

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 Matched Advances

3/30/2007

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	100.01	100.01	100.01	100.00	99.85	98.74	97.10
16-Dec-97	6.29	14-Dec-12	16-Dec-00	100.32	100.24	100.16	100.07	99.42	97.75	95.65
23-Jun-98	5.86	21-Jun-13	23-Jun-98	100.29	100.20	100.12	99.96	98.71	96.60	94.22
01-Dec-98	5.25	02-Dec-13	01-Dec-03	100.24	100.15	100.07	99.33	97.27	94.72	92.09
02-Dec-98	5.25	02-Dec-13	02-Dec-03	100.24	100.15	100.07	99.64	98.27	96.53	94.71
05-Mar-99	6.18	05-Mar-14	05-Mar-04	100.32	100.23	100.15	100.05	99.06	96.95	94.42
01-Apr-99	6.2	01-Apr-14	01-Apr-04	100.32	100.23	100.15	100.05	99.07	96.96	94.41
30-Apr-99	6.17	30-Apr-14	30-Apr-04	100.31	100.23	100.15	100.06	99.35	97.71	95.70
13-Mar-01	5.98	14-Mar-16	13-Mar-06	100.30	100.22	100.13	99.89	98.19	95.36	92.18
28-Mar-01	6.16	28-Mar-16	28-Mar-06	100.32	100.23	100.15	99.99	98.57	95.91	92.78
29-Mar-01	6.13	29-Mar-16	29-Mar-06	100.31	100.23	100.14	99.97	98.51	95.82	92.68
02-Apr-01	5.94	01-Apr-16	03-Apr-06	100.30	100.21	100.13	99.86	98.07	95.19	91.97
04-Apr-01	6.07	04-Apr-16	04-Apr-06	100.31	100.22	100.14	99.94	98.36	95.59	92.41
05-Apr-01	6.08	05-Apr-16	05-Apr-06	100.31	100.23	100.14	99.94	98.38	95.62	92.45
09-Apr-01	5.92	11-Apr-16	10-Apr-06	100.30	100.21	100.13	99.85	98.03	95.13	91.90
10-Apr-01	5.89	08-Apr-16	10-Apr-06	100.29	100.21	100.12	99.83	97.96	95.04	91.80
19-Apr-01	6.25	19-Apr-16	19-Apr-06	100.32	100.24	100.15	100.03	98.74	96.13	93.01
10-May-01	5.95	10-May-16	10-May-06	100.30	100.21	100.13	99.87	98.07	95.18	91.93
15-May-01	6.43	16-May-16	15-May-06	100.34	100.25	100.17	100.08	99.05	96.60	93.54
20-Jun-01	6.28	20-Jun-16	20-Jun-06	100.33	100.24	100.16	100.04	98.76	96.14	92.99
22-Jun-01	6.25	22-Jun-16	22-Jun-06	100.32	100.24	100.15	100.03	98.70	96.05	92.89
12-Jul-01	6.38	12-Jul-16	12-Jul-06	100.34	100.25	100.17	100.07	98.94	96.39	93.26
13-Jul-01	6.41	13-Jul-16	13-Jul-06	100.34	100.25	100.17	100.08	98.99	96.47	93.36
18-Jul-01	6.33	18-Jul-16	18-Jul-06	100.33	100.25	100.16	100.05	98.84	96.24	93.09
30-Jul-01	6.12	29-Jul-16	31-Jul-06	100.31	100.23	100.14	99.95	98.40	95.60	92.37
01-Aug-01	6.19	01-Aug-16	01-Aug-06	100.32	100.23	100.15	99.99	98.53	95.78	92.55
10-Aug-01	6.24	10-Aug-16	10-Aug-06	100.32	100.24	100.15	100.02	98.64	95.94	92.72
16-Aug-01	6.12	16-Aug-16	16-Aug-06	100.31	100.23	100.14	99.95	98.38	95.57	92.31
28-Aug-01	6.06	29-Aug-16	28-Aug-06	100.31	100.22	100.14	99.92	98.25	95.38	92.10
29-Aug-01	5.99	29-Aug-16	29-Aug-06	100.30	100.22	100.13	99.88	98.09	95.16	91.86
06-Sep-01	6.05	06-Sep-16	06-Sep-06	100.31	100.22	100.14	99.91	98.21	95.30	92.00
19-Sep-01	5.76	19-Sep-16	19-Sep-06	100.28	100.20	100.11	99.67	97.48	94.35	90.96
20-Sep-01	5.71	20-Sep-16	20-Sep-06	100.28	100.19	100.11	99.60	97.34	94.18	90.78
25-Sep-01	5.44	26-Sep-16	25-Sep-06	100.26	100.17	100.09	99.20	96.57	93.25	89.80

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

3/30/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
27-Sep-01	5.35	27-Sep-16	27-Sep-06	100.25	100.16	100.08	99.04	96.29	92.93	89.47
27-Sep-01	5.53	27-Sep-16	27-Sep-06	100.26	100.18	100.09	99.34	96.84	93.56	90.13
28-Sep-01	5.33	28-Sep-16	28-Sep-06	100.25	100.16	100.08	99.00	96.22	92.84	89.37
01-Oct-01	5.33	03-Oct-16	02-Oct-06	100.25	100.16	100.08	98.98	96.18	92.78	89.28
03-Oct-01	5.43	03-Oct-16	03-Oct-06	100.26	100.17	100.09	99.17	96.50	93.15	89.68
04-Oct-01	5.39	04-Oct-16	04-Oct-06	100.25	100.17	100.08	99.10	96.38	93.01	89.53
05-Oct-01	5.28	05-Oct-16	05-Oct-06	100.24	100.16	100.07	98.88	96.03	92.61	89.12
09-Oct-01	5.27	11-Oct-16	10-Oct-06	100.24	100.16	100.07	98.85	95.99	92.56	89.06
09-Oct-01	5.45	11-Oct-16	10-Oct-06	100.26	100.17	100.09	99.20	96.56	93.22	89.75
10-Oct-01	5.34	11-Oct-16	10-Oct-06	100.25	100.16	100.08	99.00	96.22	92.83	89.34
10-Oct-01	5.52	11-Oct-16	10-Oct-06	100.26	100.18	100.09	99.31	96.77	93.47	90.01
11-Oct-01	5.53	11-Oct-16	11-Oct-06	100.26	100.18	100.09	99.33	96.80	93.51	90.05
12-Oct-01	5.38	12-Oct-16	12-Oct-06	100.25	100.17	100.08	99.08	96.35	92.97	89.49
12-Oct-01	5.56	12-Oct-16	12-Oct-06	100.27	100.18	100.10	99.37	96.89	93.61	90.16
17-Oct-01	5.55	17-Oct-16	17-Oct-06	100.27	100.18	100.10	99.36	96.86	93.57	90.12
19-Oct-01	5.34	19-Oct-16	19-Oct-06	100.25	100.16	100.08	99.00	96.22	92.83	89.34
19-Oct-01	5.52	19-Oct-16	19-Oct-06	100.26	100.18	100.09	99.31	96.77	93.47	90.01
24-Oct-01	5.56	24-Oct-16	24-Oct-06	100.27	100.18	100.10	99.37	96.89	93.61	90.16
29-Oct-01	5.3	31-Oct-16	30-Oct-06	100.24	100.16	100.07	98.92	96.09	92.68	89.19
30-Oct-01	5.41	31-Oct-16	30-Oct-06	100.25	100.17	100.08	99.13	96.44	93.08	89.60
31-Oct-01	5.38	31-Oct-16	31-Oct-06	100.25	100.17	100.08	99.08	96.35	92.97	89.49
01-Nov-01	5	01-Nov-16	01-Nov-06	100.22	100.13	99.97	98.22	95.05	91.51	87.98
01-Nov-01	5.18	01-Nov-16	01-Nov-06	100.23	100.15	100.05	98.64	95.66	92.18	88.66
02-Nov-01	5.26	02-Nov-16	02-Nov-06	100.24	100.16	100.07	98.82	95.92	92.47	88.96
02-Nov-01	5.08	02-Nov-16	02-Nov-06	100.23	100.14	100.02	98.42	95.33	91.81	88.28
05-Nov-01	5.33	07-Nov-16	06-Nov-06	100.25	100.16	100.08	98.97	96.15	92.73	89.22
06-Nov-01	5.1	07-Nov-16	06-Nov-06	100.23	100.14	100.03	98.46	95.40	91.88	88.36
07-Nov-01	5.12	07-Nov-16	07-Nov-06	100.23	100.14	100.03	98.51	95.46	91.96	88.43
08-Nov-01	4.91	08-Nov-16	08-Nov-06	100.21	100.13	99.92	97.98	94.73	91.15	87.61
08-Nov-01	5.09	08-Nov-16	08-Nov-06	100.23	100.14	100.02	98.44	95.36	91.85	88.32
09-Nov-01	4.92	09-Nov-16	09-Nov-06	100.21	100.13	99.93	98.02	94.78	91.21	87.67
09-Nov-01	5.18	09-Nov-16	09-Nov-06	100.23	100.15	100.05	98.64	95.66	92.18	88.66
09-Nov-01	5	09-Nov-16	09-Nov-06	100.22	100.13	99.97	98.22	95.05	91.51	87.98
09-Nov-01	5.1	09-Nov-16	09-Nov-06	100.23	100.14	100.03	98.46	95.40	91.88	88.36

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

3/30/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
13-Nov-01	4.92	14-Nov-16	13-Nov-06	100.21	100.13	99.93	98.02	94.78	91.21	87.67
13-Nov-01	5.21	14-Nov-16	13-Nov-06	100.24	100.15	100.06	98.71	95.76	92.29	88.77
13-Nov-01	5.24	14-Nov-16	13-Nov-06	100.24	100.15	100.07	98.77	95.86	92.40	88.88
14-Nov-01	4.93	14-Nov-16	14-Nov-06	100.21	100.13	99.93	98.04	94.81	91.25	87.71
15-Nov-01	5.48	15-Nov-16	15-Nov-06	100.26	100.17	100.09	99.24	96.62	93.27	89.78
16-Nov-01	5.68	16-Nov-16	16-Nov-06	100.28	100.19	100.11	99.54	97.20	93.97	90.52
16-Nov-01	5.51	16-Nov-16	16-Nov-06	100.26	100.18	100.09	99.28	96.71	93.38	89.89
29-Nov-01	5.76	29-Nov-16	29-Nov-06	100.28	100.20	100.11	99.65	97.42	94.25	90.81
30-Nov-01	5.73	30-Nov-16	30-Nov-06	100.28	100.20	100.11	99.61	97.34	94.14	90.70
05-Dec-01	5.71	05-Dec-16	05-Dec-06	100.28	100.19	100.11	99.57	97.25	94.02	90.55
06-Dec-01	5.73	06-Dec-16	06-Dec-06	100.28	100.20	100.11	99.60	97.31	94.09	90.63
31-Dec-01	6	30-Dec-16	02-Jan-07	100.30	100.22	100.13	99.87	98.02	95.00	91.61
11-Jan-02	5.74	11-Jan-17	11-Jan-07	100.28	100.20	100.11	99.60	97.29	94.05	90.56
23-Jan-02	5.79	23-Jan-17	23-Jan-07	100.29	100.20	100.12	99.67	97.44	94.24	90.77
01-Feb-02	6.07	01-Feb-17	01-Feb-07	100.31	100.22	100.14	99.90	98.14	95.13	91.72
05-Feb-02	5.95	06-Feb-17	05-Feb-07	100.30	100.21	100.13	99.82	97.85	94.74	91.28
19-Feb-02	5.89	21-Feb-17	19-Feb-07	100.29	100.21	100.12	99.77	97.69	94.53	91.06
26-Feb-02	5.92	27-Feb-17	26-Feb-07	100.30	100.21	100.13	99.80	97.77	94.64	91.17
07-Mar-02	6.11	07-Mar-17	07-Mar-07	100.31	100.23	100.14	99.92	98.21	95.22	91.80
08-Mar-02	6.1	08-Mar-17	08-Mar-07	100.31	100.23	100.14	99.92	98.18	95.18	91.76
18-Mar-02	6.26	20-Mar-17	18-Mar-07	100.33	100.24	100.16	100.01	98.54	95.70	92.34
01-Apr-02	6.38	03-Apr-17	01-Apr-07	100.34	100.25	100.17	100.06	98.78	96.04	92.70
03-Apr-02	6.3	03-Apr-17	03-Apr-07	100.33	100.24	100.16	100.03	98.61	95.79	92.42
04-Apr-02	6.18	04-Apr-17	04-Apr-07	100.32	100.23	100.15	99.96	98.34	95.40	91.99
18-Apr-02	6.16	18-Apr-17	18-Apr-07	100.32	100.23	100.15	99.95	98.30	95.33	91.91
23-Apr-02	6.07	24-Apr-17	23-Apr-07	100.31	100.22	100.14	99.90	98.09	95.04	91.58
25-Apr-02	5.78	25-Apr-17	25-Apr-07	100.29	100.20	100.12	99.63	97.32	94.05	90.50
30-Apr-02	5.85	01-May-17	30-Apr-07	100.59	100.42	100.25	99.72	97.52	94.29	90.77
30-Apr-02	6.03	01-May-17	30-Apr-07	100.62	100.45	100.28	99.88	97.99	94.91	91.44
01-May-02	6.03	01-May-17	01-May-07	100.62	100.45	100.28	99.87	97.97	94.86	91.37
14-May-02	6.25	15-May-17	14-May-07	100.65	100.48	100.31	100.04	98.48	95.58	92.17
15-May-02	6.04	15-May-17	15-May-07	100.62	100.45	100.28	99.88	97.99	94.88	91.38
20-May-02	6.13	22-May-17	20-May-07	100.63	100.46	100.29	99.95	98.21	95.19	91.73
24-May-02	5.83	24-May-17	24-May-07	100.58	100.41	100.24	99.69	97.42	94.15	90.59

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

3/30/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
24-May-02	6.04	24-May-17	24-May-07	100.62	100.45	100.28	99.88	97.99	94.89	91.40
28-May-02	5.86	30-May-17	29-May-07	100.59	100.42	100.25	99.72	97.51	94.26	90.70
30-May-02	5.91	30-May-17	30-May-07	100.60	100.43	100.26	99.77	97.66	94.45	90.92
30-May-02	5.97	30-May-17	30-May-07	100.61	100.44	100.27	99.82	97.82	94.66	91.14
03-Jun-02	5.96	05-Jun-17	03-Jun-07	100.89	100.64	100.39	99.85	97.77	94.57	91.03
04-Jun-02	5.88	05-Jun-17	04-Jun-07	100.87	100.62	100.37	99.76	97.55	94.29	90.73
04-Jun-02	5.88	14-Jun-17	04-Jun-07	100.87	100.62	100.37	99.76	97.55	94.29	90.73
07-Jun-02	5.86	07-Jun-17	07-Jun-07	100.86	100.61	100.37	99.73	97.49	94.22	90.65
11-Jun-02	5.92	12-Jun-17	11-Jun-07	100.88	100.63	100.38	99.80	97.66	94.43	90.88
13-Jun-02	5.49	13-Jun-17	13-Jun-07	100.77	100.52	100.26	99.17	96.39	92.88	89.23
13-Jun-02	5.77	13-Jun-17	13-Jun-07	100.84	100.59	100.35	99.61	97.23	93.90	90.31
13-Jun-02	5.56	13-Jun-17	13-Jun-07	100.79	100.54	100.29	99.29	96.61	93.14	89.50
26-Jun-02	5.65	26-Jun-17	26-Jun-07	100.81	100.56	100.31	99.43	96.88	93.47	89.85
02-Jul-02	5.75	03-Jul-17	02-Jul-07	101.13	100.79	100.45	99.58	97.15	93.78	90.16
05-Jul-02	5.77	05-Jul-17	05-Jul-07	101.13	100.80	100.46	99.61	97.20	93.85	90.24
10-Jul-02	5.66	10-Jul-17	10-Jul-07	101.10	100.76	100.42	99.44	96.88	93.45	89.81
11-Jul-02	5.27	11-Jul-17	11-Jul-07	100.96	100.63	100.24	98.69	95.62	91.98	88.29
11-Jul-02	5.48	11-Jul-17	11-Jul-07	101.03	100.70	100.34	99.14	96.32	92.78	89.11
15-Jul-02	5.27	17-Jul-17	16-Jul-07	100.96	100.63	100.24	98.69	95.62	91.98	88.28
17-Jul-02	5.69	17-Jul-17	17-Jul-07	101.11	100.77	100.43	99.48	96.97	93.56	89.93
22-Jul-02	5.46	24-Jul-17	23-Jul-07	101.03	100.70	100.33	99.10	96.26	92.71	89.03
23-Jul-02	5.49	24-Jul-17	23-Jul-07	101.04	100.71	100.35	99.16	96.35	92.82	89.15
24-Jul-02	5.32	24-Jul-17	23-Jul-07	100.98	100.65	100.26	98.81	95.79	92.17	88.48
24-Jul-02	5.32	24-Jul-17	24-Jul-07	100.98	100.65	100.26	98.81	95.79	92.17	88.48
25-Jul-02	5.26	25-Jul-17	25-Jul-07	100.96	100.63	100.23	98.66	95.57	91.92	88.21
29-Jul-02	5.48	25-Jul-17	25-Jul-07	101.03	100.70	100.34	99.14	96.32	92.78	89.11
29-Jul-02	5.48	31-Jul-17	30-Jul-07	101.03	100.70	100.34	99.14	96.32	92.78	89.11
30-Jul-02	5.56	31-Jul-17	30-Jul-07	101.06	100.73	100.38	99.28	96.58	93.08	89.42
01-Aug-02	5.42	01-Aug-17	01-Aug-07	101.26	100.85	100.39	99.01	96.09	92.49	88.79
02-Aug-02	5.15	02-Aug-17	02-Aug-07	101.15	100.74	100.20	98.39	95.14	91.42	87.68
05-Aug-02	5.03	07-Aug-17	06-Aug-07	101.10	100.69	100.09	98.08	94.71	90.94	87.20
05-Aug-02	5.24	07-Aug-17	05-Aug-07	101.19	100.77	100.28	98.61	95.47	91.80	88.08
06-Aug-02	5.12	07-Aug-17	06-Aug-07	101.14	100.73	100.18	98.32	95.03	91.30	87.56
06-Aug-02	5.33	07-Aug-17	06-Aug-07	101.25	100.83	100.12	97.25	92.27	86.63	81.04

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

3/30/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
07-Aug-02	5.15	07-Aug-17	07-Aug-07	101.15	100.74	100.21	98.40	95.16	91.44	87.72
12-Aug-02	5.19	14-Aug-17	13-Aug-07	101.17	100.75	100.24	98.49	95.30	91.60	87.88
13-Aug-02	5.17	14-Aug-17	13-Aug-07	101.16	100.75	100.22	98.44	95.23	91.52	87.80
14-Aug-02	4.77	14-Aug-17	14-Aug-07	100.99	100.58	99.82	97.34	93.75	89.93	86.19
14-Aug-02	4.98	14-Aug-17	14-Aug-07	101.08	100.67	100.05	97.95	94.54	90.77	87.04
15-Aug-02	5.14	15-Aug-17	15-Aug-07	101.15	100.73	100.20	98.37	95.12	91.40	87.68
15-Aug-02	5.15	15-Aug-17	15-Aug-07	101.15	100.74	100.21	98.40	95.16	91.44	87.72
15-Aug-02	4.93	15-Aug-17	15-Aug-07	101.06	100.65	100.00	97.81	94.35	90.57	86.84
16-Aug-02	4.96	16-Aug-17	16-Aug-07	101.07	100.66	100.03	97.90	94.47	90.69	86.96
16-Aug-02	5.17	16-Aug-17	16-Aug-07	101.16	100.75	100.22	98.44	95.23	91.52	87.80
20-Aug-02	5.27	21-Aug-17	20-Aug-07	101.20	100.79	100.30	98.68	95.58	91.91	88.20
21-Aug-02	5.02	21-Aug-17	21-Aug-07	101.10	100.68	100.09	98.07	94.69	90.93	87.20
22-Aug-02	5.25	22-Aug-17	22-Aug-07	101.19	100.78	100.29	98.63	95.51	91.84	88.12
23-Aug-02	5.27	23-Aug-17	23-Aug-07	101.20	100.79	100.30	98.68	95.58	91.91	88.20
26-Aug-02	5.24	28-Aug-17	26-Aug-07	101.19	100.77	100.28	98.61	95.47	91.80	88.08
28-Aug-02	5.21	28-Aug-17	28-Aug-07	101.18	100.76	100.26	98.54	95.37	91.68	87.96
29-Aug-02	5.11	29-Aug-17	29-Aug-07	101.14	100.72	100.17	98.30	95.02	91.29	87.56
30-Aug-02	4.9	30-Aug-17	30-Aug-07	101.05	100.63	99.97	97.72	94.24	90.45	86.72
05-Sep-02	4.97	05-Sep-17	05-Sep-07	101.27	100.78	100.08	97.90	94.45	90.66	86.90
06-Sep-02	4.95	06-Sep-17	06-Sep-07	101.26	100.77	100.05	97.84	94.38	90.58	86.82
09-Sep-02	5.01	08-Sep-17	10-Sep-07	101.28	100.80	100.12	98.01	94.60	90.82	87.06
09-Sep-02	4.8	11-Sep-17	10-Sep-07	101.18	100.69	99.87	97.40	93.81	89.97	86.22
11-Sep-02	5.12	11-Sep-17	11-Sep-07	101.34	100.85	100.22	98.30	95.00	91.26	87.51
16-Sep-02	4.77	15-Sep-17	17-Sep-07	101.17	100.68	99.83	97.31	93.69	89.85	86.09
16-Sep-02	4.98	15-Sep-17	17-Sep-07	101.27	100.78	100.09	97.93	94.49	90.70	86.94
16-Sep-02	4.98	18-Sep-17	16-Sep-07	101.27	100.78	100.09	97.93	94.49	90.70	86.94
16-Sep-02	4.98	18-Sep-17	17-Sep-07	101.27	100.78	100.09	97.93	94.49	90.70	86.94
18-Sep-02	4.91	18-Sep-17	18-Sep-07	101.24	100.75	100.01	97.73	94.23	90.41	86.66
19-Sep-02	4.65	19-Sep-17	19-Sep-07	101.11	100.62	99.64	96.93	93.22	89.36	85.61
19-Sep-02	4.86	19-Sep-17	19-Sep-07	101.21	100.72	99.95	97.58	94.04	90.21	86.46
24-Sep-02	4.83	25-Sep-17	24-Sep-07	101.20	100.71	99.91	97.49	93.92	90.09	86.34
25-Sep-02	4.65	25-Sep-17	25-Sep-07	101.11	100.62	99.64	96.93	93.22	89.36	85.61
25-Sep-02	4.86	25-Sep-17	25-Sep-07	101.21	100.72	99.95	97.58	94.04	90.21	86.46
30-Sep-02	4.55	29-Sep-17	01-Oct-07	101.25	100.67	99.49	96.59	92.82	88.95	85.20

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
01-Oct-02	4.58	02-Oct-17	01-Oct-07	101.26	100.69	99.53	96.66	92.88	88.99	85.22
01-Oct-02	4.79	02-Oct-17	01-Oct-07	101.39	100.81	99.88	97.34	93.71	89.85	86.08
03-Oct-02	4.56	03-Oct-17	03-Oct-07	101.25	100.67	99.50	96.59	92.80	88.90	85.14
04-Oct-02	4.85	04-Oct-17	04-Oct-07	101.42	100.85	99.96	97.52	93.94	90.10	86.32
08-Oct-02	4.8	10-Oct-17	08-Oct-07	101.39	100.82	99.89	97.37	93.75	89.89	86.12
08-Oct-02	4.8	10-Oct-17	09-Oct-07	101.39	100.82	99.89	97.37	93.75	89.89	86.12
09-Oct-02	4.75	10-Oct-17	09-Oct-07	101.36	100.79	99.82	97.21	93.56	89.69	85.91
10-Oct-02	4.56	10-Oct-17	10-Oct-07	101.25	100.67	99.50	96.59	92.80	88.90	85.14
11-Oct-02	4.87	11-Oct-17	11-Oct-07	101.43	100.86	99.98	97.58	94.02	90.18	86.40
15-Oct-02	5.05	16-Oct-17	15-Oct-07	101.54	100.96	100.19	98.10	94.70	90.91	87.13
15-Oct-02	5.05	17-Oct-17	15-Oct-07	101.54	100.96	100.19	98.10	94.70	90.91	87.13
16-Oct-02	5.04	16-Oct-17	16-Oct-07	101.54	100.96	100.17	97.99	94.47	90.56	86.69
17-Oct-02	5.2	17-Oct-17	17-Oct-07	101.62	101.05	100.36	98.48	95.25	91.50	87.74
18-Oct-02	4.89	18-Oct-17	18-Oct-07	101.44	100.87	100.01	97.64	94.10	90.26	86.48
18-Oct-02	4.96	18-Oct-17	18-Oct-07	101.48	100.91	100.09	97.85	94.36	90.54	86.77
24-Oct-02	5.31	24-Oct-17	24-Oct-07	101.69	101.11	100.45	98.74	95.63	91.94	88.18
24-Oct-02	5.03	24-Oct-17	24-Oct-07	101.52	100.95	100.17	98.05	94.63	90.82	87.05
25-Oct-02	5.13	25-Oct-17	25-Oct-07	101.58	101.01	100.28	98.31	94.99	91.22	87.45
28-Oct-02	5.1	30-Oct-17	28-Oct-07	101.57	100.99	100.25	98.23	94.88	91.10	87.33
30-Oct-02	4.8	30-Oct-17	30-Oct-07	101.39	100.82	99.89	97.37	93.75	89.89	86.12
01-Nov-02	4.97	01-Nov-17	01-Nov-07	101.70	101.05	100.15	97.85	94.35	90.51	86.71
07-Nov-02	4.89	07-Nov-17	07-Nov-07	101.64	100.99	100.05	97.61	94.04	90.18	86.38
08-Nov-02	4.86	08-Nov-17	08-Nov-07	101.62	100.98	100.00	97.52	93.93	90.06	86.26
12-Nov-02	4.7	13-Nov-17	12-Nov-07	101.52	100.87	99.75	97.03	93.30	89.40	85.61
12-Nov-02	4.7	13-Nov-17	13-Nov-07	101.52	100.87	99.75	97.03	93.30	89.40	85.61
13-Nov-02	4.79	13-Nov-17	13-Nov-07	101.58	100.93	99.90	97.31	93.66	89.77	85.98
14-Nov-02	4.87	14-Nov-17	14-Nov-07	101.63	100.98	100.02	97.55	93.97	90.10	86.30
18-Nov-02	4.72	20-Nov-17	18-Nov-07	101.53	100.88	99.78	97.09	93.38	89.48	85.69
26-Nov-02	4.83	27-Nov-17	26-Nov-07	101.60	100.96	99.96	97.43	93.81	89.94	86.14
26-Nov-02	5.04	27-Nov-17	26-Nov-07	101.74	101.09	100.23	98.05	94.62	90.79	87.00
04-Dec-02	5.04	04-Dec-17	04-Dec-07	101.96	101.24	100.27	98.03	94.57	90.72	86.90
06-Dec-02	4.9	06-Dec-17	06-Dec-07	101.86	101.13	100.09	97.62	94.03	90.15	86.33
11-Dec-02	4.89	11-Dec-17	11-Dec-07	101.85	101.13	100.07	97.59	93.99	90.11	86.29
12-Dec-02	4.86	12-Dec-17	12-Dec-07	101.83	101.10	100.03	97.50	93.88	89.98	86.16

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

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SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
18-Dec-02	4.93	18-Dec-17	18-Dec-07	101.88	101.16	100.13	97.71	94.15	90.27	86.45
19-Dec-02	4.9	19-Dec-17	19-Dec-07	101.86	101.13	100.09	97.62	94.03	90.15	86.33
20-Dec-02	4.85	20-Dec-17	20-Dec-07	101.82	101.10	100.01	97.47	93.84	89.94	86.12
23-Dec-02	4.85	26-Dec-17	24-Dec-07	101.82	101.10	100.01	97.47	93.84	89.94	86.12
24-Dec-02	4.61	26-Dec-17	24-Dec-07	101.65	100.91	99.60	96.69	92.88	88.94	85.13
24-Dec-02	4.82	26-Dec-17	24-Dec-07	101.80	101.07	99.97	97.37	93.72	89.82	86.00
24-Dec-02	4.61	27-Dec-17	24-Dec-07	101.65	100.91	99.60	96.69	92.88	88.94	85.13
26-Dec-02	4.84	26-Dec-17	26-Dec-07	101.82	101.09	100.00	97.44	93.80	89.90	86.08
30-Dec-02	4.52	29-Dec-17	31-Dec-07	101.76	100.95	99.46	96.38	92.52	88.57	84.77
30-Dec-02	4.8	29-Dec-17	31-Dec-07	101.99	101.19	99.97	97.32	93.64	89.73	85.92
31-Dec-02	4.52	29-Dec-17	31-Dec-07	101.77	100.95	99.46	96.38	92.52	88.57	84.76
31-Dec-02	4.73	29-Dec-17	31-Dec-07	101.94	101.13	99.85	97.09	93.37	89.44	85.63
02-Jan-03	4.65	02-Jan-18	02-Jan-08	101.87	101.06	99.70	96.80	92.99	89.03	85.20
02-Jan-03	4.67	02-Jan-18	02-Jan-08	101.89	101.08	99.73	96.86	93.07	89.11	85.28
02-Jan-03	4.46	02-Jan-18	02-Jan-08	101.72	100.89	99.32	96.13	92.21	88.23	84.41
06-Jan-03	4.84	08-Jan-18	06-Jan-08	102.03	101.22	100.03	97.41	93.74	89.82	85.98
08-Jan-03	4.55	08-Jan-18	08-Jan-08	101.79	100.97	99.51	96.45	92.58	88.61	84.78
09-Jan-03	4.85	09-Jan-18	09-Jan-08	102.04	101.23	100.05	97.44	93.78	89.86	86.03
10-Jan-03	4.72	10-Jan-18	10-Jan-08	101.93	101.12	99.82	97.03	93.27	89.32	85.49
14-Jan-03	4.87	12-Jan-18	14-Jan-08	102.05	101.25	100.08	97.50	93.86	89.95	86.11
14-Jan-03	4.69	16-Jan-18	14-Jan-08	101.90	101.09	99.77	96.93	93.15	89.20	85.36
15-Jan-03	4.92	16-Jan-18	15-Jan-08	102.09	101.29	100.16	97.66	94.06	90.15	86.31
16-Jan-03	4.7	16-Jan-18	16-Jan-08	101.91	101.10	99.79	96.96	93.19	89.24	85.40
22-Jan-03	4.71	22-Jan-18	22-Jan-08	101.92	101.11	99.81	97.00	93.23	89.28	85.45
24-Jan-03	4.72	24-Jan-18	24-Jan-08	101.93	101.12	99.82	97.03	93.27	89.32	85.49
27-Jan-03	4.69	29-Jan-18	27-Jan-08	101.90	101.09	99.77	96.93	93.15	89.20	85.36
27-Jan-03	4.69	29-Jan-18	28-Jan-08	101.90	101.09	99.77	96.93	93.15	89.20	85.36
29-Jan-03	4.57	29-Jan-18	29-Jan-08	101.81	100.99	99.55	96.52	92.66	88.69	84.87
29-Jan-03	4.75	29-Jan-18	29-Jan-08	101.95	101.14	99.88	97.13	93.39	89.45	85.61
31-Jan-03	4.75	31-Jan-18	31-Jan-08	102.14	101.26	99.92	97.13	93.39	89.45	85.61
03-Feb-03	4.84	05-Feb-18	04-Feb-08	102.23	101.35	100.07	97.39	93.69	89.74	85.89
05-Feb-03	4.87	05-Feb-18	05-Feb-08	102.25	101.37	100.12	97.48	93.81	89.87	86.01
06-Feb-03	4.79	06-Feb-18	06-Feb-08	102.18	101.30	99.98	97.23	93.49	89.53	85.68
07-Feb-03	4.84	07-Feb-18	07-Feb-08	102.23	101.35	100.07	97.39	93.69	89.74	85.89

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

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SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
10-Feb-03	4.79	12-Feb-18	10-Feb-08	102.18	101.30	99.98	97.23	93.49	89.53	85.68
13-Feb-03	4.49	13-Feb-18	13-Feb-08	101.91	101.02	99.39	96.20	92.27	88.27	84.43
13-Feb-03	4.67	13-Feb-18	13-Feb-08	102.07	101.19	99.76	96.83	93.01	89.03	85.18
14-Feb-03	4.65	14-Feb-18	24-Mar-08	102.25	101.29	99.75	96.77	92.93	88.95	85.09
14-Feb-03	4.65	14-Feb-18	14-Feb-08	102.06	101.17	99.72	96.76	92.93	88.95	85.09
14-Feb-03	4.47	14-Feb-18	14-Feb-08	101.90	101.00	99.35	96.13	92.18	88.18	84.34
18-Feb-03	4.54	20-Feb-18	18-Feb-08	101.96	101.06	99.50	96.38	92.48	88.48	84.64
20-Feb-03	4.58	20-Feb-18	20-Feb-08	101.99	101.10	99.58	96.52	92.64	88.65	84.80
21-Feb-03	4.38	21-Feb-18	21-Feb-08	101.82	100.91	99.13	95.80	91.81	87.80	83.97
21-Feb-03	4.56	21-Feb-18	21-Feb-08	101.98	101.08	99.54	96.45	92.56	88.56	84.72
24-Feb-03	4.37	26-Feb-18	24-Feb-08	101.81	100.90	99.11	95.76	91.77	87.76	83.93
24-Feb-03	4.55	26-Feb-18	24-Feb-08	101.97	101.07	99.52	96.41	92.52	88.52	84.68
24-Feb-03	4.55	26-Feb-18	25-Feb-08	101.97	101.07	99.52	96.41	92.52	88.52	84.68
25-Feb-03	4.34	26-Feb-18	25-Feb-08	101.78	100.86	99.04	95.65	91.64	87.63	83.80
25-Feb-03	4.52	26-Feb-18	25-Feb-08	101.94	101.05	99.46	96.31	92.39	88.40	84.55
26-Feb-03	4.53	26-Feb-18	26-Feb-08	101.95	101.05	99.48	96.34	92.43	88.44	84.59
26-Feb-03	4.35	26-Feb-18	26-Feb-08	101.79	100.87	99.06	95.68	91.68	87.67	83.84
28-Feb-03	4.34	28-Feb-18	28-Feb-08	101.78	100.86	99.04	95.65	91.64	87.63	83.80
28-Feb-03	4.52	28-Feb-18	28-Feb-08	101.94	101.05	99.46	96.31	92.39	88.40	84.55
03-Mar-03	4.49	05-Mar-18	03-Mar-08	102.10	101.12	99.40	96.16	92.20	88.18	84.32
04-Mar-03	4.45	05-Mar-18	04-Mar-08	102.06	101.08	99.31	96.02	92.04	88.01	84.15
05-Mar-03	4.23	05-Mar-18	05-Mar-08	101.85	100.82	98.75	95.18	91.10	87.07	83.23
05-Mar-03	4.4	05-Mar-18	05-Mar-08	102.01	101.02	99.19	95.83	91.83	87.80	83.94
06-Mar-03	4.39	06-Mar-18	06-Mar-08	102.00	101.01	99.16	95.79	91.78	87.75	83.90
07-Mar-03	4.52	19-Mar-18	07-Mar-08	102.13	101.15	99.47	96.27	92.33	88.31	84.45
10-Mar-03	4.13	12-Mar-18	10-Mar-08	101.75	100.70	98.47	94.78	90.67	86.64	82.81
10-Mar-03	4.3	12-Mar-18	10-Mar-08	101.92	100.91	98.93	95.45	91.40	87.37	83.53
11-Mar-03	4.13	12-Mar-18	11-Mar-08	101.75	100.70	98.47	94.78	90.67	86.64	82.81
12-Mar-03	4.31	12-Mar-18	12-Mar-08	101.93	100.92	98.96	95.49	91.44	87.41	83.57
13-Mar-03	4.48	13-Mar-18	13-Mar-08	102.09	101.11	99.38	96.12	92.16	88.14	84.28
17-Mar-03	4.42	19-Mar-18	17-Mar-08	102.03	101.05	99.23	95.91	91.91	87.88	84.03
19-Mar-03	4.71	19-Mar-18	19-Mar-08	102.31	101.35	99.86	96.94	93.11	89.12	85.24
21-Mar-03	4.63	21-Mar-18	21-Mar-08	102.24	101.27	99.70	96.66	92.79	88.78	84.91
21-Mar-03	4.81	21-Mar-18	21-Mar-08	102.41	101.45	100.05	97.27	93.52	89.54	85.66

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
25-Mar-03	4.56	26-Mar-18	25-Mar-08	102.17	101.19	99.55	96.41	92.50	88.48	84.61
27-Mar-03	4.5	27-Mar-18	27-Mar-08	102.11	101.13	99.42	96.20	92.25	88.22	84.36
27-Mar-03	4.68	27-Mar-18	27-Mar-08	102.28	101.32	99.80	96.84	92.99	88.99	85.12
28-Mar-03	4.48	28-Mar-18	28-Mar-08	102.09	101.11	99.38	96.12	92.16	88.14	84.28
31-Mar-03	4.62	02-Apr-18	31-Mar-08	102.42	101.37	99.72	96.63	92.75	88.74	84.87
01-Apr-03	4.57	02-Apr-18	01-Apr-08	102.36	101.32	99.59	96.42	92.48	88.44	84.55
02-Apr-03	4.63	02-Apr-18	02-Apr-08	102.43	101.38	99.73	96.63	92.73	88.70	84.81
03-Apr-03	4.68	03-Apr-18	03-Apr-08	102.48	101.44	99.83	96.81	92.93	88.91	85.02
08-Apr-03	4.7	09-Apr-18	08-Apr-08	102.50	101.46	99.87	96.87	93.02	89.00	85.10
10-Apr-03	4.45	10-Apr-18	10-Apr-08	102.24	101.18	99.32	95.98	91.97	87.92	84.05
11-Apr-03	4.74	11-Apr-18	11-Apr-08	102.54	101.50	99.95	97.01	93.18	89.17	85.27
14-Apr-03	4.56	16-Apr-18	14-Apr-08	102.35	101.30	99.57	96.38	92.44	88.40	84.51
15-Apr-03	4.54	16-Apr-18	15-Apr-08	102.33	101.28	99.53	96.31	92.35	88.31	84.43
15-Apr-03	4.72	16-Apr-18	15-Apr-08	102.52	101.48	99.91	96.94	93.10	89.08	85.19
17-Apr-03	4.63	17-Apr-18	17-Apr-08	102.43	101.38	99.73	96.63	92.73	88.70	84.81
23-Apr-03	4.54	23-Apr-18	23-Apr-08	102.33	101.28	99.53	96.31	92.35	88.31	84.43
23-Apr-03	4.72	23-Apr-18	23-Apr-08	102.52	101.48	99.91	96.94	93.10	89.08	85.19
25-Apr-03	4.43	25-Apr-18	25-Apr-08	102.22	101.15	99.27	95.91	91.89	87.84	83.96
28-Apr-03	4.35	27-Apr-18	28-Apr-08	102.13	101.06	99.06	95.60	91.55	87.49	83.63
28-Apr-03	4.53	27-Apr-18	28-Apr-08	102.32	101.27	99.50	96.27	92.31	88.27	84.38
28-Apr-03	4.53	30-Apr-18	28-Apr-08	102.32	101.27	99.50	96.27	92.31	88.27	84.38
29-Apr-03	4.6	30-Apr-18	29-Apr-08	102.40	101.35	99.66	96.53	92.60	88.57	84.68
30-Apr-03	4.53	30-Apr-18	30-Apr-08	102.51	101.38	99.53	96.27	92.31	88.27	84.38
01-May-03	4.5	01-May-18	01-May-08	102.47	101.34	99.45	96.13	92.12	88.05	84.15
06-May-03	4.37	07-May-18	06-May-08	102.33	101.17	99.12	95.64	91.57	87.49	83.60
06-May-03	4.55	07-May-18	06-May-08	102.53	101.40	99.56	96.31	92.33	88.27	84.37
07-May-03	4.42	07-May-18	07-May-08	102.39	101.24	99.25	95.83	91.78	87.71	83.81
08-May-03	4.31	08-May-18	08-May-08	102.26	101.10	98.96	95.41	91.31	87.23	83.35
08-May-03	4.14	08-May-18	08-May-08	102.07	100.86	98.48	94.73	90.57	86.49	82.63
09-May-03	4.16	09-May-18	09-May-08	102.09	100.89	98.54	94.81	90.66	86.58	82.71
09-May-03	4.33	09-May-18	09-May-08	102.28	101.12	99.01	95.48	91.39	87.32	83.43
12-May-03	4.05	11-May-18	12-May-08	101.97	100.73	98.20	94.36	90.17	86.10	82.25
12-May-03	4.22	11-May-18	12-May-08	102.16	100.97	98.71	95.05	90.92	86.84	82.97
12-May-03	4.05	14-May-18	12-May-08	101.97	100.73	98.20	94.36	90.17	86.10	82.25

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

3/30/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
12-May-03	4.22	14-May-18	12-May-08	102.16	100.97	98.71	95.05	90.92	86.84	82.97
14-May-03	4.04	14-May-18	14-May-08	101.96	100.71	98.17	94.32	90.13	86.05	82.21
15-May-03	4.01	15-May-18	15-May-08	101.93	100.67	98.08	94.19	90.00	85.92	82.08
15-May-03	4.18	15-May-18	15-May-08	102.12	100.91	98.59	94.89	90.74	86.66	82.80
16-May-03	4.1	16-May-18	16-May-08	102.03	100.80	98.36	94.56	90.39	86.32	82.46
16-May-03	3.93	16-May-18	16-May-08	101.84	100.54	97.81	93.85	89.64	85.57	81.74
19-May-03	3.86	18-May-18	19-May-08	101.76	100.42	97.58	93.55	89.33	85.27	81.45
19-May-03	4.03	18-May-18	19-May-08	101.95	100.70	98.14	94.27	90.08	86.01	82.16
20-May-03	4.1	21-May-18	20-May-08	102.03	100.80	98.36	94.56	90.39	86.32	82.46
21-May-03	3.86	21-May-18	21-May-08	101.76	100.42	97.58	93.55	89.33	85.27	81.45
21-May-03	4.03	21-May-18	21-May-08	101.95	100.70	98.14	94.27	90.08	86.01	82.16
22-May-03	3.8	22-May-18	22-May-08	101.69	100.31	97.37	93.29	89.06	85.01	81.20
22-May-03	3.97	22-May-18	22-May-08	101.88	100.60	97.95	94.02	89.82	85.75	81.91
23-May-03	3.78	23-May-18	23-May-08	101.67	100.27	97.30	93.21	88.97	84.92	81.11
23-May-03	3.95	23-May-18	23-May-08	101.86	100.57	97.88	93.94	89.73	85.66	81.83
27-May-03	3.82	29-May-18	27-May-08	101.71	100.35	97.44	93.38	89.15	85.09	81.28
27-May-03	3.99	29-May-18	27-May-08	101.90	100.63	98.01	94.11	89.91	85.84	82.00
02-Jun-03	4.07	04-Jun-18	02-Jun-08	102.15	100.82	98.25	94.39	90.19	86.09	82.22
03-Jun-03	3.88	04-Jun-18	03-Jun-08	101.92	100.50	97.63	93.58	89.34	85.26	81.41
04-Jun-03	4	04-Jun-18	04-Jun-08	102.06	100.71	98.03	94.10	89.88	85.78	81.92
04-Jun-03	3.83	04-Jun-18	04-Jun-08	101.86	100.41	97.45	93.37	89.12	85.04	81.20
05-Jun-03	3.77	05-Jun-18	05-Jun-08	101.79	100.30	97.24	93.11	88.85	84.77	80.95
05-Jun-03	3.94	05-Jun-18	05-Jun-08	101.99	100.61	97.83	93.84	89.61	85.52	81.67
09-Jun-03	3.95	11-Jun-18	09-Jun-08	102.00	100.62	97.86	93.89	89.65	85.56	81.71
10-Jun-03	3.76	11-Jun-18	10-Jun-08	101.78	100.28	97.20	93.06	88.80	84.73	80.91
10-Jun-03	3.92	11-Jun-18	10-Jun-08	101.97	100.57	97.76	93.76	89.52	85.43	81.58
11-Jun-03	3.83	11-Jun-18	11-Jun-08	101.86	100.41	97.45	93.37	89.12	85.04	81.20
12-Jun-03	3.87	12-Jun-18	12-Jun-08	101.91	100.48	97.59	93.54	89.30	85.21	81.37
13-Jun-03	3.65	13-Jun-18	13-Jun-08	101.64	100.05	96.79	92.58	88.31	84.25	80.44
13-Jun-03	3.81	13-Jun-18	13-Jun-08	101.84	100.37	97.38	93.28	89.03	84.95	81.12
16-Jun-03	3.81	18-Jun-18	16-Jun-08	101.84	100.37	97.38	93.28	89.03	84.95	81.12
17-Jun-03	3.9	18-Jun-18	17-Jun-08	101.94	100.54	97.69	93.67	89.43	85.34	81.50
19-Jun-03	4.07	19-Jun-18	19-Jun-08	102.15	100.82	98.25	94.39	90.19	86.09	82.22
23-Jun-03	4.05	25-Jun-18	23-Jun-08	102.12	100.79	98.19	94.31	90.10	86.00	82.13

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
26-Jun-03	4.13	26-Jun-18	26-Jun-08	102.22	100.92	98.44	94.64	90.45	86.35	82.47
01-Jul-03	4.19	02-Jul-18	01-Jul-08	102.49	101.10	98.61	94.84	90.65	86.52	82.62
02-Jul-03	4.12	02-Jul-18	02-Jul-08	102.40	100.99	98.40	94.55	90.34	86.21	82.32
03-Jul-03	4.08	03-Jul-18	03-Jul-08	102.35	100.92	98.27	94.38	90.16	86.04	82.15
03-Jul-03	4.25	03-Jul-18	03-Jul-08	102.56	101.20	98.79	95.08	90.91	86.79	82.87
08-Jul-03	4.24	09-Jul-18	08-Jul-08	102.55	101.18	98.76	95.04	90.87	86.74	82.83
09-Jul-03	4.39	09-Jul-18	09-Jul-08	102.74	101.41	99.19	95.64	91.52	87.40	83.47
10-Jul-03	4.37	10-Jul-18	10-Jul-08	102.72	101.38	99.13	95.56	91.43	87.31	83.39
10-Jul-03	4.2	10-Jul-18	10-Jul-08	102.50	101.12	98.64	94.88	90.69	86.57	82.66
11-Jul-03	4.38	11-Jul-18	11-Jul-08	102.73	101.40	99.16	95.60	91.48	87.36	83.43
14-Jul-03	4.34	13-Jul-18	14-Jul-08	102.68	101.34	99.05	95.44	91.30	87.18	83.26
15-Jul-03	4.29	16-Jul-18	15-Jul-08	102.61	101.26	98.91	95.24	91.09	86.96	83.04
16-Jul-03	4.56	16-Jul-18	16-Jul-08	102.96	101.66	99.63	96.28	92.25	88.15	84.20
16-Jul-03	4.74	16-Jul-18	16-Jul-08	103.19	101.91	100.05	96.93	93.01	88.93	84.97
17-Jul-03	4.65	17-Jul-18	17-Jul-08	103.07	101.78	99.84	96.61	92.63	88.54	84.59
18-Jul-03	4.47	18-Jul-18	18-Jul-08	102.84	101.53	99.40	95.94	91.87	87.75	83.82
18-Jul-03	4.65	18-Jul-18	18-Jul-08	103.07	101.78	99.84	96.61	92.63	88.54	84.59
22-Jul-03	4.69	23-Jul-18	22-Jul-08	103.12	101.84	99.94	96.75	92.80	88.71	84.76
22-Jul-03	4.87	23-Jul-18	22-Jul-08	103.35	102.08	100.34	97.37	93.54	89.49	85.53
23-Jul-03	4.6	23-Jul-18	23-Jul-08	103.01	101.71	99.72	96.43	92.42	88.32	84.37
24-Jul-03	4.89	24-Jul-18	24-Jul-08	103.38	102.11	100.38	97.44	93.62	89.57	85.61
29-Jul-03	4.85	30-Jul-18	29-Jul-08	103.33	102.06	100.30	97.31	93.46	89.40	85.44
31-Jul-03	5.01	31-Jul-18	31-Jul-08	103.78	102.44	100.70	97.84	94.11	90.09	86.12
05-Aug-03	5.37	06-Aug-18	05-Aug-08	104.26	102.93	101.38	98.90	95.44	91.53	87.57
08-Aug-03	4.82	08-Aug-18	08-Aug-08	103.52	102.17	100.28	97.19	93.29	89.20	85.22
08-Aug-03	5.01	08-Aug-18	08-Aug-08	103.78	102.44	100.69	97.82	94.06	90.01	86.03
11-Aug-03	5.07	13-Aug-18	11-Aug-08	103.86	102.52	100.81	98.01	94.30	90.27	86.29
12-Aug-03	4.93	13-Aug-18	12-Aug-08	103.67	102.33	100.52	97.56	93.73	89.67	85.69
14-Aug-03	5.23	14-Aug-18	14-Aug-08	104.08	102.74	101.12	98.50	94.92	90.95	86.97
26-Aug-03	5.44	27-Aug-18	26-Aug-08	104.36	103.03	101.50	99.09	95.70	91.82	87.86
28-Aug-03	5.36	28-Aug-18	28-Aug-08	104.25	102.92	101.36	98.88	95.41	91.49	87.52
03-Sep-03	5.26	04-Sep-18	03-Sep-08	104.40	102.99	101.27	98.59	94.99	91.00	87.01
03-Sep-03	5.45	04-Sep-18	03-Sep-08	104.67	103.26	101.63	99.14	95.70	91.80	87.82
05-Sep-03	5.27	05-Sep-18	05-Sep-08	104.41	103.00	101.29	98.62	95.03	91.05	87.05

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
09-Sep-03	5.21	10-Sep-18	09-Sep-08	104.33	102.91	101.18	98.44	94.80	90.79	86.80
12-Sep-03	5.06	12-Sep-18	12-Sep-08	104.11	102.69	100.87	97.97	94.21	90.16	86.15
15-Sep-03	5.09	17-Sep-18	15-Sep-08	104.16	102.74	100.93	98.07	94.33	90.28	86.28
17-Sep-03	5.01	17-Sep-18	17-Sep-08	104.04	102.62	100.76	97.81	94.01	89.94	85.94
18-Sep-03	4.7	18-Sep-18	18-Sep-08	103.60	102.15	100.05	96.74	92.73	88.59	84.60
18-Sep-03	4.89	18-Sep-18	18-Sep-08	103.87	102.44	100.49	97.41	93.52	89.42	85.42
22-Sep-03	4.89	24-Sep-18	22-Sep-08	103.87	102.44	100.49	97.41	93.52	89.42	85.42
26-Sep-03	4.89	25-Sep-18	26-Sep-08	103.87	102.44	100.49	97.41	93.52	89.42	85.42
30-Sep-03	4.87	01-Oct-18	30-Sep-08	104.08	102.56	100.50	97.35	93.44	89.34	85.33
01-Oct-03	4.79	01-Oct-18	01-Oct-08	103.96	102.43	100.30	97.04	93.05	88.91	84.89
03-Oct-03	4.83	03-Oct-18	03-Oct-08	104.02	102.50	100.40	97.18	93.22	89.08	85.07
03-Oct-03	5.02	03-Oct-18	03-Oct-08	104.31	102.80	100.84	97.83	94.00	89.91	85.89
16-Oct-03	5.19	16-Oct-18	16-Oct-08	104.56	103.06	101.22	98.38	94.68	90.64	86.62
21-Oct-03	4.99	22-Oct-18	21-Oct-08	104.26	102.75	100.78	97.73	93.88	89.78	85.76
23-Oct-03	5.08	23-Oct-18	23-Oct-08	104.40	102.89	100.98	98.02	94.24	90.17	86.15
07-Nov-03	5.16	07-Nov-18	07-Nov-08	104.76	103.18	101.23	98.29	94.52	90.45	86.41
07-Nov-03	5.35	07-Nov-18	07-Nov-08	105.06	103.49	101.63	98.88	95.26	91.25	87.23
12-Nov-03	5.26	13-Nov-18	12-Nov-08	104.91	103.35	101.45	98.60	94.91	90.87	86.84
18-Nov-03	5.1	19-Nov-18	18-Nov-08	104.66	103.08	101.09	98.09	94.28	90.19	86.14
19-Nov-03	4.88	19-Nov-18	19-Nov-08	104.31	102.72	100.58	97.34	93.38	89.23	85.19
25-Nov-03	4.87	26-Nov-18	25-Nov-08	104.30	102.70	100.55	97.31	93.34	89.18	85.14
03-Dec-03	5.03	03-Dec-18	03-Dec-08	104.81	103.14	101.00	97.85	93.95	89.81	85.75
08-Dec-03	5.04	10-Dec-18	08-Dec-08	104.83	103.16	101.03	97.88	93.99	89.86	85.79
09-Dec-03	5.06	10-Dec-18	09-Dec-08	104.86	103.20	101.07	97.95	94.07	89.94	85.88
09-Dec-03	5.08	10-Dec-18	09-Dec-08	104.90	103.23	101.12	98.02	94.15	90.03	85.97
10-Dec-03	5.14	10-Dec-18	10-Dec-08	105.00	103.34	101.26	98.22	94.40	90.29	86.23
12-Dec-03	4.99	12-Dec-18	12-Dec-08	104.75	103.07	100.91	97.71	93.78	89.64	85.57
19-Dec-03	4.99	18-Dec-18	19-Dec-08	104.75	103.07	100.91	97.71	93.78	89.64	85.57
09-Jan-04	4.91	09-Jan-19	09-Jan-09	104.85	103.09	100.77	97.42	93.40	89.21	85.13
12-Jan-04	4.84	14-Jan-19	12-Jan-09	104.73	102.96	100.59	97.17	93.11	88.90	84.82
13-Jan-04	4.64	14-Jan-19	13-Jan-09	104.38	102.58	100.03	96.42	92.24	88.01	83.94
14-Jan-04	4.58	14-Jan-19	14-Jan-09	104.28	102.46	99.86	96.18	91.98	87.74	83.67
20-Jan-04	4.83	22-Jan-19	20-Jan-09	104.71	102.94	100.56	97.13	93.06	88.86	84.78
23-Jan-04	4.7	23-Jan-19	23-Jan-09	104.49	102.69	100.20	96.65	92.50	88.27	84.20

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
23-Jan-04	4.71	23-Jan-19	23-Jan-09	104.50	102.71	100.23	96.69	92.55	88.32	84.25
26-Jan-04	4.65	28-Jan-19	26-Jan-09	104.40	102.60	100.06	96.46	92.28	88.05	83.98
28-Jan-04	4.85	28-Jan-19	28-Jan-09	104.75	102.98	100.61	97.21	93.15	88.94	84.86
29-Jan-04	5	29-Jan-19	29-Jan-09	105.01	103.26	101.00	97.75	93.78	89.61	85.53
04-Feb-04	4.91	04-Feb-19	04-Feb-09	105.06	103.22	100.81	97.41	93.35	89.14	85.03
04-Feb-04	4.91	14-Feb-19	04-Feb-09	105.06	103.22	100.81	97.41	93.35	89.14	85.03
10-Feb-04	4.69	11-Feb-19	10-Feb-09	104.66	102.79	100.20	96.58	92.40	88.15	84.06
10-Feb-04	4.87	11-Feb-19	10-Feb-09	104.99	103.14	100.71	97.26	93.18	88.96	84.86
19-Feb-04	4.82	19-Feb-19	19-Feb-09	104.90	103.04	100.57	97.08	92.97	88.73	84.64
20-Feb-04	4.79	20-Feb-19	20-Feb-09	104.84	102.99	100.49	96.97	92.84	88.60	84.50
24-Feb-04	4.56	25-Feb-19	24-Feb-09	104.43	102.53	99.82	96.07	91.83	87.56	83.48
24-Feb-04	4.74	25-Feb-19	24-Feb-09	104.75	102.89	100.34	96.78	92.62	88.37	84.28
25-Feb-04	4.75	25-Feb-19	25-Feb-09	104.77	102.91	100.37	96.81	92.66	88.42	84.33
27-Feb-04	4.74	27-Feb-19	27-Feb-09	104.75	102.89	100.34	96.78	92.62	88.37	84.28
01-Mar-04	4.7	01-Mar-19	01-Mar-09	104.91	102.94	100.27	96.60	92.39	88.12	84.01
01-Mar-04	4.52	01-Mar-19	02-Mar-09	104.57	102.56	99.72	95.88	91.59	87.30	83.20
02-Mar-04	4.76	04-Mar-19	02-Mar-09	105.02	103.07	100.44	96.83	92.65	88.39	84.27
04-Mar-04	4.64	05-Mar-19	04-Mar-09	104.79	102.82	100.09	96.36	92.13	87.84	83.74
05-Mar-04	4.4	06-Mar-19	05-Mar-09	104.34	102.30	99.34	95.39	91.05	86.75	82.67
05-Mar-04	4.57	06-Mar-19	05-Mar-09	104.66	102.67	99.88	96.08	91.81	87.53	83.43
09-Mar-04	4.34	11-Mar-19	09-Mar-09	104.23	102.16	99.14	95.13	90.77	86.47	82.40
09-Mar-04	4.51	11-Mar-19	09-Mar-09	104.55	102.54	99.69	95.84	91.54	87.25	83.16
10-Mar-04	4.48	11-Mar-19	10-Mar-09	104.49	102.47	99.60	95.72	91.41	87.12	83.02
10-Mar-04	4.48	11-Mar-19	11-Mar-09	104.49	102.47	99.60	95.72	91.41	87.12	83.02
11-Mar-04	4.43	12-Mar-19	11-Mar-09	104.40	102.36	99.43	95.51	91.18	86.89	82.80
12-Mar-04	4.53	13-Mar-19	12-Mar-09	104.59	102.58	99.76	95.92	91.63	87.34	83.25
18-Mar-04	4.33	18-Mar-19	18-Mar-09	104.21	102.14	99.10	95.09	90.73	86.43	82.36
25-Mar-04	4.52	25-Mar-19	25-Mar-09	104.57	102.56	99.72	95.88	91.59	87.30	83.20
01-Apr-04	4.63	01-Apr-19	01-Apr-09	104.97	102.91	100.10	96.30	92.02	87.72	83.59
01-Apr-04	4.45	02-Apr-19	01-Apr-09	104.62	102.51	99.52	95.56	91.21	86.89	82.79
05-Apr-04	4.96	08-Apr-19	06-Apr-09	105.62	103.62	101.06	97.58	93.47	89.21	85.07
06-Apr-04	4.97	08-Apr-19	06-Apr-09	105.63	103.64	101.09	97.61	93.51	89.26	85.12
07-Apr-04	4.94	08-Apr-19	07-Apr-09	105.58	103.58	101.01	97.50	93.38	89.12	84.98
12-Apr-04	5.01	12-Apr-19	13-Apr-09	105.71	103.72	101.20	97.76	93.68	89.44	85.29

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

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Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
12-Apr-04	5.01	15-Apr-19	13-Apr-09	105.71	103.72	101.20	97.76	93.68	89.44	85.29
13-Apr-04	5.15	15-Apr-19	13-Apr-09	105.99	104.01	101.58	98.26	94.28	90.06	85.92
19-Apr-04	4.98	22-Apr-19	19-Apr-09	105.65	103.66	101.12	97.65	93.56	89.30	85.16
22-Apr-04	5.24	23-Apr-19	22-Apr-09	106.16	104.19	101.82	98.58	94.65	90.46	86.32
26-Apr-04	5.26	29-Apr-19	27-Apr-09	106.20	104.23	101.87	98.65	94.73	90.55	86.41
28-Apr-04	5.23	29-Apr-19	28-Apr-09	106.14	104.17	101.79	98.55	94.61	90.41	86.27
05-May-04	5.35	06-May-19	05-May-09	106.61	104.58	102.17	98.96	95.06	90.88	86.72
06-May-04	5.45	07-May-19	06-May-09	106.82	104.78	102.43	99.30	95.46	91.32	87.17
07-May-04	5.61	07-May-19	07-May-09	107.14	105.11	102.82	99.82	96.09	92.01	87.87
07-May-04	5.61	17-May-19	07-May-09	107.14	105.11	102.82	99.82	96.09	92.01	87.87
24-May-04	5.63	24-May-19	26-May-09	107.18	105.15	102.87	99.88	96.17	92.09	87.96
10-Jun-04	5.57	11-Jun-19	10-Jun-09	107.34	105.23	102.84	99.72	95.92	91.78	87.62
17-Jun-04	5.73	18-Jun-19	18-Jun-09	107.68	105.57	103.23	100.24	96.54	92.46	88.33
23-Jun-04	5.47	24-Jun-19	23-Jun-09	107.13	105.02	102.58	99.39	95.52	91.34	87.17
24-Jun-04	5.59	25-Jun-19	24-Jun-09	107.38	105.27	102.89	99.78	95.99	91.87	87.71
29-Jun-04	5.69	01-Jul-19	29-Jun-09	107.59	105.49	103.14	100.11	96.39	92.29	88.15
29-Jun-04	5.5	01-Jul-19	29-Jun-09	107.19	105.08	102.66	99.49	95.64	91.48	87.31
07-Jul-04	5.19	08-Jul-19	07-Jul-09	106.78	104.57	101.90	98.41	94.33	90.04	85.84
07-Jul-04	5.38	08-Jul-19	07-Jul-09	107.19	104.99	102.43	99.09	95.12	90.89	86.69
13-Jul-04	5.14	15-Jul-19	13-Jul-09	106.67	104.45	101.76	98.23	94.11	89.81	85.61
14-Jul-04	5.33	15-Jul-19	14-Jul-09	107.09	104.88	102.29	98.92	94.91	90.66	86.47
19-Jul-04	4.73	09-Jan-19	09-Jan-09	104.53	102.75	100.30	96.79	92.69	88.49	84.43
22-Jul-04	5.37	22-Jul-19	22-Jul-09	107.17	104.97	102.40	99.06	95.08	90.84	86.65
28-Jul-04	5.33	29-Jul-19	28-Jul-09	107.09	104.88	102.29	98.92	94.91	90.66	86.47
03-Aug-04	5.36	05-Aug-19	03-Aug-09	107.41	105.13	102.46	99.04	95.01	90.74	86.52
03-Aug-04	5.17	05-Aug-19	03-Aug-09	106.98	104.68	101.92	98.34	94.20	89.88	85.66
06-Aug-04	4.91	07-Aug-19	06-Aug-09	106.39	104.06	101.13	97.35	93.06	88.69	84.48
20-Aug-04	5.15	21-Aug-19	20-Aug-09	106.93	104.63	101.86	98.27	94.11	89.79	85.57
26-Aug-04	4.86	27-Aug-19	26-Aug-09	106.28	103.94	100.97	97.15	92.84	88.46	84.25
27-Aug-04	4.98	28-Aug-19	27-Aug-09	106.55	104.23	101.34	97.62	93.37	89.02	84.80
30-Aug-04	4.85	30-Aug-19	31-Aug-09	106.46	104.04	101.00	97.13	92.80	88.42	84.20
10-Sep-04	4.96	11-Sep-19	10-Sep-09	106.72	104.32	101.34	97.54	93.24	88.85	84.61
17-Sep-04	4.75	17-Sep-19	17-Sep-09	106.23	103.79	100.66	96.69	92.29	87.88	83.65
17-Sep-04	4.92	17-Sep-19	17-Sep-09	106.63	104.22	101.21	97.38	93.06	88.67	84.43

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

3/30/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
20-Sep-04	4.99	20-Sep-19	20-Sep-09	106.79	104.39	101.44	97.66	93.37	88.99	84.75
23-Sep-04	4.76	24-Sep-19	23-Sep-09	106.26	103.81	100.69	96.73	92.34	87.92	83.70
06-Oct-04	5.13	07-Oct-19	06-Oct-09	107.32	104.87	101.92	98.20	93.95	89.57	85.30
15-Oct-04	4.86	15-Oct-19	15-Oct-09	106.68	104.18	101.06	97.12	92.74	88.32	84.06
22-Oct-04	4.83	23-Oct-19	22-Oct-09	106.61	104.10	100.96	97.00	92.60	88.18	83.92
27-Oct-04	4.79	28-Oct-19	27-Oct-09	106.51	104.00	100.82	96.83	92.42	87.99	83.74
28-Oct-04	4.89	29-Oct-19	28-Oct-09	106.75	104.26	101.16	97.24	92.88	88.46	84.20
01-Nov-04	4.84	01-Nov-19	02-Nov-09	106.83	104.24	101.03	97.02	92.60	88.15	83.88
01-Nov-04	4.84	04-Nov-19	02-Nov-09	106.83	104.24	101.03	97.02	92.60	88.15	83.88
03-Nov-04	4.97	04-Nov-19	03-Nov-09	107.15	104.59	101.47	97.56	93.19	88.76	84.48
12-Nov-04	5.01	13-Nov-19	12-Nov-09	107.25	104.70	101.60	97.72	93.37	88.94	84.66
19-Nov-04	4.91	20-Nov-19	19-Nov-09	107.00	104.43	101.27	97.31	92.92	88.48	84.20
22-Nov-04	4.98	22-Nov-19	23-Nov-09	107.17	104.62	101.50	97.60	93.24	88.80	84.52
23-Nov-04	4.98	25-Nov-19	23-Nov-09	107.17	104.62	101.50	97.60	93.24	88.80	84.52
29-Nov-04	5.01	29-Nov-19	30-Nov-09	107.44	104.82	101.65	97.74	93.38	88.95	84.66
15-Dec-04	4.9	16-Dec-19	15-Dec-09	107.17	104.52	101.28	97.26	92.83	88.36	84.06
17-Dec-04	5.02	18-Dec-19	17-Dec-09	107.48	104.85	101.68	97.75	93.37	88.92	84.62
22-Dec-04	4.98	23-Dec-19	22-Dec-09	107.37	104.74	101.54	97.59	93.19	88.73	84.43
28-Dec-04	5.1	30-Dec-19	28-Dec-09	107.68	105.06	101.94	98.07	93.73	89.29	84.99
11-Jan-05	4.91	13-Jan-20	11-Jan-10	107.38	104.66	101.35	97.29	92.82	88.33	84.02
11-Jan-05	5.09	13-Jan-20	11-Jan-10	107.85	105.17	101.97	98.03	93.65	89.18	84.86
14-Jan-05	4.78	15-Jan-20	14-Jan-10	107.05	104.30	100.89	96.74	92.22	87.71	83.41
18-Jan-05	4.83	21-Jan-20	18-Jan-10	107.18	104.44	101.07	96.95	92.45	87.95	83.64
19-Jan-05	4.76	21-Jan-20	19-Jan-10	106.99	104.24	100.82	96.65	92.13	87.62	83.32
21-Jan-05	4.94	22-Jan-20	21-Jan-10	107.46	104.75	101.46	97.41	92.96	88.47	84.16
25-Jan-05	4.76	27-Jan-20	25-Jan-10	106.99	104.24	100.82	96.65	92.13	87.62	83.32
27-Jan-05	5.03	28-Jan-20	27-Jan-10	107.70	105.00	101.77	97.79	93.37	88.90	84.58
02-Feb-05	4.98	03-Feb-20	02-Feb-10	107.74	104.96	101.63	97.57	93.10	88.59	84.25
03-Feb-05	4.84	03-Feb-20	03-Feb-10	107.37	104.56	101.13	96.98	92.45	87.93	83.60
03-Feb-05	4.84	04-Feb-20	03-Feb-10	107.37	104.56	101.13	96.98	92.45	87.93	83.60
04-Feb-05	4.75	04-Feb-20	04-Feb-10	107.13	104.30	100.81	96.58	92.03	87.50	83.17
11-Feb-05	4.75	12-Feb-20	11-Feb-10	107.13	104.30	100.81	96.58	92.03	87.50	83.17
16-Feb-05	4.73	14-Feb-20	16-Feb-10	107.08	104.24	100.74	96.50	91.93	87.40	83.08
16-Feb-05	4.92	18-Feb-20	16-Feb-10	107.58	104.79	101.42	97.32	92.82	88.31	83.97

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

3/30/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
24-Feb-05	5.08	24-Feb-20	24-Feb-10	108.01	105.25	101.98	97.98	93.56	89.07	84.72
24-Feb-05	4.9	25-Feb-20	24-Feb-10	107.53	104.74	101.35	97.23	92.73	88.21	83.88
28-Feb-05	5.13	28-Feb-20	28-Feb-10	108.36	105.53	102.22	98.22	93.80	89.30	84.96
04-Mar-05	5.23	04-Mar-20	04-Mar-10	108.64	105.81	102.54	98.60	94.20	89.71	85.34
08-Mar-05	5.2	09-Mar-20	08-Mar-10	108.56	105.73	102.44	98.48	94.07	89.57	85.20
16-Mar-05	5.37	16-Mar-20	16-Mar-10	109.03	106.21	103.01	99.16	94.83	90.36	85.99
18-Mar-05	5.15	18-Mar-20	18-Mar-10	108.42	105.59	102.27	98.27	93.84	89.33	84.96
28-Mar-05	5.49	27-Mar-20	29-Mar-10	109.36	106.55	103.41	99.63	95.36	90.92	86.55
29-Mar-05	5.47	30-Mar-20	29-Mar-10	109.30	106.50	103.34	99.55	95.27	90.83	86.46
29-Mar-05	5.48	30-Mar-20	29-Mar-10	109.33	106.52	103.38	99.59	95.31	90.87	86.51
31-Mar-05	5.44	31-Mar-20	31-Mar-10	109.44	106.56	103.33	99.48	95.16	90.69	86.32
01-Apr-05	4.84	03-Feb-20	03-Feb-10	107.36	104.56	101.15	97.01	92.50	88.00	83.69
07-Apr-05	5.14	07-Apr-20	07-Apr-10	108.60	105.69	102.30	98.23	93.76	89.22	84.83
07-Apr-05	5.33	07-Apr-20	07-Apr-10	109.13	106.25	102.95	99.01	94.62	90.12	85.73
11-Apr-05	5.39	13-Apr-20	12-Apr-10	109.30	106.42	103.16	99.25	94.89	90.40	86.01
12-Apr-05	5.37	10-Apr-20	12-Apr-10	109.25	106.36	103.09	99.17	94.80	90.30	85.91
19-Apr-05	5.18	20-Apr-20	19-Apr-10	108.71	105.81	102.44	98.40	93.94	89.41	85.02
20-Apr-05	5.22	20-Apr-20	20-Apr-10	108.82	105.92	102.58	98.56	94.12	89.60	85.21
21-Apr-05	5.19	21-Apr-20	21-Apr-10	108.74	105.84	102.47	98.44	93.99	89.45	85.07
02-May-05	5.28	01-May-20	02-May-10	109.21	106.24	102.85	98.82	94.36	89.82	85.41
03-May-05	5.01	04-May-20	03-May-10	108.43	105.42	101.88	97.67	93.11	88.53	84.13
06-May-05	5.23	06-May-20	06-May-10	109.06	106.09	102.67	98.61	94.13	89.58	85.17
11-May-05	5.21	11-May-20	11-May-10	109.01	106.03	102.60	98.52	94.04	89.49	85.08
16-May-05	5.12	15-May-20	17-May-10	108.75	105.76	102.28	98.14	93.62	89.06	84.65
20-May-05	5.09	20-May-20	20-May-10	108.66	105.67	102.17	98.02	93.48	88.91	84.51
24-May-05	5.03	26-May-20	24-May-10	108.49	105.48	101.96	97.76	93.20	88.62	84.22
31-May-05	4.85	01-Jun-20	31-May-10	108.14	105.03	101.34	96.99	92.36	87.76	83.37
03-Jun-05	4.66	03-Jun-20	03-Jun-10	107.59	104.42	100.58	96.10	91.38	86.75	82.37
10-Jun-05	4.8	10-Jun-20	10-Jun-10	108.00	104.88	101.14	96.74	92.06	87.44	83.04
27-Jun-05	4.75	29-Jun-20	28-Jun-10	107.85	104.71	100.95	96.53	91.85	87.23	82.85
30-Jun-05	4.98	30-Jun-20	30-Jun-10	108.71	105.56	101.87	97.56	92.93	88.32	83.90
01-Jul-05	4.99	01-Jul-20	01-Jul-10	108.75	105.59	101.90	97.57	92.93	88.29	83.86
08-Jul-05	4.95	07-Jul-20	08-Jul-10	108.63	105.46	101.75	97.39	92.74	88.10	83.67
25-Jul-05	5.25	27-Jul-20	25-Jul-10	109.54	106.42	102.87	98.70	94.15	89.55	85.10

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

3/30/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
29-Jul-05	5.04	29-Jul-20	29-Jul-10	108.90	105.75	102.09	97.79	93.16	88.54	84.10
04-Aug-05	5.27	04-Aug-20	04-Aug-10	109.82	106.62	103.01	98.79	94.21	89.59	85.12
09-Aug-05	5.38	10-Aug-20	09-Aug-10	110.16	106.98	103.41	99.26	94.73	90.12	85.64
15-Aug-05	5.24	17-Aug-20	16-Aug-10	109.73	106.53	102.89	98.66	94.07	89.44	84.97
19-Aug-05	5.18	19-Aug-20	19-Aug-10	109.54	106.33	102.67	98.40	93.79	89.15	84.68
22-Aug-05	5.01	21-Aug-20	23-Aug-10	109.01	105.78	102.02	97.65	92.98	88.32	83.87
26-Aug-05	5.01	26-Aug-20	26-Aug-10	109.01	105.78	102.02	97.65	92.98	88.32	83.87
26-Aug-05	5.19	26-Aug-20	26-Aug-10	109.57	106.36	102.71	98.45	93.84	89.20	84.73
31-Aug-05	5.14	31-Aug-20	31-Aug-10	109.61	106.33	102.59	98.26	93.61	88.96	84.49
16-Sep-05	5.22	16-Sep-20	16-Sep-10	109.87	106.59	102.88	98.58	93.95	89.28	84.79
29-Sep-05	5.27	30-Sep-20	29-Sep-10	110.03	106.76	103.07	98.80	94.18	89.53	85.04
19-Oct-05	5.26	30-Oct-20	19-Oct-10	110.19	106.85	103.09	98.76	94.10	89.42	84.91
20-Oct-05	5.49	30-Oct-20	20-Oct-10	110.94	107.62	103.96	99.75	95.18	90.53	86.02
26-Oct-05	5.6	30-Oct-20	26-Oct-10	111.30	107.98	104.36	100.22	95.69	91.06	86.55
16-Nov-05	5.45	30-Nov-20	16-Nov-10	111.04	107.64	103.89	99.60	94.97	90.28	85.75
01-Dec-05	5.58	15-Dec-20	01-Dec-10	111.70	108.23	104.46	100.18	95.57	90.89	86.34
05-Dec-05	5.67	15-Dec-20	05-Dec-10	112.01	108.54	104.79	100.56	95.98	91.30	86.74
20-Dec-05	5.6	30-Dec-20	20-Dec-10	111.77	108.30	104.53	100.26	95.65	90.96	86.40
29-Dec-05	5.58	30-Dec-20	29-Dec-10	111.70	108.23	104.45	100.17	95.55	90.86	86.30
30-Dec-05	5.57	30-Dec-20	30-Dec-10	111.67	108.20	104.42	100.13	95.51	90.81	86.25
03-Jan-06	5.41	15-Jan-21	03-Jan-11	111.35	107.79	103.87	99.45	94.72	89.98	85.40
05-Jan-06	5.36	15-Jan-21	05-Jan-11	111.17	107.61	103.67	99.22	94.48	89.73	85.15
05-Jan-06	5.55	15-Jan-21	05-Jan-11	111.83	108.28	104.42	100.06	95.39	90.66	86.08
17-Jan-06	5.46	01-Feb-21	17-Jan-11	111.52	107.96	104.07	99.67	94.96	90.22	85.64
19-Jan-06	5.51	01-Feb-21	19-Jan-11	111.69	108.14	104.26	99.89	95.20	90.47	85.89
23-Jan-06	5.33	01-Feb-21	24-Jan-11	111.07	107.50	103.55	99.09	94.33	89.58	85.01
01-Mar-06	5.68	15-Mar-21	01-Mar-11	112.72	109.03	105.08	100.67	95.96	91.20	86.58
08-Mar-06	5.86	15-Mar-21	08-Mar-11	113.37	109.69	105.78	101.46	96.82	92.08	87.46
14-Mar-06	5.65	15-Mar-21	14-Mar-11	112.62	108.93	104.96	100.54	95.82	91.05	86.43
16-Mar-06	5.8	30-Mar-21	16-Mar-11	113.16	109.47	105.55	101.20	96.53	91.79	87.16
17-Mar-06	5.74	30-Mar-21	17-Mar-11	112.94	109.25	105.31	100.94	96.25	91.50	86.87
30-Mar-06	5.91	30-Mar-21	30-Mar-11	113.55	109.87	105.98	101.68	97.05	92.32	87.70
08-May-06	6.09	17-May-21	08-May-11	114.72	110.88	106.89	102.54	97.88	93.12	88.46
05-Jun-06	6.06	15-Jun-21	05-Jun-11	114.85	110.95	106.88	102.45	97.74	92.94	88.25

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

3/30/2007

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
15-Jun-06	6.22	15-Jun-21	15-Jun-11	115.47	111.56	107.52	103.15	98.49	93.72	89.04
21-Jul-06	6.15	30-Jul-21	21-Jul-11	115.44	111.46	107.34	102.89	98.16	93.35	88.64
10-Aug-06	5.95	16-Aug-21	10-Aug-11	114.93	110.87	106.63	102.04	97.20	92.32	87.58
30-Aug-06	5.83	30-Aug-21	30-Aug-11	114.46	110.40	106.13	101.48	96.61	91.72	86.98
31-Aug-06	5.82	30-Aug-21	31-Aug-11	114.64	110.51	106.17	101.49	96.58	91.68	86.93
13-Sep-06	5.81	15-Sep-21	13-Sep-11	114.61	110.48	106.13	101.42	96.50	91.57	86.81
25-Sep-06	5.64	30-Sep-21	26-Sep-11	113.93	109.79	105.39	100.62	95.65	90.71	85.96
26-Sep-06	5.42	30-Sep-21	26-Sep-11	113.05	108.90	104.42	99.57	94.54	89.58	84.84
04-Oct-06	5.46	15-Oct-21	04-Oct-11	113.42	109.19	104.66	99.77	94.71	89.73	84.97
25-Oct-06	5.83	01-Nov-21	25-Oct-11	114.92	110.72	106.30	101.54	96.58	91.63	86.85
02-Nov-06	5.56	15-Nov-21	02-Nov-11	114.03	109.74	105.18	100.27	95.20	90.19	85.41
16-Nov-06	5.55	30-Nov-21	16-Nov-11	113.99	109.70	105.13	100.22	95.15	90.14	85.36
21-Nov-06	5.55	30-Nov-21	21-Nov-11	113.99	109.70	105.13	100.22	95.15	90.14	85.36
27-Nov-06	5.54	30-Nov-21	28-Nov-11	113.95	109.66	105.09	100.17	95.10	90.09	85.31
01-Dec-06	5.38	15-Dec-21	01-Dec-11	113.48	109.10	104.42	99.39	94.24	89.20	84.41
04-Dec-06	5.35	15-Dec-21	05-Dec-11	113.36	108.98	104.28	99.24	94.08	89.04	84.26
14-Dec-06	5.29	15-Dec-21	14-Dec-11	113.11	108.72	104.00	98.93	93.77	88.73	83.95
22-Dec-06	5.5	30-Dec-21	22-Dec-11	113.99	109.62	104.97	99.99	94.86	89.83	85.03
28-Dec-06	5.57	30-Dec-21	28-Dec-11	114.28	109.92	105.29	100.33	95.23	90.19	85.39
05-Jan-07	5.61	18-Jan-22	05-Jan-12	114.68	110.24	105.55	100.54	95.41	90.35	85.52
25-Jan-07	5.49	31-Jan-22	25-Jan-12	114.16	109.71	104.99	99.95	94.79	89.72	84.90
28-Feb-07	5.49	02-Mar-22	28-Feb-12	114.36	109.84	105.05	99.96	94.76	89.67	84.83
05-Mar-07	5.49	15-Mar-22	05-Mar-12	114.61	110.00	105.13	99.97	94.71	89.58	84.71

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

3/30/2007

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	102.4372	101.6479	100.8708	100.1458	99.9575	99.9189	99.8803
14-Jan-98	5.28	14-Apr-07	14-Jan-08	102.4222	101.6331	100.8561	100.1341	99.9564	99.9178	99.8792
15-Jan-98	5.31	15-Apr-07	15-Jan-08	102.4251	101.6337	100.8546	100.1306	99.9544	99.9158	99.8773
16-Jan-98	5.34	16-Apr-07	16-Jan-08	102.4581	101.6639	100.8821	100.1496	99.9468	99.9000	99.8532
20-Jan-98	5.41	20-Apr-07	21-Jan-08	102.5586	101.7509	100.9559	100.1984	99.9391	99.8812	99.8234
22-Jan-98	5.41	22-Apr-07	22-Jan-08	102.5685	101.7581	100.9605	100.2001	99.9392	99.8813	99.8235
22-Jan-98	5.46	22-Apr-07	22-Jan-08	102.6102	101.7996	101.0018	100.2374	99.9422	99.8843	99.8264
23-Jan-98	5.42	23-Apr-07	23-Jan-08	102.5837	101.7706	100.9704	100.2066	99.9314	99.8652	99.7992
26-Jan-98	5.53	26-Apr-07	28-Jan-08	102.7208	101.8939	101.0804	100.2945	99.9290	99.8518	99.7748
26-Jan-98	5.53	27-Apr-07	28-Jan-08	102.7208	101.8939	101.0804	100.2945	99.9290	99.8518	99.7748
27-Jan-98	5.41	27-Apr-07	25-Jan-08	102.5960	101.7776	100.9722	100.2034	99.9200	99.8428	99.7658
30-Jan-98	5.43	30-Apr-07	30-Jan-08	102.6616	101.8296	101.0112	100.2277	99.9138	99.8284	99.7431
02-Feb-98	5.4	02-May-07	04-Feb-08	102.6796	101.8345	101.0034	100.2183	99.9002	99.8067	99.7133
03-Feb-98	5.25	04-May-07	04-Feb-08	102.5892	101.7440	100.9128	100.1535	99.8903	99.7940	99.6979
03-Feb-98	5.38	03-May-07	04-Feb-08	102.6970	101.8514	101.0197	100.2329	99.9048	99.8112	99.7178
04-Feb-98	5.41	04-May-07	04-Feb-08	102.6865	101.8414	101.0103	100.2243	99.8984	99.8021	99.7061
02-Mar-98	5.54	02-Jun-07	03-Mar-08	103.0658	102.1456	101.2419	100.3734	99.8647	99.6764	99.5051
11-Mar-98	5.36	11-Jun-07	11-Mar-08	102.9626	102.0222	101.0992	100.2357	99.7922	99.5874	99.3871
18-Mar-98	5.53	18-Jun-07	18-Mar-08	103.1968	102.2369	101.2950	100.3887	99.8312	99.5956	99.3794
19-Mar-98	5.31	20-Jun-07	20-Mar-08	102.9967	102.0327	101.0869	100.2071	99.7612	99.5358	99.3144
20-Mar-98	5.31	20-Jun-07	20-Mar-08	102.9967	102.0327	101.0869	100.2071	99.7612	99.5358	99.3144
31-Mar-98	5.63	31-Mar-07	31-Mar-08	103.4183	102.4233	101.4476	100.5005	99.8432	99.5688	99.3236
31-Mar-98	5.69	31-Mar-07	31-Mar-08	103.4796	102.4843	101.5083	100.5592	99.8745	99.5840	99.3387
31-Mar-98	5.43	31-Mar-07	31-Mar-08	103.2179	102.2240	101.2494	100.3253	99.9881	99.9799	99.9716
31-Mar-98	5.39	31-Mar-07	31-Mar-08	103.1727	102.1791	101.2048	100.2866	99.9874	99.9792	99.9709
07-Apr-98	5.2	07-Apr-07	07-Apr-08	103.0431	102.0321	101.0413	100.1458	99.9629	99.9353	99.9078
07-Apr-98	5.44	07-Apr-07	07-Apr-08	103.2877	102.2754	101.2831	100.3414	99.9773	99.9580	99.9387
07-Apr-98	5.15	07-Apr-07	07-Apr-08	103.0410	102.0294	101.0380	100.1443	99.9654	99.9378	99.9102
30-Apr-98	5.4	30-Apr-07	30-Apr-08	103.4675	102.3945	101.3438	100.3459	99.9109	99.8255	99.7402
30-Apr-98	5.63	30-Apr-07	30-Apr-08	103.7178	102.6432	101.5911	100.5735	99.9289	99.8452	99.7598
06-May-98	5.415	06-May-07	06-May-08	103.5359	102.4470	101.3812	100.3703	99.8875	99.7868	99.6826
07-May-98	5.62	08-May-07	08-May-08	103.7907	102.6950	101.6227	100.5890	99.9432	99.8049	99.6980
08-May-98	5.63	08-May-07	08-May-08	103.7909	102.6954	101.6232	100.5895	99.9429	99.8045	99.6976
08-May-98	5.62	08-May-07	08-May-08	103.7907	102.6950	101.6227	100.5890	99.9432	99.8049	99.6980

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13-May-98	5.68	13-May-07	13-May-08	103.8931	102.7842	101.6991	100.6504	99.9533	99.7960	99.6811
26-May-98	5.42	26-May-07	26-May-08	103.7253	102.5837	101.4675	100.4053	99.8444	99.6783	99.5176
26-May-98	5.67	26-May-07	26-May-08	104.0149	102.8715	101.7536	100.6730	99.9330	99.7325	99.5798
05-Jun-98	5.58	05-Jun-07	05-Jun-08	104.0054	102.8364	101.6939	100.5964	99.8840	99.6632	99.4813
11-Jun-98	5.62	11-Jun-07	11-Jun-08	104.1222	102.9369	101.7789	100.6635	99.9017	99.6463	99.4485
15-Jun-98	5.22	15-Jun-07	16-Jun-08	103.7369	102.5405	101.3722	100.2974	99.7709	99.5542	99.3459
15-Jun-98	5.49	15-Jun-07	16-Jun-08	103.9993	102.8022	101.6330	100.5181	99.8362	99.5983	99.3901
15-Jun-98	5.46	15-Jun-07	16-Jun-08	103.9975	102.7999	101.6301	100.5154	99.8364	99.5988	99.3905
15-Jun-98	5.27	15-Jun-07	16-Jun-08	103.7401	102.5445	101.3770	100.2996	99.7702	99.5533	99.3451
15-Jun-98	5.44	15-Jun-07	16-Jun-08	103.9962	102.7983	101.6282	100.5140	99.8365	99.5992	99.3908
19-Jun-98	5.3	19-Jun-07	19-Jun-08	103.8017	102.5981	101.4228	100.3315	99.7691	99.5382	99.3195
19-Jun-98	5.53	19-Jun-07	19-Jun-08	104.0888	102.8832	101.7058	100.5761	99.8429	99.5905	99.3717
25-Jun-98	5.29	25-Jun-07	25-Jun-08	103.8350	102.6158	101.4258	100.3219	99.7490	99.5024	99.2679
25-Jun-98	5.5	25-Jun-07	25-Jun-08	104.1067	102.8857	101.6935	100.5534	99.8166	99.5549	99.3203
25-Jun-98	5.27	25-Jun-07	25-Jun-08	103.8332	102.6137	101.4234	100.3198	99.7486	99.5022	99.2677
30-Jun-98	5.31	30-Jun-07	30-Jun-08	103.9147	102.6821	101.4790	100.3584	99.9868	99.9785	99.9703
30-Jun-98	5.52	30-Jun-07	30-Jun-08	104.1813	102.9469	101.7419	100.5859	99.8233	99.5411	99.2959
30-Jun-98	5.53	30-Jun-07	30-Jun-08	104.1938	102.9593	101.7543	100.5976	99.8290	99.5436	99.2984
02-Jul-98	5.31	02-Apr-07	30-Jun-08	103.9147	102.6821	101.4790	100.3584	99.9868	99.9785	99.9703
02-Jul-98	5.28	02-Apr-07	02-Jul-08	103.8934	102.6555	101.4475	100.3322	99.9866	99.9783	99.9701
06-Jul-98	5.43	07-Apr-07	07-Jul-08	104.1936	102.9392	101.7144	100.5524	99.9811	99.9618	99.9425
08-Jul-98	5.48	08-Apr-07	08-Jul-08	104.2048	102.9486	101.7219	100.5569	99.9782	99.9589	99.9396
15-Jul-98	5.52	15-Apr-07	15-Jul-08	104.3314	103.0553	101.8086	100.6185	99.9624	99.9238	99.8852
22-Jul-98	5.5	22-Apr-07	22-Jul-08	104.3795	103.0840	101.8179	100.6097	99.9445	99.8866	99.8288
30-Jul-98	5.55	30-Apr-07	30-Jul-08	104.5331	103.2147	101.9255	100.6874	99.9264	99.8387	99.7534
30-Jul-98	5.56	30-Apr-07	30-Jul-08	104.5333	103.2151	101.9261	100.6881	99.9267	99.8388	99.7535
31-Jul-98	5.55	30-Apr-07	31-Jul-08	104.5409	103.2199	101.9280	100.6874	99.9258	99.8385	99.7531
05-Aug-98	5.435	05-May-07	05-Aug-08	104.5021	103.1672	101.8615	100.6186	99.9303	99.8119	99.7158
06-Aug-98	5.31	06-May-07	06-Aug-08	104.2774	102.9425	101.6370	100.4174	99.8884	99.7922	99.6961
17-Aug-98	5.27	17-May-07	18-Aug-08	104.3324	102.9657	101.6283	100.3867	99.8462	99.7147	99.5837
20-Aug-98	5.49	21-May-07	20-Aug-08	104.6672	103.2927	101.9473	100.6614	99.9053	99.7400	99.6062
20-Aug-98	5.44	20-May-07	20-Aug-08	104.6637	103.2882	101.9418	100.6558	99.9051	99.7409	99.6070
20-Aug-98	5.49	20-May-07	20-Aug-08	104.6672	103.2927	101.9473	100.6614	99.9053	99.7400	99.6062
24-Aug-98	5.25	24-May-07	25-Aug-08	104.3825	102.9969	101.6406	100.3807	99.8240	99.6736	99.5238

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31-Aug-98	5.29	02-Jun-07	01-Sep-08	104.5739	103.1674	101.7902	100.5004	99.8364	99.6434	99.4720
01-Sep-98	5.06	01-Jun-07	02-Sep-08	104.1916	102.7863	101.4113	100.2016	99.7551	99.5753	99.3962
01-Sep-98	5.08	01-Jun-07	02-Sep-08	104.1921	102.7873	101.4127	100.2024	99.7507	99.5744	99.3953
01-Sep-98	5.34	01-Jun-07	02-Sep-08	104.5851	103.1770	101.7981	100.5045	99.8344	99.6406	99.4693
08-Sep-98	5.25	08-Jun-07	08-Sep-08	104.5086	103.0855	101.6918	100.4074	99.7903	99.5863	99.3966
11-Sep-98	5.228	11-Jun-07	11-Sep-08	104.5832	103.1504	101.7470	100.4457	99.7941	99.5784	99.3806
11-Sep-98	4.99	03-Jun-07	11-Sep-08	104.1751	102.7463	101.3482	100.1435	99.7187	99.5203	99.3227
11-Sep-98	4.99	11-Jun-07	11-Sep-08	104.1751	102.7463	101.3482	100.1435	99.7187	99.5203	99.3227
15-Sep-98	4.99	11-Jun-07	11-Sep-08	104.1751	102.7463	101.3482	100.1435	99.7187	99.5203	99.3227
16-Sep-98	4.99	11-Jun-07	11-Sep-08	104.1751	102.7463	101.3482	100.1435	99.7187	99.5203	99.3227
16-Sep-98	5.1	16-Jun-07	16-Sep-08	104.4445	102.9996	101.5845	100.3070	99.7441	99.5295	99.3212
17-Dec-98	4.895	17-Jun-07	17-Dec-13	118.3573	111.8747	106.3457	102.2378	100.0215	99.4607	99.2419
24-Feb-99	5.09	24-May-07	24-Feb-09	105.8925	104.0076	102.1735	100.5245	99.8072	99.6568	99.5068
24-Feb-99	5.14	24-May-07	24-Feb-09	105.8962	104.0129	102.1801	100.5287	99.8067	99.6567	99.5068
01-Mar-99	5.14	24-May-07	24-Feb-09	105.8962	104.0129	102.1801	100.5287	99.8067	99.6567	99.5068
09-Mar-99	5.4	09-Jun-07	09-Mar-09	106.5513	104.6258	102.7501	101.0036	99.9106	99.6207	99.4309
22-Mar-99	4.96	22-Jun-07	23-Mar-09	105.7890	103.8344	101.9413	100.3261	99.6792	99.4456	99.2191
30-Mar-99	5.24	30-Jun-07	30-Mar-09	106.4958	104.5136	102.5863	100.8180	99.7830	99.4827	99.2375
30-Mar-99	5.29	30-Jun-07	30-Mar-09	106.4958	104.5155	102.5900	100.8206	99.7851	99.4837	99.2387
23-Apr-99	5.24	23-Apr-07	23-Apr-09	106.6435	104.5992	102.6153	100.8131	99.9205	99.8544	99.7883
10-May-99	5.16	04-Jun-07	04-Sep-08	104.4849	103.0701	101.6849	100.4095	99.8069	99.6151	99.4356
18-May-99	5.2	18-May-07	18-May-09	106.8513	104.7374	102.6898	100.8420	99.8805	99.7072	99.5734
27-May-99	5.36	27-May-07	27-May-09	107.1846	105.0448	102.9706	101.0672	99.9111	99.6689	99.5082
04-Jun-99	5.92	04-Jun-07	04-Jun-09	108.4595	106.2848	104.1703	102.1622	100.5073	99.7641	99.5501
15-Jun-99	5.66	15-Jun-07	15-Jun-09	108.1248	105.9231	103.7856	101.7756	100.2244	99.6559	99.4389
15-Jun-99	5.71	15-Jun-07	15-Jun-09	108.1259	105.9263	103.7906	101.7812	100.2272	99.6540	99.4381
15-Jun-99	6.04	15-Jun-07	15-Jun-09	108.9574	106.7464	104.5958	102.5431	100.7699	99.7995	99.5192
15-Jun-99	6.09	15-Jun-07	15-Jun-09	108.9580	106.7491	104.6005	102.5489	100.7725	99.8007	99.5184
06-Jul-99	5.6	06-Apr-07	06-Jul-09	108.1006	105.8463	103.6620	101.6281	100.1712	99.9616	99.9423
06-Jul-99	5.99	06-Apr-07	06-Jul-09	108.9650	106.7010	104.5019	102.4126	100.6518	99.9688	99.9495
23-Aug-99	5.77	23-May-07	24-Aug-09	108.9762	106.5832	104.2661	102.0962	100.3845	99.7470	99.6080
10-Sep-99	6.19	10-Jun-07	10-Sep-09	110.1859	107.7335	105.3554	103.0944	101.1197	99.9382	99.5780
16-Sep-99	6.2	16-Jun-07	16-Sep-09	110.1637	107.6984	105.3083	103.0381	101.0624	99.8947	99.5310
16-Sep-99	6.25	16-Jun-07	16-Sep-09	110.1636	107.7009	105.3130	103.0432	101.0641	99.8957	99.5303

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21-Sep-99	5.73	21-Jun-07	21-Sep-09	109.0718	106.6073	104.2251	102.0108	100.2933	99.6304	99.3846
21-Sep-99	5.78	21-Jun-07	21-Sep-09	109.0731	106.6110	104.2310	102.0164	100.2987	99.6311	99.3848
06-Oct-99	5.85	06-Apr-07	06-Oct-09	109.5187	107.0094	104.5840	102.3212	100.5010	99.9627	99.9435
06-Oct-99	6.22	06-Apr-07	06-Oct-09	110.4265	107.9058	105.4636	103.1495	101.1373	100.0220	99.9503
22-Oct-99	5.49	01-Jun-07	26-Oct-09	108.8889	106.3331	103.8748	101.6373	100.1075	99.8531	99.7788
22-Oct-99	5.54	01-Jun-07	26-Oct-09	108.8875	106.3344	103.8785	101.6408	100.1098	99.8530	99.7787
22-Oct-99	5.31	01-Jun-07	26-Oct-09	108.8941	106.3285	103.8616	101.6138	100.0990	99.8535	99.7790
25-Oct-99	5.5	01-Jun-07	26-Oct-09	108.9066	106.3507	103.8921	101.6516	100.1154	99.8588	99.7873
25-Oct-99	5.55	01-Jun-07	26-Oct-09	108.9052	106.3520	103.8958	101.6567	100.1175	99.8586	99.7871
26-Oct-99	5.5	01-Jun-07	26-Oct-09	108.9066	106.3507	103.8921	101.6516	100.1154	99.8588	99.7873
26-Oct-99	5.49	01-Jun-07	26-Oct-09	108.8889	106.3331	103.8748	101.6373	100.1075	99.8531	99.7788
27-Oct-99	5.69	27-Oct-00	27-Oct-09	109.2698	106.7086	104.2224	101.8702	99.7048	98.3362	99.9922
27-Oct-99	5.64	27-Oct-00	27-Oct-09	109.2717	106.7077	104.2189	101.8644	99.6971	98.3286	99.9921
01-Nov-99	5.37	01-Jun-07	01-Nov-09	108.6510	106.0824	103.6173	101.4064	100.0060	99.6431	99.4718
01-Nov-99	5.42	01-Jun-07	01-Nov-09	108.6498	106.0840	103.6213	101.4113	100.0067	99.6403	99.4691
05-Nov-99	5.91	05-May-07	05-Nov-09	110.8106	108.1872	105.6501	103.2558	101.1695	100.0089	99.7951
05-Nov-99	6.01	05-May-07	05-Nov-09	110.8063	108.1886	105.6564	103.2669	101.2034	100.0060	99.7895
05-Nov-99	6.19	05-May-07	05-Nov-09	110.7989	108.1912	105.6685	103.2856	101.2213	99.9812	99.7795
09-Nov-99	5.76	02-Jun-07	01-Dec-09	109.9577	107.2941	104.7289	102.3582	100.5019	99.7452	99.5398
09-Nov-99	5.81	02-Jun-07	01-Dec-09	109.9556	107.2949	104.7321	102.3629	100.4990	99.7420	99.5371
22-Nov-99	6.05	22-May-07	23-Nov-09	110.6125	107.9612	105.3995	102.9931	100.9570	99.8751	99.6356
23-Nov-99	5.4	01-Jun-07	01-Dec-09	109.0086	106.3584	103.8197	101.5444	100.0578	99.6487	99.4774
23-Nov-99	5.45	01-Jun-07	01-Dec-09	109.0071	106.3598	103.8233	101.5490	100.0584	99.6459	99.4748
01-Dec-99	5.52	01-Dec-00	01-Dec-09	109.3166	106.6612	104.0880	101.6471	99.3845	98.6694	99.5093
01-Dec-99	5.69	01-Dec-02	01-Dec-09	110.2567	107.5781	104.9822	102.5119	100.2132	99.1872	99.5666
01-Dec-99	5.84	01-Dec-02	01-Dec-09	110.2489	107.5791	104.9916	102.5287	100.2364	99.2042	99.5689
09-Dec-99	5.51	09-Jun-07	09-Dec-09	109.3086	106.6345	104.0702	101.7507	100.1123	99.6144	99.4181
09-Dec-99	5.21	09-Jun-07	09-Dec-09	109.3193	106.6274	104.0475	101.7137	100.1205	99.6243	99.4260
09-Dec-99	5.46	09-Jun-07	09-Dec-09	109.3103	106.6333	104.0667	101.7489	100.1318	99.6159	99.4194
17-Dec-99	5.47	17-Jun-07	17-Dec-09	109.4220	106.7220	104.1340	101.7939	100.1379	99.5886	99.3703
17-Dec-99	5.52	17-Jun-07	17-Dec-09	109.4202	106.7232	104.1376	101.7972	100.1269	99.5882	99.3700
22-Dec-99	5.48	22-Dec-00	22-Dec-09	110.2644	107.5215	104.8657	102.3470	100.0153	99.0584	99.5509
22-Dec-99	5.58	22-Dec-00	22-Dec-09	110.2588	107.5221	104.8720	102.3584	100.0311	99.0699	99.5525
22-Dec-99	5.76	22-Dec-00	22-Dec-09	110.2491	107.5233	104.8835	102.3791	100.0596	99.0907	99.5553

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
22-Dec-99	5.81	22-Dec-00	22-Dec-09	110.2464	107.5237	104.8868	102.3849	100.0676	99.0965	99.5561
22-Dec-99	6.1	23-Dec-02	22-Dec-09	111.1700	108.4316	105.7790	103.2534	100.9045	99.6193	99.6135
24-Dec-99	6.16	24-Dec-02	24-Dec-09	111.3483	108.6021	105.9422	103.4086	101.0513	99.7108	99.6235
27-Dec-99	6.23	27-Jun-07	28-Dec-09	111.4438	108.6889	106.0286	103.5245	101.3509	99.9690	99.4770
27-Dec-99	6.5	27-Jun-07	28-Dec-09	112.3137	109.5437	106.8653	104.3206	102.0394	100.3342	99.5984
27-Dec-99	6.18	27-Jun-07	28-Dec-09	111.4470	108.6891	106.0263	103.5197	101.3464	99.9694	99.4758
27-Dec-99	5.76	27-Jun-07	28-Dec-09	110.1579	107.4214	104.7905	102.3653	100.4737	99.6403	99.3617
27-Dec-99	5.71	27-Jun-07	28-Dec-09	110.1603	107.4208	104.7871	102.3628	100.4689	99.6398	99.3608
27-Dec-99	5.53	27-Jun-07	28-Dec-09	110.1690	107.4185	104.7738	102.3420	100.4383	99.6306	99.3577
27-Dec-99	5.9	27-Jun-07	28-Dec-09	111.4656	108.6904	106.0119	103.4862	101.2842	99.9316	99.4718
07-Jan-00	5.77	08-Apr-07	08-Jan-10	110.4494	107.6771	105.0125	102.5575	100.6056	99.9664	99.9472
07-Jan-00	5.82	08-Apr-07	08-Jan-10	110.4479	107.6786	105.0165	102.5615	100.6073	99.9636	99.9443
11-Jan-00	6.61	08-Apr-07	08-Jan-10	112.7599	109.9546	107.2423	104.6621	102.3340	100.5340	99.9442
11-Jan-00	6.28	08-Apr-07	08-Jan-10	111.8510	109.0586	106.3630	103.8216	101.6005	100.1675	99.9572
11-Jan-00	6.33	08-Apr-07	08-Jan-10	111.8485	109.0592	106.3663	103.8269	101.6043	100.1675	99.9544
11-Jan-00	5.77	17-Apr-07	19-Jan-10	110.5489	107.7471	105.0550	102.5764	100.6015	99.9169	99.8673
12-Jan-00	5.82	20-Apr-07	20-Jan-10	110.5646	107.7629	105.0701	102.5891	100.6032	99.9026	99.8448
12-Jan-00	5.77	20-Apr-07	20-Jan-10	110.5647	107.7600	105.0647	102.5823	100.6003	99.9036	99.8457
24-Jan-00	5.88	27-Apr-07	27-Jan-10	110.9406	108.1123	105.3914	102.8692	100.7994	99.8805	99.8034
24-Jan-00	5.93	27-Apr-07	27-Jan-10	110.9410	108.1158	105.3972	102.8750	100.8047	99.8581	99.8035
01-Feb-00	6.01	01-Feb-01	01-Feb-10	111.3653	108.5169	105.7603	103.1608	100.8082	99.5352	99.0485
01-Feb-00	6.06	01-Feb-01	01-Feb-10	111.3618	108.5166	105.7631	103.1663	100.8158	99.5409	99.0519
01-Feb-00	6.38	01-May-07	01-Feb-10	112.3873	109.5249	106.7630	104.1561	101.8619	100.2741	99.8068
01-Feb-00	6.43	01-May-07	01-Feb-10	112.3835	109.5244	106.7654	104.1606	101.8651	100.2751	99.8039
04-Feb-00	5.94	10-May-07	10-Feb-10	111.2632	108.3922	105.6321	103.0731	100.9560	99.9080	99.7150
04-Feb-00	5.99	10-May-07	10-Feb-10	111.2613	108.3935	105.6358	103.0779	100.9611	99.9044	99.7132
18-Feb-00	6.34	20-Feb-01	18-Feb-10	112.4827	109.5714	106.7535	104.0562	101.5402	99.5216	98.6524
18-Feb-00	6.36	20-Feb-01	18-Feb-10	112.5396	109.6275	106.8088	104.1105	101.5930	99.5699	98.6849
18-Feb-00	6.39	20-Feb-01	18-Feb-10	112.4782	109.5703	106.7556	104.0612	101.5477	99.5304	98.6592
25-Feb-00	5.98	25-May-07	25-Feb-10	111.5250	108.6092	105.8068	103.2061	101.0382	99.8825	99.6305
25-Feb-00	6.03	25-May-07	25-Feb-10	111.5248	108.6121	105.8123	103.2136	101.0450	99.8827	99.6306
03-Mar-00	6.02	03-Jun-07	03-Mar-10	111.5593	108.6300	105.8164	103.2119	101.0491	99.8662	99.5564
03-Mar-00	6.14	05-Mar-01	03-Mar-10	112.0640	109.1229	106.2807	103.5917	101.1172	99.7398	99.6205
03-Mar-00	5.97	03-Jun-07	03-Mar-10	111.5629	108.6303	105.8140	103.2088	101.0488	99.8744	99.5585

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03-Mar-00	6.19	05-Mar-01	03-Mar-10	112.0597	109.1220	106.2831	103.5968	101.1247	99.7453	99.6213
03-Mar-00	5.96	10-Jun-07	10-Mar-10	111.6108	108.6589	105.8250	103.2056	101.0349	99.8489	99.5144
08-Mar-00	5.95	08-Mar-01	08-Mar-10	112.0970	109.1301	106.2638	103.5544	101.0641	99.7029	99.6155
08-Mar-00	6.13	08-Mar-01	08-Mar-10	112.0812	109.1267	106.2721	103.5729	101.0913	99.7228	99.6183
10-Mar-00	6.42	10-Jun-07	10-Mar-10	112.9286	109.9571	107.0942	104.3999	102.0264	100.3192	99.6611
10-Mar-00	6.47	10-Jun-07	10-Mar-10	112.9240	109.9559	107.0961	104.4041	102.0316	100.3195	99.6601
23-Mar-00	5.88	23-Mar-01	23-Mar-10	112.0899	109.0820	106.1777	103.4383	100.9281	99.6158	99.6053
23-Mar-00	6.11	23-Mar-01	23-Mar-10	112.0694	109.0777	106.1887	103.4626	100.9635	99.6416	99.6089
23-Mar-00	6.06	23-Mar-01	23-Mar-10	112.0738	109.0786	106.1862	103.4573	100.9558	99.6360	99.6081
28-Mar-00	6.02	24-Jun-07	24-Mar-10	111.9644	108.9691	106.0929	103.4268	101.1855	99.8727	99.4458
28-Mar-00	6.07	24-Jun-07	24-Mar-10	111.9603	108.9685	106.0952	103.4306	101.1856	99.8750	99.4465
29-Mar-00	6.52	26-Mar-01	24-Mar-10	113.4435	110.4251	107.5061	104.6902	102.0401	99.6120	97.8771
30-Mar-00	6.24	30-Mar-01	30-Mar-10	112.6774	109.6545	106.7317	103.9634	101.3911	99.5221	99.4293
30-Mar-00	6.29	30-Mar-01	30-Mar-10	112.6725	109.6532	106.7337	103.9684	101.3988	99.5304	99.4319
30-Mar-00	6.55	09-Apr-01	08-Apr-10	113.6932	110.6319	107.6725	104.8196	102.1036	99.7073	97.8241
05-Apr-00	5.84	05-Apr-07	05-Apr-10	111.5593	108.5391	105.6485	103.0004	100.8675	99.9728	99.9563
05-Apr-00	5.89	05-Apr-07	05-Apr-10	111.5562	108.5394	105.6518	103.0038	100.8700	99.9698	99.9533
11-Apr-00	6.02	20-Apr-01	20-Apr-10	112.1917	109.1231	106.1638	103.3902	100.8994	99.2534	99.9933
11-Apr-00	6.07	20-Apr-01	20-Apr-10	112.1871	109.1222	106.1663	103.3956	100.9072	99.2611	99.9933
17-Apr-00	5.95	20-Apr-07	20-Apr-10	111.9836	108.9194	105.9846	103.2813	101.0606	99.9410	99.8556
17-Apr-00	6	20-Apr-07	20-Apr-10	111.9820	108.9213	105.9895	103.2861	101.0627	99.9410	99.8548
25-Apr-00	6.05	20-Apr-01	20-Apr-10	112.2818	109.2119	106.2511	103.4749	100.9794	99.3180	99.9934
02-May-00	6.27	27-Apr-01	27-Apr-10	113.0687	109.9676	106.9768	104.1631	101.6185	99.8297	99.9940
05-May-00	6.25	27-Apr-07	27-Apr-10	112.8849	109.7903	106.8177	104.0478	101.6638	100.1242	99.8296
05-May-00	6.2	27-Apr-07	27-Apr-10	112.8864	109.7882	106.8127	104.0406	101.6577	100.1229	99.8295
23-May-00	6.49	18-May-07	18-May-10	113.9940	110.8229	107.7743	104.9123	102.3873	100.5119	99.7722
23-May-00	6.54	18-May-07	18-May-10	113.9882	110.8210	107.7758	104.9161	102.3916	100.5150	99.7717
23-May-00	6.94	18-May-07	18-May-10	115.3952	112.2016	109.1247	106.2038	103.5468	101.3470	100.0107
23-May-00	6.99	18-May-07	18-May-10	115.3883	112.1986	109.1253	106.2075	103.5513	101.3526	100.0131
24-May-00	6.45	24-May-07	24-May-10	113.7772	110.5973	107.5425	104.6823	102.1784	100.3774	99.7084
24-May-00	6.4	24-May-07	24-May-10	113.7828	110.5991	107.5407	104.6779	102.1724	100.3771	99.7083
06-Jun-00	6.12	28-May-07	28-May-10	112.8860	109.7078	106.6628	103.8465	101.4668	99.9905	99.6323
06-Jun-00	6.17	28-May-07	28-May-10	112.8811	109.7067	106.6652	103.8514	101.4728	99.9917	99.6328
16-Jun-00	6.09	16-Jun-07	16-Jun-10	112.7908	109.5702	106.4905	103.6570	101.2954	99.9250	99.4790

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16-Jun-00	6.14	16-Jun-07	16-Jun-10	112.7879	109.5711	106.4947	103.6632	101.3019	99.9193	99.4791
22-Jun-00	6.12	22-Jun-07	22-Jun-10	112.9511	109.7123	106.6147	103.7618	101.3747	99.9492	99.4682
22-Jun-00	6.17	22-Jun-07	22-Jun-10	112.9487	109.7138	106.6195	103.7686	101.3807	99.9461	99.4675
26-Jun-00	6.15	24-Jun-07	24-Jun-10	113.0552	109.8098	106.7051	103.8420	101.4371	99.9644	99.4608
05-Jul-00	6.11	05-Apr-07	06-Jul-10	113.0549	109.7786	106.6485	103.7756	101.3872	100.0669	99.9538
05-Jul-00	6.16	05-Apr-07	06-Jul-10	113.0498	109.7775	106.6507	103.7797	101.3920	100.0640	99.9508
10-Jul-00	6.4	10-Apr-07	12-Jul-10	114.0573	110.7479	107.5772	104.6284	102.0815	100.3011	99.9314
10-Jul-00	6.45	10-Apr-07	12-Jul-10	114.0513	110.7460	107.5790	104.6328	102.0870	100.3043	99.9291
14-Jul-00	6.05	20-Apr-07	20-Jul-10	113.0206	109.7076	106.5469	103.6553	101.2713	99.9864	99.8563
14-Jul-00	6.1	20-Apr-07	20-Jul-10	113.0154	109.7065	106.5485	103.6604	101.2687	99.9869	99.8554
07-Aug-00	5.98	27-Apr-07	27-Jul-10	112.8716	109.5426	106.3701	103.4791	101.1280	99.9114	99.8057
07-Aug-00	6.03	27-Apr-07	27-Jul-10	112.8665	109.5416	106.3728	103.4832	101.1305	99.9138	99.8057
11-Aug-00	6.27	09-Jun-07	09-Sep-10	114.2986	110.8318	107.5217	104.4753	101.8881	100.1668	99.5991
11-Aug-00	6.32	09-Jun-07	09-Sep-10	114.2932	110.8308	107.5243	104.4806	101.8941	100.1676	99.5982
17-Aug-00	6	09-Jun-07	09-Sep-10	113.2107	109.7679	106.4948	103.5284	101.1247	99.8533	99.5172
17-Aug-00	5.95	09-Jun-07	09-Sep-10	113.2151	109.7680	106.4921	103.5226	101.1348	99.8527	99.5189
23-Aug-00	5.95	23-Jun-07	23-Sep-10	113.3581	109.8727	106.5608	103.5614	101.1401	99.8158	99.4331
23-Aug-00	6	23-Jun-07	23-Sep-10	113.3553	109.8741	106.5642	103.5663	101.1363	99.8182	99.4333
30-Aug-00	6.48	09-Jun-07	09-Sep-10	114.9800	111.5018	108.1741	105.0852	102.4054	100.4715	99.6760
30-Aug-00	6.53	09-Jun-07	09-Sep-10	114.9742	111.5003	108.1765	105.0886	102.4099	100.4759	99.6736
05-Sep-00	5.83	09-Jun-07	09-Sep-10	112.8142	109.3744	106.1116	103.1825	100.8785	99.7607	99.4961
05-Sep-00	5.88	09-Jun-07	09-Sep-10	112.8101	109.3746	106.1154	103.1871	100.8788	99.7593	99.4943
05-Sep-00	5.88	09-May-07	09-Sep-10	112.8101	109.3746	106.1154	103.1871	100.8788	99.7593	99.4943
11-Sep-00	5.81	10-Jun-07	10-Sep-10	112.7466	109.3058	106.0442	103.1194	100.8458	99.7452	99.4915
11-Sep-00	5.86	10-Jun-07	10-Sep-10	112.7427	109.3061	106.0472	103.1239	100.8295	99.7398	99.4898
21-Sep-00	5.71	21-Jun-07	21-Sep-10	112.5383	109.0731	105.7958	102.8787	100.6590	99.6689	99.3857
21-Sep-00	5.76	21-Jun-07	21-Sep-10	112.5359	109.0748	105.8005	102.8828	100.6589	99.6285	99.3858
27-Sep-00	5.75	25-Jun-07	27-Sep-10	112.5753	109.0978	105.8088	102.8793	100.6479	99.6105	99.3577
27-Sep-00	5.7	25-Jun-07	27-Sep-10	112.5770	109.0955	105.8035	102.8748	100.6479	99.6507	99.3571
05-Oct-00	6.05	24-Jun-07	24-Sep-10	113.5188	110.0325	106.7160	103.7023	101.2363	99.8673	99.4295
05-Oct-00	5.82	24-Jun-07	24-Sep-10	113.5323	110.0261	106.6936	103.6737	101.2217	99.8542	99.4428
05-Oct-00	6	24-Jun-07	24-Sep-10	113.5217	110.0311	106.7108	103.6971	101.2392	99.8641	99.4434
06-Oct-00	5.69	24-Jun-07	24-Sep-10	112.5169	109.0441	105.7606	102.8411	100.6280	99.6579	99.3754
06-Oct-00	5.74	24-Jun-07	24-Sep-10	112.5149	109.0461	105.7656	102.8452	100.6272	99.6103	99.3756

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12-Oct-00	5.74	20-Apr-07	20-Oct-10	112.7548	109.2149	105.8718	102.9063	100.6397	99.8930	99.8353
12-Oct-00	5.51	20-Apr-07	20-Oct-10	112.7795	109.2185	105.8587	102.8859	100.6262	99.8973	99.8394
12-Oct-00	5.69	20-Apr-07	20-Oct-10	112.7601	109.2156	105.8704	102.9007	100.6506	99.8939	99.8361
16-Oct-00	5.61	20-Apr-07	20-Oct-10	112.4891	108.9499	105.6156	102.6804	100.4982	99.8894	99.8317
16-Oct-00	5.43	20-Apr-07	20-Oct-10	112.5077	108.9519	105.6044	102.6607	100.4916	99.8928	99.8349
19-Oct-00	5.54	20-Apr-07	20-Oct-10	112.2422	108.7081	105.3856	102.4790	100.3868	99.8853	99.8275
19-Oct-00	5.59	20-Apr-07	20-Oct-10	112.2374	108.7078	105.3874	102.4846	100.3613	99.8844	99.8266
20-Oct-00	5.36	20-Apr-07	20-Oct-10	112.2600	108.7095	105.3735	102.4600	100.3391	99.8887	99.8307
20-Oct-00	5.54	20-Apr-07	20-Oct-10	112.2422	108.7081	105.3856	102.4790	100.3868	99.8853	99.8275
20-Oct-00	5.59	20-Apr-07	20-Oct-10	112.2374	108.7078	105.3874	102.4846	100.3613	99.8844	99.8266
26-Oct-00	5.29	26-Apr-07	26-Oct-10	112.0574	108.4959	105.1583	102.2646	100.2542	99.8494	99.7750
26-Oct-00	5.47	26-Apr-07	26-Oct-10	112.0401	108.4949	105.1712	102.2827	100.2585	99.8491	99.7748
26-Oct-00	5.52	26-Apr-07	26-Oct-10	112.0354	108.4946	105.1732	102.2861	100.2629	99.8490	99.7747
27-Oct-00	5.49	27-Apr-07	27-Oct-10	112.0935	108.5452	105.2164	102.3202	100.2779	99.8447	99.7677
27-Oct-00	5.54	27-Apr-07	27-Oct-10	112.0887	108.5449	105.2172	102.3238	100.2468	99.8448	99.7678
27-Oct-00	5.68	27-Apr-07	27-Oct-10	113.3968	109.8063	106.4075	103.3630	100.9603	99.8730	99.7958
27-Oct-00	5.86	27-Apr-07	27-Oct-10	113.3753	109.8016	106.4182	103.3782	100.9866	99.8743	99.7961
02-Nov-00	5.59	09-Jun-07	09-Dec-10	112.8695	109.1963	105.7485	102.7355	100.5385	99.6827	99.4524
02-Nov-00	5.64	09-Jun-07	09-Dec-10	112.8640	109.1954	105.7516	102.7385	100.5417	99.6807	99.4507
13-Nov-00	5.67	10-Jun-07	10-Dec-10	113.1447	109.4636	106.0013	102.9553	100.6742	99.6931	99.4321
27-Nov-00	5.92	27-May-07	29-Nov-10	114.1572	110.4783	106.9914	103.8477	101.3027	99.9156	99.6194
28-Nov-00	5.92	26-Jun-07	27-Dec-10	114.2051	110.4583	106.9154	103.7386	101.2043	99.8161	99.4024
29-Nov-00	5.38	09-Jun-07	09-Dec-10	112.7143	109.0291	105.5794	102.5804	100.4463	99.6672	99.4488
29-Nov-00	5.56	09-Jun-07	09-Dec-10	112.6945	109.0268	105.5895	102.5980	100.4532	99.6653	99.4426
29-Nov-00	5.61	09-Jun-07	09-Dec-10	112.6892	109.0262	105.5914	102.5983	100.4514	99.6603	99.4409
05-Dec-00	5.35	10-Jun-07	10-Dec-10	111.9534	108.2996	104.8986	102.0058	100.1132	99.5902	99.4027
05-Dec-00	5.4	10-Jun-07	10-Dec-10	111.9487	108.2991	104.9023	102.0089	100.1040	99.5824	99.4009
05-Dec-00	5.17	10-Jun-07	10-Dec-10	111.9708	108.2998	104.8872	101.9955	100.1377	99.5989	99.4089
08-Dec-00	5.21	09-Jun-07	09-Dec-10	111.4886	107.8469	104.4760	101.6615	99.9933	99.5683	99.3787
08-Dec-00	5.26	09-Jun-07	09-Dec-10	111.4843	107.8470	104.4799	101.6666	99.9917	99.5483	99.3770
08-Dec-00	5.93	09-Jun-07	09-Dec-10	114.0653	110.3683	106.8702	103.7303	101.2259	99.8766	99.5160
08-Dec-00	5.03	09-Jun-07	09-Dec-10	111.5045	107.8458	104.4645	101.6484	99.9872	99.5749	99.3849
11-Dec-00	5.05	10-Jun-07	10-Dec-10	110.7464	107.1254	103.8085	101.1350	99.7810	99.5267	99.3373
11-Dec-00	4.82	10-Jun-07	10-Dec-10	110.7636	107.1214	103.7931	101.1148	99.8032	99.5352	99.3452

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
11-Dec-00	5	10-Jun-07	10-Dec-10	110.7501	107.1248	103.8066	101.1303	99.8020	99.5285	99.3390
12-Dec-00	5.47	12-Jun-07	13-Dec-10	112.2226	108.5595	105.1429	102.2003	100.2146	99.5917	99.3845
12-Dec-00	5.24	12-Jun-07	13-Dec-10	112.2459	108.5609	105.1276	102.1892	100.2174	99.5905	99.3899
12-Dec-00	5.42	12-Jun-07	13-Dec-10	112.2276	108.5597	105.1394	102.2055	100.2162	99.5923	99.3857
15-Dec-00	5.36	15-Jun-07	15-Dec-10	112.0794	108.4087	104.9903	102.0756	100.1424	99.5652	99.3535
15-Dec-00	5.41	15-Jun-07	15-Dec-10	112.0745	108.4082	104.9940	102.0792	100.1365	99.5595	99.3528
18-Dec-00	4.7	18-Jun-07	20-Dec-10	110.3601	106.7054	103.3948	100.8196	99.7065	99.4407	99.2245
18-Dec-00	4.87	18-Jun-07	20-Dec-10	110.2892	106.6534	103.3576	100.7956	99.6994	99.4354	99.2197
18-Dec-00	4.88	18-May-07	20-Dec-10	110.3477	106.7092	103.4090	100.8330	99.7068	99.4390	99.2232
18-Dec-00	4.88	18-Jun-07	20-Dec-10	110.3477	106.7092	103.4090	100.8330	99.7068	99.4390	99.2232
18-Dec-00	4.92	18-Jun-07	20-Dec-10	110.2859	106.6543	103.3623	100.7936	99.6516	99.4350	99.2193
18-Dec-00	4.93	18-Jun-07	20-Dec-10	110.3444	106.7106	103.4136	100.8318	99.6654	99.4385	99.2229
20-Dec-00	4.77	21-Jun-07	21-Dec-10	109.9366	106.3086	103.0454	100.5896	99.6429	99.3936	99.1699
20-Dec-00	4.82	21-Jun-07	21-Dec-10	109.9336	106.3103	103.0466	100.5640	99.6434	99.3935	99.1700
22-Dec-00	4.75	16-Jun-07	16-Dec-10	109.8228	106.2112	102.9657	100.5427	99.6595	99.4291	99.2212
22-Dec-00	4.8	16-Jun-07	16-Dec-10	109.8200	106.2124	102.9705	100.5422	99.6552	99.4282	99.2205
29-Dec-00	5.16	29-Jun-07	29-Dec-10	111.4327	107.7423	104.3394	101.5166	99.8939	99.4383	99.1935
29-Dec-00	5.23	31-Dec-01	29-Dec-10	111.6600	107.9520	104.4155	101.2563	98.5202	98.0904	99.4517
29-Dec-00	5.21	29-Jun-07	29-Dec-10	111.4283	107.7428	104.3438	101.5214	99.8890	99.4393	99.1946
04-Jan-01	5.16	22-Jan-02	20-Jan-11	111.4229	107.6680	104.0989	100.9339	98.3188	97.0489	99.9906
11-Jan-01	4.94	18-Apr-07	18-Jan-11	111.3875	107.6352	104.1951	101.3952	99.9651	99.8755	99.8231
11-Jan-01	5.12	18-Apr-07	18-Jan-11	111.3795	107.6439	104.2136	101.4073	99.9562	99.8712	99.8189
11-Jan-01	5.17	18-Apr-07	18-Jan-11	111.3773	107.6462	104.2194	101.4063	99.9532	99.8699	99.8177
30-Jan-01	5.03	30-Apr-07	31-Jan-11	111.2264	107.4611	104.0194	101.2412	99.8886	99.7897	99.7044
30-Jan-01	5.08	30-Apr-07	31-Jan-11	111.2222	107.4619	104.0221	101.2444	99.8678	99.7901	99.7049
30-Jan-01	4.85	30-Apr-07	31-Jan-11	111.2420	107.4585	104.0041	101.2212	99.8736	99.7881	99.7027
02-Feb-01	4.78	02-May-07	02-Feb-11	110.3586	106.6137	103.2541	100.7004	99.8325	99.7486	99.6581
05-Feb-01	4.62	07-May-07	07-Feb-11	110.3789	106.6070	103.2299	100.6712	99.8161	99.7062	99.5966
05-Feb-01	4.8	07-May-07	07-Feb-11	110.3693	106.6142	103.2466	100.6856	99.8028	99.6984	99.5891
05-Feb-01	4.85	07-May-07	07-Feb-11	110.3667	106.6164	103.2440	100.6825	99.7883	99.6963	99.5870
05-Feb-01	5.32	11-May-07	11-Feb-11	112.1219	108.3123	104.7919	101.8562	100.0425	99.7356	99.6209
05-Feb-01	5.09	11-May-07	11-Feb-11	112.1393	108.3070	104.7746	101.8310	100.0433	99.7443	99.6292
05-Feb-01	5.27	11-May-07	11-Feb-11	112.1256	108.3113	104.7900	101.8517	100.0395	99.7375	99.6227
06-Feb-01	4.78	06-May-07	07-Feb-11	110.3932	106.6351	103.2646	100.7015	99.8242	99.7348	99.6389

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26-Feb-01	5.4	25-May-07	25-Feb-11	112.5453	108.6883	105.1129	102.0892	100.1461	99.6718	99.5194
26-Feb-01	5.45	25-May-07	25-Feb-11	112.5429	108.6907	105.1193	102.0972	100.1226	99.6718	99.5195
26-Feb-01	5.22	25-May-07	25-Feb-11	112.5542	108.6795	105.0948	102.0765	100.1360	99.6717	99.5190
26-Feb-01	5.03	26-May-07	28-Feb-11	111.1467	107.3200	103.8414	101.0800	99.8199	99.6140	99.4617
26-Feb-01	5.08	26-May-07	28-Feb-11	111.1460	107.3230	103.8476	101.0875	99.8194	99.6141	99.4618
01-Mar-01	4.84	28-May-07	28-Feb-11	110.4236	106.6193	103.2132	100.6491	99.7228	99.5241	99.3533
01-Mar-01	5.24	28-May-07	28-Feb-11	111.9461	108.0972	104.5566	101.6355	99.8954	99.6294	99.4689
01-Mar-01	5.06	28-May-07	28-Feb-11	111.9517	108.0851	104.5373	101.6209	99.9414	99.6277	99.4670
01-Mar-01	4.85	28-May-07	28-Feb-11	110.2715	106.4763	103.0855	100.5587	99.7039	99.5144	99.3437
01-Mar-01	4.8	28-May-07	28-Feb-11	110.2714	106.4733	103.0785	100.5878	99.7068	99.5172	99.3464
01-Mar-01	4.89	28-May-07	28-Feb-11	110.4235	106.6239	103.2201	100.6463	99.6383	99.5213	99.3506
05-Mar-01	4.55	05-Jun-07	07-Mar-11	110.0496	106.2279	102.8576	100.4500	99.6782	99.4860	99.3042
05-Mar-01	4.73	05-Jun-07	07-Mar-11	110.0373	106.2322	102.8660	100.4379	99.6672	99.4779	99.2966
16-Mar-01	5.21	19-Mar-02	21-Mar-11	111.9713	108.0524	104.3173	100.9282	98.0134	96.4312	98.5598
16-Mar-01	4.78	19-Jun-07	21-Mar-11	110.1362	106.2976	102.8939	100.4371	99.6098	99.3831	99.1650
16-Mar-01	4.73	19-Jun-07	21-Mar-11	110.1397	106.2968	102.8974	100.4371	99.6135	99.3834	99.1652
16-Mar-01	5.26	19-Mar-02	21-Mar-11	111.9657	108.0523	104.3223	100.9374	98.0258	96.4435	98.5633
22-Mar-01	4.91	22-Jun-07	22-Mar-11	111.5503	107.6408	104.0921	101.2582	99.7935	99.4455	99.2189
22-Mar-01	5.09	22-Jun-07	22-Mar-11	111.5326	107.6411	104.1032	101.2733	99.7853	99.4458	99.2196
22-Mar-01	5.14	22-Jun-07	22-Mar-11	111.5279	107.6416	104.1053	101.2495	99.7878	99.4459	99.2198
09-May-01	5.28	26-Apr-07	26-Apr-11	112.2461	108.2572	104.6058	101.6193	99.9781	99.8230	99.7489
09-May-01	5.05	26-Apr-07	26-Apr-11	112.2575	108.2451	104.5839	101.6072	99.9879	99.8235	99.7492
09-May-01	5.23	26-Apr-07	26-Apr-11	112.2485	108.2549	104.6053	101.6130	99.9775	99.8231	99.7489
10-May-01	4.98	08-May-02	09-May-11	112.0747	108.0124	104.2018	100.8312	98.2038	97.7133	98.1120
06-Jun-01	4.91	06-Jun-07	06-Jun-11	111.0529	107.0055	103.4144	100.7049	99.6225	99.4818	99.2953
06-Jun-01	4.86	06-Jun-07	06-Jun-11	111.0568	107.0038	103.4095	100.7187	99.6354	99.4837	99.2971
08-Jun-01	5.16	06-Jun-07	06-Jun-11	113.0488	108.9132	105.1300	102.0161	100.1131	99.5889	99.4044
08-Jun-01	5.34	06-Jun-07	06-Jun-11	113.0276	108.9118	105.1399	102.0208	100.0662	99.5661	99.3972
12-Jun-01	4.91	12-Jun-07	13-Jun-11	111.1168	107.0500	103.4407	100.7129	99.6041	99.4383	99.2334
12-Jun-01	4.68	12-Jun-07	13-Jun-11	111.1310	107.0409	103.4227	100.7418	99.6882	99.4430	99.2375
12-Jun-01	4.86	12-Jun-07	13-Jun-11	111.1198	107.0475	103.4351	100.7261	99.6159	99.4393	99.2343
26-Jul-01	5.22	24-Apr-07	25-Jul-11	112.6810	108.4616	104.6356	101.5635	99.9493	99.8309	99.7623
26-Jul-01	5.17	24-Apr-07	25-Jul-11	112.6873	108.4632	104.6412	101.5572	99.9468	99.8313	99.7626
26-Jul-01	4.99	24-Apr-07	25-Jul-11	112.7104	108.4651	104.6282	101.5651	99.9721	99.8327	99.7639

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17-Aug-01	5.06	19-May-07	19-Aug-11	112.4167	108.1412	104.3054	101.2939	99.7751	99.6589	99.5254
25-Sep-01	4.6	26-Sep-02	26-Sep-11	110.6849	106.3231	102.2157	98.7842	95.9617	96.5472	99.3315
25-Sep-01	4.65	26-Sep-02	26-Sep-11	110.6803	106.3251	102.2237	98.7963	95.9765	96.5567	99.3323
27-Sep-01	4.56	11-Apr-07	11-Oct-11	110.3773	106.0736	102.4275	100.0563	99.9199	99.8870	99.8541
13-Dec-01	4.61	20-Dec-02	20-Dec-11	110.9304	106.3618	102.0745	98.5615	95.6900	96.3943	99.3235
13-Dec-01	4.52	20-Dec-02	20-Dec-11	110.9396	106.3581	102.0591	98.5384	95.6618	96.3764	99.3220
10-Jan-02	4.36	03-Jan-03	03-Jan-12	110.2513	105.6520	101.3665	97.8624	95.2895	94.6328	99.9883
10-May-02	4.31	08-May-03	08-May-12	110.7091	105.7895	101.3823	97.8859	96.1696	97.8038	98.3893
10-May-02	4.1	08-May-03	08-May-12	110.7313	105.7774	101.3420	97.8282	96.1132	97.7812	98.3794
05-Jul-02	4.29	05-Jul-07	05-Jul-12	110.8786	105.9879	102.0843	99.8913	99.3977	99.1458	98.8861
05-Jul-02	4.34	05-Jul-07	05-Jul-12	110.8732	105.9846	102.0781	99.8888	99.3955	99.1438	98.8844
22-Jul-02	3.64	22-Jul-03	23-Jul-12	107.8487	102.8198	98.4793	95.4952	94.6085	99.9892	99.9865
25-Jul-02	3.76	25-Jul-03	25-Jul-12	108.4727	103.4151	98.9221	95.5516	93.8916	99.9896	99.9868
25-Jul-02	4.1	25-Jul-03	25-Jul-12	109.9115	104.8267	100.1582	96.4726	93.9712	93.6091	99.9876
25-Jul-02	4.05	25-Jul-03	25-Jul-12	109.9159	104.8224	100.1464	96.4560	93.9529	93.5936	99.9876
25-Jul-02	3.81	25-Jul-03	25-Jul-12	108.4702	103.4212	98.9352	95.5686	93.9083	99.9896	99.9868
07-Aug-02	3.04	07-Aug-03	07-Aug-07	100.2784	99.9220	99.5681	99.2166	98.8677	98.5212	98.1772
07-Aug-02	3.3	07-Aug-03	07-Aug-07	100.2819	99.9265	99.5735	99.2231	98.8751	98.5296	98.1864
07-Aug-02	3.28	07-Aug-03	07-Aug-12	105.9799	100.9893	96.8032	94.0506	95.1070	98.2643	98.2857
08-Aug-02	3.83	08-Aug-07	08-Aug-12	108.6216	103.8944	100.5895	99.4213	99.0485	98.7002	98.3543
08-Aug-02	3.88	08-Aug-07	08-Aug-12	108.6191	103.8953	100.5584	99.4129	99.0473	98.6991	98.3534
22-Aug-02	3.43	22-Aug-03	22-Aug-12	106.7937	101.7162	97.3016	94.0454	93.1164	96.6874	97.9495
22-Aug-02	3.48	22-Aug-03	22-Aug-12	106.7935	101.7246	97.3168	94.0643	93.1337	96.6939	97.9520
18-Sep-02	3.27	18-Sep-03	18-Sep-12	105.9828	100.8706	96.3955	92.9999	91.8069	97.5151	99.1111
23-Sep-02	3.26	24-Sep-07	24-Sep-12	105.8538	101.5661	99.4498	98.9356	98.4679	98.0021	97.5406
24-Sep-02	2.95	29-Sep-03	27-Sep-12	105.4203	100.2654	95.7700	92.3916	91.2972	97.3971	99.0889
01-Oct-02	3.33	03-Oct-03	03-Oct-12	106.2305	101.0756	96.3342	92.3379	90.1622	89.3993	99.9855
24-Dec-02	3.1	24-Dec-04	24-Dec-07	100.5062	99.7817	99.0677	98.3639	97.6700	97.7946	99.0798
19-Feb-03	3.15	19-Feb-08	19-Feb-13	106.0015	101.5442	99.2011	98.1664	97.3296	96.5139	95.7119
24-Feb-03	2.88	24-Feb-05	25-Feb-08	100.5180	99.6294	98.7565	97.8987	97.0559	97.0943	97.4444
10-Mar-03	2.97	27-Mar-08	27-Mar-13	104.5453	100.5156	98.6879	97.7197	96.8074	95.9116	95.0324
03-Apr-03	3.59	03-Apr-08	03-Apr-13	108.2428	102.6033	97.7255	94.2277	92.7914	99.9890	99.9863
07-May-03	3.69	07-May-04	07-May-18	113.9109	104.3462	97.0615	92.5015	90.8466	93.1767	96.1288
21-May-03	4.77	21-May-07	21-May-13	115.3164	109.4790	104.5741	101.1008	99.7850	99.6057	99.4641

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23-May-03	2.52	23-May-08	23-May-13	102.6592	99.4558	98.0582	96.9901	95.9503	94.9328	93.9368
27-May-03	3.04	27-May-04	28-May-13	105.3319	99.6415	94.7390	91.0420	89.5146	92.4037	95.6806
12-Jun-03	4.75	12-Jun-07	12-Jun-13	115.3135	109.4321	104.5127	101.0748	99.6651	99.4395	99.2396
13-Jun-03	4.8	13-Jun-07	13-Jun-13	115.5709	109.6724	104.7143	101.1870	99.6940	99.4348	99.2297
25-Jun-03	3.03	26-Jun-06	26-Jun-13	105.1468	99.4032	94.2313	90.7997	88.3858	92.2945	99.0691
03-Jul-03	4.77	03-Apr-07	03-Jul-13	115.2536	109.3422	104.4186	100.9996	99.8356	99.9335	99.9144
11-Jul-03	3.21	12-Jul-04	11-Jul-13	106.2238	100.4142	95.3003	91.5754	89.6813	90.3927	99.9852
31-Jul-03	3.71	31-Jul-08	31-Jul-13	109.3109	103.9612	100.3458	98.2826	96.9019	95.6872	94.5224
08-Aug-03	3.25	08-Aug-05	08-Aug-08	101.3765	100.0588	98.7697	97.5082	96.2736	95.5804	96.2321
10-Dec-03	3.6	10-Dec-04	10-Dec-13	108.8637	102.6312	97.0739	93.2381	90.5947	93.5192	99.1628
07-Apr-04	3.23	07-Apr-05	07-Apr-11	104.6131	100.7892	97.2738	94.4989	93.1222	99.9881	99.9854
02-Sep-04	3.6	02-Sep-09	02-Sep-14	110.0866	104.0965	99.9507	97.0789	94.7358	92.5916	90.5421
19-Oct-04	2.95	22-Oct-07	20-Oct-14	105.8637	101.0375	99.2401	98.6448	98.1058	97.5715	97.0430
31-Jan-05	3.65	31-Jan-06	02-Feb-15	110.7503	103.7320	98.5372	95.8456	99.9920	99.9893	99.9865
31-Jan-05	3.68	31-Jan-06	02-Feb-15	110.7462	103.7371	98.5475	95.8561	99.9920	99.9893	99.9865
17-Mar-05	3.89	17-Mar-08	17-Mar-15	112.6268	105.9761	101.4202	99.0117	97.8505	96.9401	96.0773
21-Apr-05	3.45	23-Apr-07	21-Apr-15	109.6421	103.5371	100.1359	99.8770	99.8191	99.7614	99.7037
21-Apr-05	3.48	23-Jul-07	21-Apr-15	109.6374	103.5329	100.0753	99.8605	99.7944	99.7284	99.6625
13-May-05	3.74	14-May-07	13-May-10	105.1766	102.2575	100.1305	99.7767	99.6534	99.5304	99.4077
23-May-05	3.4	23-May-07	26-May-15	109.3733	103.3046	100.0683	99.6871	99.5394	99.3922	99.2455
03-Jun-05	3.41	03-Jun-08	03-Jun-15	109.2274	103.1938	99.7115	97.9945	96.8706	95.8186	94.7950
07-Jun-05	3.7	08-Jun-10	08-Jun-15	112.1605	105.4129	100.4700	96.8092	93.7756	91.0198	88.4104
07-Jun-05	3.8	08-Jun-10	08-Jun-15	112.1389	105.4032	100.4608	96.8221	93.7985	91.0492	88.4465
16-Jun-05	3.93	16-Jun-10	16-Jun-15	113.3668	106.4314	101.2359	97.3995	94.2724	91.4683	88.8330
16-Jun-05	3.96	16-Jun-10	16-Jun-15	113.3599	106.4278	101.2378	97.3919	94.2696	91.4777	88.8440
25-Aug-05	4.39	25-Aug-10	25-Aug-15	117.1240	109.1569	102.1564	96.8320	92.8005	90.0167	87.6674
15-Dec-05	4.24	15-Dec-08	15-Dec-15	116.1554	108.6379	103.1040	99.5766	97.3195	95.5911	94.0431
15-Dec-05	4.56	15-Dec-10	15-Dec-15	118.6608	110.8258	104.5210	99.6485	95.7476	92.3901	89.3202
18-Jan-06	4.32	18-Jan-08	18-Jan-11	108.3126	104.6887	101.6065	99.5671	98.4927	97.7140	96.9777
30-Jan-06	3.94	30-Jan-07	01-Feb-21	119.0878	108.4998	101.3165	97.4460	99.9928	99.9900	99.9872
01-Feb-06	4.56	01-Feb-08	01-Feb-11	109.2623	105.5184	102.0729	99.7320	98.6103	97.8103	97.0414
01-Feb-06	4.27	02-Feb-09	01-Feb-16	116.3214	108.7245	103.1278	99.5367	97.1584	95.3102	93.6514
01-Mar-06	4.32	03-Mar-08	01-Mar-16	118.3837	109.8996	102.9455	99.6667	98.4286	97.5553	96.7178
01-Mar-06	4.51	03-Mar-08	01-Mar-16	118.2967	109.8929	102.9414	99.6788	98.4314	97.5559	96.7236

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
13-Mar-06	4.75	14-Mar-11	14-Mar-16	121.3631	112.9241	105.9827	100.6248	96.4124	92.8465	89.6014
13-Apr-06	4.38	13-Apr-07	13-Apr-16	117.7903	109.9025	103.9854	100.4827	99.9102	99.8717	99.8332
13-Apr-06	4.41	13-Apr-07	13-Apr-16	117.7767	109.8956	103.9802	100.4684	99.9090	99.8705	99.8321
17-May-06	4.45	17-May-07	17-May-16	119.0114	110.9201	104.7389	100.8758	99.7202	99.6000	99.4691
18-May-06	4.86	18-May-09	18-May-16	121.4509	113.1398	106.4894	101.7179	98.4489	96.0267	93.9879
19-May-06	5.25	19-May-09	19-May-11	112.5593	108.4861	104.7101	101.4737	98.8825	96.7176	94.7523
19-May-06	4.52	21-May-07	19-May-21	126.4230	115.0087	106.6062	101.4643	99.4675	99.0254	98.6988
26-May-06	4.77	26-May-09	26-May-16	120.7687	112.5047	105.9545	101.3182	98.1402	95.7695	93.7424
08-Jun-06	4.79	08-Jun-09	08-Jun-16	122.2459	113.4532	106.1770	101.2348	98.1371	95.8712	93.9073
21-Jun-06	4.74	21-Jun-07	21-Jun-16	120.6337	112.3436	105.8288	101.4935	99.6572	99.3655	99.1421
26-Jun-06	5.26	26-Jun-08	27-Jun-11	113.0266	108.8555	105.0411	101.8897	99.6017	98.0250	96.8158
26-Jun-06	5.03	26-Jun-08	27-Jun-11	113.0424	108.8455	105.0172	101.8624	99.5855	98.0006	96.7891
27-Jun-06	4.69	27-Jun-07	27-Jun-16	121.1045	112.7312	106.1309	101.6830	99.7032	99.3345	99.0951
03-Jul-06	5.29	03-Jul-08	05-Jul-11	113.1851	108.9918	105.1612	101.9959	99.6769	98.0361	96.8023
11-Jul-06	4.72	11-Jul-07	11-Jul-16	120.8595	112.5117	105.9564	101.5857	99.5933	99.2124	98.9462
11-Jul-06	4.49	11-Jul-07	11-Jul-16	120.9977	112.5658	105.9686	101.6001	99.6969	99.2267	98.9506
11-Jul-06	4.66	11-Jul-07	11-Jul-16	120.8955	112.5262	105.9668	101.5925	99.6866	99.2140	98.9474
17-Jul-06	4.67	17-Jul-07	18-Jul-16	120.3349	112.0305	105.5695	101.3244	99.5839	99.1484	98.8718
19-Jul-06	4.65	19-Jul-07	19-Jul-16	120.2696	111.9696	105.5180	101.3055	99.5694	99.1315	98.8504
24-Jul-06	4.39	26-Apr-07	26-Jul-21	124.4688	113.3971	105.5517	100.9448	99.6480	99.7593	99.6852
28-Jul-06	5.09	28-Jul-08	28-Jul-11	112.5252	108.2947	104.4760	101.4034	99.1975	97.6306	96.3523
28-Jul-06	4.61	30-Jul-07	28-Jul-16	119.6928	111.4490	105.1002	101.0139	99.4601	99.0487	98.7248
31-Jul-06	4.86	03-Aug-09	01-Aug-16	121.9124	113.4374	106.6637	101.7736	98.3330	95.7074	93.5056
31-Jul-06	5.13	01-Aug-11	01-Aug-16	124.2352	115.5448	108.2473	102.3667	97.5683	93.4952	89.8580
08-Aug-06	4.39	08-Aug-07	08-Aug-16	118.6008	110.4512	104.3356	100.6379	99.3421	98.9243	98.5776
08-Aug-06	4.72	10-Aug-09	08-Aug-16	120.7862	112.4085	105.8167	101.1292	97.8424	95.3174	93.1361
08-Aug-06	4.45	08-Aug-07	08-Aug-16	118.5704	110.4378	104.3209	100.6327	99.3295	98.9153	98.5766
08-Aug-06	4.5	10-Aug-09	08-Aug-16	120.9162	112.4621	105.8309	101.1258	97.8201	95.2826	93.0892
15-Aug-06	4.46	15-Aug-07	15-Aug-16	119.2030	110.9714	104.7230	100.8209	99.3615	98.8945	98.5345
15-Aug-06	4.52	15-Aug-07	15-Aug-16	119.1725	110.9591	104.7088	100.8138	99.2849	98.8941	98.5346
25-Aug-06	4.39	27-Aug-07	25-Aug-16	118.2067	110.0889	104.0375	100.4512	99.2109	98.7661	98.3720
28-Aug-06	4.39	28-Aug-09	29-Aug-16	120.2349	111.8096	105.2735	100.6881	97.4600	94.9417	92.7437
28-Aug-06	4.61	28-Aug-09	29-Aug-16	120.1211	111.7738	105.2769	100.6995	97.4882	94.9888	92.7970
30-Aug-06	4.61	31-Aug-09	30-Aug-16	120.1893	111.8320	105.3253	100.7402	97.5116	94.9891	92.7890

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SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
30-Aug-06	4.65	30-Aug-11	30-Aug-16	122.5425	113.8544	106.6851	100.9565	96.2820	92.2603	88.6370
30-Aug-06	4.87	30-Aug-11	30-Aug-16	122.4072	113.8035	106.6906	100.9976	96.3576	92.3537	88.7552
19-Sep-06	4.36	19-Sep-07	19-Sep-16	118.0306	109.9054	103.8929	100.3657	99.0592	98.5722	98.1240
21-Sep-06	4.57	22-Sep-08	21-Sep-11	111.6658	107.3135	103.4980	100.5705	98.4778	96.8811	95.4932
21-Sep-06	4.79	22-Sep-08	21-Sep-11	111.6528	107.3247	103.5220	100.5930	98.4998	96.8983	95.5238
28-Sep-06	4.39	28-Sep-09	28-Sep-16	119.2501	110.4725	103.8219	99.5718	96.7211	94.3991	92.2488
29-Sep-06	4.13	01-Oct-07	29-Sep-16	116.0971	108.2351	102.7013	99.7951	98.8344	98.3577	97.8792
03-Oct-06	4.19	03-Oct-07	03-Oct-16	116.5301	108.6035	102.9512	99.9074	98.8705	98.3684	97.8851
04-Oct-06	4.01	04-Oct-07	04-Oct-16	116.1791	108.2816	102.7361	99.8432	98.8603	98.3396	97.8520
04-Oct-06	4.13	04-Oct-07	04-Oct-16	116.1268	108.2554	102.7189	99.7967	98.8225	98.3366	97.8508
04-Oct-06	4.23	05-Oct-09	04-Oct-16	118.0836	109.9075	103.7866	99.5675	96.5452	94.0864	91.8727
04-Oct-06	4.35	05-Oct-09	04-Oct-16	118.0228	109.8809	103.7751	99.5744	96.5591	94.1069	91.9002
25-Oct-06	4.38	25-Oct-07	25-Oct-16	118.5430	110.3039	104.1608	100.4831	98.9883	98.3251	97.7963
30-Oct-06	4.54	02-Nov-09	31-Oct-16	119.7413	111.3547	104.8900	100.3368	97.0637	94.4493	92.1407
29-Nov-06	3.88	29-Nov-07	29-Nov-16	116.1599	108.1639	102.5982	99.6711	98.5389	97.8807	97.2589
29-Nov-06	4.1	29-Nov-07	29-Nov-16	116.0797	108.1443	102.5889	99.6604	98.5446	97.8939	97.2739
29-Nov-06	4.36	29-Nov-11	29-Nov-16	120.3301	111.7143	104.7355	99.1775	94.5687	90.5325	86.8429
30-Nov-06	3.84	28-Feb-07	30-Nov-21	120.9583	110.0276	102.7589	99.3170	99.1646	98.8474	98.5206
01-Dec-06	4.31	01-Dec-09	01-Dec-16	118.8101	110.0112	103.4276	99.2469	96.3034	93.8487	91.5735
04-Dec-06	4.27	04-Dec-09	05-Dec-16	118.4521	109.6798	103.1676	99.0781	96.1685	93.7238	91.4466
05-Dec-06	3.94	05-Mar-07	06-Dec-21	119.3090	108.5923	101.6225	98.7012	99.5543	99.3856	99.2175
07-Dec-06	4.73	08-Dec-08	07-Dec-11	111.7724	107.2058	103.0120	99.4492	96.8614	94.7257	92.8929
07-Dec-06	3.71	07-Dec-07	07-Dec-16	114.5884	106.8712	101.7668	99.3222	98.3584	97.6961	97.0566
07-Dec-06	4.18	07-Dec-09	07-Dec-16	116.6327	108.6059	102.7299	98.7175	95.7284	93.2357	90.9341
07-Dec-06	3.81	07-Dec-07	07-Dec-16	114.5527	106.8623	101.7681	99.3238	98.3595	97.6969	97.0583
07-Dec-06	3.93	07-Dec-07	07-Dec-16	114.5071	106.8409	101.7326	99.3002	98.3529	97.6979	97.0604
13-Dec-06	4.08	13-Dec-07	13-Dec-16	115.8381	107.9329	102.4503	99.5602	98.4196	97.7576	97.1076
13-Dec-06	4.25	14-Dec-09	13-Dec-16	117.3771	109.2324	103.2002	99.0148	95.9582	93.4179	91.0857
29-Dec-06	4.49	29-Dec-09	29-Dec-16	119.6935	111.2212	104.7123	100.1133	96.7614	94.0427	91.6330
02-Jan-07	4.26	02-Jan-08	03-Jan-17	117.6456	109.4476	103.5135	100.0670	98.5403	97.7552	97.0546
05-Jan-07	4.25	07-Jan-08	05-Jan-17	117.5387	109.3529	103.4405	100.0237	98.5141	97.7316	97.0275
08-Jan-07	4.46	08-Jan-10	09-Jan-17	120.4079	111.3813	104.4102	99.8590	96.6651	94.0645	91.6872
08-Jan-07	4.49	08-Jan-10	09-Jan-17	120.6193	111.5780	104.5693	99.9633	96.7433	94.1309	91.7509
09-Jan-07	4.22	11-Jan-10	09-Jan-17	119.3160	110.8195	104.3644	99.8151	96.4788	93.7545	91.3156

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SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
09-Jan-07	4.32	11-Jan-10	09-Jan-17	119.2618	110.8046	104.3709	99.8284	96.4976	93.7787	91.3445
11-Jan-07	4.26	11-Jan-08	11-Jan-17	117.5127	109.3206	103.4113	99.9960	98.4794	97.6822	96.9635
16-Jan-07	4.78	17-Jan-12	17-Jan-17	122.1672	113.3698	106.1357	100.3068	95.4748	91.2846	87.4816
18-Jan-07	4.38	18-Jan-08	18-Jan-17	118.5720	110.2312	104.0614	100.3494	98.6348	97.7387	96.9941
23-Jan-07	4.2	23-Jan-08	23-Jan-17	119.1025	110.6227	104.3344	100.5057	98.6751	97.7390	96.9750
23-Jan-07	4.42	23-Jan-08	23-Jan-17	118.9908	110.5868	104.3207	100.4861	98.6649	97.7501	96.9886
24-Jan-07	4.61	25-Jan-10	24-Jan-17	120.7831	112.1574	105.4346	100.6021	97.0753	94.2413	91.7431
26-Jan-07	4.31	28-Jan-08	26-Jan-17	119.2651	110.7870	104.4655	100.5768	98.7003	97.7329	96.9560
30-Jan-07	4.72	30-Jan-09	30-Jan-12	113.1635	108.4477	104.2955	101.0185	98.5513	96.5821	94.8585
30-Jan-07	4.94	30-Jan-09	30-Jan-12	113.1460	108.4585	104.3157	101.0494	98.5716	96.6219	94.8953
31-Jan-07	4.28	31-Jan-08	31-Jan-17	119.8943	111.2999	104.8341	100.7970	98.8032	97.7695	96.9775
31-Jan-07	4.5	31-Jan-08	31-Jan-17	119.7656	111.2509	104.8184	100.7652	98.7538	97.7644	96.9814
01-Feb-07	4.76	01-Feb-10	01-Feb-17	122.1431	113.3674	106.4151	101.3264	97.6104	94.6630	92.0980
07-Feb-07	4.47	07-Feb-08	07-Feb-17	119.5614	111.0688	104.6840	100.7007	98.7124	97.7046	96.9043
08-Feb-07	4.86	09-Feb-09	08-Feb-12	112.8249	108.1322	104.0254	100.7956	98.3686	96.4119	94.6789
12-Feb-07	4.39	12-Feb-08	13-Feb-17	118.7972	110.3966	104.1737	100.3734	98.5917	97.5851	96.7888
14-Feb-07	4.71	16-Feb-10	14-Feb-17	121.7345	112.9768	106.0740	101.0453	97.3581	94.4176	91.8432
15-Feb-07	4.42	15-Feb-08	15-Feb-17	119.0510	110.6113	104.3376	100.4769	98.5723	97.5978	96.7892
16-Feb-07	4.81	17-Feb-09	16-Feb-12	112.6879	107.9819	103.8767	100.6640	98.2411	96.2862	94.5428
22-Feb-07	4.86	22-Feb-08	22-Feb-10	107.9747	105.1329	102.4894	100.3282	98.9365	97.9803	97.1562
26-Feb-07	4.93	26-Feb-10	27-Feb-12	113.3287	108.5634	104.2918	100.6737	97.5889	94.8685	92.3477
26-Feb-07	4.35	26-Feb-08	27-Feb-17	118.5293	110.1396	103.9656	100.2767	98.4819	97.4635	96.6427
28-Feb-07	4.71	02-Mar-09	28-Feb-12	112.3099	107.5936	103.5222	100.3742	97.9766	96.0105	94.2603
02-Mar-07	4.6	02-Mar-09	02-Mar-12	111.7845	107.0912	103.0855	100.0271	97.7090	95.7924	94.0497
06-Mar-07	4.33	06-Mar-09	06-Mar-12	111.4867	106.7763	102.8038	99.8003	97.5128	95.6013	93.8545
06-Mar-07	4.35	08-Mar-10	06-Mar-17	118.8951	110.4374	104.0280	99.4850	96.0963	93.2908	90.7625
08-Mar-07	4.61	09-Mar-09	08-Mar-12	111.6598	106.9629	102.9668	99.9236	97.6136	95.6967	93.9452
12-Mar-07	4.37	12-Mar-10	13-Mar-17	118.5435	110.1361	103.7875	99.2991	95.9545	93.1589	90.6417
13-Mar-07	4.25	13-Mar-08	13-Mar-17	117.5037	109.2482	103.3262	99.8698	98.2147	97.2527	96.3919
23-Mar-07	4.13	24-Mar-08	23-Mar-17	116.4145	108.3098	102.6437	99.5329	98.0357	97.0507	96.1807
29-Mar-07	4.19	31-Mar-08	29-Mar-17	116.9646	108.7730	102.9640	99.6592	98.0613	97.0661	96.1624
29-Mar-07	4.07	31-Mar-08	29-Mar-17	117.0227	108.7944	102.9911	99.6884	98.0695	97.0636	96.1611
30-Mar-07	4.32	30-Mar-09	30-Mar-12	111.6169	106.8416	102.8137	99.7597	97.4247	95.4624	93.6642
30-Mar-07	4.47	30-Mar-10	30-Mar-12	112.2974	107.4758	103.2325	99.6743	96.6311	93.8962	91.3441

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SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
30-Mar-07	4.48	30-Mar-09	30-Mar-12	111.5975	106.8440	102.8298	99.7796	97.4429	95.4930	93.6985
30-Mar-07	4.18	31-Mar-08	30-Mar-17	116.9492	108.7575	102.9508	99.6680	98.0667	97.0632	96.1625
02-Apr-07	4.76	02-Apr-10	02-Apr-12	112.5921	107.7612	103.4650	99.8547	96.8048	94.0828	91.5343
02-Apr-07	4.33	02-Apr-09	03-Apr-17	117.8284	109.4516	103.3117	99.3223	96.6806	94.6293	92.8299