

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

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
22-Nov-96	6.64	22-Nov-11	22-Nov-99	100.01	100.01	100.01	100.00	99.79	98.41	96.65
16-Dec-97	6.29	14-Dec-12	16-Dec-00	100.34	100.25	100.16	100.07	99.13	97.16	94.97
23-Jun-98	5.86	21-Jun-13	23-Jun-98	100.01	100.01	100.00	99.86	98.15	95.83	93.42
01-Dec-98	5.25	02-Dec-13	01-Dec-03	100.25	100.16	100.06	98.83	96.41	93.80	91.21
02-Dec-98	5.25	02-Dec-13	02-Dec-03	100.24	100.16	100.07	99.46	97.85	96.08	94.31
05-Mar-99	6.18	05-Mar-14	05-Mar-04	100.33	100.24	100.15	100.00	98.53	96.12	93.51
01-Apr-99	6.2	01-Apr-14	01-Apr-04	100.33	100.24	100.15	100.00	98.55	96.12	93.49
30-Apr-99	6.17	30-Apr-14	30-Apr-04	100.33	100.24	100.15	100.05	99.06	97.16	95.10
13-Mar-01	5.98	14-Mar-16	13-Mar-06	100.31	100.22	100.14	99.65	97.27	94.16	90.93
29-Mar-01	6.13	29-Mar-16	29-Mar-06	100.32	100.24	100.15	99.82	97.68	94.65	91.45
02-Apr-01	5.94	01-Apr-16	03-Apr-06	100.31	100.22	100.13	99.58	97.12	93.97	90.71
09-Apr-01	5.92	11-Apr-16	10-Apr-06	100.31	100.22	100.13	99.55	97.06	93.90	90.65
10-Apr-01	5.89	08-Apr-16	10-Apr-06	100.30	100.22	100.13	99.50	96.97	93.80	90.54
10-May-01	5.95	10-May-16	10-May-06	100.31	100.22	100.13	99.58	97.11	93.94	90.67
15-May-01	6.43	16-May-16	15-May-06	100.35	100.26	100.17	100.02	98.40	95.51	92.32
12-Jul-01	6.38	12-Jul-16	12-Jul-06	100.35	100.26	100.17	99.99	98.22	95.25	92.00
01-Aug-01	6.19	01-Aug-16	01-Aug-06	100.33	100.24	100.15	99.84	97.69	94.57	91.27
29-Aug-01	5.99	29-Aug-16	29-Aug-06	100.31	100.22	100.14	99.60	97.12	93.90	90.56
19-Sep-01	5.76	19-Sep-16	19-Sep-06	100.29	100.20	100.12	99.19	96.37	93.04	89.65
20-Sep-01	5.71	20-Sep-16	20-Sep-06	100.29	100.20	100.11	99.09	96.21	92.86	89.47
25-Sep-01	5.44	26-Sep-16	25-Sep-06	100.26	100.18	100.07	98.45	95.32	91.89	88.49
27-Sep-01	5.35	27-Sep-16	27-Sep-06	100.26	100.17	100.04	98.21	95.01	91.56	88.16
27-Sep-01	5.53	27-Sep-16	27-Sep-06	100.27	100.18	100.09	98.68	95.62	92.22	88.81
28-Sep-01	5.33	28-Sep-16	28-Sep-06	100.25	100.17	100.03	98.15	94.93	91.47	88.06
01-Oct-01	5.33	03-Oct-16	02-Oct-06	100.25	100.17	100.02	98.13	94.88	91.39	87.96
03-Oct-01	5.43	03-Oct-16	03-Oct-06	100.26	100.18	100.06	98.40	95.24	91.78	88.35
04-Oct-01	5.39	04-Oct-16	04-Oct-06	100.26	100.17	100.05	98.30	95.10	91.63	88.21
05-Oct-01	5.28	05-Oct-16	05-Oct-06	100.25	100.16	100.00	97.98	94.70	91.21	87.77
09-Oct-01	5.45	11-Oct-16	10-Oct-06	100.27	100.18	100.07	98.45	95.31	91.85	88.43
09-Oct-01	5.27	11-Oct-16	10-Oct-06	100.25	100.16	99.99	97.96	94.67	91.17	87.74
10-Oct-01	5.34	11-Oct-16	10-Oct-06	100.26	100.17	100.03	98.16	94.93	91.45	88.02
10-Oct-01	5.52	11-Oct-16	10-Oct-06	100.27	100.18	100.09	98.63	95.54	92.11	88.68
11-Oct-01	5.53	11-Oct-16	11-Oct-06	100.27	100.18	100.09	98.66	95.58	92.15	88.72
12-Oct-01	5.38	12-Oct-16	12-Oct-06	100.26	100.17	100.04	98.27	95.06	91.60	88.17
12-Oct-01	5.56	12-Oct-16	12-Oct-06	100.27	100.19	100.10	98.73	95.68	92.25	88.83
17-Oct-01	5.55	17-Oct-16	17-Oct-06	100.27	100.19	100.10	98.71	95.64	92.22	88.79
19-Oct-01	5.52	19-Oct-16	19-Oct-06	100.27	100.18	100.09	98.63	95.54	92.11	88.68
19-Oct-01	5.34	19-Oct-16	19-Oct-06	100.26	100.17	100.03	98.16	94.93	91.45	88.02
24-Oct-01	5.56	24-Oct-16	24-Oct-06	100.27	100.19	100.10	98.73	95.68	92.25	88.83
29-Oct-01	5.3	31-Oct-16	30-Oct-06	100.25	100.16	100.01	98.05	94.79	91.30	87.87

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
30-Oct-01	5.41	31-Oct-16	30-Oct-06	100.26	100.17	100.05	98.35	95.17	91.71	88.28
31-Oct-01	5.38	31-Oct-16	31-Oct-06	100.26	100.17	100.04	98.27	95.06	91.60	88.17
01-Nov-01	5.18	01-Nov-16	01-Nov-06	100.24	100.15	99.93	97.67	94.31	90.78	87.33
01-Nov-01	5	01-Nov-16	01-Nov-06	100.23	100.14	99.74	97.12	93.65	90.10	86.66
02-Nov-01	5.08	02-Nov-16	02-Nov-06	100.23	100.14	99.83	97.37	93.95	90.41	86.96
02-Nov-01	5.26	02-Nov-16	02-Nov-06	100.25	100.16	99.99	97.91	94.59	91.08	87.63
05-Nov-01	5.33	07-Nov-16	06-Nov-06	100.25	100.17	100.02	98.10	94.84	91.34	87.89
06-Nov-01	5.1	07-Nov-16	06-Nov-06	100.23	100.15	99.85	97.43	94.02	90.48	87.03
07-Nov-01	5.12	07-Nov-16	07-Nov-06	100.24	100.15	99.87	97.49	94.09	90.56	87.11
08-Nov-01	4.91	08-Nov-16	08-Nov-06	100.22	100.13	99.60	96.82	93.30	89.74	86.29
08-Nov-01	5.09	08-Nov-16	08-Nov-06	100.23	100.15	99.84	97.40	93.98	90.44	87.00
09-Nov-01	5.1	09-Nov-16	09-Nov-06	100.23	100.15	99.85	97.43	94.02	90.48	87.03
09-Nov-01	5.18	09-Nov-16	09-Nov-06	100.24	100.15	99.93	97.67	94.31	90.78	87.33
09-Nov-01	4.92	09-Nov-16	09-Nov-06	100.22	100.13	99.62	96.86	93.36	89.80	86.36
09-Nov-01	5	09-Nov-16	09-Nov-06	100.23	100.14	99.74	97.12	93.65	90.10	86.66
13-Nov-01	4.92	14-Nov-16	13-Nov-06	100.22	100.13	99.62	96.86	93.36	89.80	86.36
13-Nov-01	5.21	14-Nov-16	13-Nov-06	100.24	100.16	99.96	97.76	94.42	90.89	87.44
13-Nov-01	5.24	14-Nov-16	13-Nov-06	100.25	100.16	99.98	97.85	94.52	91.00	87.55
14-Nov-01	4.93	14-Nov-16	14-Nov-06	100.22	100.13	99.64	96.89	93.40	89.84	86.40
15-Nov-01	5.48	15-Nov-16	15-Nov-06	100.27	100.18	100.07	98.51	95.36	91.89	88.44
16-Nov-01	5.68	16-Nov-16	16-Nov-06	100.29	100.20	100.11	98.98	96.03	92.62	89.18
16-Nov-01	5.51	16-Nov-16	16-Nov-06	100.27	100.18	100.08	98.58	95.46	92.00	88.55
29-Nov-01	5.76	29-Nov-16	29-Nov-06	100.29	100.20	100.12	99.16	96.29	92.91	89.47
05-Dec-01	5.71	05-Dec-16	05-Dec-06	100.29	100.20	100.11	99.03	96.09	92.66	89.20
06-Dec-01	5.73	06-Dec-16	06-Dec-06	100.29	100.20	100.11	99.08	96.15	92.73	89.28
11-Jan-02	5.74	11-Jan-17	11-Jan-07	100.29	100.20	100.11	99.07	96.13	92.68	89.20
01-Feb-02	6.07	01-Feb-17	01-Feb-07	100.32	100.23	100.14	99.65	97.15	93.83	90.36
05-Feb-02	5.95	06-Feb-17	05-Feb-07	100.31	100.22	100.13	99.47	96.78	93.40	89.92
19-Feb-02	5.89	21-Feb-17	19-Feb-07	100.30	100.22	100.13	99.36	96.59	93.18	89.70
26-Feb-02	5.92	27-Feb-17	26-Feb-07	100.31	100.22	100.13	99.41	96.68	93.29	89.81
07-Mar-02	6.11	07-Mar-17	07-Mar-07	100.32	100.24	100.15	99.69	97.23	93.91	90.43
08-Mar-02	6.1	08-Mar-17	08-Mar-07	100.32	100.23	100.15	99.68	97.20	93.88	90.39
18-Mar-02	6.26	20-Mar-17	18-Mar-07	100.34	100.25	100.16	99.86	97.67	94.44	90.98
18-Apr-02	6.16	18-Apr-17	18-Apr-07	100.33	100.24	100.15	99.74	97.35	94.03	90.54
23-Apr-02	6.07	24-Apr-17	23-Apr-07	100.32	100.23	100.14	99.63	97.08	93.71	90.20
30-Apr-02	5.85	01-May-17	30-Apr-07	100.30	100.21	100.12	99.25	96.38	92.91	89.38
01-May-02	6.03	01-May-17	01-May-07	100.32	100.23	100.14	99.56	96.92	93.51	89.97
14-May-02	6.25	15-May-17	14-May-07	100.34	100.25	100.16	99.83	97.58	94.29	90.80
20-May-02	6.13	22-May-17	20-May-07	100.33	100.24	100.15	99.70	97.22	93.87	90.35
28-May-02	5.86	30-May-17	29-May-07	100.30	100.21	100.12	99.25	96.36	92.87	89.30

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
30-May-02	5.91	30-May-17	30-May-07	100.31	100.22	100.13	99.35	96.54	93.07	89.52
03-Jun-02	5.96	05-Jun-17	03-Jun-07	100.31	100.22	100.13	99.43	96.66	93.20	89.63
04-Jun-02	5.88	14-Jun-17	04-Jun-07	100.30	100.21	100.13	99.28	96.40	92.90	89.32
07-Jun-02	5.86	07-Jun-17	07-Jun-07	100.30	100.21	100.12	99.24	96.33	92.83	89.25
13-Jun-02	5.49	13-Jun-17	13-Jun-07	100.27	100.18	100.07	98.37	95.06	91.43	87.83
13-Jun-02	5.56	13-Jun-17	13-Jun-07	100.27	100.19	100.09	98.55	95.31	91.70	88.10
26-Jun-02	5.65	26-Jun-17	26-Jun-07	100.28	100.19	100.11	98.78	95.62	92.04	88.44
02-Jul-02	5.75	03-Jul-17	02-Jul-07	100.29	100.20	100.12	98.99	95.92	92.35	88.74
05-Jul-02	5.77	05-Jul-17	05-Jul-07	100.29	100.21	100.12	99.04	95.99	92.43	88.82
10-Jul-02	5.66	10-Jul-17	10-Jul-07	100.28	100.20	100.11	98.78	95.61	92.01	88.39
11-Jul-02	5.48	11-Jul-17	11-Jul-07	100.27	100.18	100.06	98.31	94.97	91.32	87.69
11-Jul-02	5.27	11-Jul-17	11-Jul-07	100.25	100.16	99.97	97.70	94.20	90.50	86.88
15-Jul-02	5.27	17-Jul-17	16-Jul-07	100.25	100.16	99.97	97.70	94.20	90.50	86.88
17-Jul-02	5.69	17-Jul-17	17-Jul-07	100.29	100.20	100.11	98.85	95.72	92.12	88.51
22-Jul-02	5.46	24-Jul-17	23-Jul-07	100.27	100.18	100.06	98.26	94.90	91.24	87.62
23-Jul-02	5.49	24-Jul-17	23-Jul-07	100.27	100.18	100.07	98.34	95.01	91.36	87.73
24-Jul-02	5.32	24-Jul-17	23-Jul-07	100.25	100.17	99.99	97.85	94.39	90.69	87.07
24-Jul-02	5.32	24-Jul-17	24-Jul-07	100.25	100.17	99.99	97.85	94.39	90.69	87.07
25-Jul-02	5.26	25-Jul-17	25-Jul-07	100.25	100.16	99.96	97.66	94.14	90.43	86.80
29-Jul-02	5.48	25-Jul-17	25-Jul-07	100.27	100.18	100.06	98.31	94.97	91.32	87.69
29-Jul-02	5.48	31-Jul-17	30-Jul-07	100.27	100.18	100.06	98.31	94.97	91.32	87.69
30-Jul-02	5.56	31-Jul-17	30-Jul-07	100.27	100.19	100.09	98.53	95.26	91.62	88.00
01-Aug-02	5.42	01-Aug-17	01-Aug-07	100.52	100.35	100.11	98.12	94.71	91.01	87.37
02-Aug-02	5.15	02-Aug-17	02-Aug-07	100.48	100.31	99.86	97.29	93.67	89.92	86.26
05-Aug-02	5.03	07-Aug-17	06-Aug-07	100.46	100.28	99.71	96.89	93.21	89.44	85.79
05-Aug-02	5.24	07-Aug-17	05-Aug-07	100.49	100.32	99.96	97.58	94.03	90.30	86.66
06-Aug-02	5.33	07-Aug-17	06-Aug-07	100.51	100.34	99.51	95.47	90.04	84.40	78.95
06-Aug-02	5.12	07-Aug-17	06-Aug-07	100.47	100.30	99.83	97.19	93.56	89.80	86.15
07-Aug-02	5.15	07-Aug-17	07-Aug-07	100.48	100.31	99.86	97.30	93.69	89.95	86.31
12-Aug-02	5.19	14-Aug-17	13-Aug-07	100.48	100.31	99.91	97.43	93.84	90.11	86.46
13-Aug-02	5.17	14-Aug-17	13-Aug-07	100.48	100.31	99.88	97.36	93.77	90.03	86.38
14-Aug-02	4.77	14-Aug-17	14-Aug-07	100.41	100.24	99.21	95.99	92.20	88.43	84.81
14-Aug-02	4.98	14-Aug-17	14-Aug-07	100.45	100.28	99.63	96.73	93.03	89.27	85.64
15-Aug-02	4.93	15-Aug-17	15-Aug-07	100.44	100.27	99.54	96.56	92.84	89.07	85.44
15-Aug-02	5.14	15-Aug-17	15-Aug-07	100.48	100.30	99.85	97.27	93.65	89.91	86.27
15-Aug-02	5.15	15-Aug-17	15-Aug-07	100.48	100.31	99.86	97.30	93.69	89.95	86.31
16-Aug-02	4.96	16-Aug-17	16-Aug-07	100.45	100.27	99.59	96.66	92.96	89.19	85.56
16-Aug-02	5.17	16-Aug-17	16-Aug-07	100.48	100.31	99.88	97.36	93.77	90.03	86.38
20-Aug-02	5.27	21-Aug-17	20-Aug-07	100.50	100.33	99.99	97.67	94.15	90.42	86.78
21-Aug-02	5.02	21-Aug-17	21-Aug-07	100.46	100.28	99.69	96.86	93.19	89.43	85.79

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
22-Aug-02	5.25	22-Aug-17	22-Aug-07	100.50	100.32	99.97	97.61	94.07	90.34	86.70
23-Aug-02	5.27	23-Aug-17	23-Aug-07	100.50	100.33	99.99	97.67	94.15	90.42	86.78
26-Aug-02	5.24	28-Aug-17	26-Aug-07	100.49	100.32	99.96	97.58	94.03	90.30	86.66
28-Aug-02	5.21	28-Aug-17	28-Aug-07	100.49	100.32	99.93	97.49	93.92	90.19	86.54
29-Aug-02	5.11	29-Aug-17	29-Aug-07	100.47	100.30	99.82	97.17	93.54	89.79	86.15
30-Aug-02	4.9	30-Aug-17	30-Aug-07	100.43	100.26	99.48	96.45	92.72	88.95	85.32
05-Sep-02	4.97	05-Sep-17	05-Sep-07	100.65	100.40	99.61	96.66	92.93	89.15	85.49
06-Sep-02	4.95	06-Sep-17	06-Sep-07	100.65	100.40	99.57	96.59	92.86	89.07	85.41
09-Sep-02	5.01	08-Sep-17	10-Sep-07	100.66	100.41	99.68	96.80	93.09	89.31	85.65
09-Sep-02	4.8	11-Sep-17	10-Sep-07	100.61	100.36	99.27	96.05	92.26	88.46	84.82
11-Sep-02	5.12	11-Sep-17	11-Sep-07	100.69	100.44	99.85	97.17	93.52	89.75	86.09
16-Sep-02	4.77	15-Sep-17	17-Sep-07	100.60	100.35	99.20	95.95	92.14	88.34	84.70
16-Sep-02	4.98	15-Sep-17	17-Sep-07	100.65	100.41	99.62	96.69	92.97	89.19	85.53
16-Sep-02	4.98	18-Sep-17	17-Sep-07	100.65	100.41	99.62	96.69	92.97	89.19	85.53
16-Sep-02	4.98	18-Sep-17	16-Sep-07	100.65	100.41	99.62	96.69	92.97	89.19	85.53
18-Sep-02	4.91	18-Sep-17	18-Sep-07	100.64	100.39	99.50	96.45	92.70	88.90	85.26
19-Sep-02	4.86	19-Sep-17	19-Sep-07	100.62	100.38	99.40	96.27	92.50	88.70	85.06
19-Sep-02	4.65	19-Sep-17	19-Sep-07	100.57	100.32	98.91	95.50	91.65	87.85	84.23
24-Sep-02	4.83	25-Sep-17	24-Sep-07	100.62	100.37	99.34	96.16	92.38	88.58	84.94
25-Sep-02	4.65	25-Sep-17	25-Sep-07	100.57	100.32	98.91	95.50	91.65	87.85	84.23
25-Sep-02	4.86	25-Sep-17	25-Sep-07	100.62	100.38	99.40	96.27	92.50	88.70	85.06
30-Sep-02	4.55	29-Sep-17	01-Oct-07	100.74	100.38	98.64	95.12	91.25	87.45	83.83
01-Oct-02	4.58	02-Oct-17	01-Oct-07	100.75	100.39	98.71	95.19	91.30	87.47	83.84
01-Oct-02	4.79	02-Oct-17	01-Oct-07	100.82	100.48	99.23	95.98	92.15	88.33	84.67
03-Oct-02	4.56	03-Oct-17	03-Oct-07	100.74	100.38	98.65	95.11	91.22	87.39	83.76
04-Oct-02	4.85	04-Oct-17	04-Oct-07	100.84	100.50	99.37	96.19	92.39	88.58	84.91
08-Oct-02	4.8	10-Oct-17	08-Oct-07	100.82	100.48	99.25	96.01	92.19	88.37	84.71
08-Oct-02	4.8	10-Oct-17	09-Oct-07	100.82	100.48	99.25	96.01	92.19	88.37	84.71
09-Oct-02	4.75	10-Oct-17	09-Oct-07	100.81	100.47	99.14	95.83	91.99	88.17	84.51
10-Oct-02	4.56	10-Oct-17	10-Oct-07	100.74	100.38	98.65	95.11	91.22	87.39	83.76
11-Oct-02	4.87	11-Oct-17	11-Oct-07	100.85	100.51	99.41	96.27	92.47	88.66	84.99
15-Oct-02	5.05	16-Oct-17	15-Oct-07	100.91	100.57	99.74	96.90	93.19	89.39	85.71
15-Oct-02	5.05	17-Oct-17	15-Oct-07	100.91	100.57	99.74	96.90	93.19	89.39	85.71
16-Oct-02	5.04	16-Oct-17	16-Oct-07	100.91	100.57	99.69	96.73	92.91	89.01	85.23
17-Oct-02	5.2	17-Oct-17	17-Oct-07	100.96	100.62	99.96	97.39	93.77	89.99	86.30
18-Oct-02	4.96	18-Oct-17	18-Oct-07	100.88	100.54	99.58	96.59	92.83	89.02	85.35
18-Oct-02	4.89	18-Oct-17	18-Oct-07	100.85	100.52	99.45	96.34	92.56	88.74	85.07
24-Oct-02	5.03	24-Oct-17	24-Oct-07	100.90	100.57	99.71	96.83	93.11	89.30	85.63
24-Oct-02	5.31	24-Oct-17	24-Oct-07	101.00	100.66	100.09	97.74	94.19	90.43	86.74
25-Oct-02	5.13	25-Oct-17	25-Oct-07	100.94	100.60	99.87	97.17	93.50	89.71	86.03

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
28-Oct-02	5.1	30-Oct-17	28-Oct-07	100.93	100.59	99.82	97.07	93.38	89.59	85.90
30-Oct-02	4.8	30-Oct-17	30-Oct-07	100.82	100.48	99.25	96.01	92.19	88.37	84.71
01-Nov-02	4.97	01-Nov-17	01-Nov-07	101.08	100.66	99.60	96.59	92.81	88.98	85.28
07-Nov-02	4.89	07-Nov-17	07-Nov-07	101.05	100.63	99.44	96.30	92.49	88.65	84.96
08-Nov-02	4.86	08-Nov-17	08-Nov-07	101.03	100.61	99.38	96.19	92.37	88.53	84.84
12-Nov-02	4.7	13-Nov-17	12-Nov-07	100.97	100.53	99.00	95.60	91.72	87.87	84.20
12-Nov-02	4.7	13-Nov-17	13-Nov-07	100.97	100.53	99.00	95.60	91.72	87.87	84.20
13-Nov-02	4.79	13-Nov-17	13-Nov-07	101.00	100.58	99.22	95.94	92.09	88.24	84.56
14-Nov-02	4.87	14-Nov-17	14-Nov-07	101.04	100.62	99.40	96.23	92.41	88.57	84.88
18-Nov-02	4.72	20-Nov-17	18-Nov-07	100.97	100.54	99.05	95.68	91.80	87.96	84.28
26-Nov-02	5.04	27-Nov-17	26-Nov-07	101.11	100.69	99.73	96.83	93.09	89.26	85.56
26-Nov-02	4.83	27-Nov-17	26-Nov-07	101.02	100.60	99.31	96.08	92.25	88.41	84.72
04-Dec-02	5.04	04-Dec-17	04-Dec-07	101.31	100.81	99.73	96.79	93.03	89.18	85.46
06-Dec-02	4.9	06-Dec-17	06-Dec-07	101.24	100.73	99.46	96.30	92.47	88.61	84.90
11-Dec-02	4.89	11-Dec-17	11-Dec-07	101.23	100.73	99.44	96.26	92.43	88.57	84.86
12-Dec-02	4.86	12-Dec-17	12-Dec-07	101.22	100.71	99.37	96.15	92.31	88.44	84.74
18-Dec-02	4.93	18-Dec-17	18-Dec-07	101.25	100.75	99.52	96.41	92.59	88.73	85.02
19-Dec-02	4.9	19-Dec-17	19-Dec-07	101.24	100.73	99.46	96.30	92.47	88.61	84.90
20-Dec-02	4.85	20-Dec-17	20-Dec-07	101.21	100.71	99.35	96.12	92.27	88.40	84.70
23-Dec-02	4.85	26-Dec-17	24-Dec-07	101.21	100.71	99.35	96.12	92.27	88.40	84.70
24-Dec-02	4.61	26-Dec-17	24-Dec-07	101.09	100.56	98.75	95.21	91.28	87.41	83.73
24-Dec-02	4.82	26-Dec-17	24-Dec-07	101.20	100.69	99.28	96.01	92.14	88.28	84.58
24-Dec-02	4.61	27-Dec-17	24-Dec-07	101.09	100.56	98.75	95.21	91.28	87.41	83.73
26-Dec-02	4.84	26-Dec-17	26-Dec-07	101.21	100.70	99.32	96.08	92.22	88.36	84.66
30-Dec-02	4.52	29-Dec-17	31-Dec-07	101.21	100.56	98.50	94.86	90.91	87.05	83.37
30-Dec-02	4.8	29-Dec-17	31-Dec-07	101.37	100.78	99.24	95.93	92.06	88.20	84.49
31-Dec-02	4.52	29-Dec-17	31-Dec-07	101.21	100.56	98.50	94.86	90.91	87.04	83.37
31-Dec-02	4.73	29-Dec-17	31-Dec-07	101.33	100.73	99.06	95.67	91.78	87.91	84.21
02-Jan-03	4.65	02-Jan-18	02-Jan-08	101.28	100.66	98.84	95.32	91.38	87.49	83.78
02-Jan-03	4.67	02-Jan-18	02-Jan-08	101.29	100.68	98.89	95.40	91.46	87.57	83.86
02-Jan-03	4.46	02-Jan-18	02-Jan-08	101.17	100.50	98.29	94.57	90.58	86.69	83.01
06-Jan-03	4.84	08-Jan-18	06-Jan-08	101.39	100.80	99.32	96.04	92.16	88.27	84.55
08-Jan-03	4.55	08-Jan-18	08-Jan-08	101.22	100.58	98.56	94.93	90.96	87.07	83.37
09-Jan-03	4.85	09-Jan-18	09-Jan-08	101.40	100.81	99.34	96.08	92.20	88.32	84.59
10-Jan-03	4.72	10-Jan-18	10-Jan-08	101.32	100.72	99.02	95.59	91.67	87.78	84.06
14-Jan-03	4.87	12-Jan-18	14-Jan-08	101.41	100.82	99.39	96.15	92.28	88.40	84.67
14-Jan-03	4.69	16-Jan-18	14-Jan-08	101.31	100.69	98.94	95.47	91.54	87.65	83.94
15-Jan-03	4.92	16-Jan-18	15-Jan-08	101.44	100.85	99.50	96.33	92.49	88.60	84.87
16-Jan-03	4.7	16-Jan-18	16-Jan-08	101.31	100.70	98.97	95.51	91.58	87.69	83.98
22-Jan-03	4.71	22-Jan-18	22-Jan-08	101.32	100.71	99.00	95.55	91.63	87.73	84.02

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
24-Jan-03	4.72	24-Jan-18	24-Jan-08	101.32	100.72	99.02	95.59	91.67	87.78	84.06
27-Jan-03	4.69	29-Jan-18	27-Jan-08	101.31	100.69	98.94	95.47	91.54	87.65	83.94
27-Jan-03	4.69	29-Jan-18	28-Jan-08	101.31	100.69	98.94	95.47	91.54	87.65	83.94
29-Jan-03	4.57	29-Jan-18	29-Jan-08	101.24	100.60	98.62	95.01	91.04	87.15	83.45
29-Jan-03	4.75	29-Jan-18	29-Jan-08	101.34	100.74	99.10	95.70	91.79	87.90	84.18
31-Jan-03	4.75	31-Jan-18	31-Jan-08	101.51	100.82	99.10	95.70	91.79	87.90	84.18
03-Feb-03	4.84	05-Feb-18	04-Feb-08	101.57	100.90	99.31	96.00	92.10	88.19	84.44
05-Feb-03	4.87	05-Feb-18	05-Feb-08	101.59	100.92	99.38	96.11	92.22	88.31	84.56
06-Feb-03	4.79	06-Feb-18	06-Feb-08	101.53	100.86	99.19	95.81	91.89	87.98	84.24
07-Feb-03	4.84	07-Feb-18	07-Feb-08	101.57	100.90	99.31	96.00	92.10	88.19	84.44
10-Feb-03	4.79	12-Feb-18	10-Feb-08	101.53	100.86	99.19	95.81	91.89	87.98	84.24
13-Feb-03	4.49	13-Feb-18	13-Feb-08	101.34	100.59	98.36	94.64	90.64	86.72	83.02
13-Feb-03	4.67	13-Feb-18	13-Feb-08	101.45	100.76	98.88	95.35	91.39	87.48	83.75
14-Feb-03	4.47	14-Feb-18	14-Feb-08	101.32	100.57	98.30	94.56	90.55	86.64	82.94
14-Feb-03	4.65	14-Feb-18	14-Feb-08	101.44	100.74	98.83	95.28	91.31	87.39	83.67
14-Feb-03	4.65	14-Feb-18	24-Mar-08	101.61	100.82	98.83	95.28	91.31	87.39	83.67
18-Feb-03	4.54	20-Feb-18	18-Feb-08	101.37	100.64	98.51	94.84	90.85	86.93	83.22
20-Feb-03	4.58	20-Feb-18	20-Feb-08	101.39	100.68	98.63	95.00	91.01	87.10	83.38
21-Feb-03	4.38	21-Feb-18	21-Feb-08	101.26	100.46	98.01	94.20	90.17	86.26	82.57
21-Feb-03	4.56	21-Feb-18	21-Feb-08	101.38	100.66	98.57	94.92	90.93	87.02	83.30
24-Feb-03	4.37	26-Feb-18	24-Feb-08	101.26	100.45	97.98	94.16	90.13	86.22	82.53
24-Feb-03	4.55	26-Feb-18	24-Feb-08	101.38	100.65	98.54	94.88	90.89	86.98	83.26
24-Feb-03	4.55	26-Feb-18	25-Feb-08	101.38	100.65	98.54	94.88	90.89	86.98	83.26
25-Feb-03	4.34	26-Feb-18	25-Feb-08	101.24	100.41	97.88	94.04	90.00	86.10	82.41
25-Feb-03	4.52	26-Feb-18	25-Feb-08	101.36	100.62	98.45	94.76	90.76	86.85	83.14
26-Feb-03	4.35	26-Feb-18	26-Feb-08	101.24	100.43	97.92	94.08	90.04	86.14	82.45
26-Feb-03	4.53	26-Feb-18	26-Feb-08	101.36	100.63	98.48	94.80	90.80	86.89	83.18
28-Feb-03	4.52	28-Feb-18	28-Feb-08	101.36	100.62	98.45	94.76	90.76	86.85	83.14
28-Feb-03	4.34	28-Feb-18	28-Feb-08	101.24	100.41	97.88	94.04	90.00	86.10	82.41
03-Mar-03	4.49	05-Mar-18	03-Mar-08	101.50	100.65	98.34	94.60	90.56	86.63	82.90
04-Mar-03	4.45	05-Mar-18	04-Mar-08	101.47	100.60	98.21	94.43	90.39	86.46	82.74
05-Mar-03	4.23	05-Mar-18	05-Mar-08	101.31	100.30	97.48	93.53	89.45	85.53	81.84
05-Mar-03	4.4	05-Mar-18	05-Mar-08	101.43	100.54	98.05	94.23	90.18	86.25	82.54
06-Mar-03	4.39	06-Mar-18	06-Mar-08	101.42	100.52	98.02	94.19	90.14	86.21	82.49
07-Mar-03	4.52	19-Mar-18	07-Mar-08	101.52	100.68	98.43	94.72	90.69	86.76	83.03
10-Mar-03	4.3	12-Mar-18	10-Mar-08	101.36	100.40	97.72	93.82	89.75	85.83	82.13
10-Mar-03	4.13	12-Mar-18	10-Mar-08	101.23	100.14	97.12	93.10	89.02	85.11	81.44
11-Mar-03	4.13	12-Mar-18	11-Mar-08	101.23	100.14	97.12	93.10	89.02	85.11	81.44
12-Mar-03	4.31	12-Mar-18	12-Mar-08	101.36	100.42	97.76	93.86	89.79	85.87	82.17
13-Mar-03	4.48	13-Mar-18	13-Mar-08	101.49	100.64	98.31	94.56	90.52	86.59	82.86

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
17-Mar-03	4.42	19-Mar-18	17-Mar-08	101.45	100.56	98.12	94.31	90.26	86.34	82.62
19-Mar-03	4.71	19-Mar-18	19-Mar-08	101.66	100.88	98.97	95.46	91.49	87.56	83.80
21-Mar-03	4.81	21-Mar-18	21-Mar-08	101.73	100.97	99.23	95.85	91.91	87.98	84.21
21-Mar-03	4.63	21-Mar-18	21-Mar-08	101.60	100.80	98.75	95.15	91.15	87.22	83.48
25-Mar-03	4.56	26-Mar-18	25-Mar-08	101.55	100.72	98.55	94.88	90.86	86.92	83.19
27-Mar-03	4.68	27-Mar-18	27-Mar-08	101.64	100.85	98.89	95.35	91.36	87.43	83.68
27-Mar-03	4.5	27-Mar-18	27-Mar-08	101.50	100.66	98.37	94.64	90.60	86.67	82.94
28-Mar-03	4.48	28-Mar-18	28-Mar-08	101.49	100.64	98.31	94.55	90.52	86.59	82.86
31-Mar-03	4.62	02-Apr-18	31-Mar-08	101.76	100.87	98.73	95.11	91.11	87.18	83.43
01-Apr-03	4.57	02-Apr-18	01-Apr-08	101.72	100.81	98.56	94.87	90.83	86.87	83.12
02-Apr-03	4.63	02-Apr-18	02-Apr-08	101.77	100.88	98.74	95.11	91.09	87.13	83.37
03-Apr-03	4.68	03-Apr-18	03-Apr-08	101.81	100.93	98.88	95.30	91.30	87.34	83.57
08-Apr-03	4.7	09-Apr-18	08-Apr-08	101.83	100.95	98.94	95.38	91.38	87.42	83.65
10-Apr-03	4.45	10-Apr-18	10-Apr-08	101.62	100.66	98.19	94.38	90.32	86.37	82.63
11-Apr-03	4.74	11-Apr-18	11-Apr-08	101.86	100.99	99.04	95.54	91.55	87.59	83.82
14-Apr-03	4.56	16-Apr-18	14-Apr-08	101.71	100.80	98.53	94.83	90.79	86.83	83.08
15-Apr-03	4.54	16-Apr-18	15-Apr-08	101.70	100.77	98.47	94.75	90.70	86.75	83.00
15-Apr-03	4.72	16-Apr-18	15-Apr-08	101.84	100.97	98.99	95.46	91.47	87.51	83.74
17-Apr-03	4.63	17-Apr-18	17-Apr-08	101.77	100.88	98.74	95.11	91.09	87.13	83.37
23-Apr-03	4.54	23-Apr-18	23-Apr-08	101.70	100.77	98.47	94.75	90.70	86.75	83.00
23-Apr-03	4.72	23-Apr-18	23-Apr-08	101.84	100.97	98.99	95.46	91.47	87.51	83.74
25-Apr-03	4.43	25-Apr-18	25-Apr-08	101.61	100.63	98.13	94.30	90.23	86.28	82.54
28-Apr-03	4.35	27-Apr-18	28-Apr-08	101.54	100.52	97.86	93.97	89.89	85.94	82.21
28-Apr-03	4.53	27-Apr-18	28-Apr-08	101.69	100.76	98.44	94.71	90.66	86.71	82.95
28-Apr-03	4.53	30-Apr-18	28-Apr-08	101.69	100.76	98.44	94.71	90.66	86.70	82.95
29-Apr-03	4.6	30-Apr-18	29-Apr-08	101.75	100.85	98.65	94.99	90.96	87.00	83.24
30-Apr-03	4.53	30-Apr-18	30-Apr-08	102.02	100.90	98.45	94.71	90.66	86.70	82.95
01-May-03	4.5	01-May-18	01-May-08	101.99	100.85	98.34	94.54	90.46	86.48	82.72
06-May-03	4.37	07-May-18	06-May-08	101.87	100.65	97.91	94.00	89.90	85.93	82.18
06-May-03	4.55	07-May-18	06-May-08	102.04	100.93	98.49	94.74	90.68	86.70	82.92
07-May-03	4.42	07-May-18	07-May-08	101.91	100.73	98.07	94.21	90.12	86.14	82.39
08-May-03	4.31	08-May-18	08-May-08	101.81	100.56	97.71	93.75	89.64	85.67	81.93
08-May-03	4.14	08-May-18	08-May-08	101.64	100.24	97.10	93.03	88.90	84.95	81.23
09-May-03	4.16	09-May-18	09-May-08	101.66	100.28	97.17	93.12	88.99	85.03	81.31
09-May-03	4.33	09-May-18	09-May-08	101.83	100.59	97.77	93.84	89.73	85.76	82.02
12-May-03	4.05	11-May-18	12-May-08	101.55	100.05	96.76	92.64	88.51	84.56	80.86
12-May-03	4.22	11-May-18	12-May-08	101.72	100.39	97.39	93.37	89.25	85.29	81.56
12-May-03	4.05	14-May-18	12-May-08	101.55	100.05	96.76	92.64	88.51	84.56	80.86
12-May-03	4.22	14-May-18	12-May-08	101.72	100.39	97.39	93.37	89.25	85.29	81.56
14-May-03	4.04	14-May-18	14-May-08	101.54	100.03	96.72	92.60	88.46	84.52	80.82

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
15-May-03	4.01	15-May-18	15-May-08	101.51	99.96	96.60	92.47	88.33	84.39	80.70
15-May-03	4.18	15-May-18	15-May-08	101.68	100.32	97.24	93.20	89.07	85.12	81.40
16-May-03	3.93	16-May-18	16-May-08	101.43	99.78	96.29	92.12	87.98	84.05	80.37
16-May-03	4.1	16-May-18	16-May-08	101.60	100.16	96.95	92.86	88.72	84.78	81.07
19-May-03	3.86	18-May-18	19-May-08	101.36	99.61	96.01	91.81	87.67	83.76	80.09
19-May-03	4.03	18-May-18	19-May-08	101.53	100.01	96.68	92.55	88.42	84.48	80.78
20-May-03	4.1	21-May-18	20-May-08	101.60	100.16	96.95	92.86	88.72	84.78	81.07
21-May-03	3.86	21-May-18	21-May-08	101.36	99.61	96.01	91.81	87.67	83.76	80.09
21-May-03	4.03	21-May-18	21-May-08	101.53	100.01	96.68	92.55	88.42	84.48	80.78
22-May-03	3.97	22-May-18	22-May-08	101.47	99.87	96.45	92.29	88.16	84.22	80.53
22-May-03	3.8	22-May-18	22-May-08	101.30	99.45	95.77	91.54	87.41	83.50	79.84
23-May-03	3.78	23-May-18	23-May-08	101.28	99.39	95.68	91.46	87.32	83.42	79.76
23-May-03	3.95	23-May-18	23-May-08	101.45	99.83	96.37	92.20	88.07	84.14	80.45
27-May-03	3.82	29-May-18	27-May-08	101.32	99.50	95.85	91.63	87.50	83.59	79.92
27-May-03	3.99	29-May-18	27-May-08	101.49	99.92	96.53	92.38	88.24	84.31	80.62
02-Jun-03	4.07	04-Jun-18	02-Jun-08	101.57	100.08	96.80	92.67	88.51	84.55	80.82
03-Jun-03	3.88	04-Jun-18	03-Jun-08	101.38	99.64	96.05	91.83	87.67	83.73	80.04
04-Jun-03	4	04-Jun-18	04-Jun-08	101.50	99.93	96.53	92.36	88.20	84.25	80.53
04-Jun-03	3.83	04-Jun-18	04-Jun-08	101.33	99.51	95.85	91.61	87.45	83.52	79.83
05-Jun-03	3.77	05-Jun-18	05-Jun-08	101.27	99.35	95.60	91.34	87.19	83.26	79.59
05-Jun-03	3.94	05-Jun-18	05-Jun-08	101.44	99.79	96.29	92.10	87.94	83.99	80.29
09-Jun-03	3.95	11-Jun-18	09-Jun-08	101.45	99.81	96.33	92.14	87.98	84.03	80.33
10-Jun-03	3.76	11-Jun-18	10-Jun-08	101.26	99.32	95.56	91.30	87.14	83.22	79.55
10-Jun-03	3.92	11-Jun-18	10-Jun-08	101.42	99.74	96.21	92.01	87.85	83.90	80.20
11-Jun-03	3.83	11-Jun-18	11-Jun-08	101.33	99.51	95.85	91.61	87.45	83.52	79.83
12-Jun-03	3.87	12-Jun-18	12-Jun-08	101.37	99.62	96.01	91.79	87.63	83.69	80.00
13-Jun-03	3.81	13-Jun-18	13-Jun-08	101.31	99.46	95.77	91.52	87.36	83.43	79.75
13-Jun-03	3.65	13-Jun-18	13-Jun-08	101.14	99.00	95.09	90.81	86.66	82.75	79.10
16-Jun-03	3.81	18-Jun-18	16-Jun-08	101.31	99.46	95.77	91.52	87.36	83.43	79.75
17-Jun-03	3.9	18-Jun-18	17-Jun-08	101.40	99.69	96.13	91.92	87.76	83.82	80.12
19-Jun-03	4.07	19-Jun-18	19-Jun-08	101.57	100.08	96.80	92.67	88.51	84.55	80.82
23-Jun-03	4.05	25-Jun-18	23-Jun-08	101.55	100.04	96.72	92.58	88.42	84.46	80.74
26-Jun-03	4.13	26-Jun-18	26-Jun-08	101.63	100.21	97.03	92.93	88.77	84.80	81.07
01-Jul-03	4.19	02-Jul-18	01-Jul-08	101.83	100.36	97.22	93.13	88.96	84.96	81.20
02-Jul-03	4.12	02-Jul-18	02-Jul-08	101.75	100.22	96.96	92.83	88.65	84.66	80.91
03-Jul-03	4.25	03-Jul-18	03-Jul-08	101.89	100.48	97.44	93.39	89.22	85.22	81.45
03-Jul-03	4.08	03-Jul-18	03-Jul-08	101.71	100.13	96.80	92.65	88.47	84.48	80.74
08-Jul-03	4.24	09-Jul-18	08-Jul-08	101.88	100.46	97.40	93.35	89.18	85.17	81.41
09-Jul-03	4.39	09-Jul-18	09-Jul-08	102.04	100.73	97.93	93.98	89.83	85.82	82.03
10-Jul-03	4.2	10-Jul-18	10-Jul-08	101.84	100.38	97.26	93.17	89.00	85.00	81.24

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
10-Jul-03	4.37	10-Jul-18	10-Jul-08	102.02	100.70	97.86	93.90	89.75	85.73	81.95
11-Jul-03	4.38	11-Jul-18	11-Jul-08	102.03	100.71	97.89	93.94	89.79	85.78	81.99
14-Jul-03	4.34	13-Jul-18	14-Jul-08	101.99	100.64	97.76	93.77	89.62	85.61	81.82
15-Jul-03	4.29	16-Jul-18	15-Jul-08	101.93	100.55	97.58	93.56	89.40	85.39	81.61
16-Jul-03	4.74	16-Jul-18	16-Jul-08	102.41	101.27	99.02	95.41	91.35	87.33	83.50
16-Jul-03	4.56	16-Jul-18	16-Jul-08	102.22	101.01	98.49	94.69	90.58	86.55	82.74
17-Jul-03	4.65	17-Jul-18	17-Jul-08	102.31	101.14	98.76	95.05	90.96	86.94	83.12
18-Jul-03	4.47	18-Jul-18	18-Jul-08	102.12	100.87	98.19	94.32	90.18	86.17	82.37
18-Jul-03	4.65	18-Jul-18	18-Jul-08	102.31	101.14	98.76	95.05	90.96	86.94	83.12
22-Jul-03	4.69	23-Jul-18	22-Jul-08	102.36	101.20	98.88	95.21	91.14	87.11	83.29
22-Jul-03	4.87	23-Jul-18	22-Jul-08	102.54	101.44	99.38	95.91	91.90	87.89	84.04
23-Jul-03	4.6	23-Jul-18	23-Jul-08	102.26	101.07	98.61	94.85	90.75	86.73	82.91
24-Jul-03	4.89	24-Jul-18	24-Jul-08	102.57	101.47	99.44	95.99	91.99	87.97	84.12
29-Jul-03	4.85	30-Jul-18	29-Jul-08	102.52	101.42	99.33	95.84	91.82	87.80	83.96
31-Jul-03	5.01	31-Jul-18	31-Jul-08	102.88	101.72	99.76	96.44	92.49	88.48	84.63
05-Aug-03	5.37	06-Aug-18	05-Aug-08	103.28	102.17	100.56	97.66	93.91	89.93	86.04
08-Aug-03	5.01	08-Aug-18	08-Aug-08	102.88	101.72	99.75	96.40	92.43	88.40	84.53
08-Aug-03	4.82	08-Aug-18	08-Aug-08	102.66	101.46	99.24	95.68	91.63	87.59	83.73
11-Aug-03	5.07	13-Aug-18	11-Aug-08	102.95	101.80	99.90	96.62	92.68	88.66	84.78
12-Aug-03	4.93	13-Aug-18	12-Aug-08	102.79	101.62	99.55	96.10	92.09	88.06	84.19
14-Aug-03	5.23	14-Aug-18	14-Aug-08	103.13	102.00	100.26	97.20	93.34	89.34	85.45
26-Aug-03	5.44	27-Aug-18	26-Aug-08	103.36	102.25	100.70	97.90	94.19	90.23	86.34
28-Aug-03	5.36	28-Aug-18	28-Aug-08	103.27	102.15	100.54	97.63	93.87	89.89	86.00
03-Sep-03	5.26	04-Sep-18	03-Sep-08	103.38	102.17	100.36	97.27	93.41	89.39	85.48
03-Sep-03	5.45	04-Sep-18	03-Sep-08	103.61	102.41	100.76	97.91	94.18	90.20	86.29
05-Sep-03	5.27	05-Sep-18	05-Sep-08	103.40	102.18	100.38	97.31	93.45	89.44	85.53
09-Sep-03	5.21	10-Sep-18	09-Sep-08	103.32	102.10	100.24	97.10	93.21	89.18	85.27
12-Sep-03	5.06	12-Sep-18	12-Sep-08	103.14	101.90	99.89	96.55	92.58	88.54	84.64
15-Sep-03	5.09	17-Sep-18	15-Sep-08	103.18	101.94	99.96	96.66	92.71	88.66	84.76
17-Sep-03	5.01	17-Sep-18	17-Sep-08	103.08	101.83	99.76	96.37	92.37	88.32	84.43
18-Sep-03	4.7	18-Sep-18	18-Sep-08	102.71	101.37	98.89	95.16	91.04	86.98	83.11
18-Sep-03	4.89	18-Sep-18	18-Sep-08	102.94	101.66	99.44	95.91	91.86	87.80	83.92
22-Sep-03	4.89	24-Sep-18	22-Sep-08	102.94	101.66	99.44	95.91	91.86	87.80	83.92
26-Sep-03	4.89	25-Sep-18	26-Sep-08	102.94	101.66	99.44	95.91	91.86	87.80	83.92
30-Sep-03	4.87	01-Oct-18	30-Sep-08	103.12	101.74	99.40	95.84	91.78	87.71	83.83
01-Oct-03	4.79	01-Oct-18	01-Oct-08	103.02	101.61	99.15	95.48	91.37	87.28	83.39
03-Oct-03	4.83	03-Oct-18	03-Oct-08	103.07	101.67	99.27	95.64	91.54	87.46	83.56
03-Oct-03	5.02	03-Oct-18	03-Oct-08	103.31	101.98	99.80	96.37	92.35	88.28	84.37
16-Oct-03	5.19	16-Oct-18	16-Oct-08	103.53	102.22	100.22	97.00	93.07	89.02	85.09
21-Oct-03	4.99	22-Oct-18	21-Oct-08	103.28	101.93	99.72	96.26	92.23	88.15	84.24

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
23-Oct-03	5.08	23-Oct-18	23-Oct-08	103.39	102.06	99.96	96.60	92.61	88.54	84.62
07-Nov-03	5.16	07-Nov-18	07-Nov-08	103.71	102.31	100.19	96.86	92.89	88.81	84.87
07-Nov-03	5.35	07-Nov-18	07-Nov-08	103.97	102.59	100.64	97.53	93.67	89.63	85.68
12-Nov-03	5.26	13-Nov-18	12-Nov-08	103.84	102.46	100.43	97.22	93.30	89.24	85.29
18-Nov-03	5.1	19-Nov-18	18-Nov-08	103.63	102.22	100.03	96.64	92.63	88.55	84.61
19-Nov-03	4.88	19-Nov-18	19-Nov-08	103.33	101.86	99.42	95.80	91.69	87.59	83.67
25-Nov-03	4.87	26-Nov-18	25-Nov-08	103.31	101.85	99.40	95.76	91.65	87.55	83.62
03-Dec-03	5.03	03-Dec-18	03-Dec-08	103.76	102.23	99.86	96.34	92.28	88.16	84.21
08-Dec-03	5.04	10-Dec-18	08-Dec-08	103.78	102.25	99.89	96.38	92.32	88.21	84.25
09-Dec-03	5.08	10-Dec-18	09-Dec-08	103.84	102.32	100.00	96.53	92.49	88.38	84.43
09-Dec-03	5.06	10-Dec-18	09-Dec-08	103.81	102.29	99.95	96.46	92.40	88.29	84.33
10-Dec-03	5.14	10-Dec-18	10-Dec-08	103.92	102.42	100.16	96.76	92.75	88.64	84.68
12-Dec-03	4.99	12-Dec-18	12-Dec-08	103.71	102.17	99.75	96.19	92.11	87.99	84.04
19-Dec-03	4.99	18-Dec-18	19-Dec-08	103.71	102.17	99.75	96.19	92.11	87.99	84.04
09-Jan-04	4.91	09-Jan-19	09-Jan-09	104.15	102.31	99.58	95.85	91.70	87.55	83.59
12-Jan-04	4.84	14-Jan-19	12-Jan-09	104.03	102.17	99.36	95.57	91.39	87.25	83.29
13-Jan-04	4.64	14-Jan-19	13-Jan-09	103.70	101.74	98.70	94.75	90.51	86.36	82.43
14-Jan-04	4.58	14-Jan-19	14-Jan-09	103.60	101.61	98.50	94.49	90.24	86.09	82.17
20-Jan-04	4.83	22-Jan-19	20-Jan-09	104.01	102.15	99.33	95.53	91.35	87.20	83.25
23-Jan-04	4.7	23-Jan-19	23-Jan-09	103.80	101.87	98.91	95.00	90.77	86.62	82.68
23-Jan-04	4.71	23-Jan-19	23-Jan-09	103.81	101.89	98.94	95.04	90.82	86.67	82.73
26-Jan-04	4.65	28-Jan-19	26-Jan-09	103.71	101.77	98.74	94.79	90.55	86.40	82.47
28-Jan-04	4.85	28-Jan-19	28-Jan-09	104.05	102.19	99.39	95.61	91.44	87.29	83.33
29-Jan-04	5	29-Jan-19	29-Jan-09	104.30	102.50	99.85	96.20	92.09	87.95	83.98
04-Feb-04	4.91	04-Feb-19	04-Feb-09	103.96	102.22	99.54	95.81	91.64	87.47	83.49
04-Feb-04	4.91	14-Feb-19	04-Feb-09	103.96	102.22	99.54	95.81	91.64	87.47	83.49
10-Feb-04	4.69	11-Feb-19	10-Feb-09	103.61	101.77	98.84	94.91	90.66	86.49	82.53
10-Feb-04	4.87	11-Feb-19	10-Feb-09	103.90	102.14	99.41	95.65	91.46	87.29	83.32
19-Feb-04	4.82	19-Feb-19	19-Feb-09	103.82	102.04	99.26	95.45	91.24	87.07	83.10
20-Feb-04	4.79	20-Feb-19	20-Feb-09	103.77	101.98	99.16	95.32	91.11	86.94	82.97
24-Feb-04	4.74	25-Feb-19	24-Feb-09	103.69	101.88	99.00	95.12	90.89	86.72	82.75
24-Feb-04	4.56	25-Feb-19	24-Feb-09	103.40	101.49	98.40	94.36	90.08	85.91	81.97
25-Feb-04	4.75	25-Feb-19	25-Feb-09	103.71	101.90	99.03	95.16	90.93	86.76	82.80
27-Feb-04	4.74	27-Feb-19	27-Feb-09	103.69	101.88	99.00	95.12	90.89	86.72	82.75
01-Mar-04	4.52	01-Mar-19	02-Mar-09	103.50	101.46	98.24	94.14	89.83	85.64	81.69
01-Mar-04	4.7	01-Mar-19	01-Mar-09	103.80	101.87	98.87	94.91	90.64	86.45	82.47
02-Mar-04	4.76	04-Mar-19	02-Mar-09	103.90	102.00	99.07	95.16	90.91	86.72	82.74
04-Mar-04	4.64	05-Mar-19	04-Mar-09	103.70	101.74	98.66	94.66	90.37	86.18	82.21
05-Mar-04	4.57	06-Mar-19	05-Mar-09	103.58	101.57	98.42	94.36	90.06	85.87	81.91
05-Mar-04	4.4	06-Mar-19	05-Mar-09	103.29	101.17	97.80	93.62	89.28	85.10	81.17

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
09-Mar-04	4.34	11-Mar-19	09-Mar-09	103.19	101.02	97.58	93.35	89.01	84.83	80.90
09-Mar-04	4.51	11-Mar-19	09-Mar-09	103.48	101.43	98.21	94.10	89.78	85.60	81.64
10-Mar-04	4.48	11-Mar-19	10-Mar-09	103.43	101.36	98.10	93.97	89.65	85.46	81.51
10-Mar-04	4.48	11-Mar-19	11-Mar-09	103.43	101.36	98.10	93.97	89.65	85.46	81.51
11-Mar-04	4.43	12-Mar-19	11-Mar-09	103.35	101.24	97.91	93.75	89.42	85.24	81.30
12-Mar-04	4.53	13-Mar-19	12-Mar-09	103.52	101.48	98.28	94.18	89.87	85.69	81.73
18-Mar-04	4.33	18-Mar-19	18-Mar-09	103.18	100.99	97.54	93.31	88.96	84.79	80.86
25-Mar-04	4.52	25-Mar-19	25-Mar-09	103.50	101.46	98.24	94.14	89.83	85.64	81.69
01-Apr-04	4.63	01-Apr-19	01-Apr-09	103.85	101.78	98.62	94.57	90.26	86.05	82.06
01-Apr-04	4.45	02-Apr-19	01-Apr-09	103.53	101.35	97.97	93.79	89.44	85.23	81.27
05-Apr-04	4.96	08-Apr-19	06-Apr-09	104.43	102.51	99.72	95.94	91.74	87.53	83.51
06-Apr-04	4.97	08-Apr-19	06-Apr-09	104.45	102.53	99.75	95.98	91.78	87.58	83.55
07-Apr-04	4.94	08-Apr-19	07-Apr-09	104.39	102.47	99.65	95.86	91.65	87.44	83.42
12-Apr-04	5.01	12-Apr-19	13-Apr-09	104.52	102.62	99.87	96.14	91.96	87.75	83.73
12-Apr-04	5.01	15-Apr-19	13-Apr-09	104.52	102.62	99.87	96.14	91.96	87.75	83.73
13-Apr-04	5.15	15-Apr-19	13-Apr-09	104.76	102.90	100.29	96.69	92.57	88.38	84.34
19-Apr-04	4.98	22-Apr-19	19-Apr-09	104.46	102.56	99.78	96.02	91.82	87.62	83.60
22-Apr-04	5.24	23-Apr-19	22-Apr-09	104.92	103.09	100.55	97.03	92.95	88.78	84.74
26-Apr-04	5.26	29-Apr-19	27-Apr-09	104.95	103.12	100.60	97.11	93.04	88.87	84.82
28-Apr-04	5.23	29-Apr-19	28-Apr-09	104.90	103.07	100.52	96.99	92.91	88.73	84.69
05-May-04	5.35	06-May-19	05-May-09	105.32	103.43	100.90	97.43	93.37	89.19	85.13
06-May-04	5.45	07-May-19	06-May-09	105.50	103.62	101.17	97.79	93.80	89.63	85.57
07-May-04	5.61	07-May-19	07-May-09	105.79	103.93	101.59	98.35	94.46	90.33	86.27
07-May-04	5.61	17-May-19	07-May-09	105.79	103.93	101.59	98.35	94.46	90.33	86.27
24-May-04	5.63	24-May-19	26-May-09	105.82	103.97	101.65	98.42	94.54	90.42	86.36
10-Jun-04	5.57	11-Jun-19	10-Jun-09	105.97	104.02	101.55	98.21	94.25	90.09	86.01
17-Jun-04	5.73	18-Jun-19	18-Jun-09	106.27	104.34	101.98	98.77	94.91	90.79	86.71
23-Jun-04	5.47	24-Jun-19	23-Jun-09	105.78	103.82	101.28	97.85	93.83	89.65	85.57
24-Jun-04	5.59	25-Jun-19	24-Jun-09	106.00	104.06	101.61	98.28	94.33	90.18	86.10
29-Jun-04	5.5	01-Jul-19	29-Jun-09	105.83	103.88	101.36	97.96	93.96	89.78	85.70
29-Jun-04	5.69	01-Jul-19	29-Jun-09	106.19	104.26	101.87	98.63	94.74	90.62	86.53
07-Jul-04	5.19	08-Jul-19	07-Jul-09	105.45	103.34	100.50	96.77	92.58	88.33	84.23
07-Jul-04	5.38	08-Jul-19	07-Jul-09	105.82	103.76	101.08	97.51	93.40	89.18	85.08
13-Jul-04	5.14	15-Jul-19	13-Jul-09	105.35	103.23	100.35	96.58	92.36	88.10	84.01
14-Jul-04	5.33	15-Jul-19	14-Jul-09	105.72	103.65	100.93	97.32	93.19	88.96	84.86
19-Jul-04	4.73	09-Jan-19	09-Jan-09	103.85	101.94	99.03	95.16	90.97	86.84	82.92
22-Jul-04	5.37	22-Jul-19	22-Jul-09	105.80	103.74	101.05	97.47	93.36	89.14	85.04
28-Jul-04	5.33	29-Jul-19	28-Jul-09	105.72	103.65	100.93	97.32	93.19	88.96	84.86
03-Aug-04	5.17	05-Aug-19	03-Aug-09	105.61	103.41	100.48	96.68	92.44	88.16	84.05
03-Aug-04	5.36	05-Aug-19	03-Aug-09	106.00	103.85	101.06	97.42	93.27	89.02	84.90

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
06-Aug-04	4.91	07-Aug-19	06-Aug-09	105.08	102.79	99.62	95.61	91.27	86.98	82.89
20-Aug-04	5.15	21-Aug-19	20-Aug-09	105.57	103.36	100.41	96.60	92.35	88.07	83.96
26-Aug-04	4.86	27-Aug-19	26-Aug-09	104.97	102.66	99.44	95.40	91.04	86.75	82.66
27-Aug-04	4.98	28-Aug-19	27-Aug-09	105.22	102.96	99.86	95.90	91.59	87.30	83.20
30-Aug-04	4.85	30-Aug-19	31-Aug-09	105.12	102.72	99.44	95.36	91.00	86.70	82.62
10-Sep-04	4.96	11-Sep-19	10-Sep-09	105.36	103.00	99.81	95.79	91.44	87.13	83.01
17-Sep-04	4.75	17-Sep-19	17-Sep-09	104.91	102.46	99.06	94.89	90.48	86.16	82.07
17-Sep-04	4.92	17-Sep-19	17-Sep-09	105.27	102.90	99.67	95.62	91.26	86.94	82.83
20-Sep-04	4.99	20-Sep-19	20-Sep-09	105.42	103.08	99.91	95.91	91.58	87.26	83.15
23-Sep-04	4.76	24-Sep-19	23-Sep-09	104.93	102.48	99.09	94.93	90.52	86.20	82.11
06-Oct-04	5.13	07-Oct-19	06-Oct-09	106.09	103.64	100.45	96.49	92.16	87.83	83.68
15-Oct-04	4.86	15-Oct-19	15-Oct-09	105.48	102.91	99.50	95.34	90.92	86.58	82.46
22-Oct-04	4.83	23-Oct-19	22-Oct-09	105.41	102.83	99.39	95.21	90.78	86.44	82.33
27-Oct-04	4.79	28-Oct-19	27-Oct-09	105.32	102.72	99.24	95.03	90.60	86.26	82.15
28-Oct-04	4.89	29-Oct-19	28-Oct-09	105.54	103.00	99.60	95.47	91.06	86.72	82.60
01-Nov-04	4.84	01-Nov-19	02-Nov-09	105.43	102.86	99.40	95.21	90.77	86.41	82.27
01-Nov-04	4.84	04-Nov-19	02-Nov-09	105.43	102.86	99.40	95.21	90.77	86.41	82.27
03-Nov-04	4.97	04-Nov-19	03-Nov-09	105.73	103.21	99.87	95.77	91.37	87.01	82.86
12-Nov-04	5.01	13-Nov-19	12-Nov-09	105.82	103.32	100.02	95.94	91.55	87.20	83.04
19-Nov-04	4.91	20-Nov-19	19-Nov-09	105.59	103.05	99.66	95.52	91.09	86.73	82.59
22-Nov-04	4.98	22-Nov-19	23-Nov-09	105.75	103.24	99.91	95.81	91.41	87.06	82.91
23-Nov-04	4.98	25-Nov-19	23-Nov-09	105.75	103.24	99.91	95.81	91.41	87.06	82.91
29-Nov-04	5.01	29-Nov-19	30-Nov-09	105.99	103.41	100.05	95.95	91.56	87.20	83.04
15-Dec-04	4.9	16-Dec-19	15-Dec-09	105.74	103.11	99.63	95.44	90.99	86.61	82.45
17-Dec-04	5.02	18-Dec-19	17-Dec-09	106.02	103.44	100.07	95.96	91.54	87.17	82.99
22-Dec-04	4.98	23-Dec-19	22-Dec-09	105.93	103.33	99.93	95.79	91.36	86.98	82.81
28-Dec-04	5.1	30-Dec-19	28-Dec-09	106.21	103.65	100.35	96.30	91.91	87.54	83.36
11-Jan-05	4.91	13-Jan-20	11-Jan-10	105.92	103.21	99.69	95.45	90.97	86.57	82.39
11-Jan-05	5.09	13-Jan-20	11-Jan-10	106.35	103.72	100.34	96.23	91.81	87.41	83.22
14-Jan-05	4.78	15-Jan-20	14-Jan-10	105.60	102.83	99.19	94.88	90.36	85.96	81.80
18-Jan-05	4.83	21-Jan-20	18-Jan-10	105.72	102.98	99.38	95.10	90.60	86.20	82.03
19-Jan-05	4.76	21-Jan-20	19-Jan-10	105.55	102.77	99.11	94.79	90.27	85.87	81.71
21-Jan-05	4.94	22-Jan-20	21-Jan-10	105.99	103.30	99.80	95.59	91.11	86.71	82.53
25-Jan-05	4.76	27-Jan-20	25-Jan-10	105.55	102.77	99.11	94.79	90.27	85.87	81.71
27-Jan-05	5.03	28-Jan-20	27-Jan-10	106.21	103.55	100.13	95.98	91.53	87.13	82.94
02-Feb-05	4.98	03-Feb-20	02-Feb-10	106.23	103.48	99.95	95.73	91.24	86.82	82.62
03-Feb-05	4.84	03-Feb-20	03-Feb-10	105.88	103.07	99.42	95.11	90.58	86.16	81.97
03-Feb-05	4.84	04-Feb-20	03-Feb-10	105.88	103.07	99.42	95.11	90.58	86.16	81.97
04-Feb-05	4.75	04-Feb-20	04-Feb-10	105.66	102.80	99.07	94.70	90.16	85.73	81.56
11-Feb-05	4.75	12-Feb-20	11-Feb-10	105.66	102.80	99.07	94.70	90.16	85.73	81.56

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
16-Feb-05	4.73	14-Feb-20	16-Feb-10	105.61	102.74	99.00	94.61	90.06	85.64	81.47
16-Feb-05	4.92	18-Feb-20	16-Feb-10	106.08	103.31	99.73	95.46	90.96	86.54	82.34
24-Feb-05	5.08	24-Feb-20	24-Feb-10	106.48	103.77	100.32	96.16	91.71	87.29	83.08
24-Feb-05	4.9	25-Feb-20	24-Feb-10	106.03	103.25	99.65	95.38	90.87	86.44	82.25
28-Feb-05	5.13	28-Feb-20	28-Feb-10	106.78	104.00	100.54	96.39	91.94	87.53	83.31
04-Mar-05	5.23	04-Mar-20	04-Mar-10	107.04	104.29	100.88	96.78	92.35	87.92	83.68
08-Mar-05	5.2	09-Mar-20	08-Mar-10	106.96	104.20	100.77	96.65	92.21	87.78	83.54
16-Mar-05	5.37	16-Mar-20	16-Mar-10	107.39	104.68	101.37	97.37	92.99	88.58	84.32
18-Mar-05	5.15	18-Mar-20	18-Mar-10	106.83	104.06	100.59	96.44	91.98	87.55	83.31
28-Mar-05	5.49	27-Mar-20	29-Mar-10	107.70	105.02	101.79	97.86	93.53	89.13	84.88
29-Mar-05	5.47	30-Mar-20	29-Mar-10	107.65	104.96	101.72	97.78	93.44	89.04	84.78
29-Mar-05	5.48	30-Mar-20	29-Mar-10	107.67	104.99	101.75	97.82	93.49	89.09	84.83
31-Mar-05	5.44	31-Mar-20	31-Mar-10	107.76	104.99	101.67	97.68	93.31	88.90	84.65
01-Apr-05	4.84	03-Feb-20	03-Feb-10	105.88	103.07	99.44	95.15	90.65	86.24	82.07
07-Apr-05	5.14	07-Apr-20	07-Apr-10	106.98	104.12	100.58	96.38	91.88	87.42	83.17
07-Apr-05	5.33	07-Apr-20	07-Apr-10	107.48	104.68	101.27	97.19	92.76	88.32	84.05
11-Apr-05	5.39	13-Apr-20	12-Apr-10	107.63	104.85	101.48	97.44	93.04	88.60	84.33
12-Apr-05	5.37	10-Apr-20	12-Apr-10	107.58	104.80	101.41	97.36	92.95	88.51	84.24
19-Apr-05	5.18	20-Apr-20	19-Apr-10	107.08	104.24	100.73	96.55	92.07	87.61	83.35
20-Apr-05	5.22	20-Apr-20	20-Apr-10	107.19	104.36	100.88	96.72	92.25	87.80	83.54
21-Apr-05	5.19	21-Apr-20	21-Apr-10	107.11	104.27	100.77	96.59	92.11	87.66	83.40
02-May-05	5.28	01-May-20	02-May-10	107.53	104.64	101.13	96.96	92.48	88.01	83.73
03-May-05	5.01	04-May-20	03-May-10	106.80	103.82	100.12	95.78	91.21	86.73	82.47
06-May-05	5.23	06-May-20	06-May-10	107.39	104.49	100.94	96.75	92.25	87.78	83.50
11-May-05	5.21	11-May-20	11-May-10	107.34	104.43	100.87	96.66	92.16	87.68	83.40
16-May-05	5.12	15-May-20	17-May-10	107.09	104.16	100.53	96.27	91.74	87.25	82.98
20-May-05	5.09	20-May-20	20-May-10	107.01	104.06	100.42	96.13	91.59	87.11	82.84
24-May-05	5.03	26-May-20	24-May-10	106.85	103.88	100.19	95.87	91.31	86.83	82.56
31-May-05	4.85	01-Jun-20	31-May-10	106.51	103.39	99.52	95.06	90.45	85.96	81.72
03-Jun-05	4.66	03-Jun-20	03-Jun-10	105.98	102.75	98.71	94.13	89.47	84.97	80.74
10-Jun-05	4.8	10-Jun-20	10-Jun-10	106.37	103.22	99.29	94.79	90.15	85.64	81.39
27-Jun-05	4.75	29-Jun-20	28-Jun-10	106.23	103.06	99.09	94.58	89.94	85.44	81.21
30-Jun-05	4.98	30-Jun-20	30-Jun-10	107.17	103.97	100.08	95.64	91.02	86.51	82.23
01-Jul-05	4.99	01-Jul-20	01-Jul-10	107.21	104.00	100.10	95.65	91.01	86.48	82.19
08-Jul-05	4.95	07-Jul-20	08-Jul-10	107.09	103.87	99.94	95.46	90.82	86.29	82.00
25-Jul-05	5.25	27-Jul-20	25-Jul-10	107.97	104.85	101.13	96.81	92.25	87.73	83.41
29-Jul-05	5.04	29-Jul-20	29-Jul-10	107.36	104.17	100.31	95.87	91.25	86.72	82.42
04-Aug-05	5.27	04-Aug-20	04-Aug-10	108.03	104.91	101.19	96.87	92.29	87.75	83.42
09-Aug-05	5.38	10-Aug-20	09-Aug-10	108.35	105.26	101.61	97.35	92.81	88.28	83.93
15-Aug-05	5.24	17-Aug-20	16-Aug-10	107.95	104.81	101.07	96.74	92.15	87.61	83.27

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
19-Aug-05	5.18	19-Aug-20	19-Aug-10	107.77	104.62	100.84	96.47	91.87	87.32	82.99
22-Aug-05	5.01	21-Aug-20	23-Aug-10	107.27	104.06	100.17	95.70	91.05	86.50	82.19
26-Aug-05	5.01	26-Aug-20	26-Aug-10	107.27	104.06	100.17	95.70	91.05	86.50	82.19
26-Aug-05	5.19	26-Aug-20	26-Aug-10	107.80	104.65	100.88	96.52	91.91	87.37	83.04
31-Aug-05	5.14	31-Aug-20	31-Aug-10	107.81	104.58	100.72	96.31	91.68	87.13	82.80
16-Sep-05	5.22	16-Sep-20	16-Sep-10	108.06	104.85	101.02	96.63	92.01	87.44	83.09
29-Sep-05	5.27	30-Sep-20	29-Sep-10	108.21	105.01	101.22	96.85	92.24	87.68	83.33
19-Oct-05	5.26	30-Oct-20	19-Oct-10	108.34	105.07	101.21	96.79	92.15	87.56	83.19
20-Oct-05	5.49	30-Oct-20	20-Oct-10	109.04	105.82	102.11	97.82	93.24	88.68	84.29
26-Oct-05	5.6	30-Oct-20	26-Oct-10	109.37	106.18	102.52	98.30	93.76	89.20	84.81
16-Nov-05	5.45	30-Nov-20	16-Nov-10	109.11	105.81	101.99	97.63	93.01	88.42	84.01
01-Dec-05	5.58	15-Dec-20	01-Dec-10	109.70	106.36	102.55	98.22	93.62	89.01	84.59
05-Dec-05	5.67	15-Dec-20	05-Dec-10	109.99	106.66	102.89	98.60	94.02	89.42	84.98
20-Dec-05	5.6	30-Dec-20	20-Dec-10	109.77	106.43	102.62	98.29	93.69	89.08	84.65
29-Dec-05	5.58	30-Dec-20	29-Dec-10	109.71	106.36	102.54	98.20	93.59	88.98	84.55
30-Dec-05	5.57	30-Dec-20	30-Dec-10	109.68	106.33	102.50	98.16	93.55	88.93	84.50
03-Jan-06	5.41	15-Jan-21	03-Jan-11	109.35	105.89	101.92	97.44	92.74	88.09	83.65
05-Jan-06	5.36	15-Jan-21	05-Jan-11	109.19	105.71	101.71	97.21	92.50	87.85	83.41
05-Jan-06	5.55	15-Jan-21	05-Jan-11	109.81	106.38	102.48	98.07	93.41	88.78	84.33
17-Jan-06	5.46	01-Feb-21	17-Jan-11	109.51	106.06	102.12	97.66	92.98	88.34	83.89
19-Jan-06	5.51	01-Feb-21	19-Jan-11	109.68	106.24	102.32	97.89	93.22	88.58	84.13
23-Jan-06	5.33	01-Feb-21	24-Jan-11	109.09	105.61	101.59	97.07	92.35	87.70	83.27
01-Mar-06	5.68	15-Mar-21	01-Mar-11	110.60	107.05	103.08	98.65	93.96	89.29	84.80
08-Mar-06	5.86	15-Mar-21	08-Mar-11	111.21	107.68	103.79	99.44	94.82	90.17	85.67
14-Mar-06	5.65	15-Mar-21	14-Mar-11	110.50	106.94	102.96	98.51	93.82	89.14	84.65
16-Mar-06	5.8	30-Mar-21	16-Mar-11	111.00	107.47	103.56	99.18	94.53	89.88	85.38
17-Mar-06	5.74	30-Mar-21	17-Mar-11	110.80	107.26	103.32	98.91	94.25	89.58	85.09
30-Mar-06	5.91	30-Mar-21	30-Mar-11	111.38	107.86	103.99	99.66	95.05	90.41	85.91
08-May-06	6.09	17-May-21	08-May-11	112.43	108.78	104.84	100.48	95.86	91.18	86.64
05-Jun-06	6.06	15-Jun-21	05-Jun-11	112.54	108.81	104.79	100.37	95.70	90.99	86.43
15-Jun-06	6.22	15-Jun-21	15-Jun-11	113.12	109.40	105.44	101.08	96.45	91.77	87.20
21-Jul-06	6.15	30-Jul-21	21-Jul-11	113.07	109.28	105.23	100.79	96.11	91.38	86.80
10-Aug-06	5.95	16-Aug-21	10-Aug-11	112.57	108.68	104.49	99.91	95.13	90.35	85.75
30-Aug-06	5.83	30-Aug-21	30-Aug-11	112.12	108.22	103.98	99.35	94.54	89.75	85.15
31-Aug-06	5.82	30-Aug-21	31-Aug-11	112.27	108.30	104.01	99.34	94.50	89.71	85.11
13-Sep-06	5.81	15-Sep-21	13-Sep-11	112.24	108.26	103.95	99.27	94.41	89.60	84.98
25-Sep-06	5.64	30-Sep-21	26-Sep-11	111.59	107.60	103.22	98.47	93.56	88.74	84.13
26-Sep-06	5.42	30-Sep-21	26-Sep-11	110.76	106.71	102.24	97.40	92.45	87.62	83.04
04-Oct-06	5.46	15-Oct-21	04-Oct-11	111.08	106.98	102.46	97.59	92.62	87.76	83.16
25-Oct-06	5.83	01-Nov-21	25-Oct-11	112.51	108.47	104.10	99.37	94.48	89.64	85.01

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
02-Nov-06	5.56	15-Nov-21	02-Nov-11	111.65	107.49	102.95	98.07	93.09	88.21	83.58
16-Nov-06	5.55	30-Nov-21	16-Nov-11	111.61	107.45	102.91	98.02	93.04	88.16	83.53
21-Nov-06	5.55	30-Nov-21	21-Nov-11	111.61	107.45	102.91	98.02	93.04	88.16	83.53
27-Nov-06	5.54	30-Nov-21	28-Nov-11	111.57	107.41	102.86	97.98	92.99	88.11	83.48
01-Dec-06	5.38	15-Dec-21	01-Dec-11	111.26	106.92	102.21	97.19	92.13	87.23	82.59
04-Dec-06	5.35	15-Dec-21	05-Dec-11	111.14	106.80	102.07	97.04	91.97	87.07	82.44
14-Dec-06	5.29	15-Dec-21	14-Dec-11	110.89	106.54	101.78	96.74	91.66	86.76	82.14
22-Dec-06	5.5	30-Dec-21	22-Dec-11	111.75	107.44	102.77	97.79	92.75	87.85	83.20
28-Dec-06	5.57	30-Dec-21	28-Dec-11	112.03	107.74	103.10	98.14	93.11	88.21	83.55
05-Jan-07	5.61	18-Jan-22	05-Jan-12	112.21	107.91	103.27	98.32	93.27	88.35	83.68
25-Jan-07	5.49	31-Jan-22	25-Jan-12	111.72	107.40	102.71	97.72	92.65	87.73	83.07
28-Feb-07	5.49	02-Mar-22	28-Feb-12	111.88	107.49	102.75	97.71	92.62	87.67	82.99
05-Mar-07	5.49	15-Mar-22	05-Mar-12	112.20	107.68	102.83	97.72	92.58	87.61	82.91
19-Apr-07	5.55	02-May-22	19-Apr-12	112.46	107.95	103.11	98.00	92.85	87.86	83.14
01-May-07	5.58	16-May-22	01-May-12	112.76	108.18	103.29	98.15	92.98	87.96	83.22
08-May-07	5.58	16-May-22	08-May-12	112.76	108.18	103.29	98.15	92.98	87.96	83.22
10-May-07	5.41	16-May-22	10-May-12	112.03	107.41	102.46	97.27	92.07	87.06	82.34
22-May-07	5.73	31-May-22	22-May-12	113.41	108.85	104.01	98.92	93.77	88.75	83.99
30-May-07	5.8	31-May-22	30-May-12	113.72	109.16	104.34	99.27	94.13	89.12	84.35
05-Jun-07	5.93	15-Jun-22	05-Jun-12	114.52	109.90	105.04	99.94	94.77	89.71	84.90
18-Jun-07	6.12	30-Jun-22	18-Jun-12	115.36	110.75	105.94	100.89	95.76	90.71	85.88

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT DATE	RATE	First/Next Put Date	MATURITY DATE	Price						
				-300	-200	-100	Base	100	200	300
12-Jan-98	5.29	11-Jul-07	14-Jan-08	101.6090	101.0643	100.5255	100.0309	99.9575	99.9189	99.8803
14-Jan-98	5.28	14-Jul-07	14-Jan-08	101.5988	101.0542	100.5155	100.0264	99.9564	99.9178	99.8792
15-Jan-98	5.31	15-Jul-07	15-Jan-08	101.6030	101.0560	100.5149	100.0238	99.9544	99.9158	99.8772
16-Jan-98	5.34	16-Jul-07	16-Jan-08	101.6274	101.0777	100.5339	100.0226	99.9468	99.9000	99.8531
20-Jan-98	5.41	20-Jul-07	21-Jan-08	101.7056	101.1423	100.5852	100.0564	99.9391	99.8812	99.8234
22-Jan-98	5.41	22-Jul-07	22-Jan-08	101.7142	101.1482	100.5885	100.0569	99.9392	99.8813	99.8234
22-Jan-98	5.46	22-Jul-07	22-Jan-08	101.7432	101.1771	100.6173	100.0817	99.9421	99.8842	99.8264
23-Jan-98	5.42	23-Jul-07	23-Jan-08	101.7265	101.1578	100.5955	100.0608	99.9314	99.8652	99.7992
26-Jan-98	5.53	26-Jul-07	28-Jan-08	101.8310	101.2486	100.6729	100.1172	99.9290	99.8518	99.7747
26-Jan-98	5.53	27-Jul-07	28-Jan-08	101.8310	101.2486	100.6729	100.1172	99.9290	99.8518	99.7747
27-Jan-98	5.41	27-Jul-07	25-Jan-08	101.7384	101.1643	100.5967	100.0576	99.9200	99.8428	99.7658
30-Jan-98	5.43	30-Jul-07	30-Jan-08	101.7890	101.2014	100.6206	100.0737	99.9105	99.8251	99.7398
02-Feb-98	5.4	02-Aug-07	04-Feb-08	101.8125	101.2116	100.6178	100.0645	99.8987	99.8024	99.7063
03-Feb-98	5.25	04-Aug-07	04-Feb-08	101.7481	101.1471	100.5532	100.0228	99.8913	99.7950	99.6989
03-Feb-98	5.38	03-Aug-07	04-Feb-08	101.8246	101.2234	100.6292	100.0736	99.9033	99.8069	99.7108
04-Feb-98	5.41	04-Aug-07	04-Feb-08	101.8174	101.2165	100.6227	100.0677	99.8993	99.8031	99.7070
02-Mar-98	5.54	02-Sep-07	03-Mar-08	102.1334	101.4573	100.7902	100.1504	99.8487	99.6687	99.4894
11-Mar-98	5.36	11-Sep-07	11-Mar-08	102.0687	101.3719	100.6846	100.0471	99.7938	99.5900	99.3870
18-Mar-98	5.53	18-Sep-07	18-Mar-08	102.2520	101.5359	100.8300	100.1538	99.8197	99.5998	99.3810
31-Mar-98	5.39	30-Jun-07	31-Mar-08	102.2508	101.5007	100.7616	100.0739	99.9874	99.9791	99.9709
31-Mar-98	5.43	30-Jun-07	31-Mar-08	102.2849	101.5345	100.7952	100.1007	99.9881	99.9799	99.9716
31-Mar-98	5.63	30-Jun-07	31-Mar-08	102.4359	101.6849	100.9450	100.2260	99.8260	99.5795	99.3342
31-Mar-98	5.69	30-Jun-07	31-Mar-08	102.4822	101.7310	100.9909	100.2676	99.8412	99.5947	99.3494
07-Apr-98	5.15	07-Jul-07	07-Apr-08	102.1595	101.3910	100.6341	100.0124	99.9654	99.9378	99.9102
07-Apr-98	5.2	07-Jul-07	07-Apr-08	102.1614	101.3934	100.6369	100.0114	99.9629	99.9353	99.9078
07-Apr-98	5.44	07-Jul-07	07-Apr-08	102.3470	101.5782	100.8210	100.1111	99.9773	99.9580	99.9387
30-Apr-98	5.4	30-Jul-07	30-Apr-08	102.5090	101.6792	100.8630	100.1010	99.9074	99.8220	99.7368
30-Apr-98	5.63	30-Jul-07	30-Apr-08	102.7023	101.8717	101.0545	100.2645	99.9271	99.8417	99.7564
06-May-98	5.415	06-Aug-07	06-May-08	102.5725	101.7268	100.8952	100.1145	99.8903	99.7832	99.6764
07-May-98	5.62	08-Aug-07	08-May-08	102.7727	101.9209	101.0832	100.2726	99.9119	99.8021	99.6925
08-May-98	5.63	08-Aug-07	08-May-08	102.7731	101.9214	101.0838	100.2731	99.9114	99.8016	99.6921
08-May-98	5.62	08-Aug-07	08-May-08	102.7727	101.9209	101.0832	100.2726	99.9119	99.8021	99.6925
13-May-98	5.68	13-Aug-07	13-May-08	102.8597	101.9946	101.1441	100.3159	99.9086	99.7852	99.6622
26-May-98	5.42	26-Aug-07	26-May-08	102.7445	101.8460	100.9633	100.1275	99.8420	99.6781	99.5147
26-May-98	5.67	26-Aug-07	26-May-08	102.9723	102.0727	101.1889	100.3281	99.8900	99.7368	99.5842
05-Jun-98	5.58	05-Sep-07	05-Jun-08	102.9721	102.0467	101.1380	100.2623	99.8504	99.6651	99.4806
11-Jun-98	5.62	11-Sep-07	11-Jun-08	103.0709	102.1294	101.2051	100.3111	99.8507	99.6494	99.4490
15-Jun-98	5.44	15-Sep-07	16-Jun-08	102.9752	102.0207	101.0840	100.1966	99.8166	99.6073	99.3989
15-Jun-98	5.46	15-Sep-07	16-Jun-08	102.9764	102.0222	101.0858	100.1972	99.8161	99.6069	99.3986
15-Jun-98	5.27	15-Sep-07	16-Jun-08	102.7716	101.8188	100.8837	100.0518	99.7705	99.5614	99.3532
15-Jun-98	5.22	15-Sep-07	16-Jun-08	102.7685	101.8150	100.8793	100.0512	99.7716	99.5623	99.3540
15-Jun-98	5.49	15-Sep-07	16-Jun-08	102.9783	102.0244	101.0884	100.1991	99.8155	99.6064	99.3981
19-Jun-98	5.3	19-Sep-07	19-Jun-08	102.8232	101.8624	100.9196	100.0631	99.7644	99.5420	99.3206
19-Jun-98	5.53	19-Sep-07	19-Jun-08	103.0523	102.0902	101.1461	100.2412	99.8174	99.5949	99.3734
25-Jun-98	5.5	25-Sep-07	25-Jun-08	103.0722	102.0945	101.1355	100.2209	99.7987	99.5603	99.3230
30-Jun-98	5.53	30-Jun-07	30-Jun-08	103.1425	102.1515	101.1796	100.2485	99.8007	99.5543	99.3091
30-Jun-98	5.31	30-Jun-07	30-Jun-08	102.9182	101.9284	100.9578	100.0832	99.9867	99.9785	99.9702

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
30-Jun-98	5.52	30-Jun-07	30-Jun-08	103.1324	102.1414	101.1697	100.2398	99.7982	99.5518	99.3066
02-Jul-98	5.31	02-Jul-07	30-Jun-08	102.9182	101.9284	100.9578	100.0832	99.9867	99.9785	99.9702
02-Jul-98	5.28	02-Jul-07	02-Jul-08	102.9050	101.9102	100.9347	100.0662	99.9866	99.9783	99.9701
06-Jul-98	5.43	07-Jul-07	07-Jul-08	103.1470	102.1373	101.1476	100.2115	99.9811	99.9618	99.9425
08-Jul-98	5.48	08-Jul-07	08-Jul-08	103.1575	102.1460	101.1544	100.2149	99.9782	99.9589	99.9396
15-Jul-98	5.52	15-Jul-07	15-Jul-08	103.2621	102.2319	101.2224	100.2591	99.9624	99.9238	99.8852
22-Jul-98	5.5	22-Jul-07	22-Jul-08	103.3031	102.2547	101.2277	100.2492	99.9445	99.8866	99.8287
30-Jul-98	5.56	30-Jul-07	30-Jul-08	103.4264	102.3568	101.3095	100.3062	99.9202	99.8348	99.7495
30-Jul-98	5.55	30-Jul-07	30-Jul-08	103.4261	102.3564	101.3090	100.3058	99.9209	99.8355	99.7502
31-Jul-98	5.55	31-Jul-07	31-Jul-08	103.4325	102.3602	101.3103	100.3050	99.9206	99.8352	99.7499
05-Aug-98	5.435	05-Aug-07	05-Aug-08	103.4001	102.3146	101.2519	100.2496	99.9092	99.8129	99.7167
06-Aug-98	5.31	06-Aug-07	06-Aug-08	103.2167	102.1305	101.0672	100.1084	99.8816	99.7772	99.6731
17-Aug-98	5.27	17-Aug-07	18-Aug-08	103.2595	102.1425	101.0498	100.0787	99.8465	99.7124	99.5786
20-Aug-98	5.44	20-Aug-07	20-Aug-08	103.5307	102.4060	101.3060	100.2651	99.8716	99.7292	99.5873
20-Aug-98	5.49	20-Aug-07	20-Aug-08	103.5343	102.4105	101.3112	100.2686	99.8710	99.7287	99.5868
24-Aug-98	5.25	24-Aug-07	25-Aug-08	103.2988	102.1636	101.0535	100.0756	99.8254	99.6723	99.5198
31-Aug-98	5.29	02-Sep-07	01-Sep-08	103.4538	102.2990	101.1703	100.1478	99.8209	99.6489	99.4774
01-Sep-98	5.34	01-Sep-07	02-Sep-08	103.4631	102.3066	101.1762	100.1486	99.8180	99.6460	99.4747
08-Sep-98	5.25	08-Sep-07	08-Sep-08	103.3978	102.2267	101.0823	100.0736	99.7835	99.5930	99.4033
11-Sep-98	5.228	11-Sep-07	11-Sep-08	103.4579	102.2778	101.1249	100.0993	99.7818	99.5805	99.3800
17-Dec-98	4.895	17-Sep-07	17-Dec-13	114.5411	108.6738	103.9482	100.7772	99.6996	99.4634	99.2420
24-Feb-99	5.09	24-Aug-07	24-Feb-09	104.5714	102.9435	101.3547	100.0651	99.8082	99.6551	99.5024
24-Feb-99	5.14	24-Aug-07	24-Feb-09	104.5757	102.9491	101.3612	100.0670	99.8081	99.6551	99.5025
01-Mar-99	5.14	24-Aug-07	24-Feb-09	104.5757	102.9491	101.3612	100.0670	99.8081	99.6551	99.5025
09-Mar-99	5.4	09-Sep-07	09-Mar-09	105.1387	103.4715	101.8423	100.3656	99.8181	99.6274	99.4376
30-Mar-99	5.24	30-Jun-07	30-Mar-09	105.0762	103.3513	101.6717	100.2196	99.7398	99.4934	99.2482
30-Mar-99	5.29	30-Jun-07	30-Mar-09	105.0770	103.3536	101.6751	100.2200	99.7407	99.4944	99.2493
23-Apr-99	5.24	23-Jul-07	23-Apr-09	105.2013	103.4148	101.6783	100.1989	99.9205	99.8544	99.7883
10-May-99	5.16	04-Sep-07	04-Sep-08	103.3786	102.2159	101.0796	100.0831	99.7985	99.6157	99.4336
18-May-99	5.2	18-Aug-07	18-May-09	105.3757	103.5211	101.7238	100.2088	99.8447	99.7105	99.5766
27-May-99	5.36	27-Aug-07	27-May-09	105.6712	103.7912	101.9657	100.3615	99.8324	99.6685	99.5052
04-Jun-99	5.92	04-Sep-07	04-Jun-09	106.7949	104.8835	103.0201	101.2558	100.0156	99.7321	99.5500
15-Jun-99	5.66	15-Sep-07	15-Jun-09	106.4954	104.5568	102.6702	100.9196	99.8870	99.6432	99.4268
15-Jun-99	6.09	15-Sep-07	15-Jun-09	107.2360	105.2917	103.3956	101.5873	100.1579	99.7349	99.5265
15-Jun-99	5.71	15-Sep-07	15-Jun-09	106.4975	104.5607	102.6756	100.9249	99.8741	99.6427	99.4264
15-Jun-99	6.04	15-Sep-07	15-Jun-09	107.2341	105.2882	103.3905	101.5816	100.1549	99.7359	99.5273
06-Jul-99	5.6	06-Jul-07	06-Jul-09	106.4683	104.4773	102.5450	100.7822	99.9809	99.9616	99.9423
06-Jul-99	5.99	06-Jul-07	06-Jul-09	107.2379	105.2392	103.2929	101.4527	100.0983	99.9688	99.9495
23-Aug-99	5.77	23-Aug-07	24-Aug-09	107.2229	105.0971	103.0373	101.1412	99.9531	99.7552	99.6053
10-Sep-99	6.19	10-Sep-07	10-Sep-09	108.2989	106.1174	103.9989	101.9946	100.3597	99.7635	99.5689
16-Sep-99	6.2	16-Sep-07	16-Sep-09	108.2778	106.0831	103.9525	101.9391	100.3141	99.7414	99.5390
16-Sep-99	6.25	16-Sep-07	16-Sep-09	108.2793	106.0866	103.9578	101.9424	100.3166	99.7404	99.5382
21-Sep-99	5.73	21-Sep-07	21-Sep-09	107.2941	105.0979	102.9774	101.0465	99.8837	99.6207	99.3940
21-Sep-99	5.78	21-Sep-07	21-Sep-09	107.2967	105.1026	102.9838	101.0518	99.8824	99.6207	99.3941
06-Oct-99	5.85	06-Jul-07	06-Oct-09	107.6892	105.4498	103.2856	101.3023	100.0244	99.9626	99.9434
06-Oct-99	6.22	06-Jul-07	06-Oct-09	108.5068	106.2580	104.0774	102.0256	100.3609	99.9694	99.9502
22-Oct-99	5.54	01-Sep-07	26-Oct-09	107.1179	104.8342	102.6457	100.7238	99.9273	99.8529	99.7787

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
22-Oct-99	5.31	01-Sep-07	26-Oct-09	107.1023	104.8085	102.6112	100.6958	99.9281	99.8535	99.7791
22-Oct-99	5.49	01-Sep-07	26-Oct-09	107.1145	104.8286	102.6386	100.7188	99.9275	99.8531	99.7787
25-Oct-99	5.5	01-Sep-07	26-Oct-09	107.1307	104.8448	102.6544	100.7305	99.9305	99.8588	99.7873
25-Oct-99	5.55	01-Sep-07	26-Oct-09	107.1342	104.8504	102.6614	100.7370	99.9302	99.8586	99.7870
26-Oct-99	5.49	01-Sep-07	26-Oct-09	107.1145	104.8286	102.6386	100.7188	99.9275	99.8531	99.7787
26-Oct-99	5.5	01-Sep-07	26-Oct-09	107.1307	104.8448	102.6544	100.7305	99.9305	99.8588	99.7873
27-Oct-99	5.64	27-Oct-00	27-Oct-09	107.4553	105.1615	102.9325	100.8023	98.9654	98.5455	99.9921
27-Oct-99	5.69	27-Oct-00	27-Oct-09	107.4551	105.1637	102.9369	100.8087	98.9731	98.5507	99.9922
01-Nov-99	5.42	01-Sep-07	01-Nov-09	106.8926	104.5967	102.4063	100.5372	99.8157	99.6456	99.4745
01-Nov-99	5.37	01-Sep-07	01-Nov-09	106.8923	104.5941	102.4021	100.5399	99.8194	99.6485	99.4772
05-Nov-99	6.19	05-Aug-07	05-Nov-09	108.8308	106.4975	104.2387	102.1238	100.4078	99.8766	99.7804
05-Nov-99	5.91	05-Aug-07	05-Nov-09	108.8328	106.4865	104.2160	102.0978	100.3518	99.8927	99.7961
05-Nov-99	6.01	05-Aug-07	05-Nov-09	108.8320	106.4904	104.2235	102.1071	100.3862	99.8869	99.7905
09-Nov-99	5.76	02-Sep-07	01-Dec-09	108.0605	105.6709	103.3756	101.2981	99.9840	99.7165	99.5451
09-Nov-99	5.81	02-Sep-07	01-Dec-09	108.0602	105.6730	103.3790	101.3016	99.9740	99.7137	99.5424
22-Nov-99	6.05	22-Aug-07	23-Nov-09	108.6572	106.2807	103.9851	101.8560	100.2203	99.7926	99.6399
23-Nov-99	5.45	01-Sep-07	01-Dec-09	107.2011	104.8258	102.5639	100.6227	99.8275	99.6513	99.4801
23-Nov-99	5.4	01-Sep-07	01-Dec-09	107.2009	104.8232	102.5595	100.6238	99.8302	99.6541	99.4828
01-Dec-99	5.84	01-Dec-02	01-Dec-09	108.3233	105.9278	103.6025	101.3964	99.4713	98.8384	99.5679
01-Dec-99	5.52	01-Dec-00	01-Dec-09	107.4800	105.0964	102.7834	100.5971	98.7239	98.3919	99.5073
01-Dec-99	5.69	01-Dec-02	01-Dec-09	108.3253	105.9224	103.5900	101.3778	99.4486	98.8228	99.5655
09-Dec-99	5.21	09-Sep-07	09-Dec-09	107.4647	105.0493	102.7474	100.7366	99.8284	99.6266	99.4255
09-Dec-99	5.46	09-Sep-07	09-Dec-09	107.4697	105.0662	102.7737	100.7832	99.8366	99.6198	99.4194
09-Dec-99	5.51	09-Sep-07	09-Dec-09	107.4708	105.0695	102.7788	100.7862	99.8358	99.6185	99.4182
17-Dec-99	5.47	17-Sep-07	17-Dec-09	107.5670	105.1412	102.8280	100.8159	99.8292	99.5906	99.3717
17-Dec-99	5.52	17-Sep-07	17-Dec-09	107.5690	105.1455	102.8340	100.8199	99.8293	99.5902	99.3715
22-Dec-99	5.48	22-Dec-00	22-Dec-09	108.3178	105.8529	103.4623	101.2042	99.2603	98.7055	99.5496
22-Dec-99	6.1	23-Dec-02	22-Dec-09	109.1495	106.6884	104.3003	102.0349	100.0452	99.1770	99.6132
22-Dec-99	5.81	22-Dec-00	22-Dec-09	108.3130	105.8650	103.4904	101.2464	99.3114	98.7403	99.5549
22-Dec-99	5.58	22-Dec-00	22-Dec-09	108.3163	105.8565	103.4707	101.2169	99.2757	98.7160	99.5512
22-Dec-99	5.76	22-Dec-00	22-Dec-09	108.3137	105.8631	103.4861	101.2400	99.3036	98.7350	99.5541
24-Dec-99	6.16	24-Dec-02	24-Dec-09	109.3105	106.8422	104.4471	102.1742	100.1730	99.2527	99.6233
27-Dec-99	5.9	27-Sep-07	28-Dec-09	109.3881	106.8946	104.4874	102.2480	100.3648	99.7198	99.4762
27-Dec-99	6.18	27-Sep-07	28-Dec-09	109.4005	106.9211	104.5276	102.2945	100.4815	99.7315	99.4816
27-Dec-99	6.23	27-Sep-07	28-Dec-09	109.4028	106.9258	104.5343	102.3011	100.4847	99.7325	99.4825
27-Dec-99	6.5	27-Sep-07	28-Dec-09	110.1875	107.6979	105.2876	103.0103	101.0246	99.8686	99.5605
27-Dec-99	5.71	27-Sep-07	28-Dec-09	108.2326	105.7692	103.4088	101.2884	99.9409	99.6072	99.3645
27-Dec-99	5.53	27-Sep-07	28-Dec-09	108.2220	105.7498	103.3834	101.2571	99.9058	99.6042	99.3611
27-Dec-99	5.76	27-Sep-07	28-Dec-09	108.2356	105.7746	103.4159	101.2929	99.9373	99.6081	99.3655
07-Jan-00	5.77	08-Jul-07	08-Jan-10	108.4859	105.9909	103.5992	101.4452	100.0550	99.9664	99.9471
07-Jan-00	5.82	08-Jul-07	08-Jan-10	108.4861	105.9936	103.6040	101.4494	100.0548	99.9635	99.9443
11-Jan-00	6.33	08-Jul-07	08-Jan-10	109.7593	107.2495	104.8255	102.5597	100.6687	99.9736	99.9543
11-Jan-00	6.61	08-Jul-07	08-Jan-10	110.5859	108.0628	105.6204	103.3078	101.2695	100.0338	99.9442
11-Jan-00	6.28	08-Jul-07	08-Jan-10	109.7598	107.2475	104.8212	102.5545	100.6642	99.9765	99.9572
11-Jan-00	5.77	17-Jul-07	19-Jan-10	108.5695	106.0457	103.6277	101.4534	100.0417	99.9169	99.8673
12-Jan-00	5.77	20-Jul-07	20-Jan-10	108.5832	106.0565	103.6353	101.4576	100.0380	99.9036	99.8457
12-Jan-00	5.82	20-Jul-07	20-Jan-10	108.5849	106.0607	103.6415	101.4635	100.0384	99.9026	99.8448

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
24-Jan-00	5.88	27-Jul-07	27-Jan-10	108.9208	106.3717	103.9253	101.7021	100.1103	99.8805	99.8034
24-Jan-00	5.93	27-Jul-07	27-Jan-10	108.9232	106.3766	103.9322	101.7077	100.0936	99.8805	99.8034
01-Feb-00	6.38	01-Aug-07	01-Feb-10	110.2352	107.6555	105.1653	102.8357	100.8627	99.9209	99.8026
01-Feb-00	6.43	01-Aug-07	01-Feb-10	110.2335	107.6565	105.1687	102.8404	100.8665	99.9143	99.7998
01-Feb-00	6.06	01-Feb-01	01-Feb-10	109.3030	106.7373	104.2536	101.9117	99.8901	99.0215	99.7883
04-Feb-00	5.99	10-Aug-07	10-Feb-10	109.2065	106.6198	104.1375	101.8763	100.2098	99.8302	99.7152
04-Feb-00	5.94	10-Aug-07	10-Feb-10	109.2064	106.6171	104.1328	101.8709	100.2078	99.8321	99.7171
18-Feb-00	6.34	20-Feb-01	18-Feb-10	110.3145	107.6882	105.1400	102.7149	100.4728	98.6364	98.2371
18-Feb-00	6.36	20-Feb-01	18-Feb-10	110.3664	107.7394	105.1906	102.7644	100.5206	98.6804	98.2653
18-Feb-00	6.39	20-Feb-01	18-Feb-10	110.3125	107.6890	105.1436	102.7209	100.4808	98.6454	98.2435
25-Feb-00	6.03	25-Aug-07	25-Feb-10	109.4390	106.8100	104.2877	101.9870	100.2476	99.7876	99.6349
25-Feb-00	5.98	25-Aug-07	25-Feb-10	109.4372	106.8056	104.2810	101.9802	100.2490	99.7876	99.6348
03-Mar-00	6.19	05-Mar-01	03-Mar-10	109.9229	107.2699	104.7064	102.2924	100.2229	99.2606	99.6211
03-Mar-00	6.14	05-Mar-01	03-Mar-10	109.9247	107.2688	104.7026	102.2862	100.2154	99.2554	99.6203
03-Mar-00	5.97	03-Sep-07	03-Mar-10	109.4671	106.8194	104.2837	101.9784	100.2586	99.7436	99.5589
03-Mar-00	6.02	03-Sep-07	03-Mar-10	109.4657	106.8208	104.2873	101.9830	100.2607	99.7414	99.5568
03-Mar-00	5.96	10-Sep-07	10-Mar-10	109.5043	106.8372	104.2846	101.9675	100.2443	99.7192	99.5160
08-Mar-00	6.13	08-Mar-01	08-Mar-10	109.9360	107.2667	104.6882	102.2622	100.1894	99.2386	99.6181
10-Mar-00	6.42	10-Sep-07	10-Mar-10	110.7085	108.0243	105.4379	103.0260	100.9761	99.8653	99.6188
10-Mar-00	6.47	10-Sep-07	10-Mar-10	110.7062	108.0249	105.4411	103.0306	100.9800	99.8655	99.6175
23-Mar-00	6.06	23-Mar-01	23-Mar-10	109.9149	107.2045	104.5892	102.1350	100.0605	99.1582	99.6077
23-Mar-00	6.11	23-Mar-01	23-Mar-10	109.9130	107.2056	104.5930	102.1412	100.0682	99.1635	99.6085
28-Mar-00	6.07	24-Sep-07	24-Mar-10	109.8120	107.1052	104.5137	102.1503	100.3291	99.6878	99.4510
28-Mar-00	6.02	24-Sep-07	24-Mar-10	109.8138	107.1040	104.5100	102.1463	100.3316	99.6904	99.4501
29-Mar-00	6.52	26-Mar-01	24-Mar-10	111.1666	108.4363	105.7897	103.2444	100.8459	98.6911	97.2370
30-Mar-00	6.24	30-Mar-01	30-Mar-10	110.4611	107.7245	105.0782	102.5766	100.3337	98.7314	99.2637
30-Mar-00	6.29	30-Mar-01	30-Mar-10	110.4587	107.7251	105.0817	102.5827	100.3417	98.7397	99.2662
30-Mar-00	6.55	09-Apr-01	08-Apr-10	111.3869	108.6147	105.9285	103.3395	100.9282	98.7932	97.3161
05-Apr-00	5.89	05-Jul-07	05-Apr-10	109.4335	106.7020	104.1010	101.7724	100.1280	99.9698	99.9533
05-Apr-00	5.84	05-Jul-07	05-Apr-10	109.4345	106.7001	104.0969	101.7679	100.1463	99.9728	99.9563
11-Apr-00	6.02	20-Apr-01	20-Apr-10	110.0062	107.2236	104.5482	102.0422	99.9808	99.1014	99.9933
11-Apr-00	6.07	20-Apr-01	20-Apr-10	110.0042	107.2247	104.5522	102.0487	99.9886	99.1067	99.9933
17-Apr-00	5.95	20-Jul-07	20-Apr-10	109.8155	107.0384	104.3892	102.0016	100.2395	99.9135	99.8556
17-Apr-00	6	20-Jul-07	20-Apr-10	109.8161	107.0420	104.3944	102.0044	100.2390	99.9125	99.8547
25-Apr-00	6.05	20-Apr-01	20-Apr-10	110.0888	107.3051	104.6282	102.1197	100.0511	99.1433	99.9934
05-May-00	6.25	27-Jul-07	27-Apr-10	110.6391	107.8329	105.1419	102.6719	100.6645	99.9066	99.8295
05-May-00	6.2	27-Jul-07	27-Apr-10	110.6382	107.8290	105.1359	102.6644	100.6580	99.9066	99.8295
23-May-00	6.99	18-Aug-07	18-May-10	112.9283	110.0335	107.2413	104.6038	102.2419	100.4350	99.8093
23-May-00	6.94	18-Aug-07	18-May-10	112.9301	110.0321	107.2370	104.5979	102.2353	100.4298	99.8102
23-May-00	6.49	18-Aug-07	18-May-10	111.6439	108.7652	105.9992	103.4297	101.2391	99.9638	99.7487
23-May-00	6.54	18-Aug-07	18-May-10	111.6430	108.7674	106.0041	103.4362	101.2441	99.9644	99.7479
24-May-00	6.4	24-Aug-07	24-May-10	111.4471	108.5557	105.7811	103.2156	101.0604	99.9067	99.7012
24-May-00	6.45	24-Aug-07	24-May-10	111.4470	108.5588	105.7864	103.2229	101.0652	99.9078	99.7013
06-Jun-00	6.12	28-Aug-07	28-May-10	110.6235	107.7361	104.9790	102.4761	100.5051	99.7948	99.6313
06-Jun-00	6.17	28-Aug-07	28-May-10	110.6246	107.7403	104.9856	102.4821	100.5112	99.7954	99.6319
16-Jun-00	6.09	16-Sep-07	16-Jun-10	110.5249	107.5958	104.8066	102.2945	100.3845	99.7107	99.4913
16-Jun-00	6.14	16-Sep-07	16-Jun-10	110.5245	107.5986	104.8120	102.2976	100.3798	99.7035	99.4910

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
22-Jun-00	6.12	22-Sep-07	22-Jun-10	110.6689	107.7223	104.9154	102.3799	100.4381	99.7122	99.4815
22-Jun-00	6.17	22-Sep-07	22-Jun-10	110.6691	107.7258	104.9214	102.3872	100.4360	99.7082	99.4817
26-Jun-00	6.15	24-Sep-07	24-Jun-10	110.7638	107.8109	104.9964	102.4498	100.4754	99.7074	99.4659
05-Jul-00	6.11	05-Jul-07	06-Jul-10	110.7561	107.7730	104.9349	102.3875	100.4403	99.9702	99.9537
05-Jul-00	6.16	05-Jul-07	06-Jul-10	110.7543	107.7746	104.9385	102.3928	100.4218	99.9672	99.9507
10-Jul-00	6.45	10-Jul-07	12-Jul-10	111.6749	108.6643	105.7855	103.1451	100.9721	99.9278	99.9290
10-Jul-00	6.4	10-Jul-07	12-Jul-10	111.6767	108.6626	105.7810	103.1390	100.9666	99.9327	99.9313
14-Jul-00	6.05	20-Jul-07	20-Jul-10	110.7169	107.6983	104.8337	102.2699	100.3448	99.9140	99.8562
14-Jul-00	6.1	20-Jul-07	20-Jul-10	110.7168	107.7014	104.8384	102.2770	100.3471	99.9131	99.8553
07-Aug-00	5.98	27-Jul-07	27-Jul-10	110.5754	107.5413	104.6675	102.1112	100.2504	99.8827	99.8056
07-Aug-00	6.03	27-Jul-07	27-Jul-10	110.5763	107.5454	104.6743	102.1150	100.2318	99.8827	99.8057
11-Aug-00	6.27	09-Sep-07	09-Sep-10	111.8533	108.6874	105.6773	102.9594	100.7949	99.8103	99.5874
11-Aug-00	6.32	09-Sep-07	09-Sep-10	111.8509	108.6886	105.6811	102.9653	100.7906	99.7656	99.5856
17-Aug-00	6	09-Sep-07	09-Sep-10	110.8498	107.7062	104.7406	102.1289	100.2348	99.6934	99.5065
17-Aug-00	5.95	09-Sep-07	09-Sep-10	110.8515	107.7042	104.7374	102.1267	100.2568	99.6944	99.5078
23-Aug-00	5.95	23-Sep-07	23-Sep-10	110.9729	107.7885	104.7877	102.1482	100.2504	99.6495	99.4245
23-Aug-00	6	23-Sep-07	23-Sep-10	110.9728	107.7922	104.7924	102.1523	100.2311	99.6504	99.4251
30-Aug-00	6.48	09-Sep-07	09-Sep-10	112.4839	109.3075	106.2769	103.5038	101.2026	99.9012	99.6261
30-Aug-00	6.53	09-Sep-07	09-Sep-10	112.4810	109.3082	106.2809	103.5049	101.2039	99.9025	99.6243
05-Sep-00	5.83	09-Sep-07	09-Sep-10	110.4807	107.3407	104.3906	101.8269	100.0918	99.6817	99.4840
05-Sep-00	5.88	09-Aug-07	09-Sep-10	110.4794	107.3430	104.3956	101.8327	100.0883	99.6802	99.4826
05-Sep-00	5.88	09-Sep-07	09-Sep-10	110.4794	107.3430	104.3956	101.8327	100.0883	99.6802	99.4826
11-Sep-00	5.86	10-Sep-07	10-Sep-10	110.4163	107.2790	104.3327	101.7770	100.0630	99.6755	99.4780
11-Sep-00	5.81	10-Sep-07	10-Sep-10	110.4175	107.2767	104.3275	101.7761	100.0601	99.6770	99.4793
21-Sep-00	5.76	21-Sep-07	21-Sep-10	110.2159	107.0554	104.0990	101.5626	99.9820	99.6149	99.3884
21-Sep-00	5.71	21-Sep-07	21-Sep-10	110.2156	107.0516	104.0950	101.5564	99.9882	99.6149	99.3882
27-Sep-00	5.7	25-Sep-07	27-Sep-10	110.2462	107.0667	104.0965	101.5508	99.9782	99.5976	99.3603
27-Sep-00	5.75	25-Sep-07	27-Sep-10	110.2472	107.0710	104.1015	101.5547	99.9735	99.5981	99.3610
05-Oct-00	5.82	24-Sep-07	24-Sep-10	111.1240	107.9215	104.9022	102.2391	100.3045	99.6684	99.4333
05-Oct-00	6	24-Sep-07	24-Sep-10	111.1237	107.9344	104.9238	102.2651	100.3056	99.6660	99.4353
05-Oct-00	6.05	24-Sep-07	24-Sep-10	111.1237	107.9381	104.9302	102.2726	100.3113	99.6658	99.4359
06-Oct-00	5.69	24-Sep-07	24-Sep-10	110.1931	107.0219	104.0603	101.5238	99.9690	99.5994	99.3648
06-Oct-00	5.74	24-Sep-07	24-Sep-10	110.1938	107.0259	104.0649	101.5271	99.9643	99.5998	99.3654
12-Oct-00	5.69	20-Jul-07	20-Oct-10	110.4015	107.1613	104.1423	101.5707	100.0240	99.8939	99.8361
12-Oct-00	5.74	20-Jul-07	20-Oct-10	110.4016	107.1651	104.1465	101.5777	100.0250	99.8929	99.8352
12-Oct-00	5.51	20-Jul-07	20-Oct-10	110.4015	107.1482	104.1196	101.5472	100.0240	99.8973	99.8394
16-Oct-00	5.43	20-Jul-07	20-Oct-10	110.1496	106.9018	103.8904	101.3571	99.9509	99.8929	99.8349
16-Oct-00	5.61	20-Jul-07	20-Oct-10	110.1503	106.9158	103.9121	101.3800	99.9807	99.8894	99.8316
19-Oct-00	5.59	20-Jul-07	20-Oct-10	109.9220	106.6968	103.7115	101.2126	99.9379	99.8843	99.8265
19-Oct-00	5.54	20-Jul-07	20-Oct-10	109.9216	106.6927	103.7049	101.2148	99.9398	99.8853	99.8275
20-Oct-00	5.59	20-Jul-07	20-Oct-10	109.9220	106.6968	103.7115	101.2126	99.9379	99.8843	99.8265
20-Oct-00	5.36	20-Jul-07	20-Oct-10	109.9202	106.6780	103.6835	101.1954	99.9467	99.8887	99.8308
20-Oct-00	5.54	20-Jul-07	20-Oct-10	109.9216	106.6927	103.7049	101.2148	99.9398	99.8853	99.8275
26-Oct-00	5.29	26-Jul-07	26-Oct-10	109.7265	106.4752	103.4849	101.0329	99.9240	99.8495	99.7751
26-Oct-00	5.47	26-Jul-07	26-Oct-10	109.7311	106.4923	103.5105	101.0563	99.8884	99.8490	99.7747
26-Oct-00	5.52	26-Jul-07	26-Oct-10	109.7324	106.4969	103.5154	101.0538	99.8893	99.8489	99.7746
27-Oct-00	5.86	27-Jul-07	27-Oct-10	110.9694	107.7004	104.6347	101.9765	100.1406	99.8731	99.7960

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
27-Oct-00	5.49	27-Jul-07	27-Oct-10	109.7808	106.5388	103.5494	101.0824	99.8925	99.8447	99.7677
27-Oct-00	5.68	27-Jul-07	27-Oct-10	110.9679	107.6853	104.6114	101.9516	100.1410	99.8731	99.7959
02-Nov-00	5.59	09-Sep-07	09-Dec-10	110.4613	107.0997	103.9966	101.4071	99.9240	99.6360	99.4384
02-Nov-00	5.64	09-Sep-07	09-Dec-10	110.4599	107.1019	104.0018	101.4036	99.9220	99.6346	99.4370
13-Nov-00	5.67	10-Sep-07	10-Dec-10	110.7168	107.3464	104.2234	101.5866	99.9925	99.6386	99.4330
27-Nov-00	5.92	27-Aug-07	29-Nov-10	111.6605	108.2911	105.1266	102.3573	100.3431	99.7655	99.6047
28-Nov-00	5.92	26-Sep-07	27-Dec-10	111.6930	108.2580	105.0428	102.2532	100.2725	99.6391	99.4064
29-Nov-00	5.61	09-Sep-07	09-Dec-10	110.2988	106.9467	103.8581	101.2902	99.8822	99.6370	99.4475
29-Nov-00	5.38	09-Sep-07	09-Dec-10	110.3050	106.9351	103.8362	101.2792	99.8947	99.6457	99.4556
29-Nov-00	5.56	09-Sep-07	09-Dec-10	110.3001	106.9440	103.8529	101.2913	99.8994	99.6389	99.4492
05-Dec-00	5.4	10-Sep-07	10-Dec-10	109.6104	106.2747	103.2376	100.8216	99.7986	99.5827	99.3853
05-Dec-00	5.35	10-Sep-07	10-Dec-10	109.6110	106.2714	103.2359	100.8166	99.8018	99.5842	99.3867
05-Dec-00	5.17	10-Sep-07	10-Dec-10	109.6133	106.2607	103.2160	100.8145	99.8052	99.5895	99.3915
08-Dec-00	5.03	09-Sep-07	09-Dec-10	109.1805	105.8428	102.8447	100.5608	99.7632	99.5644	99.3664
08-Dec-00	5.21	09-Sep-07	09-Dec-10	109.1790	105.8547	102.8609	100.5644	99.7578	99.5591	99.3616
08-Dec-00	5.26	09-Sep-07	09-Dec-10	109.1786	105.8579	102.8662	100.5621	99.7511	99.5576	99.3602
08-Dec-00	5.93	09-Sep-07	09-Dec-10	111.5726	108.1856	105.0129	102.2540	100.2932	99.7045	99.5226
11-Dec-00	5	10-Sep-07	10-Dec-10	108.4925	105.1914	102.2754	100.2248	99.7159	99.5176	99.3202
11-Dec-00	5.05	10-Sep-07	10-Dec-10	108.4927	105.1937	102.2757	100.2040	99.7144	99.5162	99.3188
11-Dec-00	4.82	10-Sep-07	10-Dec-10	108.4914	105.1771	102.2537	100.2036	99.7217	99.5229	99.3250
12-Dec-00	5.42	12-Sep-07	13-Dec-10	109.8640	106.5103	103.4467	100.9779	99.7850	99.5886	99.3857
12-Dec-00	5.47	12-Sep-07	13-Dec-10	109.8636	106.5137	103.4523	100.9688	99.7825	99.5874	99.3847
12-Dec-00	5.24	12-Sep-07	13-Dec-10	109.8658	106.4982	103.4276	100.9590	99.8276	99.5929	99.3896
15-Dec-00	5.36	15-Sep-07	15-Dec-10	109.7239	106.3679	103.3139	100.8703	99.8027	99.5696	99.3615
15-Dec-00	5.41	15-Sep-07	15-Dec-10	109.7238	106.3717	103.3166	100.8759	99.8005	99.5687	99.3607
18-Dec-00	4.93	18-Sep-07	20-Dec-10	108.1149	104.8096	101.9272	100.0269	99.6604	99.4410	99.2227
18-Dec-00	4.7	18-Sep-07	20-Dec-10	108.1065	104.7858	101.9073	100.0500	99.6626	99.4427	99.2238
18-Dec-00	4.88	18-Aug-07	20-Dec-10	108.1130	104.8043	101.9288	100.0291	99.6609	99.4414	99.2229
18-Dec-00	4.88	18-Sep-07	20-Dec-10	108.1130	104.8043	101.9288	100.0291	99.6609	99.4414	99.2229
29-Dec-00	5.16	29-Sep-07	29-Dec-10	109.1151	105.7462	102.7321	100.4559	99.6905	99.4490	99.2041
29-Dec-00	5.21	29-Sep-07	29-Dec-10	109.1172	105.7507	102.7335	100.4495	99.6902	99.4500	99.2052
29-Dec-00	5.23	31-Dec-01	29-Dec-10	109.3188	105.9141	102.6992	99.8662	97.8262	97.7929	99.4488
04-Jan-01	5.16	22-Jan-02	20-Jan-11	109.0794	105.6282	102.4041	99.5719	97.6094	97.6362	99.9906
11-Jan-01	5.12	18-Jul-07	18-Jan-11	109.0398	105.6306	102.6036	100.3741	99.9234	99.8711	99.8188
11-Jan-01	5.17	18-Jul-07	18-Jan-11	109.0406	105.6348	102.6007	100.3640	99.9221	99.8699	99.8176
11-Jan-01	4.94	18-Jul-07	18-Jan-11	109.0372	105.6155	102.5831	100.3686	99.9280	99.8755	99.8232
30-Jan-01	5.03	30-Jul-07	31-Jan-11	108.8830	105.4515	102.4323	100.2790	99.8673	99.7821	99.6969
30-Jan-01	5.08	30-Jul-07	31-Jan-11	108.8817	105.4542	102.4334	100.2815	99.8638	99.7786	99.6936
30-Jan-01	4.85	30-Jul-07	31-Jan-11	108.8877	105.4407	102.4181	100.2870	99.8800	99.7944	99.7090
02-Feb-01	4.78	02-Aug-07	02-Feb-11	108.0734	104.6752	101.7709	100.0151	99.8359	99.7425	99.6493
05-Feb-01	4.85	07-Aug-07	07-Feb-11	108.0805	104.6759	101.7656	99.9928	99.8037	99.6914	99.5795
05-Feb-01	4.62	07-Aug-07	07-Feb-11	108.0794	104.6589	101.7465	100.0109	99.8134	99.7008	99.5885
05-Feb-01	4.8	07-Aug-07	07-Feb-11	108.0802	104.6720	101.7605	100.0008	99.8058	99.6935	99.5814
05-Feb-01	5.32	11-Aug-07	11-Feb-11	109.7112	106.2267	103.1018	100.6664	99.8214	99.7218	99.5990
05-Feb-01	5.09	11-Aug-07	11-Feb-11	109.7144	106.2130	103.0787	100.6723	99.8521	99.7287	99.6055
05-Feb-01	5.27	11-Aug-07	11-Feb-11	109.7119	106.2249	103.0961	100.6842	99.8220	99.7233	99.6004
06-Feb-01	4.78	06-Aug-07	07-Feb-11	108.1010	104.6902	101.7760	100.0109	99.8197	99.7155	99.6115

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
26-Feb-01	5.22	25-Aug-07	25-Feb-11	110.0914	106.5476	103.3550	100.8489	99.8206	99.6593	99.4985
26-Feb-01	5.4	25-Aug-07	25-Feb-11	110.0940	106.5641	103.3745	100.8544	99.8051	99.6608	99.5004
26-Feb-01	5.45	25-Aug-07	25-Feb-11	110.0947	106.5690	103.3795	100.8616	99.8062	99.6613	99.5009
26-Feb-01	5.03	26-Aug-07	28-Feb-11	108.7887	105.3027	102.2557	100.1301	99.7712	99.6184	99.4660
26-Feb-01	5.08	26-Aug-07	28-Feb-11	108.7910	105.3061	102.2545	100.1350	99.7711	99.6184	99.4661
01-Mar-01	4.8	28-Aug-07	28-Feb-11	107.9736	104.5294	101.6205	99.9349	99.6940	99.5225	99.3517
01-Mar-01	4.84	28-Aug-07	28-Feb-11	108.1152	104.6623	101.7315	99.9799	99.7009	99.5295	99.3586
01-Mar-01	4.85	28-Aug-07	28-Feb-11	107.9764	104.5333	101.6245	99.8622	99.6910	99.5197	99.3490
01-Mar-01	4.89	28-Aug-07	28-Feb-11	108.1180	104.6685	101.7283	99.9116	99.6980	99.5266	99.3559
01-Mar-01	5.06	28-Aug-07	28-Feb-11	109.5279	105.9975	102.8596	100.5141	99.7905	99.6266	99.4632
01-Mar-01	5.24	28-Aug-07	28-Feb-11	109.5334	106.0159	102.8807	100.5109	99.7496	99.6286	99.4655
16-Mar-01	5.21	19-Mar-02	21-Mar-11	109.5296	105.9175	102.5042	99.4781	97.1230	95.9272	98.4938
16-Mar-01	5.26	19-Mar-02	21-Mar-11	109.5276	105.9203	102.5114	99.4886	97.1353	95.9389	98.4970
22-Mar-01	4.91	22-Sep-07	22-Mar-11	109.1256	105.5629	102.4541	100.2760	99.6827	99.4550	99.2283
22-Mar-01	5.09	22-Sep-07	22-Mar-11	109.1195	105.5714	102.4688	100.2693	99.6631	99.4551	99.2289
22-Mar-01	5.14	22-Sep-07	22-Mar-11	109.1178	105.5714	102.4701	100.2457	99.6632	99.4552	99.2290
09-May-01	5.05	26-Jul-07	26-Apr-11	109.7531	106.0875	102.8619	100.4874	99.8979	99.8235	99.7492
09-May-01	5.23	26-Jul-07	26-Apr-11	109.7561	106.1041	102.8771	100.4771	99.8973	99.8230	99.7488
09-May-01	5.28	26-Jul-07	26-Apr-11	109.7569	106.1079	102.8793	100.4705	99.8971	99.8229	99.7487
10-May-01	4.98	08-May-02	09-May-11	109.5683	105.8234	102.3390	99.3990	97.2705	97.3433	99.6975
06-Jun-01	4.86	06-Sep-07	06-Jun-11	108.6046	104.9258	101.8293	99.9330	99.6739	99.4839	99.2947
06-Jun-01	4.91	06-Sep-07	06-Jun-11	108.6039	104.9275	101.8279	99.9298	99.6719	99.4821	99.2929
08-Jun-01	5.16	06-Sep-07	06-Jun-11	110.4541	106.6696	103.3196	100.7784	99.7924	99.5899	99.4027
08-Jun-01	5.34	06-Sep-07	06-Jun-11	110.4458	106.6759	103.3303	100.7673	99.7820	99.5826	99.3959
26-Jul-01	4.99	24-Jul-07	25-Jul-11	110.0904	106.2127	102.8508	100.4372	99.9016	99.8327	99.7639
26-Jul-01	5.17	24-Jul-07	25-Jul-11	110.0914	106.2286	102.8627	100.4169	99.9000	99.8312	99.7625
26-Jul-01	5.22	24-Jul-07	25-Jul-11	110.0919	106.2320	102.8629	100.4234	99.8996	99.8308	99.7622
17-Aug-01	5.06	19-Aug-07	19-Aug-11	109.8008	105.8995	102.5555	100.2529	99.7959	99.6620	99.5285
25-Sep-01	4.65	26-Sep-02	26-Sep-11	108.1312	104.1064	100.4155	97.3909	95.5589	96.5070	99.3275
25-Sep-01	4.6	26-Sep-02	26-Sep-11	108.1318	104.1012	100.4054	97.3776	95.5452	96.4985	99.3266
27-Sep-01	4.56	11-Jul-07	11-Oct-11	107.8471	103.9888	100.9831	99.8417	99.9198	99.8869	99.8540
13-Dec-01	4.52	20-Dec-02	20-Dec-11	108.2808	104.0412	100.1902	97.0896	95.2631	96.3472	99.3170
13-Dec-01	4.61	20-Dec-02	20-Dec-11	108.2794	104.0511	100.2096	97.1150	95.2891	96.3629	99.3185
10-Jan-02	4.36	03-Jan-03	03-Jan-12	107.6184	103.3605	99.5758	96.5551	94.8968	96.0791	99.9883
10-May-02	4.31	08-May-03	08-May-12	107.9055	103.3777	99.4754	96.6773	95.2327	99.7144	99.6266
10-May-02	4.1	08-May-03	08-May-12	107.9072	103.3497	99.4252	96.6171	95.1754	99.7131	99.6251
05-Jul-02	4.29	05-Jul-07	05-Jul-12	108.0384	103.7379	100.6726	99.9679	99.9515	99.9351	99.9186
05-Jul-02	4.34	05-Jul-07	05-Jul-12	108.0372	103.7355	100.6588	99.9648	99.9484	99.9320	99.9156
22-Jul-02	3.64	22-Jul-03	23-Jul-12	105.1140	100.5165	96.9508	95.0248	96.1011	99.9892	99.9865
25-Jul-02	3.76	25-Jul-03	25-Jul-12	105.7013	101.0305	97.1811	94.8351	93.7831	99.9896	99.9868
25-Jul-02	3.81	25-Jul-03	25-Jul-12	105.7037	101.0403	97.1962	94.8513	93.7981	99.9896	99.9868
25-Jul-02	4.05	25-Jul-03	25-Jul-12	107.0665	102.3485	98.2973	95.1935	93.7239	95.4442	99.9876
25-Jul-02	4.1	25-Jul-03	25-Jul-12	107.0672	102.3567	98.3113	95.2108	93.7405	95.4540	99.9876
07-Aug-02	3.3		07-Aug-07	100.0801	99.9724	99.8649	99.7577	99.6507	99.5439	99.4374
07-Aug-02	3.04		07-Aug-07	100.0793	99.9713	99.8636	99.7561	99.6488	99.5418	99.4350
07-Aug-02	3.28	07-Aug-03	07-Aug-12	103.3301	98.8055	95.4200	93.5815	95.2369	99.6251	99.5373
08-Aug-02	3.83	08-Aug-07	08-Aug-12	105.9142	101.9542	99.8956	99.8008	99.6912	99.5818	99.4726

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
08-Aug-02	3.88	08-Aug-07	08-Aug-12	105.9150	101.9489	99.8195	99.7985	99.6889	99.5796	99.4705
22-Aug-02	3.43	22-Aug-03	22-Aug-12	104.0816	99.4324	95.5976	93.2210	92.4187	99.6383	99.5506
22-Aug-02	3.48	22-Aug-03	22-Aug-12	104.0861	99.4443	95.6147	93.2396	92.4355	99.6386	99.5509
18-Sep-02	3.27	18-Sep-03	18-Sep-12	103.2827	98.5733	94.8464	92.3300	91.9526	98.2458	99.1027
23-Sep-02	3.26	24-Sep-07	24-Sep-12	103.4044	100.2433	99.7048	99.4680	99.2324	98.9979	98.7645
24-Sep-02	2.95	29-Sep-03	27-Sep-12	102.7192	97.9745	94.2509	91.7812	91.5155	98.1746	99.0802
01-Oct-02	3.33	03-Oct-03	03-Oct-12	103.5009	98.6960	94.5196	91.3544	90.1444	90.2837	99.9855
24-Dec-02	3.1	24-Dec-04	24-Dec-07	100.2878	99.8039	99.3247	98.8502	98.3802	98.3083	99.0709
19-Feb-03	3.15	19-Feb-08	19-Feb-13	103.4373	100.2192	99.1691	98.5480	97.9367	97.3329	96.7367
24-Feb-03	2.88	24-Feb-05	25-Feb-08	100.2686	99.6184	98.9766	98.3432	97.7178	97.5724	99.5054
10-Mar-03	2.97	27-Mar-08	27-Mar-13	102.2035	99.5935	98.8336	98.1296	97.4308	96.7419	96.0627
03-Apr-03	3.59	03-Apr-08	03-Apr-13	105.1942	100.0071	95.9255	93.7182	92.8810	99.9890	99.9863
07-May-03	3.69	07-May-04	07-May-18	108.8471	100.2363	94.2552	91.2646	90.3438	93.5206	99.5743
21-May-03	4.77	21-Aug-07	21-May-13	111.8920	106.6412	102.5383	100.1131	99.7473	99.6026	99.4583
23-May-03	2.52	23-May-08	23-May-13	100.7822	99.1392	98.2725	97.4267	96.5954	95.7782	94.9749
27-May-03	3.04	27-May-04	28-May-13	102.3673	97.1136	92.8185	90.2221	89.4154	92.8763	99.5172
12-Jun-03	4.75	12-Sep-07	12-Jun-13	111.8629	106.5841	102.4669	100.0618	99.6437	99.4403	99.2378
13-Jun-03	4.8	13-Sep-07	13-Jun-13	112.1053	106.8036	102.6385	100.1453	99.6449	99.4362	99.2284
25-Jun-03	3.03	26-Jun-06	26-Jun-13	102.1635	96.8523	92.5562	89.6437	89.0829	93.0306	99.0601
03-Jul-03	4.77	03-Jul-07	03-Jul-13	111.7936	106.4974	102.3882	100.0365	99.9526	99.9334	99.9143
11-Jul-03	3.21	12-Jul-04	11-Jul-13	103.1694	97.8107	93.5756	90.7538	90.1050	93.5208	99.9852
31-Jul-03	3.71	31-Jul-08	31-Jul-13	106.2490	101.8888	99.4235	98.1817	97.1835	96.2110	95.2572
08-Aug-03	3.25	08-Aug-05	08-Aug-08	100.8425	99.7666	98.7135	97.6828	96.6736	96.0507	99.5353
10-Dec-03	3.6	10-Dec-04	10-Dec-13	105.5156	99.7546	95.0931	91.8677	90.9344	94.0403	99.1553
07-Apr-04	3.23	07-Apr-05	07-Apr-11	102.6372	99.1128	96.0159	93.9652	93.0731	99.9881	99.9854
02-Sep-04	3.6	02-Sep-09	02-Sep-14	106.6780	101.8357	98.6936	96.4218	94.4222	92.5266	90.6842
19-Oct-04	2.95	22-Oct-07	20-Oct-14	103.0354	99.9587	99.5348	99.2237	98.9146	98.6073	98.3020
31-Jan-05	3.65	31-Jan-06	02-Feb-15	106.9082	100.9165	96.9887	95.4771	99.9920	99.9893	99.9865
31-Jan-05	3.68	31-Jan-06	02-Feb-15	106.9094	100.9245	96.9994	95.4865	99.9920	99.9893	99.9865
17-Mar-05	3.89	17-Mar-08	17-Mar-15	108.8520	103.3262	100.1055	98.9157	98.2192	97.5505	96.8907
03-Jun-05	3.41	03-Jun-08	03-Jun-15	105.7730	101.1704	99.1065	98.1483	97.2884	96.4433	95.6128
07-Jun-05	3.8	08-Jun-10	08-Jun-15	108.3536	102.7352	98.7522	95.7182	93.0593	90.5689	88.1800
07-Jun-05	3.7	08-Jun-10	08-Jun-15	108.3633	102.7353	98.7581	95.7024	93.0365	90.5393	88.1455
16-Jun-05	3.93	16-Jun-10	16-Jun-15	109.4643	103.5874	99.3790	96.1893	93.4622	90.9363	88.5208
16-Jun-05	3.96	16-Jun-10	16-Jun-15	109.4592	103.5836	99.3829	96.1894	93.4695	90.9456	88.5316
25-Aug-05	4.39	25-Aug-10	25-Aug-15	112.7656	105.3907	99.2651	94.8345	91.8163	89.4961	87.4599
15-Dec-05	4.24	15-Dec-08	15-Dec-15	111.9226	105.4704	101.1618	98.6891	97.0868	95.7382	94.4455
15-Dec-05	4.56	15-Dec-10	15-Dec-15	114.2576	107.3327	101.9700	97.8557	94.4663	91.4494	88.6441
18-Jan-06	4.32	18-Jan-08	18-Jan-11	106.1927	102.9551	100.4698	99.3719	98.8355	98.3068	97.7838
30-Jan-06	3.94	30-Jan-07	01-Feb-21	113.2576	104.4103	98.9774	96.6157	99.9928	99.9900	99.9872
01-Feb-06	4.56	01-Feb-08	01-Feb-11	107.0549	103.6069	100.6991	99.4496	98.8893	98.3262	97.7695
01-Feb-06	4.27	02-Feb-09	01-Feb-16	112.0447	105.5265	101.1655	98.5865	96.8444	95.3671	93.9581
01-Mar-06	4.32	03-Mar-08	01-Mar-16	113.7805	105.9023	100.7462	99.3609	98.6896	98.0510	97.4207
01-Mar-06	4.51	03-Mar-08	01-Mar-16	113.7378	105.9288	100.7408	99.2797	98.6874	98.0504	97.4216
13-Mar-06	4.75	14-Mar-11	14-Mar-16	116.6587	109.0747	103.1258	98.6212	94.9704	91.7532	88.7680
13-Apr-06	4.41	13-Jul-07	13-Apr-16	113.3448	106.5035	101.8358	99.8730	99.9089	99.8705	99.8320
13-Apr-06	4.38	13-Jul-07	13-Apr-16	113.3521	106.5130	101.8450	99.9243	99.9101	99.8716	99.8332

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
17-May-06	4.45	17-Aug-07	17-May-16	114.4628	107.3850	102.4138	99.9671	99.7293	99.5954	99.4618
18-May-06	4.86	18-May-09	18-May-16	116.7763	109.3691	103.8150	100.0848	97.5924	95.6582	93.9633
19-May-06	5.25	19-May-09	19-May-11	110.0307	106.2836	102.9329	100.2460	98.1493	96.3277	94.6650
19-May-06	4.52	21-May-07	19-May-21	120.1444	110.2854	103.5194	99.8245	99.8217	99.7337	99.6459
26-May-06	4.77	26-May-09	26-May-16	116.1305	108.7926	103.3655	99.7721	97.3534	95.4500	93.7399
08-Jun-06	4.79	08-Jun-09	08-Jun-16	117.3937	109.3509	103.3477	99.7139	97.4338	95.5981	93.8900
21-Jun-06	4.74	21-Sep-07	21-Jun-16	115.9754	108.6351	103.2677	100.1997	99.5676	99.3680	99.1419
26-Jun-06	5.03	26-Jun-08	27-Jun-11	110.4236	106.5829	103.2022	100.6328	99.0495	98.0202	97.1196
26-Jun-06	5.26	26-Jun-08	27-Jun-11	110.4245	106.6038	103.2298	100.6512	99.0649	98.0366	97.1406
27-Jun-06	4.69	27-Sep-07	27-Jun-16	116.3950	108.9712	103.5134	100.3162	99.5624	99.3381	99.0960
03-Jul-06	5.29	03-Jul-08	05-Jul-11	110.5663	106.7253	103.3347	100.7329	99.0992	98.0296	97.1101
11-Jul-06	4.49	11-Jul-07	11-Jul-16	116.2514	108.7987	103.3794	100.2874	99.9415	99.9084	99.8752
11-Jul-06	4.66	11-Jul-07	11-Jul-16	116.1922	108.7870	103.3832	100.2974	99.9339	99.9009	99.8679
11-Jul-06	4.72	11-Jul-07	11-Jul-16	116.1697	108.7788	103.3719	100.2365	99.9312	99.8982	99.8653
17-Jul-06	4.67	17-Jul-07	18-Jul-16	115.6776	108.3492	103.0565	100.1331	99.8998	99.8503	99.8009
19-Jul-06	4.65	19-Jul-07	19-Jul-16	115.6133	108.2887	103.0151	100.1268	99.8901	99.8350	99.7801
24-Jul-06	4.39	26-Jul-07	26-Jul-21	118.4044	108.8606	102.6732	99.7807	99.8334	99.7592	99.6851
28-Jul-06	5.09	28-Jul-08	28-Jul-11	109.9334	106.0684	102.7220	100.2718	98.7643	97.7077	96.7469
28-Jul-06	4.61	30-Jul-07	28-Jul-16	115.0777	107.8319	102.7003	100.0316	99.8154	99.7303	99.6454
31-Jul-06	4.86	03-Aug-09	01-Aug-16	117.1480	109.5989	103.9166	100.0407	97.3530	95.2445	93.3570
31-Jul-06	5.13	01-Aug-11	01-Aug-16	119.3397	111.4752	105.0694	99.9488	95.7415	92.0890	88.7668
08-Aug-06	4.72	10-Aug-09	08-Aug-16	116.0819	108.6672	103.2168	99.5442	96.9738	94.8941	93.0299
08-Aug-06	4.39	08-Aug-07	08-Aug-16	114.0238	106.9416	102.0853	99.8642	99.7627	99.6532	99.5439
08-Aug-06	4.45	08-Aug-07	08-Aug-16	114.0050	106.9301	102.0709	99.8535	99.7600	99.6506	99.5414
08-Aug-06	4.5	10-Aug-09	08-Aug-16	116.1616	108.6958	103.2197	99.5358	96.9528	94.8686	92.9875
15-Aug-06	4.46	15-Aug-07	15-Aug-16	114.5810	107.3909	102.3762	99.9494	99.7355	99.6070	99.4789
15-Aug-06	4.52	15-Aug-07	15-Aug-16	114.5620	107.3823	102.3664	99.9349	99.7340	99.6056	99.4775
25-Aug-06	4.39	27-Aug-07	25-Aug-16	113.6507	106.6131	101.8398	99.7410	99.6570	99.4962	99.3359
28-Aug-06	4.39	28-Aug-09	29-Aug-16	115.5018	108.0981	102.7434	99.1669	96.6313	94.5499	92.6442
28-Aug-06	4.61	28-Aug-09	29-Aug-16	115.4365	108.0841	102.7516	99.1888	96.6692	94.5957	92.6986
30-Aug-06	4.87	30-Aug-11	30-Aug-16	117.5746	109.8471	103.6464	98.7196	94.6207	91.0054	87.6923
30-Aug-06	4.61	31-Aug-09	30-Aug-16	115.4894	108.1292	102.7839	99.2115	96.6532	94.5828	92.6782
30-Aug-06	4.65	30-Aug-11	30-Aug-16	117.6686	109.8736	103.6296	98.6752	94.5518	90.9184	87.5858
19-Sep-06	4.36	19-Sep-07	19-Sep-16	113.4712	106.4465	101.7341	99.7679	99.5227	99.3010	99.0802
21-Sep-06	4.57	22-Sep-08	21-Sep-11	109.0453	105.1047	101.8581	99.6293	98.1929	97.0540	95.9791
21-Sep-06	4.79	22-Sep-08	21-Sep-11	109.0486	105.1241	101.8747	99.6466	98.2130	97.0759	96.0037
28-Sep-06	4.39	28-Sep-09	28-Sep-16	114.4514	106.6850	101.4693	98.3610	96.0978	94.0872	92.1698
29-Sep-06	4.13	01-Oct-07	29-Sep-16	111.6738	105.0202	100.8719	99.6015	99.3886	99.1354	98.8836
03-Oct-06	4.19	03-Oct-07	03-Oct-16	112.0756	105.3277	101.0563	99.6328	99.3902	99.1319	98.8749
04-Oct-06	4.13	04-Oct-07	04-Oct-16	111.7004	105.0380	100.8778	99.5951	99.3723	99.1114	98.8518
04-Oct-06	4.23	05-Oct-09	04-Oct-16	113.4910	106.4302	101.5213	98.2572	95.8324	93.7440	91.7921
04-Oct-06	4.01	04-Oct-07	04-Oct-16	111.7317	105.0566	100.9244	99.6553	99.3775	99.1161	98.8561
04-Oct-06	4.35	05-Oct-09	04-Oct-16	113.4556	106.4142	101.5177	98.2586	95.8441	93.7600	91.8175
25-Oct-06	4.38	25-Oct-07	25-Oct-16	113.9257	106.7740	101.9264	99.6927	99.3413	99.0256	98.7118
30-Oct-06	4.54	02-Nov-09	31-Oct-16	115.0399	107.6921	102.4050	98.8177	96.1962	93.9888	91.9677
29-Nov-06	3.88	29-Nov-07	29-Nov-16	111.6560	104.9196	100.8100	99.4425	99.0163	98.6108	98.2085
29-Nov-06	4.1	29-Nov-07	29-Nov-16	111.6151	104.9147	100.7827	99.4312	99.0238	98.6192	98.2178

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
29-Nov-06	4.36	29-Nov-11	29-Nov-16	115.5184	107.8601	101.8150	96.9810	92.8768	89.1941	85.7766
30-Nov-06	3.84	28-Feb-07	30-Nov-21	114.8723	105.8261	100.3599	98.4563	99.7753	99.6872	99.5993
01-Dec-06	4.31	01-Dec-09	01-Dec-16	113.9917	106.2542	101.1595	98.0049	95.6180	93.4766	91.4291
04-Dec-06	4.27	04-Dec-09	05-Dec-16	113.6517	105.9583	100.9575	97.8764	95.5028	93.3595	91.3087
05-Dec-06	3.94	05-Mar-07	06-Dec-21	113.3919	104.7739	99.4266	98.2397	99.5530	99.3816	99.2108
07-Dec-06	4.73	08-Dec-08	07-Dec-11	109.0789	104.8614	101.1498	98.1906	96.4816	95.4472	95.1110
07-Dec-06	3.71	07-Dec-07	07-Dec-16	110.2229	103.8638	100.3203	99.3203	98.8848	98.4595	98.0378
07-Dec-06	3.81	07-Dec-07	07-Dec-16	110.2071	103.8622	100.3139	99.3092	98.8828	98.4580	98.0368
07-Dec-06	3.93	07-Dec-07	07-Dec-16	110.1802	103.8442	100.2457	99.2950	98.8804	98.4562	98.0357
07-Dec-06	4.18	07-Dec-09	07-Dec-16	112.1304	105.2780	100.6354	97.4851	95.0538	92.8852	90.8268
13-Dec-06	4.08	13-Dec-07	13-Dec-16	111.3943	104.7425	100.6924	99.3178	98.9114	98.4721	98.0367
13-Dec-06	4.25	14-Dec-09	13-Dec-16	112.8116	105.8185	100.9953	97.7339	95.2325	93.0273	90.9473
29-Dec-06	4.49	29-Dec-09	29-Dec-16	114.9578	107.5417	102.2109	98.5513	95.8418	93.5405	91.3996
02-Jan-07	4.26	02-Jan-08	03-Jan-17	113.0415	106.0139	101.4194	99.4519	98.8787	98.3890	97.9046
05-Jan-07	4.25	07-Jan-08	05-Jan-17	112.9415	105.9288	101.3602	99.4253	98.8609	98.3665	97.8774
08-Jan-07	4.46	08-Jan-10	09-Jan-17	115.4747	107.4339	101.8973	98.4219	95.8469	93.5908	91.4573
08-Jan-07	4.49	08-Jan-10	09-Jan-17	115.6763	107.6125	102.0238	98.4990	95.9094	93.6501	91.5145
09-Jan-07	4.32	11-Jan-10	09-Jan-17	114.5191	107.1576	101.9156	98.3139	95.6029	93.2765	91.1126
09-Jan-07	4.22	11-Jan-10	09-Jan-17	114.5496	107.1608	101.9065	98.3031	95.5837	93.2540	91.0855
11-Jan-07	4.26	11-Jan-08	11-Jan-17	112.9143	105.9016	101.3355	99.3989	98.8202	98.3088	97.8030
16-Jan-07	4.78	17-Jan-12	17-Jan-17	117.2535	109.3587	103.0337	97.9389	93.6463	89.8305	86.3104
18-Jan-07	4.38	18-Jan-08	18-Jan-17	113.8933	106.6716	101.8299	99.5378	98.8397	98.3188	97.7960
23-Jan-07	4.2	23-Jan-08	23-Jan-17	114.3412	106.9950	102.0341	99.6319	98.8439	98.2981	97.7618
23-Jan-07	4.42	23-Jan-08	23-Jan-17	114.2767	106.9772	102.0156	99.6158	98.8430	98.3063	97.7714
24-Jan-07	4.61	25-Jan-10	24-Jan-17	115.9507	108.3450	102.7755	98.9237	96.0604	93.6457	91.4414
26-Jan-07	4.31	28-Jan-08	26-Jan-17	114.5074	107.1415	102.1364	99.6610	98.8290	98.2751	97.7273
30-Jan-07	4.72	30-Jan-09	30-Jan-12	110.3215	106.0384	102.4798	99.8726	97.9860	96.4322	94.9987
30-Jan-07	4.94	30-Jan-09	30-Jan-12	110.3076	106.0469	102.4904	99.8872	98.0009	96.4507	95.0224
31-Jan-07	4.5	31-Jan-08	31-Jan-17	114.9967	107.5711	102.4196	99.7504	98.8351	98.2819	97.7289
31-Jan-07	4.28	31-Jan-08	31-Jan-17	115.0764	107.5916	102.4441	99.7886	98.8623	98.2862	97.7306
01-Feb-07	4.76	01-Feb-10	01-Feb-17	117.2231	109.4285	103.6048	99.5033	96.4829	93.9857	91.7419
07-Feb-07	4.47	07-Feb-08	07-Feb-17	114.8005	107.4006	102.3041	99.7052	98.7809	98.2169	97.6475
08-Feb-07	4.86	09-Feb-09	08-Feb-12	110.0098	105.7533	102.2382	99.6831	97.8164	96.2668	94.8203
12-Feb-07	4.39	12-Feb-08	13-Feb-17	114.0853	106.8039	101.9149	99.5065	98.7212	98.1280	97.5460
14-Feb-07	4.71	16-Feb-10	14-Feb-17	116.8309	109.0712	103.3061	99.2643	96.2580	93.7524	91.4893
15-Feb-07	4.42	15-Feb-08	15-Feb-17	114.3206	106.9906	102.0276	99.5544	98.7269	98.1238	97.5347
16-Feb-07	4.81	17-Feb-09	16-Feb-12	109.8734	105.6088	102.1068	99.5729	97.7142	96.1523	94.6908
22-Feb-07	4.86	22-Feb-08	22-Feb-10	106.2034	103.6462	101.3332	99.7412	98.9984	98.3841	97.7772
26-Feb-07	4.93	26-Feb-10	27-Feb-12	110.4655	106.1219	102.3757	99.2665	96.6178	94.2220	91.9611
26-Feb-07	4.35	26-Feb-08	27-Feb-12	113.8272	106.5735	101.7359	99.4083	98.6270	98.0020	97.3873
28-Feb-07	4.71	02-Mar-09	28-Feb-17	109.5081	105.2507	101.8004	99.3316	97.4862	95.8989	94.4188
02-Mar-07	4.6	02-Mar-09	02-Mar-12	109.0122	104.7967	101.4481	99.0711	97.2789	95.7202	94.2394
06-Mar-07	4.33	06-Mar-09	06-Mar-12	108.7129	104.5057	101.2166	98.8911	97.1157	95.5512	94.0608
06-Mar-07	4.35	08-Mar-10	06-Mar-17	114.1578	106.8146	101.5953	97.9590	95.1677	92.7438	90.4785
08-Mar-07	4.61	09-Mar-09	08-Mar-12	108.8905	104.6769	101.3437	98.9819	97.1849	95.6222	94.1279
12-Mar-07	4.37	12-Mar-10	13-Mar-17	113.8329	106.5435	101.3892	97.7993	95.0405	92.6253	90.3601
13-Mar-07	4.25	13-Mar-08	13-Mar-17	112.8674	105.8115	101.2752	99.2201	98.4529	97.7907	97.1397

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price							
				-300	-200	-100	Base	100	200	300	
23-Mar-07	4.13	24-Mar-08	23-Mar-17	111.8550	105.0056	100.7930	99.0686	98.3003	97.6180	96.9422	
29-Mar-07	4.07	31-Mar-08	29-Mar-17	112.3970	105.4297	101.0648	99.1314	98.2999	97.5934	96.9007	
29-Mar-07	4.19	31-Mar-08	29-Mar-17	112.3581	105.4001	101.0404	99.0968	98.2887	97.5932	96.9018	
30-Mar-07	4.48	30-Mar-09	30-Mar-12	108.7975	104.5547	101.2295	98.8441	97.0097	95.3836	93.8426	
30-Mar-07	4.47	30-Mar-10	30-Mar-12	109.4409	105.0910	101.4147	98.3675	95.7190	93.2830	90.9697	
30-Mar-07	4.32	30-Mar-09	30-Mar-12	108.8037	104.5465	101.2189	98.8377	96.9971	95.3694	93.8220	
30-Mar-07	4.18	31-Mar-08	30-Mar-17	112.3435	105.3897	101.0297	99.1043	98.2866	97.5912	96.8998	
02-Apr-07	4.76	02-Apr-10	02-Apr-12	109.7620	105.3641	101.6274	98.5586	95.9165	93.4842	91.1823	
02-Apr-07	4.33	02-Apr-09	03-Apr-17	113.5220	106.3170	101.4935	98.5857	96.5941	94.9633	93.4201	
23-Apr-07	4.68	23-Apr-08	23-Apr-10	106.3526	103.6134	101.0947	99.5683	98.7145	97.9543	97.2070	
23-Apr-07	4.75	23-Apr-09	23-Apr-10	106.5635	103.8367	101.3656	99.2865	97.4947	95.8377	94.2397	
24-Apr-07	4.04	24-Apr-08	24-Apr-17	113.1747	105.9836	101.3639	99.1954	98.2365	97.4705	96.7226	
25-Apr-07	4.77	26-Apr-10	25-Apr-12	109.9884	105.5254	101.7223	98.5920	95.8934	93.4101	91.0605	
25-Apr-07	4.45	26-Apr-10	25-Apr-17	114.7301	107.2258	101.8092	98.0314	95.0998	92.5539	90.1918	
30-Apr-07	4.74	30-Apr-09	30-Apr-12	109.8490	105.3341	101.6935	99.1232	97.2268	95.5465	93.9365	
30-Apr-07	4.59	30-Apr-09	30-Apr-12	109.4501	105.0856	101.6022	99.0647	97.1049	95.3934	93.7753	
30-Apr-07	4.06	30-Apr-08	01-May-17	113.3019	106.0903	101.4479	99.2253	98.2208	97.4362	96.6747	
30-Apr-07	4.28	30-Apr-08	01-May-17	113.2319	106.0520	101.4052	99.1843	98.1950	97.4360	96.6784	
02-May-07	4.4	04-May-09	02-May-12	109.3667	104.9915	101.5236	98.9896	97.0299	95.3072	93.6772	
07-May-07	4.67	07-May-09	07-May-12	109.6334	105.2423	101.7203	99.1406	97.1488	95.4101	93.7810	
10-May-07	4.78	10-May-10	10-May-12	110.2007	105.7297	101.9035	98.7081	95.9446	93.4143	91.0193	
10-May-07	4.51	12-May-08	10-May-12	108.9697	104.6385	101.3164	99.3951	98.4117	97.6026	96.8152	
15-May-07	4.26	15-May-08	15-May-17	113.3842	106.1638	101.4647	99.1756	98.1410	97.3426	96.5513	
17-May-07	4.57	19-May-08	17-May-12	109.2589	104.8833	101.4843	99.4792	98.4279	97.6072	96.8048	
18-May-07	4.33	18-May-10	18-May-17	115.7690	108.0195	102.3695	98.3583	95.2787	92.6365	90.1993	
18-May-07	4.43	18-May-10	18-May-17	115.7340	108.0146	102.3769	98.3745	95.3022	92.6650	90.2325	
18-May-07	4.55	18-May-10	18-May-17	115.6875	107.9949	102.3749	98.3800	95.3229	92.6893	90.2703	
23-May-07	4.2	23-May-08	23-May-17	114.6661	107.1438	102.0844	99.4505	98.2526	97.4015	96.5884	
23-May-07	4.42	23-May-08	23-May-17	114.5963	107.1213	102.0672	99.4346	98.2516	97.4156	96.6053	
07-Jun-07	4.81	07-Jun-10	07-Jun-17	118.6608	110.4943	104.2682	99.7633	96.3569	93.5281	90.9948	
08-Jun-07	4.96	08-Jun-09	08-Jun-12	111.4581	106.8599	103.0009	100.0582	97.8003	95.8982	94.1593	
13-Jun-07	5.12	15-Jun-09	13-Jun-12	111.9531	107.3170	103.3833	100.3356	98.0114	96.0727	94.3077	
13-Jun-07	4.43	13-Jun-08	13-Jun-17	116.8600	108.9280	103.3010	100.0330	98.4603	97.4931	96.6278	
13-Jun-07	4.65	13-Jun-08	13-Jun-17	116.7677	108.8980	103.2910	99.9965	98.4592	97.5031	96.6404	
18-Jun-07	5.19	18-Jun-08	18-Jun-10	107.8426	104.9657	102.3335	100.2603	98.9551	98.0160	97.1428	
18-Jun-07	4.5	18-Jun-08	19-Jun-17	117.4084	109.3835	103.6157	100.1951	98.5249	97.5227	96.6441	
20-Jun-07	4.69	20-Jun-08	20-Jun-17	116.9332	109.0312	103.3669	100.0356	98.4621	97.4812	96.6035	
20-Jun-07	4.57	20-Jun-08	20-Jun-17	116.9845	109.0547	103.3910	100.0731	98.4630	97.4740	96.5946	
21-Jun-07	5.07	22-Jun-09	21-Jun-12	111.7300	107.0919	103.1745	100.1746	97.8557	95.9266	94.1525	
21-Jun-07	4.85	22-Jun-09	21-Jun-12	111.7417	107.0787	103.1534	100.1457	97.8319	95.8890	94.1108	
21-Jun-07	4.62	23-Jun-08	21-Jun-17	116.7651	108.8810	103.2673	100.0035	98.4273	97.4562	96.5783	
21-Jun-07	4.72	21-Jun-10	21-Jun-17	119.1978	110.8960	104.5481	99.9309	96.4440	93.5602	90.9801	
21-Jun-07	4.89	21-Jun-10	21-Jun-17	119.1128	110.8667	104.5469	99.9546	96.4683	93.6063	91.0375	
21-Jun-07	4.95	21-Jun-10	21-Jun-17	119.0817	110.8528	104.5456	99.9438	96.4818	93.6234	91.0504	
25-Jun-07	4.69	25-Jun-08	26-Jun-17	116.9778	109.0630	103.3803	100.0381	98.4484	97.4553	96.5666	
25-Jun-07	4.63	25-Jun-08	26-Jun-17	117.0036	109.0722	103.3933	100.0668	98.4443	97.4512	96.5611	
27-Jun-07	4.86	27-Jun-08	27-Jun-12	110.8429	106.2558	102.5053	100.0012	98.6181	97.6525	96.7614	
28-Jun-07	5.04	29-Jun-09	28-Jun-12	111.6654	107.0152	103.0947	100.1004	97.7808	95.8462	94.0599	

Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
28-Jun-07	4.82	29-Jun-09	28-Jun-12	111.6733	106.9992	103.0716	100.0713	97.7567	95.8026	94.0149
29-Jun-07	4.79	30-Jun-08	29-Jun-10	107.3671	104.4683	101.8700	99.9287	98.7158	97.7679	96.8681
29-Jun-07	4.77	29-Jun-09	29-Jun-12	111.4381	106.7778	102.8879	99.9244	97.6410	95.7016	93.9188
29-Jun-07	4.99	29-Jun-09	29-Jun-12	111.4317	106.7965	102.9159	99.9571	97.6764	95.7423	93.9670
02-Jul-07	4.49	08-Jul-08	03-Jul-17	116.3424	108.5021	102.9909	99.8169	98.2652	97.2478	96.3302
02-Jul-07	4.61	02-Jul-08	03-Jul-17	116.2890	108.4780	102.9676	99.8069	98.2528	97.2796	96.3832
03-Jul-07	4.46	03-Jul-08	03-Jul-17	116.0196	108.2340	102.8092	99.7356	98.2242	97.2299	96.3243