82                                                 |          | 2.29                                                 |          | 1.92                                                 |          | 1.64                                                 |          |
| First Pay    | 03/25/03                                            |          | 03/25/03                                            |          | 03/25/03                                             |          | 03/25/03                                             |          | 03/25/03                                             |          | 03/25/03                                             |          | 03/25/03                                             |          |
| Last Pay     | 10/25/25                                            |          | 05/25/20                                            |          | 03/25/16                                             |          | 03/25/13                                             |          | 12/25/10                                             |          | 06/25/09                                             |          | 05/25/08                                             |          |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr    | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 12Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1790 | 1.1980 | 1.5670 | 2.8230 | 3.8700 | 4.8350 | Yield  | 1.4000 | 1.8400 | 2.3760 | 2.8340 | 3.2050 | 3.7520 | 4.2750 | 4.6240 | 4.8130 | 5.0570 | 5.1570 |
| Coupon |        |        | 1.6250 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

The above indicative value(s) are as of the date indicated and do not represent actual bids or offers by Lehman Brothers. There can be no assurance that actual trades could be completed at such value(s). Discussions of the trade values in general, and firm price quotations and actual trade prices in particular, may vary significantly from these written estimated values as a result of various factors, which may include (but are not limited to) prevailing credit spreads, market liquidity, position size, transaction and financing costs, hedging costs and risks and use of capital and profit. These estimates may not be representative of any theoretical or actual internal valuations employed by us for our own purposes, may vary from time to time, and may be subject to change without notice. You should consult with your own accounting or other advisors as to the adequacy of this information for your purposes. As a condition for providing these estimates, you agree that Lehman Brothers makes no representation and shall have no liability in any way arising therefrom to you or any other entity for any loss or damage, direct or indirect, arising from the use of this information.

# Yield Table - Bond A1

Settle as of 02/28/03

| Bond Summary - Bond A1 |             |           |          |
|------------------------|-------------|-----------|----------|
| Fixed Coupon:          | 4.750       |           |          |
| Orig Bal:              | 100,000,000 |           |          |
| Orig Net:              | 100,000,000 |           |          |
| Factor:                | 1.0000000   |           |          |
| Factor Date:           | 02/25/03    | Next Pmt: | 03/25/03 |
| Delay:                 | 24          | Cuslp:    | T1       |

|              | 50.00 User Curve 1<br>(home/ldooley/ppc/alt-a-4to20in12) |          | 75.00 User Curve 1<br>(home/ldooley/ppc/alt-a-4to20in12) |          | 85.00 User Curve 1<br>(home/ldooley/ppc/alt-a-4to20in12) |          | 100.00 User Curve 1<br>(home/ldooley/ppc/alt-a-4to20in12) |          | 125.00 User Curve 1<br>(home/ldooley/ppc/alt-a-4to20in12) |          | 150.00 User Curve 1<br>(home/ldooley/ppc/alt-a-4to20in12) |          | 175.00 User Curve 1<br>(home/ldooley/ppc/alt-a-4to20in12) |          |
|--------------|----------------------------------------------------------|----------|----------------------------------------------------------|----------|----------------------------------------------------------|----------|-----------------------------------------------------------|----------|-----------------------------------------------------------|----------|-----------------------------------------------------------|----------|-----------------------------------------------------------|----------|
| Price        | Yield                                                    | Duration | Yield                                                    | Duration | Yield                                                    | Duration | Yield                                                     | Duration | Yield                                                     | Duration | Yield                                                     | Duration | Yield                                                     | Duration |
| 98-24        | 4.98                                                     | 5.25     | 5.04                                                     | 3.90     | 5.07                                                     | 3.51     | 5.11                                                      | 3.04     | 5.19                                                      | 2.46     | 5.27                                                      | 2.04     | 5.35                                                      | 1.74     |
| 99-00        | 4.93                                                     |          | 4.98                                                     |          | 5.00                                                     |          | 5.03                                                      |          | 5.09                                                      |          | 5.14                                                      |          | 5.20                                                      |          |
| 99-08        | 4.88                                                     |          | 4.91                                                     |          | 4.93                                                     |          | 4.95                                                      |          | 4.98                                                      |          | 5.02                                                      |          | 5.06                                                      |          |
| 99-16        | 4.84                                                     |          | 4.85                                                     |          | 4.86                                                     |          | 4.87                                                      |          | 4.88                                                      |          | 4.90                                                      |          | 4.92                                                      |          |
| 99-24        | 4.79                                                     |          | 4.79                                                     |          | 4.79                                                     |          | 4.78                                                      |          | 4.78                                                      |          | 4.78                                                      |          | 4.77                                                      |          |
| 100-00       | 4.74                                                     | 5.30     | 4.72                                                     | 3.94     | 4.72                                                     | 3.55     | 4.70                                                      | 3.07     | 4.68                                                      | 2.48     | 4.66                                                      | 2.07     | 4.63                                                      | 1.76     |
| 100-08       | 4.70                                                     |          | 4.66                                                     |          | 4.65                                                     |          | 4.62                                                      |          | 4.58                                                      |          | 4.54                                                      |          | 4.49                                                      |          |
| 100-16       | 4.65                                                     |          | 4.60                                                     |          | 4.58                                                     |          | 4.54                                                      |          | 4.48                                                      |          | 4.42                                                      |          | 4.35                                                      |          |
| 100-24       | 4.60                                                     |          | 4.54                                                     |          | 4.51                                                     |          | 4.46                                                      |          | 4.38                                                      |          | 4.30                                                      |          | 4.21                                                      |          |
| 101-00       | 4.56                                                     |          | 4.47                                                     |          | 4.44                                                     |          | 4.38                                                      |          | 4.28                                                      |          | 4.18                                                      |          | 4.07                                                      |          |
| 101-08       | 4.51                                                     | 5.36     | 4.41                                                     | 3.98     | 4.37                                                     | 3.59     | 4.30                                                      | 3.11     | 4.18                                                      | 2.51     | 4.06                                                      | 2.09     | 3.93                                                      | 1.78     |
| Average Life | 6.93                                                     |          | 4.81                                                     |          | 4.25                                                     |          | 3.59                                                      |          | 2.82                                                      |          | 2.29                                                      |          | 1.92                                                      |          |
| First Pay    | 03/25/03                                                 |          | 03/25/03                                                 |          | 03/25/03                                                 |          | 03/25/03                                                  |          | 03/25/03                                                  |          | 03/25/03                                                  |          | 03/25/03                                                  |          |
| Last Pay     | 10/25/25                                                 |          | 05/25/20                                                 |          | 07/25/18                                                 |          | 03/25/16                                                  |          | 03/25/13                                                  |          | 12/25/10                                                  |          | 06/25/09                                                  |          |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr    | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 12Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1790 | 1.1980 | 1.5670 | 2.8230 | 3.8700 | 4.8350 | Yield  | 1.4000 | 1.8400 | 2.3760 | 2.8340 | 3.2050 | 3.7520 | 4.2750 | 4.6240 | 4.8130 | 5.0570 | 5.1570 |
| Coupon |        |        | 1.6250 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

The above indicative values are as of the date indicated and do not represent actual bids or offers by Lehman Brothers. There can be no assurance that actual trades could be completed at such value(s). Discussions of the trade values in general, and firm price quotations and actual trade prices in particular, may vary significantly from these written estimates as a result of various factors, which may include (but are not limited to) prevailing credit spreads, market liquidity, position size, transaction size, hedging costs and risks and use of capital and profit. These estimates may not be representative of any theoretical or actual internal valuations employed by us for our own purposes, may vary during the course of any particular day and may vary significantly from the estimates or quotations that would be given by another dealer. You should consult with your own accounting or other advisors as to the adequacy of this information for your purposes. As a condition for providing these estimates, you agree that Lehman Brothers makes no representation and shall have no liability in any way arising therefrom to you or any other entity for any loss or damage, direct or indirect, arising from the use of this information.