

Federal Home Loan Bank of Des Moines Quarterly Price Report

The Federal Home Loan Bank of Des Moines (Bank) is providing estimated valuations of the specific Convertible, Convertible with a Strike and Mortgage Matched advances set forth below for members' information and convenience only. The estimated valuations are generated by models used for the Bank's own asset/liability management purposes. The models use 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 prices only and should not be construed as a liquidation price for a Convertible, Convertible with a Strike or Mortgage Matched advance.

It is expressly understood that in providing these valuations to members, the Bank is not performing any advisory service. The valuations are provided without representation or warranty and the member is solely responsible for any decision it makes or actions it takes based on the valuations provided. It is recommended that members maintain independent capabilities to value their asset/liability positions, including Convertible, Convertible with a Strike and Mortgage Matched advances. You should consult with your own tax, legal, accounting, credit and financial advisors with respect to the transaction structure and information detailed herein.

The tables depict valuation estimates resulting from immediate parallel interest-rate movements of plus/minus 300 basis points in 100 basis point increments. To identify your advance, select the appropriate tab at the bottom of the page for Convertible and Convertible with a Strike advances or Mortgage Matched advances. Then, locate the appropriate settlement date and verify the advance rate. The report is sorted in ascending order by settlement date, followed by advance rate. Once the appropriate structure is located, read across to view the sensitivity analysis for that advance.

If you have any questions, contact the Money Desk at 800.544.3452, ext. 1013.

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

2/28/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
22-Nov-96	6.64	22-Nov-11	22-Nov-99	100.36	100.27	100.19	100.10	99.90	98.74	97.00
16-Dec-97	6.29	14-Dec-12	16-Dec-00	100.65	100.48	100.31	100.14	99.48	97.73	95.54
23-Jun-98	5.86	21-Jun-13	23-Jun-98	100.57	100.41	100.24	100.01	98.74	96.54	94.07
01-Dec-98	5.25	02-Dec-13	01-Dec-03	100.47	100.30	100.14	99.38	97.25	94.62	91.91
02-Dec-98	5.25	02-Dec-13	02-Dec-03	100.47	100.30	100.14	99.67	98.21	96.37	94.46
05-Mar-99	6.18	05-Mar-14	05-Mar-04	100.63	100.46	100.29	100.11	99.12	96.94	94.33
01-Apr-99	6.2	01-Apr-14	01-Apr-04	100.63	100.46	100.30	100.11	99.14	96.96	94.33
30-Apr-99	6.17	30-Apr-14	30-Apr-04	100.63	100.46	100.29	100.12	99.40	97.67	95.57
23-Feb-01	6.2	23-Feb-16	23-Feb-06	100.63	100.46	100.30	100.09	98.77	96.10	92.95
13-Mar-01	5.98	14-Mar-16	13-Mar-06	100.60	100.43	100.26	99.98	98.27	95.38	92.14
28-Mar-01	6.16	28-Mar-16	28-Mar-06	100.63	100.46	100.29	100.07	98.67	95.94	92.76
29-Mar-01	6.13	29-Mar-16	29-Mar-06	100.62	100.45	100.28	100.06	98.61	95.85	92.65
02-Apr-01	5.94	01-Apr-16	03-Apr-06	100.59	100.42	100.25	99.94	98.15	95.21	91.93
04-Apr-01	6.07	04-Apr-16	04-Apr-06	100.61	100.44	100.27	100.03	98.46	95.62	92.38
05-Apr-01	6.08	05-Apr-16	05-Apr-06	100.61	100.44	100.28	100.04	98.48	95.65	92.42
09-Apr-01	5.92	11-Apr-16	10-Apr-06	100.59	100.42	100.25	99.93	98.10	95.15	91.86
10-Apr-01	5.89	08-Apr-16	10-Apr-06	100.58	100.41	100.24	99.90	98.03	95.06	91.76
19-Apr-01	6.25	19-Apr-16	19-Apr-06	100.64	100.47	100.30	100.10	98.84	96.17	93.00
10-May-01	5.95	10-May-16	10-May-06	100.59	100.42	100.25	99.95	98.15	95.20	91.90
15-May-01	6.43	16-May-16	15-May-06	100.67	100.50	100.33	100.16	99.16	96.66	93.54
08-Jun-01	6.21	08-Jun-16	08-Jun-06	100.63	100.47	100.30	100.09	98.72	95.97	92.74
20-Jun-01	6.28	20-Jun-16	20-Jun-06	100.65	100.48	100.31	100.11	98.86	96.18	92.97
22-Jun-01	6.25	22-Jun-16	22-Jun-06	100.64	100.47	100.30	100.10	98.80	96.09	92.87
12-Jul-01	6.38	12-Jul-16	12-Jul-06	100.66	100.49	100.33	100.14	99.04	96.44	93.25
13-Jul-01	6.41	13-Jul-16	13-Jul-06	100.67	100.50	100.33	100.15	99.10	96.53	93.36
18-Jul-01	6.33	18-Jul-16	18-Jul-06	100.65	100.49	100.32	100.13	98.95	96.30	93.08
30-Jul-01	6.12	29-Jul-16	31-Jul-06	100.62	100.45	100.28	100.05	98.50	95.64	92.35
01-Aug-01	6.19	01-Aug-16	01-Aug-06	100.63	100.46	100.29	100.08	98.64	95.83	92.54
10-Aug-01	6.24	10-Aug-16	10-Aug-06	100.64	100.47	100.30	100.10	98.74	95.98	92.72
16-Aug-01	6.12	16-Aug-16	16-Aug-06	100.62	100.45	100.28	100.05	98.49	95.61	92.30
28-Aug-01	6.06	29-Aug-16	28-Aug-06	100.61	100.44	100.27	100.02	98.35	95.42	92.08
29-Aug-01	5.99	29-Aug-16	29-Aug-06	100.60	100.43	100.26	99.97	98.18	95.19	91.84
06-Sep-01	6.05	06-Sep-16	06-Sep-06	100.61	100.44	100.27	100.01	98.30	95.34	91.98
19-Sep-01	5.76	19-Sep-16	19-Sep-06	100.56	100.39	100.22	99.76	97.56	94.38	90.93

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

2/28/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
20-Sep-01	5.71	20-Sep-16	20-Sep-06	100.55	100.38	100.21	99.70	97.42	94.21	90.75
25-Sep-01	5.44	26-Sep-16	25-Sep-06	100.50	100.34	100.17	99.30	96.63	93.26	89.75
27-Sep-01	5.35	27-Sep-16	27-Sep-06	100.49	100.32	100.15	99.13	96.35	92.93	89.41
27-Sep-01	5.53	27-Sep-16	27-Sep-06	100.52	100.35	100.18	99.44	96.90	93.58	90.08
28-Sep-01	5.33	28-Sep-16	28-Sep-06	100.49	100.32	100.15	99.09	96.27	92.84	89.31
01-Oct-01	5.33	03-Oct-16	02-Oct-06	100.49	100.32	100.15	99.07	96.24	92.78	89.23
03-Oct-01	5.43	03-Oct-16	03-Oct-06	100.50	100.33	100.17	99.27	96.57	93.16	89.63
04-Oct-01	5.39	04-Oct-16	04-Oct-06	100.50	100.33	100.16	99.20	96.44	93.02	89.48
05-Oct-01	5.28	05-Oct-16	05-Oct-06	100.48	100.31	100.14	98.97	96.08	92.62	89.06
09-Oct-01	5.27	11-Oct-16	10-Oct-06	100.48	100.31	100.14	98.95	96.04	92.56	89.00
09-Oct-01	5.45	11-Oct-16	10-Oct-06	100.51	100.34	100.17	99.30	96.63	93.23	89.71
10-Oct-01	5.34	11-Oct-16	10-Oct-06	100.49	100.32	100.15	99.10	96.28	92.84	89.29
10-Oct-01	5.52	11-Oct-16	10-Oct-06	100.52	100.35	100.18	99.42	96.84	93.48	89.97
11-Oct-01	5.53	11-Oct-16	11-Oct-06	100.52	100.35	100.18	99.43	96.87	93.52	90.01
12-Oct-01	5.38	12-Oct-16	12-Oct-06	100.49	100.33	100.16	99.18	96.41	92.98	89.44
12-Oct-01	5.56	12-Oct-16	12-Oct-06	100.52	100.36	100.19	99.48	96.96	93.63	90.12
17-Oct-01	5.55	17-Oct-16	17-Oct-06	100.52	100.35	100.19	99.46	96.93	93.59	90.08
19-Oct-01	5.34	19-Oct-16	19-Oct-06	100.49	100.32	100.15	99.10	96.28	92.84	89.29
19-Oct-01	5.52	19-Oct-16	19-Oct-06	100.52	100.35	100.18	99.42	96.84	93.48	89.97
24-Oct-01	5.56	24-Oct-16	24-Oct-06	100.52	100.36	100.19	99.48	96.96	93.63	90.12
29-Oct-01	5.3	31-Oct-16	30-Oct-06	100.48	100.31	100.15	99.02	96.15	92.69	89.14
30-Oct-01	5.41	31-Oct-16	30-Oct-06	100.50	100.33	100.16	99.23	96.50	93.09	89.55
31-Oct-01	5.38	31-Oct-16	31-Oct-06	100.49	100.33	100.16	99.18	96.41	92.98	89.44
01-Nov-01	5	01-Nov-16	01-Nov-06	100.43	100.26	100.05	98.31	95.10	91.50	87.91
01-Nov-01	5.18	01-Nov-16	01-Nov-06	100.46	100.29	100.11	98.74	95.72	92.18	88.60
02-Nov-01	5.08	02-Nov-16	02-Nov-06	100.44	100.28	100.08	98.51	95.38	91.80	88.21
02-Nov-01	5.26	02-Nov-16	02-Nov-06	100.47	100.31	100.14	98.92	95.98	92.48	88.90
05-Nov-01	5.33	07-Nov-16	06-Nov-06	100.49	100.32	100.15	99.06	96.21	92.74	89.17
06-Nov-01	5.1	07-Nov-16	06-Nov-06	100.45	100.28	100.08	98.56	95.45	91.88	88.29
07-Nov-01	5.12	07-Nov-16	07-Nov-06	100.45	100.28	100.09	98.61	95.51	91.95	88.37
08-Nov-01	4.91	08-Nov-16	08-Nov-06	100.42	100.25	100.00	98.07	94.77	91.13	87.53
08-Nov-01	5.09	08-Nov-16	08-Nov-06	100.45	100.28	100.08	98.53	95.41	91.84	88.25
09-Nov-01	5	09-Nov-16	09-Nov-06	100.43	100.26	100.05	98.31	95.10	91.50	87.91
09-Nov-01	5.1	09-Nov-16	09-Nov-06	100.45	100.28	100.08	98.56	95.45	91.88	88.29

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

2/28/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
09-Nov-01	5.18	09-Nov-16	09-Nov-06	100.46	100.29	100.11	98.74	95.72	92.18	88.60
09-Nov-01	4.92	09-Nov-16	09-Nov-06	100.42	100.25	100.01	98.10	94.82	91.19	87.60
13-Nov-01	4.92	14-Nov-16	13-Nov-06	100.42	100.25	100.01	98.10	94.82	91.19	87.60
13-Nov-01	5.21	14-Nov-16	13-Nov-06	100.47	100.30	100.12	98.81	95.81	92.29	88.71
13-Nov-01	5.24	14-Nov-16	13-Nov-06	100.47	100.30	100.13	98.88	95.91	92.40	88.83
14-Nov-01	4.93	14-Nov-16	14-Nov-06	100.42	100.25	100.01	98.13	94.85	91.23	87.63
15-Nov-01	5.48	15-Nov-16	15-Nov-06	100.51	100.34	100.18	99.34	96.68	93.28	89.74
16-Nov-01	5.68	16-Nov-16	16-Nov-06	100.55	100.38	100.21	99.64	97.28	94.00	90.49
16-Nov-01	5.51	16-Nov-16	16-Nov-06	100.52	100.35	100.18	99.39	96.78	93.39	89.85
29-Nov-01	5.76	29-Nov-16	29-Nov-06	100.56	100.39	100.22	99.74	97.50	94.28	90.79
30-Nov-01	5.73	30-Nov-16	30-Nov-06	100.55	100.39	100.22	99.71	97.42	94.17	90.67
05-Dec-01	5.71	05-Dec-16	05-Dec-06	100.55	100.38	100.21	99.67	97.33	94.05	90.53
06-Dec-01	5.73	06-Dec-16	06-Dec-06	100.55	100.39	100.22	99.70	97.39	94.12	90.60
31-Dec-01	6	30-Dec-16	02-Jan-07	100.60	100.43	100.26	99.96	98.11	95.04	91.60
11-Jan-02	5.74	11-Jan-17	11-Jan-07	100.56	100.39	100.22	99.70	97.38	94.09	90.54
23-Jan-02	5.79	23-Jan-17	23-Jan-07	100.56	100.40	100.23	99.76	97.53	94.28	90.75
01-Feb-02	6.07	01-Feb-17	01-Feb-07	100.61	100.44	100.27	100.01	98.24	95.19	91.73
04-Feb-02	6.07	06-Feb-17	05-Feb-07	100.61	100.44	100.27	100.01	98.24	95.19	91.73
05-Feb-02	5.95	06-Feb-17	05-Feb-07	100.59	100.42	100.25	99.91	97.94	94.79	91.28
19-Feb-02	5.89	21-Feb-17	19-Feb-07	100.58	100.41	100.24	99.85	97.78	94.58	91.06
26-Feb-02	5.92	27-Feb-17	26-Feb-07	100.59	100.42	100.25	99.88	97.86	94.68	91.17
07-Mar-02	6.11	07-Mar-17	07-Mar-07	100.62	100.45	100.28	100.02	98.31	95.28	91.81
08-Mar-02	6.1	08-Mar-17	08-Mar-07	100.62	100.45	100.28	100.02	98.29	95.24	91.77
08-Mar-02	6.28	08-Mar-17	08-Mar-07	100.65	100.48	100.31	100.10	98.70	95.83	92.43
14-Mar-02	6.23	14-Mar-17	14-Mar-07	100.64	100.47	100.30	100.08	98.59	95.67	92.25
18-Mar-02	6.26	20-Mar-17	18-Mar-07	100.64	100.47	100.31	100.09	98.66	95.77	92.35
25-Mar-02	6.35	24-Mar-17	26-Mar-07	100.66	100.49	100.32	100.13	98.85	96.05	92.68
01-Apr-02	6.38	03-Apr-17	01-Apr-07	100.66	100.49	100.33	100.13	98.90	96.11	92.73
03-Apr-02	6.3	03-Apr-17	03-Apr-07	100.65	100.48	100.31	100.11	98.73	95.86	92.44
04-Apr-02	6.18	04-Apr-17	04-Apr-07	100.63	100.46	100.29	100.06	98.46	95.46	92.00
18-Apr-02	6.16	18-Apr-17	18-Apr-07	100.63	100.46	100.29	100.05	98.41	95.40	91.93
23-Apr-02	6.07	24-Apr-17	23-Apr-07	100.61	100.44	100.27	100.00	98.20	95.10	91.59
25-Apr-02	5.78	25-Apr-17	25-Apr-07	100.56	100.39	100.23	99.73	97.42	94.09	90.50
30-Apr-02	6.03	01-May-17	30-Apr-07	100.91	100.66	100.41	99.99	98.10	94.96	91.44

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

2/28/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
30-Apr-02	5.85	01-May-17	30-Apr-07	100.87	100.61	100.36	99.82	97.62	94.34	90.76
01-May-02	6.03	01-May-17	01-May-07	100.91	100.66	100.41	99.98	98.07	94.92	91.38
14-May-02	6.25	15-May-17	14-May-07	100.97	100.71	100.46	100.15	98.60	95.65	92.20
15-May-02	6.04	15-May-17	15-May-07	100.91	100.66	100.41	99.99	98.09	94.94	91.39
20-May-02	6.13	22-May-17	20-May-07	100.94	100.68	100.43	100.07	98.32	95.26	91.75
24-May-02	5.83	24-May-17	24-May-07	100.86	100.61	100.36	99.79	97.52	94.20	90.59
24-May-02	6.04	24-May-17	24-May-07	100.91	100.66	100.41	99.99	98.10	94.95	91.41
28-May-02	5.86	30-May-17	29-May-07	100.87	100.62	100.36	99.82	97.61	94.31	90.70
30-May-02	5.91	30-May-17	30-May-07	100.88	100.63	100.38	99.88	97.75	94.50	90.92
30-May-02	5.97	30-May-17	30-May-07	100.90	100.64	100.39	99.93	97.92	94.71	91.15
03-Jun-02	5.96	05-Jun-17	03-Jun-07	101.48	101.06	100.65	99.97	97.87	94.63	91.04
04-Jun-02	5.88	05-Jun-17	04-Jun-07	101.44	101.03	100.62	99.88	97.65	94.35	90.74
04-Jun-02	5.88	14-Jun-17	04-Jun-07	101.44	101.03	100.62	99.88	97.65	94.35	90.74
07-Jun-02	5.86	07-Jun-17	07-Jun-07	101.44	101.02	100.61	99.85	97.59	94.28	90.66
11-Jun-02	5.92	12-Jun-17	11-Jun-07	101.46	101.04	100.63	99.93	97.76	94.49	90.89
13-Jun-02	5.49	13-Jun-17	13-Jun-07	101.28	100.87	100.44	99.28	96.48	92.92	89.22
13-Jun-02	5.56	13-Jun-17	13-Jun-07	101.31	100.89	100.47	99.40	96.70	93.18	89.50
13-Jun-02	5.77	13-Jun-17	13-Jun-07	101.40	100.98	100.57	99.74	97.33	93.96	90.31
26-Jun-02	5.65	26-Jun-17	26-Jun-07	101.35	100.93	100.51	99.55	96.98	93.51	89.85
02-Jul-02	5.75	03-Jul-17	02-Jul-07	101.39	100.97	100.56	99.70	97.25	93.83	90.16
05-Jul-02	5.77	05-Jul-17	05-Jul-07	101.40	100.98	100.57	99.73	97.30	93.90	90.24
10-Jul-02	5.66	10-Jul-17	10-Jul-07	101.35	100.94	100.52	99.56	96.98	93.50	89.81
11-Jul-02	5.27	11-Jul-17	11-Jul-07	101.19	100.77	100.32	98.81	95.70	92.01	88.26
11-Jul-02	5.48	11-Jul-17	11-Jul-07	101.28	100.86	100.44	99.25	96.41	92.82	89.10
15-Jul-02	5.27	17-Jul-17	16-Jul-07	101.19	100.77	100.32	98.81	95.70	92.01	88.26
17-Jul-02	5.69	17-Jul-17	17-Jul-07	101.36	100.95	100.53	99.61	97.07	93.61	89.93
22-Jul-02	5.46	24-Jul-17	23-Jul-07	101.27	100.85	100.43	99.21	96.34	92.75	89.02
23-Jul-02	5.49	24-Jul-17	23-Jul-07	101.28	100.87	100.44	99.27	96.44	92.86	89.14
24-Jul-02	5.32	24-Jul-17	24-Jul-07	101.21	100.79	100.35	98.92	95.87	92.21	88.46
24-Jul-02	5.32	24-Jul-17	23-Jul-07	101.21	100.79	100.35	98.92	95.87	92.21	88.46
25-Jul-02	5.26	25-Jul-17	25-Jul-07	101.19	100.77	100.31	98.78	95.65	91.95	88.19
29-Jul-02	5.48	25-Jul-17	25-Jul-07	101.28	100.86	100.44	99.25	96.41	92.82	89.10
29-Jul-02	5.48	31-Jul-17	30-Jul-07	101.28	100.86	100.44	99.25	96.41	92.82	89.10
30-Jul-02	5.56	31-Jul-17	30-Jul-07	101.31	100.89	100.47	99.39	96.66	93.12	89.42

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

2/28/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
01-Aug-02	5.42	01-Aug-17	01-Aug-07	101.50	101.00	100.48	99.12	96.17	92.54	88.78
02-Aug-02	5.15	02-Aug-17	02-Aug-07	101.36	100.87	100.30	98.50	95.22	91.45	87.66
05-Aug-02	5.03	07-Aug-17	06-Aug-07	101.30	100.81	100.19	98.19	94.78	90.97	87.17
05-Aug-02	5.24	07-Aug-17	05-Aug-07	101.41	100.91	100.37	98.73	95.55	91.83	88.06
06-Aug-02	5.12	07-Aug-17	06-Aug-07	101.35	100.85	100.27	98.43	95.11	91.33	87.54
06-Aug-02	5.33	07-Aug-17	06-Aug-07	101.48	100.97	100.26	97.49	92.57	86.96	81.36
07-Aug-02	5.15	07-Aug-17	07-Aug-07	101.36	100.87	100.30	98.51	95.24	91.47	87.69
12-Aug-02	5.19	14-Aug-17	13-Aug-07	101.38	100.89	100.33	98.61	95.38	91.63	87.86
13-Aug-02	5.17	14-Aug-17	13-Aug-07	101.37	100.88	100.32	98.56	95.31	91.55	87.77
14-Aug-02	4.77	14-Aug-17	14-Aug-07	101.17	100.68	99.91	97.44	93.81	89.94	86.15
14-Aug-02	4.98	14-Aug-17	14-Aug-07	101.28	100.78	100.14	98.06	94.61	90.79	87.00
15-Aug-02	4.93	15-Aug-17	15-Aug-07	101.25	100.76	100.09	97.91	94.42	90.59	86.80
15-Aug-02	5.14	15-Aug-17	15-Aug-07	101.36	100.86	100.29	98.48	95.20	91.43	87.65
15-Aug-02	5.15	15-Aug-17	15-Aug-07	101.36	100.87	100.30	98.51	95.24	91.47	87.69
16-Aug-02	4.96	16-Aug-17	16-Aug-07	101.27	100.77	100.12	98.00	94.54	90.71	86.92
16-Aug-02	5.17	16-Aug-17	16-Aug-07	101.37	100.88	100.32	98.56	95.31	91.55	87.77
20-Aug-02	5.27	21-Aug-17	20-Aug-07	101.42	100.93	100.39	98.79	95.66	91.95	88.18
21-Aug-02	5.02	21-Aug-17	21-Aug-07	101.30	100.80	100.18	98.17	94.76	90.95	87.17
22-Aug-02	5.25	22-Aug-17	22-Aug-07	101.41	100.92	100.37	98.75	95.59	91.87	88.10
23-Aug-02	5.27	23-Aug-17	23-Aug-07	101.42	100.93	100.39	98.79	95.66	91.95	88.18
26-Aug-02	5.24	28-Aug-17	26-Aug-07	101.41	100.91	100.37	98.73	95.55	91.83	88.06
28-Aug-02	5.21	28-Aug-17	28-Aug-07	101.39	100.90	100.35	98.66	95.45	91.71	87.94
29-Aug-02	5.11	29-Aug-17	29-Aug-07	101.34	100.85	100.26	98.41	95.09	91.31	87.53
30-Aug-02	4.9	30-Aug-17	30-Aug-07	101.24	100.74	100.06	97.83	94.31	90.47	86.68
05-Sep-02	4.97	05-Sep-17	05-Sep-07	101.70	101.04	100.21	98.01	94.53	90.68	86.87
06-Sep-02	4.95	06-Sep-17	06-Sep-07	101.68	101.03	100.19	97.95	94.45	90.60	86.79
09-Sep-02	5.01	08-Sep-17	10-Sep-07	101.72	101.07	100.26	98.12	94.68	90.85	87.04
09-Sep-02	4.8	11-Sep-17	10-Sep-07	101.58	100.93	100.00	97.51	93.87	89.99	86.17
11-Sep-02	5.12	11-Sep-17	11-Sep-07	101.79	101.14	100.38	98.41	95.08	91.29	87.48
16-Sep-02	4.77	15-Sep-17	17-Sep-07	101.56	100.91	99.95	97.41	93.76	89.86	86.05
16-Sep-02	4.98	15-Sep-17	17-Sep-07	101.70	101.05	100.22	98.03	94.56	90.72	86.91
16-Sep-02	4.98	18-Sep-17	16-Sep-07	101.70	101.05	100.22	98.03	94.56	90.72	86.91
16-Sep-02	4.98	18-Sep-17	17-Sep-07	101.70	101.05	100.22	98.03	94.56	90.72	86.91
18-Sep-02	4.91	18-Sep-17	18-Sep-07	101.66	101.00	100.14	97.83	94.30	90.44	86.62

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
19-Sep-02	4.86	19-Sep-17	19-Sep-07	101.62	100.97	100.07	97.69	94.11	90.23	86.42
19-Sep-02	4.65	19-Sep-17	19-Sep-07	101.48	100.83	99.77	97.03	93.28	89.36	85.56
24-Sep-02	4.83	25-Sep-17	24-Sep-07	101.60	100.95	100.04	97.60	93.99	90.11	86.30
25-Sep-02	4.65	25-Sep-17	25-Sep-07	101.48	100.83	99.77	97.03	93.28	89.36	85.56
25-Sep-02	4.86	25-Sep-17	25-Sep-07	101.62	100.97	100.07	97.69	94.11	90.23	86.42
30-Sep-02	4.55	29-Sep-17	01-Oct-07	101.42	100.76	99.60	96.69	92.88	88.95	85.14
01-Oct-02	4.58	02-Oct-17	01-Oct-07	101.44	100.78	99.64	96.76	92.95	89.00	85.17
01-Oct-02	4.79	02-Oct-17	01-Oct-07	101.58	100.92	99.97	97.45	93.78	89.87	86.04
03-Oct-02	4.56	03-Oct-17	03-Oct-07	101.42	100.77	99.60	96.69	92.87	88.91	85.09
04-Oct-02	4.85	04-Oct-17	04-Oct-07	101.62	100.96	100.06	97.63	94.02	90.12	86.29
08-Oct-02	4.8	10-Oct-17	09-Oct-07	101.58	100.93	99.99	97.48	93.82	89.91	86.08
08-Oct-02	4.8	10-Oct-17	08-Oct-07	101.58	100.93	99.99	97.48	93.82	89.91	86.08
09-Oct-02	4.75	10-Oct-17	09-Oct-07	101.55	100.90	99.91	97.32	93.63	89.70	85.87
10-Oct-02	4.56	10-Oct-17	10-Oct-07	101.42	100.77	99.60	96.69	92.87	88.91	85.09
11-Oct-02	4.87	11-Oct-17	11-Oct-07	101.63	100.98	100.08	97.69	94.09	90.20	86.37
15-Oct-02	5.05	16-Oct-17	15-Oct-07	101.75	101.10	100.30	98.21	94.78	90.94	87.11
15-Oct-02	5.05	17-Oct-17	15-Oct-07	101.75	101.10	100.30	98.21	94.78	90.94	87.11
16-Oct-02	5.04	16-Oct-17	16-Oct-07	101.75	101.09	100.28	98.10	94.56	90.61	86.68
17-Oct-02	5.2	17-Oct-17	17-Oct-07	101.85	101.19	100.45	98.60	95.33	91.54	87.72
18-Oct-02	4.96	18-Oct-17	18-Oct-07	101.69	101.04	100.19	97.95	94.44	90.57	86.74
18-Oct-02	4.89	18-Oct-17	18-Oct-07	101.64	100.99	100.11	97.75	94.17	90.28	86.45
24-Oct-02	5.03	24-Oct-17	24-Oct-07	101.74	101.08	100.28	98.15	94.71	90.86	87.03
24-Oct-02	5.31	24-Oct-17	24-Oct-07	101.92	101.27	100.55	98.86	95.72	91.98	88.17
25-Oct-02	5.13	25-Oct-17	25-Oct-07	101.80	101.15	100.38	98.42	95.08	91.26	87.44
28-Oct-02	5.1	30-Oct-17	28-Oct-07	101.78	101.13	100.35	98.34	94.97	91.14	87.31
30-Oct-02	4.8	30-Oct-17	30-Oct-07	101.58	100.93	99.99	97.48	93.82	89.91	86.08
01-Nov-02	4.97	01-Nov-17	01-Nov-07	101.91	101.18	100.25	97.96	94.43	90.54	86.69
07-Nov-02	4.89	07-Nov-17	07-Nov-07	101.85	101.12	100.14	97.73	94.12	90.21	86.36
08-Nov-02	4.86	08-Nov-17	08-Nov-07	101.83	101.10	100.10	97.64	94.01	90.09	86.23
12-Nov-02	4.7	13-Nov-17	13-Nov-07	101.71	100.98	99.85	97.13	93.38	89.42	85.57
12-Nov-02	4.7	13-Nov-17	12-Nov-07	101.71	100.98	99.85	97.13	93.38	89.42	85.57
13-Nov-02	4.79	13-Nov-17	13-Nov-07	101.77	101.05	100.00	97.42	93.73	89.80	85.94
14-Nov-02	4.87	14-Nov-17	14-Nov-07	101.83	101.10	100.11	97.67	94.05	90.13	86.27
18-Nov-02	4.72	20-Nov-17	18-Nov-07	101.72	100.99	99.89	97.20	93.46	89.50	85.65

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
26-Nov-02	4.83	27-Nov-17	26-Nov-07	101.80	101.08	100.06	97.54	93.89	89.96	86.11
26-Nov-02	5.04	27-Nov-17	26-Nov-07	101.96	101.23	100.34	98.16	94.70	90.83	86.98
04-Dec-02	5.04	04-Dec-17	04-Dec-07	102.19	101.38	100.39	98.15	94.65	90.76	86.89
06-Dec-02	4.9	06-Dec-17	06-Dec-07	102.07	101.26	100.19	97.73	94.11	90.18	86.31
11-Dec-02	4.89	11-Dec-17	11-Dec-07	102.06	101.26	100.18	97.70	94.07	90.14	86.27
12-Dec-02	4.86	12-Dec-17	12-Dec-07	102.04	101.23	100.14	97.61	93.96	90.01	86.14
18-Dec-02	4.93	18-Dec-17	18-Dec-07	102.10	101.29	100.24	97.82	94.23	90.31	86.43
19-Dec-02	4.9	19-Dec-17	19-Dec-07	102.07	101.26	100.19	97.73	94.11	90.18	86.31
20-Dec-02	4.85	20-Dec-17	20-Dec-07	102.03	101.22	100.12	97.58	93.92	89.97	86.10
23-Dec-02	4.85	26-Dec-17	24-Dec-07	102.03	101.22	100.12	97.58	93.92	89.97	86.10
24-Dec-02	4.61	26-Dec-17	24-Dec-07	101.83	101.02	99.72	96.80	92.96	88.96	85.09
24-Dec-02	4.82	26-Dec-17	24-Dec-07	102.01	101.20	100.08	97.49	93.80	89.85	85.97
24-Dec-02	4.61	27-Dec-17	24-Dec-07	101.83	101.02	99.72	96.80	92.96	88.96	85.09
26-Dec-02	4.84	26-Dec-17	26-Dec-07	102.02	101.21	100.11	97.55	93.88	89.93	86.06
30-Dec-02	4.8	29-Dec-17	31-Dec-07	102.20	101.31	100.08	97.43	93.72	89.76	85.89
30-Dec-02	4.52	29-Dec-17	31-Dec-07	101.95	101.05	99.57	96.49	92.59	88.59	84.72
31-Dec-02	4.52	29-Dec-17	31-Dec-07	101.95	101.05	99.57	96.49	92.59	88.58	84.72
31-Dec-02	4.73	29-Dec-17	31-Dec-07	102.14	101.25	99.96	97.20	93.44	89.47	85.60
02-Jan-03	4.46	02-Jan-18	02-Jan-08	101.89	101.00	99.42	96.24	92.28	88.24	84.36
02-Jan-03	4.65	02-Jan-18	02-Jan-08	102.06	101.18	99.81	96.91	93.07	89.05	85.16
02-Jan-03	4.67	02-Jan-18	02-Jan-08	102.08	101.19	99.85	96.97	93.15	89.14	85.25
06-Jan-03	4.84	08-Jan-18	06-Jan-08	102.24	101.35	100.14	97.53	93.83	89.86	85.96
08-Jan-03	4.55	08-Jan-18	08-Jan-08	101.97	101.08	99.62	96.56	92.65	88.63	84.74
09-Jan-03	4.85	09-Jan-18	09-Jan-08	102.24	101.36	100.16	97.56	93.87	89.90	86.01
10-Jan-03	4.72	10-Jan-18	10-Jan-08	102.13	101.24	99.94	97.14	93.35	89.35	85.46
14-Jan-03	4.87	12-Jan-18	14-Jan-08	102.26	101.38	100.19	97.62	93.95	89.98	86.09
14-Jan-03	4.69	16-Jan-18	14-Jan-08	102.10	101.21	99.88	97.04	93.23	89.22	85.33
15-Jan-03	4.92	16-Jan-18	15-Jan-08	102.31	101.42	100.27	97.77	94.14	90.19	86.30
16-Jan-03	4.7	16-Jan-18	16-Jan-08	102.11	101.22	99.90	97.07	93.27	89.27	85.37
22-Jan-03	4.71	22-Jan-18	22-Jan-08	102.12	101.23	99.92	97.11	93.31	89.31	85.42
24-Jan-03	4.72	24-Jan-18	24-Jan-08	102.13	101.24	99.94	97.14	93.35	89.35	85.46
27-Jan-03	4.69	29-Jan-18	27-Jan-08	102.10	101.21	99.88	97.04	93.23	89.22	85.33
27-Jan-03	4.69	29-Jan-18	28-Jan-08	102.10	101.21	99.88	97.04	93.23	89.22	85.33
29-Jan-03	4.75	29-Jan-18	29-Jan-08	102.15	101.27	99.99	97.24	93.47	89.48	85.58

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
29-Jan-03	4.57	29-Jan-18	29-Jan-08	101.99	101.10	99.66	96.63	92.74	88.71	84.83
31-Jan-03	4.75	31-Jan-18	31-Jan-08	102.35	101.39	100.03	97.24	93.47	89.48	85.58
03-Feb-03	4.84	05-Feb-18	04-Feb-08	102.44	101.48	100.18	97.50	93.78	89.78	85.87
05-Feb-03	4.87	05-Feb-18	05-Feb-08	102.46	101.51	100.23	97.60	93.90	89.91	86.00
06-Feb-03	4.79	06-Feb-18	06-Feb-08	102.39	101.43	100.09	97.34	93.58	89.57	85.66
07-Feb-03	4.84	07-Feb-18	07-Feb-08	102.44	101.48	100.18	97.50	93.78	89.78	85.87
10-Feb-03	4.79	12-Feb-18	10-Feb-08	102.39	101.43	100.09	97.34	93.58	89.57	85.66
13-Feb-03	4.49	13-Feb-18	13-Feb-08	102.09	101.12	99.50	96.31	92.34	88.29	84.39
13-Feb-03	4.67	13-Feb-18	13-Feb-08	102.27	101.31	99.87	96.95	93.09	89.06	85.15
14-Feb-03	4.47	14-Feb-18	14-Feb-08	102.07	101.10	99.45	96.24	92.26	88.20	84.30
14-Feb-03	4.65	14-Feb-18	14-Feb-08	102.25	101.29	99.83	96.88	93.01	88.98	85.07
14-Feb-03	4.65	14-Feb-18	24-Mar-08	102.44	101.40	99.86	96.88	93.01	88.98	85.07
18-Feb-03	4.54	20-Feb-18	18-Feb-08	102.14	101.18	99.61	96.49	92.55	88.50	84.60
20-Feb-03	4.58	20-Feb-18	20-Feb-08	102.18	101.22	99.69	96.63	92.72	88.68	84.77
21-Feb-03	4.38	21-Feb-18	21-Feb-08	101.99	101.01	99.25	95.91	91.88	87.81	83.92
21-Feb-03	4.56	21-Feb-18	21-Feb-08	102.16	101.20	99.65	96.56	92.64	88.59	84.68
24-Feb-03	4.37	26-Feb-18	24-Feb-08	101.98	101.00	99.22	95.87	91.84	87.77	83.88
24-Feb-03	4.55	26-Feb-18	24-Feb-08	102.15	101.19	99.63	96.53	92.59	88.55	84.64
24-Feb-03	4.55	26-Feb-18	25-Feb-08	102.15	101.19	99.63	96.53	92.59	88.55	84.64
25-Feb-03	4.34	26-Feb-18	25-Feb-08	101.95	100.96	99.15	95.76	91.71	87.64	83.75
25-Feb-03	4.52	26-Feb-18	25-Feb-08	102.12	101.15	99.56	96.42	92.47	88.42	84.52
26-Feb-03	4.35	26-Feb-18	26-Feb-08	101.96	100.97	99.17	95.79	91.75	87.68	83.80
26-Feb-03	4.53	26-Feb-18	26-Feb-08	102.13	101.16	99.58	96.45	92.51	88.46	84.56
28-Feb-03	4.34	28-Feb-18	28-Feb-08	101.95	100.96	99.15	95.76	91.71	87.64	83.75
28-Feb-03	4.52	28-Feb-18	28-Feb-08	102.12	101.15	99.56	96.42	92.47	88.42	84.52
03-Mar-03	4.49	05-Mar-18	03-Mar-08	102.28	101.23	99.51	96.28	92.28	88.21	84.29
04-Mar-03	4.45	05-Mar-18	04-Mar-08	102.23	101.18	99.42	96.13	92.12	88.04	84.12
05-Mar-03	4.4	05-Mar-18	05-Mar-08	102.18	101.12	99.29	95.95	91.90	87.82	83.90
05-Mar-03	4.23	05-Mar-18	05-Mar-08	102.00	100.92	98.87	95.29	91.17	87.08	83.18
06-Mar-03	4.39	06-Mar-18	06-Mar-08	102.17	101.11	99.27	95.91	91.86	87.77	83.86
07-Mar-03	4.52	19-Mar-18	07-Mar-08	102.31	101.26	99.58	96.39	92.41	88.34	84.42
10-Mar-03	4.13	12-Mar-18	10-Mar-08	101.90	100.79	98.59	94.89	90.73	86.64	82.75
10-Mar-03	4.3	12-Mar-18	10-Mar-08	102.08	101.00	99.05	95.56	91.47	87.38	83.48
11-Mar-03	4.13	12-Mar-18	11-Mar-08	101.90	100.79	98.59	94.89	90.73	86.64	82.75

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
12-Mar-03	4.31	12-Mar-18	12-Mar-08	102.09	101.02	99.07	95.60	91.52	87.43	83.52
13-Mar-03	4.48	13-Mar-18	13-Mar-08	102.27	101.21	99.49	96.24	92.24	88.17	84.25
17-Mar-03	4.42	19-Mar-18	17-Mar-08	102.20	101.15	99.34	96.02	91.99	87.90	83.99
19-Mar-03	4.71	19-Mar-18	19-Mar-08	102.51	101.47	99.97	97.05	93.20	89.16	85.22
21-Mar-03	4.63	21-Mar-18	21-Mar-08	102.42	101.38	99.81	96.78	92.87	88.81	84.88
21-Mar-03	4.81	21-Mar-18	21-Mar-08	102.61	101.58	100.16	97.39	93.61	89.58	85.65
25-Mar-03	4.56	26-Mar-18	25-Mar-08	102.35	101.30	99.67	96.53	92.58	88.51	84.59
27-Mar-03	4.5	27-Mar-18	27-Mar-08	102.29	101.24	99.53	96.31	92.33	88.25	84.33
27-Mar-03	4.68	27-Mar-18	27-Mar-08	102.48	101.44	99.91	96.95	93.08	89.03	85.10
28-Mar-03	4.48	28-Mar-18	28-Mar-08	102.27	101.21	99.49	96.24	92.24	88.16	84.24
31-Mar-03	4.62	02-Apr-18	31-Mar-08	102.60	101.48	99.83	96.75	92.83	88.77	84.84
01-Apr-03	4.57	02-Apr-18	01-Apr-08	102.54	101.42	99.70	96.53	92.56	88.48	84.53
02-Apr-03	4.63	02-Apr-18	02-Apr-08	102.61	101.49	99.84	96.75	92.82	88.74	84.79
03-Apr-03	4.68	03-Apr-18	03-Apr-08	102.67	101.55	99.94	96.92	93.02	88.95	85.00
08-Apr-03	4.7	09-Apr-18	08-Apr-08	102.69	101.57	99.98	96.99	93.11	89.04	85.09
10-Apr-03	4.45	10-Apr-18	10-Apr-08	102.41	101.27	99.42	96.10	92.06	87.95	84.02
11-Apr-03	4.74	11-Apr-18	11-Apr-08	102.73	101.62	100.06	97.13	93.27	89.21	85.26
14-Apr-03	4.56	16-Apr-18	14-Apr-08	102.53	101.41	99.68	96.50	92.52	88.43	84.49
15-Apr-03	4.54	16-Apr-18	15-Apr-08	102.51	101.39	99.63	96.43	92.44	88.34	84.40
15-Apr-03	4.72	16-Apr-18	15-Apr-08	102.71	101.60	100.02	97.06	93.19	89.12	85.17
17-Apr-03	4.63	17-Apr-18	17-Apr-08	102.61	101.49	99.84	96.75	92.82	88.74	84.79
23-Apr-03	4.54	23-Apr-18	23-Apr-08	102.51	101.39	99.63	96.43	92.44	88.34	84.40
23-Apr-03	4.72	23-Apr-18	23-Apr-08	102.71	101.60	100.02	97.06	93.19	89.12	85.17
25-Apr-03	4.43	25-Apr-18	25-Apr-08	102.38	101.25	99.37	96.02	91.97	87.87	83.93
28-Apr-03	4.35	27-Apr-18	28-Apr-08	102.29	101.15	99.18	95.72	91.63	87.52	83.59
28-Apr-03	4.53	27-Apr-18	28-Apr-08	102.50	101.37	99.61	96.39	92.39	88.30	84.36
28-Apr-03	4.53	30-Apr-18	28-Apr-08	102.50	101.37	99.61	96.39	92.39	88.30	84.36
29-Apr-03	4.6	30-Apr-18	29-Apr-08	102.58	101.46	99.77	96.64	92.69	88.61	84.66
30-Apr-03	4.53	30-Apr-18	30-Apr-08	102.89	101.60	99.67	96.39	92.39	88.30	84.36
01-May-03	4.5	01-May-18	01-May-08	102.85	101.56	99.59	96.25	92.21	88.09	84.13
06-May-03	4.55	07-May-18	06-May-08	102.92	101.63	99.71	96.43	92.42	88.31	84.34
06-May-03	4.37	07-May-18	06-May-08	102.68	101.38	99.25	95.76	91.65	87.52	83.57
07-May-03	4.42	07-May-18	07-May-08	102.75	101.45	99.38	95.95	91.87	87.74	83.79
08-May-03	4.14	08-May-18	08-May-08	102.39	101.04	98.61	94.84	90.64	86.51	82.58

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

2/28/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
08-May-03	4.31	08-May-18	08-May-08	102.61	101.29	99.10	95.53	91.39	87.26	83.31
09-May-03	4.16	09-May-18	09-May-08	102.42	101.07	98.67	94.93	90.73	86.59	82.67
09-May-03	4.33	09-May-18	09-May-08	102.63	101.32	99.15	95.60	91.48	87.34	83.40
12-May-03	4.05	11-May-18	12-May-08	102.27	100.89	98.34	94.47	90.24	86.11	82.19
12-May-03	4.22	11-May-18	12-May-08	102.49	101.16	98.85	95.17	91.00	86.86	82.92
12-May-03	4.05	14-May-18	12-May-08	102.27	100.89	98.34	94.47	90.24	86.11	82.19
12-May-03	4.22	14-May-18	12-May-08	102.49	101.16	98.85	95.17	91.00	86.86	82.92
14-May-03	4.04	14-May-18	14-May-08	102.26	100.87	98.30	94.43	90.20	86.06	82.15
15-May-03	4.01	15-May-18	15-May-08	102.22	100.82	98.21	94.31	90.07	85.93	82.02
15-May-03	4.18	15-May-18	15-May-08	102.44	101.10	98.73	95.01	90.82	86.68	82.75
16-May-03	3.93	16-May-18	16-May-08	102.12	100.69	97.95	93.97	89.71	85.57	81.68
16-May-03	4.1	16-May-18	16-May-08	102.34	100.97	98.49	94.68	90.47	86.33	82.41
19-May-03	3.86	18-May-18	19-May-08	102.03	100.57	97.71	93.67	89.39	85.26	81.38
19-May-03	4.03	18-May-18	19-May-08	102.25	100.86	98.27	94.39	90.15	86.02	82.11
20-May-03	4.1	21-May-18	20-May-08	102.34	100.97	98.49	94.68	90.47	86.33	82.41
21-May-03	4.03	21-May-18	21-May-08	102.25	100.86	98.27	94.39	90.15	86.02	82.11
21-May-03	3.86	21-May-18	21-May-08	102.03	100.57	97.71	93.67	89.39	85.26	81.38
22-May-03	3.8	22-May-18	22-May-08	101.95	100.46	97.50	93.41	89.12	85.00	81.12
22-May-03	3.97	22-May-18	22-May-08	102.17	100.76	98.08	94.14	89.89	85.75	81.85
23-May-03	3.78	23-May-18	23-May-08	101.93	100.42	97.43	93.32	89.03	84.91	81.04
23-May-03	3.95	23-May-18	23-May-08	102.15	100.72	98.01	94.05	89.80	85.66	81.76
27-May-03	3.82	29-May-18	27-May-08	101.98	100.50	97.57	93.49	89.21	85.09	81.21
27-May-03	3.99	29-May-18	27-May-08	102.20	100.79	98.14	94.22	89.98	85.84	81.94
02-Jun-03	4.07	04-Jun-18	02-Jun-08	102.30	100.92	98.38	94.51	90.26	86.10	82.17
03-Jun-03	3.88	04-Jun-18	03-Jun-08	102.06	100.60	97.76	93.70	89.41	85.26	81.35
04-Jun-03	4	04-Jun-18	04-Jun-08	102.21	100.81	98.15	94.22	89.95	85.79	81.87
04-Jun-03	3.83	04-Jun-18	04-Jun-08	101.99	100.51	97.58	93.49	89.18	85.04	81.14
05-Jun-03	3.77	05-Jun-18	05-Jun-08	101.92	100.39	97.37	93.22	88.91	84.77	80.88
05-Jun-03	3.94	05-Jun-18	05-Jun-08	102.13	100.70	97.96	93.96	89.68	85.53	81.61
09-Jun-03	3.95	11-Jun-18	09-Jun-08	102.15	100.72	97.99	94.01	89.72	85.57	81.65
10-Jun-03	3.76	11-Jun-18	10-Jun-08	101.90	100.38	97.34	93.18	88.86	84.72	80.83
10-Jun-03	3.92	11-Jun-18	10-Jun-08	102.11	100.67	97.89	93.88	89.59	85.44	81.52
11-Jun-03	3.83	11-Jun-18	11-Jun-08	101.99	100.51	97.58	93.49	89.18	85.04	81.13
12-Jun-03	3.87	12-Jun-18	12-Jun-08	102.04	100.58	97.72	93.66	89.36	85.21	81.31

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

2/28/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
13-Jun-03	3.81	13-Jun-18	13-Jun-08	101.97	100.47	97.51	93.40	89.09	84.95	81.05
13-Jun-03	3.65	13-Jun-18	13-Jun-08	101.76	100.15	96.93	92.69	88.36	84.23	80.36
16-Jun-03	3.81	18-Jun-18	16-Jun-08	101.97	100.47	97.51	93.40	89.09	84.95	81.05
17-Jun-03	3.9	18-Jun-18	17-Jun-08	102.08	100.63	97.83	93.79	89.50	85.35	81.44
19-Jun-03	4.07	19-Jun-18	19-Jun-08	102.30	100.92	98.38	94.51	90.26	86.10	82.17
23-Jun-03	4.05	25-Jun-18	23-Jun-08	102.28	100.89	98.31	94.43	90.17	86.01	82.08
26-Jun-03	4.13	26-Jun-18	26-Jun-08	102.38	101.02	98.56	94.76	90.53	86.37	82.43
01-Jul-03	4.19	02-Jul-18	01-Jul-08	102.65	101.21	98.74	94.96	90.73	86.55	82.58
02-Jul-03	4.12	02-Jul-18	02-Jul-08	102.56	101.10	98.53	94.68	90.42	86.24	82.28
03-Jul-03	4.08	03-Jul-18	03-Jul-08	102.50	101.03	98.41	94.51	90.24	86.06	82.10
03-Jul-03	4.25	03-Jul-18	03-Jul-08	102.73	101.31	98.92	95.21	91.00	86.82	82.84
08-Jul-03	4.24	09-Jul-18	08-Jul-08	102.72	101.29	98.89	95.17	90.95	86.77	82.80
09-Jul-03	4.39	09-Jul-18	09-Jul-08	102.92	101.53	99.31	95.76	91.62	87.44	83.45
10-Jul-03	4.2	10-Jul-18	10-Jul-08	102.66	101.23	98.77	95.01	90.78	86.59	82.62
10-Jul-03	4.37	10-Jul-18	10-Jul-08	102.90	101.50	99.25	95.69	91.53	87.35	83.36
11-Jul-03	4.38	11-Jul-18	11-Jul-08	102.91	101.52	99.28	95.73	91.57	87.40	83.41
14-Jul-03	4.34	13-Jul-18	14-Jul-08	102.85	101.45	99.17	95.57	91.40	87.22	83.23
15-Jul-03	4.29	16-Jul-18	15-Jul-08	102.79	101.37	99.03	95.37	91.18	87.00	83.02
16-Jul-03	4.56	16-Jul-18	16-Jul-08	103.15	101.78	99.75	96.41	92.35	88.19	84.19
16-Jul-03	4.74	16-Jul-18	16-Jul-08	103.40	102.05	100.17	97.06	93.11	88.98	84.97
17-Jul-03	4.65	17-Jul-18	17-Jul-08	103.28	101.92	99.97	96.74	92.73	88.59	84.58
18-Jul-03	4.47	18-Jul-18	18-Jul-08	103.03	101.65	99.53	96.07	91.96	87.80	83.80
18-Jul-03	4.65	18-Jul-18	18-Jul-08	103.28	101.92	99.97	96.74	92.73	88.59	84.58
22-Jul-03	4.69	23-Jul-18	22-Jul-08	103.33	101.97	100.06	96.88	92.90	88.77	84.75
22-Jul-03	4.87	23-Jul-18	22-Jul-08	103.58	102.23	100.46	97.50	93.65	89.55	85.54
23-Jul-03	4.6	23-Jul-18	23-Jul-08	103.21	101.84	99.85	96.55	92.52	88.37	84.36
24-Jul-03	4.89	24-Jul-18	24-Jul-08	103.60	102.26	100.50	97.56	93.73	89.64	85.62
29-Jul-03	4.85	30-Jul-18	29-Jul-08	103.55	102.20	100.42	97.43	93.57	89.46	85.45
31-Jul-03	5.01	31-Jul-18	31-Jul-08	104.26	102.76	100.89	97.98	94.22	90.15	86.14
05-Aug-03	5.37	06-Aug-18	05-Aug-08	104.81	103.32	101.61	99.06	95.56	91.61	87.61
08-Aug-03	4.82	08-Aug-18	08-Aug-08	103.98	102.47	100.46	97.33	93.40	89.26	85.23
08-Aug-03	5.01	08-Aug-18	08-Aug-08	104.26	102.76	100.89	97.96	94.17	90.09	86.05
11-Aug-03	5.07	13-Aug-18	11-Aug-08	104.36	102.86	101.01	98.15	94.41	90.35	86.31
12-Aug-03	4.93	13-Aug-18	12-Aug-08	104.14	102.64	100.71	97.69	93.85	89.74	85.70

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

2/28/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
14-Aug-03	5.23	14-Aug-18	14-Aug-08	104.60	103.10	101.34	98.65	95.04	91.03	87.00
26-Aug-03	5.44	27-Aug-18	26-Aug-08	104.92	103.42	101.74	99.25	95.82	91.90	87.90
28-Aug-03	5.36	28-Aug-18	28-Aug-08	104.80	103.30	101.59	99.03	95.53	91.57	87.56
03-Sep-03	5.26	04-Sep-18	03-Sep-08	104.65	103.15	101.39	98.72	95.11	91.09	87.05
03-Sep-03	5.45	04-Sep-18	03-Sep-08	104.94	103.44	101.76	99.26	95.82	91.89	87.87
05-Sep-03	5.27	05-Sep-18	05-Sep-08	104.66	103.16	101.41	98.75	95.15	91.13	87.09
09-Sep-03	5.21	10-Sep-18	09-Sep-08	104.57	103.07	101.29	98.57	94.92	90.88	86.83
12-Sep-03	5.06	12-Sep-18	12-Sep-08	104.34	102.84	100.99	98.10	94.33	90.23	86.18
15-Sep-03	5.09	17-Sep-18	15-Sep-08	104.39	102.89	101.05	98.20	94.45	90.36	86.31
17-Sep-03	5.01	17-Sep-18	17-Sep-08	104.27	102.76	100.88	97.93	94.12	90.02	85.96
18-Sep-03	4.7	18-Sep-18	18-Sep-08	103.80	102.27	100.16	96.87	92.84	88.66	84.61
18-Sep-03	4.89	18-Sep-18	18-Sep-08	104.09	102.58	100.61	97.53	93.63	89.49	85.44
22-Sep-03	4.89	24-Sep-18	22-Sep-08	104.09	102.58	100.61	97.53	93.63	89.49	85.44
26-Sep-03	4.89	25-Sep-18	26-Sep-08	104.09	102.58	100.61	97.53	93.63	89.49	85.44
30-Sep-03	4.87	01-Oct-18	30-Sep-08	104.29	102.70	100.63	97.49	93.55	89.41	85.35
01-Oct-03	4.79	01-Oct-18	01-Oct-08	104.17	102.57	100.43	97.18	93.17	88.98	84.91
03-Oct-03	4.83	03-Oct-18	03-Oct-08	104.23	102.64	100.53	97.32	93.34	89.16	85.09
03-Oct-03	5.02	03-Oct-18	03-Oct-08	104.54	102.95	100.98	97.96	94.12	89.99	85.92
16-Oct-03	5.19	16-Oct-18	16-Oct-08	104.81	103.23	101.34	98.51	94.80	90.73	86.66
21-Oct-03	4.99	22-Oct-18	21-Oct-08	104.49	102.90	100.91	97.86	94.00	89.86	85.79
23-Oct-03	5.08	23-Oct-18	23-Oct-08	104.63	103.05	101.11	98.16	94.36	90.25	86.18
07-Nov-03	5.35	07-Nov-18	07-Nov-08	105.60	103.87	101.87	99.05	95.40	91.35	87.28
07-Nov-03	5.16	07-Nov-18	07-Nov-08	105.27	103.53	101.45	98.45	94.65	90.54	86.45
12-Nov-03	5.26	13-Nov-18	12-Nov-08	105.44	103.71	101.67	98.77	95.05	90.97	86.89
18-Nov-03	5.1	19-Nov-18	18-Nov-08	105.16	103.43	101.31	98.25	94.41	90.28	86.18
19-Nov-03	4.88	19-Nov-18	19-Nov-08	104.78	103.03	100.77	97.50	93.50	89.31	85.21
25-Nov-03	4.87	26-Nov-18	25-Nov-08	104.76	103.01	100.75	97.46	93.46	89.26	85.17
03-Dec-03	5.03	03-Dec-18	03-Dec-08	105.04	103.30	101.14	97.99	94.08	89.90	85.79
08-Dec-03	5.04	10-Dec-18	08-Dec-08	105.06	103.32	101.16	98.02	94.12	89.95	85.83
09-Dec-03	5.06	10-Dec-18	09-Dec-08	105.10	103.35	101.21	98.09	94.20	90.03	85.92
09-Dec-03	5.08	10-Dec-18	09-Dec-08	105.13	103.39	101.26	98.16	94.28	90.12	86.01
10-Dec-03	5.14	10-Dec-18	10-Dec-08	105.23	103.50	101.40	98.36	94.53	90.38	86.27
12-Dec-03	4.99	12-Dec-18	12-Dec-08	104.97	103.23	101.04	97.85	93.91	89.73	85.61
19-Dec-03	4.99	18-Dec-18	19-Dec-08	104.97	103.23	101.04	97.85	93.91	89.73	85.61

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

2/28/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
09-Jan-04	4.91	09-Jan-19	09-Jan-09	105.50	103.51	101.02	97.60	93.54	89.30	85.17
12-Jan-04	4.84	14-Jan-19	12-Jan-09	105.36	103.37	100.83	97.34	93.24	88.99	84.86
13-Jan-04	4.64	14-Jan-19	13-Jan-09	104.97	102.95	100.26	96.58	92.37	88.09	83.96
14-Jan-04	4.58	14-Jan-19	14-Jan-09	104.85	102.82	100.08	96.35	92.10	87.81	83.69
20-Jan-04	4.83	22-Jan-19	20-Jan-09	105.34	103.35	100.80	97.31	93.20	88.94	84.81
23-Jan-04	4.7	23-Jan-19	23-Jan-09	105.09	103.07	100.43	96.82	92.63	88.36	84.23
23-Jan-04	4.71	23-Jan-19	23-Jan-09	105.11	103.10	100.46	96.86	92.68	88.40	84.27
26-Jan-04	4.65	28-Jan-19	26-Jan-09	104.99	102.97	100.29	96.62	92.41	88.13	84.01
28-Jan-04	4.85	28-Jan-19	28-Jan-09	105.38	103.39	100.86	97.38	93.28	89.03	84.90
29-Jan-04	5	29-Jan-19	29-Jan-09	105.67	103.70	101.27	97.92	93.92	89.70	85.57
04-Feb-04	4.91	04-Feb-19	04-Feb-09	105.50	103.51	101.01	97.58	93.49	89.23	85.08
04-Feb-04	4.91	14-Feb-19	04-Feb-09	105.50	103.51	101.01	97.58	93.49	89.23	85.08
10-Feb-04	4.69	11-Feb-19	10-Feb-09	105.07	103.05	100.39	96.75	92.54	88.24	84.09
10-Feb-04	4.87	11-Feb-19	10-Feb-09	105.42	103.43	100.90	97.43	93.32	89.05	84.90
19-Feb-04	4.82	19-Feb-19	19-Feb-09	105.33	103.33	100.76	97.24	93.10	88.83	84.67
20-Feb-04	4.79	20-Feb-19	20-Feb-09	105.27	103.26	100.68	97.13	92.97	88.69	84.54
24-Feb-04	4.56	25-Feb-19	24-Feb-09	104.82	102.78	100.01	96.23	91.96	87.64	83.51
24-Feb-04	4.74	25-Feb-19	24-Feb-09	105.17	103.16	100.54	96.94	92.75	88.46	84.31
25-Feb-04	4.75	25-Feb-19	25-Feb-09	105.19	103.18	100.57	96.98	92.80	88.51	84.36
27-Feb-04	4.74	27-Feb-19	27-Feb-09	105.17	103.16	100.54	96.94	92.75	88.46	84.31
01-Mar-04	4.52	01-Mar-19	02-Mar-09	104.74	102.69	99.87	96.04	91.72	87.38	83.23
01-Mar-04	4.7	01-Mar-19	01-Mar-09	105.09	103.08	100.41	96.75	92.53	88.21	84.04
02-Mar-04	4.76	04-Mar-19	02-Mar-09	105.21	103.20	100.58	96.98	92.79	88.48	84.31
04-Mar-04	4.64	05-Mar-19	04-Mar-09	104.98	102.95	100.23	96.52	92.26	87.93	83.77
05-Mar-04	4.4	06-Mar-19	05-Mar-09	104.51	102.42	99.48	95.54	91.17	86.83	82.69
05-Mar-04	4.57	06-Mar-19	05-Mar-09	104.84	102.80	100.02	96.24	91.94	87.61	83.45
09-Mar-04	4.34	11-Mar-19	09-Mar-09	104.39	102.28	99.29	95.29	90.90	86.55	82.41
09-Mar-04	4.51	11-Mar-19	09-Mar-09	104.72	102.67	99.84	96.00	91.67	87.34	83.18
10-Mar-04	4.48	11-Mar-19	10-Mar-09	104.66	102.60	99.74	95.87	91.54	87.20	83.05
10-Mar-04	4.48	11-Mar-19	11-Mar-09	104.66	102.60	99.74	95.87	91.54	87.20	83.05
11-Mar-04	4.43	12-Mar-19	11-Mar-09	104.57	102.49	99.58	95.67	91.31	86.97	82.82
12-Mar-04	4.53	13-Mar-19	12-Mar-09	104.76	102.71	99.90	96.08	91.76	87.43	83.27
18-Mar-04	4.33	18-Mar-19	18-Mar-09	104.37	102.26	99.25	95.25	90.85	86.50	82.37
25-Mar-04	4.52	25-Mar-19	25-Mar-09	104.74	102.69	99.87	96.04	91.72	87.38	83.23

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

2/28/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
01-Apr-04	4.63	01-Apr-19	01-Apr-09	105.15	103.04	100.24	96.46	92.16	87.81	83.63
01-Apr-04	4.45	02-Apr-19	01-Apr-09	104.79	102.63	99.66	95.72	91.35	86.98	82.81
05-Apr-04	4.96	08-Apr-19	06-Apr-09	105.82	103.76	101.20	97.73	93.61	89.32	85.13
06-Apr-04	4.97	08-Apr-19	06-Apr-09	105.84	103.78	101.23	97.76	93.65	89.36	85.17
07-Apr-04	4.94	08-Apr-19	07-Apr-09	105.78	103.71	101.14	97.65	93.53	89.23	85.04
12-Apr-04	5.01	12-Apr-19	13-Apr-09	105.92	103.86	101.34	97.91	93.82	89.54	85.35
12-Apr-04	5.01	15-Apr-19	13-Apr-09	105.92	103.86	101.34	97.91	93.82	89.54	85.35
13-Apr-04	5.15	15-Apr-19	13-Apr-09	106.21	104.16	101.72	98.41	94.42	90.17	85.98
19-Apr-04	4.98	22-Apr-19	19-Apr-09	105.86	103.80	101.26	97.80	93.70	89.41	85.22
22-Apr-04	5.24	23-Apr-19	22-Apr-09	106.39	104.35	101.95	98.72	94.79	90.57	86.39
26-Apr-04	5.26	29-Apr-19	27-Apr-09	106.43	104.39	102.00	98.79	94.87	90.66	86.48
28-Apr-04	5.23	29-Apr-19	28-Apr-09	106.37	104.33	101.93	98.69	94.75	90.53	86.34
05-May-04	5.35	06-May-19	05-May-09	107.12	104.92	102.41	99.15	95.22	91.00	86.80
06-May-04	5.45	07-May-19	06-May-09	107.33	105.14	102.68	99.49	95.62	91.44	87.25
07-May-04	5.61	07-May-19	07-May-09	107.68	105.50	103.09	100.02	96.26	92.13	87.96
07-May-04	5.61	17-May-19	07-May-09	107.68	105.50	103.09	100.02	96.26	92.13	87.96
24-May-04	5.63	24-May-19	26-May-09	107.73	105.54	103.14	100.08	96.34	92.22	88.05
10-Jun-04	5.57	11-Jun-19	10-Jun-09	107.60	105.41	102.98	99.87	96.07	91.91	87.71
17-Jun-04	5.73	18-Jun-19	18-Jun-09	107.95	105.76	103.39	100.38	96.69	92.60	88.42
23-Jun-04	5.47	24-Jun-19	23-Jun-09	107.38	105.19	102.72	99.54	95.67	91.47	87.26
24-Jun-04	5.59	25-Jun-19	24-Jun-09	107.65	105.46	103.03	99.94	96.14	91.99	87.80
29-Jun-04	5.5	01-Jul-19	29-Jun-09	107.45	105.26	102.80	99.64	95.79	91.60	87.39
29-Jun-04	5.69	01-Jul-19	29-Jun-09	107.86	105.68	103.29	100.26	96.54	92.42	88.24
07-Jul-04	5.19	08-Jul-19	07-Jul-09	107.01	104.73	102.05	98.58	94.48	90.16	85.92
07-Jul-04	5.38	08-Jul-19	07-Jul-09	107.44	105.17	102.58	99.26	95.28	91.02	86.78
13-Jul-04	5.14	15-Jul-19	13-Jul-09	106.90	104.62	101.91	98.40	94.27	89.94	85.69
14-Jul-04	5.33	15-Jul-19	14-Jul-09	107.33	105.06	102.44	99.08	95.07	90.79	86.55
19-Jul-04	4.73	09-Jan-19	09-Jan-09	105.14	103.14	100.53	96.96	92.82	88.57	84.46
22-Jul-04	5.37	22-Jul-19	22-Jul-09	107.42	105.15	102.56	99.22	95.23	90.97	86.73
28-Jul-04	5.33	29-Jul-19	28-Jul-09	107.33	105.06	102.44	99.08	95.07	90.79	86.55
03-Aug-04	5.17	05-Aug-19	03-Aug-09	107.21	104.85	102.07	98.52	94.36	90.01	85.74
03-Aug-04	5.36	05-Aug-19	03-Aug-09	107.65	105.30	102.62	99.21	95.17	90.87	86.61
06-Aug-04	4.91	07-Aug-19	06-Aug-09	106.60	104.22	101.29	97.52	93.22	88.82	84.55
20-Aug-04	5.15	21-Aug-19	20-Aug-09	107.16	104.80	102.01	98.44	94.27	89.92	85.65

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
26-Aug-04	4.86	27-Aug-19	26-Aug-09	106.49	104.09	101.13	97.32	93.00	88.58	84.32
27-Aug-04	4.98	28-Aug-19	27-Aug-09	106.77	104.39	101.51	97.79	93.53	89.14	84.87
30-Aug-04	4.85	30-Aug-19	31-Aug-09	106.65	104.18	101.15	97.30	92.96	88.54	84.27
10-Sep-04	4.96	11-Sep-19	10-Sep-09	106.92	104.47	101.50	97.71	93.40	88.98	84.69
17-Sep-04	4.92	17-Sep-19	17-Sep-09	106.83	104.36	101.37	97.55	93.22	88.79	84.51
17-Sep-04	4.75	17-Sep-19	17-Sep-09	106.42	103.93	100.81	96.86	92.45	88.00	83.72
20-Sep-04	4.99	20-Sep-19	20-Sep-09	107.00	104.54	101.59	97.83	93.54	89.12	84.83
23-Sep-04	4.76	24-Sep-19	23-Sep-09	106.44	103.95	100.85	96.90	92.50	88.05	83.76
06-Oct-04	5.13	07-Oct-19	06-Oct-09	107.77	105.18	102.16	98.40	94.13	89.71	85.39
15-Oct-04	4.86	15-Oct-19	15-Oct-09	107.08	104.46	101.28	97.32	92.91	88.45	84.14
22-Oct-04	4.83	23-Oct-19	22-Oct-09	107.00	104.37	101.18	97.20	92.78	88.30	84.00
27-Oct-04	4.79	28-Oct-19	27-Oct-09	106.90	104.27	101.04	97.03	92.59	88.12	83.81
28-Oct-04	4.89	29-Oct-19	28-Oct-09	107.16	104.54	101.38	97.44	93.05	88.59	84.28
01-Nov-04	4.84	01-Nov-19	02-Nov-09	107.03	104.40	101.20	97.21	92.77	88.28	83.96
01-Nov-04	4.84	04-Nov-19	02-Nov-09	107.03	104.40	101.20	97.21	92.77	88.28	83.96
03-Nov-04	4.97	04-Nov-19	03-Nov-09	107.36	104.75	101.63	97.74	93.36	88.89	84.57
12-Nov-04	5.01	13-Nov-19	12-Nov-09	107.47	104.86	101.77	97.90	93.54	89.08	84.75
19-Nov-04	4.91	20-Nov-19	19-Nov-09	107.21	104.59	101.43	97.50	93.09	88.61	84.28
22-Nov-04	4.98	22-Nov-19	23-Nov-09	107.39	104.78	101.67	97.78	93.41	88.94	84.61
23-Nov-04	4.98	25-Nov-19	23-Nov-09	107.39	104.78	101.67	97.78	93.41	88.94	84.61
29-Nov-04	5.01	29-Nov-19	30-Nov-09	107.68	105.00	101.83	97.93	93.55	89.08	84.75
15-Dec-04	4.9	16-Dec-19	15-Dec-09	107.39	104.69	101.45	97.45	93.00	88.50	84.15
17-Dec-04	5.02	18-Dec-19	17-Dec-09	107.71	105.02	101.86	97.94	93.55	89.06	84.71
22-Dec-04	4.98	23-Dec-19	22-Dec-09	107.60	104.92	101.72	97.78	93.37	88.87	84.53
28-Dec-04	5.1	30-Dec-19	28-Dec-09	107.92	105.24	102.12	98.26	93.91	89.44	85.09
11-Jan-05	4.91	13-Jan-20	11-Jan-10	107.99	105.07	101.64	97.52	93.02	88.48	84.11
11-Jan-05	5.09	13-Jan-20	11-Jan-10	108.49	105.61	102.28	98.27	93.85	89.34	84.96
14-Jan-05	4.78	15-Jan-20	14-Jan-10	107.62	104.69	101.18	96.97	92.41	87.86	83.50
18-Jan-05	4.83	21-Jan-20	18-Jan-10	107.76	104.84	101.36	97.18	92.65	88.10	83.73
19-Jan-05	4.76	21-Jan-20	19-Jan-10	107.57	104.63	101.10	96.88	92.32	87.76	83.40
21-Jan-05	4.94	22-Jan-20	21-Jan-10	108.07	105.16	101.75	97.65	93.16	88.62	84.25
25-Jan-05	4.76	27-Jan-20	25-Jan-10	107.57	104.63	101.10	96.88	92.32	87.76	83.40
27-Jan-05	5.03	28-Jan-20	27-Jan-10	108.33	105.43	102.07	98.03	93.57	89.05	84.68
02-Feb-05	4.98	03-Feb-20	02-Feb-10	108.19	105.28	101.88	97.79	93.29	88.75	84.36

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
03-Feb-05	4.84	03-Feb-20	03-Feb-10	107.80	104.87	101.38	97.20	92.64	88.08	83.69
03-Feb-05	4.84	04-Feb-20	03-Feb-10	107.80	104.87	101.38	97.20	92.64	88.08	83.69
04-Feb-05	4.75	04-Feb-20	04-Feb-10	107.54	104.60	101.05	96.80	92.22	87.64	83.27
11-Feb-05	4.75	12-Feb-20	11-Feb-10	107.54	104.60	101.05	96.80	92.22	87.64	83.27
16-Feb-05	4.73	14-Feb-20	16-Feb-10	107.49	104.54	100.98	96.72	92.12	87.55	83.17
16-Feb-05	4.92	18-Feb-20	16-Feb-10	108.02	105.11	101.67	97.54	93.02	88.46	84.07
24-Feb-05	5.08	24-Feb-20	24-Feb-10	108.48	105.58	102.24	98.21	93.75	89.22	84.83
24-Feb-05	4.9	25-Feb-20	24-Feb-10	107.97	105.05	101.60	97.45	92.92	88.36	83.98
28-Feb-05	5.13	28-Feb-20	28-Feb-10	108.62	105.73	102.41	98.41	93.98	89.46	85.07
04-Mar-05	5.23	04-Mar-20	04-Mar-10	108.91	106.02	102.74	98.80	94.40	89.87	85.46
08-Mar-05	5.2	09-Mar-20	08-Mar-10	108.82	105.93	102.64	98.68	94.26	89.73	85.32
16-Mar-05	5.37	16-Mar-20	16-Mar-10	109.30	106.43	103.21	99.36	95.02	90.53	86.12
18-Mar-05	5.15	18-Mar-20	18-Mar-10	108.68	105.79	102.47	98.47	94.03	89.49	85.08
28-Mar-05	5.49	27-Mar-20	29-Mar-10	109.64	106.77	103.61	99.83	95.55	91.09	86.68
29-Mar-05	5.47	30-Mar-20	29-Mar-10	109.59	106.71	103.54	99.75	95.46	90.99	86.59
29-Mar-05	5.48	30-Mar-20	29-Mar-10	109.62	106.74	103.57	99.79	95.51	91.04	86.63
31-Mar-05	5.44	31-Mar-20	31-Mar-10	109.72	106.78	103.52	99.68	95.35	90.86	86.45
01-Apr-05	4.84	03-Feb-20	03-Feb-10	107.79	104.86	101.39	97.23	92.69	88.15	83.78
07-Apr-05	5.33	07-Apr-20	07-Apr-10	109.41	106.46	103.15	99.21	94.82	90.28	85.85
07-Apr-05	5.14	07-Apr-20	07-Apr-10	108.86	105.89	102.49	98.43	93.95	89.38	84.95
11-Apr-05	5.39	13-Apr-20	12-Apr-10	109.58	106.63	103.35	99.45	95.09	90.57	86.14
12-Apr-05	5.37	10-Apr-20	12-Apr-10	109.53	106.57	103.28	99.37	95.00	90.47	86.04
19-Apr-05	5.18	20-Apr-20	19-Apr-10	108.97	106.01	102.63	98.60	94.13	89.57	85.14
20-Apr-05	5.22	20-Apr-20	20-Apr-10	109.09	106.13	102.77	98.77	94.32	89.76	85.33
21-Apr-05	5.19	21-Apr-20	21-Apr-10	109.00	106.04	102.67	98.64	94.18	89.62	85.19
02-May-05	5.28	01-May-20	02-May-10	109.49	106.46	103.05	99.03	94.56	89.99	85.54
03-May-05	5.01	04-May-20	03-May-10	108.69	105.63	102.09	97.89	93.31	88.69	84.25
06-May-05	5.23	06-May-20	06-May-10	109.34	106.31	102.88	98.82	94.33	89.75	85.30
11-May-05	5.21	11-May-20	11-May-10	109.28	106.24	102.81	98.73	94.24	89.66	85.20
16-May-05	5.12	15-May-20	17-May-10	109.02	105.97	102.49	98.36	93.82	89.22	84.77
20-May-05	5.09	20-May-20	20-May-10	108.93	105.88	102.38	98.23	93.68	89.08	84.63
24-May-05	5.03	26-May-20	24-May-10	108.75	105.69	102.16	97.97	93.40	88.79	84.34
31-May-05	4.85	01-Jun-20	31-May-10	108.39	105.24	101.55	97.21	92.56	87.92	83.48
03-Jun-05	4.66	03-Jun-20	03-Jun-10	107.82	104.62	100.80	96.32	91.58	86.91	82.48

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
10-Jun-05	4.8	10-Jun-20	10-Jun-10	108.25	105.08	101.35	96.96	92.26	87.60	83.15
27-Jun-05	4.75	29-Jun-20	28-Jun-10	108.19	104.93	100.98	96.29	91.30	86.38	81.70
30-Jun-05	4.98	30-Jun-20	30-Jun-10	109.18	105.90	102.15	97.80	93.14	88.49	84.02
01-Jul-05	4.99	01-Jul-20	01-Jul-10	109.22	105.94	102.18	97.82	93.14	88.47	83.99
08-Jul-05	4.95	07-Jul-20	08-Jul-10	109.10	105.80	102.03	97.64	92.95	88.27	83.79
25-Jul-05	5.25	27-Jul-20	25-Jul-10	110.05	106.79	103.16	98.95	94.38	89.74	85.24
29-Jul-05	5.04	29-Jul-20	29-Jul-10	109.38	106.10	102.37	98.04	93.38	88.71	84.23
04-Aug-05	5.27	04-Aug-20	04-Aug-10	110.12	106.86	103.23	99.02	94.43	89.77	85.26
09-Aug-05	5.38	10-Aug-20	09-Aug-10	110.47	107.22	103.63	99.48	94.94	90.30	85.79
15-Aug-05	5.24	17-Aug-20	16-Aug-10	110.03	106.76	103.12	98.89	94.29	89.63	85.11
19-Aug-05	5.18	19-Aug-20	19-Aug-10	109.83	106.57	102.89	98.63	94.00	89.33	84.82
22-Aug-05	5.01	21-Aug-20	23-Aug-10	109.29	106.01	102.25	97.88	93.19	88.50	84.00
26-Aug-05	5.19	26-Aug-20	26-Aug-10	109.87	106.60	102.93	98.67	94.05	89.38	84.87
26-Aug-05	5.01	26-Aug-20	26-Aug-10	109.29	106.01	102.25	97.88	93.19	88.50	84.00
31-Aug-05	5.14	31-Aug-20	31-Aug-10	109.90	106.56	102.81	98.48	93.82	89.14	84.63
16-Sep-05	5.22	16-Sep-20	16-Sep-10	110.17	106.83	103.10	98.81	94.16	89.47	84.94
29-Sep-05	5.27	30-Sep-20	29-Sep-10	110.33	107.00	103.29	99.03	94.40	89.71	85.18
19-Oct-05	5.26	30-Oct-20	19-Oct-10	110.71	107.23	103.39	99.02	94.33	89.61	85.06
20-Oct-05	5.49	30-Oct-20	20-Oct-10	111.49	108.03	104.28	100.02	95.42	90.74	86.18
26-Oct-05	5.6	30-Oct-20	26-Oct-10	111.87	108.40	104.69	100.49	95.93	91.27	86.71
16-Nov-05	5.45	30-Nov-20	16-Nov-10	111.37	107.90	104.12	99.83	95.19	90.48	85.91
01-Dec-05	5.58	15-Dec-20	01-Dec-10	112.04	108.50	104.70	100.42	95.80	91.09	86.51
05-Dec-05	5.67	15-Dec-20	05-Dec-10	112.36	108.82	105.04	100.80	96.20	91.51	86.91
20-Dec-05	5.6	30-Dec-20	20-Dec-10	112.12	108.58	104.78	100.50	95.88	91.17	86.57
29-Dec-05	5.58	30-Dec-20	29-Dec-10	112.05	108.51	104.70	100.42	95.79	91.07	86.47
30-Dec-05	5.57	30-Dec-20	30-Dec-10	112.01	108.47	104.66	100.37	95.74	91.02	86.42
03-Jan-06	5.41	15-Jan-21	03-Jan-11	111.68	108.06	104.12	99.69	94.96	90.18	85.57
05-Jan-06	5.36	15-Jan-21	05-Jan-11	111.51	107.88	103.92	99.47	94.72	89.94	85.32
05-Jan-06	5.55	15-Jan-21	05-Jan-11	112.18	108.56	104.67	100.31	95.62	90.87	86.26
17-Jan-06	5.46	01-Feb-21	17-Jan-11	111.86	108.24	104.31	99.91	95.20	90.43	85.81
19-Jan-06	5.51	01-Feb-21	19-Jan-11	112.04	108.42	104.51	100.13	95.43	90.68	86.06
23-Jan-06	5.33	01-Feb-21	24-Jan-11	111.40	107.77	103.80	99.33	94.57	89.79	85.17
01-Mar-06	5.68	15-Mar-21	01-Mar-11	113.09	109.33	105.34	100.92	96.20	91.42	86.76
08-Mar-06	5.86	15-Mar-21	08-Mar-11	113.75	109.99	106.05	101.71	97.06	92.30	87.65

Parallel-Shift Sensitivity Analysis for Mortgage MatchedAdvances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
14-Mar-06	5.65	15-Mar-21	14-Mar-11	112.98	109.22	105.22	100.79	96.06	91.27	86.61
16-Mar-06	5.8	30-Mar-21	16-Mar-11	113.53	109.77	105.81	101.45	96.77	92.01	87.35
17-Mar-06	5.74	30-Mar-21	17-Mar-11	113.31	109.55	105.57	101.19	96.49	91.72	87.06
30-Mar-06	5.91	30-Mar-21	30-Mar-11	113.93	110.17	106.24	101.93	97.29	92.55	87.89
08-May-06	6.09	17-May-21	08-May-11	115.12	111.21	107.17	102.79	98.12	93.35	88.66
05-Jun-06	6.06	15-Jun-21	05-Jun-11	115.26	111.27	107.15	102.71	97.99	93.17	88.46
15-Jun-06	6.22	15-Jun-21	15-Jun-11	115.88	111.89	107.80	103.41	98.73	93.95	89.25
21-Jul-06	6.15	30-Jul-21	21-Jul-11	116.13	111.99	107.75	103.22	98.45	93.60	88.85
10-Aug-06	5.95	16-Aug-21	10-Aug-11	115.34	111.20	106.92	102.30	97.45	92.56	87.79
30-Aug-06	5.83	30-Aug-21	30-Aug-11	114.86	110.72	106.41	101.75	96.87	91.96	87.19
31-Aug-06	5.82	30-Aug-21	31-Aug-11	115.03	110.83	106.45	101.76	96.84	91.92	87.14
13-Sep-06	5.81	15-Sep-21	13-Sep-11	115.01	110.80	106.41	101.69	96.76	91.82	87.03
25-Sep-06	5.64	30-Sep-21	26-Sep-11	114.31	110.10	105.67	100.89	95.91	90.95	86.17
26-Sep-06	5.42	30-Sep-21	26-Sep-11	113.41	109.19	104.70	99.84	94.80	89.82	85.05
04-Oct-06	5.46	15-Oct-21	04-Oct-11	113.79	109.50	104.95	100.05	94.98	89.98	85.18
25-Oct-06	5.83	01-Nov-21	25-Oct-11	115.33	111.05	106.59	101.82	96.85	91.88	87.07
02-Nov-06	5.56	15-Nov-21	02-Nov-11	114.42	110.06	105.47	100.55	95.47	90.45	85.63
16-Nov-06	5.55	30-Nov-21	16-Nov-11	114.38	110.02	105.42	100.50	95.42	90.39	85.57
21-Nov-06	5.55	30-Nov-21	21-Nov-11	114.38	110.02	105.42	100.50	95.42	90.39	85.57
27-Nov-06	5.54	30-Nov-21	28-Nov-11	114.33	109.97	105.38	100.45	95.37	90.34	85.52
01-Dec-06	5.38	15-Dec-21	01-Dec-11	114.06	109.55	104.78	99.71	94.54	89.47	84.63
04-Dec-06	5.35	15-Dec-21	05-Dec-11	113.93	109.42	104.64	99.56	94.38	89.31	84.48
14-Dec-06	5.29	15-Dec-21	14-Dec-11	113.67	109.15	104.36	99.26	94.07	88.99	84.17
22-Dec-06	5.5	30-Dec-21	22-Dec-11	114.58	110.08	105.34	100.31	95.16	90.10	85.25
28-Dec-06	5.57	30-Dec-21	28-Dec-11	114.89	110.39	105.67	100.66	95.53	90.46	85.61
05-Jan-07	5.61	18-Jan-22	05-Jan-12	115.08	110.57	105.85	100.84	95.70	90.62	85.75
25-Jan-07	5.49	31-Jan-22	25-Jan-12	114.55	110.04	105.29	100.24	95.07	89.99	85.13
28-Feb-07	5.49	02-Mar-22	28-Feb-12	114.75	110.16	105.35	100.26	95.05	89.94	85.06

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

2/28/2007

Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
12-Jan-98	5.29	11-Apr-07	14-Jan-08	102.7145	101.8450	100.9903	100.1745	99.8694	99.7487	99.6283
14-Jan-98	5.28	14-Apr-07	14-Jan-08	102.6975	101.8283	100.9738	100.1622	99.8667	99.7460	99.6256
15-Jan-98	5.31	15-Apr-07	15-Jan-08	102.6980	101.8266	100.9701	100.1537	99.8640	99.7434	99.6231
16-Jan-98	5.34	16-Apr-07	16-Jan-08	102.7334	101.8592	101.0000	100.1774	99.8596	99.7309	99.6025
20-Jan-98	5.41	20-Apr-07	21-Jan-08	102.8391	101.9513	101.0789	100.2341	99.8584	99.7189	99.5797
22-Jan-98	5.41	22-Apr-07	22-Jan-08	102.8490	101.9586	101.0836	100.2361	99.8586	99.7190	99.5798
22-Jan-98	5.46	22-Apr-07	22-Jan-08	102.8949	102.0043	101.1291	100.2791	99.8658	99.7262	99.5870
23-Jan-98	5.42	23-Apr-07	23-Jan-08	102.8645	101.9714	101.0939	100.2434	99.8521	99.7044	99.5572
26-Jan-98	5.53	26-Apr-07	28-Jan-08	103.0100	102.1031	101.2123	100.3435	99.8596	99.7011	99.5431
26-Jan-98	5.53	27-Apr-07	28-Jan-08	103.0100	102.1031	101.2123	100.3435	99.8596	99.7011	99.5431
27-Jan-98	5.41	27-Apr-07	25-Jan-08	102.8763	101.9779	101.0952	100.2398	99.8411	99.6825	99.5245
30-Jan-98	5.43	30-Apr-07	30-Jan-08	102.9438	102.0318	101.1362	100.2671	99.8375	99.6709	99.5048
02-Feb-98	5.4	02-May-07	04-Feb-08	102.9624	102.0374	101.1291	100.2572	99.8203	99.6476	99.4737
03-Feb-98	5.38	03-May-07	04-Feb-08	102.9821	102.0564	101.1475	100.2733	99.8285	99.6538	99.4797
03-Feb-98	5.25	04-May-07	04-Feb-08	102.8640	101.9389	101.0305	100.1741	99.8038	99.6265	99.4498
04-Feb-98	5.41	04-May-07	04-Feb-08	102.9700	102.0449	101.1366	100.2636	99.8200	99.6440	99.4674
02-Mar-98	5.54	02-Mar-07	03-Mar-08	103.3591	102.3591	101.3786	100.4258	99.9919	99.9864	99.9809
11-Mar-98	5.36	11-Mar-07	11-Mar-08	103.2389	102.2190	101.2194	100.2635	99.9619	99.9288	99.8958
18-Mar-98	5.53	18-Mar-07	18-Mar-08	103.4861	102.4466	101.4281	100.4389	99.9585	99.9144	99.8703
19-Mar-98	5.31	20-Mar-07	20-Mar-08	103.2672	102.2239	101.2017	100.2281	99.9364	99.8813	99.8262
20-Mar-98	5.31	20-Mar-07	20-Mar-08	103.2672	102.2239	101.2017	100.2281	99.9364	99.8813	99.8262
31-Mar-98	5.43	31-Mar-07	31-Mar-08	103.4963	102.4231	101.3723	100.3606	99.9051	99.8143	99.7237
31-Mar-98	5.63	31-Mar-07	31-Mar-08	103.7128	102.6384	101.5864	100.5608	99.9330	99.8503	99.7677
31-Mar-98	5.39	31-Mar-07	31-Mar-08	103.4474	102.3746	101.3242	100.3162	99.9007	99.8099	99.7193
31-Mar-98	5.69	31-Mar-07	31-Mar-08	103.7792	102.7043	101.6519	100.6251	99.9292	99.8553	99.7728
07-Apr-98	5.15	07-Apr-07	07-Apr-08	103.2982	102.2075	101.1400	100.1595	99.8644	99.7545	99.6449
07-Apr-98	5.2	07-Apr-07	07-Apr-08	103.2993	102.2094	101.1426	100.1607	99.8621	99.7523	99.6428
07-Apr-98	5.44	07-Apr-07	07-Apr-08	103.5633	102.4719	101.4036	100.3748	99.8955	99.7939	99.6924
30-Apr-98	5.4	30-Apr-07	30-Apr-08	103.7310	102.5792	101.4531	100.3704	99.8320	99.6654	99.4993
30-Apr-98	5.63	30-Apr-07	30-Apr-08	103.9999	102.8464	101.7188	100.6219	99.8916	99.7040	99.5379
06-May-98	5.415	06-May-07	06-May-08	103.8021	102.6345	101.4934	100.4010	99.8206	99.6297	99.4452
07-May-98	5.62	08-May-07	08-May-08	104.0734	102.8989	101.7511	100.6378	99.8756	99.6655	99.4783
08-May-98	5.62	08-May-07	08-May-08	104.0734	102.8989	101.7511	100.6378	99.8756	99.6655	99.4783
08-May-98	5.63	08-May-07	08-May-08	104.0736	102.8993	101.7517	100.6384	99.8755	99.6651	99.4780
13-May-98	5.68	13-May-07	13-May-08	104.1778	102.9900	101.8296	100.7027	99.8963	99.6614	99.4662
26-May-98	5.42	26-May-07	26-May-08	103.9841	102.7643	101.5733	100.4297	99.7777	99.5268	99.2870
26-May-98	5.67	26-May-07	26-May-08	104.2940	103.0721	101.8791	100.7213	99.8782	99.6007	99.3686

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
05-Jun-98	5.58	05-Mar-07	05-Jun-08	104.2776	103.0294	101.8107	100.6324	99.9847	99.9709	99.9572
11-Jun-98	5.62	11-Mar-07	11-Jun-08	104.4015	103.1361	101.9000	100.7019	99.9774	99.9526	99.9278
15-Jun-98	5.49	15-Mar-07	16-Jun-08	104.2691	102.9912	101.7426	100.5415	99.9558	99.9117	99.8676
15-Jun-98	5.46	15-Mar-07	16-Jun-08	104.2686	102.9901	101.7409	100.5396	99.9568	99.9127	99.8686
15-Jun-98	5.44	15-Mar-07	16-Jun-08	104.2682	102.9894	101.7398	100.5383	99.9575	99.9133	99.8692
15-Jun-98	5.22	15-Mar-07	16-Jun-08	103.9919	102.7148	101.4670	100.2957	99.9515	99.9101	99.8688
15-Jun-98	5.27	15-Mar-07	16-Jun-08	103.9929	102.7168	101.4700	100.2977	99.9497	99.9083	99.8670
19-Jun-98	5.3	19-Mar-07	19-Jun-08	104.0582	102.7735	101.5181	100.3327	99.9387	99.8863	99.8340
19-Jun-98	5.53	19-Mar-07	19-Jun-08	104.3646	103.0777	101.8201	100.6060	99.9512	99.8988	99.8465
25-Jun-98	5.27	25-Mar-07	25-Jun-08	104.0921	102.7906	101.5184	100.3181	99.9256	99.8622	99.7989
25-Jun-98	5.5	25-Mar-07	25-Jun-08	104.3828	103.0795	101.8054	100.5768	99.9395	99.8761	99.8128
25-Jun-98	5.29	25-Mar-07	25-Jun-08	104.0925	102.7914	101.5195	100.3194	99.9253	99.8619	99.7986
30-Jun-98	5.31	30-Mar-07	30-Jun-08	104.1776	102.8622	101.5759	100.3573	99.8934	99.8026	99.7120
30-Jun-98	5.52	30-Mar-07	30-Jun-08	104.4617	103.1442	101.8559	100.6115	99.9238	99.8411	99.7586
30-Jun-98	5.53	30-Mar-07	30-Jun-08	104.4750	103.1575	101.8690	100.6228	99.9246	99.8419	99.7594
02-Jul-98	5.31	02-Apr-07	30-Jun-08	104.1776	102.8622	101.5759	100.3573	99.8934	99.8026	99.7120
02-Jul-98	5.28	02-Apr-07	02-Jul-08	104.1585	102.8379	101.5465	100.3306	99.8908	99.8000	99.7094
06-Jul-98	5.43	07-Apr-07	07-Jul-08	104.4756	103.1386	101.8308	100.5740	99.9025	99.8008	99.6993
08-Jul-98	5.48	08-Apr-07	08-Jul-08	104.4867	103.1481	101.8385	100.5792	99.8993	99.7982	99.6967
15-Jul-98	5.52	15-Apr-07	15-Jul-08	104.6177	103.2597	101.9307	100.6470	99.8968	99.7686	99.6483
22-Jul-98	5.5	22-Apr-07	22-Jul-08	104.6653	103.2885	101.9406	100.6387	99.8782	99.7318	99.5926
30-Jul-98	5.55	30-Apr-07	30-Jul-08	104.8243	103.4251	102.0548	100.7260	99.8808	99.6912	99.5251
30-Jul-98	5.56	30-Apr-07	30-Jul-08	104.8244	103.4255	102.0554	100.7268	99.8811	99.6913	99.5252
31-Jul-98	5.55	30-Apr-07	31-Jul-08	104.8320	103.4301	102.0572	100.7258	99.8803	99.6909	99.5248
05-Aug-98	5.435	05-May-07	05-Aug-08	104.7877	103.3720	101.9852	100.6487	99.8583	99.6595	99.4828
06-Aug-98	5.31	06-May-07	06-Aug-08	104.5480	103.1325	101.7460	100.4313	99.8052	99.6257	99.4491
17-Aug-98	5.27	17-May-07	18-Aug-08	104.5971	103.1499	101.7316	100.3915	99.7612	99.5478	99.3370
20-Aug-98	5.44	20-May-07	20-Aug-08	104.9495	103.4930	102.0655	100.6863	99.8324	99.5925	99.3788
20-Aug-98	5.49	20-May-07	20-Aug-08	104.9503	103.4950	102.0686	100.6894	99.8322	99.5918	99.3783
20-Aug-98	5.49	21-May-07	20-Aug-08	104.9503	103.4950	102.0686	100.6894	99.8322	99.5918	99.3783
24-Aug-98	5.25	24-May-07	25-Aug-08	104.6454	103.1793	101.7421	100.3843	99.7397	99.5074	99.2781
31-Aug-98	5.29	02-Mar-07	01-Sep-08	104.8471	103.3598	101.9014	100.5107	99.9940	99.9885	99.9829
01-Sep-98	5.06	01-Mar-07	02-Sep-08	104.4418	102.9561	101.4997	100.1817	99.9891	99.9836	99.9781
01-Sep-98	5.08	01-Mar-07	02-Sep-08	104.4422	102.9570	101.5010	100.1825	99.9877	99.9822	99.9767
01-Sep-98	5.34	01-Mar-07	02-Sep-08	104.8576	103.3687	101.9088	100.5151	99.9904	99.9849	99.9794
08-Sep-98	5.25	08-Mar-07	08-Sep-08	104.7707	103.2665	101.7920	100.4069	99.9707	99.9486	99.9266
11-Sep-98	4.99	03-Mar-07	11-Sep-08	104.4159	102.9063	101.4271	100.1231	99.9618	99.9370	99.9123

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
11-Sep-98	4.99	11-Mar-07	11-Sep-08	104.4159	102.9063	101.4271	100.1231	99.9618	99.9370	99.9123
11-Sep-98	5.228	11-Mar-07	11-Sep-08	104.8483	103.3341	101.8499	100.4498	99.9713	99.9464	99.9216
15-Sep-98	4.99	11-Mar-07	11-Sep-08	104.4159	102.9063	101.4271	100.1231	99.9618	99.9370	99.9123
16-Sep-98	4.99	11-Mar-07	11-Sep-08	104.4159	102.9063	101.4271	100.1231	99.9618	99.9370	99.9123
16-Sep-98	5.1	16-Mar-07	16-Sep-08	104.6978	103.1713	101.6756	100.2934	99.9432	99.8990	99.8549
17-Dec-98	4.895	17-Mar-07	17-Dec-13	118.7906	112.2046	106.5511	102.3026	100.0628	99.8693	99.8169
24-Feb-99	5.09	24-May-07	24-Feb-09	106.1371	104.1702	102.2574	100.5210	99.7202	99.4811	99.2517
24-Feb-99	5.14	24-May-07	24-Feb-09	106.1372	104.1722	102.2610	100.5246	99.7206	99.4812	99.2520
01-Mar-99	5.14	24-May-07	24-Feb-09	106.1372	104.1722	102.2610	100.5246	99.7206	99.4812	99.2520
09-Mar-99	5.4	09-Mar-07	09-Mar-09	106.8163	104.8089	102.8549	101.0240	99.9732	99.9483	99.9236
22-Mar-99	4.96	22-Mar-07	23-Mar-09	106.0157	103.9812	102.0114	100.2977	99.9095	99.8488	99.7883
30-Mar-99	5.24	30-Mar-07	30-Mar-09	106.7478	104.6856	102.6823	100.8316	99.9045	99.8218	99.7392
30-Mar-99	5.29	30-Mar-07	30-Mar-09	106.7476	104.6874	102.6859	100.8362	99.9048	99.8221	99.7395
23-Apr-99	5.24	23-Apr-07	23-Apr-09	106.8853	104.7594	102.6989	100.8161	99.8388	99.6798	99.5326
10-May-99	5.16	04-Mar-07	04-Sep-08	104.7511	103.2553	101.7889	100.4123	99.9970	99.9914	99.9859
18-May-99	5.2	18-May-07	18-May-09	107.0956	104.9010	102.7782	100.8448	99.7896	99.5385	99.3250
27-May-99	5.36	27-May-07	27-May-09	107.4390	105.2190	103.0688	101.0854	99.8319	99.5126	99.2728
04-Jun-99	5.92	04-Mar-07	04-Jun-09	108.7569	106.5010	104.3095	102.2230	100.4691	99.9877	99.9822
15-Jun-99	5.71	15-Mar-07	15-Jun-09	108.4031	106.1218	103.9087	101.8259	100.1884	99.9220	99.8779
15-Jun-99	6.04	15-Mar-07	15-Jun-09	109.2671	106.9734	104.7450	102.6161	100.7585	99.9442	99.9028
15-Jun-99	6.09	15-Mar-07	15-Jun-09	109.2654	106.9740	104.7478	102.6204	100.7604	99.9424	99.9011
15-Jun-99	5.66	15-Mar-07	15-Jun-09	108.4043	106.1207	103.9056	101.8214	100.1895	99.9236	99.8795
06-Jul-99	5.6	06-Apr-07	06-Jul-09	108.3689	106.0324	103.7704	101.6619	100.1142	99.8112	99.7097
06-Jul-99	5.99	06-Apr-07	06-Jul-09	109.2638	106.9168	104.6394	102.4781	100.6274	99.8523	99.7488
23-Aug-99	5.77	23-May-07	24-Aug-09	109.2552	106.7816	104.3885	102.1466	100.3428	99.6387	99.4038
10-Sep-99	6.19	10-Mar-07	10-Sep-09	110.4968	107.9621	105.5062	103.1738	101.1198	99.9835	99.9417
16-Sep-99	6.25	16-Mar-07	16-Sep-09	110.4636	107.9185	105.4528	103.1144	101.0601	99.9321	99.8944
16-Sep-99	6.2	16-Mar-07	16-Sep-09	110.4661	107.9184	105.4504	103.1098	101.0576	99.9472	99.8960
21-Sep-99	5.73	21-Mar-07	21-Sep-09	109.3341	106.7878	104.3292	102.0451	100.2387	99.8871	99.8238
21-Sep-99	5.78	21-Mar-07	21-Sep-09	109.3323	106.7886	104.3325	102.0482	100.2430	99.8864	99.8231
06-Oct-99	5.85	06-Apr-07	06-Oct-09	109.7937	107.2019	104.6998	102.3632	100.4681	99.8292	99.7278
06-Oct-99	6.22	06-Apr-07	06-Oct-09	110.7301	108.1262	105.6064	103.2174	101.1337	99.9500	99.7648
22-Oct-99	5.31	01-Mar-07	26-Oct-09	109.1494	106.5029	103.9607	101.6439	100.0000	99.6973	99.5417
22-Oct-99	5.49	01-Mar-07	26-Oct-09	109.1428	106.5066	103.9737	101.6633	100.0342	99.6979	99.5426
22-Oct-99	5.54	01-Mar-07	26-Oct-09	109.1410	106.5077	103.9766	101.6685	100.0377	99.6980	99.5428
25-Oct-99	5.5	01-Mar-07	26-Oct-09	109.1610	106.5248	103.9908	101.6797	100.0447	99.7039	99.5513
25-Oct-99	5.55	01-Mar-07	26-Oct-09	109.1592	106.5259	103.9945	101.6848	100.0480	99.7039	99.5514

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
26-Oct-99	5.49	01-Mar-07	26-Oct-09	109.1428	106.5066	103.9737	101.6633	100.0342	99.6979	99.5426
26-Oct-99	5.5	01-Mar-07	26-Oct-09	109.1610	106.5248	103.9908	101.6797	100.0447	99.7039	99.5513
27-Oct-99	5.64	27-Oct-00	27-Oct-09	109.5376	106.8931	104.3279	101.8871	99.6628	98.3725	99.5365
27-Oct-99	5.69	27-Oct-00	27-Oct-09	109.5356	106.8939	104.3315	101.8932	99.6709	98.3800	99.5373
01-Nov-99	5.37	01-Mar-07	01-Nov-09	108.8965	106.2481	103.7093	101.4162	100.0242	99.9897	99.9870
01-Nov-99	5.42	01-Mar-07	01-Nov-09	108.8949	106.2494	103.7128	101.4175	100.0164	99.9859	99.9833
05-Nov-99	5.91	05-May-07	05-Nov-09	111.1259	108.4197	105.8050	103.3325	101.1604	99.8840	99.6178
05-Nov-99	6.01	05-May-07	05-Nov-09	111.1194	108.4192	105.8096	103.3482	101.1939	99.9244	99.6128
05-Nov-99	6.19	05-May-07	05-Nov-09	111.1080	108.4184	105.8187	103.3635	101.2193	99.9273	99.6040
09-Nov-99	5.76	02-Mar-07	01-Dec-09	110.2311	107.4846	104.8432	102.4004	100.4435	99.9864	99.9810
09-Nov-99	5.81	02-Mar-07	01-Dec-09	110.2285	107.4850	104.8457	102.4023	100.4424	99.9829	99.9774
22-Nov-99	6.05	22-May-07	23-Nov-09	110.9044	108.1702	105.5316	103.0536	100.9317	99.7604	99.4541
23-Nov-99	5.45	01-Mar-07	01-Dec-09	109.2518	106.5225	103.9109	101.5508	100.0590	99.9862	99.9835
23-Nov-99	5.4	01-Mar-07	01-Dec-09	109.2538	106.5215	103.9074	101.5490	100.0589	99.9899	99.9872
01-Dec-99	5.84	01-Dec-02	01-Dec-09	110.5314	107.7783	105.1103	102.5914	100.3396	98.9402	99.7796
01-Dec-99	5.69	01-Dec-02	01-Dec-09	110.5402	107.7778	105.1010	102.5744	100.3170	98.9198	99.7783
01-Dec-99	5.52	01-Dec-00	01-Dec-09	109.5713	106.8334	104.1801	101.6866	99.4869	98.3039	99.7498
09-Dec-99	5.21	09-Mar-07	09-Dec-09	109.5756	106.8011	104.1437	101.7363	100.1028	99.9627	99.9377
09-Dec-99	5.46	09-Mar-07	09-Dec-09	109.5642	106.8054	104.1629	101.7683	100.1279	99.9496	99.9248
09-Dec-99	5.51	09-Mar-07	09-Dec-09	109.5620	106.8062	104.1658	101.7731	100.1283	99.9470	99.9223
17-Dec-99	5.47	17-Mar-07	17-Dec-09	109.6788	106.8975	104.2336	101.8178	100.1321	99.9131	99.8690
17-Dec-99	5.52	17-Mar-07	17-Dec-09	109.6765	106.8983	104.2366	101.8229	100.1333	99.9115	99.8674
22-Dec-99	5.48	22-Dec-00	22-Dec-09	110.5465	107.7213	104.9852	102.4121	100.1338	98.7672	99.7702
22-Dec-99	6.1	23-Dec-02	22-Dec-09	111.4777	108.6569	105.9247	103.3416	101.0207	99.4354	99.8020
22-Dec-99	5.81	22-Dec-00	22-Dec-09	110.5270	107.7228	105.0067	102.4508	100.1850	98.8132	99.7733
22-Dec-99	5.58	22-Dec-00	22-Dec-09	110.5405	107.7217	104.9917	102.4237	100.1493	98.7811	99.7711
22-Dec-99	5.76	22-Dec-00	22-Dec-09	110.5299	107.7225	105.0034	102.4449	100.1772	98.8062	99.7728
24-Dec-99	6.16	24-Dec-02	24-Dec-09	111.6609	108.8325	106.0930	103.5014	101.1686	99.5444	99.8070
27-Dec-99	5.76	27-Mar-07	28-Dec-09	110.4351	107.6178	104.9103	102.4161	100.4268	99.8720	99.7977
27-Dec-99	6.5	27-Mar-07	28-Dec-09	112.6536	109.8009	107.0443	104.4256	102.0672	100.2847	99.8571
27-Dec-99	6.23	27-Mar-07	28-Dec-09	111.7581	108.9214	106.1842	103.6081	101.3551	99.9936	99.8331
27-Dec-99	6.18	27-Mar-07	28-Dec-09	111.7618	108.9219	106.1819	103.6033	101.3517	99.9914	99.8332
27-Dec-99	5.71	27-Mar-07	28-Dec-09	110.4379	107.6174	104.9075	102.4113	100.4240	99.8722	99.7978
27-Dec-99	5.53	27-Mar-07	28-Dec-09	110.4482	107.6162	104.8957	102.3902	100.3274	99.8726	99.7981
27-Dec-99	5.9	27-Mar-07	28-Dec-09	111.7834	108.9253	106.1683	103.5744	101.3011	99.9083	99.8337
07-Jan-00	5.77	08-Apr-07	08-Jan-10	110.7325	107.8791	105.1380	102.6087	100.5734	99.8316	99.7301
07-Jan-00	5.82	08-Apr-07	08-Jan-10	110.7294	107.8793	105.1409	102.6130	100.5746	99.8186	99.7276

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SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
11-Jan-00	6.33	08-Apr-07	08-Jan-10	112.1701	109.2989	106.5287	103.9148	101.6129	100.0872	99.7799
11-Jan-00	6.61	08-Apr-07	08-Jan-10	113.1092	110.2211	107.4306	104.7774	102.3750	100.5033	99.7988
11-Jan-00	6.28	08-Apr-07	08-Jan-10	112.1742	109.2997	106.5265	103.9114	101.6097	100.0867	99.7825
11-Jan-00	5.77	17-Apr-07	19-Jan-10	110.8310	107.9482	105.1800	102.6272	100.5697	99.7794	99.6535
12-Jan-00	5.77	20-Apr-07	20-Jan-10	110.8471	107.9613	105.1901	102.6335	100.5700	99.7686	99.6331
12-Jan-00	5.82	20-Apr-07	20-Jan-10	110.8440	107.9615	105.1932	102.6382	100.5707	99.7682	99.6325
24-Jan-00	5.88	27-Apr-07	27-Jan-10	111.2311	108.3217	105.5251	102.9317	100.7778	99.7869	99.6021
24-Jan-00	5.93	27-Apr-07	27-Jan-10	111.2277	108.3216	105.5280	102.9360	100.7835	99.7883	99.6025
01-Feb-00	6.01	01-Feb-01	01-Feb-10	111.6693	108.7394	105.9077	103.2373	100.8229	99.4889	99.4178
01-Feb-00	6.43	01-May-07	01-Feb-10	112.7150	109.7738	106.9372	104.2613	101.8853	100.1931	99.6505
01-Feb-00	6.38	01-May-07	01-Feb-10	112.7195	109.7749	106.9352	104.2572	101.8839	100.1908	99.6525
01-Feb-00	6.06	01-Feb-01	01-Feb-10	111.6656	108.7390	105.9105	103.2429	100.8307	99.4945	99.4191
04-Feb-00	5.94	10-May-07	10-Feb-10	111.5596	108.6064	105.7690	103.1361	100.9373	99.7823	99.5233
04-Feb-00	5.99	10-May-07	10-Feb-10	111.5558	108.6061	105.7717	103.1395	100.9386	99.7798	99.5218
18-Feb-00	6.34	20-Feb-01	18-Feb-10	112.8103	109.8153	106.9185	104.1432	101.5831	99.4026	98.6469
18-Feb-00	6.36	20-Feb-01	18-Feb-10	112.8688	109.8729	106.9752	104.1989	101.6370	99.4529	98.6781
18-Feb-00	6.39	20-Feb-01	18-Feb-10	112.8055	109.8139	106.9205	104.1483	101.5907	99.4118	98.6534
25-Feb-00	5.98	25-May-07	25-Feb-10	111.8209	108.8215	105.9408	103.2681	101.0172	99.7731	99.4460
25-Feb-00	6.03	25-May-07	25-Feb-10	111.8167	108.8208	105.9433	103.2709	101.0176	99.7741	99.4464
03-Mar-00	5.97	03-Mar-07	03-Mar-10	111.8603	108.8441	105.9501	103.2710	101.0320	99.9782	99.9644
03-Mar-00	6.02	03-Mar-07	03-Mar-10	111.8560	108.8434	105.9522	103.2752	101.0360	99.9488	99.9613
03-Mar-00	6.14	05-Mar-01	03-Mar-10	112.3752	109.3501	106.4287	103.6796	101.2528	99.5684	99.8055
03-Mar-00	6.19	05-Mar-01	03-Mar-10	112.3705	109.3490	106.4310	103.6848	101.2600	99.5750	99.8060
03-Mar-00	5.96	10-Mar-07	10-Mar-10	111.9083	108.8733	105.9620	103.2683	101.0192	99.9506	99.9175
08-Mar-00	5.95	08-Mar-01	08-Mar-10	112.4091	109.3580	106.4124	103.6429	101.2038	99.5246	99.8028
08-Mar-00	6.13	08-Mar-01	08-Mar-10	112.3919	109.3538	106.4205	103.6616	101.2299	99.5486	99.8044
10-Mar-00	6.47	10-Mar-07	10-Mar-10	113.2562	110.2042	107.2654	104.4981	102.0472	100.2675	99.9461
10-Mar-00	6.42	10-Mar-07	10-Mar-10	113.2615	110.2059	107.2638	104.4946	102.0434	100.2676	99.9487
23-Mar-00	5.88	23-Mar-01	23-Mar-10	112.3988	109.3080	106.3260	103.5273	101.0774	99.4224	99.7976
23-Mar-00	6.06	23-Mar-01	23-Mar-10	112.3815	109.3040	106.3344	103.5466	101.1040	99.4468	99.7993
23-Mar-00	6.11	23-Mar-01	23-Mar-10	112.3768	109.3029	106.3369	103.5519	101.1115	99.4536	99.7998
28-Mar-00	6.02	24-Mar-07	24-Mar-10	112.2688	109.1913	106.2381	103.4992	101.1789	99.9278	99.8286
28-Mar-00	6.07	24-Mar-07	24-Mar-10	112.2642	109.1904	106.2404	103.5041	101.1814	99.9290	99.8284
29-Mar-00	6.52	26-Mar-01	24-Mar-10	113.7875	110.6858	107.6883	104.7985	102.0899	99.6591	97.6874
30-Mar-00	6.24	30-Mar-01	30-Mar-10	112.9998	109.8947	106.8946	104.0484	101.4797	99.4802	99.8146
30-Mar-00	6.29	30-Mar-01	30-Mar-10	112.9946	109.8932	106.8966	104.0536	101.4873	99.4888	99.8151
30-Mar-00	6.55	09-Apr-01	08-Apr-10	114.0390	110.8941	107.8561	104.9358	102.2036	99.7592	97.8946

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05-Apr-00	5.84	05-Apr-07	05-Apr-10	111.8498	108.7479	105.7804	103.0603	100.8393	99.8699	99.7455
05-Apr-00	5.89	05-Apr-07	05-Apr-10	111.8455	108.7472	105.7823	103.0639	100.8431	99.8665	99.7428
11-Apr-00	6.02	20-Apr-01	20-Apr-10	112.4936	109.3419	106.3081	103.4581	100.9374	99.2796	99.6048
11-Apr-00	6.07	20-Apr-01	20-Apr-10	112.4887	109.3408	106.3106	103.4636	100.9452	99.2871	99.6055
17-Apr-00	5.95	20-Apr-07	20-Apr-10	112.2779	109.1308	106.1176	103.3453	101.0357	99.8638	99.6573
17-Apr-00	6	20-Apr-07	20-Apr-10	112.2731	109.1297	106.1197	103.3500	101.0366	99.8609	99.6567
25-Apr-00	6.05	20-Apr-01	20-Apr-10	112.5861	109.4329	106.3975	103.5450	101.0191	99.3431	99.6098
02-May-00	6.27	27-Apr-01	27-Apr-10	113.3908	110.2052	107.1383	104.2492	101.6710	99.8450	99.6490
05-May-00	6.2	27-Apr-07	27-Apr-10	113.2026	110.0201	106.9661	104.1194	101.6603	100.0404	99.6559
05-May-00	6.25	27-Apr-07	27-Apr-10	113.1971	110.0185	106.9680	104.1239	101.6649	100.0423	99.6562
23-May-00	6.49	18-May-07	18-May-10	114.3376	111.0825	107.9546	105.0170	102.4155	100.4548	99.6407
23-May-00	6.54	18-May-07	18-May-10	114.3311	111.0800	107.9557	105.0205	102.4203	100.4590	99.6396
23-May-00	6.94	18-May-07	18-May-10	115.7743	112.4956	109.3384	106.3430	103.6126	101.3271	99.9429
23-May-00	6.99	18-May-07	18-May-10	115.7666	112.4920	109.3385	106.3463	103.6170	101.3312	99.9453
24-May-00	6.4	24-May-07	24-May-10	114.1208	110.8537	107.7165	104.7790	102.1967	100.3051	99.5768
24-May-00	6.45	24-May-07	24-May-10	114.1145	110.8514	107.7178	104.7833	102.2026	100.2973	99.5776
06-Jun-00	6.17	28-May-07	28-May-10	113.1956	109.9390	106.8198	103.9300	101.4684	99.9295	99.4601
06-Jun-00	6.12	28-May-07	28-May-10	113.2012	109.9406	106.8178	103.9267	101.4647	99.9311	99.4593
16-Jun-00	6.14	16-Mar-07	16-Jun-10	113.0870	109.7877	106.6333	103.7303	101.2960	99.9649	99.8888
16-Jun-00	6.09	16-Mar-07	16-Jun-10	113.0926	109.7891	106.6311	103.7256	101.2905	99.9637	99.8904
22-Jun-00	6.12	22-Mar-07	22-Jun-10	113.2530	109.9309	106.7548	103.8298	101.3686	99.9774	99.8541
22-Jun-00	6.17	22-Mar-07	22-Jun-10	113.2472	109.9293	106.7561	103.8328	101.3634	99.9772	99.8533
26-Jun-00	6.15	24-Mar-07	24-Jun-10	113.3581	110.0293	106.8453	103.9109	101.4275	99.9952	99.8494
05-Jul-00	6.11	05-Apr-07	06-Jul-10	113.3627	110.0025	106.7936	103.8438	101.3760	99.9352	99.7583
05-Jul-00	6.16	05-Apr-07	06-Jul-10	113.3568	110.0008	106.7956	103.8482	101.3750	99.9300	99.7556
10-Jul-00	6.4	10-Apr-07	12-Jul-10	114.3891	110.9957	107.7456	104.7232	102.0998	100.2644	99.7616
10-Jul-00	6.45	10-Apr-07	12-Jul-10	114.3823	110.9932	107.7460	104.7274	102.1021	100.2610	99.7596
14-Jul-00	6.1	20-Apr-07	20-Jul-10	113.3217	109.9302	106.6938	103.7264	101.2587	99.8467	99.6604
14-Jul-00	6.05	20-Apr-07	20-Jul-10	113.3276	109.9319	106.6916	103.7235	101.2603	99.9055	99.6610
07-Aug-00	5.98	27-Apr-07	27-Jul-10	113.1752	109.7640	106.5130	103.5490	101.1043	99.8445	99.6071
07-Aug-00	6.03	27-Apr-07	27-Jul-10	113.1694	109.7625	106.5141	103.5524	101.1103	99.8455	99.6075
11-Aug-00	6.27	09-Mar-07	09-Sep-10	114.6234	111.0733	107.6838	104.5571	101.8966	100.1775	99.9394
11-Aug-00	6.32	09-Mar-07	09-Sep-10	114.6162	111.0707	107.6853	104.5615	101.8949	100.1130	99.9368
17-Aug-00	5.95	09-Mar-07	09-Sep-10	113.5151	109.9854	106.6295	103.5877	101.1105	99.9366	99.9313
17-Aug-00	6	09-Mar-07	09-Sep-10	113.5089	109.9837	106.6313	103.5924	101.1089	99.9361	99.9288
23-Aug-00	5.95	23-Mar-07	23-Sep-10	113.6512	110.0823	106.6903	103.6178	101.1129	99.8948	99.8370
23-Aug-00	6	23-Mar-07	23-Sep-10	113.6448	110.0805	106.6927	103.6230	101.1125	99.8699	99.8364

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30-Aug-00	6.48	09-Mar-07	09-Sep-10	115.3202	111.7583	108.3506	105.1848	102.4311	100.3984	99.9441
30-Aug-00	6.53	09-Mar-07	09-Sep-10	115.3124	111.7551	108.3513	105.1889	102.4365	100.3981	99.9415
05-Sep-00	5.83	09-Mar-07	09-Sep-10	113.1051	109.5831	106.2424	103.2317	100.8538	99.9531	99.9284
05-Sep-00	5.88	09-Mar-07	09-Sep-10	113.0992	109.5817	106.2431	103.2367	100.8501	99.8703	99.9258
05-Sep-00	5.88	09-May-07	09-Sep-10	113.0992	109.5817	106.2431	103.2367	100.8501	99.8703	99.9258
11-Sep-00	5.81	10-Mar-07	10-Sep-10	113.0351	109.5120	106.1720	103.1656	100.8040	99.9524	99.9277
11-Sep-00	5.86	10-Mar-07	10-Sep-10	113.0293	109.5108	106.1725	103.1706	100.8086	99.9498	99.9251
21-Sep-00	5.71	21-Mar-07	21-Sep-10	112.8147	109.2665	105.9099	102.9124	100.5975	99.8947	99.8369
21-Sep-00	5.76	21-Mar-07	21-Sep-10	112.8090	109.2654	105.9128	102.9178	100.5977	99.8938	99.8360
27-Sep-00	5.7	25-Mar-07	27-Sep-10	112.8503	109.2855	105.9142	102.9079	100.5857	99.8851	99.8218
27-Sep-00	5.75	25-Mar-07	27-Sep-10	112.8446	109.2843	105.9171	102.9110	100.5846	99.8844	99.8212
05-Oct-00	5.82	24-Mar-07	24-Sep-10	113.8414	110.2504	106.8366	103.7398	101.2069	99.9055	99.8421
05-Oct-00	6.05	24-Mar-07	24-Sep-10	113.8108	110.2413	106.8450	103.7576	101.2259	99.9075	99.8392
05-Oct-00	6	24-Mar-07	24-Sep-10	113.8174	110.2432	106.8442	103.7576	101.2199	99.9072	99.8398
06-Oct-00	5.69	24-Mar-07	24-Sep-10	112.7910	109.2350	105.8723	102.8749	100.5665	99.8845	99.8212
06-Oct-00	5.74	24-Mar-07	24-Sep-10	112.7853	109.2339	105.8752	102.8777	100.5626	99.8839	99.8206
12-Oct-00	5.51	20-Apr-07	20-Oct-10	113.0662	109.4219	105.9821	102.9273	100.5955	99.7535	99.6141
12-Oct-00	5.69	20-Apr-07	20-Oct-10	113.0443	109.4172	105.9918	102.9483	100.6093	99.7485	99.6120
12-Oct-00	5.74	20-Apr-07	20-Oct-10	113.0383	109.4159	105.9946	102.9495	100.5975	99.7356	99.6114
16-Oct-00	5.43	20-Apr-07	20-Oct-10	112.7884	109.1497	105.7224	102.6959	100.4513	99.7426	99.6032
16-Oct-00	5.61	20-Apr-07	20-Oct-10	112.7674	109.1457	105.7315	102.7154	100.4628	99.7167	99.6011
19-Oct-00	5.59	20-Apr-07	20-Oct-10	112.5095	108.8978	105.4994	102.5093	100.3272	99.7295	99.5905
19-Oct-00	5.54	20-Apr-07	20-Oct-10	112.5150	108.8987	105.4973	102.5065	100.3534	99.7302	99.5911
20-Oct-00	5.36	20-Apr-07	20-Oct-10	112.5352	108.9017	105.4853	102.4904	100.3420	99.7326	99.5932
20-Oct-00	5.54	20-Apr-07	20-Oct-10	112.5150	108.8987	105.4973	102.5065	100.3534	99.7302	99.5911
20-Oct-00	5.59	20-Apr-07	20-Oct-10	112.5095	108.8978	105.4994	102.5093	100.3272	99.7295	99.5905
26-Oct-00	5.52	26-Apr-07	26-Oct-10	112.3034	108.6813	105.2815	102.3074	100.2297	99.6898	99.5346
26-Oct-00	5.29	26-Apr-07	26-Oct-10	112.3284	108.6843	105.2654	102.2926	100.2097	99.6891	99.5336
26-Oct-00	5.47	26-Apr-07	26-Oct-10	112.3088	108.6819	105.2781	102.3090	100.2291	99.6896	99.5344
27-Oct-00	5.49	27-Apr-07	27-Oct-10	112.3634	108.7335	105.3252	102.3480	100.2487	99.6867	99.5288
27-Oct-00	5.54	27-Apr-07	27-Oct-10	112.3580	108.7328	105.3287	102.3471	100.2499	99.6870	99.5292
27-Oct-00	5.68	27-Apr-07	27-Oct-10	113.6973	110.0238	106.5446	103.4208	100.9283	99.7905	99.5860
27-Oct-00	5.86	27-Apr-07	27-Oct-10	113.6733	110.0171	106.5523	103.4403	100.9572	99.7977	99.5873
02-Nov-00	5.59	09-Mar-07	09-Dec-10	113.1488	109.3918	105.8623	102.7650	100.4773	99.9480	99.9233
02-Nov-00	5.64	09-Mar-07	09-Dec-10	113.1425	109.3905	105.8651	102.7701	100.4695	99.9454	99.9207
13-Nov-00	5.67	10-Mar-07	10-Dec-10	113.4299	109.6651	106.1213	102.9888	100.6105	99.9306	99.8948
27-Nov-00	5.92	27-May-07	29-Nov-10	114.4612	110.6975	107.1295	103.9050	101.2809	99.8127	99.4291

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28-Nov-00	5.92	26-Mar-07	27-Dec-10	114.5137	110.6838	107.0597	103.8043	101.1757	99.8931	99.8150
29-Nov-00	5.38	09-Mar-07	09-Dec-10	112.9923	109.2230	105.6892	102.6089	100.3895	99.9553	99.9304
29-Nov-00	5.56	09-Mar-07	09-Dec-10	112.9699	109.2186	105.6993	102.6247	100.3836	99.9459	99.9211
29-Nov-00	5.61	09-Mar-07	09-Dec-10	112.9637	109.2172	105.7010	102.6261	100.3856	99.9432	99.9186
05-Dec-00	5.35	10-Mar-07	10-Dec-10	112.2131	108.4758	104.9944	102.0217	100.1378	99.9408	99.9160
05-Dec-00	5.4	10-Mar-07	10-Dec-10	112.2077	108.4754	104.9961	102.0187	100.0654	99.9382	99.9135
05-Dec-00	5.17	10-Mar-07	10-Dec-10	112.2331	108.4779	104.9829	102.0043	100.1371	99.9502	99.9253
08-Dec-00	5.21	09-Mar-07	09-Dec-10	111.7385	108.0136	104.5630	101.6600	100.0214	99.9383	99.9135
08-Dec-00	5.26	09-Mar-07	09-Dec-10	111.7335	108.0128	104.5634	101.6611	100.0102	99.9357	99.9110
08-Dec-00	5.93	09-Mar-07	09-Dec-10	114.3699	110.5888	107.0091	103.7896	101.1939	99.9517	99.9311
08-Dec-00	5.03	09-Mar-07	09-Dec-10	111.7568	108.0141	104.5497	101.6427	100.0291	99.9477	99.9228
11-Dec-00	4.82	10-Mar-07	10-Dec-10	111.0002	107.2741	103.8611	101.1031	99.9676	99.9427	99.9178
11-Dec-00	5	10-Mar-07	10-Dec-10	110.9844	107.2754	103.8743	101.1201	99.9580	99.9333	99.9085
11-Dec-00	5.05	10-Mar-07	10-Dec-10	110.9801	107.2760	103.8760	101.1220	99.8895	99.9307	99.9060
12-Dec-00	5.24	12-Mar-07	13-Dec-10	112.5142	108.7453	105.2284	102.2067	100.1968	99.9341	99.9009
12-Dec-00	5.42	12-Mar-07	13-Dec-10	112.4933	108.7425	105.2379	102.2226	100.1631	99.9262	99.8932
12-Dec-00	5.47	12-Mar-07	13-Dec-10	112.4876	108.7416	105.2412	102.2222	100.1581	99.9240	99.8910
15-Dec-00	5.36	15-Mar-07	15-Dec-10	112.3423	108.5884	105.0889	102.0938	100.1517	99.9084	99.8672
15-Dec-00	5.41	15-Mar-07	15-Dec-10	112.3368	108.5878	105.0890	102.0920	100.0843	99.9067	99.8654
18-Dec-00	4.88	18-May-07	20-Dec-10	110.5745	106.8535	103.4711	100.7992	99.9250	99.8810	99.8370
18-Dec-00	4.92	18-Mar-07	20-Dec-10	110.5108	106.7964	103.4184	100.7634	99.9224	99.8784	99.8345
18-Dec-00	4.93	18-Mar-07	20-Dec-10	110.5706	106.8540	103.4692	100.8034	99.9233	99.8793	99.8354
18-Dec-00	4.87	18-Mar-07	20-Dec-10	110.5147	106.7959	103.4190	100.7635	99.9241	99.8800	99.8361
18-Dec-00	4.7	18-Mar-07	20-Dec-10	110.5890	106.8501	103.4547	100.7875	99.9311	99.8869	99.8427
18-Dec-00	4.88	18-Mar-07	20-Dec-10	110.5745	106.8535	103.4711	100.7992	99.9250	99.8810	99.8370
20-Dec-00	4.77	21-Mar-07	21-Dec-10	110.1547	106.4432	103.0968	100.5405	99.8973	99.8395	99.7818
20-Dec-00	4.82	21-Mar-07	21-Dec-10	110.1512	106.4446	103.0999	100.5453	99.8963	99.8386	99.7809
22-Dec-00	4.8	16-Mar-07	16-Dec-10	110.0345	106.3434	103.0170	100.4925	99.9170	99.8730	99.8291
22-Dec-00	4.75	16-Mar-07	16-Dec-10	110.0380	106.3428	103.0142	100.4880	99.9187	99.8747	99.8307
29-Dec-00	5.23	31-Dec-01	29-Dec-10	111.9161	108.1281	104.5183	101.3178	98.7584	97.5928	99.7209
29-Dec-00	5.16	29-Mar-07	29-Dec-10	111.6833	107.9108	104.4257	101.5206	99.9294	99.8131	99.7334
29-Dec-00	5.21	29-Mar-07	29-Dec-10	111.6783	107.9110	104.4299	101.5184	99.9253	99.8133	99.7336
04-Jan-01	5.16	22-Jan-02	20-Jan-11	111.6725	107.8381	104.2084	100.9394	98.3290	97.1686	99.4428
11-Jan-01	4.94	18-Apr-07	18-Jan-11	111.6399	107.8038	104.2796	101.3894	99.8928	99.6819	99.5480
11-Jan-01	5.12	18-Apr-07	18-Jan-11	111.6219	107.8044	104.2937	101.4001	99.8924	99.6786	99.5449
11-Jan-01	5.17	18-Apr-07	18-Jan-11	111.6169	107.8042	104.2958	101.3987	99.8104	99.6776	99.5441
30-Jan-01	5.03	30-Apr-07	31-Jan-11	111.4711	107.6230	104.0968	101.2343	99.8153	99.5950	99.4291

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SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
30-Jan-01	5.08	30-Apr-07	31-Jan-11	111.4663	107.6234	104.1013	101.2355	99.8159	99.5957	99.4299
30-Jan-01	4.85	30-Apr-07	31-Jan-11	111.4888	107.6222	104.0837	101.2074	99.8089	99.5924	99.4262
02-Feb-01	4.78	02-May-07	02-Feb-11	110.5847	106.7563	103.3087	100.6755	99.7219	99.5350	99.3639
05-Feb-01	4.62	07-May-07	07-Feb-11	110.6074	106.7510	103.2876	100.6567	99.6980	99.4931	99.3032
05-Feb-01	4.8	07-May-07	07-Feb-11	110.5925	106.7537	103.3004	100.6573	99.6921	99.4863	99.2969
05-Feb-01	4.85	07-May-07	07-Feb-11	110.5884	106.7547	103.3035	100.6528	99.6875	99.4845	99.2951
05-Feb-01	5.32	11-May-07	11-Feb-11	112.3760	108.4836	104.8813	101.8550	99.9327	99.5620	99.3674
05-Feb-01	5.09	11-May-07	11-Feb-11	112.4032	108.4866	104.8687	101.8395	100.0042	99.5694	99.3741
05-Feb-01	5.27	11-May-07	11-Feb-11	112.3818	108.4841	104.8788	101.8497	100.0026	99.5636	99.3688
06-Feb-01	4.78	06-May-07	07-Feb-11	110.6176	106.7757	103.3194	100.6730	99.7140	99.5217	99.3454
26-Feb-01	5.4	25-May-07	25-Feb-11	112.7978	108.8575	105.2023	102.0981	100.0408	99.4939	99.2768
26-Feb-01	5.45	25-May-07	25-Feb-11	112.7914	108.8559	105.2035	102.0947	100.0018	99.4846	99.2773
26-Feb-01	5.22	25-May-07	25-Feb-11	112.8212	108.8612	105.1911	102.0864	100.0704	99.5073	99.2753
26-Feb-01	5.03	26-May-07	28-Feb-11	111.3688	107.4582	103.9006	101.0617	99.6776	99.4202	99.1887
26-Feb-01	5.08	26-May-07	28-Feb-11	111.3637	107.4580	103.9023	101.0446	99.6494	99.4205	99.1892
01-Mar-01	4.8	28-May-07	28-Feb-11	110.4758	106.5932	103.1247	100.5195	99.9816	99.9790	99.9764
01-Mar-01	5.24	28-May-07	28-Feb-11	112.1841	108.2510	104.6298	101.6239	99.8643	99.4535	99.2140
01-Mar-01	5.06	28-May-07	28-Feb-11	112.2055	108.2535	104.6192	101.6146	99.8709	99.4508	99.2110
01-Mar-01	4.84	28-May-07	28-Feb-11	110.6311	106.7438	103.2606	100.6044	99.9817	99.9791	99.9765
01-Mar-01	4.85	28-May-07	28-Feb-11	110.4717	106.5942	103.1247	100.5086	99.9778	99.9753	99.9727
01-Mar-01	4.89	28-May-07	28-Feb-11	110.6268	106.7440	103.2585	100.5967	99.9779	99.9754	99.9728
05-Mar-01	4.55	05-Mar-07	07-Mar-11	110.2652	106.3572	102.8991	100.4009	99.9747	99.9609	99.9471
05-Mar-01	4.73	05-Mar-07	07-Mar-11	110.2506	106.3593	102.9060	100.3689	99.9631	99.9495	99.9358
16-Mar-01	4.73	19-Mar-07	21-Mar-11	110.3555	106.4269	102.9377	100.3718	99.8992	99.8470	99.7948
16-Mar-01	4.78	19-Mar-07	21-Mar-11	110.3514	106.4282	102.9425	100.3754	99.8979	99.8457	99.7936
16-Mar-01	5.21	19-Mar-02	21-Mar-11	112.2245	108.2254	104.4191	100.9479	98.1725	96.3814	99.7142
16-Mar-01	5.26	19-Mar-02	21-Mar-11	112.2186	108.2252	104.4241	100.9573	98.1844	96.3938	99.7147
22-Mar-01	4.91	22-Mar-07	22-Mar-11	111.7960	107.8016	104.1644	101.2443	99.9103	99.8497	99.7891
22-Mar-01	5.09	22-Mar-07	22-Mar-11	111.7760	107.8011	104.1753	101.2455	99.8436	99.8467	99.7863
22-Mar-01	5.14	22-Mar-07	22-Mar-11	111.7705	107.8007	104.1796	101.2481	99.8453	99.8459	99.7855
09-May-01	5.28	26-Apr-07	26-Apr-11	112.4807	108.4081	104.6695	101.6027	99.8081	99.6360	99.4811
09-May-01	5.05	26-Apr-07	26-Apr-11	112.5101	108.4122	104.6649	101.5999	99.9049	99.6353	99.4800
09-May-01	5.23	26-Apr-07	26-Apr-11	112.4870	108.4090	104.6725	101.6016	99.8557	99.6358	99.4808
10-May-01	4.98	08-May-02	09-May-11	112.3262	108.1823	104.2757	100.8556	98.0370	97.7515	99.1594
06-Jun-01	4.91	06-Mar-07	06-Jun-11	111.2807	107.1468	103.4591	100.6656	99.9518	99.9327	99.9136
06-Jun-01	4.86	06-Mar-07	06-Jun-11	111.2859	107.1470	103.4582	100.6794	99.9547	99.9356	99.9164
08-Jun-01	5.16	06-Mar-07	06-Jun-11	113.3203	109.0993	105.2261	102.0201	100.1189	99.9619	99.9453

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SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
08-Jun-01	5.34	06-Mar-07	06-Jun-11	113.2937	109.0937	105.2319	102.0210	100.0134	99.9510	99.9346
12-Jun-01	4.68	12-Mar-07	13-Jun-11	111.3648	107.1872	103.4766	100.6961	99.9325	99.8938	99.8553
12-Jun-01	4.86	12-Mar-07	13-Jun-11	111.3454	107.1872	103.4835	100.6859	99.9254	99.8869	99.8485
12-Jun-01	4.91	12-Mar-07	13-Jun-11	111.3402	107.1870	103.4818	100.6731	99.9235	99.8850	99.8466
26-Jul-01	4.99	24-Apr-07	25-Jul-11	112.9751	108.6435	104.7158	101.5591	99.8905	99.6393	99.4894
26-Jul-01	5.17	24-Apr-07	25-Jul-11	112.9492	108.6394	104.7234	101.5658	99.8187	99.6389	99.4893
26-Jul-01	5.22	24-Apr-07	25-Jul-11	112.9421	108.6383	104.7197	101.5538	99.7679	99.6388	99.4893
17-Aug-01	5.06	19-May-07	19-Aug-11	112.6651	108.3044	104.3761	101.2668	99.7271	99.4640	99.2510
25-Sep-01	4.6	26-Sep-02	26-Sep-11	110.9066	106.4649	102.2860	98.8382	96.3285	95.8150	99.6607
25-Sep-01	4.65	26-Sep-02	26-Sep-11	110.9016	106.4667	102.2939	98.8503	96.3424	95.8263	99.6612
27-Sep-01	4.56	11-Apr-07	11-Oct-11	110.5927	106.1980	102.4656	100.0098	99.7514	99.6367	99.5222
13-Dec-01	4.61	20-Dec-02	20-Dec-11	111.1635	106.5162	102.1635	98.6235	96.0776	95.6345	99.6568
13-Dec-01	4.52	20-Dec-02	20-Dec-11	111.1734	106.5128	102.1482	98.6004	96.0512	95.6134	99.6559
10-Jan-02	4.36	03-Jan-03	03-Jan-12	110.4766	105.7994	101.4788	97.8292	95.2872	94.8452	99.3052
10-May-02	4.1	08-May-03	08-May-12	110.9708	105.9361	101.3910	97.8092	95.8024	98.2468	98.9524
10-May-02	4.31	08-May-03	08-May-12	110.9464	105.9470	101.4314	97.8677	95.8620	98.2635	98.9578
05-Jul-02	4.29	05-Jul-07	05-Jul-12	111.1220	106.1316	102.1103	99.7846	99.2406	98.9021	98.5658
05-Jul-02	4.34	05-Jul-07	05-Jul-12	111.1159	106.1301	102.1110	99.7811	99.2377	98.9005	98.5644
22-Jul-02	3.64	22-Jul-03	23-Jul-12	108.0562	102.9493	98.5932	95.6439	94.7218	99.3567	99.1912
25-Jul-02	3.76	25-Jul-03	25-Jul-12	108.6900	103.5584	99.0009	95.6427	93.7923	99.3770	99.2115
25-Jul-02	3.81	25-Jul-03	25-Jul-12	108.6871	103.5643	99.0139	95.6596	93.8093	99.3777	99.2123
25-Jul-02	4.05	25-Jul-03	25-Jul-12	110.1542	104.9823	100.2809	96.4307	93.9740	93.8658	99.2590
25-Jul-02	4.1	25-Jul-03	25-Jul-12	110.1495	104.9864	100.2925	96.4475	93.9923	93.8806	99.2598
07-Aug-02	3.04	07-Aug-03	07-Aug-07	100.3518	99.9145	99.4809	99.0511	98.6250	98.7569	98.6910
07-Aug-02	3.3	07-Aug-03	07-Aug-07	100.3563	99.9203	99.4880	99.0594	98.6345	98.7642	98.6977
07-Aug-02	3.28	07-Aug-03	07-Aug-12	106.1635	101.0976	96.8336	94.0405	95.3645	98.9494	98.7028
08-Aug-02	3.88	08-Aug-07	08-Aug-12	108.8306	103.9971	100.5557	99.2549	98.8500	98.4261	98.0058
08-Aug-02	3.83	08-Aug-07	08-Aug-12	108.8347	104.0034	100.5594	99.2653	98.8510	98.4268	98.0063
22-Aug-02	3.43	22-Aug-03	22-Aug-12	106.9913	101.8415	97.3014	93.9910	92.6787	97.4755	98.7406
22-Aug-02	3.48	22-Aug-03	22-Aug-12	106.9908	101.8498	97.3168	94.0102	92.6969	97.4802	98.7419
18-Sep-02	3.27	18-Sep-03	18-Sep-12	106.1683	100.9781	96.4262	93.1477	91.8460	99.6351	99.5500
23-Sep-02	3.26	24-Sep-07	24-Sep-12	106.0132	101.5938	99.3945	98.7810	98.2365	97.6972	97.1639
24-Sep-02	2.95	29-Sep-03	27-Sep-12	105.5988	100.3646	95.7920	92.5415	91.3389	99.6239	99.5387
01-Oct-02	3.33	03-Oct-03	03-Oct-12	106.4193	101.1873	96.3571	92.6367	89.9286	89.2410	94.5983
24-Dec-02	3.1	24-Dec-04	24-Dec-07	100.5888	99.7857	98.9956	98.2179	97.4524	97.0784	99.5344
19-Feb-03	3.15	19-Feb-08	19-Feb-13	106.1933	101.5945	99.1490	98.0273	97.1278	96.2448	95.3779
24-Feb-03	2.88	24-Feb-05	25-Feb-08	100.5901	99.6238	98.6761	97.7464	96.8343	96.9938	98.6113

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10-Mar-03	2.97	27-Mar-08	27-Mar-13	104.7170	100.5181	98.6099	97.5641	96.5830	95.6218	94.6797
03-Apr-03	3.59	03-Apr-08	03-Apr-13	108.4969	102.7883	97.8400	94.4067	92.7449	99.3444	99.1789
07-May-03	3.69	07-May-04	07-May-18	114.8588	105.1356	97.7661	92.9394	90.3857	93.5794	98.8084
21-May-03	4.77	21-May-07	21-May-13	115.6684	109.7317	104.7100	101.1060	99.6122	99.3913	99.1704
23-May-03	2.52	23-May-08	23-May-13	102.7849	99.4102	97.9318	96.7907	95.6859	94.6059	93.5502
27-May-03	3.04	27-May-04	28-May-13	105.5618	99.7948	94.7816	91.1927	88.9450	92.7179	98.6453
12-Jun-03	4.75	12-Mar-07	12-Jun-13	115.6644	109.6834	104.6409	101.0649	99.9335	99.9005	99.8675
13-Jun-03	4.8	13-Mar-07	13-Jun-13	115.9245	109.9264	104.8489	101.2057	99.8193	99.8873	99.8489
25-Jun-03	3.03	26-Jun-06	26-Jun-13	105.3766	99.5698	94.3854	90.8693	89.2733	90.9852	99.5290
03-Jul-03	4.77	03-Apr-07	03-Jul-13	115.6079	109.5948	104.5506	100.9919	99.7844	99.7025	99.6013
11-Jul-03	3.21	12-Jul-04	11-Jul-13	106.4720	100.5837	95.4608	91.5551	89.8035	90.8527	99.1140
31-Jul-03	3.71	31-Jul-08	31-Jul-13	109.5958	104.1069	100.3505	98.1923	96.7291	95.4402	94.1940
08-Aug-03	3.25	08-Aug-05	08-Aug-08	101.4744	100.0787	98.7114	97.3716	96.0587	94.9931	97.7021
10-Dec-03	3.6	10-Dec-04	10-Dec-13	109.1792	102.8851	97.2899	93.3727	91.3966	92.4165	99.5760
18-Mar-04	2.07	19-Mar-07	18-Mar-14	101.4652	99.9295	99.8769	99.8245	99.7721	99.7198	99.6675
07-Apr-04	3.23	07-Apr-05	07-Apr-11	104.7218	100.8233	97.2690	94.4792	92.8945	99.2904	99.1249
02-Sep-04	3.6	02-Sep-09	02-Sep-14	110.4716	104.3044	99.9806	96.9823	94.5606	92.3537	90.2438
19-Oct-04	2.95	22-Oct-07	20-Oct-14	106.1712	101.1191	99.1262	98.4760	97.8623	97.2559	96.6571
31-Jan-05	3.68	31-Jan-06	02-Feb-15	111.2102	104.0998	98.7897	95.9748	99.5258	99.3598	99.1943
31-Jan-05	3.65	31-Jan-06	02-Feb-15	111.2151	104.0953	98.7798	95.9644	99.5254	99.3593	99.1938
17-Mar-05	3.89	17-Mar-08	17-Mar-15	113.1047	106.2770	101.5099	98.9742	97.6962	96.7278	95.8002
21-Apr-05	3.45	23-Apr-07	21-Apr-15	110.0757	103.7585	100.1658	99.7101	99.5706	99.4314	99.2927
21-Apr-05	3.48	23-Jul-07	21-Apr-15	110.0702	103.7551	100.0979	99.6944	99.5467	99.3996	99.2529
13-May-05	3.74	14-May-07	13-May-10	105.2959	102.3033	100.0602	99.6386	99.4347	99.2316	99.0293
23-May-05	3.4	23-May-07	26-May-15	109.8210	103.5261	100.0379	99.5229	99.2951	99.0683	98.8425
03-Jun-05	3.41	03-Jun-08	03-Jun-15	109.6722	103.4122	99.7065	97.8830	96.6668	95.5536	94.4675
07-Jun-05	3.8	08-Jun-10	08-Jun-15	112.6338	105.7206	100.5808	96.7768	93.6570	90.8433	88.1847
07-Jun-05	3.7	08-Jun-10	08-Jun-15	112.6606	105.7248	100.5781	96.7690	93.6394	90.8136	88.1480
16-Jun-05	3.93	16-Jun-10	16-Jun-15	113.8800	106.7709	101.3718	97.3844	94.1502	91.2738	88.5784
16-Jun-05	3.96	16-Jun-10	16-Jun-15	113.8708	106.7671	101.3700	97.3822	94.1579	91.2836	88.5899
25-Aug-05	4.39	25-Aug-10	25-Aug-15	117.7260	109.6640	102.6242	97.0230	92.9467	89.7385	87.3859
15-Dec-05	4.24	15-Dec-08	15-Dec-15	116.7697	109.0775	103.3201	99.5940	97.2021	95.3954	93.7802
15-Dec-05	4.56	15-Dec-10	15-Dec-15	119.3047	111.3201	104.8257	99.7697	95.7298	92.2745	89.1402
18-Jan-06	4.32	18-Jan-08	18-Jan-11	108.4899	104.7808	101.6136	99.4859	98.3715	97.5283	96.7255
30-Jan-06	3.94	30-Jan-07	01-Feb-21	120.5150	109.5219	102.1368	97.8494	99.5695	99.4034	99.2378
01-Feb-06	4.56	01-Feb-08	01-Feb-11	109.4658	105.6442	102.1015	99.7570	98.5308	97.6460	96.8106
01-Feb-06	4.27	02-Feb-09	01-Feb-16	116.9542	109.1818	103.3643	99.5695	97.0779	95.1568	93.4342

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
01-Mar-06	4.32	03-Mar-08	01-Mar-16	119.0707	110.4761	103.3698	99.7085	98.3342	97.3871	96.4837
01-Mar-06	4.51	03-Mar-08	01-Mar-16	118.9715	110.4574	103.2588	99.7275	98.3336	97.3919	96.4906
13-Mar-06	4.75	14-Mar-11	14-Mar-16	122.0801	113.5152	106.3890	100.8194	96.4811	92.7733	89.4527
13-Apr-06	4.38	13-Apr-07	13-Apr-16	118.4632	110.4018	104.2678	100.5230	99.7347	99.6144	99.4944
13-Apr-06	4.41	13-Apr-07	13-Apr-16	118.4479	110.3935	104.2505	100.4789	99.7337	99.6134	99.4935
17-May-06	4.45	17-May-07	17-May-16	119.7194	111.4571	105.0515	100.9477	99.6059	99.3627	99.1523
18-May-06	4.86	18-May-09	18-May-16	122.1809	113.7161	106.8576	101.8965	98.4555	95.8904	93.7802
19-May-06	5.25	19-May-09	19-May-11	112.8192	108.6639	104.7945	101.5159	98.8374	96.5641	94.5600
19-May-06	4.52	21-May-07	19-May-21	127.9510	116.1768	107.5164	101.8182	99.5083	99.2600	99.0130
26-May-06	4.77	26-May-09	26-May-16	121.4948	113.0721	106.3218	101.4779	98.1314	95.6255	93.5307
08-Jun-06	4.79	08-Jun-09	08-Jun-16	123.0087	114.0902	106.6152	101.4681	98.1565	95.7528	93.6981
21-Jun-06	4.74	21-Jun-07	21-Jun-16	121.3579	112.9100	106.1907	101.6064	99.5199	99.1357	98.8515
26-Jun-06	5.03	26-Jun-08	27-Jun-11	113.3158	109.0310	105.1117	101.8709	99.5086	97.8515	96.5481
26-Jun-06	5.26	26-Jun-08	27-Jun-11	113.2811	109.0250	105.1261	101.8909	99.5278	97.8795	96.5723
27-Jun-06	4.69	27-Jun-07	27-Jun-16	121.8429	113.3129	106.4984	101.8309	99.6538	99.1262	98.8095
03-Jul-06	5.29	03-Jul-08	05-Jul-11	113.4532	109.1738	105.2532	101.9980	99.5947	97.8905	96.5633
11-Jul-06	4.49	11-Jul-07	11-Jul-16	121.7581	113.1589	106.3446	101.7279	99.5793	99.0183	98.6655
11-Jul-06	4.66	11-Jul-07	11-Jul-16	121.6439	113.1139	106.3374	101.7378	99.5705	99.0163	98.6634
11-Jul-06	4.72	11-Jul-07	11-Jul-16	121.6042	113.0946	106.3270	101.7180	99.5715	99.0151	98.6627
17-Jul-06	4.67	17-Jul-07	18-Jul-16	121.0762	112.6104	105.9295	101.4564	99.4367	98.9480	98.5848
19-Jul-06	4.65	19-Jul-07	19-Jul-16	121.0114	112.5456	105.8717	101.4223	99.4132	98.9311	98.5632
24-Jul-06	4.39	26-Apr-07	26-Jul-21	125.9541	114.4912	106.2020	101.1361	99.6286	99.5017	99.3469
28-Jul-06	5.09	28-Jul-08	28-Jul-11	112.7851	108.4687	104.5588	101.3913	99.1236	97.4598	96.1183
28-Jul-06	4.61	30-Jul-07	28-Jul-16	120.4313	112.0148	105.4321	101.1105	99.3119	98.8298	98.4353
31-Jul-06	5.13	01-Aug-11	01-Aug-16	125.0257	116.1895	108.7303	102.6702	97.7096	93.5129	89.7751
31-Jul-06	4.86	03-Aug-09	01-Aug-16	122.6779	114.0485	107.0667	101.9521	98.3307	95.6020	93.2998
08-Aug-06	4.39	08-Aug-07	08-Aug-16	119.3330	111.0012	104.6448	100.6886	99.1873	98.6994	98.2792
08-Aug-06	4.45	08-Aug-07	08-Aug-16	119.2982	110.9864	104.6346	100.6874	99.1773	98.6971	98.2786
08-Aug-06	4.5	10-Aug-09	08-Aug-16	121.6878	113.0621	106.2097	101.2848	97.8099	95.1475	92.8773
08-Aug-06	4.72	10-Aug-09	08-Aug-16	121.5393	112.9980	106.1924	101.2753	97.8151	95.1821	92.9242
15-Aug-06	4.46	15-Aug-07	15-Aug-16	119.9433	111.5344	105.0509	100.9205	99.2164	98.6825	98.2438
15-Aug-06	4.52	15-Aug-07	15-Aug-16	119.9072	111.5145	105.0413	100.9010	99.2170	98.6824	98.2443
25-Aug-06	4.39	27-Aug-07	25-Aug-16	118.9305	110.6266	104.3320	100.4805	99.0489	98.5415	98.0759
28-Aug-06	4.39	28-Aug-09	29-Aug-16	121.0100	112.4071	105.6415	100.8287	97.4326	94.7995	92.5215
28-Aug-06	4.61	28-Aug-09	29-Aug-16	120.8679	112.3483	105.6217	100.8431	97.4609	94.8364	92.5781
30-Aug-06	4.61	31-Aug-09	30-Aug-16	120.9378	112.4077	105.6678	100.8716	97.4767	94.8412	92.5742
30-Aug-06	4.65	30-Aug-11	30-Aug-16	123.3456	114.4981	107.1416	101.2289	96.3928	92.2515	88.5376

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SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
30-Aug-06	4.87	30-Aug-11	30-Aug-16	123.1811	114.4281	107.1368	101.2685	96.4592	92.3477	88.6539
19-Sep-06	4.36	19-Sep-07	19-Sep-16	118.7604	110.4443	104.1902	100.3640	98.9549	98.3574	97.8335
21-Sep-06	4.57	22-Sep-08	21-Sep-11	111.9108	107.4679	103.5589	100.5392	98.3739	96.7070	95.2479
21-Sep-06	4.79	22-Sep-08	21-Sep-11	111.8832	107.4676	103.5751	100.5615	98.3914	96.7327	95.2758
28-Sep-06	4.39	28-Sep-09	28-Sep-16	120.0231	111.1134	104.1992	99.6539	96.6314	94.2162	91.9961
29-Sep-06	4.13	01-Oct-07	29-Sep-16	116.7982	108.7285	102.9287	99.8079	98.6997	98.1260	97.5748
03-Oct-06	4.19	03-Oct-07	03-Oct-16	117.2493	109.1155	103.2032	99.8636	98.7379	98.1421	97.5856
04-Oct-06	4.13	04-Oct-07	04-Oct-16	116.8423	108.7573	102.9516	99.8145	98.6894	98.1061	97.5477
04-Oct-06	4.23	05-Oct-09	04-Oct-16	118.8314	110.4577	104.0849	99.6516	96.4670	93.9020	91.6132
04-Oct-06	4.01	04-Oct-07	04-Oct-16	116.9005	108.7856	102.9713	99.8236	98.7009	98.1076	97.5481
04-Oct-06	4.35	05-Oct-09	04-Oct-16	118.7629	110.4263	104.0782	99.6434	96.4681	93.9229	91.6355
25-Oct-06	4.38	25-Oct-07	25-Oct-16	119.3027	110.8687	104.4773	100.5345	98.8512	98.1319	97.5221
30-Oct-06	4.54	02-Nov-09	31-Oct-16	120.5166	111.9500	105.2515	100.4531	97.0074	94.3029	91.9134
29-Nov-06	3.88	29-Nov-07	29-Nov-16	116.9101	108.6865	102.8389	99.6685	98.4056	97.6636	96.9723
29-Nov-06	4.1	29-Nov-07	29-Nov-16	116.8026	108.6486	102.8245	99.6430	98.3768	97.6739	96.9886
29-Nov-06	4.36	29-Nov-11	29-Nov-16	121.1364	112.3409	105.1591	99.4033	94.6375	90.4876	86.7165
30-Nov-06	3.84	28-Feb-07	30-Nov-21	122.5024	111.1765	103.3931	99.4996	99.3747	99.1262	98.8790
01-Dec-06	4.31	01-Dec-09	01-Dec-16	119.6105	110.6369	103.8240	99.3414	96.2244	93.6692	91.3185
04-Dec-06	4.27	04-Dec-09	05-Dec-16	119.2513	110.2999	103.5791	99.1575	96.0807	93.5408	91.1930
05-Dec-06	3.94	05-Mar-07	06-Dec-21	120.8636	109.8462	102.4777	98.6998	99.7738	99.6886	99.6035
07-Dec-06	4.73	08-Dec-08	07-Dec-11	112.0167	107.3696	103.0960	99.5562	97.0901	95.2872	93.8577
07-Dec-06	4.18	07-Dec-09	07-Dec-16	117.3776	109.1351	102.9921	98.7580	95.6390	93.0312	90.6738
07-Dec-06	3.71	07-Dec-07	07-Dec-16	115.3137	107.3489	101.9515	99.2830	98.2061	97.4665	96.7581
07-Dec-06	3.81	07-Dec-07	07-Dec-16	115.2715	107.3377	101.9480	99.2823	98.2064	97.4679	96.7605
07-Dec-06	3.93	07-Dec-07	07-Dec-16	115.2186	107.3097	101.9199	99.2347	98.1733	97.4671	96.7634
13-Dec-06	4.25	14-Dec-09	13-Dec-16	118.1360	109.7827	103.4818	99.1030	95.8843	93.2286	90.8340
13-Dec-06	4.08	13-Dec-07	13-Dec-16	116.5736	108.4498	102.6872	99.5775	98.3001	97.5442	96.8244
29-Dec-06	4.49	29-Dec-09	29-Dec-16	120.4925	111.8316	105.0832	100.2403	96.7209	93.9031	91.4079
02-Jan-07	4.26	02-Jan-08	03-Jan-17	118.4166	110.0111	103.8014	100.1343	98.4525	97.5641	96.7910
05-Jan-07	4.25	07-Jan-08	05-Jan-17	118.3082	109.9157	103.7311	100.0845	98.4251	97.5400	96.7649
08-Jan-07	4.46	08-Jan-10	09-Jan-17	121.2165	112.0273	104.8669	99.9943	96.6191	93.9142	91.4623
08-Jan-07	4.49	08-Jan-10	09-Jan-17	121.4584	112.2532	105.0376	100.1221	96.7140	93.9922	91.5307
09-Jan-07	4.22	11-Jan-10	09-Jan-17	120.1273	111.4308	104.7233	99.9381	96.4382	93.6045	91.0894
09-Jan-07	4.32	11-Jan-10	09-Jan-17	120.0645	111.4072	104.7264	99.9526	96.4580	93.6306	91.1186
11-Jan-07	4.26	11-Jan-08	11-Jan-17	118.2809	109.8857	103.7035	100.0587	98.3915	97.4923	96.7007
16-Jan-07	4.78	17-Jan-12	17-Jan-17	122.9943	114.0303	106.6039	100.5835	95.6117	91.2872	87.4006
18-Jan-07	4.38	18-Jan-08	18-Jan-17	119.3541	110.8125	104.3842	100.4133	98.5480	97.5395	96.7451

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SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
23-Jan-07	4.2	23-Jan-08	23-Jan-17	119.9167	111.2309	104.6822	100.5964	98.5996	97.5612	96.7277
23-Jan-07	4.42	23-Jan-08	23-Jan-17	119.7798	111.1781	104.6578	100.5789	98.5499	97.5585	96.7437
24-Jan-07	4.61	25-Jan-10	24-Jan-17	121.5951	112.7832	105.8242	100.7546	97.0494	94.1134	91.5280
26-Jan-07	4.31	28-Jan-08	26-Jan-17	120.0724	111.3919	104.8134	100.6687	98.6251	97.5577	96.7123
30-Jan-07	4.94	30-Jan-09	30-Jan-12	113.4058	108.6307	104.3996	101.0410	98.4946	96.4774	94.6928
30-Jan-07	4.72	30-Jan-09	30-Jan-12	113.4428	108.6367	104.3852	101.0111	98.4719	96.4390	94.6501
31-Jan-07	4.28	31-Jan-08	31-Jan-17	120.7215	111.9252	105.2033	100.8898	98.7146	97.5942	96.7357
31-Jan-07	4.5	31-Jan-08	31-Jan-17	120.5763	111.8660	105.1889	100.8756	98.6974	97.6050	96.7562
01-Feb-07	4.76	01-Feb-10	01-Feb-17	122.9827	114.0255	106.8421	101.5364	97.6332	94.5568	91.9128
07-Feb-07	4.47	07-Feb-08	07-Feb-17	120.3680	111.6820	105.0465	100.8224	98.6614	97.5403	96.6627
08-Feb-07	4.86	09-Feb-09	08-Feb-12	113.0877	108.3067	104.0971	100.7912	98.2822	96.2520	94.4620
12-Feb-07	4.39	12-Feb-08	13-Feb-17	119.5920	110.9880	104.5060	100.4752	98.4901	97.4154	96.5445
14-Feb-07	4.71	16-Feb-10	14-Feb-17	122.5671	113.6279	106.5007	101.2439	97.3746	94.2960	91.6426
15-Feb-07	4.42	15-Feb-08	15-Feb-17	119.8493	111.2101	104.6740	100.5832	98.5094	97.4296	96.5430
16-Feb-07	4.81	17-Feb-09	16-Feb-12	112.9445	108.1480	103.9473	100.6484	98.1597	96.1261	94.3276
22-Feb-07	4.86	22-Feb-08	22-Feb-10	108.1672	105.2460	102.5260	100.3081	98.8430	97.8410	96.9518
26-Feb-07	4.93	26-Feb-10	27-Feb-12	113.5896	108.7359	104.3686	100.6553	97.5043	94.7137	92.1371
26-Feb-07	4.35	26-Feb-08	27-Feb-17	119.3194	110.7217	104.2868	100.3306	98.3773	97.2932	96.3976
28-Feb-07	4.71	02-Mar-09	28-Feb-12	112.5544	107.7471	103.5777	100.3401	97.8651	95.8471	94.0201
02-Mar-07	4.6	02-Mar-09	02-Mar-12	112.0062	107.2181	103.1114	99.9690	97.5778	95.5828	93.7801