

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

5/31/2007

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
211496112201	22-Nov-96	6.64	22-Nov-11	22-Nov-99	100.35	100.26	100.18	100.10	99.87	98.50	96.69
980113A00017	16-Dec-97	6.29	14-Dec-12	16-Dec-00	100.65	100.48	100.32	100.15	99.30	97.34	95.09
980623A00003	23-Jun-98	5.86	21-Jun-13	23-Jun-98	100.28	100.20	100.12	99.96	98.37	96.03	93.56
981201A00037	01-Dec-98	5.25	02-Dec-13	01-Dec-03	100.48	100.31	100.14	99.08	96.68	94.01	91.34
981202A00004	02-Dec-98	5.25	02-Dec-13	02-Dec-03	100.48	100.31	100.14	99.53	97.90	96.06	94.22
990305A00011	05-Mar-99	6.18	05-Mar-14	05-Mar-04	100.63	100.47	100.30	100.11	98.82	96.41	93.75
990506A00002	01-Apr-99	6.2	01-Apr-14	01-Apr-04	100.64	100.47	100.30	100.11	98.84	96.42	93.74
990430A00030	30-Apr-99	6.17	30-Apr-14	30-Apr-04	100.63	100.46	100.30	100.13	99.20	97.30	95.17
010313A00019	13-Mar-01	5.98	14-Mar-16	13-Mar-06	100.60	100.43	100.26	99.90	97.76	94.65	91.36
010329A00001	29-Mar-01	6.13	29-Mar-16	29-Mar-06	100.63	100.46	100.29	100.03	98.16	95.15	91.88
010402A00041	02-Apr-01	5.94	01-Apr-16	03-Apr-06	100.59	100.43	100.26	99.85	97.62	94.47	91.14
010409A00006	09-Apr-01	5.92	11-Apr-16	10-Apr-06	100.59	100.42	100.25	99.83	97.56	94.40	91.07
010410A00003	10-Apr-01	5.89	08-Apr-16	10-Apr-06	100.59	100.42	100.25	99.80	97.47	94.30	90.96
010510A00016	10-May-01	5.95	10-May-16	10-May-06	100.60	100.43	100.26	99.86	97.62	94.45	91.10
010515A00009	15-May-01	6.43	16-May-16	15-May-06	100.68	100.51	100.34	100.16	98.85	96.03	92.79
010712A00009	12-Jul-01	6.38	12-Jul-16	12-Jul-06	100.67	100.50	100.33	100.14	98.69	95.79	92.49
010801A00004	01-Aug-01	6.19	01-Aug-16	01-Aug-06	100.64	100.47	100.30	100.05	98.20	95.12	91.75
010829A00013	29-Aug-01	5.99	29-Aug-16	29-Aug-06	100.60	100.43	100.27	99.88	97.65	94.43	91.02
010919A00023	19-Sep-01	5.76	19-Sep-16	19-Sep-06	100.56	100.40	100.23	99.57	96.93	93.56	90.10
010920A00010	20-Sep-01	5.71	20-Sep-16	20-Sep-06	100.56	100.39	100.22	99.48	96.77	93.38	89.91
010925A00007	25-Sep-01	5.44	26-Sep-16	25-Sep-06	100.51	100.34	100.17	98.92	95.88	92.39	88.90
010927A00009	27-Sep-01	5.35	27-Sep-16	27-Sep-06	100.50	100.33	100.16	98.70	95.57	92.06	88.56
010927A00064	27-Sep-01	5.53	27-Sep-16	27-Sep-06	100.53	100.36	100.19	99.13	96.18	92.72	89.24
010928A00044	28-Sep-01	5.33	28-Sep-16	28-Sep-06	100.49	100.32	100.15	98.65	95.49	91.96	88.46
011001A00003	01-Oct-01	5.33	03-Oct-16	02-Oct-06	100.49	100.32	100.15	98.63	95.45	91.89	88.37
011003A00006	03-Oct-01	5.43	03-Oct-16	03-Oct-06	100.51	100.34	100.17	98.88	95.80	92.29	88.78
011004A00003	04-Oct-01	5.39	04-Oct-16	04-Oct-06	100.50	100.33	100.17	98.78	95.67	92.14	88.63
011005A00055	05-Oct-01	5.28	05-Oct-16	05-Oct-06	100.48	100.31	100.13	98.50	95.27	91.71	88.18
011009A00025	09-Oct-01	5.45	11-Oct-16	10-Oct-06	100.51	100.34	100.18	98.93	95.87	92.36	88.85
011009A00045	09-Oct-01	5.27	11-Oct-16	10-Oct-06	100.48	100.31	100.13	98.47	95.23	91.67	88.14
011010A00004	10-Oct-01	5.34	11-Oct-16	10-Oct-06	100.49	100.33	100.15	98.66	95.49	91.95	88.44
011010A00008	10-Oct-01	5.52	11-Oct-16	10-Oct-06	100.52	100.36	100.19	99.09	96.11	92.63	89.12
011011A00021	11-Oct-01	5.53	11-Oct-16	11-Oct-06	100.53	100.36	100.19	99.11	96.14	92.66	89.15
011012A00026	12-Oct-01	5.38	12-Oct-16	12-Oct-06	100.50	100.33	100.16	98.76	95.63	92.10	88.59

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

5/31/2007

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
011012A00011	12-Oct-01	5.56	12-Oct-16	12-Oct-06	100.53	100.36	100.19	99.18	96.24	92.77	89.27
011017A00011	17-Oct-01	5.55	17-Oct-16	17-Oct-06	100.53	100.36	100.19	99.16	96.21	92.74	89.23
011019A00016	19-Oct-01	5.52	19-Oct-16	19-Oct-06	100.52	100.36	100.19	99.09	96.11	92.63	89.11
011019A00035	19-Oct-01	5.34	19-Oct-16	19-Oct-06	100.49	100.33	100.15	98.66	95.49	91.95	88.44
011024A00012	24-Oct-01	5.56	24-Oct-16	24-Oct-06	100.53	100.36	100.19	99.18	96.24	92.77	89.27
011029A00012	29-Oct-01	5.3	31-Oct-16	30-Oct-06	100.49	100.32	100.14	98.56	95.35	91.80	88.28
011030A00011	30-Oct-01	5.41	31-Oct-16	30-Oct-06	100.51	100.34	100.17	98.83	95.73	92.21	88.70
011031A00013	31-Oct-01	5.38	31-Oct-16	31-Oct-06	100.50	100.33	100.16	98.76	95.63	92.10	88.59
011101A00023	01-Nov-01	5.18	01-Nov-16	01-Nov-06	100.47	100.30	100.09	98.21	94.88	91.27	87.74
011101A00034	01-Nov-01	5	01-Nov-16	01-Nov-06	100.44	100.27	99.98	97.67	94.21	90.58	87.05
011102A00065	02-Nov-01	5.08	02-Nov-16	02-Nov-06	100.45	100.28	100.04	97.92	94.51	90.89	87.35
011102A00008	02-Nov-01	5.26	02-Nov-16	02-Nov-06	100.48	100.31	100.13	98.43	95.16	91.58	88.04
011105A00006	05-Nov-01	5.33	07-Nov-16	06-Nov-06	100.49	100.32	100.15	98.62	95.41	91.85	88.31
011106A00012	06-Nov-01	5.1	07-Nov-16	06-Nov-06	100.45	100.28	100.05	97.98	94.58	90.97	87.43
011107A00070	07-Nov-01	5.12	07-Nov-16	07-Nov-06	100.46	100.29	100.06	98.04	94.66	91.04	87.51
011108A00021	08-Nov-01	4.91	08-Nov-16	08-Nov-06	100.42	100.25	99.89	97.39	93.86	90.21	86.67
011108A00012	08-Nov-01	5.09	08-Nov-16	08-Nov-06	100.45	100.28	100.05	97.95	94.54	90.93	87.39
011109A00020	09-Nov-01	5.1	09-Nov-16	09-Nov-06	100.45	100.28	100.05	97.98	94.58	90.97	87.43
011109A00030	09-Nov-01	5.18	09-Nov-16	09-Nov-06	100.47	100.30	100.09	98.21	94.88	91.27	87.74
011109A00025	09-Nov-01	4.92	09-Nov-16	09-Nov-06	100.42	100.25	99.90	97.43	93.91	90.27	86.74
011109A00022	09-Nov-01	5	09-Nov-16	09-Nov-06	100.44	100.27	99.98	97.67	94.21	90.58	87.05
011109A00001	13-Nov-01	4.92	14-Nov-16	13-Nov-06	100.42	100.25	99.90	97.43	93.91	90.27	86.74
011113A00004	13-Nov-01	5.21	14-Nov-16	13-Nov-06	100.47	100.30	100.11	98.29	94.98	91.39	87.85
011113A00023	13-Nov-01	5.24	14-Nov-16	13-Nov-06	100.48	100.31	100.12	98.38	95.09	91.50	87.96
011113A00009	14-Nov-01	4.93	14-Nov-16	14-Nov-06	100.42	100.26	99.91	97.46	93.95	90.31	86.78
011115A00003	15-Nov-01	5.48	15-Nov-16	15-Nov-06	100.52	100.35	100.18	98.98	95.93	92.41	88.88
011116A00011	16-Nov-01	5.68	16-Nov-16	16-Nov-06	100.55	100.38	100.21	99.40	96.60	93.16	89.64
011116A00010	16-Nov-01	5.51	16-Nov-16	16-Nov-06	100.52	100.35	100.19	99.05	96.04	92.53	88.99
011129A00020	29-Nov-01	5.76	29-Nov-16	29-Nov-06	100.56	100.40	100.23	99.55	96.86	93.45	89.94
011205A00025	05-Dec-01	5.71	05-Dec-16	05-Dec-06	100.56	100.39	100.22	99.45	96.67	93.21	89.67
011206A00006	06-Dec-01	5.73	06-Dec-16	06-Dec-06	100.56	100.39	100.22	99.48	96.73	93.29	89.74
020111A00032	11-Jan-02	5.74	11-Jan-17	11-Jan-07	100.56	100.39	100.22	99.49	96.72	93.25	89.68
020201A00047	01-Feb-02	6.07	01-Feb-17	01-Feb-07	100.62	100.45	100.28	99.93	97.72	94.42	90.88
020205A00002	05-Feb-02	5.95	06-Feb-17	05-Feb-07	100.60	100.43	100.26	99.80	97.36	93.98	90.43

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

5/31/2007

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
020219A00014	19-Feb-02	5.89	21-Feb-17	19-Feb-07	100.59	100.42	100.25	99.72	97.18	93.76	90.20
020226A00027	26-Feb-02	5.92	27-Feb-17	26-Feb-07	100.59	100.42	100.25	99.76	97.27	93.87	90.31
020307A00015	07-Mar-02	6.11	07-Mar-17	07-Mar-07	100.62	100.45	100.29	99.96	97.81	94.51	90.96
020308A00022	08-Mar-02	6.1	08-Mar-17	08-Mar-07	100.62	100.45	100.28	99.95	97.78	94.47	90.92
020318A00008	18-Mar-02	6.26	20-Mar-17	18-Mar-07	100.65	100.48	100.31	100.07	98.23	95.04	91.53
020418A00015	18-Apr-02	6.16	18-Apr-17	18-Apr-07	100.63	100.46	100.30	100.01	97.93	94.64	91.08
020423A00022	23-Apr-02	6.07	24-Apr-17	23-Apr-07	100.62	100.45	100.28	99.92	97.67	94.32	90.74
020430A00056	30-Apr-02	5.85	01-May-17	30-Apr-07	100.58	100.41	100.24	99.64	96.99	93.51	89.89
020501A00002	01-May-02	6.03	01-May-17	01-May-07	100.61	100.44	100.27	99.87	97.52	94.12	90.51
020514A00001	14-May-02	6.25	15-May-17	14-May-07	100.65	100.48	100.31	100.06	98.16	94.92	91.36
020520A00030	20-May-02	6.13	22-May-17	20-May-07	100.63	100.46	100.29	99.97	97.82	94.49	90.90
020528A00013	28-May-02	5.86	30-May-17	29-May-07	100.58	100.41	100.24	99.65	96.98	93.47	89.82
020530A00020	30-May-02	5.91	30-May-17	30-May-07	100.59	100.42	100.25	99.72	97.15	93.68	90.05
020530A00001	30-May-02	5.97	30-May-17	30-May-07	100.60	100.43	100.26	99.80	97.34	93.90	90.28
020603A00001	03-Jun-02	5.96	05-Jun-17	03-Jun-07	100.60	100.43	100.26	99.78	97.28	93.81	90.17
020604A00028	04-Jun-02	5.88	05-Jun-17	04-Jun-07	100.58	100.42	100.25	99.67	97.03	93.51	89.86
020604A00007	04-Jun-02	5.88	14-Jun-17	04-Jun-07	100.58	100.42	100.25	99.67	97.03	93.51	89.86
020607A00003	07-Jun-02	5.86	07-Jun-17	07-Jun-07	100.58	100.41	100.24	99.64	96.96	93.44	89.78
020611A00003	11-Jun-02	5.92	12-Jun-17	11-Jun-07	100.59	100.42	100.25	99.73	97.15	93.66	90.01
020613A00023	13-Jun-02	5.77	13-Jun-17	13-Jun-07	100.57	100.40	100.23	99.49	96.66	93.09	89.42
020613A00009	13-Jun-02	5.49	13-Jun-17	13-Jun-07	100.52	100.35	100.18	98.89	95.69	92.01	88.32
020613A00026	13-Jun-02	5.56	13-Jun-17	13-Jun-07	100.53	100.36	100.19	99.06	95.94	92.28	88.59
020626A00039	26-Jun-02	5.65	26-Jun-17	26-Jun-07	100.55	100.38	100.21	99.26	96.26	92.63	88.95
020702A00039	02-Jul-02	5.75	03-Jul-17	02-Jul-07	100.56	100.39	100.23	99.44	96.56	92.96	89.27
020705A00028	05-Jul-02	5.77	05-Jul-17	05-Jul-07	100.57	100.40	100.23	99.48	96.63	93.04	89.34
020710A00027	10-Jul-02	5.66	10-Jul-17	10-Jul-07	100.55	100.38	100.21	99.26	96.26	92.61	88.91
020711A00023	11-Jul-02	5.27	11-Jul-17	11-Jul-07	100.48	100.31	100.12	98.29	94.84	91.07	87.35
020711A00010	11-Jul-02	5.48	11-Jul-17	11-Jul-07	100.52	100.35	100.18	98.85	95.62	91.90	88.19
020715A00024	15-Jul-02	5.27	17-Jul-17	16-Jul-07	100.48	100.31	100.12	98.29	94.84	91.07	87.35
020717A00030	17-Jul-02	5.69	17-Jul-17	17-Jul-07	100.55	100.38	100.22	99.32	96.36	92.73	89.03
020722A00020	22-Jul-02	5.46	24-Jul-17	23-Jul-07	100.51	100.35	100.18	98.80	95.55	91.82	88.11
020723A00009	23-Jul-02	5.49	24-Jul-17	23-Jul-07	100.52	100.35	100.18	98.88	95.65	91.94	88.23
020724A00045	24-Jul-02	5.32	24-Jul-17	24-Jul-07	100.49	100.32	100.14	98.43	95.03	91.27	87.55
020724A00080	24-Jul-02	5.32	24-Jul-17	23-Jul-07	100.49	100.32	100.14	98.43	95.03	91.27	87.55

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

5/31/2007

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
020725A00004	25-Jul-02	5.26	25-Jul-17	25-Jul-07	100.48	100.31	100.12	98.25	94.79	91.00	87.27
020729A00003	29-Jul-02	5.48	25-Jul-17	25-Jul-07	100.52	100.35	100.18	98.85	95.62	91.90	88.19
020729A00057	29-Jul-02	5.48	31-Jul-17	30-Jul-07	100.52	100.35	100.18	98.85	95.62	91.90	88.19
020730A00004	30-Jul-02	5.56	31-Jul-17	30-Jul-07	100.53	100.36	100.19	99.04	95.90	92.22	88.51
020801A00005	01-Aug-02	5.42	01-Aug-17	01-Aug-07	100.77	100.52	100.25	98.68	95.36	91.60	87.86
020802A00026	02-Aug-02	5.15	02-Aug-17	02-Aug-07	100.70	100.45	100.10	97.90	94.32	90.48	86.74
020805A00059	05-Aug-02	5.24	07-Aug-17	05-Aug-07	100.73	100.47	100.17	98.18	94.68	90.88	87.14
020805A00043	05-Aug-02	5.03	07-Aug-17	06-Aug-07	100.67	100.42	99.99	97.52	93.85	89.99	86.25
020806A00012	06-Aug-02	5.12	07-Aug-17	06-Aug-07	100.70	100.44	100.08	97.81	94.20	90.36	86.62
020806A00003	06-Aug-02	5.33	07-Aug-17	06-Aug-07	100.75	100.50	100.02	96.71	91.39	85.65	80.08
020807A00007	07-Aug-02	5.15	07-Aug-17	07-Aug-07	100.70	100.45	100.10	97.91	94.33	90.51	86.78
020812A00015	12-Aug-02	5.19	14-Aug-17	13-Aug-07	100.71	100.46	100.14	98.03	94.49	90.67	86.94
020813A00010	13-Aug-02	5.17	14-Aug-17	13-Aug-07	100.71	100.46	100.12	97.97	94.41	90.59	86.86
020814A00052	14-Aug-02	4.98	14-Aug-17	14-Aug-07	100.66	100.41	99.94	97.37	93.67	89.82	86.09
020814A00051	14-Aug-02	4.77	14-Aug-17	14-Aug-07	100.61	100.35	99.63	96.64	92.82	88.95	85.24
020815A00024	15-Aug-02	5.15	15-Aug-17	15-Aug-07	100.70	100.45	100.10	97.91	94.33	90.51	86.77
020815A00007	15-Aug-02	4.93	15-Aug-17	15-Aug-07	100.65	100.39	99.88	97.20	93.47	89.61	85.89
020815A00011	15-Aug-02	5.14	15-Aug-17	15-Aug-07	100.70	100.45	100.10	97.88	94.29	90.47	86.73
020816A00063	16-Aug-02	4.96	16-Aug-17	16-Aug-07	100.65	100.40	99.92	97.30	93.59	89.73	86.01
020816A00005	16-Aug-02	5.17	16-Aug-17	16-Aug-07	100.71	100.46	100.12	97.97	94.41	90.59	86.86
020820A00002	20-Aug-02	5.27	21-Aug-17	20-Aug-07	100.73	100.48	100.19	98.27	94.79	91.00	87.26
020821A00018	21-Aug-02	5.02	21-Aug-17	21-Aug-07	100.67	100.42	99.98	97.50	93.82	89.98	86.25
020822A00016	22-Aug-02	5.25	22-Aug-17	22-Aug-07	100.73	100.48	100.18	98.21	94.72	90.92	87.18
020823A00020	23-Aug-02	5.27	23-Aug-17	23-Aug-07	100.73	100.48	100.19	98.27	94.79	91.00	87.26
020826A00001	26-Aug-02	5.24	28-Aug-17	26-Aug-07	100.73	100.47	100.17	98.18	94.68	90.88	87.14
020828A00046	28-Aug-02	5.21	28-Aug-17	28-Aug-07	100.72	100.47	100.15	98.09	94.56	90.75	87.02
020829A00003	29-Aug-02	5.11	29-Aug-17	29-Aug-07	100.69	100.44	100.07	97.78	94.18	90.35	86.61
020830A00050	30-Aug-02	4.9	30-Aug-17	30-Aug-07	100.64	100.39	99.84	97.10	93.35	89.49	85.76
020905A00010	05-Sep-02	4.97	05-Sep-17	05-Sep-07	101.07	100.65	99.96	97.31	93.57	89.70	85.95
020906A00014	06-Sep-02	4.95	06-Sep-17	06-Sep-07	101.06	100.65	99.93	97.24	93.49	89.62	85.87
020909A00003	09-Sep-02	5.01	08-Sep-17	10-Sep-07	101.09	100.67	100.01	97.44	93.73	89.86	86.11
020909A00032	09-Sep-02	4.8	11-Sep-17	10-Sep-07	101.00	100.58	99.69	96.71	92.88	88.99	85.26
020911A00020	11-Sep-02	5.12	11-Sep-17	11-Sep-07	101.13	100.72	100.14	97.79	94.17	90.32	86.56
020916A00017	16-Sep-02	4.77	15-Sep-17	17-Sep-07	100.99	100.57	99.63	96.61	92.76	88.87	85.14

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REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
020916A00011	16-Sep-02	4.98	15-Sep-17	17-Sep-07	101.07	100.66	99.97	97.34	93.61	89.74	85.99
020916A00028	16-Sep-02	4.98	18-Sep-17	16-Sep-07	101.07	100.66	99.97	97.34	93.61	89.74	85.99
020916A00003	16-Sep-02	4.98	18-Sep-17	17-Sep-07	101.07	100.66	99.97	97.34	93.61	89.74	85.99
020918A00013	18-Sep-02	4.91	18-Sep-17	18-Sep-07	101.04	100.63	99.87	97.10	93.33	89.45	85.71
020919A00006	19-Sep-02	4.65	19-Sep-17	19-Sep-07	100.94	100.52	99.39	96.17	92.27	88.37	84.65
020919A00049	19-Sep-02	4.86	19-Sep-17	19-Sep-07	101.02	100.61	99.79	96.93	93.13	89.24	85.50
020924A00012	24-Sep-02	4.83	25-Sep-17	24-Sep-07	101.01	100.60	99.74	96.82	93.01	89.12	85.38
020925A00028	25-Sep-02	4.86	25-Sep-17	25-Sep-07	101.02	100.61	99.79	96.93	93.13	89.24	85.50
020925A00010	25-Sep-02	4.65	25-Sep-17	25-Sep-07	100.94	100.52	99.39	96.17	92.27	88.37	84.65
020930A00016	30-Sep-02	4.55	29-Sep-17	01-Oct-07	100.89	100.48	99.16	95.79	91.85	87.95	84.24
021001A00016	01-Oct-02	4.58	02-Oct-17	01-Oct-07	100.91	100.49	99.22	95.86	91.91	87.99	84.26
021001A00017	01-Oct-02	4.79	02-Oct-17	01-Oct-07	100.99	100.58	99.66	96.65	92.79	88.87	85.12
021003A00029	03-Oct-02	4.56	03-Oct-17	03-Oct-07	100.90	100.48	99.17	95.79	91.83	87.91	84.18
021004A00022	04-Oct-02	4.85	04-Oct-17	04-Oct-07	101.02	100.60	99.76	96.86	93.03	89.12	85.36
021008A00034	08-Oct-02	4.8	10-Oct-17	08-Oct-07	101.00	100.58	99.68	96.68	92.83	88.91	85.16
021008A00017	08-Oct-02	4.8	10-Oct-17	09-Oct-07	101.00	100.58	99.68	96.68	92.83	88.91	85.16
021009A00014	09-Oct-02	4.75	10-Oct-17	09-Oct-07	100.98	100.56	99.59	96.50	92.62	88.70	84.95
021010A00031	10-Oct-02	4.56	10-Oct-17	10-Oct-07	100.90	100.48	99.17	95.79	91.83	87.91	84.18
021011A00006	11-Oct-02	4.87	11-Oct-17	11-Oct-07	101.03	100.61	99.80	96.93	93.11	89.21	85.44
021015A00082	15-Oct-02	5.05	16-Oct-17	15-Oct-07	101.10	100.69	100.05	97.54	93.84	89.95	86.18
021015A00023	15-Oct-02	5.05	17-Oct-17	15-Oct-07	101.10	100.69	100.05	97.54	93.84	89.95	86.18
021016A00029	16-Oct-02	5.04	16-Oct-17	16-Oct-07	101.10	100.68	100.02	97.41	93.60	89.61	85.73
021017A00013	17-Oct-02	5.2	17-Oct-17	17-Oct-07	101.17	100.75	100.21	98.02	94.43	90.57	86.79
021018A00033	18-Oct-02	4.89	18-Oct-17	18-Oct-07	101.04	100.62	99.83	97.00	93.20	89.29	85.53
021018A00037	18-Oct-02	4.96	18-Oct-17	18-Oct-07	101.07	100.65	99.94	97.24	93.48	89.58	85.81
021024A00022	24-Oct-02	5.31	24-Oct-17	24-Oct-07	101.21	100.80	100.31	98.34	94.86	91.02	87.24
021024A00018	24-Oct-02	5.03	24-Oct-17	24-Oct-07	101.09	100.68	100.03	97.48	93.76	89.87	86.10
021025A00015	25-Oct-02	5.13	25-Oct-17	25-Oct-07	101.14	100.72	100.14	97.80	94.16	90.28	86.51
021028A00004	28-Oct-02	5.1	30-Oct-17	28-Oct-07	101.12	100.71	100.11	97.70	94.04	90.16	86.38
021030A00011	30-Oct-02	4.8	30-Oct-17	30-Oct-07	101.00	100.58	99.68	96.68	92.83	88.91	85.16
021101A00003	01-Nov-02	4.97	01-Nov-17	01-Nov-07	101.26	100.76	99.96	97.25	93.47	89.55	85.76
021107A00014	07-Nov-02	4.89	07-Nov-17	07-Nov-07	101.22	100.72	99.83	96.97	93.14	89.21	85.43
021108A00008	08-Nov-02	4.86	08-Nov-17	08-Nov-07	101.20	100.71	99.78	96.86	93.02	89.09	85.30
021112A00010	12-Nov-02	4.7	13-Nov-17	12-Nov-07	101.12	100.63	99.48	96.28	92.35	88.41	84.65

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REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
021112A00037	12-Nov-02	4.7	13-Nov-17	13-Nov-07	101.12	100.63	99.48	96.28	92.35	88.41	84.65
021113A00005	13-Nov-02	4.79	13-Nov-17	13-Nov-07	101.17	100.67	99.66	96.61	92.73	88.79	85.02
021114A00019	14-Nov-02	4.87	14-Nov-17	14-Nov-07	101.21	100.71	99.80	96.90	93.06	89.13	85.34
021118A00010	18-Nov-02	4.72	20-Nov-17	18-Nov-07	101.13	100.64	99.52	96.35	92.44	88.50	84.73
021126A00004	26-Nov-02	4.83	27-Nov-17	26-Nov-07	101.19	100.69	99.73	96.76	92.89	88.96	85.18
021126A00031	26-Nov-02	5.04	27-Nov-17	26-Nov-07	101.29	100.80	100.06	97.48	93.75	89.84	86.04
021204A00018	04-Dec-02	5.04	04-Dec-17	04-Dec-07	101.49	100.92	100.07	97.46	93.70	89.76	85.95
021206A00008	06-Dec-02	4.9	06-Dec-17	06-Dec-07	101.41	100.84	99.86	96.97	93.13	89.18	85.37
021211A00007	11-Dec-02	4.89	11-Dec-17	11-Dec-07	101.40	100.83	99.84	96.94	93.09	89.13	85.33
021212A00011	12-Dec-02	4.86	12-Dec-17	12-Dec-07	101.39	100.81	99.79	96.83	92.96	89.01	85.20
021218A00003	18-Dec-02	4.93	18-Dec-17	18-Dec-07	101.43	100.85	99.91	97.08	93.25	89.30	85.49
021219A00009	19-Dec-02	4.9	19-Dec-17	19-Dec-07	101.41	100.84	99.86	96.97	93.13	89.18	85.37
021220A00002	20-Dec-02	4.85	20-Dec-17	20-Dec-07	101.38	100.81	99.77	96.80	92.92	88.96	85.16
021223A00011	23-Dec-02	4.85	26-Dec-17	24-Dec-07	101.38	100.81	99.77	96.80	92.92	88.96	85.16
021224A00010	24-Dec-02	4.61	26-Dec-17	24-Dec-07	101.24	100.66	99.27	95.90	91.91	87.95	84.17
021224A00008	24-Dec-02	4.82	26-Dec-17	24-Dec-07	101.36	100.79	99.71	96.69	92.80	88.84	85.04
021224A00013	24-Dec-02	4.61	27-Dec-17	24-Dec-07	101.24	100.66	99.27	95.90	91.91	87.95	84.17
021226A00039	26-Dec-02	4.84	26-Dec-17	26-Dec-07	101.37	100.80	99.75	96.76	92.88	88.92	85.12
021230A00026	30-Dec-02	4.8	29-Dec-17	31-Dec-07	101.53	100.88	99.69	96.62	92.71	88.75	84.96
021230A00073	30-Dec-02	4.52	29-Dec-17	31-Dec-07	101.35	100.69	99.05	95.55	91.54	87.57	83.81
021231A00021	31-Dec-02	4.52	29-Dec-17	31-Dec-07	101.35	100.69	99.05	95.55	91.53	87.57	83.80
021231A00042	31-Dec-02	4.73	29-Dec-17	31-Dec-07	101.49	100.83	99.55	96.36	92.42	88.46	84.67
030102A00067	02-Jan-03	4.46	02-Jan-18	02-Jan-08	101.31	100.64	98.88	95.27	91.21	87.22	83.44
030102A00021	02-Jan-03	4.65	02-Jan-18	02-Jan-08	101.44	100.78	99.36	96.02	92.02	88.03	84.23
030102A00035	02-Jan-03	4.67	02-Jan-18	02-Jan-08	101.45	100.79	99.40	96.10	92.11	88.12	84.32
030106A00028	06-Jan-03	4.84	08-Jan-18	06-Jan-08	101.56	100.91	99.76	96.73	92.82	88.84	85.02
030206A00021	08-Jan-03	4.55	08-Jan-18	08-Jan-08	101.37	100.71	99.11	95.63	91.60	87.61	83.82
030109A00025	09-Jan-03	4.85	09-Jan-18	09-Jan-08	101.57	100.91	99.78	96.77	92.87	88.89	85.06
030110A00044	10-Jan-03	4.72	10-Jan-18	10-Jan-08	101.48	100.83	99.52	96.29	92.32	88.33	84.52
030114A00012	14-Jan-03	4.87	12-Jan-18	14-Jan-08	101.58	100.93	99.81	96.84	92.95	88.97	85.15
030114A00020	14-Jan-03	4.69	16-Jan-18	14-Jan-08	101.46	100.81	99.45	96.17	92.19	88.20	84.40
030115A00027	15-Jan-03	4.92	16-Jan-18	15-Jan-08	101.61	100.96	99.90	97.02	93.16	89.18	85.35
030116A00021	16-Jan-03	4.7	16-Jan-18	16-Jan-08	101.47	100.81	99.47	96.21	92.24	88.25	84.44
030122A00003	22-Jan-03	4.71	22-Jan-18	22-Jan-08	101.48	100.82	99.49	96.25	92.28	88.29	84.48

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030124A00008	24-Jan-03	4.72	24-Jan-18	24-Jan-08	101.48	100.83	99.52	96.28	92.32	88.33	84.52
030127A00049	27-Jan-03	4.69	29-Jan-18	27-Jan-08	101.46	100.81	99.45	96.17	92.19	88.20	84.40
030127A00048	27-Jan-03	4.69	29-Jan-18	28-Jan-08	101.46	100.81	99.45	96.17	92.19	88.20	84.40
030129A00043	29-Jan-03	4.57	29-Jan-18	29-Jan-08	101.38	100.72	99.16	95.71	91.68	87.69	83.90
030129A00004	29-Jan-03	4.75	29-Jan-18	29-Jan-08	101.50	100.85	99.58	96.40	92.45	88.46	84.65
030131A00008	31-Jan-03	4.75	31-Jan-18	31-Jan-08	101.67	100.94	99.59	96.40	92.45	88.46	84.65
030203A00005	03-Feb-03	4.84	05-Feb-18	04-Feb-08	101.74	101.01	99.77	96.70	92.77	88.76	84.92
030205A00009	05-Feb-03	4.87	05-Feb-18	05-Feb-08	101.76	101.03	99.82	96.81	92.89	88.89	85.05
030206A00016	06-Feb-03	4.79	06-Feb-18	06-Feb-08	101.70	100.97	99.67	96.51	92.56	88.55	84.71
030207A00011	07-Feb-03	4.84	07-Feb-18	07-Feb-08	101.74	101.01	99.77	96.70	92.77	88.76	84.92
030210A00014	10-Feb-03	4.79	12-Feb-18	10-Feb-08	101.70	100.97	99.67	96.51	92.56	88.55	84.71
030213A00010	13-Feb-03	4.49	13-Feb-18	13-Feb-08	101.48	100.73	98.94	95.35	91.27	87.26	83.46
030213A00016	13-Feb-03	4.67	13-Feb-18	13-Feb-08	101.61	100.88	99.40	96.06	92.05	88.04	84.21
030214A00023	14-Feb-03	4.47	14-Feb-18	14-Feb-08	101.47	100.72	98.89	95.27	91.19	87.18	83.38
030214A00029	14-Feb-03	4.65	14-Feb-18	24-Mar-08	101.78	100.96	99.36	95.98	91.96	87.95	84.13
030214A00027	14-Feb-03	4.65	14-Feb-18	14-Feb-08	101.60	100.87	99.35	95.98	91.96	87.95	84.13
030218A00025	18-Feb-03	4.54	20-Feb-18	18-Feb-08	101.52	100.78	99.08	95.55	91.49	87.48	83.67
030220A00001	20-Feb-03	4.58	20-Feb-18	20-Feb-08	101.55	100.81	99.18	95.71	91.66	87.65	83.84
030221A00037	21-Feb-03	4.38	21-Feb-18	21-Feb-08	101.40	100.64	98.63	94.90	90.80	86.79	83.00
030221A00022	21-Feb-03	4.56	21-Feb-18	21-Feb-08	101.53	100.79	99.13	95.63	91.58	87.56	83.75
030224A00010	24-Feb-03	4.55	26-Feb-18	25-Feb-08	101.53	100.79	99.10	95.59	91.53	87.52	83.71
030224A00027	24-Feb-03	4.37	26-Feb-18	24-Feb-08	101.39	100.63	98.60	94.86	90.75	86.75	82.96
030224A00021	24-Feb-03	4.55	26-Feb-18	24-Feb-08	101.53	100.79	99.10	95.59	91.53	87.52	83.71
030225A00014	25-Feb-03	4.34	26-Feb-18	25-Feb-08	101.37	100.60	98.51	94.74	90.62	86.62	82.84
030225A00035	25-Feb-03	4.52	26-Feb-18	25-Feb-08	101.50	100.76	99.03	95.47	91.40	87.39	83.59
030226A00026	26-Feb-03	4.35	26-Feb-18	26-Feb-08	101.38	100.61	98.54	94.78	90.66	86.66	82.88
030226A00018	26-Feb-03	4.53	26-Feb-18	26-Feb-08	101.51	100.77	99.05	95.51	91.45	87.43	83.63
030228A00016	28-Feb-03	4.34	28-Feb-18	28-Feb-08	101.37	100.60	98.51	94.74	90.62	86.62	82.84
030228A00009	28-Feb-03	4.52	28-Feb-18	28-Feb-08	101.50	100.76	99.03	95.47	91.40	87.39	83.59
030303A00026	03-Mar-03	4.49	05-Mar-18	03-Mar-08	101.65	100.82	98.93	95.31	91.21	87.18	83.35
030304A00029	04-Mar-03	4.45	05-Mar-18	04-Mar-08	101.62	100.78	98.82	95.15	91.03	87.00	83.19
030305A00036	05-Mar-03	4.23	05-Mar-18	05-Mar-08	101.44	100.54	98.14	94.23	90.07	86.05	82.27
030305A00025	05-Mar-03	4.4	05-Mar-18	05-Mar-08	101.57	100.73	98.68	94.94	90.82	86.79	82.98
030306A00006	06-Mar-03	4.39	06-Mar-18	06-Mar-08	101.57	100.72	98.65	94.90	90.77	86.74	82.94

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030307A00004	07-Mar-03	4.52	19-Mar-18	07-Mar-08	101.67	100.85	99.02	95.43	91.34	87.30	83.48
030310A00027	10-Mar-03	4.13	12-Mar-18	10-Mar-08	101.35	100.42	97.81	93.80	89.63	85.62	81.85
030310A00018	10-Mar-03	4.3	12-Mar-18	10-Mar-08	101.49	100.62	98.37	94.53	90.38	86.35	82.56
030311A00006	11-Mar-03	4.13	12-Mar-18	11-Mar-08	101.35	100.42	97.81	93.80	89.63	85.62	81.85
030312A00030	12-Mar-03	4.31	12-Mar-18	12-Mar-08	101.50	100.63	98.40	94.57	90.42	86.40	82.60
030313A00010	13-Mar-03	4.48	13-Mar-18	13-Mar-08	101.64	100.81	98.91	95.27	91.16	87.13	83.31
030317A00016	17-Mar-03	4.42	19-Mar-18	17-Mar-08	101.59	100.75	98.74	95.03	90.90	86.87	83.06
030319A00016	19-Mar-03	4.71	19-Mar-18	19-Mar-08	101.83	101.02	99.49	96.18	92.16	88.13	84.28
030321A00016	21-Mar-03	4.81	21-Mar-18	21-Mar-08	101.91	101.10	99.71	96.55	92.58	88.56	84.70
030321A00018	21-Mar-03	4.63	21-Mar-18	21-Mar-08	101.76	100.95	99.30	95.87	91.81	87.78	83.94
030325A00010	25-Mar-03	4.56	26-Mar-18	25-Mar-08	101.71	100.88	99.12	95.59	91.51	87.48	83.65
030327A00041	27-Mar-03	4.5	27-Mar-18	27-Mar-08	101.66	100.83	98.96	95.35	91.25	87.22	83.39
030327A00001	27-Mar-03	4.68	27-Mar-18	27-Mar-08	101.80	100.99	99.42	96.06	92.03	88.00	84.15
030328A00030	28-Mar-03	4.48	28-Mar-18	28-Mar-08	101.64	100.81	98.91	95.27	91.16	87.13	83.31
030331A00012	31-Mar-03	4.62	02-Apr-18	31-Mar-08	101.93	101.03	99.29	95.83	91.77	87.74	83.90
030401A00011	01-Apr-03	4.57	02-Apr-18	01-Apr-08	101.88	100.98	99.14	95.59	91.49	87.44	83.58
030402A00075	02-Apr-03	4.63	02-Apr-18	02-Apr-08	101.94	101.04	99.30	95.83	91.75	87.70	83.84
030403A00018	03-Apr-03	4.68	03-Apr-18	03-Apr-08	101.98	101.09	99.42	96.03	91.97	87.91	84.05
030408A00002	08-Apr-03	4.7	09-Apr-18	08-Apr-08	102.00	101.11	99.47	96.11	92.06	88.00	84.13
030410A00003	10-Apr-03	4.45	10-Apr-18	10-Apr-08	101.78	100.85	98.81	95.11	90.97	86.91	83.08
030411A00014	11-Apr-03	4.74	11-Apr-18	11-Apr-08	102.03	101.15	99.57	96.26	92.23	88.17	84.30
030414A00031	14-Apr-03	4.56	16-Apr-18	14-Apr-08	101.87	100.97	99.12	95.55	91.45	87.39	83.54
030415A00031	15-Apr-03	4.54	16-Apr-18	15-Apr-08	101.86	100.95	99.06	95.47	91.36	87.31	83.46
030415A00034	15-Apr-03	4.72	16-Apr-18	15-Apr-08	102.02	101.13	99.52	96.18	92.14	88.09	84.22
030417A00006	17-Apr-03	4.63	17-Apr-18	17-Apr-08	101.94	101.04	99.30	95.83	91.75	87.70	83.84
030423A00006	23-Apr-03	4.54	23-Apr-18	23-Apr-08	101.86	100.95	99.06	95.47	91.36	87.31	83.46
030423A00019	23-Apr-03	4.72	23-Apr-18	23-Apr-08	102.02	101.13	99.52	96.18	92.14	88.09	84.22
030425A00030	25-Apr-03	4.43	25-Apr-18	25-Apr-08	101.76	100.83	98.75	95.02	90.88	86.83	82.99
030428A00046	28-Apr-03	4.35	27-Apr-18	28-Apr-08	101.69	100.74	98.51	94.69	90.53	86.48	82.66
030428A00007	28-Apr-03	4.53	27-Apr-18	28-Apr-08	101.85	100.94	99.04	95.43	91.32	87.26	83.41
030428A00005	28-Apr-03	4.53	30-Apr-18	28-Apr-08	101.85	100.94	99.04	95.43	91.32	87.26	83.41
030429A00001	29-Apr-03	4.6	30-Apr-18	29-Apr-08	101.91	101.01	99.22	95.71	91.62	87.57	83.71
030430A00019	30-Apr-03	4.53	30-Apr-18	30-Apr-08	102.18	101.11	99.05	95.43	91.32	87.26	83.41
030501A00050	01-May-03	4.5	01-May-18	01-May-08	102.15	101.07	98.95	95.27	91.12	87.04	83.18

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REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030506A00009	06-May-03	4.55	07-May-18	06-May-08	102.20	101.13	99.09	95.47	91.34	87.26	83.39
030506A00022	06-May-03	4.37	07-May-18	06-May-08	102.01	100.90	98.56	94.73	90.55	86.48	82.63
030507A00008	07-May-03	4.42	07-May-18	07-May-08	102.06	100.97	98.72	94.94	90.77	86.69	82.84
030508A00043	08-May-03	4.14	08-May-18	08-May-08	101.77	100.57	97.80	93.75	89.52	85.47	81.66
030508A00017	08-May-03	4.31	08-May-18	08-May-08	101.95	100.82	98.37	94.48	90.28	86.21	82.38
030509A00060	09-May-03	4.16	09-May-18	09-May-08	101.79	100.60	97.87	93.83	89.61	85.56	81.75
030509A00037	09-May-03	4.33	09-May-18	09-May-08	101.97	100.85	98.44	94.56	90.37	86.30	82.46
030512A00019	12-May-03	4.22	11-May-18	12-May-08	101.85	100.69	98.07	94.09	89.88	85.82	82.00
030512A00065	12-May-03	4.05	11-May-18	12-May-08	101.68	100.42	97.47	93.35	89.12	85.08	81.28
030512A00036	12-May-03	4.05	14-May-18	12-May-08	101.68	100.42	97.47	93.35	89.12	85.08	81.28
030512A00012	12-May-03	4.22	14-May-18	12-May-08	101.85	100.69	98.07	94.09	89.88	85.82	82.00
030514A00024	14-May-03	4.04	14-May-18	14-May-08	101.66	100.40	97.44	93.31	89.07	85.03	81.24
030515A00040	15-May-03	4.01	15-May-18	15-May-08	101.63	100.35	97.33	93.18	88.94	84.90	81.11
030515A00014	15-May-03	4.18	15-May-18	15-May-08	101.81	100.63	97.94	93.92	89.70	85.64	81.83
030516A00006	16-May-03	3.93	16-May-18	16-May-08	101.55	100.19	97.02	92.82	88.58	84.55	80.78
030516A00048	16-May-03	4.1	16-May-18	16-May-08	101.73	100.50	97.66	93.57	89.34	85.29	81.49
030519A00052	19-May-03	3.86	18-May-18	19-May-08	101.48	100.06	96.75	92.50	88.26	84.25	80.49
030519A00015	19-May-03	4.03	18-May-18	19-May-08	101.65	100.38	97.40	93.26	89.03	84.99	81.20
030520A00003	20-May-03	4.1	21-May-18	20-May-08	101.73	100.50	97.66	93.57	89.34	85.29	81.49
030521A00002	21-May-03	3.86	21-May-18	21-May-08	101.48	100.05	96.75	92.50	88.26	84.25	80.49
030521A00029	21-May-03	4.03	21-May-18	21-May-08	101.65	100.38	97.40	93.26	89.03	84.99	81.20
030522A00041	22-May-03	3.8	22-May-18	22-May-08	101.41	99.93	96.51	92.23	87.99	83.99	80.24
030522A00009	22-May-03	3.97	22-May-18	22-May-08	101.59	100.27	97.17	93.00	88.76	84.73	80.95
030523A00063	23-May-03	3.78	23-May-18	23-May-08	101.39	99.88	96.42	92.14	87.90	83.90	80.15
030523A00009	23-May-03	3.95	23-May-18	23-May-08	101.57	100.23	97.10	92.91	88.67	84.64	80.86
030527A00031	27-May-03	3.82	29-May-18	27-May-08	101.43	99.97	96.59	92.32	88.08	84.07	80.32
030527A00015	27-May-03	3.99	29-May-18	27-May-08	101.61	100.31	97.25	93.09	88.85	84.81	81.03
030602A00016	02-Jun-03	4.07	04-Jun-18	02-Jun-08	101.70	100.45	97.52	93.39	89.13	85.07	81.25
030603A00019	03-Jun-03	3.88	04-Jun-18	03-Jun-08	101.50	100.09	96.79	92.54	88.27	84.23	80.45
030604A00014	04-Jun-03	4	04-Jun-18	04-Jun-08	101.62	100.32	97.26	93.08	88.82	84.76	80.96
030604A00018	04-Jun-03	3.83	04-Jun-18	04-Jun-08	101.44	99.98	96.60	92.31	88.05	84.01	80.24
030605A00022	05-Jun-03	3.77	05-Jun-18	05-Jun-08	101.38	99.85	96.35	92.04	87.78	83.75	79.99
030605A00044	05-Jun-03	3.94	05-Jun-18	05-Jun-08	101.56	100.21	97.03	92.81	88.55	84.50	80.70
030609A00001	09-Jun-03	3.95	11-Jun-18	09-Jun-08	101.57	100.23	97.07	92.85	88.59	84.54	80.74

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REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030610A00030	10-Jun-03	3.76	11-Jun-18	10-Jun-08	101.37	99.83	96.31	91.99	87.73	83.71	79.95
030610A00004	10-Jun-03	3.92	11-Jun-18	10-Jun-08	101.54	100.17	96.95	92.72	88.45	84.41	80.62
030611A00006	11-Jun-03	3.83	11-Jun-18	11-Jun-08	101.44	99.98	96.60	92.31	88.05	84.01	80.24
030612A00025	12-Jun-03	3.87	12-Jun-18	12-Jun-08	101.49	100.07	96.75	92.49	88.23	84.19	80.41
030613A00029	13-Jun-03	3.65	13-Jun-18	13-Jun-08	101.25	99.56	95.85	91.49	87.23	83.23	79.49
030613A00021	13-Jun-03	3.81	13-Jun-18	13-Jun-08	101.42	99.94	96.51	92.22	87.96	83.93	80.16
030616A00008	16-Jun-03	3.81	18-Jun-18	16-Jun-08	101.42	99.94	96.51	92.22	87.96	83.93	80.16
030617A00012	17-Jun-03	3.9	18-Jun-18	17-Jun-08	101.52	100.13	96.87	92.63	88.36	84.32	80.53
030619A00014	19-Jun-03	4.07	19-Jun-18	19-Jun-08	101.70	100.45	97.52	93.39	89.13	85.07	81.25
030623A00023	23-Jun-03	4.05	25-Jun-18	23-Jun-08	101.68	100.41	97.45	93.30	89.04	84.98	81.17
030626A00004	26-Jun-03	4.13	26-Jun-18	26-Jun-08	101.76	100.55	97.74	93.65	89.40	85.33	81.50
030701A00024	01-Jul-03	4.19	02-Jul-18	01-Jul-08	101.96	100.69	97.93	93.87	89.60	85.50	81.65
030702A00025	02-Jul-03	4.12	02-Jul-18	02-Jul-08	101.88	100.57	97.68	93.56	89.28	85.19	81.35
030703A00011	03-Jul-03	4.25	03-Jul-18	03-Jul-08	102.03	100.78	98.13	94.13	89.87	85.77	81.90
030703A00014	03-Jul-03	4.08	03-Jul-18	03-Jul-08	101.84	100.50	97.53	93.38	89.10	85.01	81.18
030708A00005	08-Jul-03	4.24	09-Jul-18	08-Jul-08	102.02	100.77	98.10	94.09	89.83	85.72	81.86
030709A00022	09-Jul-03	4.39	09-Jul-18	09-Jul-08	102.19	100.99	98.59	94.73	90.50	86.38	82.50
030710A00006	10-Jul-03	4.2	10-Jul-18	10-Jul-08	101.97	100.71	97.96	93.91	89.65	85.54	81.69
030710A00011	10-Jul-03	4.37	10-Jul-18	10-Jul-08	102.16	100.97	98.53	94.65	90.41	86.30	82.41
030711A00014	11-Jul-03	4.38	11-Jul-18	11-Jul-08	102.17	100.98	98.56	94.69	90.46	86.34	82.46
030714A00013	14-Jul-03	4.34	13-Jul-18	14-Jul-08	102.13	100.92	98.44	94.52	90.28	86.16	82.29
030715A00017	15-Jul-03	4.29	16-Jul-18	15-Jul-08	102.07	100.85	98.27	94.30	90.05	85.94	82.07
030716A00028	16-Jul-03	4.56	16-Jul-18	16-Jul-08	102.38	101.23	99.10	95.44	91.26	87.14	83.23
030716A00046	16-Jul-03	4.74	16-Jul-18	16-Jul-08	102.58	101.45	99.58	96.15	92.05	87.93	84.00
030717A00004	17-Jul-03	4.65	17-Jul-18	17-Jul-08	102.48	101.34	99.35	95.80	91.66	87.53	83.61
030718A00012	18-Jul-03	4.47	18-Jul-18	18-Jul-08	102.28	101.11	98.84	95.07	90.86	86.74	82.84
030718A00008	18-Jul-03	4.65	18-Jul-18	18-Jul-08	102.48	101.34	99.35	95.80	91.66	87.53	83.61
030722A00019	22-Jul-03	4.69	23-Jul-18	22-Jul-08	102.52	101.39	99.46	95.96	91.83	87.71	83.78
030722A00003	22-Jul-03	4.87	23-Jul-18	22-Jul-08	102.73	101.61	99.89	96.65	92.62	88.50	84.56
030723A00033	23-Jul-03	4.6	23-Jul-18	23-Jul-08	102.42	101.28	99.21	95.60	91.44	87.31	83.40
030724A00013	24-Jul-03	4.89	24-Jul-18	24-Jul-08	102.75	101.63	99.94	96.73	92.70	88.59	84.64
030729A00027	29-Jul-03	4.85	30-Jul-18	29-Jul-08	102.70	101.59	99.85	96.58	92.53	88.41	84.47
030731A00039	31-Jul-03	5.01	31-Jul-18	31-Jul-08	103.30	102.03	100.28	97.17	93.21	89.12	85.16
030805A00002	05-Aug-03	5.37	06-Aug-18	05-Aug-08	103.76	102.50	101.00	98.36	94.66	90.61	86.62

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REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030808A00017	08-Aug-03	4.82	08-Aug-18	08-Aug-08	103.05	101.77	99.82	96.43	92.34	88.20	84.24
030808A00024	08-Aug-03	5.01	08-Aug-18	08-Aug-08	103.30	102.03	100.27	97.14	93.16	89.04	85.07
030811A00045	11-Aug-03	5.07	13-Aug-18	11-Aug-08	103.37	102.11	100.40	97.36	93.42	89.31	85.33
030812A00005	12-Aug-03	4.93	13-Aug-18	12-Aug-08	103.20	101.92	100.08	96.85	92.82	88.69	84.72
030814A00011	14-Aug-03	5.23	14-Aug-18	14-Aug-08	103.58	102.32	100.73	97.90	94.08	90.00	86.02
030826A00009	26-Aug-03	5.44	27-Aug-18	26-Aug-08	103.85	102.59	101.12	98.58	94.93	90.91	86.92
030828A00005	28-Aug-03	5.36	28-Aug-18	28-Aug-08	103.75	102.49	100.98	98.33	94.61	90.57	86.58
030903A00018	03-Sep-03	5.26	04-Sep-18	03-Sep-08	103.62	102.36	100.78	97.98	94.16	90.07	86.06
030903A00016	03-Sep-03	5.45	04-Sep-18	03-Sep-08	103.87	102.61	101.14	98.59	94.93	90.89	86.88
030905A00016	05-Sep-03	5.27	05-Sep-18	05-Sep-08	103.63	102.37	100.80	98.01	94.20	90.11	86.10
030909A00013	09-Sep-03	5.21	10-Sep-18	09-Sep-08	103.56	102.29	100.69	97.81	93.95	89.85	85.84
030912A00013	12-Sep-03	5.06	12-Sep-18	12-Sep-08	103.36	102.10	100.37	97.29	93.32	89.19	85.19
030915A00014	15-Sep-03	5.09	17-Sep-18	15-Sep-08	103.40	102.14	100.44	97.40	93.45	89.32	85.32
030917A00031	17-Sep-03	5.01	17-Sep-18	17-Sep-08	103.30	102.03	100.26	97.11	93.11	88.97	84.97
030918A00060	18-Sep-03	4.7	18-Sep-18	18-Sep-08	102.90	101.60	99.49	95.93	91.76	87.59	83.63
030918A00016	18-Sep-03	4.89	18-Sep-18	18-Sep-08	103.15	101.87	99.98	96.67	92.59	88.44	84.45
030922A00046	22-Sep-03	4.89	24-Sep-18	22-Sep-08	103.15	101.87	99.98	96.67	92.59	88.44	84.45
030926A00011	26-Sep-03	4.89	25-Sep-18	26-Sep-08	103.15	101.87	99.98	96.67	92.59	88.44	84.45
030930A00009	30-Sep-03	4.87	01-Oct-18	30-Sep-08	103.33	101.97	99.97	96.59	92.50	88.35	84.36
031001A00023	01-Oct-03	4.79	01-Oct-18	01-Oct-08	103.23	101.85	99.75	96.25	92.10	87.91	83.92
031003A00024	03-Oct-03	4.83	03-Oct-18	03-Oct-08	103.28	101.91	99.86	96.41	92.27	88.09	84.09
031003A00018	03-Oct-03	5.02	03-Oct-18	03-Oct-08	103.54	102.19	100.32	97.13	93.10	88.94	84.92
031016A00041	16-Oct-03	5.19	16-Oct-18	16-Oct-08	103.77	102.43	100.70	97.73	93.82	89.69	85.66
031021A00003	21-Oct-03	4.99	22-Oct-18	21-Oct-08	103.50	102.15	100.25	97.01	92.97	88.81	84.79
031023A00049	23-Oct-03	5.08	23-Oct-18	23-Oct-08	103.62	102.27	100.46	97.34	93.36	89.20	85.18
031107A00023	07-Nov-03	5.16	07-Nov-18	07-Nov-08	104.17	102.67	100.73	97.61	93.65	89.49	85.44
031107A00025	07-Nov-03	5.35	07-Nov-18	07-Nov-08	104.46	102.97	101.15	98.26	94.45	90.33	86.28
031112A00007	12-Nov-03	5.26	13-Nov-18	12-Nov-08	104.33	102.83	100.96	97.96	94.07	89.93	85.88
031118A00004	18-Nov-03	5.1	19-Nov-18	18-Nov-08	104.08	102.58	100.59	97.40	93.40	89.22	85.18
031119A00003	19-Nov-03	4.88	19-Nov-18	19-Nov-08	103.75	102.22	100.03	96.57	92.44	88.24	84.21
031125A00001	25-Nov-03	4.87	26-Nov-18	25-Nov-08	103.74	102.21	100.01	96.54	92.39	88.19	84.17
031203A00010	03-Dec-03	5.03	03-Dec-18	03-Dec-08	103.98	102.47	100.41	97.12	93.04	88.84	84.78
031208A00002	08-Dec-03	5.04	10-Dec-18	08-Dec-08	103.99	102.48	100.43	97.15	93.09	88.88	84.82
031209A00014	09-Dec-03	5.06	10-Dec-18	09-Dec-08	104.03	102.52	100.48	97.23	93.17	88.97	84.91

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031209A00053	09-Dec-03	5.08	10-Dec-18	09-Dec-08	104.06	102.55	100.53	97.30	93.26	89.06	85.00
031210A00016	10-Dec-03	5.14	10-Dec-18	10-Dec-08	104.15	102.64	100.68	97.51	93.52	89.33	85.27
031212A00057	12-Dec-03	4.99	12-Dec-18	12-Dec-08	103.92	102.40	100.31	96.96	92.87	88.66	84.60
031219A00028	19-Dec-03	4.99	18-Dec-18	19-Dec-08	103.92	102.40	100.31	96.96	92.87	88.66	84.60
040109A00019	09-Jan-04	4.91	09-Jan-19	09-Jan-09	104.37	102.60	100.19	96.64	92.46	88.22	84.16
040112A00060	12-Jan-04	4.84	14-Jan-19	12-Jan-09	104.25	102.47	99.99	96.36	92.15	87.90	83.85
040113A00067	13-Jan-04	4.64	14-Jan-19	13-Jan-09	103.90	102.08	99.39	95.55	91.25	86.99	82.96
040114A00041	14-Jan-04	4.58	14-Jan-19	14-Jan-09	103.80	101.96	99.20	95.29	90.97	86.72	82.69
040120A00009	20-Jan-04	4.83	22-Jan-19	20-Jan-09	104.23	102.45	99.97	96.32	92.11	87.86	83.80
040123A00012	23-Jan-04	4.7	23-Jan-19	23-Jan-09	104.00	102.20	99.58	95.80	91.52	87.27	83.22
040123A00072	23-Jan-04	4.71	23-Jan-19	23-Jan-09	104.02	102.22	99.61	95.84	91.57	87.31	83.27
040126A00012	26-Jan-04	4.65	28-Jan-19	26-Jan-09	103.92	102.10	99.42	95.59	91.29	87.04	83.00
040128A00008	28-Jan-04	4.85	28-Jan-19	28-Jan-09	104.26	102.49	100.02	96.40	92.20	87.95	83.89
040129A00063	29-Jan-04	5	29-Jan-19	29-Jan-09	104.52	102.77	100.44	96.99	92.86	88.63	84.55
040204A00045	04-Feb-04	4.91	04-Feb-19	04-Feb-09	104.37	102.60	100.18	96.61	92.41	88.15	84.06
040204A00013	04-Feb-04	4.91	14-Feb-19	04-Feb-09	104.37	102.60	100.18	96.61	92.41	88.14	84.06
040210A00011	10-Feb-04	4.69	11-Feb-19	10-Feb-09	103.99	102.18	99.53	95.72	91.41	87.14	83.08
040210A00008	10-Feb-04	4.87	11-Feb-19	10-Feb-09	104.30	102.53	100.07	96.45	92.23	87.96	83.88
040219A00041	19-Feb-04	4.82	19-Feb-19	19-Feb-09	104.21	102.43	99.92	96.25	92.00	87.73	83.66
040220A00019	20-Feb-04	4.79	20-Feb-19	20-Feb-09	104.16	102.38	99.83	96.13	91.87	87.60	83.53
040224A00036	24-Feb-04	4.56	25-Feb-19	24-Feb-09	103.76	101.92	99.11	95.17	90.82	86.54	82.50
040224A00001	24-Feb-04	4.74	25-Feb-19	24-Feb-09	104.07	102.28	99.68	95.92	91.64	87.37	83.30
040225A00009	25-Feb-04	4.75	25-Feb-19	25-Feb-09	104.09	102.30	99.71	95.97	91.69	87.41	83.35
040227A00017	27-Feb-04	4.74	27-Feb-19	27-Feb-09	104.07	102.28	99.68	95.92	91.64	87.37	83.30
040301A00011	01-Mar-04	4.7	01-Mar-19	01-Mar-09	104.01	102.20	99.55	95.72	91.40	87.11	83.03
040301A00014	01-Mar-04	4.52	01-Mar-19	02-Mar-09	103.70	101.83	98.97	94.96	90.57	86.28	82.22
040302A00049	02-Mar-04	4.76	04-Mar-19	02-Mar-09	104.11	102.32	99.73	95.97	91.68	87.38	83.29
040304A00004	04-Mar-04	4.64	05-Mar-19	04-Mar-09	103.90	102.08	99.36	95.47	91.13	86.83	82.76
040305A00010	05-Mar-04	4.4	06-Mar-19	05-Mar-09	103.49	101.58	98.55	94.43	90.01	85.72	81.69
040305A00012	05-Mar-04	4.57	06-Mar-19	05-Mar-09	103.78	101.94	99.13	95.17	90.80	86.51	82.44
040309A00003	09-Mar-04	4.34	11-Mar-19	09-Mar-09	103.38	101.45	98.34	94.16	89.73	85.44	81.42
040309A00011	09-Mar-04	4.51	11-Mar-19	09-Mar-09	103.68	101.81	98.93	94.91	90.52	86.23	82.18
040310A00019	10-Mar-04	4.48	11-Mar-19	10-Mar-09	103.63	101.75	98.83	94.78	90.38	86.09	82.04
040310A00021	10-Mar-04	4.48	11-Mar-19	11-Mar-09	103.63	101.75	98.83	94.78	90.38	86.09	82.04

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REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
040311A00029	11-Mar-04	4.43	12-Mar-19	11-Mar-09	103.54	101.64	98.66	94.56	90.15	85.86	81.82
040312A00023	12-Mar-04	4.53	13-Mar-19	12-Mar-09	103.71	101.86	99.00	95.00	90.62	86.32	82.27
040318A00036	18-Mar-04	4.33	18-Mar-19	18-Mar-09	103.37	101.42	98.30	94.12	89.68	85.40	81.37
040325A00030	25-Mar-04	4.52	25-Mar-19	25-Mar-09	103.70	101.83	98.97	94.96	90.57	86.28	82.22
040401A00038	01-Apr-04	4.63	01-Apr-19	01-Apr-09	104.05	102.15	99.33	95.39	91.02	86.70	82.61
040401A00021	01-Apr-04	4.45	02-Apr-19	01-Apr-09	103.73	101.76	98.73	94.61	90.18	85.87	81.81
040405A00039	05-Apr-04	4.96	08-Apr-19	06-Apr-09	104.65	102.81	100.34	96.75	92.53	88.22	84.10
040406A00036	06-Apr-04	4.97	08-Apr-19	06-Apr-09	104.67	102.83	100.37	96.79	92.57	88.27	84.14
040407A00018	07-Apr-04	4.94	08-Apr-19	07-Apr-09	104.61	102.77	100.28	96.67	92.44	88.13	84.01
040412A00033	12-Apr-04	5.01	12-Apr-19	13-Apr-09	104.74	102.91	100.48	96.95	92.75	88.45	84.32
040412A00035	12-Apr-04	5.01	15-Apr-19	13-Apr-09	104.74	102.91	100.48	96.95	92.75	88.45	84.32
040413A00023	13-Apr-04	5.15	15-Apr-19	13-Apr-09	104.99	103.18	100.86	97.48	93.37	89.09	84.95
040419A00066	19-Apr-04	4.98	22-Apr-19	19-Apr-09	104.69	102.85	100.40	96.83	92.62	88.32	84.19
040422A00020	22-Apr-04	5.24	23-Apr-19	22-Apr-09	105.16	103.35	101.10	97.81	93.76	89.50	85.36
040426A00064	26-Apr-04	5.26	29-Apr-19	27-Apr-09	105.19	103.38	101.15	97.89	93.85	89.59	85.45
040428A00044	28-Apr-04	5.23	29-Apr-19	28-Apr-09	105.14	103.33	101.08	97.78	93.72	89.46	85.31
040505A00060	05-May-04	5.35	06-May-19	05-May-09	105.80	103.84	101.50	98.22	94.20	89.94	85.77
040506A00049	06-May-04	5.45	07-May-19	06-May-09	106.00	104.04	101.76	98.58	94.62	90.39	86.22
040507A00011	07-May-04	5.61	07-May-19	07-May-09	106.31	104.36	102.15	99.12	95.29	91.10	86.94
040507A00010	07-May-04	5.61	17-May-19	07-May-09	106.31	104.36	102.15	99.12	95.29	91.10	86.94
040524A00022	24-May-04	5.63	24-May-19	26-May-09	106.35	104.40	102.20	99.19	95.37	91.19	87.03
040610A00045	10-Jun-04	5.57	11-Jun-19	10-Jun-09	106.23	104.28	102.05	98.97	95.08	90.86	86.68
040617A00032	17-Jun-04	5.73	18-Jun-19	18-Jun-09	106.55	104.60	102.44	99.50	95.74	91.58	87.40
040623A00037	23-Jun-04	5.47	24-Jun-19	23-Jun-09	106.04	104.08	101.80	98.63	94.66	90.41	86.23
040624A00031	24-Jun-04	5.59	25-Jun-19	24-Jun-09	106.27	104.32	102.10	99.04	95.17	90.95	86.77
040629A00055	29-Jun-04	5.5	01-Jul-19	29-Jun-09	106.10	104.14	101.88	98.73	94.79	90.55	86.36
040629A00011	29-Jun-04	5.69	01-Jul-19	29-Jun-09	106.47	104.52	102.34	99.37	95.57	91.40	87.22
040707A00031	07-Jul-04	5.38	08-Jul-19	07-Jul-09	106.09	104.06	101.64	98.31	94.24	89.94	85.74
040707A00033	07-Jul-04	5.19	08-Jul-19	07-Jul-09	105.71	103.66	101.12	97.60	93.41	89.07	84.87
040713A00021	13-Jul-04	5.14	15-Jul-19	13-Jul-09	105.60	103.55	100.98	97.41	93.19	88.84	84.64
040714A00012	14-Jul-04	5.33	15-Jul-19	14-Jul-09	105.99	103.95	101.51	98.13	94.02	89.71	85.51
040719A00023	19-Jul-04	4.73	09-Jan-19	09-Jan-09	104.05	102.26	99.68	95.95	91.71	87.48	83.46
040722A00005	22-Jul-04	5.37	22-Jul-19	22-Jul-09	106.07	104.04	101.61	98.27	94.20	89.90	85.69
040728A00016	28-Jul-04	5.33	29-Jul-19	28-Jul-09	105.99	103.95	101.51	98.13	94.02	89.71	85.51

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040803A00008	03-Aug-04	5.17	05-Aug-19	03-Aug-09	105.88	103.75	101.11	97.51	93.27	88.91	84.69
040803A00021	03-Aug-04	5.36	05-Aug-19	03-Aug-09	106.28	104.16	101.65	98.24	94.12	89.79	85.56
040806A00068	06-Aug-04	4.91	07-Aug-19	06-Aug-09	105.33	103.16	100.32	96.46	92.09	87.69	83.50
040820A00023	20-Aug-04	5.15	21-Aug-19	20-Aug-09	105.83	103.70	101.05	97.43	93.18	88.82	84.60
040826A00044	26-Aug-04	4.86	27-Aug-19	26-Aug-09	105.22	103.05	100.16	96.25	91.86	87.46	83.27
040827A00040	27-Aug-04	4.98	28-Aug-19	27-Aug-09	105.48	103.32	100.54	96.75	92.41	88.02	83.82
040830A00110	30-Aug-04	4.85	30-Aug-19	31-Aug-09	105.38	103.12	100.16	96.22	91.81	87.41	83.22
040910A00024	10-Sep-04	4.96	11-Sep-19	10-Sep-09	105.62	103.39	100.51	96.65	92.27	87.85	83.63
040917A00055	17-Sep-04	4.75	17-Sep-19	17-Sep-09	105.16	102.88	99.81	95.76	91.29	86.86	82.67
040917A00073	17-Sep-04	4.92	17-Sep-19	17-Sep-09	105.53	103.29	100.38	96.48	92.08	87.67	83.45
040920A00021	20-Sep-04	4.99	20-Sep-19	20-Sep-09	105.68	103.46	100.60	96.77	92.41	88.00	83.77
040923A00003	23-Sep-04	4.76	24-Sep-19	23-Sep-09	105.18	102.91	99.85	95.80	91.33	86.91	82.71
041006A00005	06-Oct-04	5.13	07-Oct-19	06-Oct-09	106.39	104.03	101.14	97.34	93.00	88.58	84.33
041015A00072	15-Oct-04	4.86	15-Oct-19	15-Oct-09	105.76	103.35	100.25	96.21	91.75	87.31	83.08
041022A00004	22-Oct-04	4.83	23-Oct-19	22-Oct-09	105.69	103.28	100.14	96.08	91.61	87.16	82.94
041027A00031	27-Oct-04	4.79	28-Oct-19	27-Oct-09	105.60	103.17	100.00	95.91	91.42	86.97	82.75
041028A00049	28-Oct-04	4.89	29-Oct-19	28-Oct-09	105.83	103.43	100.35	96.34	91.89	87.45	83.22
041101A00022	01-Nov-04	4.84	01-Nov-19	02-Nov-09	105.72	103.30	100.16	96.09	91.60	87.14	82.89
041101A00040	01-Nov-04	4.84	04-Nov-19	02-Nov-09	105.72	103.30	100.16	96.09	91.60	87.14	82.89
041103A00020	03-Nov-04	4.97	04-Nov-19	03-Nov-09	106.02	103.63	100.60	96.65	92.21	87.76	83.50
041112A00007	12-Nov-04	5.01	13-Nov-19	12-Nov-09	106.11	103.73	100.74	96.82	92.40	87.95	83.68
041119A00010	19-Nov-04	4.91	20-Nov-19	19-Nov-09	105.88	103.48	100.40	96.39	91.93	87.47	83.22
041122A00031	22-Nov-04	4.98	22-Nov-19	23-Nov-09	106.04	103.66	100.64	96.69	92.26	87.80	83.54
041123A00009	23-Nov-04	4.98	25-Nov-19	23-Nov-09	106.04	103.66	100.64	96.69	92.26	87.80	83.54
041129A00072	29-Nov-04	5.01	29-Nov-19	30-Nov-09	106.30	103.84	100.78	96.83	92.40	87.95	83.68
041216A00001	15-Dec-04	4.9	16-Dec-19	15-Dec-09	106.04	103.56	100.40	96.33	91.83	87.35	83.08
041217A00022	17-Dec-04	5.02	18-Dec-19	17-Dec-09	106.33	103.87	100.80	96.84	92.40	87.92	83.64
041222A00013	22-Dec-04	4.98	23-Dec-19	22-Dec-09	106.23	103.77	100.67	96.67	92.21	87.73	83.45
041228A00063	28-Dec-04	5.1	30-Dec-19	28-Dec-09	106.52	104.07	101.07	97.18	92.77	88.30	84.01
050111A00029	11-Jan-05	5.09	13-Jan-20	11-Jan-10	107.04	104.37	101.17	97.15	92.68	88.19	83.88
050111A00007	11-Jan-05	4.91	13-Jan-20	11-Jan-10	106.57	103.87	100.53	96.37	91.83	87.32	83.03
050114A00031	14-Jan-05	4.78	15-Jan-20	14-Jan-10	106.23	103.50	100.05	95.79	91.21	86.69	82.42
050118A00073	18-Jan-05	4.83	21-Jan-20	18-Jan-10	106.36	103.65	100.24	96.01	91.45	86.94	82.66
050119A00081	19-Jan-05	4.76	21-Jan-20	19-Jan-10	106.18	103.44	99.98	95.70	91.11	86.60	82.33

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050121A00028	21-Jan-05	4.94	22-Jan-20	21-Jan-10	106.65	103.96	100.64	96.50	91.97	87.47	83.17
050125A00006	25-Jan-05	4.76	27-Jan-20	25-Jan-10	106.18	103.44	99.98	95.70	91.11	86.60	82.33
050127A00013	27-Jan-05	5.03	28-Jan-20	27-Jan-10	106.88	104.21	100.96	96.89	92.40	87.90	83.60
050202A00009	02-Feb-05	4.98	03-Feb-20	02-Feb-10	106.76	104.07	100.77	96.65	92.11	87.59	83.27
050203A00050	03-Feb-05	4.84	03-Feb-20	03-Feb-10	106.39	103.67	100.26	96.03	91.44	86.91	82.61
050203A00002	03-Feb-05	4.84	04-Feb-20	03-Feb-10	106.39	103.67	100.26	96.03	91.44	86.91	82.61
050204A00065	04-Feb-05	4.75	04-Feb-20	04-Feb-10	106.16	103.42	99.93	95.62	91.00	86.47	82.19
050211A00062	11-Feb-05	4.75	12-Feb-20	11-Feb-10	106.16	103.42	99.93	95.62	91.00	86.47	82.19
050216A00012	16-Feb-05	4.73	14-Feb-20	16-Feb-10	106.11	103.36	99.85	95.53	90.91	86.37	82.09
050216A00033	16-Feb-05	4.92	18-Feb-20	16-Feb-10	106.60	103.90	100.55	96.38	91.82	87.30	82.99
050224A00035	24-Feb-05	5.08	24-Feb-20	24-Feb-10	107.02	104.35	101.12	97.08	92.59	88.07	83.74
050224A00006	24-Feb-05	4.9	25-Feb-20	24-Feb-10	106.55	103.84	100.48	96.29	91.73	87.20	82.89
050228A00047	28-Feb-05	5.13	28-Feb-20	28-Feb-10	107.15	104.48	101.30	97.29	92.82	88.31	83.98
050304A00007	04-Mar-05	5.23	04-Mar-20	04-Mar-10	107.41	104.76	101.62	97.68	93.24	88.72	84.37
050308A00064	08-Mar-05	5.2	09-Mar-20	08-Mar-10	107.33	104.68	101.52	97.56	93.10	88.58	84.22
050316A00042	16-Mar-05	5.37	16-Mar-20	16-Mar-10	107.78	105.14	102.09	98.26	93.89	89.39	85.03
050318A00025	18-Mar-05	5.15	18-Mar-20	18-Mar-10	107.20	104.54	101.35	97.35	92.87	88.33	83.99
050328A00058	28-Mar-05	5.49	27-Mar-20	29-Mar-10	108.09	105.46	102.47	98.74	94.44	89.96	85.60
050329A00038	29-Mar-05	5.47	30-Mar-20	29-Mar-10	108.04	105.41	102.41	98.66	94.35	89.87	85.50
050329A00020	29-Mar-05	5.48	30-Mar-20	29-Mar-10	108.06	105.43	102.44	98.70	94.39	89.91	85.55
050331A00027	31-Mar-05	5.44	31-Mar-20	31-Mar-10	108.16	105.45	102.38	98.57	94.22	89.72	85.36
050401A00037	01-Apr-05	4.84	03-Feb-20	03-Feb-10	106.39	103.67	100.28	96.06	91.49	86.98	82.70
050407A00014	07-Apr-05	5.33	07-Apr-20	07-Apr-10	107.87	105.15	102.01	98.09	93.67	89.14	84.76
050407A00030	07-Apr-05	5.14	07-Apr-20	07-Apr-10	107.36	104.62	101.36	97.29	92.77	88.22	83.85
050411A00036	11-Apr-05	5.39	13-Apr-20	12-Apr-10	108.03	105.32	102.21	98.34	93.94	89.42	85.04
050412A00010	12-Apr-05	5.37	10-Apr-20	12-Apr-10	107.98	105.27	102.14	98.26	93.85	89.33	84.95
050419A00016	19-Apr-05	5.18	20-Apr-20	19-Apr-10	107.47	104.74	101.50	97.47	92.96	88.41	84.04
050420A00029	20-Apr-05	5.22	20-Apr-20	20-Apr-10	107.58	104.85	101.63	97.63	93.15	88.61	84.23
050421A00031	21-Apr-05	5.19	21-Apr-20	21-Apr-10	107.50	104.77	101.53	97.51	93.01	88.46	84.09
050502A00045	02-May-05	5.28	01-May-20	02-May-10	107.94	105.15	101.89	97.88	93.39	88.83	84.44
050503A00080	03-May-05	5.01	04-May-20	03-May-10	107.20	104.37	100.93	96.71	92.10	87.52	83.15
050506A00013	06-May-05	5.23	06-May-20	06-May-10	107.81	105.00	101.72	97.67	93.16	88.59	84.20
050511A00003	11-May-05	5.21	11-May-20	11-May-10	107.75	104.95	101.65	97.58	93.06	88.49	84.10
050516A00085	16-May-05	5.12	15-May-20	17-May-10	107.50	104.69	101.33	97.20	92.63	88.05	83.67

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050520A00065	20-May-05	5.09	20-May-20	20-May-10	107.42	104.60	101.22	97.06	92.49	87.91	83.53
050524A00042	24-May-05	5.03	26-May-20	24-May-10	107.26	104.43	101.00	96.80	92.20	87.61	83.24
050531A00120	31-May-05	4.85	01-Jun-20	31-May-10	106.92	103.98	100.37	96.00	91.33	86.73	82.38
050603A00035	03-Jun-05	4.66	03-Jun-20	03-Jun-10	106.39	103.38	99.60	95.08	90.33	85.72	81.38
050610A00045	10-Jun-05	4.8	10-Jun-20	10-Jun-10	106.79	103.83	100.16	95.74	91.03	86.41	82.05
050627A00084	27-Jun-05	4.75	29-Jun-20	28-Jun-10	106.64	103.67	99.97	95.52	90.81	86.20	81.85
050630A00020	30-Jun-05	4.98	30-Jun-20	30-Jun-10	107.64	104.58	100.94	96.59	91.92	87.30	82.91
050701A00027	01-Jul-05	4.99	01-Jul-20	01-Jul-10	107.67	104.61	100.97	96.60	91.91	87.28	82.87
050708A00059	08-Jul-05	4.95	07-Jul-20	08-Jul-10	107.56	104.49	100.81	96.42	91.72	87.08	82.68
050725A00020	25-Jul-05	5.25	27-Jul-20	25-Jul-10	108.44	105.42	101.94	97.76	93.17	88.56	84.13
050729A00033	29-Jul-05	5.04	29-Jul-20	29-Jul-10	107.82	104.77	101.16	96.83	92.16	87.52	83.11
050804A00061	04-Aug-05	5.27	04-Aug-20	04-Aug-10	108.51	105.49	102.01	97.82	93.23	88.59	84.14
050809A00036	09-Aug-05	5.38	10-Aug-20	09-Aug-10	108.83	105.82	102.41	98.30	93.75	89.13	84.67
050815A00027	15-Aug-05	5.24	17-Aug-20	16-Aug-10	108.42	105.39	101.90	97.69	93.08	88.44	83.99
050819A00079	19-Aug-05	5.18	19-Aug-20	19-Aug-10	108.24	105.21	101.67	97.43	92.79	88.15	83.70
050822A00025	22-Aug-05	5.01	21-Aug-20	23-Aug-10	107.74	104.68	101.03	96.66	91.96	87.30	82.88
050826A00016	26-Aug-05	5.19	26-Aug-20	26-Aug-10	108.27	105.24	101.71	97.47	92.84	88.19	83.75
050826A00047	26-Aug-05	5.01	26-Aug-20	26-Aug-10	107.74	104.68	101.03	96.66	91.96	87.30	82.88
050831A00032	31-Aug-05	5.14	31-Aug-20	31-Aug-10	108.29	105.19	101.57	97.26	92.60	87.95	83.51
050916A00038	16-Sep-05	5.22	16-Sep-20	16-Sep-10	108.54	105.44	101.86	97.59	92.94	88.28	83.81
050929A00084	29-Sep-05	5.27	30-Sep-20	29-Sep-10	108.69	105.60	102.05	97.82	93.18	88.52	84.06
051019A00037	19-Oct-05	5.26	30-Oct-20	19-Oct-10	109.04	105.80	102.11	97.78	93.10	88.41	83.93
051020A00053	20-Oct-05	5.49	30-Oct-20	20-Oct-10	109.76	106.55	102.98	98.80	94.21	89.55	85.05
051026A00013	26-Oct-05	5.6	30-Oct-20	26-Oct-10	110.11	106.90	103.39	99.28	94.73	90.09	85.58
051116A00044	16-Nov-05	5.45	30-Nov-20	16-Nov-10	109.65	106.42	102.83	98.61	93.98	89.29	84.77
051201A00013	01-Dec-05	5.58	15-Dec-20	01-Dec-10	110.27	106.98	103.38	99.19	94.59	89.90	85.37
051205A00014	05-Dec-05	5.67	15-Dec-20	05-Dec-10	110.56	107.28	103.71	99.57	95.00	90.32	85.78
051220A00008	20-Dec-05	5.6	30-Dec-20	20-Dec-10	110.34	107.05	103.45	99.27	94.66	89.98	85.43
051229A00005	29-Dec-05	5.58	30-Dec-20	29-Dec-10	110.27	106.98	103.38	99.18	94.57	89.88	85.33
051230A00044	30-Dec-05	5.57	30-Dec-20	30-Dec-10	110.24	106.95	103.34	99.14	94.52	89.83	85.29
060103A00075	03-Jan-06	5.41	15-Jan-21	03-Jan-11	109.93	106.55	102.79	98.43	93.71	88.97	84.42
060105A00017	05-Jan-06	5.36	15-Jan-21	05-Jan-11	109.76	106.38	102.59	98.20	93.47	88.72	84.17
060105A00004	05-Jan-06	5.55	15-Jan-21	05-Jan-11	110.39	107.02	103.33	99.06	94.40	89.67	85.11
060117A00125	17-Jan-06	5.46	01-Feb-21	17-Jan-11	110.09	106.72	102.98	98.66	93.96	89.22	84.67

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REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
060119A00001	19-Jan-06	5.51	01-Feb-21	19-Jan-11	110.26	106.89	103.18	98.88	94.20	89.47	84.91
060123A00026	23-Jan-06	5.33	01-Feb-21	24-Jan-11	109.66	106.28	102.48	98.07	93.32	88.57	84.03
060301A00005	01-Mar-06	5.68	15-Mar-21	01-Mar-11	111.22	107.72	103.95	99.64	94.96	90.21	85.61
060308A00036	08-Mar-06	5.86	15-Mar-21	08-Mar-11	111.84	108.35	104.63	100.43	95.83	91.11	86.50
060314A00075	14-Mar-06	5.65	15-Mar-21	14-Mar-11	111.12	107.62	103.83	99.51	94.82	90.06	85.46
060316A00015	16-Mar-06	5.8	30-Mar-21	16-Mar-11	111.64	108.14	104.41	100.17	95.54	90.81	86.20
060317A00013	17-Mar-06	5.74	30-Mar-21	17-Mar-11	111.43	107.93	104.18	99.91	95.25	90.51	85.90
060330A00006	30-Mar-06	5.91	30-Mar-21	30-Mar-11	112.01	108.52	104.82	100.64	96.06	91.35	86.75
060509A00008	08-May-06	6.09	17-May-21	08-May-11	113.12	109.47	105.68	101.47	96.88	92.15	87.51
060605A00051	05-Jun-06	6.06	15-Jun-21	05-Jun-11	113.24	109.52	105.65	101.38	96.73	91.96	87.30
060615A00027	15-Jun-06	6.22	15-Jun-21	15-Jun-11	113.82	110.10	106.28	102.06	97.48	92.75	88.09
060721A00035	21-Jul-06	6.15	30-Jul-21	21-Jul-11	114.04	110.18	106.20	101.85	97.17	92.38	87.68
060810A00019	10-Aug-06	5.95	16-Aug-21	10-Aug-11	113.29	109.44	105.40	100.94	96.17	91.32	86.61
060830A00039	30-Aug-06	5.83	30-Aug-21	30-Aug-11	112.84	108.98	104.91	100.40	95.58	90.71	86.01
060831A00074	31-Aug-06	5.82	30-Aug-21	31-Aug-11	113.00	109.07	104.94	100.38	95.54	90.67	85.96
060913A00073	13-Sep-06	5.81	15-Sep-21	13-Sep-11	112.97	109.04	104.89	100.32	95.46	90.56	85.84
060925A00045	25-Sep-06	5.64	30-Sep-21	26-Sep-11	112.32	108.38	104.17	99.52	94.60	89.69	84.97
060926A00026	26-Sep-06	5.42	30-Sep-21	26-Sep-11	111.47	107.52	103.23	98.47	93.48	88.55	83.85
061004A00040	04-Oct-06	5.46	15-Oct-21	04-Oct-11	111.82	107.80	103.45	98.66	93.65	88.70	83.98
061025A00036	25-Oct-06	5.83	01-Nov-21	25-Oct-11	113.27	109.27	105.05	100.43	95.54	90.62	85.87
061102A00062	02-Nov-06	5.56	15-Nov-21	02-Nov-11	112.40	108.32	103.95	99.15	94.14	89.17	84.42
061116A00054	16-Nov-06	5.55	30-Nov-21	16-Nov-11	112.36	108.28	103.90	99.10	94.08	89.11	84.37
061121A00026	21-Nov-06	5.55	30-Nov-21	21-Nov-11	112.36	108.28	103.90	99.10	94.08	89.11	84.37
061127A00022	27-Nov-06	5.54	30-Nov-21	28-Nov-11	112.32	108.24	103.86	99.05	94.03	89.06	84.32
061201A00035	01-Dec-06	5.38	15-Dec-21	01-Dec-11	112.04	107.81	103.25	98.28	93.17	88.17	83.42
061204A00034	04-Dec-06	5.35	15-Dec-21	05-Dec-11	111.92	107.68	103.11	98.13	93.02	88.01	83.26
061214A00015	14-Dec-06	5.29	15-Dec-21	14-Dec-11	111.68	107.43	102.83	97.83	92.70	87.69	82.95
061222A00056	22-Dec-06	5.5	30-Dec-21	22-Dec-11	112.54	108.31	103.79	98.89	93.80	88.80	84.04
061228A00006	28-Dec-06	5.57	30-Dec-21	28-Dec-11	112.82	108.60	104.11	99.23	94.17	89.17	84.40
070105A00016	05-Jan-07	5.61	18-Jan-22	05-Jan-12	113.00	108.78	104.29	99.41	94.34	89.32	84.53
070125A00015	25-Jan-07	5.49	31-Jan-22	25-Jan-12	112.51	108.27	103.74	98.81	93.71	88.69	83.91
070228A00022	28-Feb-07	5.49	02-Mar-22	28-Feb-12	112.68	108.38	103.78	98.81	93.67	88.63	83.84
070305A00024	05-Mar-07	5.49	15-Mar-22	05-Mar-12	113.04	108.60	103.89	98.84	93.65	88.58	83.76
070419A00003	19-Apr-07	5.55	02-May-22	19-Apr-12	113.31	108.87	104.17	99.12	93.93	88.84	84.00

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REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
070501A00012	01-May-07	5.58	16-May-22	01-May-12	113.63	109.12	104.37	99.28	94.06	88.95	84.09
070508A00033	08-May-07	5.58	16-May-22	08-May-12	113.63	109.12	104.37	99.28	94.06	88.95	84.09
070510A00021	10-May-07	5.41	16-May-22	10-May-12	112.89	108.37	103.55	98.40	93.15	88.03	83.19
070522A00006	22-May-07	5.73	31-May-22	22-May-12	114.29	109.78	105.08	100.05	94.86	89.75	84.88
070530A00011	30-May-07	5.8	31-May-22	30-May-12	114.60	110.09	105.40	100.40	95.23	90.13	85.25

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REFERENCE	SETTLEMENT DATE	RATE	First/Next Put Date	MATURITY DATE	-300	-200	-100	Base	100	200	300
980128A00020	12-Jan-98	5.29	11-Jul-07	14-Jan-08	101.8255	101.2032	100.5885	100.0342	99.8734	99.7554	99.6378
980129A00004	14-Jan-98	5.28	14-Jul-07	14-Jan-08	101.8135	101.1913	100.5767	100.0260	99.8707	99.7528	99.6351
980129A00028	15-Jan-98	5.31	15-Jul-07	15-Jan-08	101.8154	101.1908	100.5739	100.0214	99.8680	99.7501	99.6325
980120A00014	16-Jan-98	5.34	16-Jul-07	16-Jan-08	101.8421	101.2148	100.5952	100.0343	99.8640	99.7380	99.6123
980120A00015	20-Jan-98	5.41	20-Jul-07	21-Jan-08	101.9249	101.2841	100.6514	100.0653	99.8632	99.7263	99.5899
980122A00015	22-Jan-98	5.41	22-Jul-07	22-Jan-08	101.9335	101.2900	100.6547	100.0658	99.8633	99.7265	99.5900
980122A00002	22-Jan-98	5.46	22-Jul-07	22-Jan-08	101.9666	101.3230	100.6875	100.0886	99.8704	99.7335	99.5970
980123A00047	23-Jan-98	5.42	23-Jul-07	23-Jan-08	101.9461	101.2999	100.6620	100.0693	99.8573	99.7123	99.5677
980126A00030	26-Jan-98	5.53	26-Jul-07	28-Jan-08	102.0585	101.3987	100.7475	100.1203	99.8651	99.7093	99.5539
980126A00032	26-Jan-98	5.53	27-Jul-07	28-Jan-08	102.0585	101.3987	100.7475	100.1203	99.8651	99.7093	99.5539
980127A00008	27-Jan-98	5.41	27-Jul-07	25-Jan-08	101.9573	101.3058	100.6627	100.0665	99.8468	99.6910	99.5357
980130A00006	30-Jan-98	5.43	30-Jul-07	30-Jan-08	102.0131	101.3481	100.6918	100.0791	99.8437	99.6797	99.5163
980202A00003	02-Feb-98	5.4	02-Aug-07	04-Feb-08	102.0338	101.3555	100.6863	100.0646	99.8266	99.6520	99.4781
980203A00010	03-Feb-98	5.25	04-Aug-07	04-Feb-08	101.9615	101.2832	100.6139	100.0256	99.8109	99.6362	99.4621
980203A00003	03-Feb-98	5.38	03-Aug-07	04-Feb-08	102.0480	101.3693	100.6997	100.0764	99.8329	99.6582	99.4841
980204A00014	04-Feb-98	5.41	04-Aug-07	04-Feb-08	102.0393	101.3610	100.6918	100.0691	99.8279	99.6533	99.4794
980302A00002	02-Mar-98	5.54	02-Jun-07	03-Mar-08	102.3669	101.6137	100.8717	100.1609	99.9941	99.9914	99.9887
980311A00004	11-Mar-98	5.36	11-Jun-07	11-Mar-08	102.2876	101.5139	100.7520	100.0579	99.9615	99.9284	99.8953
980318A00004	18-Mar-98	5.53	18-Jun-07	18-Mar-08	102.4850	101.6921	100.9116	100.1635	99.9531	99.9035	99.8539
980319A00010	19-Mar-98	5.31	20-Jun-07	20-Mar-08	102.3207	101.5234	100.7385	100.0317	99.9358	99.8806	99.8256
980320A00015	20-Mar-98	5.31	20-Jun-07	20-Mar-08	102.3207	101.5234	100.7385	100.0317	99.9358	99.8806	99.8256
980331A00034	31-Mar-98	5.63	30-Jun-07	31-Mar-08	102.6769	101.8491	101.0348	100.2465	99.9342	99.8543	99.7744
980331A00004	31-Mar-98	5.69	30-Jun-07	31-Mar-08	102.7279	101.9000	101.0854	100.2925	99.9391	99.8591	99.7793
980331A00002	31-Mar-98	5.43	30-Jun-07	31-Mar-08	102.5101	101.6831	100.8696	100.1088	99.9072	99.8191	99.7311
980331A00030	31-Mar-98	5.39	30-Jun-07	31-Mar-08	102.4725	101.6458	100.8324	100.0879	99.9029	99.8148	99.7269
980407A00007	07-Apr-98	5.2	07-Jul-07	07-Apr-08	102.3672	101.5228	100.6923	99.9960	99.8658	99.7588	99.6520
980407A00015	07-Apr-98	5.44	07-Jul-07	07-Apr-08	102.5716	101.7262	100.8949	100.1162	99.8981	99.7992	99.7005
980407A00005	07-Apr-98	5.15	07-Jul-07	07-Apr-08	102.3661	101.5211	100.6902	100.0010	99.8682	99.7611	99.6542
980430A00025	30-Apr-98	5.4	30-Jul-07	30-Apr-08	102.7319	101.8259	100.9360	100.1095	99.8382	99.6743	99.5109
980430A00036	30-Apr-98	5.63	30-Jul-07	30-Apr-08	102.9433	102.0363	101.1454	100.2836	99.8763	99.7123	99.5489
980506A00001	06-May-98	5.415	06-Aug-07	06-May-08	102.7955	101.8737	100.9686	100.1300	99.8200	99.6348	99.4503
980507A00005	07-May-98	5.62	08-Aug-07	08-May-08	103.0123	102.0842	101.1729	100.2928	99.8588	99.6708	99.4836
980508A00002	08-May-98	5.62	08-Aug-07	08-May-08	103.0123	102.0842	101.1729	100.2928	99.8588	99.6708	99.4836
980508A00013	08-May-98	5.63	08-Aug-07	08-May-08	103.0125	102.0845	101.1733	100.2933	99.8583	99.6704	99.4832
980513A00014	13-May-98	5.68	13-Aug-07	13-May-08	103.1018	102.1604	101.2364	100.3406	99.8604	99.6591	99.4587
980526A00008	26-May-98	5.42	26-Aug-07	26-May-08	102.9641	101.9898	101.0341	100.1427	99.7767	99.5356	99.2958
980526A00012	26-May-98	5.67	26-Aug-07	26-May-08	103.2115	102.2359	101.2789	100.3507	99.8436	99.6130	99.3836
980605A00008	05-Jun-98	5.58	05-Jun-07	05-Jun-08	103.2063	102.2050	101.2233	100.2810	99.9845	99.9707	99.9570

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980611A00001	11-Jun-98	5.62	11-Jun-07	11-Jun-08	103.3076	102.2903	101.2931	100.3319	99.9728	99.9425	99.9122
980615A00003	15-Jun-98	5.27	15-Jun-07	16-Jun-08	102.9791	101.9508	100.9432	100.0523	99.9492	99.9078	99.8665
980615A00020	15-Jun-98	5.49	15-Jun-07	16-Jun-08	103.2021	102.1727	101.1640	100.2097	99.9578	99.9164	99.8751
980615A00026	15-Jun-98	5.44	15-Jun-07	16-Jun-08	103.2011	102.1709	101.1615	100.2076	99.9596	99.9182	99.8769
980615A00008	15-Jun-98	5.22	15-Jun-07	16-Jun-08	102.9779	101.9489	100.9406	100.0566	99.9510	99.9096	99.8683
980615A00016	15-Jun-98	5.46	15-Jun-07	16-Jun-08	103.2015	102.1716	101.1625	100.2084	99.9589	99.9175	99.8762
980619A00008	19-Jun-98	5.3	19-Jun-07	19-Jun-08	103.0321	101.9958	100.9806	100.0695	99.9381	99.8857	99.8334
980619A00007	19-Jun-98	5.53	19-Jun-07	19-Jun-08	103.2798	102.2421	101.2254	100.2561	99.9506	99.8982	99.8459
980625A00019	25-Jun-98	5.5	25-Jun-07	25-Jun-08	103.2956	102.2424	101.2109	100.2312	99.9337	99.8648	99.7960
980625A00006	25-Jun-98	5.27	25-Jun-07	25-Jun-08	103.0598	102.0078	100.9775	100.0565	99.9186	99.8497	99.7808
980625A00029	25-Jun-98	5.29	25-Jun-07	25-Jun-08	103.0602	102.0086	100.9785	100.0573	99.9184	99.8495	99.7807
980630A00013	30-Jun-98	5.53	30-Jun-07	30-Jun-08	103.3713	102.3048	101.2605	100.2618	99.9261	99.8462	99.7663
980630A00008	30-Jun-98	5.52	30-Jun-07	30-Jun-08	103.3604	102.2940	101.2498	100.2548	99.9253	99.8454	99.7655
980630A00022	30-Jun-98	5.31	30-Jun-07	30-Jun-08	103.1295	102.0645	101.0216	100.0884	99.8958	99.8077	99.7198
980702A00004	02-Jul-98	5.31	02-Jul-07	30-Jun-08	103.1295	102.0645	101.0216	100.0884	99.8958	99.8077	99.7198
980702A00002	02-Jul-98	5.28	02-Jul-07	02-Jul-08	103.1136	102.0436	100.9959	100.0776	99.8933	99.8052	99.7173
980706A00002	06-Jul-98	5.43	07-Jul-07	07-Jul-08	103.3710	102.2860	101.2239	100.2266	99.9052	99.8061	99.7073
980708A00010	08-Jul-98	5.48	08-Jul-07	08-Jul-08	103.3804	102.2936	101.2298	100.2288	99.9023	99.8034	99.7047
980715A00005	15-Jul-98	5.52	15-Jul-07	15-Jul-08	103.4869	102.3816	101.3000	100.2735	99.8926	99.7747	99.6571
980722A00001	22-Jul-98	5.5	22-Jul-07	22-Jul-08	103.5252	102.4017	101.3028	100.2618	99.8759	99.7390	99.6025
980730A00002	30-Jul-98	5.55	30-Jul-07	30-Jul-08	103.6549	102.5102	101.3909	100.3179	99.8637	99.6997	99.5363
980730A00022	30-Jul-98	5.56	30-Jul-07	30-Jul-08	103.6552	102.5106	101.3914	100.3186	99.8638	99.6998	99.5364
980731A00004	31-Jul-98	5.55	31-Jul-07	31-Jul-08	103.6611	102.5138	101.3921	100.3170	99.8634	99.6994	99.5360
980805A00011	05-Aug-98	5.435	05-Aug-07	05-Aug-08	103.6233	102.4627	101.3284	100.2612	99.8435	99.6688	99.4947
980806A00001	06-Aug-98	5.31	06-Aug-07	06-Aug-08	103.4255	102.2645	101.1298	100.1132	99.8027	99.6202	99.4383
980817A00010	17-Aug-98	5.27	17-Aug-07	18-Aug-08	103.4623	102.2709	101.1072	100.0770	99.7664	99.5546	99.3438
980820A00003	20-Aug-98	5.49	20-Aug-07	20-Aug-08	103.7549	102.5564	101.3858	100.2802	99.8096	99.5897	99.3709
980820A00008	20-Aug-98	5.44	20-Aug-07	20-Aug-08	103.7538	102.5543	101.3829	100.2778	99.8101	99.5901	99.3712
980824A00014	24-Aug-98	5.25	24-Aug-07	25-Aug-08	103.4999	102.2903	101.1094	100.0662	99.7458	99.5155	99.2862
980831A00002	31-Aug-98	5.29	02-Jun-07	01-Sep-08	103.6657	102.4362	101.2360	100.1452	99.9970	99.9942	99.9914
980901A00025	01-Sep-98	5.34	01-Jun-07	02-Sep-08	103.6756	102.4442	101.2421	100.1483	99.9932	99.9905	99.9877
980908A00011	08-Sep-98	5.25	08-Jun-07	08-Sep-08	103.6065	102.3594	101.1415	100.0776	99.9704	99.9484	99.9264
980911A00009	11-Sep-98	4.99	03-Jun-07	11-Sep-08	103.3111	102.0575	100.8343	99.9774	99.9538	99.9234	99.8931
980911A00002	11-Sep-98	4.99	11-Jun-07	11-Sep-08	103.3111	102.0575	100.8343	99.9774	99.9538	99.9234	99.8931
980911A00001	11-Sep-98	5.228	11-Jun-07	11-Sep-08	103.6725	102.4157	101.1881	100.1040	99.9645	99.9342	99.9038
980915A00007	15-Sep-98	4.99	11-Jun-07	11-Sep-08	103.3111	102.0575	100.8343	99.9774	99.9538	99.9234	99.8931
980916A00002	16-Sep-98	4.99	11-Jun-07	11-Sep-08	103.3111	102.0575	100.8343	99.9774	99.9538	99.9234	99.8931
980916A00003	16-Sep-98	5.1	16-Jun-07	16-Sep-08	103.5490	102.2794	101.0393	100.0330	99.9463	99.9049	99.8635

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REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
981217A00001	17-Dec-98	4.895	17-Jun-07	17-Dec-13	115.8001	109.6306	104.4503	100.8850	99.9211	99.8687	99.8163
990224A00007	24-Feb-99	5.09	24-Aug-07	24-Feb-09	104.8038	103.0952	101.4287	100.0674	99.7196	99.4892	99.2598
990224A00006	24-Feb-99	5.14	24-Aug-07	24-Feb-09	104.8047	103.0976	101.4323	100.0689	99.7197	99.4893	99.2601
990301A00001	01-Mar-99	5.14	24-Aug-07	24-Feb-09	104.8047	103.0976	101.4323	100.0689	99.7197	99.4893	99.2601
990309A00025	09-Mar-99	5.4	09-Jun-07	09-Mar-09	105.3983	103.6508	101.9443	100.3915	99.9756	99.9536	99.9315
990322A00011	22-Mar-99	4.96	22-Jun-07	23-Mar-09	104.6971	102.9207	101.1969	99.9899	99.9088	99.8481	99.7876
990330A00007	30-Mar-99	5.24	30-Jun-07	30-Mar-09	105.3398	103.5379	101.7813	100.2414	99.9068	99.8268	99.7470
990330A00010	30-Mar-99	5.29	30-Jun-07	30-Mar-09	105.3406	103.5403	101.7849	100.2397	99.9069	99.8270	99.7471
990423A00017	23-Apr-99	5.24	23-Jul-07	23-Apr-09	105.4615	103.5964	101.7825	100.2149	99.8331	99.6882	99.5436
990510A00019	10-May-99	5.16	04-Jun-07	04-Sep-08	103.5868	102.3488	101.1402	100.0865	99.9901	99.9790	99.9680
990518A00002	18-May-99	5.2	18-Aug-07	18-May-09	105.6466	103.7139	101.8376	100.2371	99.7628	99.5509	99.3400
990527A00006	27-May-99	5.36	27-Aug-07	27-May-09	105.9521	103.9948	102.0912	100.3986	99.7625	99.5215	99.2816
990604A00001	04-Jun-99	5.92	04-Jun-07	04-Jun-09	107.1229	105.1330	103.1926	101.3441	100.0545	99.9795	99.9685
990615A00002	15-Jun-99	5.66	15-Jun-07	15-Jun-09	106.8079	104.7901	102.8257	100.9883	99.9693	99.9279	99.8865
990615A00008	15-Jun-99	6.09	15-Jun-07	15-Jun-09	107.5755	105.5517	103.5786	101.6886	100.1802	99.9419	99.9006
990615A00001	15-Jun-99	5.71	15-Jun-07	15-Jun-09	106.8079	104.7921	102.8294	100.9927	99.9478	99.9261	99.8848
990615A00011	15-Jun-99	6.04	15-Jun-07	15-Jun-09	107.5758	105.5501	103.5752	101.6840	100.1779	99.9437	99.9023
990706A00001	06-Jul-99	5.6	06-Jul-07	06-Jul-09	106.7759	104.7052	102.6939	100.8438	99.9170	99.8161	99.7174
990706A00004	06-Jul-99	5.99	06-Jul-07	06-Jul-09	107.5749	105.4959	103.4716	101.5496	100.1111	99.8541	99.7553
990823A00007	23-Aug-99	5.77	23-Aug-07	24-Aug-09	107.5664	105.3620	103.2220	101.2287	99.9353	99.6386	99.4118
990910A00011	10-Sep-99	6.19	10-Jun-07	10-Sep-09	108.6830	106.4211	104.2226	102.1288	100.3948	99.9695	99.9474
990916A00003	16-Sep-99	6.25	16-Jun-07	16-Sep-09	108.6564	106.3834	104.1746	102.0717	100.3449	99.9410	99.8998
990916A00001	16-Sep-99	6.2	16-Jun-07	16-Sep-09	108.6573	106.3820	104.1711	102.0697	100.3449	99.9428	99.9015
990921A00008	21-Sep-99	5.78	21-Jun-07	21-Sep-09	107.6373	105.3630	103.1604	101.1280	99.9517	99.8901	99.8296
990921A00001	21-Sep-99	5.73	21-Jun-07	21-Sep-09	107.6376	105.3610	103.1564	101.1261	99.9509	99.8909	99.8304
991006A00046	06-Oct-99	5.85	06-Jul-07	06-Oct-09	108.0521	105.7315	103.4833	101.3982	100.0021	99.8334	99.7347
991006A00047	06-Oct-99	6.22	06-Jul-07	06-Oct-09	108.8974	106.5671	104.3041	102.1575	100.3948	99.8694	99.7707
991022A00043	22-Oct-99	5.31	01-Jun-07	26-Oct-09	107.4635	105.0891	102.8017	100.7679	99.8593	99.7059	99.5530
991022A00041	22-Oct-99	5.49	01-Jun-07	26-Oct-09	107.4626	105.0969	102.8176	100.7883	99.8528	99.7060	99.5534
991022A00004	22-Oct-99	5.54	01-Jun-07	26-Oct-09	107.4624	105.0991	102.8218	100.7872	99.8522	99.7060	99.5535
991025A00041	25-Oct-99	5.5	01-Jun-07	26-Oct-09	107.4792	105.1134	102.8337	100.8022	99.8574	99.7119	99.5620
991025A00038	25-Oct-99	5.55	01-Jun-07	26-Oct-09	107.4790	105.1156	102.8380	100.8014	99.8568	99.7118	99.5619
991026A00002	26-Oct-99	5.5	01-Jun-07	26-Oct-09	107.4792	105.1134	102.8337	100.8022	99.8574	99.7119	99.5620
991026A00006	26-Oct-99	5.49	01-Jun-07	26-Oct-09	107.4626	105.0969	102.8176	100.7883	99.8528	99.7060	99.5534
991027A00063	27-Oct-99	5.64	27-Oct-00	27-Oct-09	107.8198	105.4469	103.1398	100.9309	98.9564	98.3535	99.5403
991027A00057	27-Oct-99	5.69	27-Oct-00	27-Oct-09	107.8194	105.4490	103.1442	100.9373	98.9644	98.3594	99.5411
991101A00015	01-Nov-99	5.37	01-Jun-07	01-Nov-09	107.2391	104.8606	102.5757	100.5909	99.9923	99.9896	99.9869
991101A00005	01-Nov-99	5.42	01-Jun-07	01-Nov-09	107.2390	104.8629	102.5798	100.5853	99.9886	99.9859	99.9832

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991105A00016	05-Nov-99	6.01	05-Aug-07	05-Nov-09	109.2456	106.8226	104.4731	102.2550	100.4329	99.7977	99.6231
991105A00014	05-Nov-99	6.19	05-Aug-07	05-Nov-09	109.2408	106.8268	104.4856	102.2722	100.4485	99.7876	99.6138
991105A00017	05-Nov-99	5.91	05-Aug-07	05-Nov-09	109.2484	106.8204	104.4658	102.2347	100.3614	99.8032	99.6284
991109A00014	09-Nov-99	5.76	02-Jun-07	01-Dec-09	108.4451	105.9727	103.5865	101.4022	100.0278	99.9909	99.9881
991109A00015	09-Nov-99	5.81	02-Jun-07	01-Dec-09	108.4442	105.9744	103.5892	101.4045	100.0262	99.9871	99.9845
991122A00011	22-Nov-99	6.05	22-Aug-07	23-Nov-09	109.0568	106.5981	104.2163	101.9833	100.2428	99.6976	99.4681
991123A00002	23-Nov-99	5.4	01-Jun-07	01-Dec-09	107.5580	105.0973	102.7377	100.6832	99.9926	99.9899	99.9871
991123A00004	23-Nov-99	5.45	01-Jun-07	01-Dec-09	107.5577	105.0995	102.7415	100.6787	99.9888	99.9861	99.9835
991201A00013	01-Dec-99	5.69	01-Dec-02	01-Dec-09	108.7201	106.2346	103.8204	101.5157	99.4768	98.7329	99.7848
991201A00009	01-Dec-99	5.84	01-Dec-02	01-Dec-09	108.7168	106.2391	103.8323	101.5343	99.5002	98.7495	99.7857
991201A00005	01-Dec-99	5.52	01-Dec-00	01-Dec-09	107.8463	105.3812	102.9867	100.7075	98.7228	98.2710	99.7567
991209A00031	09-Dec-99	5.46	09-Jun-07	09-Dec-09	107.8369	105.3510	102.9634	100.8571	99.9690	99.9386	99.9083
991209A00032	09-Dec-99	5.51	09-Jun-07	09-Dec-09	107.8365	105.3531	102.9676	100.8593	99.9666	99.9363	99.9060
991209A00025	09-Dec-99	5.21	09-Jun-07	09-Dec-09	107.8397	105.3404	102.9396	100.8059	99.9809	99.9503	99.9198
991217A00006	17-Dec-99	5.47	17-Jun-07	17-Dec-09	107.9388	105.4310	103.0225	100.8926	99.9516	99.9019	99.8523
991217A00008	17-Dec-99	5.52	17-Jun-07	17-Dec-09	107.9383	105.4331	103.0268	100.8962	99.9501	99.9005	99.8510
991222A00009	22-Dec-99	5.81	22-Dec-00	22-Dec-09	108.7104	106.1820	103.7271	101.3900	99.3390	98.6470	99.7794
991222A00013	22-Dec-99	5.48	22-Dec-00	22-Dec-09	108.7177	106.1714	103.6995	101.3474	99.2860	98.6098	99.7774
991222A00023	22-Dec-99	6.1	23-Dec-02	22-Dec-09	109.5734	107.0311	104.5628	102.2053	100.1024	99.1146	99.8074
991222A00014	22-Dec-99	5.58	22-Dec-00	22-Dec-09	108.7154	106.1745	103.7078	101.3602	99.3020	98.6210	99.7780
991222A00003	22-Dec-99	5.76	22-Dec-00	22-Dec-09	108.7115	106.1803	103.7229	101.3835	99.3309	98.6414	99.7791
991224A00017	24-Dec-99	6.16	24-Dec-02	24-Dec-09	109.7398	107.1904	104.7152	102.3503	100.2359	99.1959	99.8122
991227A00004	27-Dec-99	6.18	27-Jun-07	28-Dec-09	109.8312	107.2704	104.7911	102.4551	100.5245	99.9067	99.8323
991227A00005	27-Dec-99	6.23	27-Jun-07	28-Dec-09	109.8294	107.2714	104.7946	102.4600	100.5260	99.9066	99.8322
991227A00015	27-Dec-99	5.9	27-Jun-07	28-Dec-09	109.8414	107.2652	104.7719	102.4202	100.4687	99.9075	99.8329
991227A00006	27-Dec-99	5.76	27-Jun-07	28-Dec-09	108.6256	106.0836	103.6333	101.3987	99.9861	99.8712	99.7968
991227A00008	27-Dec-99	5.71	27-Jun-07	28-Dec-09	108.6266	106.0818	103.6291	101.3933	99.9951	99.8713	99.7969
991227A00016	27-Dec-99	5.53	27-Jun-07	28-Dec-09	108.6303	106.0757	103.6144	101.3633	99.9464	99.8718	99.7973
991227A00003	27-Dec-99	6.5	27-Jun-07	28-Dec-09	110.6426	108.0713	105.5786	103.2027	101.1075	99.9455	99.8562
000107A00003	07-Jan-00	5.77	08-Jul-07	08-Jan-10	108.8922	106.3158	103.8326	101.5609	100.0419	99.8361	99.7373
000107A00004	07-Jan-00	5.82	08-Jul-07	08-Jan-10	108.8911	106.3174	103.8365	101.5650	100.0392	99.8333	99.7346
000111A00014	11-Jan-00	6.28	08-Jul-07	08-Jan-10	110.2053	107.6113	105.1002	102.7288	100.7251	99.8840	99.7882
000111A00013	11-Jan-00	6.33	08-Jul-07	08-Jan-10	110.2033	107.6121	105.1035	102.7334	100.7254	99.8823	99.7856
000111A00018	11-Jan-00	6.61	08-Jul-07	08-Jan-10	111.0568	108.4516	105.9262	103.5154	101.3665	99.9988	99.8036
000111A00016	11-Jan-00	5.77	17-Jul-07	19-Jan-10	108.9797	106.3744	103.8645	101.5706	100.0303	99.7907	99.6623
000112A00004	12-Jan-00	5.82	20-Jul-07	20-Jan-10	108.9929	106.3875	103.8771	101.5801	100.0255	99.7780	99.6416
000112A00007	12-Jan-00	5.77	20-Jul-07	20-Jan-10	108.9941	106.3859	103.8730	101.5756	100.0269	99.7789	99.6423
000124A00007	24-Jan-00	5.88	27-Jul-07	27-Jan-10	109.3428	106.7121	104.1750	101.8358	100.1290	99.7674	99.6120

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000124A00003	24-Jan-00	5.93	27-Jul-07	27-Jan-10	109.3414	106.7135	104.1785	101.8396	100.1310	99.7676	99.6122
000201A00005	01-Feb-00	6.43	01-Aug-07	01-Feb-10	110.6976	108.0386	105.4652	103.0310	100.9396	99.8455	99.6503
000201A00008	01-Feb-00	6.01	01-Feb-01	01-Feb-10	109.7413	107.0918	104.5243	102.0782	99.9155	99.0349	99.4272
000201A00007	01-Feb-00	6.06	01-Feb-01	01-Feb-10	109.7396	107.0930	104.5282	102.0845	99.9235	99.0403	99.4284
000201A00065	01-Feb-00	6.38	01-Aug-07	01-Feb-10	110.7000	108.0380	105.4622	103.0262	100.9377	99.8669	99.6529
000204A00004	04-Feb-00	5.94	10-Aug-07	10-Feb-10	109.6379	106.9649	104.3879	102.0088	100.2261	99.7277	99.5351
000204A00001	04-Feb-00	5.99	10-Aug-07	10-Feb-10	109.6362	106.9661	104.3917	102.0126	100.2245	99.7259	99.5334
000218A00002	18-Feb-00	6.34	20-Feb-01	18-Feb-10	110.7779	108.0667	105.4382	102.9020	100.5430	98.5574	98.2788
000218A00058	18-Feb-00	6.36	20-Feb-01	18-Feb-10	110.8314	108.1194	105.4902	102.9532	100.5927	98.6038	98.3062
000218A00004	18-Feb-00	6.39	20-Feb-01	18-Feb-10	110.7754	108.0671	105.4415	102.9079	100.5512	98.5669	98.2850
000225A00012	25-Feb-00	5.98	25-Aug-07	25-Feb-10	109.8712	107.1532	104.5341	102.1154	100.2693	99.6898	99.4602
000225A00008	25-Feb-00	6.03	25-Aug-07	25-Feb-10	109.8692	107.1542	104.5376	102.1203	100.2614	99.6899	99.4604
000303A00005	03-Mar-00	5.97	03-Jun-07	03-Mar-10	109.9057	107.1711	104.5392	102.1145	100.2811	99.9780	99.9642
000303A00006	03-Mar-00	6.19	05-Mar-01	03-Mar-10	110.3741	107.6354	104.9834	102.4664	100.2680	99.1950	99.8111
000303A00008	03-Mar-00	6.14	05-Mar-01	03-Mar-10	110.3766	107.6348	104.9799	102.4604	100.2602	99.1895	99.8108
000303A00003	03-Mar-00	6.02	03-Jun-07	03-Mar-10	109.9036	107.1720	104.5426	102.1185	100.2822	99.9748	99.9611
000303A00061	03-Mar-00	5.96	10-Jun-07	10-Mar-10	109.9487	107.1957	104.5466	102.1086	100.2692	99.9502	99.9171
000308A00004	08-Mar-00	5.95	08-Mar-01	08-Mar-10	110.4006	107.6350	104.9576	102.4189	100.2085	99.1535	99.8086
000308A00002	08-Mar-00	6.13	08-Mar-01	08-Mar-10	110.3916	107.6370	104.9702	102.4407	100.2364	99.1733	99.8097
000310A00015	10-Mar-00	6.42	10-Jun-07	10-Mar-10	111.1875	108.4174	105.7412	103.2183	101.0516	99.9759	99.9538
000310A00019	10-Mar-00	6.47	10-Jun-07	10-Mar-10	111.1845	108.4174	105.7441	103.2232	101.0564	99.9568	99.9511
000323A00011	23-Mar-00	5.88	23-Mar-01	23-Mar-10	110.3891	107.5844	104.8707	102.3024	100.0833	99.0727	99.8036
000323A00010	23-Mar-00	6.06	23-Mar-01	23-Mar-10	110.3800	107.5867	104.8837	102.3248	100.1117	99.0928	99.8048
000323A00005	23-Mar-00	6.11	23-Mar-01	23-Mar-10	110.3776	107.5874	104.8874	102.3311	100.1196	99.0984	99.8051
000328A00002	28-Mar-00	6.02	24-Jun-07	24-Mar-10	110.2767	107.4827	104.7928	102.3077	100.3653	99.8994	99.8278
000328A00006	28-Mar-00	6.07	24-Jun-07	24-Mar-10	110.2743	107.4834	104.7963	102.3132	100.3647	99.8991	99.8275
000329A00001	29-Mar-00	6.52	26-Mar-01	24-Mar-10	111.6681	108.8540	106.1280	103.4870	100.9892	98.7092	97.0835
000330A00015	30-Mar-00	6.24	30-Mar-01	30-Mar-10	110.9460	108.1268	105.3965	102.7923	100.4180	98.6639	99.8196
000330A00014	30-Mar-00	6.29	30-Mar-01	30-Mar-10	110.9431	108.1271	105.3998	102.7984	100.4262	98.6727	99.8199
000330A00012	30-Mar-00	6.55	09-Apr-01	08-Apr-10	111.8981	109.0420	106.2764	103.6000	101.0535	98.7995	97.0800
000405A00005	05-Apr-00	5.89	05-Jul-07	05-Apr-10	109.8884	107.0724	104.3696	101.9124	100.1637	99.8455	99.7495
000405A00003	05-Apr-00	5.84	05-Jul-07	05-Apr-10	109.8905	107.0714	104.3663	101.9092	100.1692	99.8484	99.7523
000411A00030	11-Apr-00	6.02	20-Apr-01	20-Apr-10	110.4789	107.6125	104.8394	102.2358	99.9860	98.9592	99.6086
000411A00004	11-Apr-00	6.07	20-Apr-01	20-Apr-10	110.4763	107.6132	104.8432	102.2423	99.9942	98.9652	99.6094
000417A00005	17-Apr-00	5.95	20-Jul-07	20-Apr-10	110.2808	107.4180	104.6687	102.1555	100.2733	99.8026	99.6660
000417A00004	17-Apr-00	6	20-Jul-07	20-Apr-10	110.2784	107.4188	104.6720	102.1607	100.2559	99.8018	99.6653
000425A00002	25-Apr-00	6.05	20-Apr-01	20-Apr-10	110.5638	107.6962	104.9219	102.3158	100.0601	99.0055	99.6136
000502A00009	02-May-00	6.27	27-Apr-01	27-Apr-10	111.3010	108.4034	105.6003	102.9588	100.6474	99.3696	99.6528

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000505A00007	05-May-00	6.2	27-Jul-07	27-Apr-10	111.1278	108.2325	105.4446	102.8504	100.7137	99.8193	99.6649
000505A00011	05-May-00	6.25	27-Jul-07	27-Apr-10	111.1247	108.2327	105.4479	102.8550	100.7192	99.8203	99.6651
000523A00014	23-May-00	6.49	18-Aug-07	18-May-10	112.1690	109.2048	106.3464	103.6581	101.3342	99.9436	99.6131
000523A00011	23-May-00	6.54	18-Aug-07	18-May-10	112.1652	109.2043	106.3489	103.6623	101.3377	99.9385	99.6124
000523A00007	23-May-00	6.94	18-Aug-07	18-May-10	113.4903	110.5061	107.6233	104.8765	102.3893	100.4704	99.7237
000523A00006	23-May-00	6.99	18-Aug-07	18-May-10	113.4855	110.5048	107.6252	104.8806	102.3953	100.4751	99.7220
000524A00057	24-May-00	6.45	24-Aug-07	24-May-10	111.9654	108.9922	106.1269	103.4407	101.1500	99.8621	99.5608
000524A00058	24-May-00	6.4	24-Aug-07	24-May-10	111.9691	108.9925	106.1242	103.4361	101.1442	99.8605	99.5605
000606A00024	06-Jun-00	6.12	28-Aug-07	28-May-10	111.1231	108.1506	105.2943	102.6587	100.5551	99.7175	99.4680
000606A00039	06-Jun-00	6.17	28-Aug-07	28-May-10	111.1200	108.1509	105.2972	102.6626	100.5514	99.7162	99.4689
000616A00006	16-Jun-00	6.09	16-Jun-07	16-Jun-10	111.0206	108.0050	105.1132	102.4673	100.4192	99.9266	99.8771
000616A00005	16-Jun-00	6.14	16-Jun-07	16-Jun-10	111.0175	108.0054	105.1167	102.4729	100.4062	99.9252	99.8757
000622A00008	22-Jun-00	6.12	22-Jun-07	22-Jun-10	111.1666	108.1331	105.2238	102.5581	100.4755	99.9139	99.8533
000622A00010	22-Jun-00	6.17	22-Jun-07	22-Jun-10	111.1634	108.1334	105.2267	102.5607	100.4585	99.9131	99.8526
000626A00002	26-Jun-00	6.15	24-Jun-07	24-Jun-10	111.2631	108.2231	105.3070	102.6305	100.5110	99.9050	99.8362
000705A00005	05-Jul-00	6.11	05-Jul-07	06-Jul-10	111.2638	108.1930	105.2512	102.5636	100.4776	99.8603	99.7643
000705A00007	05-Jul-00	6.16	05-Jul-07	06-Jul-10	111.2605	108.1933	105.2546	102.5653	100.4620	99.8574	99.7615
000710A00007	10-Jul-00	6.45	10-Jul-07	12-Jul-10	112.2056	109.1082	106.1310	103.3593	101.0473	99.9094	99.7655
000710A00008	10-Jul-00	6.4	10-Jul-07	12-Jul-10	112.2097	109.1086	106.1285	103.3592	101.0420	99.9105	99.7676
000714A00006	14-Jul-00	6.05	20-Jul-07	20-Jul-10	111.2274	108.1216	105.1496	102.4437	100.3872	99.8059	99.6694
000714A00106	14-Jul-00	6.1	20-Jul-07	20-Jul-10	111.2241	108.1220	105.1533	102.4495	100.3840	99.8051	99.6687
000807A00036	07-Aug-00	5.98	27-Jul-07	27-Jul-10	111.0844	107.9631	104.9802	102.2857	100.2745	99.7720	99.6167
000807A00033	07-Aug-00	6.03	27-Jul-07	27-Jul-10	111.0812	107.9636	104.9841	102.2823	100.2725	99.7722	99.6169
000811A00054	11-Aug-00	6.27	09-Jun-07	09-Sep-10	112.4120	109.1574	106.0409	103.1764	100.8534	99.9669	99.9450
000811A00050	11-Aug-00	6.32	09-Jun-07	09-Sep-10	112.4077	109.1571	106.0440	103.1818	100.8518	99.9642	99.9422
000817A00010	17-Aug-00	5.95	09-Jun-07	09-Sep-10	111.3855	108.1484	105.0631	102.2971	100.2862	99.9597	99.9378
000817A00003	17-Aug-00	6	09-Jun-07	09-Sep-10	111.3820	108.1489	105.0670	102.2991	100.2667	99.9570	99.9350
000823A00003	23-Aug-00	5.95	23-Jun-07	23-Sep-10	111.5079	108.2326	105.1123	102.3175	100.2553	99.9036	99.8430
000823A00002	23-Aug-00	6	23-Jun-07	23-Sep-10	111.5042	108.2330	105.1163	102.3235	100.2531	99.9027	99.8422
000830A00001	30-Aug-00	6.48	09-Jun-07	09-Sep-10	113.0578	109.7930	106.6596	103.7490	101.2943	99.9951	99.9490
000830A00003	30-Aug-00	6.53	09-Jun-07	09-Sep-10	113.0529	109.7922	106.6623	103.7539	101.2952	99.9761	99.9463
000905A00057	05-Sep-00	5.83	09-Jun-07	09-Sep-10	111.0056	107.7752	104.7045	101.9810	100.1153	99.9571	99.9352
000905A00059	05-Sep-00	5.88	09-Jun-07	09-Sep-10	111.0025	107.7757	104.7085	101.9816	100.1169	99.9544	99.9324
000905A00047	05-Sep-00	5.88	09-Aug-07	09-Sep-10	111.0025	107.7757	104.7085	101.9816	100.1169	99.9544	99.9324
000911A00007	11-Sep-00	5.81	10-Jun-07	10-Sep-10	110.9406	107.7090	104.6399	101.9220	100.0824	99.9565	99.9345
000911A00006	11-Sep-00	5.86	10-Jun-07	10-Sep-10	110.9375	107.7097	104.6428	101.9216	100.0850	99.9537	99.9318
000921A00005	21-Sep-00	5.71	21-Jun-07	21-Sep-10	110.7328	107.4762	104.3925	101.6928	100.0367	99.8940	99.8362
000921A00001	21-Sep-00	5.76	21-Jun-07	21-Sep-10	110.7298	107.4770	104.3960	101.6950	100.0233	99.8931	99.8353

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000927A00004	27-Sep-00	5.75	25-Jun-07	27-Sep-10	110.7607	107.4919	104.3965	101.6857	100.0132	99.8745	99.8057
000927A00011	27-Sep-00	5.7	25-Jun-07	27-Sep-10	110.7638	107.4909	104.3932	101.6846	100.0268	99.8749	99.8061
001005A00009	05-Oct-00	6.05	24-Jun-07	24-Sep-10	111.6580	108.3819	105.2586	102.4463	100.3386	99.9054	99.8449
001005A00003	05-Oct-00	6	24-Jun-07	24-Sep-10	111.6618	108.3817	105.2548	102.4434	100.3334	99.9062	99.8457
001005A00007	05-Oct-00	5.82	24-Jun-07	24-Sep-10	111.6757	108.3809	105.2416	102.4212	100.3366	99.9092	99.8485
001006A00008	06-Oct-00	5.69	24-Jun-07	24-Sep-10	110.7097	107.4455	104.3560	101.6625	100.0218	99.8885	99.8280
001006A00013	06-Oct-00	5.74	24-Jun-07	24-Sep-10	110.7067	107.4465	104.3593	101.6616	100.0226	99.8877	99.8272
001012A00001	12-Oct-00	5.51	20-Jul-07	20-Oct-10	110.9488	107.6002	104.4377	101.6882	99.9991	99.7607	99.6240
001012A00005	12-Oct-00	5.69	20-Jul-07	20-Oct-10	110.9369	107.6034	104.4525	101.7100	100.0020	99.7578	99.6214
001012A00002	12-Oct-00	5.74	20-Jul-07	20-Oct-10	110.9337	107.6043	104.4556	101.7160	99.9999	99.7570	99.6207
001016A00009	16-Oct-00	5.43	20-Jul-07	20-Oct-10	110.6909	107.3473	104.1985	101.4908	99.9505	99.7500	99.6133
001016A00005	16-Oct-00	5.61	20-Jul-07	20-Oct-10	110.6798	107.3510	104.2141	101.5082	99.9158	99.7471	99.6107
001019A00005	19-Oct-00	5.59	20-Jul-07	20-Oct-10	110.4428	107.1227	104.0010	101.3342	99.9165	99.7365	99.6002
001019A00007	19-Oct-00	5.54	20-Jul-07	20-Oct-10	110.4456	107.1214	103.9964	101.3330	99.9214	99.7373	99.6009
001020A00003	20-Oct-00	5.36	20-Jul-07	20-Oct-10	110.4560	107.1172	103.9796	101.3159	99.9188	99.7402	99.6035
001020A00008	20-Oct-00	5.54	20-Jul-07	20-Oct-10	110.4456	107.1214	103.9964	101.3330	99.9214	99.7373	99.6009
001020A00011	20-Oct-00	5.59	20-Jul-07	20-Oct-10	110.4428	107.1227	104.0010	101.3342	99.9165	99.7365	99.6002
001026A00011	26-Oct-00	5.47	26-Jul-07	26-Oct-10	110.2524	106.9177	103.7927	101.1640	99.8728	99.6978	99.5453
001026A00006	26-Oct-00	5.52	26-Jul-07	26-Oct-10	110.2497	106.9192	103.7975	101.1611	99.8733	99.6978	99.5454
001026A00007	26-Oct-00	5.29	26-Jul-07	26-Oct-10	110.2622	106.9123	103.7761	101.1439	99.8745	99.6978	99.5449
001027A00011	27-Oct-00	5.49	27-Jul-07	27-Oct-10	110.3030	106.9654	103.8359	101.1937	99.8773	99.6950	99.5397
001027A00005	27-Oct-00	5.68	27-Jul-07	27-Oct-10	111.5332	108.1572	104.9544	102.1252	100.1688	99.7520	99.5965
001027A00009	27-Oct-00	5.86	27-Jul-07	27-Oct-10	111.5196	108.1588	104.9683	102.1441	100.1803	99.7526	99.5973
001102A00004	02-Nov-00	5.59	09-Jun-07	09-Dec-10	111.0169	107.5565	104.3074	101.5355	99.9899	99.9527	99.9307
001102A00002	02-Nov-00	5.64	09-Jun-07	09-Dec-10	111.0135	107.5574	104.3117	101.5345	99.9901	99.9499	99.9280
001113A00011	13-Nov-00	5.67	10-Jun-07	10-Dec-10	111.2784	107.8107	104.5462	101.7280	100.0445	99.9301	99.8944
001127A00002	27-Nov-00	5.92	27-Aug-07	29-Nov-10	112.2386	108.7746	105.4844	102.5436	100.3718	99.6590	99.4253
001128A00001	28-Nov-00	5.92	26-Jun-07	27-Dec-10	112.2815	108.7522	105.4069	102.4426	100.2827	99.8857	99.8141
001129A00001	29-Nov-00	5.56	09-Jun-07	09-Dec-10	110.8513	107.3958	104.1562	101.4141	99.9793	99.9506	99.9286
001129A00003	29-Nov-00	5.61	09-Jun-07	09-Dec-10	110.8480	107.3967	104.1606	101.4143	99.9521	99.9479	99.9259
001129A00004	29-Nov-00	5.38	09-Jun-07	09-Dec-10	110.8634	107.3922	104.1427	101.3997	99.9827	99.9605	99.9384
001205A00007	05-Dec-00	5.17	10-Jun-07	10-Dec-10	110.1565	106.6982	103.4936	100.8994	99.9782	99.9560	99.9339
001205A00008	05-Dec-00	5.35	10-Jun-07	10-Dec-10	110.1466	106.7036	103.5081	100.9037	99.9681	99.9461	99.9241
001205A00005	05-Dec-00	5.4	10-Jun-07	10-Dec-10	110.1440	106.7052	103.5115	100.9086	99.9653	99.9434	99.9214
001208A00003	08-Dec-00	5.21	09-Jun-07	09-Dec-10	109.7048	106.2737	103.1154	100.6331	99.9660	99.9440	99.9220
001208A00002	08-Dec-00	5.26	09-Jun-07	09-Dec-10	109.7025	106.2753	103.1181	100.6244	99.9632	99.9413	99.9193
001208A00001	08-Dec-00	5.93	09-Jun-07	09-Dec-10	112.1536	108.6715	105.3695	102.4393	100.3087	99.9596	99.9376
001208A00008	08-Dec-00	5.03	09-Jun-07	09-Dec-10	109.7133	106.2669	103.0987	100.6226	99.9761	99.9539	99.9318

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001211A00012	11-Dec-00	4.82	10-Jun-07	10-Dec-10	109.0089	105.5785	102.4750	100.2228	99.9717	99.9495	99.9274
001211A00008	11-Dec-00	5	10-Jun-07	10-Dec-10	109.0025	105.5872	102.4894	100.2582	99.9616	99.9396	99.9176
001211A00010	11-Dec-00	5.05	10-Jun-07	10-Dec-10	109.0008	105.5889	102.4944	100.2390	99.9588	99.9368	99.9149
001212A00006	12-Dec-00	5.24	12-Jun-07	13-Dec-10	110.4169	106.9454	103.7160	101.0581	99.9669	99.9337	99.9005
001212A00005	12-Dec-00	5.42	12-Jun-07	13-Dec-10	110.4062	106.9504	103.7305	101.0767	99.9588	99.9257	99.8927
001212A00010	12-Dec-00	5.47	12-Jun-07	13-Dec-10	110.4033	106.9515	103.7352	101.0714	99.8939	99.9235	99.8906
001215A00004	15-Dec-00	5.36	15-Jun-07	15-Dec-10	110.2642	106.8052	103.5918	100.9623	99.9493	99.9079	99.8667
001215A00006	15-Dec-00	5.41	15-Jun-07	15-Dec-10	110.2614	106.8068	103.5931	100.9675	99.9474	99.9061	99.8649
001218A00036	18-Dec-00	4.92	18-Jun-07	20-Dec-10	108.5601	105.1385	102.0804	100.0333	99.9137	99.8642	99.8147
001218A00013	18-Dec-00	4.93	18-Jun-07	20-Dec-10	108.6154	105.1918	102.1274	100.0583	99.9147	99.8651	99.8156
001218A00015	18-Dec-00	4.88	18-Aug-07	20-Dec-10	108.6168	105.1895	102.1232	100.0591	99.9161	99.8665	99.8170
001218A00005	18-Dec-00	4.87	18-Jun-07	20-Dec-10	108.5614	105.1362	102.0789	100.0346	99.9151	99.8655	99.8160
001218A00019	18-Dec-00	4.7	18-Jun-07	20-Dec-10	108.6218	105.1800	102.1077	100.0854	99.9212	99.8714	99.8218
001218A00020	18-Dec-00	4.88	18-Jun-07	20-Dec-10	108.6168	105.1895	102.1232	100.0591	99.9161	99.8665	99.8170
001220A00008	20-Dec-00	4.77	21-Jun-07	21-Dec-10	108.2257	104.8097	101.7952	99.9960	99.8967	99.8388	99.7811
001220A00002	20-Dec-00	4.82	21-Jun-07	21-Dec-10	108.2247	104.8119	101.7997	99.9925	99.8957	99.8379	99.7801
001222A00010	22-Dec-00	4.75	16-Jun-07	16-Dec-10	108.1196	104.7194	101.7246	99.9835	99.9227	99.8814	99.8402
001222A00005	22-Dec-00	4.8	16-Jun-07	16-Dec-10	108.1187	104.7222	101.7299	99.9781	99.9209	99.8797	99.8384
001229A00007	29-Dec-00	5.21	29-Jun-07	29-Dec-10	109.6427	106.1696	102.9846	100.5139	99.8922	99.8123	99.7326
001229A00003	29-Dec-00	5.23	31-Dec-01	29-Dec-10	109.8621	106.3688	103.0381	100.0279	97.7723	97.6431	99.7287
001229A00005	29-Dec-00	5.16	29-Jun-07	29-Dec-10	109.6449	106.1674	102.9792	100.5115	99.8921	99.8122	99.7324
010105A00008	04-Jan-01	5.16	22-Jan-02	20-Jan-11	109.6271	106.0874	102.7112	99.7353	97.4690	97.3292	99.4466
010111A00010	11-Jan-01	4.94	18-Jul-07	18-Jan-11	109.5874	106.0503	102.8349	100.4132	99.8220	99.6904	99.5592
010111A00015	11-Jan-01	5.12	18-Jul-07	18-Jan-11	109.5794	106.0577	102.8498	100.4271	99.8178	99.6865	99.5556
010111A00014	11-Jan-01	5.17	18-Jul-07	18-Jan-11	109.5772	106.0600	102.8523	100.4036	99.8166	99.6854	99.5546
010130A00026	30-Jan-01	4.85	30-Jul-07	31-Jan-11	109.4390	105.8727	102.6478	100.3011	99.7669	99.6029	99.4394
010130A00021	30-Jan-01	5.03	30-Jul-07	31-Jan-11	109.4315	105.8811	102.6683	100.3041	99.7687	99.6049	99.4417
010130A00024	30-Jan-01	5.08	30-Jul-07	31-Jan-11	109.4295	105.8831	102.6713	100.3022	99.7692	99.6055	99.4423
010202A00001	02-Feb-01	4.78	02-Aug-07	02-Feb-11	108.6028	105.0747	101.9661	100.0293	99.7108	99.5392	99.3681
010205A00011	05-Feb-01	4.85	07-Aug-07	07-Feb-11	108.6068	105.0711	101.9556	99.9542	99.6800	99.4899	99.3005
010205A00006	05-Feb-01	4.8	07-Aug-07	07-Feb-11	108.6081	105.0684	101.9528	100.0061	99.6820	99.4918	99.3023
010205A00023	05-Feb-01	4.62	07-Aug-07	07-Feb-11	108.6133	105.0592	101.9368	100.0134	99.6892	99.4985	99.3086
010205A00034	05-Feb-01	5.09	11-Aug-07	11-Feb-11	110.2864	106.6714	103.3560	100.7472	99.7722	99.5639	99.3634
010205A00030	05-Feb-01	5.27	11-Aug-07	11-Feb-11	110.2757	106.6767	103.3725	100.7561	99.7653	99.5591	99.3590
010205A00031	05-Feb-01	5.32	11-Aug-07	11-Feb-11	110.2728	106.6784	103.3728	100.7481	99.7645	99.5578	99.3578
010206A00001	06-Feb-01	4.78	06-Aug-07	07-Feb-11	108.6303	105.0886	101.9696	100.0267	99.6956	99.5133	99.3317
010226A00033	26-Feb-01	5.22	25-Aug-07	25-Feb-11	110.6708	107.0134	103.6439	100.9358	99.7647	99.5050	99.2676
010226A00006	26-Feb-01	5.4	25-Aug-07	25-Feb-11	110.6583	107.0176	103.6576	100.9308	99.7008	99.5071	99.2702

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010226A00001	26-Feb-01	5.45	25-Aug-07	25-Feb-11	110.6549	107.0185	103.6608	100.9372	99.7017	99.5077	99.2709
010226A00013	26-Feb-01	5.03	26-Aug-07	28-Feb-11	109.3223	105.7109	102.4705	100.1775	99.6642	99.4343	99.2054
010226A00007	26-Feb-01	5.08	26-Aug-07	28-Feb-11	109.3201	105.7127	102.4725	100.1628	99.6642	99.4344	99.2057
010301A00003	01-Mar-01	5.06	28-Aug-07	28-Feb-11	110.0944	106.4449	103.1199	100.5752	99.7007	99.4597	99.2198
010301A00010	01-Mar-01	5.24	28-Aug-07	28-Feb-11	110.0837	106.4503	103.1359	100.5679	99.6938	99.4623	99.2228
010301A00013	01-Mar-01	4.89	28-Aug-07	28-Feb-11	108.6319	105.0473	101.9073	99.8908	99.9779	99.9753	99.9727
010301A00005	01-Mar-01	4.84	28-Aug-07	28-Feb-11	108.6335	105.0467	101.9045	100.0090	99.9816	99.9790	99.9764
010301A00006	01-Mar-01	4.8	28-Aug-07	28-Feb-11	108.4885	104.9083	101.7891	99.9969	99.9815	99.9789	99.9763
010301A00015	01-Mar-01	4.85	28-Aug-07	28-Feb-11	108.4870	104.9081	101.7876	99.9688	99.9778	99.9752	99.9726
010305A00003	05-Mar-01	4.73	05-Jun-07	07-Mar-11	108.2751	104.6878	101.5948	99.9449	99.9629	99.9493	99.9356
010305A00005	05-Mar-01	4.55	05-Jun-07	07-Mar-11	108.2799	104.6792	101.5881	99.9883	99.9745	99.9607	99.9469
010316A00014	16-Mar-01	5.26	19-Mar-02	21-Mar-11	110.1107	106.4156	102.8749	99.6536	97.1127	95.6770	99.7223
010316A00004	16-Mar-01	4.73	19-Jun-07	21-Mar-11	108.3668	104.7432	101.6189	99.9290	99.8986	99.8463	99.7941
010316A00002	16-Mar-01	4.78	19-Jun-07	21-Mar-11	108.3655	104.7450	101.6202	99.9223	99.8973	99.8451	99.7929
010316A00017	16-Mar-01	5.21	19-Mar-02	21-Mar-11	110.1136	106.4135	102.8682	99.6430	97.1000	95.6645	99.7220
010322A00001	22-Mar-01	5.14	22-Jun-07	22-Mar-11	109.6914	106.0221	102.7150	100.2775	99.9057	99.8452	99.7847
010322A00010	22-Mar-01	4.91	22-Jun-07	22-Mar-11	109.7033	106.0135	102.6994	100.3166	99.9096	99.8489	99.7883
010322A00005	22-Mar-01	5.09	22-Jun-07	22-Mar-11	109.6939	106.0199	102.7111	100.3065	99.9065	99.8460	99.7855
010509A00011	09-May-01	5.05	26-Jul-07	26-Apr-11	110.3575	106.5665	103.1368	100.5523	99.7977	99.6446	99.4920
010509A00012	09-May-01	5.23	26-Jul-07	26-Apr-11	110.3456	106.5713	103.1486	100.5322	99.7480	99.6447	99.4923
010509A00017	09-May-01	5.28	26-Jul-07	26-Apr-11	110.3424	106.5724	103.1509	100.5119	99.7486	99.6447	99.4924
010510A00003	10-May-01	4.98	08-May-02	09-May-11	110.1799	106.3400	102.7222	99.4980	97.1466	97.4019	99.1688
010606A00007	06-Jun-01	4.91	06-Jun-07	06-Jun-11	109.2004	105.3742	102.0355	99.9472	99.9515	99.9324	99.9133
010606A00003	06-Jun-01	4.86	06-Jun-07	06-Jun-11	109.2025	105.3738	102.0446	99.9616	99.9545	99.9353	99.9161
010608A00003	08-Jun-01	5.34	06-Jun-07	06-Jun-11	111.0841	107.1914	103.6398	100.8579	99.9672	99.9507	99.9344
010608A00005	08-Jun-01	5.16	06-Jun-07	06-Jun-11	111.0988	107.1882	103.6305	100.8660	99.9782	99.9617	99.9451
010612A00007	12-Jun-01	4.68	12-Jun-07	13-Jun-11	109.2627	105.3990	102.0547	100.0516	99.9320	99.8934	99.8548
010612A00004	12-Jun-01	4.86	12-Jun-07	13-Jun-11	109.2544	105.4069	102.0613	99.9614	99.9249	99.8865	99.8480
010612A00002	12-Jun-01	4.91	12-Jun-07	13-Jun-11	109.2522	105.4087	102.0523	99.9467	99.9230	99.8845	99.8461
010726A00001	26-Jul-01	5.22	24-Jul-07	25-Jul-11	110.7337	106.7403	103.1502	100.4602	99.7359	99.6474	99.5005
010726A00002	26-Jul-01	4.99	24-Jul-07	25-Jul-11	110.7512	106.7346	103.1415	100.5042	99.7962	99.6485	99.5013
010726A00005	26-Jul-01	5.17	24-Jul-07	25-Jul-11	110.7374	106.7389	103.1509	100.4860	99.7950	99.6476	99.5007
010817A00001	17-Aug-01	5.06	19-Aug-07	19-Aug-11	110.4583	106.4125	102.8269	100.2923	99.6643	99.4768	99.2664
010920A00024	25-Sep-01	4.65	26-Sep-02	26-Sep-11	108.7841	104.6547	100.7748	97.4990	95.3900	96.2696	99.6705
010920A00020	25-Sep-01	4.6	26-Sep-02	26-Sep-11	108.7859	104.6504	100.7651	97.4855	95.3755	96.2607	99.6701
010925A00046	27-Sep-01	4.56	11-Jul-07	11-Oct-11	108.4868	104.4249	101.1343	99.8361	99.7572	99.6451	99.5333
011213A00003	13-Dec-01	4.52	20-Dec-02	20-Dec-11	108.9916	104.6433	100.5747	97.2023	95.0828	96.1008	99.6656
011213A00001	13-Dec-01	4.61	20-Dec-02	20-Dec-11	108.9879	104.6515	100.5934	97.2282	95.1102	96.1175	99.6662

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REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
					-300	-200	-100	Base	100	200	300
020108A00010	10-Jan-02	4.36	03-Jan-03	03-Jan-12	108.3268	103.9610	99.8912	96.6186	94.5728	95.5784	99.3090
020510A00001	10-May-02	4.1	08-May-03	08-May-12	108.7052	103.9953	99.7423	96.5007	95.1305	98.5704	98.9618
020510A00002	10-May-02	4.31	08-May-03	08-May-12	108.6968	104.0185	99.7916	96.5644	95.1898	98.5820	98.9671
020703A00008	05-Jul-02	4.29	05-Jul-07	05-Jul-12	108.8321	104.2260	100.8011	99.8668	99.7707	99.6748	99.5791
020703A00007	05-Jul-02	4.34	05-Jul-07	05-Jul-12	108.8299	104.2283	100.7827	99.8063	99.7678	99.6719	99.5763
020718A00015	22-Jul-02	3.64	22-Jul-03	23-Jul-12	105.9099	101.1368	97.0837	94.6051	95.5953	99.3606	99.1950
020719A00003	25-Jul-02	4.1	25-Jul-03	25-Jul-12	107.8962	103.0572	98.6176	95.2014	93.3182	94.8571	99.2636
020723A00034	25-Jul-02	3.76	25-Jul-03	25-Jul-12	106.5091	101.6955	97.4374	94.3052	93.7925	99.3809	99.2153
020723A00036	25-Jul-02	3.81	25-Jul-03	25-Jul-12	106.5099	101.7042	97.4524	94.3235	93.8079	99.3816	99.2161
020719A00004	25-Jul-02	4.05	25-Jul-03	25-Jul-12	107.8972	103.0502	98.6037	95.1835	93.3001	94.8459	99.2628
020805A00065	07-Aug-02	3.04		07-Aug-07	100.1448	99.9570	99.7700	99.5837	99.3980	99.2131	99.0289
020805A00064	07-Aug-02	3.3		07-Aug-07	100.1466	99.9594	99.7728	99.5870	99.4019	99.2174	99.0337
020805A00060	07-Aug-02	3.28	07-Aug-03	07-Aug-12	104.1068	99.3522	95.3630	93.0830	95.0845	98.9588	98.7121
020807A00016	08-Aug-02	3.83	08-Aug-07	08-Aug-12	106.6533	102.2928	99.8231	99.6720	99.4842	99.2971	99.1107
020807A00012	08-Aug-02	3.88	08-Aug-07	08-Aug-12	106.6533	102.2895	99.8178	99.6698	99.4821	99.2951	99.1089
020820A00034	22-Aug-02	3.43	22-Aug-03	22-Aug-12	104.8811	100.0465	95.8022	92.8774	92.2890	98.0639	98.7499
020820A00036	22-Aug-02	3.48	22-Aug-03	22-Aug-12	104.8840	100.0574	95.8194	92.8974	92.3066	98.0670	98.7512
020916A00042	18-Sep-02	3.27	18-Sep-03	18-Sep-12	104.0829	99.2078	95.0147	92.1268	91.5338	99.6455	99.5631
020919A00030	23-Sep-02	3.26	24-Sep-07	24-Sep-12	103.9942	100.3450	99.6091	99.2955	98.9838	98.6740	98.3662
020920A00045	24-Sep-02	2.95	29-Sep-03	27-Sep-12	103.5218	98.6053	94.3983	91.5458	91.0701	99.6352	99.5527
020927A00027	01-Oct-02	3.33	03-Oct-03	03-Oct-12	104.3125	99.4002	94.8694	91.2054	89.1880	90.1628	99.1364
021220A00026	24-Dec-02	3.1	24-Dec-04	24-Dec-07	100.3175	99.7569	99.2026	98.6546	98.1125	97.7459	99.5479
030214A00038	19-Feb-03	3.15	19-Feb-08	19-Feb-13	104.0815	100.3174	99.0549	98.3649	97.6837	97.0120	96.3495
030220A00054	24-Feb-03	2.88	24-Feb-05	25-Feb-08	100.2866	99.5609	98.8456	98.1407	97.4458	97.4689	98.6206
030307A00044	10-Mar-03	2.97	27-Mar-08	27-Mar-13	102.7292	99.6294	98.7075	97.9295	97.1626	96.4076	95.6644
030402A00018	03-Apr-03	3.59	03-Apr-08	03-Apr-13	106.1612	100.7892	96.1711	92.9771	92.8769	99.3482	99.1827
030507A00004	07-May-03	3.69	07-May-04	07-May-18	110.9692	101.6630	94.6103	90.3882	89.2895	93.3778	98.8177
030521A00012	21-May-03	4.77	21-Aug-07	21-May-13	112.9617	107.4205	102.8804	100.1249	99.6208	99.3989	99.1779
030521A00010	23-May-03	2.52	23-May-08	23-May-13	101.0842	99.0490	98.1157	97.2016	96.3045	95.4239	94.5594
030523A00022	27-May-03	3.04	27-May-04	28-May-13	103.3285	97.8981	93.1969	89.8188	88.6432	92.9038	98.6546
030612A00007	12-Jun-03	4.75	12-Jun-07	12-Jun-13	112.9456	107.3640	102.8157	100.1039	99.9331	99.9001	99.8671
030613A00002	13-Jun-03	4.8	13-Jun-07	13-Jun-13	113.1930	107.5935	102.9948	100.1328	99.9253	99.8868	99.8484
030623A00050	25-Jun-03	3.03	26-Jun-06	26-Jun-13	103.1327	97.6606	92.7994	89.5171	88.4997	92.6284	99.5427
030701A00048	03-Jul-03	4.77	03-Jul-07	03-Jul-13	112.8836	107.2738	102.7246	100.0622	99.8082	99.7096	99.6112
030709A00058	11-Jul-03	3.21	12-Jul-04	11-Jul-13	104.1657	98.6194	93.7467	90.4211	89.3668	92.6590	99.1178
030730A00001	31-Jul-03	3.71	31-Jul-08	31-Jul-13	107.1585	102.2627	99.4178	98.0579	96.9974	95.9623	94.9495
030807A00013	08-Aug-03	3.25	08-Aug-05	08-Aug-08	100.8842	99.7356	98.6131	97.5160	96.4432	95.5054	98.0955
031222A00011	10-Dec-03	3.6	10-Dec-04	10-Dec-13	106.6469	100.7093	95.4582	91.8205	90.4186	93.6783	99.5882

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					-300	-200	-100	Base	100	200	300
040406A00005	07-Apr-04	3.23	07-Apr-05	07-Apr-11	103.0871	99.4709	96.1520	93.5358	93.1398	99.2942	99.1287
040831A00058	02-Sep-04	3.6	02-Sep-09	02-Sep-14	107.7479	102.2698	98.7788	96.3780	94.3192	92.3635	90.4632
041015A00070	19-Oct-04	2.95	22-Oct-07	20-Oct-14	103.7688	99.9779	99.4123	99.0254	98.6415	98.2605	97.8825
050124A00106	31-Jan-05	3.68	31-Jan-06	02-Feb-15	108.3019	101.6632	96.9321	94.9013	99.5297	99.3636	99.1981
050124A00104	31-Jan-05	3.65	31-Jan-06	02-Feb-15	108.3029	101.6558	96.9204	94.8904	99.5293	99.3632	99.1976
050310A00023	17-Mar-05	3.89	17-Mar-08	17-Mar-15	110.1150	103.9263	100.1752	98.7861	98.0256	97.2894	96.5644
050601A00049	03-Jun-05	3.41	03-Jun-08	03-Jun-15	106.8418	101.4858	99.0604	97.9925	97.0648	96.1560	95.2643
050603A00036	07-Jun-05	3.7	08-Jun-10	08-Jun-15	109.6344	103.3659	98.9901	95.7883	93.0600	90.5082	88.0584
050603A00038	07-Jun-05	3.8	08-Jun-10	08-Jun-15	109.6201	103.3606	98.9972	95.8028	93.0804	90.5374	88.0935
050614A00071	16-Jun-05	3.93	16-Jun-10	16-Jun-15	110.7923	104.3019	99.6546	96.2960	93.4961	90.9125	88.4421
050614A00087	16-Jun-05	3.96	16-Jun-10	16-Jun-15	110.7875	104.2982	99.6535	96.2999	93.5012	90.9218	88.4531
050826A00009	25-Aug-05	4.39	25-Aug-10	25-Aug-15	114.4080	106.7900	100.0615	94.8914	91.0277	88.7814	86.8085
051213A00036	15-Dec-05	4.56	15-Dec-10	15-Dec-15	115.8579	108.3934	102.5167	98.1192	94.6116	91.5411	88.6849
051213A00039	15-Dec-05	4.24	15-Dec-08	15-Dec-15	113.4315	106.3211	101.4001	98.6245	96.9372	95.5139	94.1519
060113A00047	18-Jan-06	4.32	18-Jan-08	18-Jan-11	106.6616	103.2615	100.5390	99.2950	98.6652	98.0671	97.4758
060124A00098	30-Jan-06	3.94	30-Jan-07	01-Feb-21	115.7103	105.4856	99.0017	96.0465	99.5734	99.4072	99.2417
060130A00118	01-Feb-06	4.56	01-Feb-08	01-Feb-11	107.5631	104.0311	100.8987	99.4244	98.7390	98.1066	97.4821
060130A00081	01-Feb-06	4.27	02-Feb-09	01-Feb-16	113.5800	106.3897	101.4013	98.5588	96.7328	95.2066	93.7446
060227A00088	01-Mar-06	4.32	03-Mar-08	01-Mar-16	115.5559	107.4447	101.2499	99.3017	98.5372	97.8303	97.1336
060227A00075	01-Mar-06	4.51	03-Mar-08	01-Mar-16	115.4919	107.4480	101.2841	99.3022	98.5354	97.8305	97.1356
060309A00043	13-Mar-06	4.75	14-Mar-11	14-Mar-16	118.4498	110.3996	103.8565	98.9949	95.1843	91.9026	88.8662
060411A00034	13-Apr-06	4.38	13-Jul-07	13-Apr-16	114.9690	107.4713	102.1432	99.7829	99.7413	99.6236	99.5063
060411A00032	13-Apr-06	4.41	13-Jul-07	13-Apr-16	114.9586	107.4697	102.1374	99.7838	99.7401	99.6226	99.5053
060515A00035	17-May-06	4.45	17-Aug-07	17-May-16	116.1408	108.4294	102.7832	99.9831	99.5810	99.3696	99.1591
060516A00049	18-May-06	4.86	18-May-09	18-May-16	118.5204	110.5615	104.3415	100.1923	97.5074	95.5244	93.7704
060517A00076	19-May-06	5.25	19-May-09	19-May-11	110.6466	106.7945	103.2549	100.3459	98.1094	96.2425	94.5049
060517A00115	19-May-06	4.52	21-May-07	19-May-21	122.8104	111.8349	104.1938	99.8655	99.5177	99.2694	99.0223
060524A00060	26-May-06	4.77	26-May-09	26-May-16	117.8560	109.9524	103.8641	99.8516	97.2548	95.3038	93.5499
060606A00091	08-Jun-06	4.79	08-Jun-09	08-Jun-16	119.2852	110.8741	104.0820	99.8635	97.3923	95.4767	93.7145
060619A00032	21-Jun-06	4.74	21-Jun-07	21-Jun-16	117.7072	109.7800	103.7381	100.2247	99.8876	99.8299	99.7722
060622A00051	26-Jun-06	5.26	26-Jun-08	27-Jun-11	111.0599	107.1130	103.5286	100.7295	99.0015	97.8909	96.9311
060622A00052	26-Jun-06	5.03	26-Jun-08	27-Jun-11	111.0791	107.1080	103.5104	100.7073	98.9824	97.8726	96.9091
060623A00044	27-Jun-06	4.69	27-Jun-07	27-Jun-16	118.1516	110.1439	104.0062	100.3627	99.8638	99.7894	99.7152
060629A00064	03-Jul-06	5.29	03-Jul-08	05-Jul-11	111.2178	107.2490	103.6419	100.8063	99.0172	97.8807	96.9038
060707A00103	11-Jul-06	4.49	11-Jul-07	11-Jul-16	118.0308	109.9705	103.8559	100.3526	99.7972	99.6846	99.5723
060707A00095	11-Jul-06	4.66	11-Jul-07	11-Jul-16	117.9510	109.9487	103.8604	100.3170	99.7900	99.6777	99.5656
060707A00102	11-Jul-06	4.72	11-Jul-07	11-Jul-16	117.9225	109.9391	103.8541	100.3034	99.7874	99.6752	99.5633
060713A00114	17-Jul-06	4.67	17-Jul-07	18-Jul-16	117.4141	109.4785	103.4981	100.1232	99.7532	99.6248	99.4968

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060717A00114	19-Jul-06	4.65	19-Jul-07	19-Jul-16	117.3499	109.4161	103.4499	100.0981	99.7435	99.6097	99.4762
060720A00038	24-Jul-06	4.39	26-Jul-07	26-Jul-21	120.9278	110.3706	103.2193	99.8648	99.6654	99.5128	99.3607
060726A00052	28-Jul-06	5.09	28-Jul-08	28-Jul-11	110.5799	106.5765	103.0040	100.3175	98.6864	97.5506	96.5282
060726A00114	28-Jul-06	4.61	30-Jul-07	28-Jul-16	116.7931	108.9159	103.0769	100.0096	99.6832	99.5197	99.3568
060727A00043	31-Jul-06	4.86	03-Aug-09	01-Aug-16	118.9444	110.8261	104.4903	100.1813	97.3101	95.1304	93.1954
060727A00041	31-Jul-06	5.13	01-Aug-11	01-Aug-16	121.1998	112.8569	105.9341	100.4566	96.0703	92.3282	88.9482
060804A00028	08-Aug-06	4.72	10-Aug-09	08-Aug-16	117.8462	109.8321	103.7037	99.6399	96.9092	94.7852	92.8640
060804A00031	08-Aug-06	4.5	10-Aug-09	08-Aug-16	117.9491	109.8659	103.7160	99.6297	96.8961	94.7500	92.8199
060804A00025	08-Aug-06	4.45	08-Aug-07	08-Aug-16	115.6952	107.9475	102.4007	99.8729	99.6026	99.4153	99.2288
060804A00026	08-Aug-06	4.39	08-Aug-07	08-Aug-16	115.7181	107.9602	102.4128	99.8789	99.6051	99.4177	99.2310
060811A00022	15-Aug-06	4.52	15-Aug-07	15-Aug-16	116.2737	108.4366	102.7360	99.8449	99.5836	99.3777	99.1727
060811A00021	15-Aug-06	4.46	15-Aug-07	15-Aug-16	116.2984	108.4477	102.7446	99.9664	99.5850	99.3790	99.1738
060823A00107	25-Aug-06	4.39	27-Aug-07	25-Aug-16	115.3293	107.6053	102.1430	99.7567	99.4999	99.2623	99.0258
060824A00078	28-Aug-06	4.39	28-Aug-09	29-Aug-16	117.2808	109.2336	103.2039	99.2495	96.5791	94.4358	92.4802
060824A00074	28-Aug-06	4.61	28-Aug-09	29-Aug-16	117.1836	109.2060	103.2044	99.2557	96.5972	94.4751	92.5357
060828A00064	30-Aug-06	4.65	30-Aug-11	30-Aug-16	119.5206	111.1928	104.4229	99.1379	94.8638	91.1604	87.7751
060828A00062	30-Aug-06	4.87	30-Aug-11	30-Aug-16	119.4031	111.1598	104.4315	99.1831	94.9334	91.2529	87.8927
060828A00060	30-Aug-06	4.61	31-Aug-09	30-Aug-16	117.2488	109.2604	103.2436	99.2778	96.6053	94.4732	92.5262
060915A00064	19-Sep-06	4.36	19-Sep-07	19-Sep-16	115.1489	107.4250	102.0222	99.7350	99.3620	99.0646	98.7689
060919A00044	21-Sep-06	4.57	22-Sep-08	21-Sep-11	109.7178	105.6012	102.0811	99.6152	98.0693	96.8450	95.6934
060919A00048	21-Sep-06	4.79	22-Sep-08	21-Sep-11	109.7051	105.6106	102.0940	99.6343	98.0777	96.8638	95.7193
060926A00060	28-Sep-06	4.39	28-Sep-09	28-Sep-16	116.3438	107.9971	101.9221	98.4318	96.0480	93.9803	92.0009
060927A00063	29-Sep-06	4.13	01-Oct-07	29-Sep-16	113.2674	105.8433	101.0438	99.5396	99.2086	98.8804	98.5543
060929A00036	03-Oct-06	4.19	03-Oct-07	03-Oct-16	113.6961	106.1971	101.2419	99.5648	99.2140	98.8806	98.5495
061002A00058	04-Oct-06	4.01	04-Oct-07	04-Oct-16	113.3412	105.8915	101.0904	99.5503	99.1967	98.8603	98.5261
061002A00054	04-Oct-06	4.35	05-Oct-09	04-Oct-16	115.1411	107.3944	101.8448	98.2907	95.7720	93.6414	91.6420
061002A00053	04-Oct-06	4.23	05-Oct-09	04-Oct-16	115.1864	107.4154	101.8629	98.2901	95.7654	93.6209	91.6157
061002A00059	04-Oct-06	4.13	04-Oct-07	04-Oct-16	113.3049	105.8730	101.0619	99.5335	99.1920	98.8561	98.5224
061023A00017	25-Oct-06	4.38	25-Oct-07	25-Oct-16	115.6399	107.7896	102.2482	99.6939	99.1775	98.7878	98.4011
061026A00023	30-Oct-06	4.54	02-Nov-09	31-Oct-16	116.8038	108.7966	102.8340	98.9098	96.1576	93.9043	91.8276
061127A00057	29-Nov-06	3.88	29-Nov-07	29-Nov-16	113.2941	105.7566	100.9770	99.3376	98.8227	98.3447	97.8714
061127A00062	29-Nov-06	4.1	29-Nov-07	29-Nov-16	113.2290	105.7415	100.9452	99.2896	98.8307	98.3539	97.8818
061127A00060	29-Nov-06	4.36	29-Nov-11	29-Nov-16	117.3380	109.0958	102.5505	97.4435	93.2160	89.4662	85.9932
061128A00049	30-Nov-06	3.84	28-Feb-07	30-Nov-21	117.4172	107.0053	100.4545	98.8237	99.3841	99.1356	98.8883
061129A00086	01-Dec-06	4.31	01-Dec-09	01-Dec-16	115.9055	107.5414	101.6180	98.0955	95.5955	93.3909	91.2838
061130A00017	04-Dec-06	4.27	04-Dec-09	05-Dec-16	115.5581	107.2341	101.3981	97.9569	95.4766	93.2740	91.1634
061201A00040	05-Dec-06	3.94	05-Mar-07	06-Dec-21	115.9066	105.8846	99.6196	98.0332	99.7796	99.6971	99.6148
061206A00023	07-Dec-06	4.73	08-Dec-08	07-Dec-11	109.7945	105.4608	101.4864	98.2757	96.2818	95.2692	94.4660

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

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REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
061205A00029	07-Dec-06	4.18	07-Dec-09	07-Dec-16	113.7741	106.1732	100.9200	97.5314	95.0059	92.7817	90.6688
061205A00069	07-Dec-06	3.71	07-Dec-07	07-Dec-16	111.7729	104.5690	100.3929	99.1901	98.6772	98.1800	97.6877
061205A00070	07-Dec-06	3.81	07-Dec-07	07-Dec-16	111.7491	104.5647	100.3921	99.1872	98.6755	98.1789	97.6873
061205A00072	07-Dec-06	3.93	07-Dec-07	07-Dec-16	111.7165	104.5508	100.3178	99.1329	98.6735	98.1776	97.6868
061212A00029	13-Dec-06	4.25	14-Dec-09	13-Dec-16	114.4938	106.7656	101.3168	97.7747	95.1935	92.9286	90.8002
061211A00019	13-Dec-06	4.08	13-Dec-07	13-Dec-16	113.0024	105.5504	100.8510	99.2395	98.7169	98.2061	97.7006
061228A00025	29-Dec-06	4.49	29-Dec-09	29-Dec-16	116.7366	108.6430	102.6586	98.6722	95.8319	93.4705	91.2808
061228A00038	02-Jan-07	4.26	02-Jan-08	03-Jan-17	114.7466	106.9584	101.6934	99.4045	98.6955	98.1404	97.5869
070103A00030	05-Jan-07	4.25	07-Jan-08	05-Jan-17	114.6421	106.8718	101.6354	99.3792	98.6764	98.1174	97.5592
070103A00044	08-Jan-07	4.46	08-Jan-10	09-Jan-17	117.4484	108.8471	102.4812	98.5702	95.8612	93.5437	91.3520
070103A00029	08-Jan-07	4.49	08-Jan-10	09-Jan-17	117.6541	109.0321	102.6187	98.6551	95.9279	93.6040	91.4106
070105A00035	09-Jan-07	4.22	11-Jan-10	09-Jan-17	116.3409	108.2419	102.3336	98.4049	95.5747	93.1856	90.9675
070105A00033	09-Jan-07	4.32	11-Jan-10	09-Jan-17	116.2991	108.2346	102.3431	98.4213	95.5931	93.2092	90.9949
070109A00025	11-Jan-07	4.26	11-Jan-08	11-Jan-17	114.6144	106.8387	101.6040	99.3519	98.6363	98.0605	97.4860
070111A00019	16-Jan-07	4.78	17-Jan-12	17-Jan-17	119.1294	110.6901	103.8543	98.4624	94.0307	90.1428	86.5728
070116A00067	18-Jan-07	4.38	18-Jan-08	18-Jan-17	115.6362	107.6919	102.1395	99.4712	98.6784	98.0808	97.4897
070119A00075	23-Jan-07	4.2	23-Jan-08	23-Jan-17	116.1312	108.0508	102.3744	99.5914	98.6803	98.0635	97.4589
070119A00068	23-Jan-07	4.42	23-Jan-08	23-Jan-17	116.0397	108.0262	102.3466	99.5555	98.6858	98.0726	97.4696
070122A00032	24-Jan-07	4.61	25-Jan-10	24-Jan-17	117.7795	109.5191	103.2808	99.0593	96.0583	93.5923	91.3397
070124A00037	26-Jan-07	4.31	28-Jan-08	26-Jan-17	116.2943	108.2109	102.4844	99.5992	98.6725	98.0434	97.4277
070126A00047	30-Jan-07	4.94	30-Jan-09	30-Jan-12	111.0756	106.6322	102.7739	99.9309	97.9254	96.3139	94.8252
070126A00033	30-Jan-07	4.72	30-Jan-09	30-Jan-12	111.0955	106.6262	102.7601	99.9048	97.8970	96.2793	94.7874
070129A00024	31-Jan-07	4.28	31-Jan-08	31-Jan-17	116.8952	108.6911	102.8001	99.7202	98.6989	98.0566	97.4330
070129A00021	31-Jan-07	4.5	31-Jan-08	31-Jan-17	116.7970	108.6642	102.7834	99.7013	98.6840	98.0703	97.4484
070130A00032	01-Feb-07	4.76	01-Feb-10	01-Feb-17	119.1062	110.6851	104.1772	99.6810	96.4948	93.9456	91.6485
070205A00015	07-Feb-07	4.47	07-Feb-08	07-Feb-17	116.5916	108.4812	102.6700	99.6337	98.6372	97.9906	97.3530
070206A00023	08-Feb-07	4.86	09-Feb-09	08-Feb-12	110.7700	106.3218	102.5073	99.7070	97.7177	96.1044	94.6002
070208A00022	12-Feb-07	4.39	12-Feb-08	13-Feb-17	115.8459	107.8404	102.2265	99.4876	98.5466	97.8945	97.2460
070212A00030	14-Feb-07	4.71	16-Feb-10	14-Feb-17	118.6970	110.3022	103.8637	99.4208	96.2558	93.7017	91.3836
070214A00020	15-Feb-07	4.42	15-Feb-08	15-Feb-17	116.0898	108.0423	102.3622	99.5407	98.5554	97.8930	97.2376
070214A00028	16-Feb-07	4.81	17-Feb-09	16-Feb-12	110.6295	106.1683	102.3685	99.5910	97.6046	95.9788	94.4590
070220A00062	22-Feb-07	4.86	22-Feb-08	22-Feb-10	106.5356	103.8860	101.4481	99.7282	98.8782	98.1920	97.5182
070222A00018	26-Feb-07	4.93	26-Feb-10	27-Feb-12	111.2318	106.7134	102.7142	99.4096	96.6475	94.1842	91.8681
070221A00027	26-Feb-07	4.35	26-Feb-08	27-Feb-17	115.5703	107.5840	102.0446	99.3802	98.4490	97.7688	97.0877
070226A00018	28-Feb-07	4.71	02-Mar-09	28-Feb-12	110.2535	105.7887	102.0334	99.3304	97.3690	95.7213	94.1716
070228A00049	02-Mar-07	4.6	02-Mar-09	02-Mar-12	109.7586	105.3172	101.6523	99.0496	97.1618	95.5262	93.9851
070302A00032	06-Mar-07	4.33	06-Mar-09	06-Mar-12	109.4613	105.0122	101.4012	98.8691	96.9945	95.3611	93.8061
070302A00021	06-Mar-07	4.35	08-Mar-10	06-Mar-17	115.9307	107.8675	102.0107	98.0679	95.1625	92.6788	90.3602
070306A00051	08-Mar-07	4.61	09-Mar-09	08-Mar-12	109.6393	105.1963	101.5449	98.9594	97.0633	95.4356	93.8831

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

5/31/2007					Price						
REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
070308A00047	12-Mar-07	4.37	12-Mar-10	13-Mar-17	115.5958	107.5852	101.7892	97.9151	95.0399	92.5645	90.2464
070309A00018	13-Mar-07	4.25	13-Mar-08	13-Mar-17	114.5835	106.7485	101.5072	99.1713	98.2726	97.5513	96.8351
070321A00018	23-Mar-07	4.13	24-Mar-08	23-Mar-17	113.5277	105.8710	100.9573	98.9551	98.1232	97.3713	96.6306
070327A00019	29-Mar-07	4.07	31-Mar-08	29-Mar-17	114.1020	106.3164	101.2461	99.0336	98.1304	97.3586	96.6010
070327A00016	29-Mar-07	4.19	31-Mar-08	29-Mar-17	114.0570	106.2965	101.2067	99.0089	98.1260	97.3679	96.6113
070328A00031	30-Mar-07	4.32	30-Mar-09	30-Mar-12	109.5771	105.0655	101.3987	98.8199	96.8939	95.2078	93.6014
070328A00024	30-Mar-07	4.47	30-Mar-10	30-Mar-12	110.2304	105.6662	101.7203	98.5040	95.7666	93.2725	90.9046
070328A00030	30-Mar-07	4.48	30-Mar-09	30-Mar-12	109.5672	105.0754	101.4161	98.8404	96.9169	95.2356	93.6334
070328A00066	30-Mar-07	4.18	31-Mar-08	30-Mar-17	114.0424	106.2822	101.2052	99.0035	98.1235	97.3653	96.6087
070329A00027	02-Apr-07	4.76	02-Apr-10	02-Apr-12	110.5610	105.9777	101.9558	98.7169	95.9736	93.4891	91.1270
070329A00022	02-Apr-07	4.33	02-Apr-09	03-Apr-17	115.2786	107.3074	101.7842	98.5463	96.4882	94.7882	93.1863
070420A00023	23-Apr-07	4.68	23-Apr-08	23-Apr-10	106.7225	103.9018	101.2586	99.5386	98.5944	97.7666	96.9552
070420A00022	23-Apr-07	4.75	23-Apr-09	23-Apr-10	106.9396	104.1221	101.5152	99.3109	97.4302	95.7017	94.0412
070420A00039	24-Apr-07	4.04	24-Apr-08	24-Apr-17	114.9390	106.9521	101.6227	99.1271	98.0709	97.2385	96.4267
070423A00022	25-Apr-07	4.77	26-Apr-10	25-Apr-12	110.7921	106.1439	102.0570	98.7530	95.9518	93.4144	91.0035
070423A00052	25-Apr-07	4.45	26-Apr-10	25-Apr-17	116.5409	108.3265	102.2829	98.1653	95.1209	92.5204	90.1056
070426A00013	30-Apr-07	4.59	30-Apr-09	30-Apr-12	110.2486	105.6473	101.8325	99.0730	97.0181	95.2416	93.5643
070426A00083	30-Apr-07	4.74	30-Apr-09	30-Apr-12	110.6661	105.9861	101.9545	99.1799	97.1535	95.4075	93.7380
070426A00081	30-Apr-07	4.06	30-Apr-08	01-May-17	115.0676	107.0498	101.6756	99.1323	98.0522	97.2052	96.3802
070426A00080	30-Apr-07	4.28	30-Apr-08	01-May-17	114.9820	107.0190	101.6305	99.1153	98.0652	97.2235	96.4008
070430A00043	02-May-07	4.4	04-May-09	02-May-12	110.1691	105.5536	101.7531	99.0054	96.9412	95.1514	93.4614
070503A00017	07-May-07	4.67	07-May-09	07-May-12	110.4374	105.8169	101.9721	99.1587	97.0616	95.2651	93.5724
070508A00051	10-May-07	4.51	12-May-08	10-May-12	109.7596	105.1775	101.5035	99.3654	98.2695	97.3961	96.5459
070508A00056	10-May-07	4.78	10-May-10	10-May-12	111.0197	106.3490	102.2626	98.8818	96.0117	93.4217	90.9731
070511A00015	15-May-07	4.26	15-May-08	15-May-17	115.1469	107.1407	101.7230	99.1332	97.9930	97.1166	96.2618
070515A00032	17-May-07	4.57	19-May-08	17-May-12	110.0587	105.4411	101.7018	99.4235	98.2989	97.4065	96.5407
070516A00041	18-May-07	4.33	18-May-10	18-May-17	117.6603	109.2064	102.8958	98.5354	95.3251	92.6240	90.1385
070516A00050	18-May-07	4.43	18-May-10	18-May-17	117.6109	109.1933	102.9038	98.5492	95.3490	92.6497	90.1719
070516A00044	18-May-07	4.55	18-May-10	18-May-17	117.5504	109.1723	102.8910	98.5548	95.3583	92.6811	90.2107
070521A00029	23-May-07	4.42	23-May-08	23-May-17	116.4146	108.1997	102.4172	99.3925	98.1121	97.2008	96.3277
070521A00028	23-May-07	4.2	23-May-08	23-May-17	116.5138	108.2308	102.4338	99.4132	98.1036	97.1855	96.3096