

## 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**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
211496112201	22-Nov-96	6.64	22-Nov-11	22-Nov-99	100.38	100.29	100.20	100.12	99.81	98.61	96.96
980113A00017	16-Dec-97	6.29	14-Dec-12	16-Dec-00	100.35	100.26	100.17	100.09	99.24	97.47	95.37
980623A00003	23-Jun-98	5.86	21-Jun-13	23-Jun-98	100.60	100.43	100.26	99.90	98.40	96.23	93.89
981201A00037	01-Dec-98	5.25	02-Dec-13	01-Dec-03	100.26	100.17	100.09	99.04	96.83	94.30	91.74
981202A00004	02-Dec-98	5.25	02-Dec-13	02-Dec-03	100.26	100.17	100.09	99.58	98.16	96.46	94.71
990305A00011	05-Mar-99	6.18	05-Mar-14	05-Mar-04	100.34	100.25	100.16	100.00	98.71	96.49	93.98
990506A00002	01-Apr-99	6.2	01-Apr-14	01-Apr-04	100.34	100.25	100.17	100.01	98.72	96.49	93.95
990430A00030	30-Apr-99	6.17	30-Apr-14	30-Apr-04	100.34	100.25	100.16	100.08	99.19	97.48	95.50
010313A00019	13-Mar-01	5.98	14-Mar-16	13-Mar-06	100.32	100.23	100.15	99.70	97.55	94.61	91.47
010329A00001	29-Mar-01	6.13	29-Mar-16	29-Mar-06	100.33	100.25	100.16	99.84	97.92	95.08	91.96
010402A00041	02-Apr-01	5.94	01-Apr-16	03-Apr-06	100.32	100.23	100.14	99.63	97.42	94.43	91.25
010409A00006	09-Apr-01	5.92	11-Apr-16	10-Apr-06	100.31	100.23	100.14	99.60	97.36	94.37	91.18
010410A00003	10-Apr-01	5.89	08-Apr-16	10-Apr-06	100.31	100.23	100.14	99.56	97.28	94.27	91.08
010510A00016	10-May-01	5.95	10-May-16	10-May-06	100.32	100.23	100.15	99.63	97.41	94.40	91.20
010515A00009	15-May-01	6.43	16-May-16	15-May-06	100.36	100.27	100.19	100.02	98.54	95.86	92.79
010801A00004	01-Aug-01	6.19	01-Aug-16	01-Aug-06	100.34	100.25	100.17	99.85	97.92	94.99	91.77
010829A00013	29-Aug-01	5.99	29-Aug-16	29-Aug-06	100.32	100.23	100.15	99.65	97.40	94.35	91.09
010919A00023	19-Sep-01	5.76	19-Sep-16	19-Sep-06	100.30	100.21	100.13	99.29	96.73	93.53	90.21
010920A00010	20-Sep-01	5.71	20-Sep-16	20-Sep-06	100.30	100.21	100.12	99.20	96.58	93.37	90.03
010925A00007	25-Sep-01	5.44	26-Sep-16	25-Sep-06	100.27	100.19	100.10	98.66	95.76	92.44	89.07
010927A00009	27-Sep-01	5.35	27-Sep-16	27-Sep-06	100.27	100.18	100.06	98.46	95.48	92.12	88.75
010927A00064	27-Sep-01	5.53	27-Sep-16	27-Sep-06	100.28	100.20	100.11	98.85	96.04	92.75	89.39
010928A00044	28-Sep-01	5.33	28-Sep-16	28-Sep-06	100.26	100.18	100.05	98.40	95.40	92.03	88.65
011001A00003	01-Oct-01	5.33	03-Oct-16	02-Oct-06	100.26	100.18	100.05	98.38	95.35	91.96	88.55
011003A00006	03-Oct-01	5.43	03-Oct-16	03-Oct-06	100.27	100.19	100.10	98.61	95.68	92.33	88.94
011004A00003	04-Oct-01	5.39	04-Oct-16	04-Oct-06	100.27	100.18	100.08	98.52	95.56	92.19	88.80
011005A00055	05-Oct-01	5.28	05-Oct-16	05-Oct-06	100.26	100.17	100.02	98.26	95.18	91.78	88.37
011009A00045	09-Oct-01	5.27	11-Oct-16	10-Oct-06	100.26	100.17	100.01	98.23	95.15	91.74	88.33
011009A00025	09-Oct-01	5.45	11-Oct-16	10-Oct-06	100.27	100.19	100.10	98.66	95.75	92.40	89.01
011010A00004	10-Oct-01	5.34	11-Oct-16	10-Oct-06	100.26	100.18	100.05	98.41	95.39	92.01	88.62
011010A00008	10-Oct-01	5.52	11-Oct-16	10-Oct-06	100.28	100.19	100.11	98.81	95.97	92.64	89.26
011011A00021	11-Oct-01	5.53	11-Oct-16	11-Oct-06	100.28	100.20	100.11	98.83	96.00	92.68	89.30
011012A00026	12-Oct-01	5.38	12-Oct-16	12-Oct-06	100.27	100.18	100.07	98.50	95.52	92.15	88.76
011012A00011	12-Oct-01	5.56	12-Oct-16	12-Oct-06	100.28	100.20	100.11	98.89	96.09	92.78	89.41

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
011017A00011	17-Oct-01	5.55	17-Oct-16	17-Oct-06	100.28	100.20	100.11	98.87	96.06	92.75	89.37
011019A00035	19-Oct-01	5.34	19-Oct-16	19-Oct-06	100.26	100.18	100.05	98.41	95.39	92.01	88.62
011019A00016	19-Oct-01	5.52	19-Oct-16	19-Oct-06	100.28	100.19	100.11	98.81	95.97	92.64	89.26
011024A00012	24-Oct-01	5.56	24-Oct-16	24-Oct-06	100.28	100.20	100.11	98.89	96.09	92.78	89.41
011029A00012	29-Oct-01	5.3	31-Oct-16	30-Oct-06	100.26	100.18	100.03	98.31	95.26	91.87	88.47
011030A00011	30-Oct-01	5.41	31-Oct-16	30-Oct-06	100.27	100.18	100.09	98.57	95.62	92.26	88.87
011031A00013	31-Oct-01	5.38	31-Oct-16	31-Oct-06	100.27	100.18	100.07	98.50	95.52	92.15	88.76
011101A00034	01-Nov-01	5	01-Nov-16	01-Nov-06	100.24	100.15	99.81	97.49	94.20	90.71	87.27
011101A00023	01-Nov-01	5.18	01-Nov-16	01-Nov-06	100.25	100.16	99.95	97.98	94.81	91.36	87.93
011102A00008	02-Nov-01	5.26	02-Nov-16	02-Nov-06	100.26	100.17	100.00	98.19	95.08	91.65	88.23
011102A00065	02-Nov-01	5.08	02-Nov-16	02-Nov-06	100.24	100.16	99.88	97.71	94.47	91.00	87.57
011105A00006	05-Nov-01	5.33	07-Nov-16	06-Nov-06	100.26	100.18	100.04	98.36	95.31	91.90	88.48
011106A00012	06-Nov-01	5.1	07-Nov-16	06-Nov-06	100.24	100.16	99.89	97.77	94.54	91.07	87.64
011107A00070	07-Nov-01	5.12	07-Nov-16	07-Nov-06	100.25	100.16	99.91	97.82	94.61	91.14	87.71
011108A00021	08-Nov-01	4.91	08-Nov-16	08-Nov-06	100.23	100.14	99.70	97.22	93.86	90.35	86.91
011108A00042	08-Nov-01	5.09	08-Nov-16	08-Nov-06	100.24	100.16	99.88	97.74	94.51	91.04	87.60
011109A00030	09-Nov-01	5.18	09-Nov-16	09-Nov-06	100.25	100.16	99.95	97.98	94.81	91.36	87.93
011109A00025	09-Nov-01	4.92	09-Nov-16	09-Nov-06	100.23	100.14	99.72	97.26	93.92	90.41	86.98
011109A00022	09-Nov-01	5	09-Nov-16	09-Nov-06	100.24	100.15	99.81	97.49	94.19	90.71	87.27
011109A00020	09-Nov-01	5.1	09-Nov-16	09-Nov-06	100.24	100.16	99.89	97.77	94.54	91.07	87.64
011113A00023	13-Nov-01	5.24	14-Nov-16	13-Nov-06	100.26	100.17	99.99	98.14	95.01	91.58	88.15
011113A00004	13-Nov-01	5.21	14-Nov-16	13-Nov-06	100.25	100.17	99.97	98.06	94.91	91.47	88.04
011109A00001	13-Nov-01	4.92	14-Nov-16	13-Nov-06	100.23	100.14	99.72	97.26	93.91	90.41	86.98
011113A00009	14-Nov-01	4.93	14-Nov-16	14-Nov-06	100.23	100.14	99.73	97.28	93.95	90.45	87.02
011115A00003	15-Nov-01	5.48	15-Nov-16	15-Nov-06	100.28	100.19	100.10	98.70	95.79	92.43	89.03
011116A00010	16-Nov-01	5.51	16-Nov-16	16-Nov-06	100.28	100.19	100.11	98.77	95.89	92.54	89.13
011116A00011	16-Nov-01	5.68	16-Nov-16	16-Nov-06	100.29	100.21	100.12	99.11	96.41	93.13	89.75
011129A00020	29-Nov-01	5.76	29-Nov-16	29-Nov-06	100.30	100.21	100.13	99.26	96.65	93.40	90.03
011205A00025	05-Dec-01	5.71	05-Dec-16	05-Dec-06	100.30	100.21	100.12	99.15	96.46	93.17	89.77
011206A00006	06-Dec-01	5.73	06-Dec-16	06-Dec-06	100.30	100.21	100.13	99.18	96.52	93.24	89.84
020111A00032	11-Jan-02	5.74	11-Jan-17	11-Jan-07	100.30	100.21	100.13	99.18	96.50	93.19	89.76
020201A00047	01-Feb-02	6.07	01-Feb-17	01-Feb-07	100.33	100.24	100.16	99.69	97.41	94.27	90.89
020205A00002	05-Feb-02	5.95	06-Feb-17	05-Feb-07	100.32	100.23	100.15	99.52	97.08	93.87	90.46
020219A00014	19-Feb-02	5.89	21-Feb-17	19-Feb-07	100.31	100.23	100.14	99.43	96.90	93.66	90.24

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
020226A00027	26-Feb-02	5.92	27-Feb-17	26-Feb-07	100.31	100.23	100.14	99.47	96.99	93.76	90.35
020307A00015	07-Mar-02	6.11	07-Mar-17	07-Mar-07	100.33	100.24	100.16	99.73	97.48	94.34	90.95
020308A00022	08-Mar-02	6.1	08-Mar-17	08-Mar-07	100.33	100.24	100.16	99.72	97.46	94.31	90.92
020318A00008	18-Mar-02	6.26	20-Mar-17	18-Mar-07	100.34	100.26	100.17	99.86	97.88	94.83	91.48
020418A00015	18-Apr-02	6.16	18-Apr-17	18-Apr-07	100.34	100.25	100.16	99.77	97.58	94.45	91.05
020423A00022	23-Apr-02	6.07	24-Apr-17	23-Apr-07	100.33	100.24	100.16	99.67	97.34	94.15	90.73
020430A00056	30-Apr-02	5.85	01-May-17	30-Apr-07	100.31	100.22	100.14	99.33	96.71	93.40	89.93
020501A00002	01-May-02	6.03	01-May-17	01-May-07	100.32	100.24	100.15	99.60	97.20	93.96	90.50
020514A00001	14-May-02	6.25	15-May-17	14-May-07	100.34	100.26	100.17	99.84	97.79	94.69	91.29
020520A00030	20-May-02	6.13	22-May-17	20-May-07	100.33	100.25	100.16	99.73	97.47	94.29	90.86
020528A00013	28-May-02	5.86	30-May-17	29-May-07	100.31	100.22	100.14	99.33	96.69	93.35	89.85
020530A00020	30-May-02	5.91	30-May-17	30-May-07	100.31	100.23	100.14	99.41	96.85	93.54	90.06
020603A00001	03-Jun-02	5.96	05-Jun-17	03-Jun-07	100.32	100.23	100.15	99.48	96.96	93.66	90.16
020604A00007	04-Jun-02	5.88	14-Jun-17	04-Jun-07	100.31	100.23	100.14	99.35	96.72	93.38	89.87
020607A00003	07-Jun-02	5.86	07-Jun-17	07-Jun-07	100.31	100.22	100.14	99.32	96.66	93.31	89.80
020613A00009	13-Jun-02	5.49	13-Jun-17	13-Jun-07	100.28	100.19	100.11	98.56	95.49	91.97	88.41
020613A00026	13-Jun-02	5.56	13-Jun-17	13-Jun-07	100.28	100.20	100.11	98.72	95.72	92.22	88.67
020626A00039	26-Jun-02	5.65	26-Jun-17	26-Jun-07	100.29	100.21	100.12	98.92	96.01	92.55	89.01
020705A00028	05-Jul-02	5.77	05-Jul-17	05-Jul-07	100.30	100.22	100.13	99.13	96.35	92.92	89.37
020711A00023	11-Jul-02	5.27	11-Jul-17	11-Jul-07	100.26	100.17	99.98	97.99	94.69	91.07	87.47
020711A00010	11-Jul-02	5.48	11-Jul-17	11-Jul-07	100.28	100.19	100.10	98.52	95.41	91.86	88.28
020715A00024	15-Jul-02	5.27	17-Jul-17	16-Jul-07	100.26	100.17	99.98	97.99	94.69	91.07	87.47
020717A00030	17-Jul-02	5.69	17-Jul-17	17-Jul-07	100.29	100.21	100.12	98.98	96.10	92.63	89.07
020722A00020	22-Jul-02	5.46	24-Jul-17	23-Jul-07	100.28	100.19	100.09	98.47	95.34	91.78	88.20
020723A00009	23-Jul-02	5.49	24-Jul-17	23-Jul-07	100.28	100.19	100.10	98.54	95.44	91.90	88.31
020724A00080	24-Jul-02	5.32	24-Jul-17	23-Jul-07	100.26	100.18	100.01	98.12	94.86	91.26	87.66
020724A00018	24-Jul-02	5.32	24-Jul-17	24-Jul-07	100.26	100.18	100.01	98.12	94.86	91.26	87.66
020725A00004	25-Jul-02	5.26	25-Jul-17	25-Jul-07	100.26	100.17	99.97	97.95	94.63	91.00	87.40
020729A00003	29-Jul-02	5.48	25-Jul-17	25-Jul-07	100.28	100.19	100.10	98.52	95.41	91.86	88.27
020729A00057	29-Jul-02	5.48	31-Jul-17	30-Jul-07	100.28	100.19	100.10	98.52	95.41	91.86	88.27
020730A00004	30-Jul-02	5.56	31-Jul-17	30-Jul-07	100.28	100.20	100.11	98.70	95.68	92.15	88.58
020801A00005	01-Aug-02	5.42	01-Aug-17	01-Aug-07	100.27	100.19	100.06	98.35	95.15	91.56	87.95
020802A00026	02-Aug-02	5.15	02-Aug-17	02-Aug-07	100.25	100.16	99.88	97.61	94.18	90.50	86.87
020805A00043	05-Aug-02	5.03	07-Aug-17	06-Aug-07	100.24	100.15	99.78	97.25	93.74	90.04	86.40

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
020805A00059	05-Aug-02	5.24	07-Aug-17	05-Aug-07	100.26	100.17	99.95	97.87	94.53	90.88	87.26
020806A00012	06-Aug-02	5.12	07-Aug-17	06-Aug-07	100.25	100.16	99.85	97.52	94.07	90.39	86.75
020806A00003	06-Aug-02	5.33	07-Aug-17	06-Aug-07	100.26	100.18	99.50	95.75	90.53	85.02	79.63
020807A00007	07-Aug-02	5.15	07-Aug-17	07-Aug-07	100.25	100.16	99.88	97.62	94.20	90.53	86.91
020812A00015	12-Aug-02	5.19	14-Aug-17	13-Aug-07	100.25	100.17	99.91	97.74	94.35	90.69	87.06
020813A00010	13-Aug-02	5.17	14-Aug-17	13-Aug-07	100.25	100.16	99.90	97.68	94.28	90.61	86.99
020814A00002	14-Aug-02	4.98	14-Aug-17	14-Aug-07	100.23	100.15	99.71	97.11	93.58	89.87	86.25
020814A00051	14-Aug-02	4.77	14-Aug-17	14-Aug-07	100.22	100.13	99.37	96.44	92.79	89.05	85.43
020815A00007	15-Aug-02	4.93	15-Aug-17	15-Aug-07	100.23	100.14	99.63	96.96	93.39	89.68	86.05
020815A00011	15-Aug-02	5.14	15-Aug-17	15-Aug-07	100.25	100.16	99.87	97.59	94.17	90.49	86.87
020815A00024	15-Aug-02	5.15	15-Aug-17	15-Aug-07	100.25	100.16	99.88	97.62	94.20	90.53	86.91
020816A00063	16-Aug-02	4.96	16-Aug-17	16-Aug-07	100.23	100.15	99.68	97.05	93.51	89.79	86.17
020816A00005	16-Aug-02	5.17	16-Aug-17	16-Aug-07	100.25	100.16	99.90	97.68	94.28	90.61	86.99
020820A00023	20-Aug-02	5.27	21-Aug-17	20-Aug-07	100.26	100.17	99.97	97.96	94.63	90.99	87.37
020821A00018	21-Aug-02	5.02	21-Aug-17	21-Aug-07	100.24	100.15	99.77	97.23	93.73	90.03	86.40
020822A00016	22-Aug-02	5.25	22-Aug-17	22-Aug-07	100.26	100.17	99.96	97.90	94.56	90.92	87.30
020823A00020	23-Aug-02	5.27	23-Aug-17	23-Aug-07	100.26	100.17	99.97	97.96	94.63	90.99	87.37
020826A00001	26-Aug-02	5.24	28-Aug-17	26-Aug-07	100.26	100.17	99.95	97.87	94.53	90.88	87.26
020828A00046	28-Aug-02	5.21	28-Aug-17	28-Aug-07	100.25	100.17	99.93	97.79	94.42	90.76	87.14
020829A00003	29-Aug-02	5.11	29-Aug-17	29-Aug-07	100.25	100.16	99.85	97.51	94.06	90.38	86.75
020830A00050	30-Aug-02	4.9	30-Aug-17	30-Aug-07	100.23	100.14	99.59	96.86	93.28	89.56	85.93
020905A00010	05-Sep-02	4.97	05-Sep-17	05-Sep-07	100.67	100.41	99.68	97.05	93.48	89.75	86.10
020906A00014	06-Sep-02	4.95	06-Sep-17	06-Sep-07	100.66	100.41	99.65	96.98	93.41	89.67	86.02
020909A00003	09-Sep-02	5.01	08-Sep-17	10-Sep-07	100.68	100.42	99.74	97.17	93.63	89.91	86.26
020909A00032	09-Sep-02	4.8	11-Sep-17	10-Sep-07	100.62	100.37	99.41	96.50	92.83	89.08	85.43
020911A00020	11-Sep-02	5.12	11-Sep-17	11-Sep-07	100.70	100.45	99.88	97.50	94.04	90.34	86.69
020916A00017	16-Sep-02	4.77	15-Sep-17	17-Sep-07	100.62	100.36	99.35	96.40	92.72	88.96	85.32
020916A00018	16-Sep-02	4.98	15-Sep-17	17-Sep-07	100.67	100.42	99.70	97.08	93.52	89.79	86.14
020916A00028	16-Sep-02	4.98	18-Sep-17	16-Sep-07	100.67	100.42	99.70	97.08	93.52	89.79	86.14
020916A00003	16-Sep-02	4.98	18-Sep-17	17-Sep-07	100.67	100.42	99.70	97.08	93.52	89.79	86.14
020918A00013	18-Sep-02	4.91	18-Sep-17	18-Sep-07	100.65	100.40	99.59	96.86	93.25	89.51	85.87
020919A00049	19-Sep-02	4.86	19-Sep-17	19-Sep-07	100.64	100.39	99.51	96.70	93.06	89.32	85.67
020919A00006	19-Sep-02	4.65	19-Sep-17	19-Sep-07	100.59	100.33	99.11	95.99	92.25	88.48	84.84
020924A00012	24-Sep-02	4.83	25-Sep-17	24-Sep-07	100.63	100.38	99.46	96.60	92.95	89.20	85.55

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
020925A00028	25-Sep-02	4.86	25-Sep-17	25-Sep-07	100.64	100.39	99.51	96.70	93.06	89.31	85.67
020925A00010	25-Sep-02	4.65	25-Sep-17	25-Sep-07	100.59	100.33	99.11	95.99	92.25	88.48	84.84
020930A00016	30-Sep-02	4.55	29-Sep-17	01-Oct-07	100.56	100.29	98.89	95.63	91.86	88.08	84.45
021001A00016	01-Oct-02	4.58	02-Oct-17	01-Oct-07	100.57	100.30	98.94	95.70	91.91	88.11	84.45
021001A00017	01-Oct-02	4.79	02-Oct-17	01-Oct-07	100.62	100.37	99.38	96.43	92.73	88.95	85.29
021003A00029	03-Oct-02	4.56	03-Oct-17	03-Oct-07	100.56	100.30	98.89	95.62	91.83	88.03	84.37
021004A00022	04-Oct-02	4.85	04-Oct-17	04-Oct-07	100.64	100.38	99.48	96.63	92.96	89.19	85.52
021008A00034	08-Oct-02	4.8	10-Oct-17	08-Oct-07	100.62	100.37	99.40	96.46	92.77	88.99	85.33
021008A00017	08-Oct-02	4.8	10-Oct-17	09-Oct-07	100.62	100.37	99.40	96.46	92.77	88.99	85.33
021009A00014	09-Oct-02	4.75	10-Oct-17	09-Oct-07	100.61	100.36	99.30	96.29	92.58	88.79	85.13
021010A00031	10-Oct-02	4.56	10-Oct-17	10-Oct-07	100.56	100.30	98.89	95.62	91.83	88.03	84.37
021011A00011	11-Oct-02	4.87	11-Oct-17	11-Oct-07	100.64	100.39	99.51	96.69	93.04	89.27	85.60
021015A00082	15-Oct-02	5.05	16-Oct-17	15-Oct-07	100.69	100.43	99.79	97.26	93.72	89.98	86.31
021015A00023	15-Oct-02	5.05	17-Oct-17	15-Oct-07	100.69	100.43	99.79	97.26	93.72	89.98	86.31
021016A00029	16-Oct-02	5.04	16-Oct-17	16-Oct-07	100.68	100.43	99.74	97.10	93.46	89.62	85.86
021017A00013	17-Oct-02	5.2	17-Oct-17	17-Oct-07	100.72	100.47	99.96	97.70	94.27	90.57	86.90
021018A00033	18-Oct-02	4.89	18-Oct-17	18-Oct-07	100.65	100.39	99.55	96.76	93.11	89.35	85.68
021018A00037	18-Oct-02	4.96	18-Oct-17	18-Oct-07	100.66	100.41	99.66	96.98	93.38	89.62	85.96
021024A00022	24-Oct-02	5.31	24-Oct-17	24-Oct-07	100.75	100.50	100.06	98.01	94.67	90.99	87.33
021024A00018	24-Oct-02	5.03	24-Oct-17	24-Oct-07	100.68	100.43	99.76	97.19	93.65	89.90	86.23
021025A00015	25-Oct-02	5.13	25-Oct-17	25-Oct-07	100.71	100.45	99.88	97.50	94.02	90.29	86.63
021028A00004	28-Oct-02	5.1	30-Oct-17	28-Oct-07	100.70	100.45	99.85	97.41	93.91	90.18	86.51
021030A00011	30-Oct-02	4.8	30-Oct-17	30-Oct-07	100.62	100.37	99.40	96.46	92.77	88.99	85.32
021101A00003	01-Nov-02	4.97	01-Nov-17	01-Nov-07	100.88	100.54	99.67	96.97	93.36	89.58	85.89
021107A00014	07-Nov-02	4.89	07-Nov-17	07-Nov-07	100.85	100.52	99.54	96.72	93.05	89.26	85.57
021108A00008	08-Nov-02	4.86	08-Nov-17	08-Nov-07	100.84	100.50	99.49	96.62	92.94	89.14	85.46
021112A00037	12-Nov-02	4.7	13-Nov-17	13-Nov-07	100.79	100.44	99.18	96.08	92.31	88.50	84.82
021112A00010	12-Nov-02	4.7	13-Nov-17	12-Nov-07	100.79	100.44	99.18	96.08	92.31	88.50	84.82
021113A00005	13-Nov-02	4.79	13-Nov-17	13-Nov-07	100.82	100.48	99.37	96.38	92.66	88.86	85.18
021114A00019	14-Nov-02	4.87	14-Nov-17	14-Nov-07	100.84	100.51	99.51	96.65	92.97	89.18	85.49
021118A00010	18-Nov-02	4.72	20-Nov-17	18-Nov-07	100.79	100.45	99.23	96.15	92.39	88.58	84.90
021126A00004	26-Nov-02	4.83	27-Nov-17	26-Nov-07	100.83	100.49	99.44	96.52	92.82	89.02	85.33
021126A00031	26-Nov-02	5.04	27-Nov-17	26-Nov-07	100.90	100.57	99.78	97.19	93.62	89.86	86.17
021204A00018	04-Dec-02	5.04	04-Dec-17	04-Dec-07	101.12	100.71	99.79	97.16	93.56	89.78	86.07

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
021206A00018	06-Dec-02	4.9	06-Dec-17	06-Dec-07	101.07	100.64	99.56	96.71	93.03	89.22	85.51
021211A00007	11-Dec-02	4.89	11-Dec-17	11-Dec-07	101.06	100.64	99.54	96.68	92.99	89.17	85.47
021212A00011	12-Dec-02	4.86	12-Dec-17	12-Dec-07	101.05	100.63	99.49	96.58	92.87	89.05	85.35
021218A00003	18-Dec-02	4.93	18-Dec-17	18-Dec-07	101.08	100.66	99.62	96.81	93.14	89.34	85.63
021219A00009	19-Dec-02	4.9	19-Dec-17	19-Dec-07	101.07	100.64	99.56	96.71	93.03	89.21	85.51
021220A00002	20-Dec-02	4.85	20-Dec-17	20-Dec-07	101.04	100.62	99.47	96.55	92.83	89.01	85.31
021223A00011	23-Dec-02	4.85	26-Dec-17	24-Dec-07	101.04	100.62	99.47	96.55	92.83	89.01	85.31
021224A00010	24-Dec-02	4.61	26-Dec-17	24-Dec-07	100.94	100.50	98.97	95.71	91.88	88.04	84.34
021224A00008	24-Dec-02	4.82	26-Dec-17	24-Dec-07	101.03	100.61	99.42	96.44	92.72	88.89	85.19
021224A00013	24-Dec-02	4.61	27-Dec-17	24-Dec-07	100.94	100.50	98.97	95.71	91.88	88.04	84.34
021226A00039	26-Dec-02	4.84	26-Dec-17	26-Dec-07	101.04	100.62	99.45	96.51	92.79	88.97	85.27
021230A00073	30-Dec-02	4.52	29-Dec-17	31-Dec-07	101.09	100.53	98.76	95.39	91.53	87.68	83.99
021230A00026	30-Dec-02	4.8	29-Dec-17	31-Dec-07	101.23	100.71	99.40	96.38	92.64	88.81	85.11
021231A00021	31-Dec-02	4.52	29-Dec-17	31-Dec-07	101.09	100.53	98.76	95.38	91.52	87.67	83.98
021231A00042	31-Dec-02	4.73	29-Dec-17	31-Dec-07	101.19	100.67	99.25	96.14	92.36	88.53	84.83
030102A00067	02-Jan-03	4.46	02-Jan-18	02-Jan-08	101.06	100.49	98.59	95.11	91.21	87.33	83.63
030102A00021	02-Jan-03	4.65	02-Jan-18	02-Jan-08	101.15	100.62	99.05	95.81	91.98	88.11	84.39
030102A00035	02-Jan-03	4.67	02-Jan-18	02-Jan-08	101.16	100.63	99.10	95.88	92.06	88.19	84.47
030106A00028	06-Jan-03	4.84	08-Jan-18	06-Jan-08	101.25	100.74	99.46	96.47	92.73	88.89	85.16
030206A00021	08-Jan-03	4.55	08-Jan-18	08-Jan-08	101.10	100.55	98.81	95.45	91.57	87.70	83.99
030109A00025	09-Jan-03	4.85	09-Jan-18	09-Jan-08	101.25	100.74	99.48	96.51	92.77	88.93	85.20
030110A00044	10-Jan-03	4.72	10-Jan-18	10-Jan-08	101.19	100.66	99.21	96.06	92.26	88.40	84.68
030114A00012	14-Jan-03	4.87	12-Jan-18	14-Jan-08	101.26	100.75	99.51	96.57	92.85	89.01	85.28
030114A00020	14-Jan-03	4.69	16-Jan-18	14-Jan-08	101.17	100.65	99.14	95.95	92.14	88.27	84.55
030115A00027	15-Jan-03	4.92	16-Jan-18	15-Jan-08	101.29	100.78	99.60	96.74	93.04	89.21	85.48
030116A00021	16-Jan-03	4.7	16-Jan-18	16-Jan-08	101.18	100.65	99.16	95.99	92.18	88.32	84.60
030122A00003	22-Jan-03	4.71	22-Jan-18	22-Jan-08	101.18	100.66	99.19	96.02	92.22	88.36	84.64
030124A00019	24-Jan-03	4.72	24-Jan-18	24-Jan-08	101.19	100.66	99.21	96.06	92.25	88.40	84.68
030127A00048	27-Jan-03	4.69	29-Jan-18	28-Jan-08	101.17	100.65	99.14	95.95	92.13	88.27	84.55
030127A00049	27-Jan-03	4.69	29-Jan-18	27-Jan-08	101.17	100.65	99.14	95.95	92.13	88.27	84.55
030129A00043	29-Jan-03	4.57	29-Jan-18	29-Jan-08	101.11	100.57	98.86	95.52	91.65	87.78	84.07
030129A00004	29-Jan-03	4.75	29-Jan-18	29-Jan-08	101.20	100.68	99.27	96.16	92.37	88.52	84.80
030131A00008	31-Jan-03	4.75	31-Jan-18	31-Jan-08	101.39	100.79	99.28	96.16	92.37	88.52	84.80
030203A00005	03-Feb-03	4.84	05-Feb-18	04-Feb-08	101.44	100.85	99.46	96.43	92.66	88.80	85.05

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030205A00009	05-Feb-03	4.87	05-Feb-18	05-Feb-08	101.46	100.87	99.52	96.54	92.78	88.92	85.17
030206A00016	06-Feb-03	4.79	06-Feb-18	06-Feb-08	101.41	100.81	99.35	96.26	92.47	88.59	84.85
030207A00011	07-Feb-03	4.84	07-Feb-18	07-Feb-08	101.44	100.85	99.46	96.43	92.66	88.80	85.05
030210A00014	10-Feb-03	4.79	12-Feb-18	10-Feb-08	101.41	100.81	99.35	96.26	92.47	88.59	84.85
030213A00016	13-Feb-03	4.67	13-Feb-18	13-Feb-08	101.35	100.73	99.09	95.84	91.99	88.10	84.36
030213A00010	13-Feb-03	4.49	13-Feb-18	13-Feb-08	101.24	100.58	98.65	95.18	91.25	87.36	83.63
030214A00023	14-Feb-03	4.47	14-Feb-18	14-Feb-08	101.23	100.56	98.59	95.10	91.17	87.28	83.55
030214A00027	14-Feb-03	4.65	14-Feb-18	14-Feb-08	101.33	100.71	99.04	95.76	91.91	88.02	84.28
030214A00029	14-Feb-03	4.65	14-Feb-18	24-Mar-08	101.52	100.81	99.05	95.76	91.91	88.02	84.28
030218A00025	18-Feb-03	4.54	20-Feb-18	18-Feb-08	101.27	100.62	98.77	95.36	91.46	87.56	83.84
030220A00001	20-Feb-03	4.58	20-Feb-18	20-Feb-08	101.29	100.66	98.87	95.51	91.62	87.73	84.00
030221A00037	21-Feb-03	4.38	21-Feb-18	21-Feb-08	101.18	100.48	98.35	94.76	90.80	86.90	83.19
030221A00025	21-Feb-03	4.56	21-Feb-18	21-Feb-08	101.28	100.64	98.82	95.44	91.54	87.65	83.92
030224A00027	24-Feb-03	4.37	26-Feb-18	24-Feb-08	101.17	100.47	98.32	94.72	90.76	86.86	83.14
030224A00021	24-Feb-03	4.55	26-Feb-18	24-Feb-08	101.28	100.63	98.80	95.40	91.50	87.61	83.88
030224A00010	24-Feb-03	4.55	26-Feb-18	25-Feb-08	101.28	100.63	98.80	95.40	91.50	87.61	83.88
030225A00014	25-Feb-03	4.34	26-Feb-18	25-Feb-08	101.15	100.44	98.23	94.60	90.63	86.74	83.02
030225A00035	25-Feb-03	4.52	26-Feb-18	25-Feb-08	101.26	100.61	98.72	95.29	91.38	87.48	83.75
030226A00026	26-Feb-03	4.35	26-Feb-18	26-Feb-08	101.16	100.45	98.26	94.64	90.68	86.78	83.06
030226A00018	26-Feb-03	4.53	26-Feb-18	26-Feb-08	101.26	100.61	98.75	95.32	91.42	87.52	83.79
030228A00016	28-Feb-03	4.34	28-Feb-18	28-Feb-08	101.15	100.44	98.23	94.60	90.63	86.74	83.02
030228A00009	28-Feb-03	4.52	28-Feb-18	28-Feb-08	101.26	100.61	98.72	95.29	91.38	87.48	83.75
030303A00029	03-Mar-03	4.49	05-Mar-18	03-Mar-08	101.42	100.66	98.63	95.13	91.18	87.26	83.52
030304A00029	04-Mar-03	4.45	05-Mar-18	04-Mar-08	101.39	100.62	98.52	94.98	91.01	87.10	83.35
030305A00036	05-Mar-03	4.23	05-Mar-18	05-Mar-08	101.25	100.36	97.88	94.12	90.10	86.18	82.46
030305A00025	05-Mar-03	4.4	05-Mar-18	05-Mar-08	101.36	100.56	98.38	94.78	90.81	86.89	83.15
030306A00006	06-Mar-03	4.39	06-Mar-18	06-Mar-08	101.35	100.55	98.36	94.75	90.77	86.85	83.11
030307A00004	07-Mar-03	4.52	19-Mar-18	07-Mar-08	101.44	100.69	98.71	95.24	91.30	87.39	83.64
030310A00018	10-Mar-03	4.3	12-Mar-18	10-Mar-08	101.29	100.45	98.09	94.39	90.39	86.47	82.74
030310A00027	10-Mar-03	4.13	12-Mar-18	10-Mar-08	101.18	100.23	97.56	93.71	89.67	85.76	82.05
030311A00006	11-Mar-03	4.13	12-Mar-18	11-Mar-08	101.18	100.23	97.56	93.71	89.67	85.76	82.05
030312A00030	12-Mar-03	4.31	12-Mar-18	12-Mar-08	101.30	100.46	98.12	94.43	90.43	86.51	82.78
030313A00010	13-Mar-03	4.48	13-Mar-18	13-Mar-08	101.41	100.65	98.60	95.09	91.14	87.22	83.48
030317A00016	17-Mar-03	4.42	19-Mar-18	17-Mar-08	101.37	100.58	98.44	94.86	90.89	86.97	83.23

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030319A00016	19-Mar-03	4.71	19-Mar-18	19-Mar-08	101.56	100.86	99.18	95.94	92.08	88.18	84.41
030321A00018	21-Mar-03	4.63	21-Mar-18	21-Mar-08	101.51	100.79	98.98	95.65	91.75	87.84	84.09
030321A00029	21-Mar-03	4.81	21-Mar-18	21-Mar-08	101.63	100.94	99.40	96.29	92.48	88.59	84.82
030325A00010	25-Mar-03	4.56	26-Mar-18	25-Mar-08	101.46	100.73	98.81	95.39	91.47	87.55	83.80
030327A00041	27-Mar-03	4.5	27-Mar-18	27-Mar-08	101.42	100.67	98.66	95.16	91.22	87.30	83.56
030327A00001	27-Mar-03	4.68	27-Mar-18	27-Mar-08	101.54	100.83	99.11	95.83	91.96	88.05	84.29
030328A00030	28-Mar-03	4.48	28-Mar-18	28-Mar-08	101.41	100.65	98.60	95.09	91.14	87.22	83.48
030331A00012	31-Mar-03	4.62	02-Apr-18	31-Mar-08	101.68	100.88	98.97	95.61	91.71	87.80	84.05
030401A00004	01-Apr-03	4.57	02-Apr-18	01-Apr-08	101.65	100.82	98.83	95.38	91.44	87.50	83.73
030402A00013	02-Apr-03	4.63	02-Apr-18	02-Apr-08	101.69	100.88	98.98	95.60	91.68	87.75	83.98
030403A00018	03-Apr-03	4.68	03-Apr-18	03-Apr-08	101.73	100.93	99.10	95.78	91.89	87.96	84.18
030408A00002	08-Apr-03	4.7	09-Apr-18	08-Apr-08	101.74	100.95	99.15	95.86	91.97	88.04	84.26
030410A00003	10-Apr-03	4.45	10-Apr-18	10-Apr-08	101.56	100.68	98.50	94.93	90.94	87.00	83.24
030411A00014	11-Apr-03	4.74	11-Apr-18	11-Apr-08	101.77	100.98	99.24	96.00	92.13	88.21	84.43
030414A00031	14-Apr-03	4.56	16-Apr-18	14-Apr-08	101.64	100.81	98.80	95.34	91.40	87.46	83.69
030415A00031	15-Apr-03	4.54	16-Apr-18	15-Apr-08	101.62	100.79	98.75	95.27	91.31	87.38	83.61
030415A00034	15-Apr-03	4.72	16-Apr-18	15-Apr-08	101.76	100.96	99.19	95.93	92.05	88.13	84.35
030417A00006	17-Apr-03	4.63	17-Apr-18	17-Apr-08	101.69	100.88	98.98	95.60	91.68	87.75	83.98
030423A00006	23-Apr-03	4.54	23-Apr-18	23-Apr-08	101.62	100.79	98.75	95.27	91.31	87.38	83.61
030423A00019	23-Apr-03	4.72	23-Apr-18	23-Apr-08	101.76	100.96	99.19	95.93	92.05	88.13	84.35
030425A00030	25-Apr-03	4.43	25-Apr-18	25-Apr-08	101.54	100.66	98.45	94.85	90.86	86.91	83.16
030428A00007	28-Apr-03	4.53	27-Apr-18	28-Apr-08	101.62	100.77	98.72	95.23	91.27	87.33	83.57
030428A00046	28-Apr-03	4.35	27-Apr-18	28-Apr-08	101.48	100.57	98.22	94.54	90.52	86.58	82.83
030428A00005	28-Apr-03	4.53	30-Apr-18	28-Apr-08	101.62	100.77	98.72	95.23	91.27	87.33	83.57
030429A00001	29-Apr-03	4.6	30-Apr-18	29-Apr-08	101.67	100.85	98.90	95.49	91.56	87.63	83.85
030430A00019	30-Apr-03	4.53	30-Apr-18	30-Apr-08	101.96	100.94	98.74	95.23	91.27	87.33	83.57
030501A00050	01-May-03	4.5	01-May-18	01-May-08	101.94	100.89	98.64	95.07	91.07	87.11	83.33
030506A00022	06-May-03	4.37	07-May-18	06-May-08	101.82	100.72	98.26	94.56	90.53	86.56	82.79
030506A00009	06-May-03	4.55	07-May-18	06-May-08	101.98	100.96	98.77	95.26	91.28	87.32	83.53
030507A00017	07-May-03	4.42	07-May-18	07-May-08	101.87	100.79	98.41	94.76	90.74	86.78	83.00
030508A00029	08-May-03	4.31	08-May-18	08-May-08	101.77	100.63	98.08	94.33	90.27	86.31	82.54
030508A00043	08-May-03	4.14	08-May-18	08-May-08	101.61	100.36	97.53	93.64	89.55	85.59	81.84
030509A00037	09-May-03	4.33	09-May-18	09-May-08	101.79	100.66	98.14	94.41	90.36	86.40	82.63
030509A00021	09-May-03	4.16	09-May-18	09-May-08	101.63	100.40	97.60	93.72	89.64	85.68	81.93

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030512A00065	12-May-03	4.05	11-May-18	12-May-08	101.53	100.20	97.23	93.26	89.16	85.21	81.47
030512A00019	12-May-03	4.22	11-May-18	12-May-08	101.69	100.50	97.80	93.96	89.89	85.93	82.17
030512A00036	12-May-03	4.05	14-May-18	12-May-08	101.53	100.20	97.23	93.26	89.16	85.21	81.47
030512A00012	12-May-03	4.22	14-May-18	12-May-08	101.69	100.50	97.80	93.96	89.89	85.93	82.17
030514A00024	14-May-03	4.04	14-May-18	14-May-08	101.52	100.18	97.19	93.22	89.12	85.17	81.43
030515A00014	15-May-03	4.18	15-May-18	15-May-08	101.65	100.43	97.67	93.80	89.72	85.76	82.01
030515A00040	15-May-03	4.01	15-May-18	15-May-08	101.50	100.13	97.09	93.10	88.99	85.04	81.31
030516A00006	16-May-03	3.93	16-May-18	16-May-08	101.42	99.97	96.81	92.76	88.64	84.70	80.98
030516A00048	16-May-03	4.1	16-May-18	16-May-08	101.58	100.29	97.40	93.47	89.38	85.42	81.68
030519A00027	19-May-03	3.86	18-May-18	19-May-08	101.36	99.83	96.55	92.46	88.34	84.40	80.69
030519A00015	19-May-03	4.03	18-May-18	19-May-08	101.51	100.17	97.16	93.18	89.08	85.12	81.39
030520A00004	20-May-03	4.1	21-May-18	20-May-08	101.58	100.29	97.40	93.47	89.38	85.42	81.68
030521A00017	21-May-03	3.86	21-May-18	21-May-08	101.36	99.83	96.55	92.46	88.34	84.40	80.69
030521A00029	21-May-03	4.03	21-May-18	21-May-08	101.51	100.17	97.16	93.18	89.08	85.12	81.39
030522A00041	22-May-03	3.8	22-May-18	22-May-08	101.30	99.70	96.32	92.20	88.08	84.15	80.44
030522A00009	22-May-03	3.97	22-May-18	22-May-08	101.46	100.05	96.95	92.93	88.82	84.87	81.14
030523A00009	23-May-03	3.95	23-May-18	23-May-08	101.44	100.01	96.88	92.84	88.73	84.78	81.06
030523A00063	23-May-03	3.78	23-May-18	23-May-08	101.28	99.65	96.24	92.12	87.99	84.06	80.36
030527A00031	27-May-03	3.82	29-May-18	27-May-08	101.32	99.74	96.40	92.29	88.17	84.23	80.53
030527A00015	27-May-03	3.99	29-May-18	27-May-08	101.48	100.09	97.02	93.01	88.90	84.95	81.22
030602A00020	02-Jun-03	4.07	04-Jun-18	02-Jun-08	101.55	100.23	97.26	93.29	89.16	85.19	81.43
030603A00019	03-Jun-03	3.88	04-Jun-18	03-Jun-08	101.38	99.86	96.58	92.48	88.34	84.38	80.65
030604A00018	04-Jun-03	3.83	04-Jun-18	04-Jun-08	101.33	99.75	96.39	92.27	88.12	84.16	80.44
030604A00040	04-Jun-03	4	04-Jun-18	04-Jun-08	101.49	100.10	97.02	92.99	88.86	84.89	81.14
030605A00044	05-Jun-03	3.94	05-Jun-18	05-Jun-08	101.43	99.98	96.80	92.74	88.60	84.63	80.89
030605A00022	05-Jun-03	3.77	05-Jun-18	05-Jun-08	101.27	99.62	96.16	92.01	87.86	83.91	80.19
030609A00016	09-Jun-03	3.95	11-Jun-18	09-Jun-08	101.44	100.00	96.84	92.78	88.64	84.67	80.93
030610A00004	10-Jun-03	3.92	11-Jun-18	10-Jun-08	101.41	99.94	96.73	92.65	88.51	84.55	80.81
030610A00030	10-Jun-03	3.76	11-Jun-18	10-Jun-08	101.26	99.59	96.13	91.96	87.81	83.86	80.15
030611A00006	11-Jun-03	3.83	11-Jun-18	11-Jun-08	101.33	99.75	96.39	92.27	88.12	84.16	80.44
030612A00025	12-Jun-03	3.87	12-Jun-18	12-Jun-08	101.37	99.84	96.55	92.44	88.29	84.33	80.60
030613A00029	13-Jun-03	3.65	13-Jun-18	13-Jun-08	101.16	99.32	95.69	91.48	87.33	83.39	79.70
030613A00021	13-Jun-03	3.81	13-Jun-18	13-Jun-08	101.31	99.71	96.32	92.18	88.03	84.08	80.36
030616A00026	16-Jun-03	3.81	18-Jun-18	16-Jun-08	101.31	99.71	96.32	92.18	88.03	84.08	80.36

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030617A00012	17-Jun-03	3.9	18-Jun-18	17-Jun-08	101.40	99.90	96.66	92.57	88.43	84.46	80.73
030619A00014	19-Jun-03	4.07	19-Jun-18	19-Jun-08	101.55	100.23	97.26	93.29	89.16	85.19	81.43
030623A00023	23-Jun-03	4.05	25-Jun-18	23-Jun-08	101.53	100.19	97.19	93.20	89.08	85.10	81.35
030626A00004	26-Jun-03	4.13	26-Jun-18	26-Jun-08	101.61	100.34	97.47	93.54	89.42	85.44	81.68
030701A00024	01-Jul-03	4.19	02-Jul-18	01-Jul-08	101.81	100.49	97.64	93.73	89.60	85.60	81.81
030702A00025	02-Jul-03	4.12	02-Jul-18	02-Jul-08	101.74	100.36	97.41	93.44	89.30	85.30	81.52
030703A00014	03-Jul-03	4.08	03-Jul-18	03-Jul-08	101.70	100.29	97.27	93.27	89.12	85.13	81.35
030703A00011	03-Jul-03	4.25	03-Jul-18	03-Jul-08	101.87	100.59	97.84	93.97	89.86	85.85	82.06
030708A00005	08-Jul-03	4.24	09-Jul-18	08-Jul-08	101.86	100.57	97.81	93.93	89.82	85.81	82.02
030709A00006	09-Jul-03	4.39	09-Jul-18	09-Jul-08	102.01	100.82	98.28	94.54	90.46	86.45	82.64
030710A00006	10-Jul-03	4.2	10-Jul-18	10-Jul-08	101.82	100.50	97.68	93.77	89.64	85.64	81.85
030710A00011	10-Jul-03	4.37	10-Jul-18	10-Jul-08	101.99	100.79	98.22	94.46	90.37	86.37	82.56
030711A00014	11-Jul-03	4.38	11-Jul-18	11-Jul-08	102.00	100.80	98.25	94.50	90.42	86.41	82.60
030714A00013	14-Jul-03	4.34	13-Jul-18	14-Jul-08	101.96	100.74	98.13	94.34	90.25	86.24	82.43
030715A00017	15-Jul-03	4.29	16-Jul-18	15-Jul-08	101.91	100.65	97.97	94.14	90.03	86.03	82.22
030716A00051	16-Jul-03	4.56	16-Jul-18	16-Jul-08	102.18	101.06	98.77	95.20	91.18	87.18	83.35
030716A00046	16-Jul-03	4.74	16-Jul-18	16-Jul-08	102.35	101.29	99.25	95.88	91.93	87.94	84.10
030717A00004	17-Jul-03	4.65	17-Jul-18	17-Jul-08	102.26	101.17	99.02	95.54	91.56	87.56	83.72
030718A00012	18-Jul-03	4.47	18-Jul-18	18-Jul-08	102.09	100.93	98.51	94.85	90.80	86.79	82.97
030718A00015	18-Jul-03	4.65	18-Jul-18	18-Jul-08	102.26	101.17	99.02	95.54	91.56	87.56	83.72
030722A00019	22-Jul-03	4.69	23-Jul-18	22-Jul-08	102.30	101.22	99.13	95.69	91.72	87.73	83.89
030722A00003	22-Jul-03	4.87	23-Jul-18	22-Jul-08	102.48	101.45	99.56	96.34	92.46	88.49	84.64
030723A00033	23-Jul-03	4.6	23-Jul-18	23-Jul-08	102.22	101.11	98.88	95.35	91.35	87.35	83.52
030724A00013	24-Jul-03	4.89	24-Jul-18	24-Jul-08	102.50	101.47	99.61	96.41	92.54	88.57	84.72
030729A00027	29-Jul-03	4.85	30-Jul-18	29-Jul-08	102.46	101.43	99.52	96.27	92.38	88.40	84.56
030731A00039	31-Jul-03	5.01	31-Jul-18	31-Jul-08	103.06	101.88	99.96	96.83	93.02	89.07	85.22
030805A00002	05-Aug-03	5.37	06-Aug-18	05-Aug-08	103.47	102.33	100.71	97.96	94.36	90.48	86.62
030808A00017	08-Aug-03	4.82	08-Aug-18	08-Aug-08	102.85	101.62	99.49	96.13	92.19	88.19	84.33
030808A00024	08-Aug-03	5.01	08-Aug-18	08-Aug-08	103.06	101.88	99.94	96.80	92.96	88.99	85.12
030811A00045	11-Aug-03	5.07	13-Aug-18	11-Aug-08	103.13	101.96	100.08	97.00	93.20	89.24	85.37
030812A00005	12-Aug-03	4.93	13-Aug-18	12-Aug-08	102.97	101.77	99.76	96.52	92.64	88.65	84.79
030814A00011	14-Aug-03	5.23	14-Aug-18	14-Aug-08	103.31	102.16	100.43	97.53	93.83	89.90	86.04
030826A00009	26-Aug-03	5.44	27-Aug-18	26-Aug-08	103.55	102.41	100.84	98.17	94.62	90.76	86.90
030828A00034	28-Aug-03	5.36	28-Aug-18	28-Aug-08	103.46	102.32	100.69	97.93	94.33	90.44	86.57

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030903A00018	03-Sep-03	5.26	04-Sep-18	03-Sep-08	103.35	102.19	100.48	97.59	93.89	89.95	86.06
030903A00016	03-Sep-03	5.45	04-Sep-18	03-Sep-08	103.56	102.43	100.85	98.17	94.61	90.73	86.85
030905A00016	05-Sep-03	5.27	05-Sep-18	05-Sep-08	103.36	102.21	100.50	97.62	93.93	89.99	86.11
030909A00013	09-Sep-03	5.21	10-Sep-18	09-Sep-08	103.29	102.13	100.38	97.43	93.70	89.74	85.86
030912A00013	12-Sep-03	5.06	12-Sep-18	12-Sep-08	103.12	101.94	100.04	96.93	93.10	89.12	85.23
030915A00014	15-Sep-03	5.09	17-Sep-18	15-Sep-08	103.15	101.98	100.11	97.03	93.22	89.24	85.35
030917A00031	17-Sep-03	5.01	17-Sep-18	17-Sep-08	103.06	101.88	99.93	96.76	92.90	88.91	85.02
030918A00060	18-Sep-03	4.7	18-Sep-18	18-Sep-08	102.71	101.45	99.16	95.64	91.63	87.59	83.71
030918A00016	18-Sep-03	4.89	18-Sep-18	18-Sep-08	102.93	101.72	99.65	96.34	92.41	88.40	84.51
030922A00046	22-Sep-03	4.89	24-Sep-18	22-Sep-08	102.93	101.72	99.65	96.34	92.41	88.40	84.51
030926A00011	26-Sep-03	4.89	25-Sep-18	26-Sep-08	102.93	101.72	99.65	96.34	92.41	88.40	84.51
030930A00009	30-Sep-03	4.87	01-Oct-18	30-Sep-08	103.12	101.82	99.65	96.28	92.33	88.31	84.43
031001A00023	01-Oct-03	4.79	01-Oct-18	01-Oct-08	103.03	101.69	99.41	95.94	91.94	87.89	83.99
031003A00018	03-Oct-03	5.02	03-Oct-18	03-Oct-08	103.31	102.04	99.99	96.77	92.88	88.87	84.96
031003A00024	03-Oct-03	4.83	03-Oct-18	03-Oct-08	103.08	101.75	99.52	96.09	92.10	88.06	84.16
031016A00041	16-Oct-03	5.19	16-Oct-18	16-Oct-08	103.51	102.27	100.38	97.34	93.56	89.58	85.67
031021A00003	21-Oct-03	4.99	22-Oct-18	21-Oct-08	103.27	101.99	99.92	96.66	92.76	88.74	84.83
031023A00049	23-Oct-03	5.08	23-Oct-18	23-Oct-08	103.38	102.12	100.13	96.97	93.12	89.12	85.21
031107A00023	07-Nov-03	5.16	07-Nov-18	07-Nov-08	104.00	102.57	100.43	97.23	93.39	89.38	85.45
031107A00025	07-Nov-03	5.35	07-Nov-18	07-Nov-08	104.26	102.85	100.88	97.87	94.14	90.17	86.25
031112A00007	12-Nov-03	5.26	13-Nov-18	12-Nov-08	104.14	102.72	100.67	97.57	93.79	89.80	85.87
031118A00004	18-Nov-03	5.1	19-Nov-18	18-Nov-08	103.92	102.47	100.28	97.02	93.15	89.12	85.20
031119A00003	19-Nov-03	4.88	19-Nov-18	19-Nov-08	103.62	102.11	99.72	96.24	92.25	88.19	84.26
031125A00001	25-Nov-03	4.87	26-Nov-18	25-Nov-08	103.60	102.09	99.69	96.21	92.20	88.14	84.22
031203A00010	03-Dec-03	5.03	03-Dec-18	03-Dec-08	103.83	102.36	100.09	96.74	92.80	88.75	84.80
031208A00002	08-Dec-03	5.04	10-Dec-18	08-Dec-08	103.84	102.37	100.12	96.78	92.84	88.79	84.84
031209A00014	09-Dec-03	5.06	10-Dec-18	09-Dec-08	103.87	102.41	100.17	96.85	92.92	88.87	84.92
031209A00053	09-Dec-03	5.08	10-Dec-18	09-Dec-08	103.89	102.44	100.22	96.92	93.01	88.96	85.01
031210A00016	10-Dec-03	5.14	10-Dec-18	10-Dec-08	103.98	102.54	100.36	97.13	93.25	89.21	85.27
031212A00057	12-Dec-03	4.99	12-Dec-18	12-Dec-08	103.77	102.29	99.99	96.60	92.64	88.57	84.63
031219A00028	19-Dec-03	4.99	18-Dec-18	19-Dec-08	103.77	102.29	99.99	96.60	92.64	88.57	84.63
040109A00019	09-Jan-04	4.91	09-Jan-19	09-Jan-09	104.34	102.54	99.89	96.30	92.25	88.15	84.18
040112A00060	12-Jan-04	4.84	14-Jan-19	12-Jan-09	104.23	102.40	99.69	96.03	91.95	87.84	83.88
040113A00062	13-Jan-04	4.64	14-Jan-19	13-Jan-09	103.90	102.00	99.07	95.25	91.10	86.97	83.02

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

7/31/2007

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
040114A00041	14-Jan-04	4.58	14-Jan-19	14-Jan-09	103.81	101.87	98.88	95.01	90.84	86.71	82.76
040120A00009	20-Jan-04	4.83	22-Jan-19	20-Jan-09	104.21	102.38	99.66	95.99	91.91	87.80	83.84
040123A00012	23-Jan-04	4.7	23-Jan-19	23-Jan-09	104.00	102.12	99.26	95.49	91.36	87.23	83.28
040123A00072	23-Jan-04	4.71	23-Jan-19	23-Jan-09	104.02	102.14	99.29	95.53	91.40	87.28	83.32
040126A00012	26-Jan-04	4.65	28-Jan-19	26-Jan-09	103.92	102.02	99.10	95.29	91.14	87.01	83.07
040128A00008	28-Jan-04	4.85	28-Jan-19	28-Jan-09	104.24	102.42	99.72	96.07	91.99	87.89	83.93
040129A00063	29-Jan-04	5	29-Jan-19	29-Jan-09	104.48	102.72	100.14	96.63	92.62	88.53	84.57
040204A00045	04-Feb-04	4.91	04-Feb-19	04-Feb-09	104.34	102.54	99.87	96.26	92.18	88.06	84.08
040204A00013	04-Feb-04	4.91	14-Feb-19	04-Feb-09	104.34	102.54	99.87	96.26	92.18	88.06	84.08
040210A00011	10-Feb-04	4.69	11-Feb-19	10-Feb-09	103.99	102.10	99.20	95.40	91.24	87.10	83.13
040210A00008	10-Feb-04	4.87	11-Feb-19	10-Feb-09	104.28	102.46	99.75	96.10	92.01	87.89	83.91
040219A00041	19-Feb-04	4.82	19-Feb-19	19-Feb-09	104.20	102.36	99.61	95.91	91.80	87.67	83.69
040220A00019	20-Feb-04	4.79	20-Feb-19	20-Feb-09	104.15	102.30	99.52	95.80	91.67	87.54	83.56
040224A00036	24-Feb-04	4.56	25-Feb-19	24-Feb-09	103.78	101.82	98.79	94.88	90.68	86.52	82.57
040224A00001	24-Feb-04	4.74	25-Feb-19	24-Feb-09	104.07	102.20	99.36	95.60	91.46	87.32	83.35
040225A00009	25-Feb-04	4.75	25-Feb-19	25-Feb-09	104.08	102.22	99.39	95.64	91.50	87.36	83.39
040227A00017	27-Feb-04	4.74	27-Feb-19	27-Feb-09	104.07	102.20	99.36	95.60	91.46	87.32	83.35
040301A00014	01-Mar-04	4.52	01-Mar-19	02-Mar-09	103.71	101.72	98.63	94.67	90.43	86.26	82.28
040301A00011	01-Mar-04	4.7	01-Mar-19	01-Mar-09	104.00	102.11	99.21	95.40	91.22	87.05	83.07
040302A00049	02-Mar-04	4.76	04-Mar-19	02-Mar-09	104.10	102.24	99.40	95.64	91.48	87.32	83.33
040304A00004	04-Mar-04	4.64	05-Mar-19	04-Mar-09	103.91	101.99	99.02	95.16	90.96	86.79	82.81
040305A00012	05-Mar-04	4.57	06-Mar-19	05-Mar-09	103.79	101.84	98.80	94.88	90.65	86.48	82.50
040305A00010	05-Mar-04	4.4	06-Mar-19	05-Mar-09	103.52	101.45	98.22	94.17	89.90	85.72	81.76
040309A00011	09-Mar-04	4.51	11-Mar-19	09-Mar-09	103.70	101.70	98.60	94.63	90.38	86.21	82.24
040309A00003	09-Mar-04	4.34	11-Mar-19	09-Mar-09	103.42	101.30	98.01	93.92	89.63	85.45	81.50
040310A00019	10-Mar-04	4.48	11-Mar-19	10-Mar-09	103.65	101.63	98.50	94.51	90.25	86.08	82.11
040310A00021	10-Mar-04	4.48	11-Mar-19	11-Mar-09	103.65	101.63	98.50	94.51	90.25	86.08	82.11
040311A00029	11-Mar-04	4.43	12-Mar-19	11-Mar-09	103.57	101.52	98.33	94.30	90.03	85.85	81.89
040312A00023	12-Mar-04	4.53	13-Mar-19	12-Mar-09	103.73	101.75	98.66	94.71	90.47	86.30	82.33
040318A00036	18-Mar-04	4.33	18-Mar-19	18-Mar-09	103.40	101.28	97.98	93.87	89.58	85.41	81.46
040325A00030	25-Mar-04	4.52	25-Mar-19	25-Mar-09	103.71	101.72	98.63	94.67	90.43	86.25	82.28
040401A00038	01-Apr-04	4.63	01-Apr-19	01-Apr-09	104.09	102.06	99.00	95.08	90.84	86.65	82.65
040401A00021	01-Apr-04	4.45	02-Apr-19	01-Apr-09	103.78	101.64	98.39	94.33	90.04	85.85	81.87
040405A00039	05-Apr-04	4.96	08-Apr-19	06-Apr-09	104.65	102.76	100.03	96.38	92.27	88.11	84.09

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
040406A00036	06-Apr-04	4.97	08-Apr-19	06-Apr-09	104.66	102.78	100.06	96.42	92.31	88.16	84.14
040407A00018	07-Apr-04	4.94	08-Apr-19	07-Apr-09	104.61	102.72	99.97	96.30	92.19	88.02	84.00
040412A00033	12-Apr-04	5.01	12-Apr-19	13-Apr-09	104.73	102.86	100.18	96.57	92.48	88.33	84.31
040412A00035	12-Apr-04	5.01	15-Apr-19	13-Apr-09	104.73	102.86	100.18	96.57	92.48	88.33	84.31
040413A00023	13-Apr-04	5.15	15-Apr-19	13-Apr-09	104.97	103.14	100.57	97.08	93.07	88.94	84.92
040419A00066	19-Apr-04	4.98	22-Apr-19	19-Apr-09	104.68	102.80	100.09	96.45	92.36	88.20	84.18
040422A00020	22-Apr-04	5.24	23-Apr-19	22-Apr-09	105.12	103.32	100.81	97.40	93.44	89.33	85.31
040426A00064	26-Apr-04	5.26	29-Apr-19	27-Apr-09	105.15	103.36	100.87	97.47	93.52	89.42	85.39
040428A00044	28-Apr-04	5.23	29-Apr-19	28-Apr-09	105.10	103.30	100.78	97.37	93.40	89.29	85.26
040505A00060	05-May-04	5.35	06-May-19	05-May-09	105.82	103.85	101.25	97.81	93.85	89.73	85.69
040506A00049	06-May-04	5.45	07-May-19	06-May-09	106.00	104.06	101.52	98.16	94.25	90.16	86.12
040507A00011	07-May-04	5.61	07-May-19	07-May-09	106.29	104.38	101.94	98.71	94.89	90.84	86.81
040507A00010	07-May-04	5.61	17-May-19	07-May-09	106.29	104.38	101.94	98.71	94.89	90.84	86.81
040524A00022	24-May-04	5.63	24-May-19	26-May-09	106.33	104.41	101.99	98.78	94.96	90.92	86.90
040610A00045	10-Jun-04	5.57	11-Jun-19	10-Jun-09	106.22	104.30	101.83	98.55	94.68	90.60	86.55
040617A00032	17-Jun-04	5.73	18-Jun-19	18-Jun-09	106.51	104.61	102.24	99.07	95.31	91.27	87.24
040623A00037	23-Jun-04	5.47	24-Jun-19	23-Jun-09	106.04	104.10	101.56	98.20	94.28	90.17	86.12
040624A00031	24-Jun-04	5.59	25-Jun-19	24-Jun-09	106.26	104.34	101.88	98.61	94.76	90.68	86.64
040629A00055	29-Jun-04	5.5	01-Jul-19	29-Jun-09	106.09	104.16	101.64	98.30	94.40	90.30	86.25
040629A00011	29-Jun-04	5.69	01-Jul-19	29-Jun-09	106.44	104.53	102.14	98.95	95.15	91.11	87.07
040707A00033	07-Jul-04	5.19	08-Jul-19	07-Jul-09	105.78	103.67	100.84	97.18	93.08	88.88	84.80
040707A00031	07-Jul-04	5.38	08-Jul-19	07-Jul-09	106.14	104.08	101.39	97.89	93.87	89.72	85.63
040713A00021	13-Jul-04	5.14	15-Jul-19	13-Jul-09	105.68	103.56	100.69	97.00	92.87	88.66	84.58
040714A00012	14-Jul-04	5.33	15-Jul-19	14-Jul-09	106.04	103.97	101.25	97.71	93.67	89.50	85.42
040719A00023	19-Jul-04	4.73	09-Jan-19	09-Jan-09	104.05	102.19	99.37	95.65	91.55	87.45	83.52
040722A00005	22-Jul-04	5.37	22-Jul-19	22-Jul-09	106.12	104.06	101.36	97.85	93.83	89.67	85.59
040728A00016	28-Jul-04	5.33	29-Jul-19	28-Jul-09	106.04	103.97	101.25	97.71	93.66	89.50	85.42
040803A00008	03-Aug-04	5.17	05-Aug-19	03-Aug-09	105.96	103.76	100.82	97.10	92.94	88.72	84.62
040803A00021	03-Aug-04	5.36	05-Aug-19	03-Aug-09	106.34	104.19	101.39	97.81	93.75	89.56	85.46
040806A00068	06-Aug-04	4.91	07-Aug-19	06-Aug-09	105.44	103.14	99.99	96.08	91.82	87.56	83.47
040820A00023	20-Aug-04	5.15	21-Aug-19	20-Aug-09	105.92	103.71	100.76	97.02	92.86	88.63	84.53
040826A00044	26-Aug-04	4.86	27-Aug-19	26-Aug-09	105.34	103.02	99.83	95.87	91.60	87.33	83.24
040827A00040	27-Aug-04	4.98	28-Aug-19	27-Aug-09	105.58	103.31	100.22	96.35	92.12	87.87	83.78
040830A00110	30-Aug-04	4.85	30-Aug-19	31-Aug-09	105.50	103.09	99.84	95.85	91.56	87.29	83.20

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
040910A00024	10-Sep-04	4.96	11-Sep-19	10-Sep-09	105.73	103.36	100.18	96.25	91.98	87.70	83.59
040917A00055	17-Sep-04	4.75	17-Sep-19	17-Sep-09	105.29	102.83	99.47	95.39	91.04	86.75	82.65
040917A00073	17-Sep-04	4.92	17-Sep-19	17-Sep-09	105.65	103.26	100.05	96.09	91.80	87.52	83.41
040920A00021	20-Sep-04	4.99	20-Sep-19	20-Sep-09	105.80	103.44	100.28	96.37	92.11	87.84	83.72
040923A00003	23-Sep-04	4.76	24-Sep-19	23-Sep-09	105.32	102.85	99.50	95.43	91.09	86.79	82.69
041006A00005	06-Oct-04	5.13	07-Oct-19	06-Oct-09	106.50	104.02	100.83	96.93	92.67	88.39	84.25
041015A00072	15-Oct-04	4.86	15-Oct-19	15-Oct-09	105.90	103.31	99.91	95.83	91.48	87.17	83.04
041022A00004	22-Oct-04	4.83	23-Oct-19	22-Oct-09	105.83	103.23	99.80	95.70	91.34	87.03	82.90
041027A00031	27-Oct-04	4.79	28-Oct-19	27-Oct-09	105.74	103.12	99.66	95.53	91.16	86.85	82.72
041028A00049	28-Oct-04	4.89	29-Oct-19	28-Oct-09	105.97	103.39	100.01	95.95	91.61	87.30	83.17
041101A00022	01-Nov-04	4.84	01-Nov-19	02-Nov-09	105.86	103.25	99.81	95.70	91.32	86.99	82.85
041101A00040	01-Nov-04	4.84	04-Nov-19	02-Nov-09	105.86	103.25	99.81	95.70	91.32	86.99	82.85
041103A00020	03-Nov-04	4.97	04-Nov-19	03-Nov-09	106.15	103.60	100.27	96.24	91.91	87.58	83.43
041112A00007	12-Nov-04	5.01	13-Nov-19	12-Nov-09	106.24	103.71	100.41	96.40	92.08	87.77	83.61
041119A00010	19-Nov-04	4.91	20-Nov-19	19-Nov-09	106.01	103.44	100.06	95.99	91.64	87.31	83.16
041122A00031	22-Nov-04	4.98	22-Nov-19	23-Nov-09	106.17	103.63	100.31	96.28	91.95	87.63	83.48
041123A00009	23-Nov-04	4.98	25-Nov-19	23-Nov-09	106.17	103.63	100.31	96.28	91.95	87.63	83.48
041129A00072	29-Nov-04	5.01	29-Nov-19	30-Nov-09	106.44	103.83	100.46	96.42	92.09	87.77	83.61
041215A00010	15-Dec-04	4.9	16-Dec-19	15-Dec-09	106.19	103.52	100.05	95.92	91.53	87.18	83.02
041217A00022	17-Dec-04	5.02	18-Dec-19	17-Dec-09	106.47	103.85	100.47	96.42	92.07	87.73	83.56
041222A00013	22-Dec-04	4.98	23-Dec-19	22-Dec-09	106.37	103.74	100.33	96.26	91.90	87.55	83.38
041228A00063	28-Dec-04	5.1	30-Dec-19	28-Dec-09	106.65	104.06	100.75	96.75	92.43	88.10	83.92
050111A00007	11-Jan-05	4.91	13-Jan-20	11-Jan-10	106.70	103.80	100.18	95.96	91.53	87.15	82.96
050111A00029	11-Jan-05	5.09	13-Jan-20	11-Jan-10	107.15	104.33	100.83	96.72	92.34	87.98	83.78
050114A00031	14-Jan-05	4.78	15-Jan-20	14-Jan-10	106.37	103.41	99.69	95.40	90.93	86.55	82.37
050118A00073	18-Jan-05	4.83	21-Jan-20	18-Jan-10	106.49	103.56	99.87	95.62	91.16	86.78	82.60
050119A00081	19-Jan-05	4.76	21-Jan-20	19-Jan-10	106.31	103.35	99.61	95.31	90.84	86.45	82.28
050121A00028	21-Jan-05	4.94	22-Jan-20	21-Jan-10	106.77	103.89	100.29	96.09	91.66	87.29	83.10
050125A00006	25-Jan-05	4.76	27-Jan-20	25-Jan-10	106.31	103.35	99.61	95.31	90.84	86.45	82.28
050127A00013	27-Jan-05	5.03	28-Jan-20	27-Jan-10	107.00	104.16	100.61	96.47	92.07	87.70	83.51
050202A00009	02-Feb-05	4.98	03-Feb-20	02-Feb-10	106.88	104.01	100.41	96.22	91.78	87.39	83.18
050203A00050	03-Feb-05	4.84	03-Feb-20	03-Feb-10	106.52	103.59	99.89	95.62	91.14	86.74	82.54
050203A00002	03-Feb-05	4.84	04-Feb-20	03-Feb-10	106.52	103.59	99.89	95.62	91.14	86.74	82.54
050204A00065	04-Feb-05	4.75	04-Feb-20	04-Feb-10	106.29	103.31	99.55	95.22	90.73	86.32	82.13

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
050211A00062	11-Feb-05	4.75	12-Feb-20	11-Feb-10	106.29	103.31	99.55	95.22	90.73	86.32	82.13
050216A00012	16-Feb-05	4.73	14-Feb-20	16-Feb-10	106.24	103.25	99.47	95.14	90.63	86.23	82.04
050216A00033	16-Feb-05	4.92	18-Feb-20	16-Feb-10	106.73	103.83	100.19	95.96	91.51	87.11	82.91
050224A00035	24-Feb-05	5.08	24-Feb-20	24-Feb-10	107.13	104.30	100.77	96.64	92.24	87.85	83.64
050224A00006	24-Feb-05	4.9	25-Feb-20	24-Feb-10	106.68	103.77	100.12	95.88	91.42	87.02	82.82
050228A00047	28-Feb-05	5.13	28-Feb-20	28-Feb-10	107.26	104.44	100.95	96.85	92.46	88.08	83.87
050304A00007	04-Mar-05	5.23	04-Mar-20	04-Mar-10	107.52	104.73	101.29	97.22	92.85	88.46	84.23
050308A00064	08-Mar-05	5.2	09-Mar-20	08-Mar-10	107.44	104.64	101.18	97.10	92.72	88.33	84.09
050316A00042	16-Mar-05	5.37	16-Mar-20	16-Mar-10	107.87	105.12	101.77	97.79	93.47	89.10	84.87
050318A00025	18-Mar-05	5.15	18-Mar-20	18-Mar-10	107.31	104.50	101.01	96.89	92.49	88.09	83.86
050328A00058	28-Mar-05	5.49	27-Mar-20	29-Mar-10	108.17	105.46	102.18	98.27	94.00	89.65	85.41
050329A00038	29-Mar-05	5.47	30-Mar-20	29-Mar-10	108.12	105.40	102.11	98.19	93.91	89.56	85.32
050329A00020	29-Mar-05	5.48	30-Mar-20	29-Mar-10	108.14	105.43	102.14	98.23	93.96	89.60	85.37
050331A00027	31-Mar-05	5.44	31-Mar-20	31-Mar-10	108.23	105.43	102.07	98.10	93.79	89.43	85.18
050401A00037	01-Apr-05	4.84	03-Feb-20	03-Feb-10	106.52	103.59	99.91	95.66	91.21	86.82	82.64
050407A00030	07-Apr-05	5.14	07-Apr-20	07-Apr-10	107.46	104.56	101.00	96.83	92.40	87.97	83.72
050407A00014	07-Apr-05	5.33	07-Apr-20	07-Apr-10	107.95	105.12	101.67	97.62	93.25	88.85	84.59
050411A00036	11-Apr-05	5.39	13-Apr-20	12-Apr-10	108.11	105.29	101.88	97.86	93.52	89.13	84.87
050412A00010	12-Apr-05	5.37	10-Apr-20	12-Apr-10	108.06	105.23	101.81	97.78	93.43	89.03	84.78
050419A00016	19-Apr-05	5.18	20-Apr-20	19-Apr-10	107.56	104.68	101.14	97.00	92.58	88.16	83.91
050420A00029	20-Apr-05	5.22	20-Apr-20	20-Apr-10	107.67	104.80	101.29	97.17	92.76	88.34	84.09
050421A00031	21-Apr-05	5.19	21-Apr-20	21-Apr-10	107.59	104.71	101.18	97.04	92.62	88.21	83.95
050502A00045	02-May-05	5.28	01-May-20	02-May-10	108.02	105.09	101.54	97.40	92.98	88.55	84.27
050503A00077	03-May-05	5.01	04-May-20	03-May-10	107.29	104.27	100.55	96.26	91.75	87.29	83.03
050506A00013	06-May-05	5.23	06-May-20	06-May-10	107.88	104.94	101.36	97.20	92.76	88.32	84.04
050511A00003	11-May-05	5.21	11-May-20	11-May-10	107.83	104.88	101.29	97.11	92.67	88.22	83.95
050516A00085	16-May-05	5.12	15-May-20	17-May-10	107.59	104.60	100.96	96.73	92.25	87.80	83.53
050520A00065	20-May-05	5.09	20-May-20	20-May-10	107.51	104.51	100.85	96.60	92.12	87.66	83.40
050524A00042	24-May-05	5.03	26-May-20	24-May-10	107.35	104.33	100.62	96.34	91.84	87.38	83.12
050531A00120	31-May-05	4.85	01-Jun-20	31-May-10	107.01	103.84	99.97	95.57	91.01	86.54	82.28
050603A00035	03-Jun-05	4.66	03-Jun-20	03-Jun-10	106.48	103.21	99.19	94.67	90.04	85.55	81.30
050610A00045	10-Jun-05	4.8	10-Jun-20	10-Jun-10	106.87	103.68	99.75	95.30	90.71	86.22	81.95
050627A00084	27-Jun-05	4.75	29-Jun-20	28-Jun-10	106.73	103.52	99.56	95.10	90.50	86.02	81.77
050630A00020	30-Jun-05	4.98	30-Jun-20	30-Jun-10	107.69	104.44	100.54	96.14	91.56	87.07	82.79

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
050701A00027	01-Jul-05	4.99	01-Jul-20	01-Jul-10	107.73	104.47	100.56	96.14	91.55	87.04	82.74
050708A00059	08-Jul-05	4.95	07-Jul-20	08-Jul-10	107.61	104.34	100.40	95.96	91.36	86.85	82.55
050725A00020	25-Jul-05	5.25	27-Jul-20	25-Jul-10	108.48	105.32	101.56	97.28	92.76	88.27	83.95
050729A00033	29-Jul-05	5.04	29-Jul-20	29-Jul-10	107.87	104.64	100.75	96.36	91.79	87.28	82.97
050804A00061	04-Aug-05	5.27	04-Aug-20	04-Aug-10	108.54	105.38	101.62	97.33	92.80	88.29	83.96
050809A00036	09-Aug-05	5.38	10-Aug-20	09-Aug-10	108.86	105.73	102.03	97.80	93.30	88.81	84.47
050815A00027	15-Aug-05	5.24	17-Aug-20	16-Aug-10	108.46	105.28	101.51	97.20	92.66	88.15	83.82
050819A00079	19-Aug-05	5.18	19-Aug-20	19-Aug-10	108.28	105.09	101.28	96.94	92.38	87.86	83.53
050822A00025	22-Aug-05	5.01	21-Aug-20	23-Aug-10	107.79	104.53	100.62	96.19	91.58	87.06	82.74
050826A00047	26-Aug-05	5.01	26-Aug-20	26-Aug-10	107.79	104.53	100.62	96.19	91.58	87.05	82.74
050826A00016	26-Aug-05	5.19	26-Aug-20	26-Aug-10	108.31	105.12	101.31	96.98	92.43	87.91	83.58
050831A00060	31-Aug-05	5.14	31-Aug-20	31-Aug-10	108.33	105.05	101.17	96.78	92.20	87.68	83.35
050916A00038	16-Sep-05	5.22	16-Sep-20	16-Sep-10	108.57	105.32	101.46	97.10	92.52	87.98	83.63
050929A00084	29-Sep-05	5.27	30-Sep-20	29-Sep-10	108.72	105.48	101.65	97.32	92.75	88.22	83.86
051019A00037	19-Oct-05	5.26	30-Oct-20	19-Oct-10	109.04	105.65	101.70	97.28	92.67	88.10	83.73
051020A00053	20-Oct-05	5.49	30-Oct-20	20-Oct-10	109.75	106.42	102.60	98.29	93.74	89.20	84.81
051026A00013	26-Oct-05	5.6	30-Oct-20	26-Oct-10	110.09	106.79	103.01	98.76	94.24	89.71	85.33
051116A00044	16-Nov-05	5.45	30-Nov-20	16-Nov-10	109.63	106.29	102.43	98.08	93.50	88.94	84.54
051201A00013	01-Dec-05	5.58	15-Dec-20	01-Dec-10	110.24	106.85	102.99	98.66	94.09	89.52	85.11
051205A00014	05-Dec-05	5.67	15-Dec-20	05-Dec-10	110.52	107.15	103.33	99.03	94.48	89.92	85.49
051220A00008	20-Dec-05	5.6	30-Dec-20	20-Dec-10	110.30	106.92	103.06	98.73	94.16	89.59	85.16
051229A00005	29-Dec-05	5.58	30-Dec-20	29-Dec-10	110.24	106.85	102.98	98.65	94.07	89.49	85.07
051230A00044	30-Dec-05	5.57	30-Dec-20	30-Dec-10	110.21	106.82	102.94	98.60	94.02	89.44	85.02
060103A00075	03-Jan-06	5.41	15-Jan-21	03-Jan-11	109.90	106.39	102.37	97.90	93.24	88.61	84.18
060105A00004	05-Jan-06	5.55	15-Jan-21	05-Jan-11	110.35	106.87	102.92	98.52	93.89	89.29	84.84
060105A00017	05-Jan-06	5.36	15-Jan-21	05-Jan-11	109.73	106.21	102.17	97.67	93.00	88.37	83.94
060117A00125	17-Jan-06	5.46	01-Feb-21	17-Jan-11	110.06	106.56	102.57	98.12	93.47	88.85	84.42
060119A00001	19-Jan-06	5.51	01-Feb-21	19-Jan-11	110.22	106.73	102.77	98.34	93.71	89.09	84.65
060123A00026	23-Jan-06	5.33	01-Feb-21	24-Jan-11	109.64	106.11	102.05	97.54	92.86	88.23	83.79
060301A00005	01-Mar-06	5.68	15-Mar-21	01-Mar-11	111.16	107.57	103.54	99.09	94.43	89.79	85.30
060308A00036	08-Mar-06	5.86	15-Mar-21	08-Mar-11	111.77	108.20	104.25	99.88	95.28	90.65	86.16
060314A00075	14-Mar-06	5.65	15-Mar-21	14-Mar-11	111.06	107.46	103.42	98.96	94.29	89.64	85.16
060316A00015	16-Mar-06	5.8	30-Mar-21	16-Mar-11	111.56	107.99	104.02	99.62	95.00	90.36	85.88
060317A00013	17-Mar-06	5.74	30-Mar-21	17-Mar-11	111.36	107.78	103.78	99.36	94.71	90.07	85.59

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
060330A00006	30-Mar-06	5.91	30-Mar-21	30-Mar-11	111.93	108.38	104.45	100.10	95.51	90.89	86.40
060509A00008	08-May-06	6.09	17-May-21	08-May-11	113.01	109.32	105.31	100.92	96.30	91.65	87.12
060605A00051	05-Jun-06	6.06	15-Jun-21	05-Jun-11	113.13	109.36	105.27	100.81	96.14	91.46	86.91
060615A00027	15-Jun-06	6.22	15-Jun-21	15-Jun-11	113.70	109.95	105.91	101.51	96.89	92.22	87.67
060721A00035	21-Jul-06	6.15	30-Jul-21	21-Jul-11	113.92	110.02	105.82	101.29	96.57	91.86	87.28
060810A00019	10-Aug-06	5.95	16-Aug-21	10-Aug-11	113.19	109.25	104.98	100.37	95.59	90.83	86.23
060830A00039	30-Aug-06	5.83	30-Aug-21	30-Aug-11	112.75	108.79	104.48	99.82	95.01	90.24	85.65
060831A00074	31-Aug-06	5.82	30-Aug-21	31-Aug-11	112.91	108.88	104.51	99.81	94.98	90.20	85.60
060913A00073	13-Sep-06	5.81	15-Sep-21	13-Sep-11	112.88	108.84	104.46	99.74	94.88	90.09	85.48
060925A00045	25-Sep-06	5.64	30-Sep-21	26-Sep-11	112.24	108.17	103.72	98.94	94.05	89.24	84.64
060926A00026	26-Sep-06	5.42	30-Sep-21	26-Sep-11	111.40	107.29	102.75	97.90	92.96	88.14	83.55
061004A00040	04-Oct-06	5.46	15-Oct-21	04-Oct-11	111.75	107.56	102.98	98.09	93.12	88.28	83.67
061025A00036	25-Oct-06	5.83	01-Nov-21	25-Oct-11	113.17	109.06	104.61	99.85	94.96	90.13	85.50
061102A00062	02-Nov-06	5.56	15-Nov-21	02-Nov-11	112.32	108.08	103.47	98.57	93.59	88.72	84.08
061116A00054	16-Nov-06	5.55	30-Nov-21	16-Nov-11	112.28	108.04	103.43	98.52	93.54	88.67	84.03
061121A00026	21-Nov-06	5.55	30-Nov-21	21-Nov-11	112.28	108.04	103.43	98.52	93.54	88.67	84.03
061127A00061	27-Nov-06	5.54	30-Nov-21	28-Nov-11	112.24	108.00	103.38	98.47	93.49	88.62	83.98
061201A00035	01-Dec-06	5.38	15-Dec-21	01-Dec-11	111.96	107.54	102.75	97.71	92.65	87.75	83.11
061204A00034	04-Dec-06	5.35	15-Dec-21	05-Dec-11	111.84	107.41	102.61	97.56	92.49	87.59	82.96
061214A00015	14-Dec-06	5.29	15-Dec-21	14-Dec-11	111.60	107.15	102.33	97.26	92.19	87.29	82.65
061222A00056	22-Dec-06	5.5	30-Dec-21	22-Dec-11	112.45	108.06	103.31	98.30	93.26	88.36	83.71
061228A00006	28-Dec-06	5.57	30-Dec-21	28-Dec-11	112.74	108.36	103.63	98.65	93.62	88.72	84.06
070105A00016	05-Jan-07	5.61	18-Jan-22	05-Jan-12	112.91	108.53	103.81	98.82	93.77	88.86	84.18
070125A00015	25-Jan-07	5.49	31-Jan-22	25-Jan-12	112.42	108.02	103.25	98.22	93.16	88.24	83.57
070228A00022	28-Feb-07	5.49	02-Mar-22	28-Feb-12	112.59	108.11	103.28	98.22	93.12	88.18	83.49
070305A00024	05-Mar-07	5.49	15-Mar-22	05-Mar-12	112.94	108.32	103.39	98.24	93.10	88.13	83.42
070419A00049	19-Apr-07	5.55	02-May-22	19-Apr-12	113.21	108.59	103.66	98.51	93.36	88.37	83.64
070501A00012	01-May-07	5.58	16-May-22	01-May-12	113.53	108.84	103.86	98.67	93.49	88.47	83.72
070508A00033	08-May-07	5.58	16-May-22	08-May-12	113.53	108.84	103.86	98.67	93.49	88.47	83.72
070510A00021	10-May-07	5.41	16-May-22	10-May-12	112.79	108.07	103.03	97.80	92.59	87.58	82.85
070522A00006	22-May-07	5.73	31-May-22	22-May-12	114.18	109.52	104.58	99.43	94.27	89.25	84.48
070530A00011	30-May-07	5.8	31-May-22	30-May-12	114.48	109.84	104.91	99.78	94.63	89.61	84.84
070605A00009	05-Jun-07	5.93	15-Jun-22	05-Jun-12	115.45	110.68	105.67	100.49	95.30	90.25	85.44
070618A00011	18-Jun-07	6.12	30-Jun-22	18-Jun-12	116.30	111.54	106.59	101.45	96.28	91.23	86.41

**Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances**

**7/31/2007**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
070702A00008	02-Jul-07	6.06	15-Jul-22	02-Jul-12	116.04	111.28	106.29	101.13	95.93	90.87	86.03

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Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
					-300	-200	-100	Base	100	200	300
980128A00020	12-Jan-98	5.29	11-Oct-07	14-Jan-08	101.4051	100.9463	100.4917	100.0642	99.8101	99.6115	99.4136
980129A00005	14-Jan-98	5.28	14-Oct-07	14-Jan-08	101.3963	100.9376	100.4830	100.0578	99.8059	99.6073	99.4094
980120A00015	20-Jan-98	5.41	20-Oct-07	21-Jan-08	101.4991	101.0215	100.5484	100.0927	99.8062	99.5890	99.3728
980122A00016	22-Jan-98	5.41	22-Oct-07	22-Jan-08	101.5084	101.0281	100.5523	100.0938	99.7995	99.5744	99.3502
980122A00002	22-Jan-98	5.46	22-Oct-07	22-Jan-08	101.5330	101.0526	100.5768	100.1166	99.8111	99.5860	99.3618
980123A00049	23-Jan-98	5.42	23-Oct-07	23-Jan-08	101.5207	101.0377	100.5592	100.0979	99.7975	99.5710	99.3443
980126A00030	26-Jan-98	5.53	26-Oct-07	28-Jan-08	101.6194	101.1226	100.6307	100.1529	99.8207	99.5823	99.3476
980126A00032	26-Jan-98	5.53	27-Oct-07	28-Jan-08	101.6194	101.1226	100.6307	100.1529	99.8207	99.5823	99.3476
980127A00008	27-Jan-98	5.41	27-Oct-07	25-Jan-08	101.5349	101.0464	100.5627	100.0962	99.7892	99.5545	99.3199
980130A00006	30-Jan-98	5.43	30-Oct-07	30-Jan-08	101.5911	101.0890	100.5918	100.1116	99.7872	99.5406	99.2954
980202A00003	02-Feb-98	5.4	02-Aug-07	04-Feb-08	101.6208	101.1052	100.5948	100.1089	99.9897	99.9815	99.9732
980203A00010	03-Feb-98	5.25	04-Aug-07	04-Feb-08	101.5661	101.0504	100.5399	100.0669	99.9920	99.9838	99.9755
980203A00003	03-Feb-98	5.38	03-Aug-07	04-Feb-08	101.6315	101.1156	100.6050	100.1182	99.9928	99.9845	99.9763
980204A00016	04-Feb-98	5.41	04-Aug-07	04-Feb-08	101.6250	101.1094	100.5990	100.1124	99.9896	99.9814	99.9731
980302A00002	02-Mar-98	5.54	02-Sep-07	03-Mar-08	101.9530	101.3615	100.7769	100.2103	99.9290	99.8354	99.7420
980311A00006	11-Mar-98	5.36	11-Sep-07	11-Mar-08	101.9105	101.2979	100.6928	100.1277	99.8888	99.7709	99.6532
980318A00003	18-Mar-98	5.53	18-Sep-07	18-Mar-08	102.0835	101.4517	100.8277	100.2227	99.8981	99.7638	99.6300
980331A00006	31-Mar-98	5.69	30-Sep-07	31-Mar-08	102.3092	101.6419	100.9834	100.3371	99.9163	99.7425	99.5817
980331A00034	31-Mar-98	5.63	30-Sep-07	31-Mar-08	102.2682	101.6011	100.9427	100.2996	99.9007	99.7326	99.5718
980331A00002	31-Mar-98	5.43	30-Sep-07	31-Mar-08	102.1345	101.4679	100.8100	100.1805	99.8484	99.6768	99.5054
980331A00030	31-Mar-98	5.39	30-Sep-07	31-Mar-08	102.1043	101.4379	100.7802	100.1535	99.8406	99.6687	99.4973
980407A00017	07-Apr-98	5.44	07-Oct-07	07-Apr-08	102.1996	101.5143	100.8382	100.1963	99.8459	99.6625	99.4832
980430A00024	30-Apr-98	5.4	30-Oct-07	30-Apr-08	102.3795	101.6326	100.8967	100.1982	99.7845	99.5324	99.2872
980430A00036	30-Apr-98	5.63	30-Oct-07	30-Apr-08	102.5529	101.8053	101.0686	100.3514	99.8544	99.5898	99.3445
980506A00001	06-May-98	5.415	06-Aug-07	06-May-08	102.4442	101.6813	100.9298	100.2175	99.9807	99.9614	99.9422
980507A00005	07-May-98	5.62	08-Aug-07	08-May-08	102.6271	101.8581	101.1006	100.3673	99.9837	99.9616	99.9396
980508A00002	08-May-98	5.62	08-Aug-07	08-May-08	102.6271	101.8581	101.1006	100.3673	99.9837	99.9616	99.9396
980508A00013	08-May-98	5.63	08-Aug-07	08-May-08	102.6273	101.8583	101.1010	100.3677	99.9831	99.9611	99.9390
980513A00014	13-May-98	5.68	13-Aug-07	13-May-08	102.7118	101.9293	101.1589	100.4111	99.9766	99.9408	99.9050
980526A00008	26-May-98	5.42	26-Aug-07	26-May-08	102.6243	101.8080	101.0048	100.2416	99.9341	99.8569	99.7799
980526A00012	26-May-98	5.67	26-Aug-07	26-May-08	102.8305	102.0133	101.2091	100.4288	99.9597	99.8935	99.8274
980605A00008	05-Jun-98	5.58	05-Sep-07	05-Jun-08	102.8471	102.0036	101.1740	100.3760	99.9362	99.8286	99.7298
980611A00001	11-Jun-98	5.62	11-Sep-07	11-Jun-08	102.9447	102.0849	101.2396	100.4244	99.9385	99.8072	99.6922
980615A00020	15-Jun-98	5.49	15-Sep-07	16-Jun-08	102.8661	101.9938	101.1364	100.3209	99.8996	99.7758	99.6527
980615A00016	15-Jun-98	5.46	15-Sep-07	16-Jun-08	102.8656	101.9929	101.1352	100.3199	99.9002	99.7767	99.6536
980615A00008	15-Jun-98	5.22	15-Sep-07	16-Jun-08	102.6772	101.8051	100.9482	100.1744	99.8745	99.7511	99.6280
980615A00003	15-Jun-98	5.27	15-Sep-07	16-Jun-08	102.6782	101.8067	100.9503	100.1752	99.8729	99.7496	99.6265
980615A00026	15-Jun-98	5.44	15-Sep-07	16-Jun-08	102.8652	101.9923	101.1344	100.3192	99.9005	99.7773	99.6542
980619A00008	19-Jun-98	5.3	19-Sep-07	19-Jun-08	102.7286	101.8490	100.9848	100.1942	99.8633	99.7264	99.5899
980619A00007	19-Jun-98	5.53	19-Sep-07	19-Jun-08	102.9377	102.0570	101.1916	100.3608	99.9034	99.7588	99.6223
980625A00014	25-Jun-98	5.5	25-Sep-07	25-Jun-08	102.9630	102.0666	101.1859	100.3452	99.8844	99.7255	99.5728
980630A00022	30-Jun-98	5.31	30-Sep-07	30-Jun-08	102.8319	101.9231	101.0304	100.2128	99.8294	99.6548	99.4835

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Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances

REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
					-300	-200	-100	Base	100	200	300
980630A00011	30-Jun-98	5.52	30-Sep-07	30-Jun-08	103.0278	102.1180	101.2243	100.3670	99.8853	99.7146	99.5538
980630A00013	30-Jun-98	5.53	30-Sep-07	30-Jun-08	103.0370	102.1271	101.2334	100.3756	99.8881	99.7162	99.5554
980702A00004	02-Jul-98	5.31	02-Oct-07	30-Jun-08	102.8319	101.9231	101.0304	100.2128	99.8294	99.6548	99.4835
980702A00003	02-Jul-98	5.28	02-Oct-07	02-Jul-08	102.8224	101.9084	101.0111	100.1973	99.8233	99.6498	99.4785
980706A00002	06-Jul-98	5.43	07-Oct-07	07-Jul-08	103.0513	102.1225	101.2107	100.3522	99.8681	99.6725	99.4931
980708A00010	08-Jul-98	5.48	08-Oct-07	08-Jul-08	103.0613	102.1305	101.2167	100.3548	99.8602	99.6559	99.4687
980715A00003	15-Jul-98	5.52	15-Oct-07	15-Jul-08	103.1663	102.2167	101.2848	100.3965	99.8593	99.6317	99.4260
980722A00001	22-Jul-98	5.5	22-Oct-07	22-Jul-08	103.2131	102.2451	101.2954	100.3940	99.8411	99.5951	99.3709
980730A00022	30-Jul-98	5.56	30-Oct-07	30-Jul-08	103.3405	102.3510	101.3807	100.4510	99.8351	99.5710	99.3257
980730A00001	30-Jul-98	5.55	30-Oct-07	30-Jul-08	103.3403	102.3507	101.3802	100.4505	99.8437	99.5708	99.3255
980731A00004	31-Jul-98	5.55	31-Oct-07	31-Jul-08	103.3477	102.3554	101.3824	100.4505	99.8433	99.5703	99.3250
980805A00011	05-Aug-98	5.435	05-Aug-07	05-Aug-08	103.3256	102.3198	101.3340	100.4052	99.9936	99.9853	99.9770
980806A00006	06-Aug-98	5.31	06-Aug-07	06-Aug-08	103.1572	102.1505	101.1641	100.2566	99.9812	99.9646	99.9481
980817A00010	17-Aug-98	5.27	17-Aug-07	18-Aug-08	103.2126	102.1747	101.1584	100.2279	99.9512	99.9043	99.8575
980820A00001	20-Aug-98	5.49	20-Aug-07	20-Aug-08	103.4699	102.4252	101.4019	100.4337	99.9560	99.9009	99.8458
980820A00008	20-Aug-98	5.44	20-Aug-07	20-Aug-08	103.4689	102.4235	101.3995	100.4314	99.9571	99.9020	99.8468
980824A00013	24-Aug-98	5.25	24-Aug-07	25-Aug-08	103.2587	102.2022	101.1683	100.2236	99.9320	99.8658	99.7997
980831A00002	31-Aug-98	5.29	02-Sep-07	01-Sep-08	103.4157	102.3395	101.2864	100.3118	99.9204	99.8348	99.7495
980901A00020	01-Sep-98	5.34	01-Sep-07	02-Sep-08	103.4257	102.3476	101.2927	100.3156	99.9207	99.8353	99.7499
980908A00007	08-Sep-98	5.25	08-Sep-07	08-Sep-08	103.3738	102.2807	101.2117	100.2446	99.8893	99.7849	99.6808
980911A00001	11-Sep-98	5.228	11-Sep-07	11-Sep-08	103.4354	102.3333	101.2557	100.2773	99.8844	99.7691	99.6540
981217A00001	17-Dec-98	4.895	17-Sep-07	17-Dec-13	115.9519	110.0829	105.2812	101.8159	100.0088	99.6790	99.5425
990224A00002	24-Feb-99	5.14	24-Aug-07	24-Feb-09	104.7035	103.1526	101.6395	100.3224	99.9245	99.8583	99.7923
990224A00007	24-Feb-99	5.09	24-Aug-07	24-Feb-09	104.7029	103.1506	101.6364	100.3196	99.9251	99.8589	99.7928
990301A00001	01-Mar-99	5.14	24-Aug-07	24-Feb-09	104.7035	103.1526	101.6395	100.3224	99.9245	99.8583	99.7923
990309A00017	09-Mar-99	5.4	09-Sep-07	09-Mar-09	105.2615	103.6707	102.1162	100.6944	99.9426	99.8043	99.7001
990330A00007	30-Mar-99	5.24	30-Sep-07	30-Mar-09	105.2386	103.5926	101.9877	100.5446	99.8536	99.6768	99.5160
990330A00008	30-Mar-99	5.29	30-Sep-07	30-Mar-09	105.2391	103.5946	101.9909	100.5472	99.8545	99.6772	99.5165
990423A00011	23-Apr-99	5.24	23-Oct-07	23-Apr-09	105.3832	103.6731	102.0101	100.5401	99.7907	99.5327	99.3060
990510A00019	10-May-99	5.16	04-Sep-07	04-Sep-08	103.3513	102.2670	101.2066	100.2560	99.9048	99.8084	99.7122
990518A00002	18-May-99	5.2	18-Aug-07	18-May-09	105.5871	103.8090	102.0837	100.5649	99.9517	99.9048	99.8579
990527A00006	27-May-99	5.36	27-Aug-07	27-May-09	105.8799	104.0771	102.3238	100.7467	99.9207	99.8525	99.7754
990604A00001	04-Jun-99	5.92	04-Sep-07	04-Jun-09	106.9690	105.1350	103.3460	101.6484	100.3250	99.8659	99.7698
990615A00001	15-Jun-99	5.71	15-Sep-07	15-Jun-09	106.6957	104.8349	103.0219	101.3314	100.1137	99.7916	99.6604
990615A00011	15-Jun-99	6.04	15-Sep-07	15-Jun-09	107.4038	105.5345	103.7108	101.9704	100.5158	99.8755	99.7296
990615A00008	15-Jun-99	6.09	15-Sep-07	15-Jun-09	107.4034	105.5357	103.7136	101.9743	100.5187	99.8716	99.7282
990615A00002	15-Jun-99	5.66	15-Sep-07	15-Jun-09	106.6959	104.8333	103.0192	101.3277	100.1194	99.7927	99.6614
990706A00001	06-Jul-99	5.6	06-Oct-07	06-Jul-09	106.6974	104.7808	102.9190	101.2079	100.0566	99.6798	99.4926
990706A00004	06-Jul-99	5.99	06-Oct-07	06-Jul-09	107.4358	105.5121	103.6382	101.8662	100.4344	99.7952	99.5833
990823A00013	23-Aug-99	5.77	23-Aug-07	24-Aug-09	107.4910	105.4401	103.4511	101.6049	100.2106	99.9036	99.8403
990910A00011	10-Sep-99	6.19	10-Sep-07	10-Sep-09	108.5474	106.4401	104.3921	102.4543	100.8041	99.9484	99.7630
990916A00001	16-Sep-99	6.2	16-Sep-07	16-Sep-09	108.5299	106.4086	104.3487	102.4028	100.7525	99.9231	99.7347

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REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
					-300	-200	-100	Base	100	200	300
990916A00003	16-Sep-99	6.25	16-Sep-07	16-Sep-09	108.5289	106.4097	104.3511	102.4068	100.7565	99.9189	99.7333
990921A00001	21-Sep-99	5.73	21-Sep-07	21-Sep-09	107.5851	105.4613	103.4070	101.5232	100.1736	99.7704	99.6285
990921A00008	21-Sep-99	5.78	21-Sep-07	21-Sep-09	107.5846	105.4628	103.4104	101.5276	100.1762	99.7699	99.6281
991006A00046	06-Oct-99	5.85	06-Oct-07	06-Oct-09	107.9864	105.8186	103.7247	101.7906	100.3066	99.7378	99.5288
991006A00047	06-Oct-99	6.22	06-Oct-07	06-Oct-09	108.7751	106.5986	104.4876	102.4963	100.8226	99.8978	99.6138
991022A00043	22-Oct-99	5.31	01-Sep-07	26-Oct-09	107.4568	105.2355	103.1037	101.1959	99.9766	99.5684	99.3333
991022A00023	22-Oct-99	5.49	01-Sep-07	26-Oct-09	107.4551	105.2416	103.1165	101.2214	99.9934	99.5700	99.3353
991022A00039	22-Oct-99	5.54	01-Sep-07	26-Oct-09	107.4547	105.2434	103.1190	101.2257	99.9941	99.5623	99.3359
991025A00041	25-Oct-99	5.5	01-Sep-07	26-Oct-09	107.4706	105.2570	103.1315	101.2347	100.0011	99.5764	99.3444
991025A00038	25-Oct-99	5.55	01-Sep-07	26-Oct-09	107.4702	105.2588	103.1340	101.2350	100.0018	99.5689	99.3448
991026A00006	26-Oct-99	5.49	01-Sep-07	26-Oct-09	107.4551	105.2416	103.1165	101.2214	99.9934	99.5700	99.3353
991026A00002	26-Oct-99	5.5	01-Sep-07	26-Oct-09	107.4706	105.2570	103.1315	101.2347	100.0011	99.5764	99.3444
991027A00064	27-Oct-99	5.64	27-Oct-00	27-Oct-09	107.7899	105.5682	103.4075	101.3554	99.5453	98.8360	99.1263
991027A00057	27-Oct-99	5.69	27-Oct-00	27-Oct-09	107.7893	105.5698	103.4112	101.3609	99.5522	98.8412	99.1284
991101A00015	01-Nov-99	5.37	01-Sep-07	01-Nov-09	107.2515	105.0245	102.8957	101.0218	99.9600	99.8369	99.7516
991101A00005	01-Nov-99	5.42	01-Sep-07	01-Nov-09	107.2512	105.0264	102.8992	101.0226	99.9586	99.8373	99.7520
991105A00016	05-Nov-99	6.01	05-Aug-07	05-Nov-09	109.1328	106.8644	104.6703	102.6126	100.8804	99.9994	99.9910
991105A00014	05-Nov-99	6.19	05-Aug-07	05-Nov-09	109.1277	106.8673	104.6801	102.6276	100.8971	100.0124	99.9787
991105A00017	05-Nov-99	5.91	05-Aug-07	05-Nov-09	109.1358	106.8628	104.6650	102.5969	100.8713	100.0063	99.9978
991109A00014	09-Nov-99	5.76	02-Sep-07	01-Dec-09	108.4083	106.0884	103.8602	101.8292	100.2945	99.8704	99.7851
991109A00015	09-Nov-99	5.81	02-Sep-07	01-Dec-09	108.4073	106.0896	103.8633	101.8330	100.2967	99.8708	99.7855
991122A00011	22-Nov-99	6.05	22-Aug-07	23-Nov-09	108.9738	106.6679	104.4414	102.3677	100.6723	99.8962	99.8512
991123A00010	23-Nov-99	5.45	01-Sep-07	01-Dec-09	107.5761	105.2699	103.0718	101.1355	99.9967	99.8400	99.7548
991123A00012	23-Nov-99	5.4	01-Sep-07	01-Dec-09	107.5766	105.2682	103.0687	101.1330	99.9949	99.8396	99.7543
991201A00010	01-Dec-99	5.84	01-Dec-02	01-Dec-09	108.6632	106.3369	104.0778	101.9323	100.0817	99.5169	99.5959
991201A00005	01-Dec-99	5.52	01-Dec-00	01-Dec-09	107.8469	105.5317	103.2842	101.1567	99.3579	99.1781	99.5372
991201A00013	01-Dec-99	5.69	01-Dec-02	01-Dec-09	108.6669	106.3335	104.0677	101.9162	100.0618	99.5064	99.5936
991209A00026	09-Dec-99	5.21	09-Sep-07	09-Dec-09	107.8504	105.5038	103.2688	101.2816	100.0416	99.8003	99.6849
991209A00029	09-Dec-99	5.46	09-Sep-07	09-Dec-09	107.8466	105.5129	103.2849	101.3144	100.0540	99.7907	99.6757
991209A00028	09-Dec-99	5.51	09-Sep-07	09-Dec-09	107.8459	105.5145	103.2876	101.3166	100.0549	99.7888	99.6739
991217A00009	17-Dec-99	5.52	17-Sep-07	17-Dec-09	107.9497	105.5963	103.3489	101.3565	100.0610	99.7576	99.6238
991217A00006	17-Dec-99	5.47	17-Sep-07	17-Dec-09	107.9504	105.5947	103.3458	101.3538	100.0594	99.7585	99.6246
991222A00023	22-Dec-99	6.1	23-Dec-02	22-Dec-09	109.4906	107.1001	104.7794	102.5774	100.6601	99.7828	99.6398
991222A00009	22-Dec-99	5.81	22-Dec-00	22-Dec-09	108.6799	106.3017	103.9937	101.8114	99.9487	99.4506	99.5833
991222A00003	22-Dec-99	5.76	22-Dec-00	22-Dec-09	108.6811	106.3004	103.9901	101.8058	99.9419	99.4470	99.5825
991222A00013	22-Dec-99	5.48	22-Dec-00	22-Dec-09	108.6881	106.2937	103.9704	101.7746	99.9036	99.4269	99.5782
991222A00014	22-Dec-99	5.58	22-Dec-00	22-Dec-09	108.6855	106.2961	103.9774	101.7857	99.9172	99.4340	99.5798
991224A00017	24-Dec-99	6.16	24-Dec-02	24-Dec-09	109.6491	107.2516	104.9242	102.7151	100.7861	99.8412	99.6496
991227A00016	27-Dec-99	5.53	27-Sep-07	28-Dec-09	108.6121	106.2105	103.9047	101.8188	100.2750	99.7513	99.5928
991227A00008	27-Dec-99	5.71	27-Sep-07	28-Dec-09	108.6078	106.2150	103.9200	101.8395	100.3046	99.7523	99.5941
991227A00006	27-Dec-99	5.76	27-Sep-07	28-Dec-09	108.6067	106.2163	103.9235	101.8441	100.3062	99.7421	99.5945
991227A00015	27-Dec-99	5.9	27-Sep-07	28-Dec-09	109.7502	107.3282	104.9905	102.8075	100.9601	99.9184	99.6679

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991227A00004	27-Dec-99	6.18	27-Sep-07	28-Dec-09	109.7396	107.3315	105.0063	102.8346	101.0022	99.9424	99.6699
991227A00005	27-Dec-99	6.23	27-Sep-07	28-Dec-09	109.7377	107.3322	105.0083	102.8392	101.0069	99.9438	99.6702
991227A00003	27-Dec-99	6.5	27-Sep-07	28-Dec-09	110.5019	108.0842	105.7447	103.5324	101.5800	100.2136	99.7209
000107A00003	07-Jan-00	5.77	08-Oct-07	08-Jan-10	108.8692	106.4447	104.1203	102.0072	100.4104	99.7492	99.5293
000107A00008	07-Jan-00	5.82	08-Oct-07	08-Jan-10	108.8679	106.4459	104.1235	102.0112	100.4055	99.7478	99.5274
000111A00018	11-Jan-00	6.61	08-Oct-07	08-Jan-10	110.9046	108.4532	106.0802	103.8339	101.8387	100.3673	99.7261
000111A00013	11-Jan-00	6.33	08-Oct-07	08-Jan-10	110.1019	107.6632	105.3097	103.1053	101.2125	100.0466	99.6266
000111A00014	11-Jan-00	6.28	08-Oct-07	08-Jan-10	110.1039	107.6627	105.3070	103.1016	101.2144	100.0460	99.6281
000111A00016	11-Jan-00	5.77	17-Oct-07	19-Jan-10	108.9632	106.5096	104.1588	102.0233	100.4038	99.7147	99.4689
000112A00007	12-Jan-00	5.77	20-Oct-07	20-Jan-10	108.9777	106.5212	104.1677	102.0283	100.4009	99.6964	99.4363
000112A00004	12-Jan-00	5.82	20-Oct-07	20-Jan-10	108.9764	106.5224	104.1710	102.0328	100.3994	99.6967	99.4363
000124A00007	24-Jan-00	5.88	27-Oct-07	27-Jan-10	109.3135	106.8345	104.4552	102.2766	100.5636	99.7145	99.4168
000124A00003	24-Jan-00	5.93	27-Oct-07	27-Jan-10	109.3119	106.8355	104.4584	102.2814	100.5680	99.6928	99.4178
000201A00005	01-Feb-00	6.43	01-Aug-07	01-Feb-10	110.5945	108.0878	105.6689	103.4034	101.4465	100.1801	99.9788
000201A00007	01-Feb-00	6.06	01-Feb-01	01-Feb-10	109.6920	107.1955	104.7799	102.5111	100.5053	99.3288	99.8092
000201A00002	01-Feb-00	6.38	01-Aug-07	01-Feb-10	110.5968	108.0875	105.6664	103.3994	101.4432	100.1859	99.9822
000204A00005	04-Feb-00	5.94	10-Aug-07	10-Feb-10	109.6025	107.0812	104.6650	102.4517	100.6845	99.9626	99.9351
000204A00001	04-Feb-00	5.99	10-Aug-07	10-Feb-10	109.6007	107.0820	104.6679	102.4548	100.6874	99.9601	99.9326
000218A00002	18-Feb-00	6.34	20-Feb-01	18-Feb-10	110.6829	108.1229	105.6396	103.2818	101.1091	99.3406	98.4830
000218A00058	18-Feb-00	6.36	20-Feb-01	18-Feb-10	110.7333	108.1727	105.6886	103.3299	101.1554	99.3831	98.5141
000218A00004	18-Feb-00	6.39	20-Feb-01	18-Feb-10	110.6803	108.1230	105.6423	103.2868	101.1160	99.3485	98.4896
000225A00009	25-Feb-00	6.03	25-Aug-07	25-Feb-10	109.8303	107.2668	104.8119	102.5616	100.7397	99.9052	99.8489
000225A00012	25-Feb-00	5.98	25-Aug-07	25-Feb-10	109.8325	107.2663	104.8090	102.5581	100.7419	99.9040	99.8494
000303A00006	03-Mar-00	6.19	05-Mar-01	03-Mar-10	110.3111	107.7222	105.2222	102.8717	100.8571	99.8664	99.6475
000303A00009	03-Mar-00	6.14	05-Mar-01	03-Mar-10	110.3136	107.7220	105.2193	102.8665	100.8506	99.8629	99.6467
000303A00005	03-Mar-00	5.97	03-Sep-07	03-Mar-10	109.8691	107.2867	104.8162	102.5609	100.7593	99.9290	99.7722
000303A00004	03-Mar-00	6.02	03-Sep-07	03-Mar-10	109.8669	107.2872	104.8189	102.5639	100.7587	99.9266	99.7695
000303A00061	03-Mar-00	5.96	10-Sep-07	10-Mar-10	109.9145	107.3136	104.8269	102.5582	100.7472	99.9045	99.7280
000308A00002	08-Mar-00	6.13	08-Mar-01	08-Mar-10	110.3313	107.7267	105.2125	102.8506	100.8308	99.8530	99.6446
000310A00015	10-Mar-00	6.42	10-Sep-07	10-Mar-10	111.0844	108.4666	105.9490	103.5999	101.5703	100.2067	99.7916
000310A00018	10-Mar-00	6.47	10-Sep-07	10-Mar-10	111.0814	108.4663	105.9512	103.6037	101.5724	100.2082	99.7896
000323A00007	23-Mar-00	6.06	23-Mar-01	23-Mar-10	110.3311	107.6872	105.1381	102.7495	100.7221	99.8005	99.6345
000323A00004	23-Mar-00	6.11	23-Mar-01	23-Mar-10	110.3286	107.6875	105.1411	102.7548	100.7288	99.8040	99.6353
000328A00002	28-Mar-00	6.02	24-Sep-07	24-Mar-10	110.2341	107.5922	105.0641	102.7511	100.8636	99.8961	99.6519
000328A00006	28-Mar-00	6.07	24-Sep-07	24-Mar-10	110.2317	107.5926	105.0667	102.7557	100.8684	99.8972	99.6521
000329A00001	29-Mar-00	6.52	26-Mar-01	24-Mar-10	111.5493	108.8865	106.3033	103.8236	101.5000	99.4174	97.9355
000330A00015	30-Mar-00	6.24	30-Mar-01	30-Mar-10	110.8711	108.2019	105.6204	103.1935	101.0097	99.5027	99.2886
000330A00014	30-Mar-00	6.29	30-Mar-01	30-Mar-10	110.8682	108.2020	105.6231	103.1987	101.0167	99.5097	99.2921
000330A00012	30-Mar-00	6.55	09-Apr-01	08-Apr-10	111.7783	109.0732	106.4501	103.9406	101.5866	99.5067	98.0120
000405A00006	05-Apr-00	5.84	05-Oct-07	05-Apr-10	109.8770	107.2107	104.6719	102.3865	100.6249	99.8004	99.5641
000405A00007	05-Apr-00	5.89	05-Oct-07	05-Apr-10	109.8748	107.2113	104.6745	102.3889	100.6271	99.7987	99.5617
000411A00030	11-Apr-00	6.02	20-Apr-01	20-Apr-10	110.4435	107.7256	105.1180	102.6793	100.6153	99.4664	99.3305

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					-300	-200	-100	Base	100	200	300
000411A00004	11-Apr-00	6.07	20-Apr-01	20-Apr-10	110.4408	107.7259	105.1211	102.6848	100.6222	99.4716	99.3326
000417A00007	17-Apr-00	5.95	20-Oct-07	20-Apr-10	110.2560	107.5457	104.9632	102.6248	100.7683	99.7962	99.4940
000417A00004	17-Apr-00	6	20-Oct-07	20-Apr-10	110.2535	107.5461	104.9658	102.6286	100.7668	99.7974	99.4936
000425A00003	25-Apr-00	6.05	20-Apr-01	20-Apr-10	110.5239	107.8049	105.1958	102.7546	100.6848	99.5104	99.3451
000505A00004	05-May-00	6.25	27-Oct-07	27-Apr-10	111.0597	108.3194	105.6993	103.2867	101.2613	100.0042	99.5235
000505A00007	05-May-00	6.2	27-Oct-07	27-Apr-10	111.0629	108.3197	105.6968	103.2822	101.2564	100.0021	99.5227
000523A00009	23-May-00	6.99	18-Aug-07	18-May-10	113.3130	110.4852	107.7615	105.1943	102.8894	101.0234	100.0239
000523A00008	23-May-00	6.94	18-Aug-07	18-May-10	113.3177	110.4867	107.7602	105.1906	102.8844	101.0202	100.0262
000523A00014	23-May-00	6.49	18-Aug-07	18-May-10	112.0647	109.2525	106.5564	104.0506	101.8796	100.3323	99.9176
000523A00011	23-May-00	6.54	18-Aug-07	18-May-10	112.0609	109.2519	106.5584	104.0542	101.8829	100.3341	99.9162
000524A00058	24-May-00	6.4	24-Aug-07	24-May-10	111.8794	109.0548	106.3491	103.8446	101.7001	100.2315	99.8781
000524A00057	24-May-00	6.45	24-Aug-07	24-May-10	111.8757	109.0542	106.3514	103.8490	101.7046	100.2065	99.8776
000606A00024	06-Jun-00	6.12	28-Aug-07	28-May-10	111.0794	108.2588	105.5695	103.1172	101.1029	99.9921	99.8345
000606A00040	06-Jun-00	6.17	28-Aug-07	28-May-10	111.0762	108.2588	105.5723	103.1219	101.1079	99.9943	99.8345
000616A00007	16-Jun-00	6.09	16-Sep-07	16-Jun-10	110.9951	108.1313	105.4094	102.9499	100.9641	99.9320	99.6961
000616A00005	16-Jun-00	6.14	16-Sep-07	16-Jun-10	110.9920	108.1314	105.4119	102.9512	100.9686	99.8613	99.6952
000622A00005	22-Jun-00	6.12	22-Sep-07	22-Jun-10	111.1379	108.2562	105.5169	103.0384	101.0271	99.9407	99.6828
000622A00010	22-Jun-00	6.17	22-Sep-07	22-Jun-10	111.1347	108.2562	105.5195	103.0403	101.0318	99.8869	99.6824
000626A00002	26-Jun-00	6.15	24-Sep-07	24-Jun-10	111.2310	108.3427	105.5960	103.1050	101.0774	99.9018	99.6637
000705A00005	05-Jul-00	6.11	05-Oct-07	06-Jul-10	111.2401	108.3214	105.5541	103.0527	101.0400	99.9289	99.5921
000705A00006	05-Jul-00	6.16	05-Oct-07	06-Jul-10	111.2367	108.3212	105.5567	103.0567	101.0434	99.9291	99.5776
000710A00007	10-Jul-00	6.45	10-Oct-07	12-Jul-10	112.1399	109.1937	106.3837	103.8084	101.6362	100.1657	99.6431
000710A00008	10-Jul-00	6.4	10-Oct-07	12-Jul-10	112.1439	109.1945	106.3825	103.8044	101.6319	100.1639	99.6440
000714A00007	14-Jul-00	6.05	20-Oct-07	20-Jul-10	111.2151	108.2612	105.4657	102.9516	100.9447	99.8445	99.5005
000714A00106	14-Jul-00	6.1	20-Oct-07	20-Jul-10	111.2117	108.2613	105.4686	102.9534	100.9392	99.8453	99.4858
000807A00036	07-Aug-00	5.98	27-Oct-07	27-Jul-10	111.0836	108.1151	105.3090	102.8022	100.8273	99.7865	99.4433
000807A00035	07-Aug-00	6.03	27-Oct-07	27-Jul-10	111.0804	108.1145	105.3121	102.8071	100.8215	99.7841	99.4438
000811A00054	11-Aug-00	6.27	09-Sep-07	09-Sep-10	112.3740	109.2714	106.3315	103.6664	101.4645	100.1165	99.7796
000811A00052	11-Aug-00	6.32	09-Sep-07	09-Sep-10	112.3697	109.2707	106.3339	103.6694	101.4647	100.0935	99.7772
000817A00007	17-Aug-00	5.95	09-Sep-07	09-Sep-10	111.3947	108.3113	105.4106	102.8355	100.8235	99.9133	99.7272
000817A00003	17-Aug-00	6	09-Sep-07	09-Sep-10	111.3912	108.3113	105.4123	102.8399	100.8275	99.9075	99.7252
000823A00003	23-Aug-00	5.95	23-Sep-07	23-Sep-10	111.5187	108.3970	105.4629	102.8597	100.8233	99.8699	99.6397
000823A00002	23-Aug-00	6	23-Sep-07	23-Sep-10	111.5150	108.3971	105.4644	102.8647	100.8261	99.8662	99.6397
000830A00001	30-Aug-00	6.48	09-Sep-07	09-Sep-10	112.9900	109.8767	106.9157	104.2051	101.9055	100.3466	99.8020
000830A00002	30-Aug-00	6.53	09-Sep-07	09-Sep-10	112.9852	109.8756	106.9177	104.2076	101.9062	100.3486	99.7988
000905A00042	05-Sep-00	5.83	09-Sep-07	09-Sep-10	111.0324	107.9566	105.0745	102.5378	100.6310	99.8583	99.7138
000905A00047	05-Sep-00	5.88	09-Aug-07	09-Sep-10	111.0292	107.9569	105.0759	102.5422	100.6310	99.8554	99.7118
000905A00044	05-Sep-00	5.88	09-Sep-07	09-Sep-10	111.0292	107.9569	105.0759	102.5422	100.6310	99.8554	99.7118
000911A00006	11-Sep-00	5.86	10-Sep-07	10-Sep-10	110.9677	107.8944	105.0146	102.4866	100.5912	99.8446	99.7091
000911A00005	11-Sep-00	5.81	10-Sep-07	10-Sep-10	110.9709	107.8940	105.0134	102.4832	100.5919	99.8478	99.7111
000921A00003	21-Sep-00	5.71	21-Sep-07	21-Sep-10	110.7780	107.6772	104.7844	102.2699	100.4530	99.7769	99.6249
000921A00001	21-Sep-00	5.76	21-Sep-07	21-Sep-10	110.7749	107.6774	104.7878	102.2673	100.4250	99.7646	99.6244

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					-300	-200	-100	Base	100	200	300
000927A00007	27-Sep-00	5.7	25-Sep-07	27-Sep-10	110.8105	107.6938	104.7890	102.2635	100.4422	99.7595	99.5963
000927A00004	27-Sep-00	5.75	25-Sep-07	27-Sep-10	110.8073	107.6937	104.7908	102.2606	100.4126	99.7472	99.5964
001005A00007	05-Oct-00	5.82	24-Sep-07	24-Sep-10	111.6801	108.5401	105.5866	102.9641	100.9042	99.8896	99.6467
001005A00003	05-Oct-00	6	24-Sep-07	24-Sep-10	111.6662	108.5394	105.5960	102.9798	100.9142	99.8904	99.6465
001005A00008	05-Oct-00	6.05	24-Sep-07	24-Sep-10	111.6624	108.5394	105.5990	102.9822	100.9192	99.8915	99.6465
001006A00006	06-Oct-00	5.69	24-Sep-07	24-Sep-10	110.7574	107.6493	104.7528	102.2356	100.4278	99.7594	99.6019
001006A00013	06-Oct-00	5.74	24-Sep-07	24-Sep-10	110.7544	107.6492	104.7545	102.2405	100.3952	99.7583	99.6019
001012A00005	12-Oct-00	5.69	20-Oct-07	20-Oct-10	110.9870	107.8109	104.8570	102.2963	100.4439	99.6729	99.4033
001012A00003	12-Oct-00	5.74	20-Oct-07	20-Oct-10	110.9837	107.8114	104.8585	102.3014	100.4480	99.6717	99.4033
001012A00001	12-Oct-00	5.51	20-Oct-07	20-Oct-10	110.9992	107.8094	104.8443	102.2811	100.4406	99.6708	99.4032
001016A00010	16-Oct-00	5.43	20-Oct-07	20-Oct-10	110.7528	107.5687	104.6181	102.0895	100.2996	99.6374	99.3855
001016A00012	16-Oct-00	5.61	20-Oct-07	20-Oct-10	110.7414	107.5707	104.6315	102.1081	100.3350	99.6407	99.3855
001019A00005	19-Oct-00	5.59	20-Oct-07	20-Oct-10	110.5146	107.3529	104.4299	101.9373	100.2305	99.6119	99.3694
001019A00007	19-Oct-00	5.54	20-Oct-07	20-Oct-10	110.5175	107.3527	104.4263	101.9324	100.2270	99.6119	99.3694
001020A00011	20-Oct-00	5.59	20-Oct-07	20-Oct-10	110.5146	107.3529	104.4299	101.9373	100.2305	99.6119	99.3694
001020A00003	20-Oct-00	5.36	20-Oct-07	20-Oct-10	110.5283	107.3501	104.4153	101.9159	100.2173	99.6122	99.3693
001020A00005	20-Oct-00	5.54	20-Oct-07	20-Oct-10	110.5175	107.3527	104.4263	101.9324	100.2270	99.6119	99.3694
001026A00007	26-Oct-00	5.29	26-Oct-07	26-Oct-10	110.3458	107.1580	104.2250	101.7546	100.1358	99.5666	99.3210
001026A00005	26-Oct-00	5.47	26-Oct-07	26-Oct-10	110.3356	107.1609	104.2376	101.7677	100.1238	99.5653	99.3230
001026A00006	26-Oct-00	5.52	26-Oct-07	26-Oct-10	110.3328	107.1619	104.2414	101.7674	100.1224	99.5655	99.3236
001027A00007	27-Oct-00	5.86	27-Oct-07	27-Oct-10	111.5472	108.3421	105.3441	102.7172	100.7199	99.7195	99.4138
001027A00011	27-Oct-00	5.49	27-Oct-07	27-Oct-10	110.3844	107.2065	104.2781	101.7993	100.1325	99.5569	99.3041
001027A00005	27-Oct-00	5.68	27-Oct-07	27-Oct-10	111.5609	108.3420	105.3331	102.6997	100.7088	99.7213	99.4118
001102A00002	02-Nov-00	5.64	09-Sep-07	09-Dec-10	111.0834	107.7870	104.7468	102.1560	100.3692	99.7876	99.6864
001102A00004	02-Nov-00	5.59	09-Sep-07	09-Dec-10	111.0869	107.7868	104.7462	102.1547	100.3783	99.7891	99.6884
001113A00011	13-Nov-00	5.67	10-Sep-07	10-Dec-10	111.3377	108.0293	104.9697	102.3439	100.4716	99.8033	99.6755
001127A00002	27-Nov-00	5.92	27-Aug-07	29-Nov-10	112.2514	108.9424	105.8463	103.1128	100.9732	99.9383	99.8254
001128A00001	28-Nov-00	5.92	26-Sep-07	27-Dec-10	112.3072	108.9339	105.7875	103.0262	100.8885	99.8719	99.6233
001129A00003	29-Nov-00	5.61	09-Sep-07	09-Dec-10	110.9249	107.6338	104.6054	102.0388	100.3153	99.7813	99.7017
001129A00004	29-Nov-00	5.38	09-Sep-07	09-Dec-10	110.9407	107.6328	104.5936	102.0234	100.3031	99.8170	99.7127
001129A00007	29-Nov-00	5.56	09-Sep-07	09-Dec-10	110.9283	107.6342	104.6047	102.0391	100.3178	99.7835	99.7041
001205A00004	05-Dec-00	5.4	10-Sep-07	10-Dec-10	110.2513	106.9782	103.9938	101.5295	100.0348	99.7689	99.6568
001205A00007	05-Dec-00	5.17	10-Sep-07	10-Dec-10	110.2646	106.9749	103.9827	101.5245	100.0549	99.7783	99.6659
001205A00008	05-Dec-00	5.35	10-Sep-07	10-Dec-10	110.2542	106.9780	103.9942	101.5403	100.0701	99.7709	99.6588
001208A00008	08-Dec-00	5.03	09-Sep-07	09-Dec-10	109.8401	106.5655	103.6104	101.2334	99.9860	99.7645	99.6520
001208A00003	08-Dec-00	5.21	09-Sep-07	09-Dec-10	109.8309	106.5692	103.6212	101.2431	99.9805	99.7571	99.6449
001208A00002	08-Dec-00	5.26	09-Sep-07	09-Dec-10	109.8284	106.5705	103.6248	101.2431	99.9323	99.7551	99.6430
001208A00001	08-Dec-00	5.93	09-Sep-07	09-Dec-10	112.1752	108.8494	105.7437	103.0175	100.9093	99.9360	99.7444
001211A00008	11-Dec-00	5	10-Sep-07	10-Dec-10	109.1595	105.9189	103.0332	100.8097	99.8788	99.7338	99.6217
001211A00010	11-Dec-00	5.05	10-Sep-07	10-Dec-10	109.1575	105.9198	103.0358	100.8068	99.8779	99.7318	99.6197
001211A00012	11-Dec-00	4.82	10-Sep-07	10-Dec-10	109.1666	105.9138	103.0243	100.8039	99.8861	99.7412	99.6288
001212A00006	12-Dec-00	5.24	12-Sep-07	13-Dec-10	110.5152	107.2106	104.1935	101.6935	100.1392	99.7751	99.6573

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001212A00008	12-Dec-00	5.42	12-Sep-07	13-Dec-10	110.5041	107.2125	104.2044	101.7006	100.1249	99.7687	99.6512
001212A00010	12-Dec-00	5.47	12-Sep-07	13-Dec-10	110.5010	107.2133	104.2067	101.7049	100.1269	99.7670	99.6495
001215A00004	15-Dec-00	5.36	15-Sep-07	15-Dec-10	110.3691	107.0764	104.0749	101.5987	100.0846	99.7535	99.6305
001215A00006	15-Dec-00	5.41	15-Sep-07	15-Dec-10	110.3662	107.0762	104.0750	101.5900	100.0603	99.7520	99.6291
001218A00015	18-Dec-00	4.88	18-Aug-07	20-Dec-10	108.7943	105.5477	102.6897	100.5697	99.8030	99.6668	99.5331
001218A00021	18-Dec-00	4.88	18-Sep-07	20-Dec-10	108.7943	105.5477	102.6897	100.5697	99.8030	99.6668	99.5331
001218A00017	18-Dec-00	4.7	18-Sep-07	20-Dec-10	108.8003	105.5415	102.6757	100.5509	99.8045	99.6702	99.5363
001218A00011	18-Dec-00	4.93	18-Sep-07	20-Dec-10	108.7927	105.5485	102.6938	100.5620	99.7909	99.6659	99.5323
001229A00005	29-Dec-00	5.16	29-Sep-07	29-Dec-10	109.7823	106.4761	103.5008	101.1246	99.9028	99.6474	99.4868
001229A00007	29-Dec-00	5.21	29-Sep-07	29-Dec-10	109.7799	106.4766	103.5030	101.1228	99.8379	99.6478	99.4873
001229A00003	29-Dec-00	5.23	31-Dec-01	29-Dec-10	109.9887	106.6446	103.5062	100.7424	98.6946	98.8398	99.4806
010105A00008	04-Jan-01	5.16	22-Jan-02	20-Jan-11	109.7724	106.3757	103.2190	100.4553	98.3971	98.0252	98.8425
010111A00014	11-Jan-01	5.17	18-Oct-07	18-Jan-11	109.7256	106.3825	103.3921	101.0254	99.8165	99.5131	99.2999
010111A00011	11-Jan-01	4.94	18-Oct-07	18-Jan-11	109.7368	106.3771	103.3790	101.0225	99.8146	99.5161	99.3023
010111A00016	11-Jan-01	5.12	18-Oct-07	18-Jan-11	109.7281	106.3821	103.3909	101.0433	99.8320	99.5137	99.3004
010130A00026	30-Jan-01	4.85	30-Oct-07	31-Jan-11	109.6001	106.2124	103.2061	100.8846	99.7411	99.4240	99.1787
010130A00014	30-Jan-01	5.08	30-Oct-07	31-Jan-11	109.5895	106.2209	103.2228	100.9005	99.7491	99.4286	99.1838
010130A00015	30-Jan-01	5.03	30-Oct-07	31-Jan-11	109.5919	106.2197	103.2240	100.8954	99.7466	99.4276	99.1827
010202A00001	02-Feb-01	4.78	02-Aug-07	02-Feb-11	108.7988	105.4589	102.5572	100.4760	99.9851	99.9796	99.9742
010205A00023	05-Feb-01	4.62	07-Aug-07	07-Feb-11	108.8114	105.4488	102.5380	100.4619	99.9654	99.9405	99.9156
010205A00002	05-Feb-01	4.8	07-Aug-07	07-Feb-11	108.8052	105.4551	102.5454	100.4569	99.9558	99.9310	99.9063
010205A00033	05-Feb-01	4.85	07-Aug-07	07-Feb-11	108.8035	105.4553	102.5493	100.4596	99.9531	99.9284	99.9037
010205A00027	05-Feb-01	5.27	11-Aug-07	11-Feb-11	110.4050	106.9786	103.8943	101.4033	100.0502	99.9204	99.8847
010205A00031	05-Feb-01	5.32	11-Aug-07	11-Feb-11	110.4019	106.9796	103.8981	101.4025	100.0503	99.9184	99.8827
010205A00034	05-Feb-01	5.09	11-Aug-07	11-Feb-11	110.4163	106.9754	103.8832	101.3937	100.0510	99.9279	99.8920
010206A00001	06-Feb-01	4.78	06-Aug-07	07-Feb-11	108.8267	105.4748	102.5657	100.4709	99.9692	99.9527	99.9362
010226A00038	26-Feb-01	5.22	25-Aug-07	25-Feb-11	110.7896	107.3040	104.1572	101.5930	100.0877	99.8513	99.7770
010226A00005	26-Feb-01	5.4	25-Aug-07	25-Feb-11	110.7767	107.3056	104.1688	101.5993	100.0818	99.8509	99.7766
010226A00003	26-Feb-01	5.45	25-Aug-07	25-Feb-11	110.7730	107.3055	104.1689	101.5975	99.9806	99.8507	99.7765
010226A00007	26-Feb-01	5.08	26-Aug-07	28-Feb-11	109.4931	106.0683	103.0520	100.7607	99.8459	99.8406	99.7747
010226A00013	26-Feb-01	5.03	26-Aug-07	28-Feb-11	109.4957	106.0665	103.0475	100.7652	99.8462	99.8411	99.7752
010301A00011	01-Mar-01	4.89	28-Aug-07	28-Feb-11	108.8331	105.4395	102.5163	100.3827	99.8681	99.7829	99.6977
010301A00010	01-Mar-01	5.24	28-Aug-07	28-Feb-11	110.2263	106.7672	103.6723	101.2169	99.9494	99.8331	99.7562
010301A00004	01-Mar-01	5.06	28-Aug-07	28-Feb-11	110.2376	106.7653	103.6653	101.2109	99.9621	99.8331	99.7560
010301A00015	01-Mar-01	4.85	28-Aug-07	28-Feb-11	108.6941	105.3120	102.4003	100.3316	99.8647	99.7794	99.6943
010301A00006	01-Mar-01	4.8	28-Aug-07	28-Feb-11	108.6962	105.3101	102.3966	100.3281	99.8643	99.7790	99.6938
010301A00005	01-Mar-01	4.84	28-Aug-07	28-Feb-11	108.8350	105.4422	102.5126	100.4076	99.8678	99.7824	99.6973
010316A00017	16-Mar-01	5.21	19-Mar-02	21-Mar-11	110.2599	106.7047	103.3677	100.4683	98.1469	97.0637	98.1757
010316A00013	16-Mar-01	5.26	19-Mar-02	21-Mar-11	110.2569	106.7063	103.3735	100.4771	98.1575	97.0734	98.1802
010322A00051	22-Mar-01	4.91	22-Sep-07	22-Mar-11	109.8700	106.3648	103.2775	100.9132	99.8649	99.6686	99.5267
010322A00002	22-Mar-01	5.09	22-Sep-07	22-Mar-11	109.8598	106.3691	103.2873	100.9190	99.8661	99.6667	99.5250
010322A00001	22-Mar-01	5.14	22-Sep-07	22-Mar-11	109.8569	106.3678	103.2869	100.9095	99.8568	99.6661	99.5246

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					-300	-200	-100	Base	100	200	300
010509A00009	09-May-01	5.05	26-Oct-07	26-Apr-11	110.5100	106.9021	103.7070	101.2054	99.8634	99.4745	99.2399
010509A00013	09-May-01	5.23	26-Oct-07	26-Apr-11	110.4976	106.9033	103.7168	101.2031	99.8573	99.4543	99.2420
010509A00016	09-May-01	5.28	26-Oct-07	26-Apr-11	110.4939	106.9045	103.7159	101.2084	99.8564	99.4546	99.2425
010510A00003	10-May-01	4.98	08-May-02	09-May-11	110.3401	106.6498	103.2306	100.3332	98.2497	97.5761	99.7211
010606A00006	06-Jun-01	4.91	06-Sep-07	06-Jun-11	109.4095	105.7851	102.6793	100.4544	99.7879	99.7187	99.6150
010606A00003	06-Jun-01	4.86	06-Sep-07	06-Jun-11	109.4122	105.7834	102.6864	100.4831	99.8104	99.7212	99.6173
010608A00003	08-Jun-01	5.34	06-Sep-07	06-Jun-11	111.2224	107.5093	104.1998	101.5469	100.0084	99.7776	99.6764
010608A00005	08-Jun-01	5.16	06-Sep-07	06-Jun-11	111.2376	107.5088	104.1932	101.5552	100.0522	99.7870	99.6855
010726A00002	26-Jul-01	4.99	24-Oct-07	25-Jul-11	110.9216	107.0961	103.7491	101.1778	99.8441	99.4735	99.2442
010726A00005	26-Jul-01	5.17	24-Oct-07	25-Jul-11	110.9072	107.0973	103.7598	101.1714	99.8314	99.4742	99.2453
010726A00001	26-Jul-01	5.22	24-Oct-07	25-Jul-11	110.9029	107.0983	103.7582	101.1767	99.8301	99.4482	99.2456
010817A00001	17-Aug-01	5.06	19-Aug-07	19-Aug-11	110.6457	106.7943	103.4555	100.9556	99.8982	99.8834	99.8367
010920A00024	25-Sep-01	4.65	26-Sep-02	26-Sep-11	109.0305	105.0577	101.4570	98.4820	96.5807	97.8698	99.3629
010920A00020	25-Sep-01	4.6	26-Sep-02	26-Sep-11	109.0325	105.0541	101.4488	98.4706	96.5685	97.8640	99.3622
011213A00003	13-Dec-01	4.52	20-Dec-02	20-Dec-11	109.2482	105.0595	101.3063	98.2343	96.3336	97.7575	99.3528
011213A00001	13-Dec-01	4.61	20-Dec-02	20-Dec-11	109.2441	105.0664	101.3223	98.2562	96.3566	97.7684	99.3543
020108A00010	10-Jan-02	4.36	03-Jan-03	03-Jan-12	108.6070	104.3837	100.6524	97.6731	95.7820	96.4191	98.3754
020510A00001	10-May-02	4.1	08-May-03	08-May-12	108.9898	104.4813	100.6559	97.8750	96.2446	99.7361	99.6508
020510A00002	10-May-02	4.31	08-May-03	08-May-12	108.9804	104.5009	100.6966	97.9253	96.2953	99.7379	99.6527
020718A00015	22-Jul-02	3.64	22-Jul-03	23-Jul-12	106.2770	101.7667	98.2041	96.0044	96.5573	99.0633	98.8166
020719A00004	25-Jul-02	4.05	25-Jul-03	25-Jul-12	108.2117	103.5095	99.5138	96.4288	94.6468	95.7387	98.2070
020719A00003	25-Jul-02	4.1	25-Jul-03	25-Jul-12	108.2104	103.5158	99.5256	96.4439	94.6622	95.7486	98.2098
020723A00034	25-Jul-02	3.76	25-Jul-03	25-Jul-12	106.8604	102.2643	98.4884	95.7085	94.8370	97.9715	98.8470
020723A00036	25-Jul-02	3.81	25-Jul-03	25-Jul-12	106.8609	102.2719	98.5010	95.7237	94.8505	97.9755	98.8483
020805A00065	07-Aug-02	3.04		07-Aug-07	100.0171	99.9976	99.9782	99.9588	99.9394	99.9200	99.9007
020805A00064	07-Aug-02	3.3		07-Aug-07	100.0173	99.9979	99.9785	99.9592	99.9398	99.9205	99.9012
020805A00060	07-Aug-02	3.28	07-Aug-03	07-Aug-12	104.5215	100.0742	96.5774	94.6904	95.0311	99.6513	99.5662
020807A00016	08-Aug-02	3.83	08-Aug-07	08-Aug-12	107.0649	103.0036	100.3564	99.9544	99.9324	99.9105	99.8886
020807A00012	08-Aug-02	3.88	08-Aug-07	08-Aug-12	107.0646	102.9977	100.3253	99.9515	99.9296	99.9077	99.8859
020820A00037	22-Aug-02	3.48	22-Aug-03	22-Aug-12	105.2770	100.6913	96.9796	94.6079	93.5512	99.6645	99.5795
020820A00034	22-Aug-02	3.43	22-Aug-03	22-Aug-12	105.2745	100.6816	96.9650	94.5918	93.5360	99.6641	99.5790
020916A00042	18-Sep-02	3.27	18-Sep-03	18-Sep-12	104.4946	99.8627	96.1731	93.7172	93.5252	96.5642	99.1452
020919A00030	23-Sep-02	3.26	24-Sep-07	24-Sep-12	104.5417	101.0350	99.7938	99.6696	99.5193	99.3695	99.2202
020920A00045	24-Sep-02	2.95	29-Sep-03	27-Sep-12	103.9488	99.2843	95.5965	93.1906	93.1207	96.3910	99.1235
020927A00027	01-Oct-02	3.33	03-Oct-03	03-Oct-12	104.7169	99.9499	95.8301	92.7538	91.1701	91.0906	96.8994
021220A00026	24-Dec-02	3.1	24-Dec-04	24-Dec-07	100.2732	99.8746	99.4791	99.0867	98.6975	98.8330	99.1145
030214A00038	19-Feb-03	3.15	19-Feb-08	19-Feb-13	104.6538	101.0406	99.4383	98.8164	98.2824	97.7546	97.2325
030221A00007	24-Feb-03	2.88	24-Feb-05	25-Feb-08	100.3200	99.7530	99.1924	98.6380	98.0898	97.7265	99.5351
030307A00047	10-Mar-03	2.97	27-Mar-08	27-Mar-13	103.3750	100.2280	99.0848	98.4422	97.8195	97.2040	96.5962
030402A00018	03-Apr-03	3.59	03-Apr-08	03-Apr-13	106.5072	101.4178	97.3868	94.6068	93.9939	97.7655	98.7981
030507A00004	07-May-03	3.69	07-May-04	07-May-18	110.5680	102.1756	96.4433	93.1094	91.9374	93.2265	99.6020
030521A00012	21-May-03	4.77	21-Aug-07	21-May-13	113.1830	107.9301	103.7152	100.8403	99.8224	99.8461	99.7884

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					-300	-200	-100	Base	100	200	300
030521A00010	23-May-03	2.52	23-May-08	23-May-13	101.7932	99.4633	98.5657	97.7980	97.0387	96.2912	95.5552
030523A00022	27-May-03	3.04	27-May-04	28-May-13	103.7287	98.5322	94.3362	91.6167	90.7247	92.4424	99.5466
030612A00007	12-Jun-03	4.75	12-Sep-07	12-Jun-13	113.1697	107.8842	103.6613	100.7991	99.8140	99.6825	99.5651
030613A00002	13-Jun-03	4.8	13-Sep-07	13-Jun-13	113.4094	108.1003	103.8322	100.9085	99.8328	99.6740	99.5512
030623A00049	25-Jun-03	3.03	26-Jun-06	26-Jun-13	103.5333	98.2917	94.1443	91.1880	90.3464	95.1757	99.1039
030701A00048	03-Jul-03	4.77	03-Oct-07	03-Jul-13	113.1115	107.8035	103.5808	100.7470	99.6714	99.5064	99.3277
030709A00058	11-Jul-03	3.21	12-Jul-04	11-Jul-13	104.5428	99.1894	94.9829	92.1281	90.9723	93.6076	97.6685
030730A00001	31-Jul-03	3.71	31-Jul-08	31-Jul-13	107.5976	103.0481	100.1395	98.5816	97.5760	96.6655	95.7748
030807A00013	08-Aug-03	3.25	08-Aug-05	08-Aug-08	100.9695	99.9708	98.9920	98.0323	97.0913	96.4096	99.5642
031222A00011	10-Dec-03	3.6	10-Dec-04	10-Dec-13	106.9431	101.2561	96.7225	93.4467	92.2161	95.9962	99.1962
040406A00005	07-Apr-04	3.23	07-Apr-05	07-Apr-11	103.5062	100.0583	97.0268	94.7444	94.0644	97.7002	98.7169
040831A00058	02-Sep-04	3.6	02-Sep-09	02-Sep-14	108.1958	103.1323	99.7069	97.2363	95.1882	93.3156	91.5173
041015A00070	19-Oct-04	2.95	22-Oct-07	20-Oct-14	104.4353	100.6588	99.6623	99.4446	99.2195	98.9954	98.7723
050124A00104	31-Jan-05	3.65	31-Jan-06	02-Feb-15	108.5053	102.4786	98.5203	96.4156	98.4964	99.0672	98.8205
050126A00001	31-Jan-05	3.68	31-Jan-06	02-Feb-15	108.5045	102.4847	98.5291	96.4244	98.4987	99.0679	98.8212
050310A00023	17-Mar-05	3.89	17-Mar-08	17-Mar-15	110.4514	104.7598	101.0637	99.3078	98.5304	97.9251	97.3382
050601A00049	03-Jun-05	3.41	03-Jun-08	03-Jun-15	107.3512	102.3887	99.6834	98.4935	97.6586	96.8865	96.1233
050603A00036	07-Jun-05	3.7	08-Jun-10	08-Jun-15	109.9897	104.1983	99.9690	96.7280	93.9814	91.4711	89.0939
050603A00038	07-Jun-05	3.8	08-Jun-10	08-Jun-15	109.9721	104.1961	99.9722	96.7389	94.0004	91.4961	89.1251
050614A00071	16-Jun-05	3.93	16-Jun-10	16-Jun-15	111.0903	105.0855	100.6423	97.2568	94.4191	91.8672	89.4620
050614A00087	16-Jun-05	3.96	16-Jun-10	16-Jun-15	111.0837	105.0835	100.6464	97.2573	94.4263	91.8757	89.4719
050826A00009	25-Aug-05	4.39	25-Aug-10	25-Aug-15	114.3865	107.0885	101.0074	96.5247	93.2343	90.6621	88.3015
051213A00039	15-Dec-05	4.24	15-Dec-08	15-Dec-15	113.5981	107.0574	102.4486	99.5508	97.7121	96.3228	95.0763
051213A00036	15-Dec-05	4.56	15-Dec-10	15-Dec-15	115.9316	108.9640	103.4539	99.1431	95.6016	92.5011	89.6547
060113A00047	18-Jan-06	4.32	18-Jan-08	18-Jan-11	106.9359	103.7413	101.1587	99.6543	99.0589	98.6125	98.1663
060124A00098	30-Jan-06	3.94	30-Jan-07	01-Feb-21	115.2476	106.5065	100.8172	97.7645	98.7707	99.1335	98.8867
060130A00118	01-Feb-06	4.56	01-Feb-08	01-Feb-11	107.7960	104.3973	101.3760	99.7597	99.1109	98.6206	98.1399
060130A00081	01-Feb-06	4.27	02-Feb-09	01-Feb-16	113.7388	107.1288	102.4764	99.5062	97.5501	96.0123	94.6396
060227A00088	01-Mar-06	4.32	03-Mar-08	01-Mar-16	115.4279	107.4568	101.5992	99.6029	98.9375	98.3729	97.8167
060227A00075	01-Mar-06	4.51	03-Mar-08	01-Mar-16	115.3710	107.4467	101.6335	99.5901	98.9332	98.3698	97.8149
060309A00043	13-Mar-06	4.75	14-Mar-11	14-Mar-16	118.3210	110.6779	104.5985	99.9013	96.0896	92.7942	89.7716
060515A00035	17-May-06	4.45	17-Aug-07	17-May-16	116.1791	109.0548	103.8452	100.6779	99.9094	99.8626	99.8158
060516A00048	18-May-06	4.86	18-May-09	18-May-16	118.4762	111.0543	105.3613	101.3574	98.5501	96.4670	94.7031
060517A00076	19-May-06	5.25	19-May-09	19-May-11	110.7922	107.0961	103.7593	101.0298	98.8501	97.0011	95.3284
060517A00115	19-May-06	4.52	21-May-07	19-May-21	122.1803	112.3585	105.3274	100.9671	99.8419	99.7566	99.6714
060524A00060	26-May-06	4.77	26-May-09	26-May-16	117.8297	110.4720	104.8925	101.0108	98.2991	96.2390	94.4799
060606A00091	08-Jun-06	4.79	08-Jun-09	08-Jun-16	119.0621	110.9140	104.7042	100.7193	98.1830	96.2679	94.5783
060619A00032	21-Jun-06	4.74	21-Sep-07	21-Jun-16	117.6810	110.3150	104.7800	101.2014	99.8133	99.6122	99.4707
060622A00052	26-Jun-06	5.03	26-Jun-08	27-Jun-11	111.2272	107.4406	104.0872	101.4269	99.6015	98.4059	97.5038
060622A00051	26-Jun-06	5.26	26-Jun-08	27-Jun-11	111.2074	107.4419	104.0996	101.4434	99.6196	98.4240	97.5220
060623A00044	27-Jun-06	4.69	27-Sep-07	27-Jun-16	118.1105	110.6644	105.0393	101.3557	99.8389	99.5778	99.4200
060629A00064	03-Jul-06	5.29	03-Jul-08	05-Jul-11	111.3627	107.5761	104.2145	101.5286	99.6727	98.4394	97.4991

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060707A00103	11-Jul-06	4.49	11-Oct-07	11-Jul-16	117.9925	110.5138	104.9106	101.2902	99.7716	99.4717	99.2765
060707A00095	11-Jul-06	4.66	11-Oct-07	11-Jul-16	117.9160	110.4865	104.9068	101.2899	99.7707	99.4662	99.2714
060707A00102	11-Jul-06	4.72	11-Oct-07	11-Jul-16	117.8888	110.4717	104.8969	101.2787	99.7620	99.4643	99.2697
060713A00114	17-Jul-06	4.67	17-Oct-07	18-Jul-16	117.3946	110.0395	104.5575	101.0543	99.6731	99.4092	99.1989
060717A00114	19-Jul-06	4.65	19-Oct-07	19-Jul-16	117.3312	109.9823	104.5143	101.0262	99.6559	99.3934	99.1778
060720A00038	24-Jul-06	4.39	26-Oct-07	26-Jul-21	120.4342	110.8567	104.3623	100.6661	99.4214	99.2721	99.0383
060726A00052	28-Jul-06	5.09	28-Jul-08	28-Jul-11	110.7567	106.9437	103.6133	101.0245	99.2761	98.1055	97.1468
060726A00114	28-Jul-06	4.61	29-Oct-07	28-Jul-16	116.7906	109.5041	104.1422	100.7772	99.5333	99.2991	99.0546
060727A00042	31-Jul-06	4.86	03-Aug-09	01-Aug-16	118.8737	111.3133	105.5108	101.3716	98.4164	96.1208	94.1695
060727A00041	31-Jul-06	5.13	01-Aug-11	01-Aug-16	121.0605	113.1907	106.7173	101.4667	97.1036	93.3223	89.9166
060804A00028	08-Aug-06	4.72	10-Aug-09	08-Aug-16	117.8084	110.3674	104.7572	100.8071	97.9696	95.7638	93.8437
060804A00026	08-Aug-06	4.39	08-Aug-07	08-Aug-16	115.7584	108.6169	103.4983	100.4695	99.9497	99.9277	99.9058
060804A00025	08-Aug-06	4.45	08-Aug-07	08-Aug-16	115.7340	108.6033	103.4746	100.4549	99.9464	99.9244	99.9025
060804A00031	08-Aug-06	4.5	10-Aug-09	08-Aug-16	117.9087	110.4143	104.7736	100.8055	97.9598	95.7359	93.8082
060811A00021	15-Aug-06	4.46	15-Aug-07	15-Aug-16	116.3139	109.0702	103.8112	100.6412	99.9171	99.8758	99.8346
060811A00022	15-Aug-06	4.52	15-Aug-07	15-Aug-16	116.2895	109.0653	103.8092	100.6384	99.9149	99.8736	99.8325
060823A00105	25-Aug-06	4.39	27-Aug-07	25-Aug-16	115.3775	108.2760	103.2250	100.2750	99.8495	99.7752	99.7011
060824A00078	28-Aug-06	4.39	28-Aug-09	29-Aug-16	117.2556	109.8128	104.2704	100.4019	97.6153	95.4068	93.4673
060824A00088	28-Aug-06	4.61	28-Aug-09	29-Aug-16	117.1609	109.7793	104.2642	100.4114	97.6269	95.4421	93.5148
060828A00060	30-Aug-06	4.61	31-Aug-09	30-Aug-16	117.2236	109.8306	104.3018	100.4343	97.6371	95.4417	93.5058
060828A00064	30-Aug-06	4.65	30-Aug-11	30-Aug-16	119.4162	111.5993	105.2630	100.1444	95.8688	92.1253	88.7288
060828A00062	30-Aug-06	4.87	30-Aug-11	30-Aug-16	119.3053	111.5600	105.2712	100.1832	95.9371	92.2172	88.8324
060915A00064	19-Sep-06	4.36	19-Sep-07	19-Sep-16	115.2018	108.1077	103.1013	100.2990	99.6503	99.5772	99.4411
060919A00048	21-Sep-06	4.79	22-Sep-08	21-Sep-11	109.9283	106.0458	102.7716	100.3423	98.7124	97.5061	96.4586
060919A00044	21-Sep-06	4.57	22-Sep-08	21-Sep-11	109.9421	106.0410	102.7584	100.3333	98.6883	97.4881	96.4383
060926A00060	28-Sep-06	4.39	28-Sep-09	28-Sep-16	116.1183	108.2363	102.6481	99.2593	96.8513	94.8316	92.9447
060927A00063	29-Sep-06	4.13	01-Oct-07	29-Sep-16	113.3983	106.6337	102.0940	99.9844	99.5974	99.4287	99.2606
060929A00036	03-Oct-06	4.19	03-Oct-07	03-Oct-16	113.8107	106.9662	102.3076	99.9392	99.5660	99.4204	99.2470
061002A00053	04-Oct-06	4.23	05-Oct-09	04-Oct-16	115.2391	108.1071	102.9623	99.3951	96.7556	94.5807	92.6168
061002A00054	04-Oct-06	4.35	05-Oct-09	04-Oct-16	115.1931	108.0897	102.9442	99.3802	96.7670	94.5884	92.6389
061002A00059	04-Oct-06	4.13	04-Oct-07	04-Oct-16	113.4354	106.6562	102.1099	99.9683	99.5807	99.4040	99.2280
061002A00058	04-Oct-06	4.01	04-Oct-07	04-Oct-16	113.4770	106.6816	102.1329	99.9905	99.5871	99.4102	99.2339
061023A00017	25-Oct-06	4.38	25-Oct-07	25-Oct-16	115.6649	108.4581	103.3285	100.3696	99.5367	99.2912	99.0599
061026A00023	30-Oct-06	4.54	02-Nov-09	31-Oct-16	116.7866	109.3925	103.9160	100.0487	97.2015	94.8833	92.8230
061127A00057	29-Nov-06	3.88	29-Nov-07	29-Nov-16	113.4191	106.5540	101.9946	99.8161	99.2343	98.9102	98.5882
061127A00062	29-Nov-06	4.1	29-Nov-07	29-Nov-16	113.3494	106.5304	101.9841	99.7944	99.2331	98.9160	98.5947
061127A00060	29-Nov-06	4.36	29-Nov-11	29-Nov-16	117.2825	109.5899	103.4229	98.4168	94.1724	90.3953	86.9239
061128A00049	30-Nov-06	3.84	28-Feb-07	30-Nov-21	117.0125	107.9272	102.0253	99.0862	99.7965	99.7111	99.6259
061129A00086	01-Dec-06	4.31	01-Dec-09	01-Dec-16	115.6651	107.8353	102.4080	98.9353	96.4261	94.2560	92.2441
061130A00020	04-Dec-06	4.27	04-Dec-09	05-Dec-16	115.3224	107.5515	102.1912	98.7810	96.3057	94.1488	92.1290
061201A00040	05-Dec-06	3.94	05-Mar-07	06-Dec-21	115.5781	106.8093	101.2633	98.6266	99.5816	99.4155	99.2500
061206A00023	07-Dec-06	4.73	08-Dec-08	07-Dec-11	110.0228	105.8623	102.2180	99.3015	97.4810	95.9914	95.2153

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061205A00069	07-Dec-06	3.71	07-Dec-07	07-Dec-16	111.9803	105.4396	101.3271	99.6107	99.1235	98.7790	98.4370
061205A00070	07-Dec-06	3.81	07-Dec-07	07-Dec-16	111.9558	105.4349	101.3223	99.5871	99.1199	98.7763	98.4347
061205A00071	07-Dec-06	3.93	07-Dec-07	07-Dec-16	111.9177	105.4106	101.2885	99.5733	99.1128	98.7730	98.4319
061205A00029	07-Dec-06	4.18	07-Dec-09	07-Dec-16	113.8755	106.9352	102.0149	98.5850	95.9573	93.7381	91.6827
061211A00019	13-Dec-06	4.08	13-Dec-07	13-Dec-16	113.1365	106.3529	101.8771	99.7637	99.1433	98.7793	98.4230
061212A00029	13-Dec-06	4.25	14-Dec-09	13-Dec-16	114.5595	107.4776	102.4160	98.8645	96.1612	93.8946	91.8092
061228A00025	29-Dec-06	4.49	29-Dec-09	29-Dec-16	116.7041	109.2469	103.7248	99.7993	96.8738	94.4499	92.2826
061228A00044	02-Jan-07	4.26	02-Jan-08	03-Jan-17	114.7994	107.6816	102.7690	100.1080	99.1452	98.6893	98.2840
070103A00030	05-Jan-07	4.25	07-Jan-08	05-Jan-17	114.6993	107.6023	102.7099	100.0732	99.1301	98.6691	98.2591
070103A00044	08-Jan-07	4.46	08-Jan-10	09-Jan-17	117.1588	109.0626	103.2245	99.4199	96.7154	94.4205	92.3052
070103A00029	08-Jan-07	4.49	08-Jan-10	09-Jan-17	117.3614	109.2357	103.3601	99.5158	96.7848	94.4789	92.3615
070105A00035	09-Jan-07	4.22	11-Jan-10	09-Jan-17	116.3273	108.8864	103.4251	99.5433	96.6159	94.1808	91.9871
070105A00033	09-Jan-07	4.32	11-Jan-10	09-Jan-17	116.2873	108.8758	103.4297	99.5538	96.6316	94.2018	92.0112
070109A00025	11-Jan-07	4.26	11-Jan-08	11-Jan-17	114.6698	107.5731	102.6775	100.0465	99.0902	98.6162	98.1891
070111A00019	16-Jan-07	4.78	17-Jan-12	17-Jan-17	119.0022	111.0961	104.6790	99.4407	94.9941	91.0775	87.4939
070116A00067	18-Jan-07	4.38	18-Jan-08	18-Jan-17	115.6468	108.3665	103.2289	100.2585	99.1138	98.6226	98.1763
070119A00075	23-Jan-07	4.2	23-Jan-08	23-Jan-17	116.1216	108.7120	103.4638	100.4129	99.1559	98.6065	98.1443
070119A00068	23-Jan-07	4.42	23-Jan-08	23-Jan-17	116.0322	108.6800	103.4468	100.3673	99.1440	98.6113	98.1509
070122A00032	24-Jan-07	4.61	25-Jan-10	24-Jan-17	117.7021	110.0740	104.3484	100.2088	97.1316	94.5881	92.3536
070124A00037	26-Jan-07	4.31	28-Jan-08	26-Jan-17	116.2770	108.8560	103.5738	100.4557	99.1431	98.5841	98.1098
070126A00047	30-Jan-07	4.94	30-Jan-09	30-Jan-12	111.2868	107.0565	103.4668	100.7186	98.6827	97.0600	95.6362
070126A00033	30-Jan-07	4.72	30-Jan-09	30-Jan-12	111.3075	107.0549	103.4559	100.6987	98.6571	97.0313	95.6098
070129A00024	31-Jan-07	4.28	31-Jan-08	31-Jan-17	116.8522	109.3094	103.8871	100.6109	99.1990	98.5921	98.1079
070129A00021	31-Jan-07	4.5	31-Jan-08	31-Jan-17	116.7555	109.2728	103.8733	100.6014	99.1890	98.6016	98.1192
070130A00032	01-Feb-07	4.76	01-Feb-10	01-Feb-17	118.9836	111.1703	105.2122	100.8721	97.6029	94.9814	92.6688
070205A00015	07-Feb-07	4.47	07-Feb-08	07-Feb-17	116.5613	109.1119	103.7637	100.5739	99.1712	98.5293	98.0302
070206A00023	08-Feb-07	4.86	09-Feb-09	08-Feb-12	110.9935	106.7686	103.2185	100.5133	98.4837	96.8713	95.4295
070208A00022	12-Feb-07	4.39	12-Feb-08	13-Feb-17	115.8431	108.5098	103.3278	100.3086	99.0580	98.4413	97.9389
070212A00030	14-Feb-07	4.71	16-Feb-10	14-Feb-17	118.5843	110.8057	104.8968	100.6035	97.3584	94.7319	92.4022
070214A00019	15-Feb-07	4.42	15-Feb-08	15-Feb-17	116.0761	108.6968	103.4578	100.3861	99.0777	98.4395	97.9268
070214A00028	16-Feb-07	4.81	17-Feb-09	16-Feb-12	110.8586	106.6241	103.0781	100.3912	98.3689	96.7502	95.2970
070220A00062	22-Feb-07	4.86	22-Feb-08	22-Feb-10	106.6834	104.1876	101.9099	100.1839	99.2492	98.6665	98.1330
070222A00018	26-Feb-07	4.93	26-Feb-10	27-Feb-12	111.4433	107.1336	103.3776	100.2180	97.5062	95.0706	92.8071
070221A00027	26-Feb-07	4.35	26-Feb-08	27-Feb-17	115.5762	108.2666	103.1323	100.1844	98.9576	98.3235	97.7909
070226A00018	28-Feb-07	4.71	02-Mar-09	28-Feb-12	110.4978	106.2666	102.7700	100.1210	98.1401	96.5045	95.0281
070228A00049	02-Mar-07	4.6	02-Mar-09	02-Mar-12	110.0205	105.8251	102.4010	99.8508	97.9101	96.3142	94.8511
070302A00032	06-Mar-07	4.33	06-Mar-09	06-Mar-12	109.7366	105.5402	102.1608	99.6557	97.7525	96.1533	94.6860
070302A00021	06-Mar-07	4.35	08-Mar-10	06-Mar-17	115.9225	108.5268	103.0959	99.1916	96.1972	93.6692	91.3760
070306A00052	08-Mar-07	4.61	09-Mar-09	08-Mar-12	109.9057	105.7104	102.2969	99.7613	97.8243	96.2259	94.7534
070308A00045	12-Mar-07	4.37	12-Mar-10	13-Mar-17	115.5947	108.2554	102.8781	99.0272	96.0645	93.5488	91.2596
070309A00020	13-Mar-07	4.25	13-Mar-08	13-Mar-17	114.6306	107.4810	102.5806	99.9209	98.7913	98.1375	97.5601
070321A00018	23-Mar-07	4.13	24-Mar-08	23-Mar-17	113.6190	106.6588	102.0280	99.6118	98.6198	97.9741	97.3776

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					-300	-200	-100	Base	100	200	300
070327A00019	29-Mar-07	4.07	31-Mar-08	29-Mar-17	114.1691	107.0798	102.3100	99.7534	98.6410	97.9648	97.3421
070327A00018	29-Mar-07	4.19	31-Mar-08	29-Mar-17	114.1244	107.0529	102.2880	99.7210	98.6455	97.9664	97.3500
070328A00031	30-Mar-07	4.32	30-Mar-09	30-Mar-12	109.8515	105.5936	102.1628	99.6125	97.6598	96.0105	94.4914
070328A00024	30-Mar-07	4.47	30-Mar-10	30-Mar-12	110.4817	106.1461	102.4305	99.3136	96.6187	94.1652	91.8632
070328A00030	30-Mar-07	4.48	30-Mar-09	30-Mar-12	109.8408	105.5987	102.1759	99.6312	97.6828	96.0350	94.5198
070328A00066	30-Mar-07	4.18	31-Mar-08	30-Mar-17	114.1089	107.0427	102.2759	99.7140	98.6425	97.9643	97.3479
070329A00027	02-Apr-07	4.76	02-Apr-10	02-Apr-12	110.7944	106.4148	102.6522	99.5080	96.7929	94.3580	92.0629
070329A00022	02-Apr-07	4.33	02-Apr-09	03-Apr-17	115.2899	108.0112	102.9039	99.6099	97.3828	95.6455	94.1058
070420A00023	23-Apr-07	4.68	23-Apr-08	23-Apr-10	106.8883	104.2105	101.7011	99.9237	98.9837	98.2714	97.5941
070420A00022	23-Apr-07	4.75	23-Apr-09	23-Apr-10	107.0939	104.4300	101.9847	99.8882	98.0805	96.4384	94.8826
070420A00039	24-Apr-07	4.04	24-Apr-08	24-Apr-17	114.9657	107.6839	102.7084	99.9206	98.6132	97.8436	97.1596
070423A00022	25-Apr-07	4.77	26-Apr-10	25-Apr-12	111.0218	106.5752	102.7451	99.5384	96.7667	94.2784	91.9337
070423A00052	25-Apr-07	4.45	26-Apr-10	25-Apr-17	116.4947	108.9433	103.3418	99.2791	96.1630	93.5069	91.1188
070426A00083	30-Apr-07	4.74	30-Apr-09	30-Apr-12	110.8944	106.3888	102.6560	99.9214	97.8693	96.1778	94.6022
070426A00013	30-Apr-07	4.59	30-Apr-09	30-Apr-12	110.5046	106.1510	102.5884	99.8938	97.8107	96.0555	94.4544
070426A00081	30-Apr-07	4.06	30-Apr-08	01-May-17	115.0858	107.7728	102.7628	99.9342	98.5996	97.8100	97.1117
070426A00080	30-Apr-07	4.28	30-Apr-08	01-May-17	114.9992	107.7385	102.7380	99.9177	98.5935	97.8242	97.1277
070430A00043	02-May-07	4.4	04-May-09	02-May-12	110.4304	106.0700	102.5218	99.8368	97.7459	95.9809	94.3655
070503A00017	07-May-07	4.67	07-May-09	07-May-12	110.6882	106.3161	102.7268	99.9964	97.8680	96.0917	94.4671
070508A00051	10-May-07	4.51	12-May-08	10-May-12	110.0333	105.7115	102.2698	100.0245	98.7811	97.9556	97.2284
070508A00056	10-May-07	4.78	10-May-10	10-May-12	111.2514	106.8024	102.9538	99.6984	96.8620	94.3114	91.9161
070511A00015	15-May-07	4.26	15-May-08	15-May-17	115.1575	107.8551	102.8224	99.9644	98.5340	97.7209	96.9873
070515A00032	17-May-07	4.57	19-May-08	17-May-12	110.3234	105.9593	102.4608	100.1121	98.7955	97.9603	97.2158
070516A00046	18-May-07	4.55	18-May-10	18-May-17	117.4571	109.7383	103.9443	99.7019	96.4212	93.6858	91.2217
070516A00050	18-May-07	4.43	18-May-10	18-May-17	117.5187	109.7603	103.9542	99.6977	96.4063	93.6628	91.1864
070516A00041	18-May-07	4.33	18-May-10	18-May-17	117.5655	109.7795	103.9531	99.6868	96.3942	93.6374	91.1567
070521A00028	23-May-07	4.2	23-May-08	23-May-17	116.4643	108.8824	103.5347	100.3397	98.7131	97.7863	97.0200
070521A00029	23-May-07	4.42	23-May-08	23-May-17	116.3676	108.8392	103.5169	100.3093	98.7131	97.7969	97.0327
070605A00027	07-Jun-07	4.81	07-Jun-10	07-Jun-17	120.4424	112.2685	105.9418	101.2129	97.5775	94.6021	91.9863
070606A00018	08-Jun-07	4.96	08-Jun-09	08-Jun-12	112.5228	107.9522	104.0686	101.0100	98.6177	96.6408	94.8838
070611A00031	13-Jun-07	5.12	15-Jun-09	13-Jun-12	113.0104	108.4048	104.4514	101.3119	98.8576	96.8233	95.0284
070611A00081	13-Jun-07	4.43	13-Jun-08	13-Jun-17	118.6607	110.7055	104.8712	101.1329	99.0581	97.9119	97.0524
070611A00085	13-Jun-07	4.65	13-Jun-08	13-Jun-17	118.5450	110.6507	104.8498	101.1129	99.0686	97.9195	97.0597
070614A00019	18-Jun-07	5.19	18-Jun-08	18-Jun-10	108.3791	105.5663	102.9852	100.8576	99.3772	98.3584	97.5156
070614A00013	18-Jun-07	4.5	18-Jun-08	19-Jun-17	119.2079	111.1652	105.2124	101.3343	99.1691	97.9524	97.0684
070618A00040	20-Jun-07	4.57	20-Jun-08	20-Jun-17	118.7715	110.8214	104.9639	101.1839	99.0804	97.8970	97.0190
070618A00038	20-Jun-07	4.69	20-Jun-08	20-Jun-17	118.7051	110.7851	104.9432	101.1569	99.0572	97.9007	97.0239
070619A00045	21-Jun-07	5.07	22-Jun-09	21-Jun-12	112.7908	108.1818	104.2423	101.1278	98.6926	96.6677	94.8794
070619A00047	21-Jun-07	4.85	22-Jun-09	21-Jun-12	112.8213	108.1834	104.2349	101.1146	98.6666	96.6390	94.8397
070619A00072	21-Jun-07	4.95	21-Jun-10	21-Jun-17	120.8472	112.6219	106.2063	101.3985	97.7194	94.6853	92.0439
070619A00078	21-Jun-07	4.89	21-Jun-10	21-Jun-17	120.8851	112.6416	106.2205	101.4028	97.7122	94.6701	92.0287
070619A00076	21-Jun-07	4.72	21-Jun-10	21-Jun-17	120.9922	112.6871	106.2345	101.3988	97.6830	94.6427	91.9783
070619A00079	21-Jun-07	4.62	23-Jun-08	21-Jun-17	118.5414	110.6401	104.8233	101.0808	99.0263	97.8574	96.9794

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070621A00048	25-Jun-07	4.63	25-Jun-08	26-Jun-17	118.7820	110.8312	104.9692	101.1738	99.0684	97.8748	96.9864
070621A00042	25-Jun-07	4.69	25-Jun-08	26-Jun-17	118.7487	110.8130	104.9572	101.1703	99.0673	97.8789	96.9887
070625A00046	27-Jun-07	4.86	27-Jun-08	27-Jun-12	111.9160	107.3489	103.5536	100.8070	99.1065	98.0329	97.1645
070626A00027	28-Jun-07	4.82	29-Jun-09	28-Jun-12	112.7594	108.1083	104.1572	101.0348	98.5875	96.5543	94.7443
070626A00026	28-Jun-07	5.04	29-Jun-09	28-Jun-12	112.7289	108.1082	104.1708	101.0490	98.6192	96.5837	94.7876
070627A00039	29-Jun-07	4.79	30-Jun-08	29-Jun-10	107.9369	105.0984	102.5264	100.4789	99.0948	98.1044	97.2547
070627A00040	29-Jun-07	4.77	29-Jun-09	29-Jun-12	112.5274	107.8896	103.9662	100.8829	98.4569	96.4463	94.6472
070627A00042	29-Jun-07	4.99	29-Jun-09	29-Jun-12	112.4980	107.8885	103.9824	100.9062	98.4891	96.4714	94.6906
070628A00078	02-Jul-07	4.49	02-Jul-08	03-Jul-17	118.1723	110.3051	104.5800	100.9478	98.9269	97.7378	96.8518
070628A00084	02-Jul-07	4.61	02-Jul-08	03-Jul-17	118.1095	110.2743	104.5596	100.9299	98.9249	97.7374	96.8539
070629A00066	03-Jul-07	4.46	03-Jul-08	03-Jul-17	117.8613	110.0447	104.3915	100.8265	98.8655	97.7028	96.8101
070711A00024	13-Jul-07	4.57	14-Jul-08	13-Jul-17	117.7731	109.9772	104.3335	100.7636	98.7967	97.6198	96.7228
070716A00035	18-Jul-07	4.96	18-Jul-08	19-Jul-10	108.1449	105.2634	102.6564	100.5685	99.1186	98.0679	97.1681
070717A00024	19-Jul-07	5.03	20-Jul-09	19-Jul-12	112.8740	108.2030	104.2265	101.0742	98.5873	96.5115	94.6567
070718A00071	20-Jul-07	4.58	21-Jul-08	20-Jul-17	117.8738	110.0500	104.3788	100.7856	98.7919	97.5939	96.6785
070718A00072	20-Jul-07	4.35	21-Jul-08	20-Jul-17	117.9919	110.1011	104.3969	100.7990	98.7981	97.5949	96.6621
070720A00040	24-Jul-07	4.85	26-Jul-10	24-Jul-17	121.0469	112.2302	105.4994	100.7313	97.1673	94.3015	91.6998
070723A00013	25-Jul-07	4.95	27-Jul-09	25-Jul-12	112.5065	107.8440	103.9095	100.8081	98.3559	96.2941	94.4438
070724A00048	26-Jul-07	4.9	27-Jul-09	26-Jul-12	112.2508	107.6071	103.6980	100.6375	98.2147	96.1760	94.3336
070725A00072	27-Jul-07	4.22	28-Jul-08	27-Jul-17	116.6695	108.9944	103.5844	100.2952	98.4916	97.3784	96.4523
070725A00069	27-Jul-07	4.44	28-Jul-08	27-Jul-17	116.5672	108.9423	103.5532	100.2684	98.4990	97.3942	96.4710
070726A00024	30-Jul-07	4.8	30-Jul-09	30-Jul-12	111.7265	107.1151	103.2778	100.2795	97.9276	95.9135	94.0943
070726A00038	30-Jul-07	4.66	30-Jul-10	31-Jul-17	119.3183	110.6794	104.3224	99.8456	96.5049	93.6794	91.1291
070727A00026	31-Jul-07	4.7	31-Jul-09	31-Jul-12	111.1911	106.6191	102.8609	99.9550	97.6503	95.6789	93.8677
070727A00056	31-Jul-07	4.73	31-Jul-09	31-Jul-12	111.3243	106.7429	102.9638	100.0400	97.7203	95.7383	93.9234
070727A00057	31-Jul-07	4.51	31-Jul-09	31-Jul-12	111.3483	106.7400	102.9494	100.0166	97.6859	95.6974	93.8766
070727A00032	31-Jul-07	4.22	31-Jul-08	31-Jul-17	114.7688	107.4700	102.5110	99.6728	98.1701	97.1389	96.2331
070727A00036	31-Jul-07	4.23	31-Oct-07	01-Aug-22	119.3771	109.7197	103.3969	99.9585	99.4411	99.1930	98.9462
070731A00045	02-Aug-07	4.23	04-Aug-08	02-Aug-17	114.8380	107.5287	102.5704	99.6904	98.1418	97.0949	96.1752
070731A00049	02-Aug-07	4.01	04-Aug-08	02-Aug-17	114.9296	107.5813	102.6043	99.7237	98.1461	97.0932	96.1684