

## Federal Home Loan Bank of Des Moines Quarterly Price Report

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

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

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

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

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
22-Nov-96	6.64	22-Nov-11	22-Nov-99	100.42	100.34	100.25	100.17	100.06	99.37	97.99
16-Dec-97	6.29	14-Dec-12	16-Dec-00	100.39	100.31	100.22	100.14	99.83	98.50	96.62
23-Jun-98	5.86	21-Jun-13	23-Jun-98	100.36	100.27	100.19	100.11	99.31	97.45	95.26
01-Dec-98	5.25	02-Dec-13	01-Dec-03	100.30	100.22	100.14	99.78	98.05	95.70	93.22
02-Dec-98	5.25	02-Dec-13	02-Dec-03	100.30	100.22	100.14	100.00	99.07	97.58	95.95
05-Mar-99	6.18	05-Mar-14	05-Mar-04	100.38	100.30	100.21	100.13	99.51	97.69	95.35
01-Apr-99	6.2	01-Apr-14	01-Apr-04	100.38	100.30	100.22	100.13	99.52	97.68	95.33
30-Apr-99	6.17	30-Apr-14	30-Apr-04	100.38	100.30	100.21	100.13	99.81	98.51	96.73
10-Apr-01	5.89	08-Apr-16	10-Apr-06	100.36	100.27	100.19	100.01	98.46	95.72	92.64
15-May-01	6.43	16-May-16	15-May-06	100.40	100.32	100.24	100.15	99.40	97.17	94.27
01-Aug-01	6.19	01-Aug-16	01-Aug-06	100.38	100.30	100.22	100.13	98.97	96.39	93.31
29-Aug-01	5.99	29-Aug-16	29-Aug-06	100.37	100.28	100.20	100.04	98.56	95.81	92.66
19-Sep-01	5.76	19-Sep-16	19-Sep-06	100.35	100.26	100.18	99.90	98.00	95.05	91.81
20-Sep-01	5.71	20-Sep-16	20-Sep-06	100.34	100.26	100.18	99.86	97.88	94.90	91.64
27-Sep-01	5.35	27-Sep-16	27-Sep-06	100.31	100.23	100.15	99.44	96.92	93.72	90.39
27-Sep-01	5.53	27-Sep-16	27-Sep-06	100.33	100.24	100.16	100.06	99.26	97.71	95.94
01-Oct-01	5.33	03-Oct-16	02-Oct-06	100.31	100.23	100.14	99.39	96.81	93.56	90.21
04-Oct-01	5.39	04-Oct-16	04-Oct-06	100.32	100.23	100.15	99.48	96.99	93.78	90.44
05-Oct-01	5.28	05-Oct-16	05-Oct-06	100.31	100.22	100.14	99.31	96.66	93.40	90.03
09-Oct-01	5.27	11-Oct-16	10-Oct-06	100.31	100.22	100.14	99.29	96.63	93.36	89.99
09-Oct-01	5.45	11-Oct-16	10-Oct-06	100.32	100.24	100.15	99.57	97.16	93.99	90.65
10-Oct-01	5.52	11-Oct-16	10-Oct-06	100.33	100.24	100.16	99.67	97.36	94.22	90.90
11-Oct-01	5.53	11-Oct-16	11-Oct-06	100.33	100.24	100.16	99.68	97.39	94.25	90.93
12-Oct-01	5.56	12-Oct-16	12-Oct-06	100.33	100.25	100.16	99.72	97.47	94.35	91.04
12-Oct-01	5.38	12-Oct-16	12-Oct-06	100.32	100.23	100.15	99.47	96.96	93.75	90.41
17-Oct-01	5.55	17-Oct-16	17-Oct-06	100.33	100.25	100.16	99.71	97.44	94.32	91.00
19-Oct-01	5.52	19-Oct-16	19-Oct-06	100.33	100.24	100.16	99.67	97.36	94.22	90.90
19-Oct-01	5.34	19-Oct-16	19-Oct-06	100.31	100.23	100.15	99.41	96.85	93.62	90.26
24-Oct-01	5.56	24-Oct-16	24-Oct-06	100.33	100.25	100.16	99.72	97.47	94.35	91.04
29-Oct-01	5.3	31-Oct-16	30-Oct-06	100.31	100.23	100.14	99.35	96.73	93.48	90.12
30-Oct-01	5.41	31-Oct-16	30-Oct-06	100.32	100.23	100.15	99.51	97.05	93.85	90.51
31-Oct-01	5.38	31-Oct-16	31-Oct-06	100.32	100.23	100.15	99.47	96.96	93.75	90.40
01-Nov-01	5.18	01-Nov-16	01-Nov-06	100.30	100.22	100.13	99.11	96.32	93.00	89.60

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
01-Nov-01	5	01-Nov-16	01-Nov-06	100.28	100.20	100.12	98.74	95.76	92.36	88.95
02-Nov-01	5.26	02-Nov-16	02-Nov-06	100.31	100.22	100.14	99.26	96.57	93.28	89.89
02-Nov-01	5.08	02-Nov-16	02-Nov-06	100.29	100.21	100.12	98.91	96.01	92.65	89.24
05-Nov-01	5.33	07-Nov-16	06-Nov-06	100.31	100.23	100.14	99.38	96.78	93.51	90.14
06-Nov-01	5.1	07-Nov-16	06-Nov-06	100.29	100.21	100.13	98.95	96.07	92.72	89.31
07-Nov-01	5.12	07-Nov-16	07-Nov-06	100.29	100.21	100.13	98.99	96.14	92.79	89.39
08-Nov-01	4.91	08-Nov-16	08-Nov-06	100.28	100.19	100.09	98.52	95.45	92.02	88.60
08-Nov-01	5.09	08-Nov-16	08-Nov-06	100.29	100.21	100.12	98.93	96.04	92.68	89.28
09-Nov-01	5	09-Nov-16	09-Nov-06	100.28	100.20	100.12	98.74	95.76	92.36	88.95
09-Nov-01	5.1	09-Nov-16	09-Nov-06	100.29	100.21	100.13	98.95	96.07	92.72	89.31
09-Nov-01	5.18	09-Nov-16	09-Nov-06	100.30	100.22	100.13	99.11	96.32	93.00	89.60
13-Nov-01	4.92	14-Nov-16	13-Nov-06	100.28	100.19	100.10	98.55	95.50	92.08	88.66
13-Nov-01	5.21	14-Nov-16	13-Nov-06	100.30	100.22	100.13	99.17	96.41	93.10	89.71
13-Nov-01	5.24	14-Nov-16	13-Nov-06	100.30	100.22	100.14	99.23	96.51	93.21	89.82
14-Nov-01	4.93	14-Nov-16	14-Nov-06	100.28	100.19	100.10	98.57	95.53	92.11	88.70
15-Nov-01	5.48	15-Nov-16	15-Nov-06	100.32	100.24	100.16	99.60	97.21	94.02	90.67
16-Nov-01	5.68	16-Nov-16	16-Nov-06	100.34	100.26	100.17	99.82	97.74	94.68	91.37
16-Nov-01	5.51	16-Nov-16	16-Nov-06	100.33	100.24	100.16	99.64	97.29	94.12	90.77
29-Nov-01	5.76	29-Nov-16	29-Nov-06	100.35	100.26	100.18	99.89	97.94	94.94	91.65
05-Dec-01	5.71	05-Dec-16	05-Dec-06	100.34	100.26	100.18	99.84	97.78	94.72	91.39
06-Dec-01	5.73	06-Dec-16	06-Dec-06	100.34	100.26	100.18	99.86	97.83	94.79	91.46
11-Jan-02	5.74	11-Jan-17	11-Jan-07	100.35	100.26	100.18	99.86	97.82	94.75	91.40
05-Feb-02	5.95	06-Feb-17	05-Feb-07	100.36	100.28	100.20	100.00	98.31	95.38	92.07
26-Feb-02	5.92	27-Feb-17	26-Feb-07	100.36	100.28	100.19	99.98	98.24	95.28	91.97
07-Mar-02	6.11	07-Mar-17	07-Mar-07	100.38	100.29	100.21	100.08	98.64	95.82	92.55
18-Mar-02	6.26	20-Mar-17	18-Mar-07	100.39	100.30	100.22	100.14	98.95	96.27	93.06
23-Apr-02	6.07	24-Apr-17	23-Apr-07	100.37	100.29	100.21	100.05	98.53	95.65	92.34
01-May-02	6.03	01-May-17	01-May-07	100.37	100.29	100.20	100.03	98.41	95.47	92.13
30-May-02	5.91	30-May-17	30-May-07	100.36	100.28	100.19	99.96	98.13	95.09	91.70
03-Jun-02	5.96	05-Jun-17	03-Jun-07	100.36	100.28	100.20	99.99	98.22	95.20	91.81
04-Jun-02	5.88	14-Jun-17	04-Jun-07	100.36	100.27	100.19	99.94	98.02	94.94	91.52
07-Jun-02	5.86	07-Jun-17	07-Jun-07	100.36	100.27	100.19	99.92	97.97	94.88	91.45
13-Jun-02	5.49	13-Jun-17	13-Jun-07	100.32	100.24	100.16	99.52	96.96	93.61	90.10

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

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
26-Jun-02	5.65	26-Jun-17	26-Jun-07	100.34	100.25	100.17	99.74	97.42	94.17	90.68
05-Jul-02	5.77	05-Jul-17	05-Jul-07	100.35	100.26	100.18	99.84	97.71	94.52	91.04
11-Jul-02	5.27	11-Jul-17	11-Jul-07	100.31	100.22	100.14	99.14	96.24	92.76	89.19
11-Jul-02	5.48	11-Jul-17	11-Jul-07	100.32	100.24	100.16	99.49	96.89	93.51	89.97
15-Jul-02	5.27	17-Jul-17	16-Jul-07	100.31	100.22	100.14	99.14	96.24	92.76	89.19
17-Jul-02	5.69	17-Jul-17	17-Jul-07	100.34	100.26	100.17	99.77	97.50	94.25	90.75
22-Jul-02	5.46	24-Jul-17	23-Jul-07	100.32	100.24	100.16	99.46	96.83	93.44	89.90
23-Jul-02	5.49	24-Jul-17	23-Jul-07	100.32	100.24	100.16	99.50	96.92	93.54	90.01
24-Jul-02	5.32	24-Jul-17	23-Jul-07	100.31	100.23	100.14	99.23	96.40	92.94	89.37
24-Jul-02	5.32	24-Jul-17	24-Jul-07	100.31	100.23	100.14	99.23	96.40	92.94	89.37
29-Jul-02	5.48	25-Jul-17	25-Jul-07	100.32	100.24	100.16	99.49	96.89	93.51	89.97
05-Aug-02	5.24	07-Aug-17	05-Aug-07	100.30	100.22	100.14	99.06	96.10	92.58	88.98
06-Aug-02	5.33	07-Aug-17	06-Aug-07	100.31	100.23	100.08	97.59	92.83	87.43	82.03
06-Aug-02	5.12	07-Aug-17	06-Aug-07	100.29	100.21	100.13	98.79	95.69	92.10	88.49
07-Aug-02	5.15	07-Aug-17	07-Aug-07	100.30	100.21	100.13	98.86	95.81	92.24	88.64
12-Aug-02	5.19	14-Aug-17	13-Aug-07	100.30	100.22	100.13	98.95	95.94	92.39	88.79
14-Aug-02	4.77	14-Aug-17	14-Aug-07	100.26	100.18	99.99	97.91	94.48	90.80	87.17
14-Aug-02	4.98	14-Aug-17	14-Aug-07	100.28	100.20	100.10	98.46	95.23	91.60	87.98
15-Aug-02	5.15	15-Aug-17	15-Aug-07	100.30	100.21	100.13	98.86	95.81	92.24	88.64
15-Aug-02	5.14	15-Aug-17	15-Aug-07	100.30	100.21	100.13	98.84	95.77	92.20	88.60
16-Aug-02	5.17	16-Aug-17	16-Aug-07	100.30	100.21	100.13	98.91	95.87	92.32	88.71
16-Aug-02	4.96	16-Aug-17	16-Aug-07	100.28	100.20	100.09	98.41	95.16	91.53	87.91
20-Aug-02	5.27	21-Aug-17	20-Aug-07	100.31	100.22	100.14	99.12	96.20	92.69	89.09
26-Aug-02	5.24	28-Aug-17	26-Aug-07	100.30	100.22	100.14	99.06	96.10	92.58	88.98
28-Aug-02	5.21	28-Aug-17	28-Aug-07	100.30	100.22	100.13	98.99	96.00	92.46	88.87
29-Aug-02	5.11	29-Aug-17	29-Aug-07	100.29	100.21	100.13	98.77	95.67	92.09	88.48
30-Aug-02	4.9	30-Aug-17	30-Aug-07	100.28	100.19	100.06	98.25	94.95	91.30	87.68
05-Sep-02	4.97	05-Sep-17	05-Sep-07	100.28	100.20	100.09	98.41	95.14	91.49	87.85
06-Sep-02	4.95	06-Sep-17	06-Sep-07	100.28	100.20	100.08	98.36	95.07	91.41	87.77
09-Sep-02	5.01	08-Sep-17	10-Sep-07	100.28	100.20	100.11	98.51	95.28	91.64	88.00
09-Sep-02	4.8	11-Sep-17	10-Sep-07	100.27	100.18	100.01	97.96	94.53	90.83	87.19
11-Sep-02	5.12	11-Sep-17	11-Sep-07	100.29	100.21	100.13	98.77	95.66	92.06	88.43
16-Sep-02	4.77	15-Sep-17	17-Sep-07	100.26	100.18	99.99	97.87	94.42	90.72	87.07

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
16-Sep-02	4.98	15-Sep-17	17-Sep-07	100.28	100.20	100.10	98.44	95.18	91.53	87.89
16-Sep-02	4.98	18-Sep-17	16-Sep-07	100.28	100.20	100.10	98.44	95.18	91.53	87.89
18-Sep-02	4.91	18-Sep-17	18-Sep-07	100.28	100.19	100.06	98.25	94.93	91.26	87.62
19-Sep-02	4.65	19-Sep-17	19-Sep-07	100.25	100.17	99.90	97.52	93.98	90.25	86.60
19-Sep-02	4.86	19-Sep-17	19-Sep-07	100.27	100.19	100.04	98.12	94.75	91.07	87.42
24-Sep-02	4.83	25-Sep-17	24-Sep-07	100.27	100.19	100.02	98.04	94.64	90.95	87.30
25-Sep-02	4.65	25-Sep-17	25-Sep-07	100.25	100.17	99.90	97.52	93.98	90.25	86.60
25-Sep-02	4.86	25-Sep-17	25-Sep-07	100.27	100.19	100.04	98.12	94.75	91.07	87.42
30-Sep-02	4.55	29-Sep-17	01-Oct-07	100.25	100.16	99.81	97.21	93.61	89.86	86.21
01-Oct-02	4.58	02-Oct-17	01-Oct-07	100.25	100.17	99.83	97.27	93.66	89.89	86.22
01-Oct-02	4.79	02-Oct-17	01-Oct-07	100.27	100.18	100.00	97.90	94.44	90.71	87.05
03-Oct-02	4.56	03-Oct-17	03-Oct-07	100.25	100.16	99.81	97.21	93.58	89.81	86.14
04-Oct-02	4.85	04-Oct-17	04-Oct-07	100.27	100.19	100.03	98.06	94.66	90.95	87.28
08-Oct-02	4.8	10-Oct-17	09-Oct-07	100.27	100.18	100.00	97.93	94.48	90.75	87.09
08-Oct-02	4.8	10-Oct-17	08-Oct-07	100.27	100.18	100.00	97.93	94.48	90.75	87.09
09-Oct-02	4.75	10-Oct-17	09-Oct-07	100.26	100.18	99.97	97.79	94.29	90.56	86.89
10-Oct-02	4.56	10-Oct-17	10-Oct-07	100.25	100.16	99.81	97.21	93.58	89.81	86.14
11-Oct-02	4.87	11-Oct-17	11-Oct-07	100.27	100.19	100.04	98.12	94.73	91.03	87.36
15-Oct-02	5.05	16-Oct-17	15-Oct-07	100.29	100.20	100.12	98.58	95.37	91.72	88.06
15-Oct-02	5.05	17-Oct-17	15-Oct-07	100.29	100.20	100.12	98.58	95.37	91.72	88.06
16-Oct-02	5.04	16-Oct-17	16-Oct-07	100.29	100.20	100.11	98.48	95.15	91.40	87.65
18-Oct-02	4.96	18-Oct-17	18-Oct-07	100.28	100.20	100.09	98.36	95.05	91.37	87.71
18-Oct-02	4.89	18-Oct-17	18-Oct-07	100.27	100.19	100.05	98.17	94.80	91.10	87.44
24-Oct-02	5.03	24-Oct-17	24-Oct-07	100.29	100.20	100.12	98.54	95.30	91.64	87.98
25-Oct-02	5.13	25-Oct-17	25-Oct-07	100.29	100.21	100.13	98.77	95.64	92.02	88.37
28-Oct-02	5.1	30-Oct-17	28-Oct-07	100.29	100.21	100.13	98.70	95.54	91.91	88.25
30-Oct-02	4.8	30-Oct-17	30-Oct-07	100.27	100.18	100.00	97.93	94.48	90.75	87.09
01-Nov-02	4.97	01-Nov-17	01-Nov-07	100.28	100.20	100.09	98.36	95.04	91.34	87.65
07-Nov-02	4.89	07-Nov-17	07-Nov-07	100.27	100.19	100.05	98.14	94.75	91.02	87.34
08-Nov-02	4.86	08-Nov-17	08-Nov-07	100.27	100.19	100.03	98.06	94.64	90.91	87.22
12-Nov-02	4.7	13-Nov-17	12-Nov-07	100.26	100.18	99.93	97.61	94.05	90.28	86.59
12-Nov-02	4.7	13-Nov-17	13-Nov-07	100.26	100.18	99.93	97.61	94.05	90.28	86.59
13-Nov-02	4.79	13-Nov-17	13-Nov-07	100.27	100.18	99.99	97.87	94.38	90.63	86.94

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
14-Nov-02	4.87	14-Nov-17	14-Nov-07	100.27	100.19	100.04	98.09	94.68	90.95	87.26
18-Nov-02	4.72	20-Nov-17	18-Nov-07	100.26	100.18	99.94	97.67	94.12	90.36	86.67
26-Nov-02	4.83	27-Nov-17	26-Nov-07	100.27	100.19	100.02	97.98	94.53	90.79	87.10
26-Nov-02	5.04	27-Nov-17	26-Nov-07	100.29	100.20	100.12	98.54	95.28	91.61	87.92
04-Dec-02	5.04	04-Dec-17	04-Dec-07	100.59	100.42	100.19	98.51	95.23	91.53	87.83
06-Dec-02	4.9	06-Dec-17	06-Dec-07	100.57	100.40	100.12	98.14	94.73	90.99	87.28
11-Dec-02	4.89	11-Dec-17	11-Dec-07	100.56	100.40	100.11	98.11	94.70	90.95	87.24
12-Dec-02	4.86	12-Dec-17	12-Dec-07	100.56	100.39	100.09	98.03	94.59	90.83	87.12
18-Dec-02	4.93	18-Dec-17	18-Dec-07	100.57	100.40	100.13	98.22	94.84	91.10	87.40
19-Dec-02	4.9	19-Dec-17	19-Dec-07	100.57	100.40	100.12	98.14	94.73	90.99	87.28
20-Dec-02	4.85	20-Dec-17	20-Dec-07	100.56	100.39	100.09	98.00	94.55	90.79	87.08
23-Dec-02	4.85	26-Dec-17	24-Dec-07	100.56	100.39	100.09	98.00	94.55	90.79	87.08
24-Dec-02	4.82	26-Dec-17	24-Dec-07	100.55	100.38	100.07	97.92	94.44	90.67	86.96
24-Dec-02	4.61	26-Dec-17	24-Dec-07	100.52	100.35	99.86	97.29	93.65	89.84	86.13
24-Dec-02	4.61	27-Dec-17	24-Dec-07	100.52	100.35	99.86	97.29	93.65	89.84	86.13
26-Dec-02	4.84	26-Dec-17	26-Dec-07	100.56	100.39	100.08	97.98	94.51	90.75	87.04
30-Dec-02	4.52	29-Dec-17	31-Dec-07	100.76	100.51	99.77	97.01	93.30	89.48	85.77
30-Dec-02	4.8	29-Dec-17	31-Dec-07	100.83	100.58	100.10	97.87	94.36	90.59	86.88
31-Dec-02	4.52	29-Dec-17	31-Dec-07	100.76	100.51	99.77	97.00	93.30	89.47	85.77
31-Dec-02	4.73	29-Dec-17	31-Dec-07	100.82	100.56	100.03	97.67	94.10	90.31	86.60
02-Jan-03	4.67	02-Jan-18	02-Jan-08	100.80	100.55	99.96	97.45	93.82	89.99	86.26
02-Jan-03	4.46	02-Jan-18	02-Jan-08	100.75	100.49	99.66	96.76	93.00	89.15	85.42
02-Jan-03	4.65	02-Jan-18	02-Jan-08	100.80	100.54	99.93	97.38	93.74	89.91	86.18
06-Jan-03	4.84	08-Jan-18	06-Jan-08	100.84	100.59	100.13	97.95	94.46	90.67	86.94
08-Jan-03	4.55	08-Jan-18	08-Jan-08	100.77	100.52	99.81	97.07	93.35	89.51	85.78
09-Jan-03	4.85	09-Jan-18	09-Jan-08	100.85	100.59	100.14	97.98	94.49	90.71	86.98
10-Jan-03	4.72	10-Jan-18	10-Jan-08	100.81	100.56	100.01	97.60	94.01	90.19	86.46
14-Jan-03	4.87	12-Jan-18	14-Jan-08	100.85	100.60	100.15	98.03	94.57	90.79	87.06
14-Jan-03	4.69	16-Jan-18	14-Jan-08	100.81	100.55	99.98	97.51	93.89	90.07	86.34
15-Jan-03	4.92	16-Jan-18	15-Jan-08	100.86	100.61	100.20	98.17	94.75	90.99	87.26
16-Jan-03	4.7	16-Jan-18	16-Jan-08	100.81	100.56	99.99	97.54	93.93	90.11	86.38
22-Jan-03	4.71	22-Jan-18	22-Jan-08	100.81	100.56	100.00	97.57	93.97	90.15	86.42
24-Jan-03	4.72	24-Jan-18	24-Jan-08	100.81	100.56	100.01	97.60	94.00	90.19	86.46

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

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
27-Jan-03	4.69	29-Jan-18	27-Jan-08	100.81	100.55	99.98	97.51	93.89	90.07	86.34
27-Jan-03	4.69	29-Jan-18	28-Jan-08	100.81	100.55	99.98	97.51	93.89	90.07	86.34
29-Jan-03	4.57	29-Jan-18	29-Jan-08	100.78	100.52	99.84	97.13	93.43	89.59	85.86
29-Jan-03	4.75	29-Jan-18	29-Jan-08	100.82	100.57	100.04	97.69	94.12	90.31	86.58
31-Jan-03	4.75	31-Jan-18	31-Jan-08	101.07	100.74	100.10	97.69	94.12	90.31	86.58
03-Feb-03	4.84	05-Feb-18	04-Feb-08	101.10	100.77	100.19	97.92	94.40	90.59	86.84
05-Feb-03	4.87	05-Feb-18	05-Feb-08	101.11	100.78	100.21	98.00	94.51	90.71	86.96
06-Feb-03	4.79	06-Feb-18	06-Feb-08	101.09	100.76	100.13	97.78	94.21	90.39	86.64
07-Feb-03	4.84	07-Feb-18	07-Feb-08	101.10	100.77	100.19	97.92	94.40	90.59	86.84
10-Feb-03	4.79	12-Feb-18	10-Feb-08	101.09	100.76	100.13	97.78	94.21	90.39	86.64
13-Feb-03	4.49	13-Feb-18	13-Feb-08	100.99	100.66	99.71	96.83	93.05	89.18	85.43
13-Feb-03	4.67	13-Feb-18	13-Feb-08	101.05	100.72	99.98	97.41	93.76	89.91	86.16
14-Feb-03	4.65	14-Feb-18	24-Mar-08	101.29	100.87	99.99	97.35	93.68	89.83	86.08
14-Feb-03	4.47	14-Feb-18	14-Feb-08	100.98	100.65	99.68	96.76	92.98	89.10	85.35
14-Feb-03	4.65	14-Feb-18	14-Feb-08	101.04	100.71	99.96	97.35	93.68	89.83	86.08
18-Feb-03	4.54	20-Feb-18	18-Feb-08	101.00	100.67	99.79	96.99	93.25	89.38	85.63
20-Feb-03	4.58	20-Feb-18	20-Feb-08	101.02	100.69	99.86	97.13	93.41	89.54	85.79
21-Feb-03	4.38	21-Feb-18	21-Feb-08	100.95	100.62	99.52	96.45	92.62	88.73	84.99
21-Feb-03	4.56	21-Feb-18	21-Feb-08	101.01	100.68	99.83	97.06	93.33	89.46	85.71
24-Feb-03	4.37	26-Feb-18	24-Feb-08	100.95	100.61	99.50	96.41	92.58	88.69	84.95
24-Feb-03	4.55	26-Feb-18	24-Feb-08	101.01	100.68	99.81	97.03	93.29	89.42	85.67
24-Feb-03	4.55	26-Feb-18	25-Feb-08	101.01	100.68	99.81	97.03	93.29	89.42	85.67
25-Feb-03	4.52	26-Feb-18	25-Feb-08	101.00	100.67	99.76	96.93	93.17	89.30	85.55
25-Feb-03	4.34	26-Feb-18	25-Feb-08	100.94	100.60	99.44	96.31	92.46	88.56	84.83
26-Feb-03	4.53	26-Feb-18	26-Feb-08	101.00	100.67	99.78	96.96	93.21	89.34	85.59
26-Feb-03	4.35	26-Feb-18	26-Feb-08	100.94	100.60	99.46	96.34	92.50	88.61	84.87
28-Feb-03	4.34	28-Feb-18	28-Feb-08	100.94	100.60	99.44	96.31	92.46	88.56	84.83
28-Feb-03	4.52	28-Feb-18	28-Feb-08	101.00	100.67	99.76	96.93	93.17	89.30	85.55
03-Mar-03	4.49	05-Mar-18	03-Mar-08	101.22	100.80	99.73	96.79	92.99	89.09	85.32
04-Mar-03	4.45	05-Mar-18	04-Mar-08	101.21	100.78	99.65	96.65	92.83	88.93	85.16
05-Mar-03	4.23	05-Mar-18	05-Mar-08	101.11	100.68	99.21	95.87	91.94	88.02	84.27
05-Mar-03	4.4	05-Mar-18	05-Mar-08	101.18	100.76	99.55	96.48	92.63	88.72	84.96
06-Mar-03	4.39	06-Mar-18	06-Mar-08	101.18	100.76	99.53	96.44	92.59	88.68	84.92

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
07-Mar-03	4.52	19-Mar-18	07-Mar-08	101.23	100.82	99.78	96.89	93.11	89.21	85.44
10-Mar-03	4.3	12-Mar-18	10-Mar-08	101.14	100.72	99.36	96.13	92.22	88.31	84.55
10-Mar-03	4.13	12-Mar-18	10-Mar-08	101.07	100.62	98.97	95.49	91.53	87.60	83.86
11-Mar-03	4.13	12-Mar-18	11-Mar-08	101.07	100.62	98.97	95.49	91.53	87.60	83.86
12-Mar-03	4.31	12-Mar-18	12-Mar-08	101.15	100.72	99.38	96.16	92.27	88.35	84.59
13-Mar-03	4.48	13-Mar-18	13-Mar-08	101.22	100.80	99.71	96.75	92.95	89.05	85.28
17-Mar-03	4.42	19-Mar-18	17-Mar-08	101.19	100.77	99.59	96.55	92.71	88.80	85.04
19-Mar-03	4.71	19-Mar-18	19-Mar-08	101.31	100.90	100.07	97.50	93.85	89.99	86.21
21-Mar-03	4.63	21-Mar-18	21-Mar-08	101.28	100.86	99.96	97.25	93.54	89.66	85.89
21-Mar-03	4.81	21-Mar-18	21-Mar-08	101.36	100.94	100.19	97.80	94.23	90.39	86.62
25-Mar-03	4.56	26-Mar-18	25-Mar-08	101.25	100.83	99.85	97.02	93.27	89.38	85.61
27-Mar-03	4.5	27-Mar-18	27-Mar-08	101.23	100.81	99.74	96.82	93.03	89.13	85.36
27-Mar-03	4.68	27-Mar-18	27-Mar-08	101.30	100.89	100.03	97.41	93.73	89.87	86.09
28-Mar-03	4.48	28-Mar-18	28-Mar-08	101.22	100.80	99.71	96.75	92.95	89.05	85.28
31-Mar-03	4.62	02-Apr-18	31-Mar-08	101.51	101.01	99.97	97.22	93.50	89.62	85.85
01-Apr-03	4.57	02-Apr-18	01-Apr-08	101.48	100.98	99.88	97.02	93.24	89.33	85.54
02-Apr-03	4.63	02-Apr-18	02-Apr-08	101.51	101.01	99.98	97.22	93.48	89.58	85.79
03-Apr-03	4.68	03-Apr-18	03-Apr-08	101.54	101.04	100.06	97.38	93.68	89.78	85.99
08-Apr-03	4.7	09-Apr-18	08-Apr-08	101.55	101.05	100.10	97.44	93.75	89.87	86.07
10-Apr-03	4.45	10-Apr-18	10-Apr-08	101.42	100.92	99.66	96.61	92.77	88.84	85.05
11-Apr-03	4.74	11-Apr-18	11-Apr-08	101.57	101.07	100.16	97.57	93.91	90.03	86.23
14-Apr-03	4.56	16-Apr-18	14-Apr-08	101.48	100.98	99.86	96.99	93.20	89.29	85.50
15-Apr-03	4.54	16-Apr-18	15-Apr-08	101.47	100.97	99.82	96.92	93.13	89.21	85.42
15-Apr-03	4.72	16-Apr-18	15-Apr-08	101.56	101.06	100.13	97.50	93.83	89.95	86.15
17-Apr-03	4.63	17-Apr-18	17-Apr-08	101.51	101.01	99.98	97.22	93.48	89.58	85.78
23-Apr-03	4.54	23-Apr-18	23-Apr-08	101.47	100.97	99.82	96.92	93.12	89.21	85.42
23-Apr-03	4.72	23-Apr-18	23-Apr-08	101.56	101.06	100.13	97.50	93.83	89.95	86.15
25-Apr-03	4.43	25-Apr-18	25-Apr-08	101.41	100.91	99.62	96.54	92.68	88.75	84.97
28-Apr-03	4.35	27-Apr-18	28-Apr-08	101.37	100.86	99.46	96.26	92.36	88.42	84.64
28-Apr-03	4.53	27-Apr-18	28-Apr-08	101.46	100.96	99.81	96.89	93.09	89.17	85.38
28-Apr-03	4.53	30-Apr-18	28-Apr-08	101.46	100.96	99.81	96.89	93.08	89.17	85.38
29-Apr-03	4.6	30-Apr-18	29-Apr-08	101.50	101.00	99.93	97.12	93.36	89.46	85.66
30-Apr-03	4.53	30-Apr-18	30-Apr-08	101.92	101.24	99.87	96.89	93.08	89.17	85.38

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

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
01-May-03	4.5	01-May-18	01-May-08	101.90	101.22	99.80	96.75	92.90	88.96	85.15
06-May-03	4.37	07-May-18	06-May-08	101.81	101.12	99.53	96.29	92.37	88.42	84.61
06-May-03	4.55	07-May-18	06-May-08	101.93	101.26	99.90	96.92	93.10	89.16	85.35
07-May-03	4.42	07-May-18	07-May-08	101.84	101.16	99.63	96.47	92.58	88.62	84.82
08-May-03	4.14	08-May-18	08-May-08	101.66	100.93	98.97	95.44	91.42	87.45	83.67
08-May-03	4.31	08-May-18	08-May-08	101.77	101.07	99.40	96.07	92.13	88.17	84.37
09-May-03	4.16	09-May-18	09-May-08	101.67	100.94	99.02	95.51	91.51	87.54	83.75
09-May-03	4.33	09-May-18	09-May-08	101.78	101.09	99.44	96.15	92.21	88.25	84.45
12-May-03	4.05	11-May-18	12-May-08	101.60	100.84	98.73	95.09	91.04	87.07	83.30
12-May-03	4.22	11-May-18	12-May-08	101.71	101.00	99.18	95.74	91.76	87.79	84.00
12-May-03	4.05	14-May-18	12-May-08	101.60	100.84	98.73	95.09	91.04	87.07	83.30
12-May-03	4.22	14-May-18	12-May-08	101.71	101.00	99.18	95.74	91.76	87.79	84.00
14-May-03	4.04	14-May-18	14-May-08	101.59	100.83	98.70	95.05	91.00	87.03	83.26
15-May-03	4.01	15-May-18	15-May-08	101.57	100.80	98.62	94.93	90.87	86.90	83.14
15-May-03	4.18	15-May-18	15-May-08	101.69	100.96	99.08	95.59	91.59	87.62	83.83
16-May-03	3.93	16-May-18	16-May-08	101.52	100.72	98.38	94.61	90.54	86.57	82.81
16-May-03	4.1	16-May-18	16-May-08	101.63	100.89	98.87	95.28	91.25	87.28	83.50
19-May-03	4.03	18-May-18	19-May-08	101.59	100.82	98.67	95.01	90.96	86.99	83.22
19-May-03	3.86	18-May-18	19-May-08	101.48	100.63	98.17	94.33	90.24	86.27	82.52
20-May-03	4.1	21-May-18	20-May-08	101.63	100.89	98.87	95.28	91.25	87.28	83.50
21-May-03	4.03	21-May-18	21-May-08	101.59	100.82	98.67	95.01	90.96	86.99	83.22
21-May-03	3.86	21-May-18	21-May-08	101.48	100.63	98.17	94.33	90.24	86.27	82.52
22-May-03	3.8	22-May-18	22-May-08	101.44	100.56	97.98	94.08	89.98	86.02	82.27
22-May-03	3.97	22-May-18	22-May-08	101.55	100.76	98.50	94.77	90.71	86.74	82.97
23-May-03	3.78	23-May-18	23-May-08	101.42	100.53	97.91	94.00	89.89	85.93	82.19
23-May-03	3.95	23-May-18	23-May-08	101.53	100.74	98.44	94.69	90.62	86.65	82.89
27-May-03	3.99	29-May-18	27-May-08	101.56	100.78	98.56	94.85	90.79	86.82	83.05
27-May-03	3.82	29-May-18	27-May-08	101.45	100.58	98.05	94.16	90.06	86.10	82.36
02-Jun-03	4.07	04-Jun-18	02-Jun-08	101.61	100.86	98.76	95.12	91.05	87.06	83.26
03-Jun-03	3.88	04-Jun-18	03-Jun-08	101.49	100.65	98.21	94.36	90.24	86.25	82.48
04-Jun-03	3.83	04-Jun-18	04-Jun-08	101.46	100.59	98.05	94.15	90.03	86.04	82.27
04-Jun-03	4	04-Jun-18	04-Jun-08	101.57	100.79	98.56	94.84	90.76	86.76	82.98
05-Jun-03	3.77	05-Jun-18	05-Jun-08	101.42	100.51	97.85	93.90	89.77	85.79	82.03

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

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
05-Jun-03	3.94	05-Jun-18	05-Jun-08	101.53	100.73	98.39	94.60	90.50	86.51	82.73
09-Jun-03	3.95	11-Jun-18	09-Jun-08	101.53	100.74	98.42	94.64	90.54	86.55	82.77
10-Jun-03	3.92	11-Jun-18	10-Jun-08	101.51	100.70	98.33	94.52	90.41	86.42	82.65
10-Jun-03	3.76	11-Jun-18	10-Jun-08	101.41	100.50	97.82	93.86	89.73	85.74	81.99
11-Jun-03	3.83	11-Jun-18	11-Jun-08	101.46	100.59	98.05	94.15	90.03	86.04	82.27
12-Jun-03	3.87	12-Jun-18	12-Jun-08	101.48	100.64	98.17	94.31	90.20	86.21	82.44
13-Jun-03	3.65	13-Jun-18	13-Jun-08	101.34	100.34	97.44	93.40	89.25	85.27	81.53
13-Jun-03	3.81	13-Jun-18	13-Jun-08	101.44	100.57	97.98	94.07	89.94	85.96	82.19
16-Jun-03	3.81	18-Jun-18	16-Jun-08	101.44	100.57	97.98	94.07	89.94	85.96	82.19
17-Jun-03	3.9	18-Jun-18	17-Jun-08	101.50	100.68	98.27	94.44	90.33	86.34	82.56
19-Jun-03	4.07	19-Jun-18	19-Jun-08	101.61	100.86	98.76	95.11	91.05	87.06	83.26
23-Jun-03	4.05	25-Jun-18	23-Jun-08	101.60	100.84	98.71	95.04	90.97	86.97	83.18
26-Jun-03	4.13	26-Jun-18	26-Jun-08	101.65	100.92	98.92	95.35	91.31	87.31	83.51
01-Jul-03	4.19	02-Jul-18	01-Jul-08	101.90	101.09	99.08	95.53	91.49	87.47	83.65
02-Jul-03	4.12	02-Jul-18	02-Jul-08	101.85	101.01	98.89	95.26	91.19	87.18	83.36
03-Jul-03	4.08	03-Jul-18	03-Jul-08	101.82	100.97	98.78	95.11	91.02	87.01	83.19
03-Jul-03	4.25	03-Jul-18	03-Jul-08	101.95	101.14	99.23	95.76	91.74	87.73	83.90
08-Jul-03	4.24	09-Jul-18	08-Jul-08	101.94	101.13	99.21	95.72	91.70	87.69	83.85
09-Jul-03	4.39	09-Jul-18	09-Jul-08	102.05	101.27	99.57	96.28	92.32	88.32	84.48
10-Jul-03	4.37	10-Jul-18	10-Jul-08	102.04	101.25	99.52	96.21	92.24	88.24	84.39
10-Jul-03	4.2	10-Jul-18	10-Jul-08	101.91	101.10	99.10	95.57	91.53	87.52	83.69
11-Jul-03	4.38	11-Jul-18	11-Jul-08	102.04	101.26	99.54	96.24	92.28	88.28	84.43
14-Jul-03	4.34	13-Jul-18	14-Jul-08	102.01	101.22	99.45	96.10	92.11	88.11	84.27
15-Jul-03	4.29	16-Jul-18	15-Jul-08	101.98	101.18	99.33	95.91	91.91	87.90	84.06
16-Jul-03	4.56	16-Jul-18	16-Jul-08	102.18	101.42	99.93	96.88	93.02	89.03	85.18
16-Jul-03	4.74	16-Jul-18	16-Jul-08	102.31	101.56	100.27	97.47	93.73	89.78	85.93
17-Jul-03	4.65	17-Jul-18	17-Jul-08	102.24	101.49	100.10	97.18	93.38	89.41	85.55
18-Jul-03	4.47	18-Jul-18	18-Jul-08	102.11	101.34	99.75	96.56	92.65	88.66	84.81
18-Jul-03	4.65	18-Jul-18	18-Jul-08	102.24	101.49	100.10	97.18	93.38	89.41	85.55
22-Jul-03	4.69	23-Jul-18	22-Jul-08	102.27	101.52	100.18	97.31	93.54	89.58	85.72
22-Jul-03	4.87	23-Jul-18	22-Jul-08	102.41	101.66	100.48	97.87	94.24	90.32	86.46
23-Jul-03	4.6	23-Jul-18	23-Jul-08	102.21	101.45	100.01	97.02	93.18	89.20	85.35
24-Jul-03	4.89	24-Jul-18	24-Jul-08	102.42	101.68	100.51	97.93	94.32	90.40	86.55

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
29-Jul-03	4.85	30-Jul-18	29-Jul-08	102.39	101.65	100.45	97.81	94.16	90.24	86.38
31-Jul-03	5.01	31-Jul-18	31-Jul-08	103.06	102.15	100.86	98.31	94.77	90.89	87.04
05-Aug-03	5.37	06-Aug-18	05-Aug-08	103.38	102.49	101.37	99.25	96.01	92.26	88.42
08-Aug-03	5.01	08-Aug-18	08-Aug-08	103.06	102.15	100.85	98.28	94.72	90.82	86.94
08-Aug-03	4.82	08-Aug-18	08-Aug-08	102.89	101.98	100.52	97.71	93.99	90.04	86.16
11-Aug-03	5.07	13-Aug-18	11-Aug-08	103.11	102.21	100.95	98.46	94.94	91.06	87.19
12-Aug-03	4.93	13-Aug-18	12-Aug-08	102.99	102.08	100.71	98.04	94.42	90.49	86.61
14-Aug-03	5.23	14-Aug-18	14-Aug-08	103.26	102.36	101.19	98.90	95.52	91.71	87.85
26-Aug-03	5.44	27-Aug-18	26-Aug-08	103.45	102.55	101.46	99.42	96.26	92.53	88.70
28-Aug-03	5.36	28-Aug-18	28-Aug-08	103.37	102.48	101.36	99.23	95.98	92.22	88.38
03-Sep-03	5.26	04-Sep-18	03-Sep-08	103.28	102.39	101.22	98.96	95.58	91.76	87.88
03-Sep-03	5.45	04-Sep-18	03-Sep-08	103.46	102.56	101.47	99.42	96.25	92.51	88.66
05-Sep-03	5.27	05-Sep-18	05-Sep-08	103.29	102.40	101.24	98.98	95.62	91.80	87.92
09-Sep-03	5.21	10-Sep-18	09-Sep-08	103.24	102.34	101.15	98.82	95.41	91.56	87.68
12-Sep-03	5.06	12-Sep-18	12-Sep-08	103.10	102.20	100.93	98.40	94.86	90.95	87.06
15-Sep-03	5.09	17-Sep-18	15-Sep-08	103.13	102.23	100.97	98.49	94.97	91.07	87.18
17-Sep-03	5.01	17-Sep-18	17-Sep-08	103.06	102.16	100.84	98.25	94.67	90.74	86.85
18-Sep-03	4.7	18-Sep-18	18-Sep-08	102.78	101.86	100.28	97.29	93.46	89.46	85.56
18-Sep-03	4.89	18-Sep-18	18-Sep-08	102.95	102.04	100.63	97.89	94.21	90.25	86.35
22-Sep-03	4.89	24-Sep-18	22-Sep-08	102.95	102.04	100.63	97.89	94.21	90.25	86.35
26-Sep-03	4.89	25-Sep-18	26-Sep-08	102.95	102.04	100.63	97.89	94.21	90.25	86.35
30-Sep-03	4.87	01-Oct-18	30-Sep-08	103.20	102.21	100.67	97.85	94.13	90.16	86.27
01-Oct-03	4.79	01-Oct-18	01-Oct-08	103.12	102.12	100.52	97.57	93.76	89.75	85.83
03-Oct-03	5.02	03-Oct-18	03-Oct-08	103.35	102.36	100.93	98.27	94.66	90.71	86.80
03-Oct-03	4.83	03-Oct-18	03-Oct-08	103.16	102.16	100.59	97.69	93.92	89.92	86.00
16-Oct-03	5.19	16-Oct-18	16-Oct-08	103.51	102.53	101.22	98.77	95.29	91.41	87.50
21-Oct-03	4.99	22-Oct-18	21-Oct-08	103.32	102.33	100.88	98.18	94.54	90.59	86.67
23-Oct-03	5.08	23-Oct-18	23-Oct-08	103.40	102.42	101.04	98.45	94.88	90.96	87.05
07-Nov-03	5.16	07-Nov-18	07-Nov-08	104.03	102.89	101.35	98.71	95.14	91.21	87.29
07-Nov-03	5.35	07-Nov-18	07-Nov-08	104.25	103.11	101.68	99.25	95.83	91.98	88.08
12-Nov-03	5.26	13-Nov-18	12-Nov-08	104.15	103.01	101.53	99.00	95.51	91.62	87.70
18-Nov-03	5.1	19-Nov-18	18-Nov-08	103.96	102.82	101.24	98.53	94.91	90.97	87.04
19-Nov-03	4.88	19-Nov-18	19-Nov-08	103.71	102.55	100.81	97.85	94.06	90.05	86.11

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

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
25-Nov-03	4.87	26-Nov-18	25-Nov-08	103.70	102.54	100.79	97.81	94.02	90.01	86.07
03-Dec-03	5.03	03-Dec-18	03-Dec-08	103.89	102.73	101.09	98.28	94.60	90.60	86.65
08-Dec-03	5.04	10-Dec-18	08-Dec-08	103.90	102.75	101.11	98.32	94.63	90.65	86.69
09-Dec-03	5.06	10-Dec-18	09-Dec-08	103.92	102.77	101.15	98.38	94.71	90.73	86.77
09-Dec-03	5.08	10-Dec-18	09-Dec-08	103.94	102.79	101.19	98.44	94.79	90.81	86.86
10-Dec-03	5.14	10-Dec-18	10-Dec-08	104.01	102.86	101.31	98.62	95.02	91.06	87.11
12-Dec-03	4.99	12-Dec-18	12-Dec-08	103.84	102.69	101.02	98.16	94.44	90.44	86.48
19-Dec-03	4.99	18-Dec-18	19-Dec-08	103.84	102.69	101.02	98.16	94.44	90.44	86.48
09-Jan-04	4.91	09-Jan-19	09-Jan-09	104.50	103.08	101.05	97.92	94.08	90.03	86.05
12-Jan-04	4.84	14-Jan-19	12-Jan-09	104.40	102.98	100.89	97.69	93.80	89.73	85.75
13-Jan-04	4.64	14-Jan-19	13-Jan-09	104.13	102.67	100.40	96.99	92.98	88.87	84.90
14-Jan-04	4.58	14-Jan-19	14-Jan-09	104.05	102.57	100.24	96.77	92.73	88.61	84.64
20-Jan-04	4.83	22-Jan-19	20-Jan-09	104.39	102.96	100.86	97.66	93.76	89.69	85.71
23-Jan-04	4.7	23-Jan-19	23-Jan-09	104.21	102.76	100.55	97.20	93.23	89.13	85.15
23-Jan-04	4.71	23-Jan-19	23-Jan-09	104.23	102.78	100.57	97.24	93.27	89.17	85.19
26-Jan-04	4.65	28-Jan-19	26-Jan-09	104.14	102.68	100.42	97.03	93.02	88.91	84.94
28-Jan-04	4.85	28-Jan-19	28-Jan-09	104.42	102.99	100.91	97.72	93.84	89.77	85.79
29-Jan-04	5	29-Jan-19	29-Jan-09	104.62	103.22	101.25	98.22	94.44	90.40	86.43
04-Feb-04	4.91	04-Feb-19	04-Feb-09	104.50	103.08	101.04	97.89	94.03	89.95	85.95
04-Feb-04	4.91	14-Feb-19	04-Feb-09	104.50	103.08	101.04	97.89	94.02	89.95	85.95
10-Feb-04	4.69	11-Feb-19	10-Feb-09	104.20	102.74	100.51	97.13	93.13	89.01	85.01
10-Feb-04	4.87	11-Feb-19	10-Feb-09	104.45	103.02	100.95	97.76	93.86	89.78	85.78
19-Feb-04	4.82	19-Feb-19	19-Feb-09	104.38	102.95	100.83	97.59	93.66	89.57	85.57
20-Feb-04	4.79	20-Feb-19	20-Feb-09	104.34	102.90	100.76	97.48	93.54	89.44	85.44
24-Feb-04	4.56	25-Feb-19	24-Feb-09	104.02	102.54	100.17	96.66	92.58	88.44	84.45
24-Feb-04	4.74	25-Feb-19	24-Feb-09	104.27	102.82	100.63	97.31	93.33	89.22	85.22
25-Feb-04	4.75	25-Feb-19	25-Feb-09	104.28	102.84	100.66	97.34	93.37	89.26	85.27
27-Feb-04	4.74	27-Feb-19	27-Feb-09	104.27	102.82	100.63	97.31	93.33	89.22	85.22
01-Mar-04	4.52	01-Mar-19	02-Mar-09	103.97	102.47	100.04	96.47	92.35	88.18	84.17
01-Mar-04	4.7	01-Mar-19	01-Mar-09	104.22	102.76	100.52	97.13	93.11	88.97	84.95
02-Mar-04	4.76	04-Mar-19	02-Mar-09	104.30	102.85	100.67	97.35	93.36	89.23	85.21
04-Mar-04	4.64	05-Mar-19	04-Mar-09	104.13	102.66	100.37	96.92	92.86	88.71	84.69
05-Mar-04	4.4	06-Mar-19	05-Mar-09	103.81	102.27	99.71	96.01	91.83	87.65	83.65

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

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
05-Mar-04	4.57	06-Mar-19	05-Mar-09	104.04	102.55	100.18	96.66	92.56	88.40	84.39
09-Mar-04	4.34	11-Mar-19	09-Mar-09	103.72	102.17	99.53	95.77	91.57	87.39	83.39
09-Mar-04	4.51	11-Mar-19	09-Mar-09	103.96	102.45	100.02	96.43	92.31	88.14	84.13
10-Mar-04	4.48	11-Mar-19	10-Mar-09	103.91	102.40	99.93	96.31	92.18	88.01	84.00
10-Mar-04	4.48	11-Mar-19	11-Mar-09	103.91	102.40	99.93	96.31	92.18	88.01	84.00
11-Mar-04	4.43	12-Mar-19	11-Mar-09	103.85	102.32	99.79	96.12	91.96	87.79	83.78
12-Mar-04	4.53	13-Mar-19	12-Mar-09	103.98	102.49	100.07	96.50	92.39	88.23	84.22
18-Mar-04	4.33	18-Mar-19	18-Mar-09	103.71	102.15	99.50	95.73	91.53	87.34	83.35
25-Mar-04	4.52	25-Mar-19	25-Mar-09	103.97	102.47	100.04	96.47	92.35	88.18	84.17
01-Apr-04	4.63	01-Apr-19	01-Apr-09	104.35	102.79	100.38	96.85	92.76	88.58	84.55
01-Apr-04	4.45	02-Apr-19	01-Apr-09	104.09	102.48	99.87	96.17	91.99	87.79	83.76
05-Apr-04	4.96	08-Apr-19	06-Apr-09	104.83	103.33	101.21	98.02	94.12	90.01	85.98
06-Apr-04	4.97	08-Apr-19	06-Apr-09	104.84	103.35	101.23	98.05	94.16	90.06	86.02
07-Apr-04	4.94	08-Apr-19	07-Apr-09	104.80	103.30	101.16	97.95	94.04	89.93	85.89
12-Apr-04	5.01	12-Apr-19	13-Apr-09	104.90	103.41	101.32	98.19	94.32	90.23	86.19
12-Apr-04	5.01	15-Apr-19	13-Apr-09	104.90	103.41	101.32	98.19	94.32	90.23	86.19
13-Apr-04	5.15	15-Apr-19	13-Apr-09	105.10	103.62	101.64	98.64	94.88	90.82	86.79
19-Apr-04	4.98	22-Apr-19	19-Apr-09	104.86	103.36	101.25	98.09	94.20	90.10	86.06
22-Apr-04	5.24	23-Apr-19	22-Apr-09	105.24	103.76	101.84	98.93	95.23	91.20	87.18
26-Apr-04	5.26	29-Apr-19	27-Apr-09	105.26	103.79	101.88	98.99	95.30	91.28	87.26
28-Apr-04	5.23	29-Apr-19	28-Apr-09	105.22	103.75	101.81	98.90	95.19	91.16	87.13
05-May-04	5.35	06-May-19	05-May-09	105.96	104.33	102.27	99.31	95.62	91.60	87.56
06-May-04	5.45	07-May-19	06-May-09	106.12	104.50	102.49	99.62	95.99	92.01	87.99
07-May-04	5.61	07-May-19	07-May-09	106.38	104.76	102.82	100.09	96.58	92.66	88.66
07-May-04	5.61	17-May-19	07-May-09	106.38	104.76	102.82	100.09	96.58	92.66	88.66
24-May-04	5.63	24-May-19	26-May-09	106.41	104.79	102.86	100.15	96.65	92.74	88.75
10-Jun-04	5.57	11-Jun-19	10-Jun-09	106.32	104.70	102.74	99.95	96.40	92.44	88.41
17-Jun-04	5.73	18-Jun-19	18-Jun-09	106.57	104.96	103.06	100.41	96.97	93.09	89.09
23-Jun-04	5.47	24-Jun-19	23-Jun-09	106.16	104.53	102.53	99.66	96.03	92.03	87.99
24-Jun-04	5.59	25-Jun-19	24-Jun-09	106.35	104.73	102.78	100.01	96.47	92.52	88.50
29-Jun-04	5.5	01-Jul-19	29-Jun-09	106.21	104.58	102.59	99.75	96.14	92.15	88.12
29-Jun-04	5.69	01-Jul-19	29-Jun-09	106.51	104.89	102.98	100.30	96.83	92.93	88.92
07-Jul-04	5.38	08-Jul-19	07-Jul-09	106.31	104.59	102.43	99.40	95.66	91.59	87.52

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

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
07-Jul-04	5.19	08-Jul-19	07-Jul-09	105.99	104.25	101.99	98.79	94.91	90.79	86.70
13-Jul-04	5.14	15-Jul-19	13-Jul-09	105.90	104.16	101.86	98.62	94.71	90.57	86.48
14-Jul-04	5.33	15-Jul-19	14-Jul-09	106.22	104.50	102.32	99.24	95.46	91.38	87.31
19-Jul-04	4.73	09-Jan-19	09-Jan-09	104.25	102.81	100.63	97.34	93.41	89.34	85.38
22-Jul-04	5.37	22-Jul-19	22-Jul-09	106.29	104.57	102.41	99.37	95.62	91.55	87.48
28-Jul-04	5.33	29-Jul-19	28-Jul-09	106.22	104.50	102.32	99.24	95.46	91.38	87.30
03-Aug-04	5.17	05-Aug-19	03-Aug-09	106.23	104.40	102.02	98.73	94.79	90.63	86.52
03-Aug-04	5.36	05-Aug-19	03-Aug-09	106.56	104.75	102.49	99.36	95.55	91.45	87.35
06-Aug-04	4.91	07-Aug-19	06-Aug-09	105.77	103.90	101.34	97.81	93.72	89.50	85.38
20-Aug-04	5.15	21-Aug-19	20-Aug-09	106.19	104.36	101.97	98.66	94.71	90.55	86.44
26-Aug-04	4.86	27-Aug-19	26-Aug-09	105.68	103.80	101.19	97.63	93.51	89.28	85.16
27-Aug-04	4.98	28-Aug-19	27-Aug-09	105.89	104.04	101.52	98.07	94.02	89.81	85.69
30-Aug-04	4.85	30-Aug-19	31-Aug-09	105.90	103.93	101.23	97.61	93.48	89.24	85.12
10-Sep-04	4.96	11-Sep-19	10-Sep-09	106.10	104.15	101.53	97.99	93.89	89.65	85.51
17-Sep-04	4.75	17-Sep-19	17-Sep-09	105.72	103.72	100.93	97.20	92.99	88.71	84.58
17-Sep-04	4.92	17-Sep-19	17-Sep-09	106.03	104.07	101.42	97.84	93.72	89.47	85.33
20-Sep-04	4.99	20-Sep-19	20-Sep-09	106.16	104.21	101.61	98.10	94.02	89.78	85.64
23-Sep-04	4.76	24-Sep-19	23-Sep-09	105.74	103.74	100.96	97.24	93.03	88.76	84.62
06-Oct-04	5.13	07-Oct-19	06-Oct-09	106.92	104.83	102.15	98.63	94.56	90.33	86.17
15-Oct-04	4.86	15-Oct-19	15-Oct-09	106.39	104.24	101.37	97.63	93.42	89.13	84.97
22-Oct-04	4.83	23-Oct-19	22-Oct-09	106.33	104.17	101.27	97.51	93.29	89.00	84.84
27-Oct-04	4.79	28-Oct-19	27-Oct-09	106.25	104.08	101.15	97.36	93.12	88.82	84.66
28-Oct-04	4.89	29-Oct-19	28-Oct-09	106.45	104.31	101.46	97.74	93.55	89.26	85.10
01-Nov-04	4.84	01-Nov-19	02-Nov-09	106.35	104.19	101.29	97.52	93.28	88.97	84.79
01-Nov-04	4.84	04-Nov-19	02-Nov-09	106.35	104.19	101.29	97.52	93.28	88.97	84.79
03-Nov-04	4.97	04-Nov-19	03-Nov-09	106.61	104.49	101.68	98.01	93.84	89.55	85.37
12-Nov-04	5.01	13-Nov-19	12-Nov-09	106.69	104.57	101.80	98.16	94.01	89.73	85.55
19-Nov-04	4.91	20-Nov-19	19-Nov-09	106.49	104.35	101.50	97.79	93.58	89.28	85.10
22-Nov-04	4.98	22-Nov-19	23-Nov-09	106.63	104.51	101.71	98.05	93.88	89.59	85.41
23-Nov-04	4.98	25-Nov-19	23-Nov-09	106.63	104.51	101.71	98.05	93.88	89.59	85.41
29-Nov-04	5.01	29-Nov-19	30-Nov-09	106.93	104.73	101.88	98.19	94.02	89.73	85.55
15-Dec-04	4.9	16-Dec-19	15-Dec-09	106.71	104.48	101.54	97.74	93.49	89.16	84.96
17-Dec-04	5.02	18-Dec-19	17-Dec-09	106.96	104.75	101.89	98.20	94.01	89.70	85.50

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
22-Dec-04	4.98	23-Dec-19	22-Dec-09	106.87	104.66	101.78	98.05	93.84	89.52	85.32
28-Dec-04	5.1	30-Dec-19	28-Dec-09	107.12	104.94	102.13	98.50	94.35	90.06	85.86
11-Jan-05	4.91	13-Jan-20	11-Jan-10	107.39	104.91	101.74	97.82	93.50	89.14	84.92
11-Jan-05	5.09	13-Jan-20	11-Jan-10	107.80	105.36	102.31	98.52	94.29	89.95	85.73
14-Jan-05	4.78	15-Jan-20	14-Jan-10	107.10	104.57	101.31	97.29	92.93	88.54	84.33
18-Jan-05	4.83	21-Jan-20	18-Jan-10	107.21	104.70	101.47	97.50	93.15	88.77	84.55
19-Jan-05	4.76	21-Jan-20	19-Jan-10	107.05	104.52	101.24	97.21	92.84	88.45	84.24
21-Jan-05	4.94	22-Jan-20	21-Jan-10	107.46	104.98	101.83	97.93	93.63	89.27	85.05
25-Jan-05	4.76	27-Jan-20	25-Jan-10	107.05	104.52	101.24	97.21	92.84	88.45	84.23
27-Jan-05	5.03	28-Jan-20	27-Jan-10	107.66	105.21	102.12	98.29	94.03	89.68	85.46
02-Feb-05	4.98	03-Feb-20	02-Feb-10	107.56	105.09	101.95	98.06	93.76	89.38	85.14
03-Feb-05	4.84	03-Feb-20	03-Feb-10	107.24	104.73	101.49	97.50	93.14	88.74	84.50
03-Feb-05	4.84	04-Feb-20	03-Feb-10	107.24	104.73	101.49	97.50	93.14	88.74	84.50
04-Feb-05	4.75	04-Feb-20	04-Feb-10	107.03	104.49	101.19	97.14	92.73	88.33	84.09
11-Feb-05	4.75	12-Feb-20	11-Feb-10	107.03	104.49	101.19	97.14	92.73	88.33	84.09
16-Feb-05	4.73	14-Feb-20	16-Feb-10	106.99	104.44	101.12	97.05	92.64	88.24	84.00
16-Feb-05	4.92	18-Feb-20	16-Feb-10	107.42	104.93	101.76	97.82	93.49	89.11	84.87
24-Feb-05	5.08	24-Feb-20	24-Feb-10	107.79	105.34	102.27	98.45	94.19	89.83	85.59
24-Feb-05	4.9	25-Feb-20	24-Feb-10	107.38	104.88	101.69	97.74	93.40	89.02	84.78
28-Feb-05	5.13	28-Feb-20	28-Feb-10	107.90	105.46	102.42	98.64	94.41	90.06	85.82
04-Mar-05	5.23	04-Mar-20	04-Mar-10	108.13	105.71	102.73	98.99	94.79	90.44	86.18
08-Mar-05	5.2	09-Mar-20	08-Mar-10	108.07	105.64	102.63	98.88	94.66	90.31	86.05
16-Mar-05	5.37	16-Mar-20	16-Mar-10	108.45	106.05	103.15	99.52	95.38	91.07	86.82
18-Mar-05	5.15	18-Mar-20	18-Mar-10	107.95	105.51	102.48	98.69	94.45	90.08	85.82
28-Mar-05	5.49	27-Mar-20	29-Mar-10	108.73	106.34	103.50	99.95	95.88	91.60	87.35
29-Mar-05	5.47	30-Mar-20	29-Mar-10	108.68	106.30	103.44	99.88	95.79	91.51	87.26
29-Mar-05	5.48	30-Mar-20	29-Mar-10	108.71	106.32	103.47	99.91	95.83	91.55	87.31
31-Mar-05	5.44	31-Mar-20	31-Mar-10	108.87	106.40	103.45	99.81	95.69	91.38	87.13
01-Apr-05	4.84	03-Feb-20	03-Feb-10	107.23	104.73	101.51	97.54	93.19	88.82	84.60
07-Apr-05	5.33	07-Apr-20	07-Apr-10	108.62	106.13	103.11	99.38	95.18	90.83	86.55
07-Apr-05	5.14	07-Apr-20	07-Apr-10	108.17	105.64	102.51	98.66	94.36	89.97	85.69
11-Apr-05	5.39	13-Apr-20	12-Apr-10	108.76	106.28	103.29	99.61	95.44	91.10	86.82
12-Apr-05	5.37	10-Apr-20	12-Apr-10	108.71	106.23	103.23	99.53	95.35	91.01	86.73

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
19-Apr-05	5.18	20-Apr-20	19-Apr-10	108.26	105.74	102.64	98.81	94.54	90.15	85.87
20-Apr-05	5.22	20-Apr-20	20-Apr-10	108.36	105.85	102.77	98.96	94.71	90.33	86.05
21-Apr-05	5.19	21-Apr-20	21-Apr-10	108.29	105.77	102.67	98.85	94.58	90.20	85.92
02-May-05	5.28	01-May-20	02-May-10	108.75	106.16	103.04	99.21	94.94	90.54	86.24
03-May-05	5.01	04-May-20	03-May-10	108.09	105.45	102.15	98.14	93.75	89.31	85.01
06-May-05	5.23	06-May-20	06-May-10	108.63	106.03	102.87	99.01	94.72	90.32	86.02
11-May-05	5.21	11-May-20	11-May-10	108.58	105.98	102.81	98.94	94.63	90.22	85.92
16-May-05	5.12	15-May-20	17-May-10	108.36	105.74	102.52	98.58	94.24	89.81	85.51
20-May-05	5.09	20-May-20	20-May-10	108.29	105.66	102.42	98.46	94.11	89.68	85.37
24-May-05	5.03	26-May-20	24-May-10	108.14	105.50	102.22	98.22	93.84	89.40	85.10
31-May-05	4.85	01-Jun-20	31-May-10	107.90	105.13	101.66	97.51	93.04	88.57	84.27
03-Jun-05	4.66	03-Jun-20	03-Jun-10	107.43	104.59	100.96	96.66	92.11	87.60	83.29
10-Jun-05	4.8	10-Jun-20	10-Jun-10	107.78	104.99	101.47	97.26	92.75	88.26	83.94
27-Jun-05	4.75	29-Jun-20	28-Jun-10	107.65	104.85	101.30	97.07	92.55	88.06	83.76
30-Jun-05	4.98	30-Jun-20	30-Jun-10	108.67	105.77	102.24	98.07	93.59	89.10	84.78
01-Jul-05	4.99	01-Jul-20	01-Jul-10	108.70	105.80	102.26	98.08	93.59	89.08	84.74
08-Jul-05	4.95	07-Jul-20	08-Jul-10	108.60	105.68	102.12	97.91	93.40	88.89	84.55
25-Jul-05	5.25	27-Jul-20	25-Jul-10	109.39	106.55	103.17	99.15	94.75	90.29	85.94
29-Jul-05	5.04	29-Jul-20	29-Jul-10	108.84	105.95	102.44	98.29	93.81	89.31	84.97
04-Aug-05	5.27	04-Aug-20	04-Aug-10	109.46	106.61	103.23	99.20	94.80	90.32	85.95
09-Aug-05	5.38	10-Aug-20	09-Aug-10	109.75	106.93	103.60	99.64	95.28	90.82	86.46
15-Aug-05	5.24	17-Aug-20	16-Aug-10	109.38	106.53	103.13	99.08	94.66	90.18	85.81
19-Aug-05	5.18	19-Aug-20	19-Aug-10	109.22	106.35	102.92	98.84	94.40	89.90	85.53
22-Aug-05	5.01	21-Aug-20	23-Aug-10	108.76	105.86	102.32	98.13	93.63	89.10	84.74
26-Aug-05	5.01	26-Aug-20	26-Aug-10	108.76	105.86	102.32	98.13	93.63	89.10	84.74
26-Aug-05	5.19	26-Aug-20	26-Aug-10	109.24	106.38	102.95	98.88	94.44	89.94	85.58
31-Aug-05	5.14	31-Aug-20	31-Aug-10	109.33	106.38	102.85	98.70	94.23	89.71	85.35
16-Sep-05	5.22	16-Sep-20	16-Sep-10	109.55	106.62	103.12	99.01	94.54	90.02	85.63
29-Sep-05	5.27	30-Sep-20	29-Sep-10	109.69	106.76	103.30	99.21	94.77	90.25	85.87
19-Oct-05	5.26	30-Oct-20	19-Oct-10	110.11	107.03	103.41	99.22	94.70	90.15	85.74
20-Oct-05	5.49	30-Oct-20	20-Oct-10	110.78	107.73	104.23	100.16	95.74	91.22	86.82
26-Oct-05	5.6	30-Oct-20	26-Oct-10	111.09	108.06	104.61	100.60	96.22	91.73	87.33
16-Nov-05	5.45	30-Nov-20	16-Nov-10	110.67	107.61	104.08	99.98	95.51	90.98	86.55

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
01-Dec-05	5.58	15-Dec-20	01-Dec-10	111.29	108.17	104.63	100.54	96.09	91.56	87.12
05-Dec-05	5.67	15-Dec-20	05-Dec-10	111.56	108.45	104.94	100.89	96.47	91.95	87.50
20-Dec-05	5.6	30-Dec-20	20-Dec-10	111.35	108.24	104.69	100.61	96.17	91.62	87.18
29-Dec-05	5.58	30-Dec-20	29-Dec-10	111.29	108.17	104.62	100.53	96.08	91.53	87.08
30-Dec-05	5.57	30-Dec-20	30-Dec-10	111.27	108.14	104.59	100.49	96.03	91.48	87.04
03-Jan-06	5.41	15-Jan-21	03-Jan-11	111.03	107.80	104.10	99.84	95.29	90.68	86.21
05-Jan-06	5.55	15-Jan-21	05-Jan-11	111.45	108.25	104.61	100.43	95.92	91.34	86.87
05-Jan-06	5.36	15-Jan-21	05-Jan-11	110.88	107.64	103.91	99.63	95.06	90.44	85.97
17-Jan-06	5.46	01-Feb-21	17-Jan-11	111.18	107.96	104.28	100.06	95.51	90.91	86.44
19-Jan-06	5.51	01-Feb-21	19-Jan-11	111.33	108.12	104.46	100.26	95.74	91.15	86.68
23-Jan-06	5.33	01-Feb-21	24-Jan-11	110.79	107.54	103.80	99.50	94.92	90.30	85.83
01-Mar-06	5.68	15-Mar-21	01-Mar-11	112.32	108.98	105.24	101.01	96.47	91.85	87.34
08-Mar-06	5.86	15-Mar-21	08-Mar-11	112.89	109.57	105.90	101.75	97.28	92.69	88.19
14-Mar-06	5.65	15-Mar-21	14-Mar-11	112.23	108.88	105.13	100.89	96.33	91.71	87.20
16-Mar-06	5.8	30-Mar-21	16-Mar-11	112.70	109.37	105.68	101.51	97.01	92.41	87.91
17-Mar-06	5.74	30-Mar-21	17-Mar-11	112.51	109.18	105.46	101.26	96.74	92.13	87.62
30-Mar-06	5.91	30-Mar-21	30-Mar-11	113.05	109.73	106.08	101.96	97.50	92.93	88.42
08-May-06	6.09	17-May-21	08-May-11	114.17	110.70	106.95	102.78	98.29	93.69	89.15
05-Jun-06	6.06	15-Jun-21	05-Jun-11	114.32	110.77	106.94	102.70	98.15	93.51	88.95
15-Jun-06	6.22	15-Jun-21	15-Jun-11	114.86	111.32	107.54	103.36	98.87	94.26	89.71
21-Jul-06	6.15	30-Jul-21	21-Jul-11	115.15	111.46	107.51	103.19	98.59	93.92	89.32
10-Aug-06	5.95	16-Aug-21	10-Aug-11	114.46	110.75	106.73	102.32	97.64	92.92	88.30
30-Aug-06	5.83	30-Aug-21	30-Aug-11	114.04	110.31	106.26	101.80	97.09	92.34	87.72
31-Aug-06	5.82	30-Aug-21	31-Aug-11	114.22	110.43	106.31	101.80	97.06	92.30	87.67
13-Sep-06	5.81	15-Sep-21	13-Sep-11	114.20	110.40	106.26	101.74	96.98	92.20	87.55
25-Sep-06	5.64	30-Sep-21	26-Sep-11	113.59	109.77	105.57	100.98	96.17	91.37	86.72
26-Sep-06	5.42	30-Sep-21	26-Sep-11	112.80	108.94	104.66	99.98	95.11	90.28	85.64
04-Oct-06	5.46	15-Oct-21	04-Oct-11	113.16	109.23	104.90	100.17	95.28	90.43	85.76
25-Oct-06	5.83	01-Nov-21	25-Oct-11	114.52	110.64	106.44	101.86	97.06	92.25	87.58
02-Nov-06	5.56	15-Nov-21	02-Nov-11	113.73	109.74	105.38	100.65	95.74	90.87	86.19
16-Nov-06	5.55	30-Nov-21	16-Nov-11	113.69	109.70	105.34	100.60	95.69	90.82	86.14
21-Nov-06	5.55	30-Nov-21	21-Nov-11	113.69	109.70	105.34	100.60	95.69	90.82	86.14
27-Nov-06	5.54	30-Nov-21	28-Nov-11	113.65	109.66	105.30	100.56	95.64	90.77	86.09

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

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
01-Dec-06	5.38	15-Dec-21	01-Dec-11	113.44	109.28	104.73	99.84	94.84	89.92	85.22
04-Dec-06	5.35	15-Dec-21	05-Dec-11	113.32	109.16	104.60	99.70	94.69	89.77	85.07
14-Dec-06	5.29	15-Dec-21	14-Dec-11	113.09	108.91	104.33	99.41	94.39	89.46	84.77
22-Dec-06	5.5	30-Dec-21	22-Dec-11	113.91	109.76	105.26	100.41	95.44	90.53	85.82
28-Dec-06	5.57	30-Dec-21	28-Dec-11	114.18	110.04	105.56	100.75	95.78	90.88	86.17
05-Jan-07	5.61	18-Jan-22	05-Jan-12	114.34	110.21	105.73	100.91	95.94	91.02	86.29
25-Jan-07	5.49	31-Jan-22	25-Jan-12	113.88	109.73	105.21	100.34	95.34	90.42	85.69
28-Feb-07	5.49	02-Mar-22	28-Feb-12	114.06	109.84	105.26	100.35	95.31	90.36	85.62
05-Mar-07	5.49	15-Mar-22	05-Mar-12	114.44	110.08	105.38	100.39	95.31	90.32	85.55
19-Apr-07	5.55	02-May-22	19-Apr-12	114.70	110.34	105.65	100.66	95.57	90.56	85.78
01-May-07	5.58	16-May-22	01-May-12	115.03	110.59	105.85	100.82	95.70	90.67	85.86
08-May-07	5.58	16-May-22	08-May-12	115.03	110.59	105.85	100.82	95.70	90.67	85.86
10-May-07	5.41	16-May-22	10-May-12	114.32	109.86	105.06	99.98	94.83	89.79	84.99
22-May-07	5.73	31-May-22	22-May-12	115.65	111.23	106.53	101.55	96.46	91.44	86.62
30-May-07	5.8	31-May-22	30-May-12	115.94	111.53	106.85	101.89	96.81	91.80	86.98
05-Jun-07	5.93	15-Jun-22	05-Jun-12	116.90	112.36	107.60	102.59	97.47	92.43	87.58
18-Jun-07	6.12	30-Jun-22	18-Jun-12	117.72	113.18	108.46	103.50	98.43	93.40	88.54
02-Jul-07	6.06	15-Jul-22	02-Jul-12	117.48	112.93	108.19	103.20	98.10	93.04	88.17
03-Aug-07	5.92	15-Aug-22	03-Aug-12	117.10	112.47	107.63	102.55	97.38	92.29	87.40
06-Aug-07	5.87	15-Aug-22	06-Aug-12	116.88	112.25	107.40	102.30	97.12	92.03	87.14
07-Aug-07	5.9	15-Aug-22	07-Aug-12	117.01	112.38	107.54	102.45	97.28	92.18	87.30
13-Aug-07	6.03	15-Aug-22	13-Aug-12	117.58	112.96	108.14	103.09	97.94	92.85	87.96
05-Oct-07	5.68	17-Oct-22	05-Oct-12	116.45	111.66	106.63	101.39	96.10	90.95	86.03
22-Oct-07	5.22	31-Oct-22	22-Oct-12	114.38	109.53	104.37	99.01	93.66	88.50	83.63
25-Oct-07	5.14	31-Oct-22	25-Oct-12	114.02	109.16	103.97	98.59	93.23	88.08	83.22
30-Oct-07	5.4	31-Oct-22	30-Oct-12	115.19	110.37	105.27	99.95	94.63	89.46	84.57

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
12-Jan-98	5.29	11-Jan-08	14-Jan-08	100.7325	100.5246	100.3176	100.1115	99.9062	99.7018	99.4982
14-Jan-98	5.28		14-Jan-08	100.7285	100.5207	100.3137	100.1076	99.9023	99.6979	99.4943
20-Jan-98	5.41	20-Jan-08	21-Jan-08	100.8167	100.5896	100.3635	100.1384	99.9144	99.6914	99.4693
22-Jan-98	5.41		22-Jan-08	100.8269	100.5970	100.3682	100.1404	99.9136	99.6879	99.4633
22-Jan-98	5.46		22-Jan-08	100.8386	100.6087	100.3798	100.1520	99.9253	99.6996	99.4749
23-Jan-98	5.42		23-Jan-08	100.8385	100.6058	100.3743	100.1438	99.9143	99.6860	99.4587
26-Jan-98	5.53	26-Jan-08	28-Jan-08	100.9152	100.6687	100.4234	100.1793	99.9363	99.6946	99.4540
26-Jan-98	5.53	27-Jan-08	28-Jan-08	100.9152	100.6687	100.4234	100.1793	99.9363	99.6946	99.4540
27-Jan-98	5.41		25-Jan-08	100.8568	100.6186	100.3815	100.1456	99.9108	99.6771	99.4445
30-Jan-98	5.43		30-Jan-08	100.9125	100.6605	100.4097	100.1602	99.9119	99.6648	99.4190
02-Feb-98	5.4	02-Nov-07	04-Feb-08	100.9549	100.6891	100.4247	100.1617	99.9944	99.9889	99.9834
03-Feb-98	5.38	03-Nov-07	04-Feb-08	100.9604	100.6945	100.4300	100.1669	99.9976	99.9921	99.9865
04-Feb-98	5.41	04-Nov-07	04-Feb-08	100.9571	100.6913	100.4269	100.1639	99.9943	99.9888	99.9833
02-Mar-98	5.54	02-Dec-07	03-Mar-08	101.2812	100.9383	100.5977	100.2594	99.9914	99.8813	99.7906
11-Mar-98	5.36	11-Dec-07	11-Mar-08	101.2950	100.9303	100.5683	100.2089	99.9546	99.8299	99.7148
18-Mar-98	5.53	18-Dec-07	18-Mar-08	101.4313	101.0473	100.6661	100.2879	99.9842	99.8308	99.6995
31-Mar-98	5.69	31-Dec-07	31-Mar-08	101.6314	101.2115	100.7950	100.3819	100.0139	99.8230	99.6646
31-Mar-98	5.63	31-Dec-07	31-Mar-08	101.6058	101.1859	100.7695	100.3565	100.0031	99.8132	99.6549
31-Mar-98	5.43	31-Dec-07	31-Mar-08	101.5222	101.1025	100.6862	100.2734	99.8640	99.4580	99.0552
31-Mar-98	5.39	31-Dec-07	31-Mar-08	101.5033	101.0837	100.6675	100.2548	99.8454	99.4394	99.0368
07-Apr-98	5.44	07-Jan-08	07-Apr-08	101.5946	101.1558	100.7208	100.2896	99.9493	99.7434	99.5585
30-Apr-98	5.4	30-Jan-08	30-Apr-08	101.8102	101.3084	100.8116	100.3231	99.9237	99.6565	99.4107
30-Apr-98	5.63	30-Jan-08	30-Apr-08	101.9258	101.4237	100.9266	100.4343	100.0097	99.7134	99.4681
06-May-98	5.415	06-Nov-07	06-May-08	101.8793	101.3612	100.8483	100.3451	100.0015	99.9700	99.9508
07-May-98	5.62	08-Nov-07	08-May-08	102.0116	101.4876	100.9690	100.4570	100.0463	99.9715	99.9494
08-May-98	5.62	08-Nov-07	08-May-08	102.0116	101.4876	100.9690	100.4570	100.0463	99.9715	99.9494
08-May-98	5.63	08-Nov-07	08-May-08	102.0117	101.4878	100.9692	100.4572	100.0462	99.9709	99.9489
13-May-98	5.68	13-Nov-07	13-May-08	102.0912	101.5536	101.0217	100.4953	100.0603	99.9568	99.9210
26-May-98	5.42	26-Nov-07	26-May-08	102.0861	101.5134	100.9471	100.3919	99.9940	99.8915	99.8143
26-May-98	5.67	26-Nov-07	26-May-08	102.2297	101.6565	101.0897	100.5303	100.0635	99.9170	99.8453
05-Jun-98	5.58	05-Dec-07	05-Jun-08	102.2844	101.6841	101.0908	100.5072	100.0382	99.8771	99.7810
11-Jun-98	5.62	11-Dec-07	11-Jun-08	102.3796	101.7628	101.1534	100.5537	100.0594	99.8641	99.7517
15-Jun-98	5.22	15-Dec-07	16-Jun-08	102.2095	101.5794	100.9572	100.3527	99.9590	99.8133	99.6927

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
15-Jun-98	5.27	15-Dec-07	16-Jun-08	102.2100	101.5803	100.9584	100.3538	99.9580	99.8116	99.6911
15-Jun-98	5.44	15-Dec-07	16-Jun-08	102.3442	101.7137	101.0910	100.4796	100.0098	99.8389	99.7183
15-Jun-98	5.46	15-Dec-07	16-Jun-08	102.3444	101.7141	101.0915	100.4802	100.0094	99.8382	99.7177
15-Jun-98	5.49	15-Dec-07	16-Jun-08	102.3447	101.7146	101.0923	100.4811	100.0012	99.8372	99.7167
19-Jun-98	5.3	19-Dec-07	19-Jun-08	102.2582	101.6203	100.9904	100.3760	99.9598	99.7953	99.6613
19-Jun-98	5.53	19-Dec-07	19-Jun-08	102.4086	101.7701	101.1396	100.5201	100.0212	99.8272	99.6932
25-Jun-98	5.5	25-Dec-07	25-Jun-08	102.4517	101.7970	101.1506	100.5158	100.0065	99.8023	99.6521
30-Jun-98	5.31	30-Dec-07	30-Jun-08	102.3765	101.7086	101.0494	100.4043	99.9392	99.7381	99.5665
30-Jun-98	5.52	30-Dec-07	30-Jun-08	102.5193	101.8508	101.1910	100.5431	100.0176	99.7955	99.6372
30-Jun-98	5.53	30-Dec-07	30-Jun-08	102.5260	101.8575	101.1977	100.5497	100.0223	99.7971	99.6388
02-Jul-98	5.31	02-Jan-08	30-Jun-08	102.3765	101.7086	101.0494	100.4043	99.9392	99.7381	99.5665
02-Jul-98	5.28	02-Jan-08	02-Jul-08	102.3777	101.7044	101.0400	100.3949	99.9446	99.7331	99.5615
06-Jul-98	5.43	07-Jan-08	07-Jul-08	102.5661	101.8782	101.1996	100.5355	100.0186	99.7535	99.5684
08-Jul-98	5.48	08-Jan-08	08-Jul-08	102.5774	101.8873	101.2065	100.5397	100.0181	99.7462	99.5604
15-Jul-98	5.52	15-Jan-08	15-Jul-08	102.6840	101.9746	101.2752	100.5876	100.0365	99.7355	99.5279
22-Jul-98	5.5	22-Jan-08	22-Jul-08	102.7476	102.0192	101.3012	100.5957	100.0281	99.7095	99.4829
30-Jul-98	5.55	30-Jan-08	30-Jul-08	102.8754	102.1250	101.3855	100.6590	100.0535	99.7008	99.4490
30-Jul-98	5.56	30-Jan-08	30-Jul-08	102.8755	102.1252	101.3858	100.6594	100.0538	99.7010	99.4492
31-Jul-98	5.55	31-Jan-08	31-Jul-08	102.8850	102.1318	101.3898	100.6607	100.0535	99.7004	99.4486
05-Aug-98	5.435	05-Nov-07	05-Aug-08	102.8891	102.1221	101.3666	100.6285	100.0710	99.9817	99.9679
06-Aug-98	5.31	06-Nov-07	06-Aug-08	102.7657	101.9970	101.2399	100.5065	100.0192	99.9720	99.9555
17-Aug-98	5.27	17-Nov-07	18-Aug-08	102.8548	102.0538	101.2653	100.5027	100.0019	99.9294	99.8853
20-Aug-98	5.49	20-Nov-07	20-Aug-08	103.0595	102.2521	101.4575	100.6799	100.0735	99.9255	99.8704
20-Aug-98	5.44	20-Nov-07	20-Aug-08	103.0589	102.2510	101.4559	100.6781	100.0733	99.9267	99.8715
24-Aug-98	5.25	24-Nov-07	25-Aug-08	102.9170	102.0969	101.2899	100.5096	99.9935	99.8996	99.8362
31-Aug-98	5.29	02-Dec-07	01-Sep-08	103.0651	102.2251	101.3988	100.5964	100.0172	99.8772	99.7945
01-Sep-98	5.34	01-Dec-07	02-Sep-08	103.0765	102.2343	101.4059	100.6006	100.0179	99.8775	99.7948
08-Sep-98	5.25	08-Dec-07	08-Sep-08	103.0592	102.2012	101.3576	100.5422	99.9930	99.8372	99.7356
11-Sep-98	5.228	11-Dec-07	11-Sep-08	103.1188	102.2519	101.3996	100.5745	99.9996	99.8270	99.7146
17-Dec-98	4.895	17-Dec-07	17-Dec-13	117.8832	111.9604	106.9574	103.1607	100.7326	99.8137	99.6151
24-Feb-99	5.09	24-Nov-07	24-Feb-09	104.6570	103.3368	102.0476	100.8329	100.0361	99.8932	99.8297
24-Feb-99	5.14	24-Nov-07	24-Feb-09	104.6572	103.3381	102.0498	100.8355	100.0368	99.8924	99.8291
01-Mar-99	5.14	24-Nov-07	24-Feb-09	104.6572	103.3381	102.0498	100.8355	100.0368	99.8924	99.8291

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
09-Mar-99	5.4	09-Dec-07	09-Mar-09	105.1695	103.8113	102.4835	101.2122	100.2247	99.8562	99.7546
30-Mar-99	5.29	30-Dec-07	30-Mar-09	105.2134	103.8006	102.4182	101.1051	100.1128	99.7588	99.6005
30-Mar-99	5.24	30-Dec-07	30-Mar-09	105.2134	103.7995	102.4159	101.1021	100.1172	99.7585	99.6002
23-Apr-99	5.24	23-Jan-08	23-Apr-09	105.4077	103.9288	102.4810	101.1112	100.1013	99.6585	99.4193
10-May-99	5.16	04-Dec-07	04-Sep-08	103.0270	102.1786	101.3442	100.5388	100.0027	99.8568	99.7632
18-May-99	5.2	18-Nov-07	18-May-09	105.6509	104.1030	102.5882	101.1635	100.1430	99.9301	99.8860
27-May-99	5.36	27-Nov-07	27-May-09	105.9276	104.3548	102.8153	101.3524	100.2090	99.8870	99.8098
04-Jun-99	5.92	04-Dec-07	04-Jun-09	106.8953	105.2933	103.7244	102.2059	100.8597	100.0228	99.8187
15-Jun-99	6.09	15-Dec-07	15-Jun-09	107.3048	105.6693	104.0678	102.5145	101.1056	100.1370	99.7906
15-Jun-99	5.66	15-Dec-07	15-Jun-09	106.6883	105.0566	103.4596	101.9247	100.6143	99.9292	99.7292
15-Jun-99	5.71	15-Dec-07	15-Jun-09	106.6877	105.0574	103.4617	101.9278	100.6167	99.9288	99.7280
15-Jun-99	6.04	15-Dec-07	15-Jun-09	107.3056	105.6687	104.0660	102.5116	101.1031	100.1363	99.7922
06-Jul-99	5.6	06-Jan-08	06-Jul-09	106.7450	105.0575	103.4077	101.8322	100.5347	99.8364	99.5843
06-Jul-99	5.99	06-Jan-08	06-Jul-09	107.3920	105.6989	104.0424	102.4424	101.0204	100.0860	99.6905
23-Aug-99	5.77	23-Nov-07	24-Aug-09	107.5798	105.7557	103.9743	102.2696	100.8045	99.9998	99.8686
10-Sep-99	6.19	10-Dec-07	10-Sep-09	108.5678	106.6883	104.8528	103.0804	101.4781	100.3141	99.8430
16-Sep-99	6.2	16-Dec-07	16-Sep-09	108.5702	106.6760	104.8263	103.0417	101.4343	100.2765	99.8156
16-Sep-99	6.25	16-Dec-07	16-Sep-09	108.5687	106.6762	104.8283	103.0450	101.4378	100.2784	99.8133
21-Sep-99	5.73	21-Dec-07	21-Sep-09	107.7451	105.8452	103.9925	102.2295	100.7395	99.9359	99.7016
21-Sep-99	5.78	21-Dec-07	21-Sep-09	107.7440	105.8459	103.9948	102.2331	100.7325	99.9362	99.7010
06-Oct-99	6.22	06-Jan-08	06-Oct-09	108.8496	106.8987	104.9950	103.1625	101.5126	100.3104	99.7565
06-Oct-99	5.85	06-Jan-08	06-Oct-09	108.1461	106.2020	104.3065	102.5000	100.9533	100.0072	99.6297
22-Oct-99	5.31	01-Dec-07	26-Oct-09	107.7326	105.7321	103.7867	101.9655	100.5046	99.7530	99.4576
22-Oct-99	5.49	01-Dec-07	26-Oct-09	107.7285	105.7348	103.7956	101.9778	100.5230	99.7542	99.4589
22-Oct-99	5.54	01-Dec-07	26-Oct-09	107.7274	105.7356	103.7981	101.9795	100.5263	99.7557	99.4593
25-Oct-99	5.5	01-Dec-07	26-Oct-09	107.7423	105.7486	103.8093	101.9907	100.5330	99.7590	99.4606
25-Oct-99	5.55	01-Dec-07	26-Oct-09	107.7412	105.7493	103.8118	101.9926	100.5363	99.7605	99.4610
26-Oct-99	5.49	01-Dec-07	26-Oct-09	107.7285	105.7348	103.7956	101.9778	100.5230	99.7542	99.4589
26-Oct-99	5.5	01-Dec-07	26-Oct-09	107.7423	105.7486	103.8093	101.9907	100.5330	99.7590	99.4606
27-Oct-99	5.64	27-Oct-00	27-Oct-09	108.0309	106.0315	104.0801	102.1907	100.4332	99.2823	99.2671
27-Oct-99	5.69	27-Oct-00	27-Oct-09	108.0297	106.0322	104.0826	102.1948	100.4387	99.2876	99.2694
01-Nov-99	5.37	01-Dec-07	01-Nov-09	107.5622	105.5541	103.6029	101.7902	100.3859	99.8790	99.7964
01-Nov-99	5.42	01-Dec-07	01-Nov-09	107.5612	105.5550	103.6055	101.7936	100.3739	99.8793	99.7967

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
05-Nov-99	5.91	05-Nov-07	05-Nov-09	109.2634	107.2161	105.2204	103.3068	101.5837	100.3243	99.9914
05-Nov-99	6.01	05-Nov-07	05-Nov-09	109.2594	107.2160	105.2243	103.3125	101.6015	100.3306	99.9851
05-Nov-99	6.19	05-Nov-07	05-Nov-09	109.2524	107.2160	105.2310	103.3247	101.6176	100.3564	99.9737
09-Nov-99	5.76	02-Dec-07	01-Dec-09	108.6668	106.5659	104.5242	102.5991	100.9752	100.0264	99.8288
09-Nov-99	5.81	02-Dec-07	01-Dec-09	108.6651	106.5662	104.5258	102.6020	100.9779	100.0274	99.8291
22-Nov-99	6.05	22-Nov-07	23-Nov-09	109.1568	107.0728	105.0436	103.1056	101.3889	100.2118	99.8855
23-Nov-99	5.4	01-Dec-07	01-Dec-09	107.9183	105.8255	103.7980	101.9246	100.4489	99.8817	99.7990
23-Nov-99	5.45	01-Dec-07	01-Dec-09	107.9171	105.8263	103.8005	101.9278	100.4513	99.8425	99.7993
01-Dec-99	5.52	01-Dec-00	01-Dec-09	108.1615	106.0660	104.0246	102.0484	100.2729	98.9563	99.0461
01-Dec-99	5.69	01-Dec-02	01-Dec-09	108.9021	106.7913	104.7349	102.7425	100.9317	99.5281	99.3243
01-Dec-99	5.84	01-Dec-02	01-Dec-09	108.8965	106.7919	104.7413	102.7544	100.9478	99.5454	99.3336
09-Dec-99	5.51	09-Dec-07	09-Dec-09	108.1774	106.0618	104.0112	102.1060	100.5911	99.9046	99.7336
09-Dec-99	5.21	09-Dec-07	09-Dec-09	108.1861	106.0581	103.9957	102.0810	100.5687	99.9062	99.7457
09-Dec-99	5.46	09-Dec-07	09-Dec-09	108.1788	106.0612	104.0088	102.1026	100.5890	99.9057	99.7356
17-Dec-99	5.52	17-Dec-07	17-Dec-09	108.2880	106.1501	104.0784	102.1530	100.6132	99.8907	99.6932
17-Dec-99	5.47	17-Dec-07	17-Dec-09	108.2895	106.1495	104.0759	102.1494	100.6105	99.8909	99.6943
22-Dec-99	5.48	22-Dec-00	22-Dec-09	108.9702	106.7976	104.6828	102.6388	100.7959	99.3903	99.2546
22-Dec-99	5.58	22-Dec-00	22-Dec-09	108.9663	106.7980	104.6872	102.6470	100.8070	99.4022	99.2610
22-Dec-99	5.76	22-Dec-00	22-Dec-09	108.9596	106.7989	104.6954	102.6620	100.8270	99.4236	99.2724
22-Dec-99	5.81	22-Dec-00	22-Dec-09	108.9578	106.7992	104.6977	102.6662	100.8325	99.4295	99.2756
22-Dec-99	6.1	23-Dec-02	22-Dec-09	109.6902	107.5215	105.4097	103.3661	101.4992	100.0090	99.5572
24-Dec-99	6.16	24-Dec-02	24-Dec-09	109.8380	107.6624	105.5441	103.4941	101.6182	100.1109	99.6065
27-Dec-99	5.53	27-Dec-07	28-Dec-09	108.9131	106.7299	104.6118	102.6207	100.9343	99.9658	99.6750
27-Dec-99	6.5	27-Dec-07	28-Dec-09	110.6176	108.4229	106.2866	104.2315	102.3456	100.8160	99.9444
27-Dec-99	6.23	27-Dec-07	28-Dec-09	109.9266	107.7416	105.6166	103.5854	101.7663	100.4167	99.8025
27-Dec-99	6.18	27-Dec-07	28-Dec-09	109.9290	107.7418	105.6148	103.5819	101.7621	100.4179	99.8014
27-Dec-99	5.9	27-Dec-07	28-Dec-09	109.9425	107.7433	105.6044	103.5613	101.7324	100.3674	99.7961
27-Dec-99	5.71	27-Dec-07	28-Dec-09	108.9065	106.7310	104.6199	102.6349	100.9575	99.9726	99.6756
27-Dec-99	5.76	27-Dec-07	28-Dec-09	108.9047	106.7313	104.6222	102.6378	100.9617	99.9606	99.6758
07-Jan-00	5.77	08-Jan-08	08-Jan-10	109.1670	106.9594	104.8183	102.8051	101.1052	100.0572	99.6367
07-Jan-00	5.82	08-Jan-08	08-Jan-10	109.1650	106.9596	104.8205	102.8085	101.1079	100.0575	99.6333
11-Jan-00	6.28	08-Jan-08	08-Jan-10	110.2840	108.0638	105.9048	103.8401	101.9861	100.5639	99.8252
11-Jan-00	6.61	08-Jan-08	08-Jan-10	111.0085	108.7801	106.6118	104.5256	102.6029	101.0251	100.0501

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
11-Jan-00	6.33	08-Jan-08	08-Jan-10	110.2815	108.0635	105.9064	103.8434	101.9898	100.5629	99.8248
11-Jan-00	5.77	17-Jan-08	19-Jan-10	109.2760	107.0385	104.8693	102.8317	101.1106	100.0376	99.5911
12-Jan-00	5.77	20-Jan-08	20-Jan-10	109.2914	107.0510	104.8791	102.8379	101.1116	100.0271	99.5667
12-Jan-00	5.82	20-Jan-08	20-Jan-10	109.2894	107.0513	104.8813	102.8417	101.1153	100.0289	99.5655
24-Jan-00	5.88	27-Jan-08	27-Jan-10	109.6111	107.3486	105.1546	103.0850	101.2991	100.1072	99.5722
24-Jan-00	5.93	27-Jan-08	27-Jan-10	109.6089	107.3487	105.1568	103.0888	101.2974	100.1099	99.5735
01-Feb-00	6.38	01-Nov-07	01-Feb-10	110.7872	108.4978	106.2738	104.1490	102.2269	100.7301	100.0299
01-Feb-00	6.43	01-Nov-07	01-Feb-10	110.7844	108.4972	106.2754	104.1520	102.2292	100.7324	100.0273
01-Feb-00	6.06	01-Feb-01	01-Feb-10	109.9654	107.6872	105.4703	103.3415	101.4000	99.9963	99.8521
04-Feb-00	5.99	10-Nov-07	10-Feb-10	109.9061	107.6030	105.3705	103.2641	101.4460	100.2314	99.9351
04-Feb-00	5.94	10-Nov-07	10-Feb-10	109.9086	107.6031	105.3686	103.2628	101.4445	100.2311	99.9373
18-Feb-00	6.34	20-Feb-01	18-Feb-10	110.9123	108.5715	106.2937	104.0859	102.0234	100.2652	99.0872
18-Feb-00	6.36	20-Feb-01	18-Feb-10	110.9581	108.6168	106.3384	104.1301	102.0664	100.3053	99.1194
18-Feb-00	6.39	20-Feb-01	18-Feb-10	110.9091	108.5707	106.2952	104.0896	102.0289	100.2718	99.0934
25-Feb-00	5.98	25-Nov-07	25-Feb-10	110.1571	107.8054	105.5278	103.3823	101.5188	100.2398	99.8690
25-Feb-00	6.03	25-Nov-07	25-Feb-10	110.1543	107.8049	105.5293	103.3854	101.5231	100.2156	99.8688
03-Mar-00	6.14	05-Mar-01	03-Mar-10	110.6110	108.2365	105.9295	103.7214	101.7175	100.1587	99.6194
03-Mar-00	6.02	03-Dec-07	03-Mar-10	110.2031	107.8365	105.5465	103.3940	101.5399	100.2816	99.8312
03-Mar-00	5.97	03-Dec-07	03-Mar-10	110.2060	107.8369	105.5449	103.3909	101.5370	100.2806	99.8334
03-Mar-00	6.19	05-Mar-01	03-Mar-10	110.6078	108.2359	105.9311	103.7252	101.7229	100.1645	99.6225
03-Mar-00	5.96	10-Dec-07	10-Mar-10	110.2650	107.8768	105.5668	103.3974	101.5311	100.2633	99.8008
08-Mar-00	6.13	08-Mar-01	08-Mar-10	110.6399	108.2521	105.9324	103.7138	101.7021	100.1430	99.6109
10-Mar-00	6.42	10-Dec-07	10-Mar-10	111.3316	108.9307	106.6020	104.3848	102.3906	100.8164	99.9823
10-Mar-00	6.47	10-Dec-07	10-Mar-10	111.3280	108.9296	106.6029	104.3861	102.3943	100.8152	99.9814
23-Mar-00	6.06	23-Mar-01	23-Mar-10	110.6781	108.2497	105.8915	103.6419	101.6088	100.0554	99.5657
23-Mar-00	6.11	23-Mar-01	23-Mar-10	110.6750	108.2490	105.8932	103.6458	101.6144	100.0613	99.5689
28-Mar-00	6.02	24-Dec-07	24-Mar-10	110.5921	108.1624	105.8123	103.6006	101.6800	100.3292	99.7653
28-Mar-00	6.07	24-Dec-07	24-Mar-10	110.5890	108.1618	105.8140	103.6041	101.6841	100.3322	99.7660
29-Mar-00	6.52	26-Mar-01	24-Mar-10	111.7932	109.3485	106.9715	104.6660	102.4718	100.4603	98.7467
30-Mar-00	6.24	30-Mar-01	30-Mar-10	111.1893	108.7361	106.3514	104.0554	101.9464	100.2958	99.6549
30-Mar-00	6.29	30-Mar-01	30-Mar-10	111.1858	108.7352	106.3529	104.0591	101.9520	100.3020	99.6584
30-Mar-00	6.55	09-Apr-01	08-Apr-10	112.0425	109.5545	107.1364	104.7908	102.5671	100.5350	99.0059
05-Apr-00	5.84	05-Jan-08	05-Apr-10	110.2958	107.8380	105.4672	103.2595	101.3884	100.1839	99.6902

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
05-Apr-00	5.89	05-Jan-08	05-Apr-10	110.2928	107.8376	105.4690	103.2615	101.3911	100.1839	99.6883
11-Apr-00	6.07	20-Apr-01	20-Apr-10	110.8481	108.3457	105.9169	103.6103	101.5251	100.0547	99.5345
11-Apr-00	6.02	20-Apr-01	20-Apr-10	110.8514	108.3464	105.9151	103.6062	101.5193	100.0492	99.5321
17-Apr-00	6	20-Jan-08	20-Apr-10	110.6764	108.1768	105.7648	103.5105	101.5701	100.2387	99.6571
17-Apr-00	5.95	20-Jan-08	20-Apr-10	110.6797	108.1774	105.7631	103.5071	101.5671	100.2361	99.6572
25-Apr-00	6.05	20-Apr-01	20-Apr-10	110.9251	108.4191	105.9868	103.6764	101.5861	100.1019	99.5509
05-May-00	6.2	27-Jan-08	27-Apr-10	111.4372	108.9050	106.4561	104.1459	102.1128	100.5727	99.7580
05-May-00	6.25	27-Jan-08	27-Apr-10	111.4334	108.9039	106.4573	104.1489	102.1173	100.5756	99.7596
23-May-00	6.99	18-Nov-07	18-May-10	113.5496	110.9369	108.4053	105.9831	103.7490	101.8389	100.4548
23-May-00	6.49	18-Nov-07	18-May-10	112.4034	109.8032	107.2877	104.9024	102.7569	101.0399	100.0905
23-May-00	6.54	18-Nov-07	18-May-10	112.3990	109.8016	107.2886	104.9054	102.7602	101.0394	100.0912
23-May-00	6.94	18-Nov-07	18-May-10	113.5548	110.9393	108.4050	105.9805	103.7449	101.8355	100.4517
24-May-00	6.4	24-Nov-07	24-May-10	112.2462	109.6322	107.1051	104.7147	102.5770	100.8970	100.0165
24-May-00	6.45	24-Nov-07	24-May-10	112.2418	109.6306	107.1060	104.7179	102.5805	100.9009	100.0120
06-Jun-00	6.12	28-Nov-07	28-May-10	111.5186	108.9049	106.3835	104.0202	101.9639	100.4543	99.8690
06-Jun-00	6.17	28-Nov-07	28-May-10	111.5147	108.9039	106.3850	104.0238	101.9658	100.4520	99.8448
16-Jun-00	6.09	16-Dec-07	16-Jun-10	111.4790	108.8187	106.2583	103.8739	101.8232	100.3973	99.8018
16-Jun-00	6.14	16-Dec-07	16-Jun-10	111.4751	108.8177	106.2594	103.8774	101.8273	100.3898	99.8018
22-Jun-00	6.12	22-Dec-07	22-Jun-10	111.6231	108.9446	106.3668	103.9647	101.8937	100.4341	99.8043
22-Jun-00	6.17	22-Dec-07	22-Jun-10	111.6190	108.9435	106.3678	103.9668	101.8980	100.4289	99.8047
26-Jun-00	6.15	24-Dec-07	24-Jun-10	111.7129	109.0281	106.4431	104.0332	101.9487	100.4559	99.8004
05-Jul-00	6.11	05-Jan-08	06-Jul-10	111.7458	109.0288	106.4162	103.9887	101.9080	100.4437	99.7364
05-Jul-00	6.16	05-Jan-08	06-Jul-10	111.7417	109.0275	106.4176	103.9919	101.9103	100.4426	99.7358
10-Jul-00	6.4	10-Jan-08	12-Jul-10	112.5930	109.8481	107.2037	104.7226	102.5370	100.8601	99.9110
10-Jul-00	6.45	10-Jan-08	12-Jul-10	112.5883	109.8464	107.2047	104.7255	102.5366	100.8493	99.9118
14-Jul-00	6.05	20-Jan-08	20-Jul-10	111.7509	108.9971	106.3527	103.9040	101.8194	100.3600	99.6810
14-Jul-00	6.1	20-Jan-08	20-Jul-10	111.7468	108.9960	106.3529	103.9054	101.8186	100.3628	99.6459
07-Aug-00	5.98	27-Jan-08	27-Jul-10	111.6433	108.8728	106.2149	103.7628	101.6869	100.2640	99.6236
07-Aug-00	6.03	27-Jan-08	27-Jul-10	111.6392	108.8718	106.2167	103.7655	101.6916	100.2655	99.6245
11-Aug-00	6.32	09-Dec-07	09-Sep-10	112.9263	110.0246	107.2393	104.6502	102.4065	100.7227	99.9408
11-Aug-00	6.27	09-Dec-07	09-Sep-10	112.9314	110.0264	107.2384	104.6471	102.4043	100.7272	99.9420
17-Aug-00	5.95	09-Dec-07	09-Sep-10	112.0219	109.1311	106.3676	103.8363	101.7225	100.3191	99.8054
17-Aug-00	6	09-Dec-07	09-Sep-10	112.0175	109.1300	106.3693	103.8398	101.7171	100.3207	99.7916

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
23-Aug-00	5.95	23-Dec-07	23-Sep-10	112.1658	109.2355	106.4366	103.8729	101.7334	100.2993	99.7433
23-Aug-00	6	23-Dec-07	23-Sep-10	112.1612	109.2342	106.4373	103.8768	101.7273	100.3023	99.7321
30-Aug-00	6.48	09-Dec-07	09-Sep-10	113.5034	110.5903	107.7897	105.1679	102.8594	101.0504	100.0263
30-Aug-00	6.53	09-Dec-07	09-Sep-10	113.4979	110.5881	107.7904	105.1710	102.8634	101.0335	100.0223
05-Sep-00	5.83	09-Dec-07	09-Sep-10	111.6854	108.7998	106.0469	103.5414	101.4779	100.1720	99.7645
05-Sep-00	5.88	09-Nov-07	09-Sep-10	111.6812	108.7989	106.0487	103.5399	101.4815	100.1736	99.7624
05-Sep-00	5.88	09-Dec-07	09-Sep-10	111.6812	108.7989	106.0487	103.5399	101.4815	100.1736	99.7624
11-Sep-00	5.81	10-Dec-07	10-Sep-10	111.6302	108.7430	105.9898	103.4875	101.4324	100.1664	99.7577
11-Sep-00	5.86	10-Dec-07	10-Sep-10	111.6261	108.7422	105.9916	103.4883	101.4361	100.1460	99.7547
21-Sep-00	5.71	21-Dec-07	21-Sep-10	111.4731	108.5590	105.7867	103.2810	101.2581	100.0555	99.6980
21-Sep-00	5.76	21-Dec-07	21-Sep-10	111.4690	108.5582	105.7884	103.2836	101.2534	100.0556	99.6716
27-Sep-00	5.7	25-Dec-07	27-Sep-10	111.5154	108.5844	105.7973	103.2801	101.2532	100.0411	99.6751
27-Sep-00	5.75	25-Dec-07	27-Sep-10	111.5112	108.5836	105.7994	103.2826	101.2532	100.0417	99.6496
05-Oct-00	5.82	24-Dec-07	24-Sep-10	112.3221	109.3750	106.5595	103.9786	101.8126	100.3470	99.7585
05-Oct-00	6	24-Dec-07	24-Sep-10	112.3049	109.3700	106.5645	103.9915	101.8224	100.3576	99.7531
05-Oct-00	6.05	24-Dec-07	24-Sep-10	112.3002	109.3687	106.5661	103.9953	101.8271	100.3567	99.7539
06-Oct-00	5.69	24-Dec-07	24-Sep-10	111.4601	108.5379	105.7591	103.2497	101.2323	100.0329	99.6793
06-Oct-00	5.74	24-Dec-07	24-Sep-10	111.4560	108.5371	105.7612	103.2522	101.2319	100.0333	99.6510
12-Oct-00	5.69	20-Jan-08	20-Oct-10	111.7249	108.7313	105.8903	103.3362	101.2805	100.0445	99.5378
12-Oct-00	5.74	20-Jan-08	20-Oct-10	111.7205	108.7304	105.8924	103.3402	101.2794	100.0386	99.5382
12-Oct-00	5.51	20-Jan-08	20-Oct-10	111.7408	108.7347	105.8838	103.3209	101.2628	100.0386	99.5379
16-Oct-00	5.43	20-Jan-08	20-Oct-10	111.5112	108.5090	105.6661	103.1270	101.1202	99.9577	99.5113
16-Oct-00	5.61	20-Jan-08	20-Oct-10	111.4959	108.5062	105.6744	103.1382	101.1317	99.9709	99.5120
19-Oct-00	5.54	20-Jan-08	20-Oct-10	111.2873	108.3014	105.4775	102.9649	100.9946	99.9032	99.4881
19-Oct-00	5.59	20-Jan-08	20-Oct-10	111.2833	108.3008	105.4798	102.9624	100.9987	99.9051	99.4877
20-Oct-00	5.59	20-Jan-08	20-Oct-10	111.2833	108.3008	105.4798	102.9624	100.9987	99.9051	99.4877
20-Oct-00	5.54	20-Jan-08	20-Oct-10	111.2873	108.3014	105.4775	102.9649	100.9946	99.9032	99.4881
20-Oct-00	5.36	20-Jan-08	20-Oct-10	111.3021	108.3038	105.4697	102.9484	100.9889	99.8998	99.4814
26-Oct-00	5.47	26-Jan-08	26-Oct-10	111.1290	108.1310	105.3012	102.7978	100.8779	99.8326	99.4465
26-Oct-00	5.52	26-Jan-08	26-Oct-10	111.1251	108.1303	105.3031	102.8021	100.8791	99.8290	99.4469
26-Oct-00	5.29	26-Jan-08	26-Oct-10	111.1434	108.1326	105.2926	102.7804	100.8678	99.8359	99.4454
27-Oct-00	5.49	27-Jan-08	27-Oct-10	111.1763	108.1751	105.3416	102.8315	100.8985	99.8320	99.4280
27-Oct-00	5.68	27-Jan-08	27-Oct-10	112.2779	109.2453	106.3608	103.7452	101.5829	100.1876	99.5831

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
27-Oct-00	5.86	27-Jan-08	27-Oct-10	112.2606	109.2405	106.3663	103.7565	101.5946	100.1730	99.5859
02-Nov-00	5.59	09-Dec-07	09-Dec-10	111.9057	108.7802	105.8331	103.2165	101.1655	100.0123	99.7465
02-Nov-00	5.64	09-Dec-07	09-Dec-10	111.9011	108.7792	105.8351	103.2171	101.1688	100.0131	99.7443
13-Nov-00	5.67	10-Dec-07	10-Dec-10	112.1419	109.0098	106.0505	103.4106	101.3103	100.0794	99.7376
27-Nov-00	5.92	27-Nov-07	29-Nov-10	112.9790	109.8553	106.8831	104.1771	101.9209	100.3545	99.8587
28-Nov-00	5.92	26-Dec-07	27-Dec-10	113.0786	109.8855	106.8566	104.1151	101.8462	100.3368	99.7368
29-Nov-00	5.38	09-Dec-07	09-Dec-10	111.7733	108.6388	105.6904	103.0859	101.0670	100.0146	99.7673
29-Nov-00	5.56	09-Dec-07	09-Dec-10	111.7568	108.6354	105.6961	103.0975	101.0718	99.9759	99.7581
29-Nov-00	5.61	09-Dec-07	09-Dec-10	111.7523	108.6345	105.6974	103.0970	101.0751	99.9715	99.7555
05-Dec-00	5.4	10-Dec-07	10-Dec-10	111.1236	108.0156	105.1077	102.5818	100.7053	99.9013	99.7154
05-Dec-00	5.17	10-Dec-07	10-Dec-10	111.1424	108.0181	105.0995	102.5670	100.7015	99.9028	99.7253
05-Dec-00	5.35	10-Dec-07	10-Dec-10	111.1276	108.0160	105.1073	102.5783	100.7075	99.9023	99.7175
08-Dec-00	5.93	09-Dec-07	09-Dec-10	112.9237	109.7798	106.7952	104.0910	101.8472	100.3744	99.8256
08-Dec-00	5.26	09-Dec-07	09-Dec-10	110.7265	107.6287	104.7443	102.2671	100.4967	99.8442	99.7019
08-Dec-00	5.21	09-Dec-07	09-Dec-10	110.7302	107.6292	104.7417	102.2663	100.5232	99.8453	99.7041
08-Dec-00	5.03	09-Dec-07	09-Dec-10	110.7439	107.6300	104.7335	102.2565	100.5164	99.8556	99.7118
11-Dec-00	4.82	10-Dec-07	10-Dec-10	110.1151	107.0133	104.1540	101.7689	100.2498	99.7990	99.6891
11-Dec-00	5	10-Dec-07	10-Dec-10	110.1032	107.0143	104.1632	101.7777	100.2526	99.7765	99.6814
11-Dec-00	5.05	10-Dec-07	10-Dec-10	110.0999	107.0141	104.1644	101.7781	100.2498	99.7742	99.6792
12-Dec-00	5.47	12-Dec-07	13-Dec-10	111.3621	108.2420	105.3171	102.7565	100.8201	99.9246	99.7107
12-Dec-00	5.24	12-Dec-07	13-Dec-10	111.3818	108.2449	105.3082	102.7446	100.8189	99.9320	99.7193
12-Dec-00	5.42	12-Dec-07	13-Dec-10	111.3664	108.2426	105.3149	102.7542	100.8272	99.9262	99.7125
15-Dec-00	5.36	15-Dec-07	15-Dec-10	111.2436	108.1161	105.1910	102.6432	100.7462	99.9005	99.6948
15-Dec-00	5.41	15-Dec-07	15-Dec-10	111.2395	108.1157	105.1916	102.6470	100.7450	99.8955	99.6932
18-Dec-00	4.7	18-Dec-07	20-Dec-10	109.7870	106.6696	103.8184	101.4895	100.0952	99.7395	99.6080
18-Dec-00	4.88	18-Nov-07	20-Dec-10	109.7760	106.6712	103.8292	101.4958	100.0962	99.7354	99.6043
18-Dec-00	4.88	18-Dec-07	20-Dec-10	109.7760	106.6712	103.8292	101.4958	100.0962	99.7354	99.6043
18-Dec-00	4.93	18-Dec-07	20-Dec-10	109.7730	106.6718	103.8290	101.4997	100.0737	99.7343	99.6032
29-Dec-00	5.23	31-Dec-01	29-Dec-10	110.9103	107.7418	104.7302	101.9916	99.7930	98.4012	98.7394
29-Dec-00	5.16	29-Dec-07	29-Dec-10	110.7158	107.5657	104.6424	102.1526	100.4246	99.7492	99.5711
29-Dec-00	5.21	29-Dec-07	29-Dec-10	110.7121	107.5658	104.6431	102.1572	100.4280	99.7505	99.5714
04-Jan-01	5.16	22-Jan-02	20-Jan-11	110.7406	107.5237	104.4658	101.7087	99.4479	98.3600	98.9110
11-Jan-01	4.94	18-Jan-08	18-Jan-11	110.7087	107.4989	104.5395	102.0506	100.3550	99.6703	99.4086

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
11-Jan-01	5.12	18-Jan-08	18-Jan-11	110.6952	107.4988	104.5474	102.0625	100.3601	99.6683	99.4064
11-Jan-01	5.17	18-Jan-08	18-Jan-11	110.6915	107.4989	104.5499	102.0592	100.3315	99.6674	99.4059
30-Jan-01	4.85	30-Jan-08	31-Jan-11	110.6010	107.3598	104.3811	101.8981	100.2391	99.5861	99.3022
30-Jan-01	5.03	30-Jan-08	31-Jan-11	110.5877	107.3604	104.3933	101.9145	100.2518	99.5912	99.3060
30-Jan-01	5.08	30-Jan-08	31-Jan-11	110.5841	107.3601	104.3965	101.9153	100.2498	99.5901	99.3071
02-Feb-01	4.78	02-Nov-07	02-Feb-11	109.8455	106.6333	103.7247	101.3839	100.1153	99.9820	99.9766
05-Feb-01	4.62	07-Nov-07	07-Feb-11	109.8699	106.6340	103.7102	101.3734	100.0986	99.9516	99.9267
05-Feb-01	4.8	07-Nov-07	07-Feb-11	109.8584	106.6355	103.7184	101.3804	100.1011	99.9421	99.9174
05-Feb-01	4.85	07-Nov-07	07-Feb-11	109.8553	106.6361	103.7212	101.3835	100.0884	99.9395	99.9148
05-Feb-01	5.09	11-Nov-07	11-Feb-11	111.3854	108.0986	105.0552	102.4602	100.5990	99.9439	99.9080
05-Feb-01	5.27	11-Nov-07	11-Feb-11	111.3693	108.0962	105.0623	102.4682	100.6017	99.8938	99.9006
05-Feb-01	5.32	11-Nov-07	11-Feb-11	111.3649	108.0953	105.0641	102.4720	100.5910	99.8927	99.8986
06-Feb-01	4.78	06-Nov-07	07-Feb-11	109.8794	106.6543	103.7375	101.3953	100.1125	99.9601	99.9436
26-Feb-01	5.22	25-Nov-07	25-Feb-11	111.7585	108.4283	105.3368	102.6794	100.7222	99.8901	99.8102
26-Feb-01	5.4	25-Nov-07	25-Feb-11	111.7407	108.4247	105.3428	102.6911	100.7129	99.8897	99.8098
26-Feb-01	5.45	25-Nov-07	25-Feb-11	111.7359	108.4232	105.3454	102.6900	100.7176	99.8562	99.8097
26-Feb-01	5.03	26-Nov-07	28-Feb-11	110.5395	107.2469	104.2409	101.7657	100.1613	99.8610	99.7895
26-Feb-01	5.08	26-Nov-07	28-Feb-11	110.5356	107.2462	104.2440	101.7581	100.1558	99.8607	99.7892
01-Mar-01	4.84	28-Nov-07	28-Feb-11	109.9172	106.6427	103.6921	101.3410	100.0316	99.8259	99.7434
01-Mar-01	4.85	28-Nov-07	28-Feb-11	109.7829	106.5158	103.5781	101.2525	99.9841	99.8229	99.7404
01-Mar-01	4.89	28-Nov-07	28-Feb-11	109.9138	106.6431	103.6947	101.3334	100.0231	99.8262	99.7437
01-Mar-01	5.06	28-Nov-07	28-Feb-11	111.2438	107.9187	104.8540	102.2660	100.4551	99.8677	99.7905
01-Mar-01	5.24	28-Nov-07	28-Feb-11	111.2274	107.9170	104.8585	102.2770	100.4416	99.7971	99.7906
01-Mar-01	4.8	28-Nov-07	28-Feb-11	109.7862	106.5153	103.5801	101.2600	100.0079	99.8226	99.7401
16-Mar-01	5.26	19-Mar-02	21-Mar-11	111.2896	107.9069	104.6941	101.7518	99.3263	97.9436	98.4232
16-Mar-01	5.21	19-Mar-02	21-Mar-11	111.2941	107.9071	104.6904	101.7447	99.3171	97.9346	98.4184
22-Mar-01	5.14	22-Dec-07	22-Mar-11	110.9123	107.5595	104.4938	101.9554	100.2888	99.7209	99.5991
22-Mar-01	4.91	22-Dec-07	22-Mar-11	110.9319	107.5623	104.4860	101.9463	100.2982	99.7414	99.6020
22-Mar-01	5.09	22-Dec-07	22-Mar-11	110.9165	107.5607	104.4944	101.9511	100.3001	99.7403	99.5997
09-May-01	5.05	26-Jan-08	26-Apr-11	111.5898	108.1180	104.9402	102.2877	100.4570	99.6602	99.3647
09-May-01	5.23	26-Jan-08	26-Apr-11	111.5719	108.1153	104.9458	102.2909	100.4482	99.6230	99.3660
09-May-01	5.28	26-Jan-08	26-Apr-11	111.5670	108.1148	104.9427	102.2931	100.4523	99.6248	99.3664
10-May-01	4.98	08-May-02	09-May-11	111.4501	107.9207	104.6007	101.6544	99.3816	98.2590	99.7669

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
06-Jun-01	4.91	06-Dec-07	06-Jun-11	110.5937	107.0757	103.9278	101.4562	100.0263	99.7119	99.6706
06-Jun-01	4.86	06-Dec-07	06-Jun-11	110.5977	107.0755	103.9301	101.4544	100.0253	99.7744	99.6732
08-Jun-01	5.34	06-Dec-07	06-Jun-11	112.3134	108.7367	105.4547	102.6897	100.7017	99.8931	99.7296
08-Jun-01	5.16	06-Dec-07	06-Jun-11	112.3339	108.7416	105.4517	102.6829	100.7114	99.9065	99.7393
26-Jul-01	4.99	24-Jan-08	25-Jul-11	112.0987	108.3946	105.0417	102.2887	100.4291	99.6491	99.3590
26-Jul-01	5.17	24-Jan-08	25-Jul-11	112.0785	108.3904	105.0445	102.2908	100.4135	99.6005	99.3598
26-Jul-01	5.22	24-Jan-08	25-Jul-11	112.0730	108.3897	105.0455	102.2906	100.4155	99.6022	99.3601
17-Aug-01	5.06	19-Nov-07	19-Aug-11	111.8630	108.1236	104.7631	102.0331	100.2709	99.8948	99.8426
25-Sep-01	4.6	26-Sep-02	26-Sep-11	110.3825	106.5446	102.9711	99.9540	97.7860	96.6789	97.9225
25-Sep-01	4.65	26-Sep-02	26-Sep-11	110.3785	106.5459	102.9771	99.9632	97.7966	96.6888	97.9274
13-Dec-01	4.61	20-Dec-02	20-Dec-11	110.6748	106.6281	102.8815	99.7755	97.5935	96.5018	97.8441
13-Dec-01	4.52	20-Dec-02	20-Dec-11	110.6826	106.6255	102.8699	99.7577	97.5733	96.4831	97.8349
10-Jan-02	4.36	03-Jan-03	03-Jan-12	110.0831	105.9996	102.2613	99.1443	96.8586	96.3333	98.2383
10-May-02	4.31	08-May-03	08-May-12	110.5694	106.1737	102.2598	99.1267	97.2615	97.2124	99.7003
10-May-02	4.1	08-May-03	08-May-12	110.5889	106.1652	102.2287	99.0812	97.2143	97.1798	99.6991
22-Jul-02	3.64	22-Jul-03	23-Jul-12	108.0307	103.5417	99.8146	97.0708	96.0109	98.3040	98.9410
25-Jul-02	3.76	25-Jul-03	25-Jul-12	108.5943	104.0557	100.1254	97.0566	95.6330	96.5036	98.0035
25-Jul-02	3.81	25-Jul-03	25-Jul-12	108.5920	104.0605	100.1356	97.0701	95.6461	96.5118	98.0069
25-Jul-02	4.05	25-Jul-03	25-Jul-12	109.8956	105.3065	101.2274	97.9356	95.6960	95.4617	97.9784
25-Jul-02	4.1	25-Jul-03	25-Jul-12	109.8918	105.3099	101.2365	97.9486	95.7104	95.4735	97.9822
07-Aug-02	3.28	07-Aug-03	07-Aug-12	106.3500	101.8647	98.2016	95.6744	95.4477	99.6990	99.6166
22-Aug-02	3.48	22-Aug-03	22-Aug-12	107.0876	102.5371	98.6362	95.7018	94.3804	95.4478	99.6293
22-Aug-02	3.43	22-Aug-03	22-Aug-12	107.0880	102.5304	98.6241	95.6867	94.3659	95.4383	99.6290
18-Sep-02	3.27	18-Sep-03	18-Sep-12	106.3572	101.7663	97.8695	94.9765	93.6749	96.5689	99.2251
24-Sep-02	2.95	29-Sep-03	27-Sep-12	105.8499	101.2213	97.3154	94.4451	93.2224	96.3669	99.2034
01-Oct-02	3.33	03-Oct-03	03-Oct-12	106.5826	101.8855	97.6873	94.4668	92.2005	91.6031	94.1076
24-Dec-02	3.1		24-Dec-07	100.1741	100.0249	99.8762	99.7279	99.5801	99.4327	99.2857
19-Feb-03	3.15	19-Feb-08	19-Feb-13	106.4533	102.4135	100.1252	99.4806	99.1772	98.8792	98.5829
24-Feb-03	2.88	24-Feb-05	25-Feb-08	100.3274	100.0057	99.6861	99.3686	99.0530	98.7395	99.5866
10-Mar-03	2.97	27-Mar-08	27-Mar-13	105.1489	101.4254	99.6964	99.1957	98.8038	98.4113	98.0221
03-Apr-03	3.59	03-Apr-08	03-Apr-13	108.4588	103.3447	99.0843	95.8972	94.6491	95.9646	97.8264
07-May-03	3.69	07-May-04	07-May-18	114.2138	105.1757	98.5775	94.3997	92.7151	93.3585	99.6513
21-May-03	4.77	21-Nov-07	21-May-13	114.9649	109.6757	105.2593	102.0109	100.1219	99.8720	99.8142

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
23-May-03	2.52	23-May-08	23-May-13	103.4563	100.3711	99.2578	98.6991	98.1599	97.6257	97.0974
27-May-03	3.04	27-May-04	28-May-13	105.8043	100.5973	96.2505	93.0402	91.6061	92.5444	99.5977
12-Jun-03	4.75	12-Dec-07	12-Jun-13	114.9703	109.6409	105.2005	101.9629	100.1565	99.7027	99.6282
13-Jun-03	4.8	13-Dec-07	13-Jun-13	115.2056	109.8586	105.3889	102.0894	100.2180	99.7096	99.6170
25-Jun-03	3.03	26-Jun-06	26-Jun-13	105.6325	100.4068	95.9768	92.8498	91.5041	91.6616	95.6898
03-Jul-03	4.77	03-Jan-08	03-Jul-13	114.9285	109.5665	105.1271	101.8904	100.0911	99.6082	99.4226
11-Jul-03	3.21	12-Jul-04	11-Jul-13	106.6251	101.3031	96.8918	93.5661	91.8735	92.6762	97.1738
31-Jul-03	3.71	31-Jul-08	31-Jul-13	109.5109	104.6873	101.3282	99.4895	98.4982	97.7848	97.0898
08-Aug-03	3.25	08-Aug-05	08-Aug-08	101.1154	100.3493	99.5949	98.8518	98.1198	97.4034	97.2478
10-Dec-03	3.6	10-Dec-04	10-Dec-13	109.0898	103.3887	98.5735	95.1010	93.4033	93.1430	96.3453
07-Apr-04	3.23	07-Apr-05	07-Apr-11	104.9559	101.6389	98.6085	96.1068	94.9185	96.0316	97.7487
02-Sep-04	3.6	02-Sep-09	02-Sep-14	110.3693	104.9314	101.1769	98.6313	96.6783	94.9434	93.3114
31-Jan-05	3.65	31-Jan-06	02-Feb-15	110.9736	104.6277	99.9958	97.3966	97.4087	98.7186	98.9449
31-Jan-05	3.68	31-Jan-06	02-Feb-15	110.9699	104.6316	100.0038	97.4051	97.4140	98.7201	98.9456
17-Mar-05	3.89	17-Mar-08	17-Mar-15	112.7952	106.7050	102.4388	100.1043	99.2821	98.8861	98.5208
03-Jun-05	3.41	03-Jun-08	03-Jun-15	109.6705	104.1279	100.7775	99.2834	98.5872	98.0164	97.4604
07-Jun-05	3.7	08-Jun-10	08-Jun-15	112.3980	106.2362	101.7494	98.4420	95.7498	93.3512	91.1005
07-Jun-05	3.8	08-Jun-10	08-Jun-15	112.3740	106.2224	101.7436	98.4460	95.7542	93.3696	91.1249
16-Jun-05	3.93	16-Jun-10	16-Jun-15	113.5187	107.1739	102.4477	98.9630	96.1777	93.7195	91.4410
16-Jun-05	3.96	16-Jun-10	16-Jun-15	113.5095	107.1656	102.4468	98.9650	96.1834	93.7242	91.4485
25-Aug-05	4.39	25-Aug-10	25-Aug-15	117.0237	109.5679	103.2152	98.5092	94.9583	92.3353	90.0732
15-Dec-05	4.24	15-Dec-08	15-Dec-15	116.2051	109.2564	104.1339	100.8527	98.8807	97.5610	96.4984
15-Dec-05	4.56	15-Dec-10	15-Dec-15	118.5591	111.2952	105.5052	101.0342	97.4702	94.4049	91.6533
18-Jan-06	4.32	18-Jan-08	18-Jan-11	108.0689	104.9601	102.2548	100.3672	99.6800	99.4399	99.2265
30-Jan-06	3.94	30-Jan-07	01-Feb-21	119.4557	109.5495	102.9406	99.0343	98.1131	98.9000	99.0112
01-Feb-06	4.56	01-Feb-08	01-Feb-11	108.9035	105.6832	102.5776	100.2310	99.6587	99.3974	99.1472
01-Feb-06	4.27	02-Feb-09	01-Feb-16	116.3814	109.3486	104.1782	100.8151	98.7413	97.3573	96.1837
01-Mar-06	4.32	03-Mar-08	01-Mar-16	118.2844	110.2224	103.2162	100.1013	99.5226	99.1896	98.8587
01-Mar-06	4.51	03-Mar-08	01-Mar-16	118.2042	110.2150	103.2526	100.1063	99.5135	99.1813	98.8512
13-Mar-06	4.75	14-Mar-11	14-Mar-16	121.1226	113.2109	106.7375	101.8332	97.9395	94.7032	91.7594
17-May-06	4.45	19-Nov-07	17-May-16	118.9560	111.4259	105.6974	101.8952	100.1083	99.8899	99.8459
18-May-06	4.86	18-May-09	18-May-16	121.2619	113.4996	107.3605	102.9489	99.9590	97.8555	96.1851
19-May-06	5.25	19-May-09	19-May-11	111.8846	108.3379	105.0291	102.2219	99.9712	98.2390	96.7034

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
19-May-06	4.52	21-May-07	19-May-21	126.6142	115.7270	107.9621	102.7151	99.8836	99.8010	99.7185
26-May-06	4.77	26-May-09	26-May-16	120.6204	112.9094	106.8606	102.5751	99.6793	97.6298	95.9837
08-Jun-06	4.79	08-Jun-09	08-Jun-16	121.9941	113.6338	106.7135	102.1273	99.3879	97.5573	96.0204
21-Jun-06	4.74	21-Dec-07	21-Jun-16	120.4941	112.7569	106.7234	102.5714	100.3052	99.6704	99.5463
26-Jun-06	5.03	26-Jun-08	27-Jun-11	112.3553	108.7015	105.3645	102.5754	100.5392	99.2791	98.4602
26-Jun-06	5.26	26-Jun-08	27-Jun-11	112.3285	108.6958	105.3762	102.5853	100.5551	99.2910	98.4689
27-Jun-06	4.69	27-Dec-07	27-Jun-16	120.9422	113.1254	107.0108	102.7603	100.3837	99.6619	99.5042
03-Jul-06	5.29	03-Jul-08	05-Jul-11	112.4862	108.8317	105.4913	102.6876	100.6339	99.3179	98.4528
11-Jul-06	4.49	11-Jan-08	11-Jul-16	120.8529	112.9852	106.8758	102.6698	100.3426	99.6066	99.3726
11-Jul-06	4.66	11-Jan-08	11-Jul-16	120.7580	112.9465	106.8672	102.6750	100.3311	99.6036	99.3673
11-Jul-06	4.72	11-Jan-08	11-Jul-16	120.7238	112.9285	106.8514	102.6629	100.3263	99.6014	99.3655
17-Jul-06	4.67	17-Jan-08	18-Jul-16	120.2318	112.4821	106.4884	102.4047	100.1744	99.5391	99.3033
19-Jul-06	4.65	22-Jan-08	19-Jul-16	120.1707	112.4229	106.4404	102.3653	100.1531	99.5296	99.2933
24-Jul-06	4.39	28-Jan-08	26-Jul-21	124.7697	114.1545	106.6804	102.0371	99.9470	99.3796	99.1645
28-Jul-06	5.09	28-Jul-08	28-Jul-11	111.9407	108.2469	104.9094	102.1787	100.2376	98.9946	98.1642
28-Jul-06	4.61	28-Jan-08	28-Jul-16	119.6301	111.9306	106.0408	102.0636	99.9879	99.4294	99.1777
31-Jul-06	4.86	03-Aug-09	01-Aug-16	121.7335	113.8065	107.5523	103.0348	99.9008	97.5973	95.7351
31-Jul-06	5.13	01-Aug-11	01-Aug-16	123.9328	115.7775	108.9964	103.5333	99.0881	95.3055	91.9450
08-Aug-06	4.5	10-Aug-09	08-Aug-16	120.7910	112.8969	106.7769	102.4448	99.4457	97.2288	95.4044
08-Aug-06	4.72	10-Aug-09	08-Aug-16	120.6670	112.8402	106.7540	102.4340	99.4550	97.2313	95.4294
08-Aug-06	4.45	08-Nov-07	08-Aug-16	118.5709	110.9918	105.3074	101.6325	100.0362	99.9342	99.9123
08-Aug-06	4.39	08-Nov-07	08-Aug-16	118.6004	111.0081	105.3271	101.6427	100.0422	99.9375	99.9156
15-Aug-06	4.52	15-Nov-07	15-Aug-16	119.1396	111.4802	105.6794	101.8486	100.0749	99.8921	99.8508
15-Aug-06	4.46	15-Nov-07	15-Aug-16	119.1702	111.4922	105.6860	101.8641	100.0941	99.8942	99.8530
25-Aug-06	4.39	26-Nov-07	25-Aug-16	118.2263	110.6618	105.0340	101.4217	99.9195	99.8084	99.7342
28-Aug-06	4.39	28-Aug-09	29-Aug-16	120.1556	112.2882	106.2562	102.0348	99.1085	96.9271	95.0998
28-Aug-06	4.61	28-Aug-09	29-Aug-16	120.0370	112.2394	106.2459	102.0386	99.1197	96.9542	95.1338
30-Aug-06	4.61	31-Aug-09	30-Aug-16	120.1020	112.2916	106.2875	102.0661	99.1341	96.9573	95.1281
30-Aug-06	4.65	30-Aug-11	30-Aug-16	122.3407	114.1964	107.5382	102.2262	97.8807	94.1505	90.8058
30-Aug-06	4.87	30-Aug-11	30-Aug-16	122.2035	114.1366	107.5301	102.2525	97.9350	94.2252	90.8917
19-Sep-06	4.36	19-Dec-07	19-Sep-16	118.0678	110.4949	104.9016	101.3501	99.7914	99.6485	99.5149
21-Sep-06	4.79	22-Sep-08	21-Sep-11	111.2241	107.4291	104.0852	101.4653	99.6667	98.5065	97.5857
21-Sep-06	4.57	22-Sep-08	21-Sep-11	111.2459	107.4306	104.0749	101.4606	99.6803	98.4935	97.5731

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
28-Sep-06	4.39	28-Sep-09	28-Sep-16	119.1868	110.8296	104.5492	100.6547	98.2286	96.3210	94.5964
29-Sep-06	4.13	31-Dec-07	29-Sep-16	116.2388	108.9247	103.7438	100.7104	99.6543	99.5103	99.3419
03-Oct-06	4.19	03-Jan-08	03-Oct-16	116.6593	109.2809	103.9937	100.8242	99.6944	99.5048	99.3312
04-Oct-06	4.01	04-Jan-08	04-Oct-16	116.3294	108.9824	103.7812	100.7514	99.7306	99.4962	99.3196
04-Oct-06	4.13	04-Jan-08	04-Oct-16	116.2788	108.9570	103.7682	100.7192	99.6459	99.4899	99.3136
04-Oct-06	4.23	05-Oct-09	04-Oct-16	118.1291	110.5106	104.8651	100.9970	98.2894	96.1688	94.3321
04-Oct-06	4.35	05-Oct-09	04-Oct-16	118.0711	110.4792	104.8538	100.9930	98.2900	96.1770	94.3426
25-Oct-06	4.38	25-Jan-08	25-Oct-16	118.5744	110.8794	105.1594	101.5055	99.8388	99.3925	99.1758
30-Oct-06	4.54	02-Nov-09	31-Oct-16	119.7126	111.8757	105.9088	101.7187	98.7769	96.4767	94.5388
29-Nov-06	4.1	29-Nov-07	29-Nov-16	116.2373	108.8468	103.6382	100.6076	99.8517	99.7719	99.6922
29-Nov-06	4.36	29-Nov-11	29-Nov-16	120.2747	112.1919	105.6996	100.5199	96.2299	92.4784	89.0607
29-Nov-06	3.88	29-Nov-07	29-Nov-16	116.3285	108.8797	103.6498	100.6219	99.8513	99.7713	99.6914
30-Nov-06	3.84	28-Feb-07	30-Nov-21	121.3867	111.0744	104.1436	100.1843	99.8402	99.7575	99.6749
01-Dec-06	4.31	01-Dec-09	01-Dec-16	118.7955	110.4358	104.2956	100.4425	97.8896	95.8367	93.9744
04-Dec-06	4.27	04-Dec-09	05-Dec-16	118.4564	110.1231	104.0684	100.2864	97.7762	95.7293	93.8696
07-Dec-06	4.73	08-Dec-08	07-Dec-11	111.4090	107.3743	103.6870	100.6259	98.4592	97.2077	96.3186
07-Dec-06	4.18	07-Dec-09	07-Dec-16	116.7762	109.3000	103.8906	100.2143	97.5490	95.4054	93.4776
07-Dec-06	3.93	07-Dec-07	07-Dec-16	114.7655	107.6356	102.7967	100.2698	99.7251	99.6803	99.5791
07-Dec-06	3.81	07-Dec-07	07-Dec-16	114.8113	107.6599	102.8269	100.3043	99.7882	99.6866	99.5853
07-Dec-06	3.71	07-Dec-07	07-Dec-16	114.8465	107.6702	102.8263	100.3113	99.7937	99.6919	99.5904
13-Dec-06	4.08	13-Dec-07	13-Dec-16	116.0266	108.6637	103.5083	100.5513	99.7458	99.6525	99.5351
13-Dec-06	4.25	14-Dec-09	13-Dec-16	117.4838	109.8852	104.3179	100.4924	97.7647	95.5459	93.5997
29-Dec-06	4.49	29-Dec-09	29-Dec-16	119.6871	111.7565	105.7516	101.5188	98.4883	96.1091	94.0434
02-Jan-07	4.26	02-Jan-08	03-Jan-17	117.7454	110.0861	104.5455	101.1358	99.8011	99.5282	99.3571
05-Jan-07	4.25	07-Jan-08	05-Jan-17	117.6443	110.0017	104.4772	101.0872	99.7788	99.5125	99.3361
08-Jan-07	4.49	08-Jan-10	09-Jan-17	120.5372	111.9387	105.3906	101.1106	98.2807	96.0492	94.0838
08-Jan-07	4.46	08-Jan-10	09-Jan-17	120.3367	111.7515	105.2478	101.0112	98.2130	96.0025	94.0324
09-Jan-07	4.22	11-Jan-10	09-Jan-17	119.3319	111.3908	105.4379	101.2615	98.2465	95.8626	93.7796
09-Jan-07	4.32	11-Jan-10	09-Jan-17	119.2796	111.3705	105.4369	101.2685	98.2542	95.8771	93.7988
11-Jan-07	4.26	11-Jan-08	11-Jan-17	117.6190	109.9688	104.4486	101.0600	99.7469	99.4645	99.2697
16-Jan-07	4.78	17-Jan-12	17-Jan-17	122.0349	113.7570	106.9990	101.5679	97.0538	93.1459	89.5992
18-Jan-07	4.38	18-Jan-08	18-Jan-17	118.6222	110.8206	105.0679	101.4126	99.8236	99.4228	99.2304
23-Jan-07	4.2	23-Jan-08	23-Jan-17	119.1342	111.2017	105.3368	101.5877	99.8831	99.4227	99.1956

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
23-Jan-07	4.42	23-Jan-08	23-Jan-17	119.0198	111.1546	105.3184	101.5565	99.8698	99.4101	99.1961
24-Jan-07	4.61	25-Jan-10	24-Jan-17	120.7224	112.6322	106.4205	101.9722	98.7725	96.2584	94.1049
26-Jan-07	4.31	28-Jan-08	26-Jan-17	119.2857	111.3497	105.4538	101.6594	99.8887	99.3884	99.1552
30-Jan-07	4.94	30-Jan-09	30-Jan-12	112.6680	108.5174	104.8607	101.9592	99.8282	98.2954	97.0438
30-Jan-07	4.72	30-Jan-09	30-Jan-12	112.6971	108.5222	104.8528	101.9444	99.8269	98.2752	97.0201
31-Jan-07	4.28	31-Jan-08	31-Jan-17	119.8865	111.8369	105.8111	101.8759	99.9620	99.3897	99.1414
31-Jan-07	4.5	31-Jan-08	31-Jan-17	119.7643	111.7892	105.7901	101.8599	99.9525	99.3901	99.1467
01-Feb-07	4.76	01-Feb-10	01-Feb-17	122.0249	113.7817	107.3473	102.6740	99.2796	96.6549	94.4252
07-Feb-07	4.47	07-Feb-08	07-Feb-17	119.5712	111.6196	105.6724	101.8143	99.9292	99.3510	99.0665
08-Feb-07	4.86	09-Feb-09	08-Feb-12	112.3963	108.2384	104.6087	101.7481	99.6715	98.1285	96.8574
12-Feb-07	4.39	12-Feb-08	13-Feb-17	118.8439	110.9784	105.1784	101.4982	99.7655	99.2863	98.9985
14-Feb-07	4.71	16-Feb-10	14-Feb-17	121.6335	113.4130	107.0246	102.4059	99.0362	96.4190	94.1766
15-Feb-07	4.42	15-Feb-08	15-Feb-17	119.0850	111.1817	105.3342	101.5809	99.8024	99.2802	98.9805
16-Feb-07	4.81	17-Feb-09	16-Feb-12	112.2764	108.1054	104.4758	101.6229	99.5593	98.0162	96.7322
22-Feb-07	4.86	22-Feb-08	22-Feb-10	107.2811	104.9803	102.7978	100.9480	99.8296	99.3841	99.0711
26-Feb-07	4.93	26-Feb-10	27-Feb-12	112.8502	108.6229	104.8728	101.7069	99.0203	96.6818	94.5352
26-Feb-07	4.35	26-Feb-08	27-Feb-17	118.5839	110.7329	104.9730	101.3530	99.6568	99.1845	98.8643
28-Feb-07	4.71	02-Mar-09	28-Feb-12	111.9428	107.7607	104.1571	101.3682	99.3391	97.7828	96.4838
02-Mar-07	4.6	02-Mar-09	02-Mar-12	111.4866	107.3234	103.7805	101.0725	99.1183	97.6009	96.3281
06-Mar-07	4.33	06-Mar-09	06-Mar-12	111.2256	107.0520	103.5326	100.8794	98.9520	97.4731	96.1854
06-Mar-07	4.35	08-Mar-10	06-Mar-17	118.9463	111.0276	105.1203	100.9434	97.8695	95.4035	93.2208
08-Mar-07	4.61	09-Mar-09	08-Mar-12	111.3807	107.2132	103.6765	100.9812	99.0377	97.5168	96.2353
12-Mar-07	4.37	12-Mar-10	13-Mar-17	118.6151	110.7436	104.8946	100.7729	97.7332	95.2865	93.1104
13-Mar-07	4.25	13-Mar-08	13-Mar-17	117.6255	109.9096	104.3591	100.9782	99.5188	99.0303	98.6674
23-Mar-07	4.13	24-Mar-08	23-Mar-17	116.5962	109.0272	103.7134	100.6352	99.3407	98.9035	98.5193
29-Mar-07	4.07	31-Mar-08	29-Mar-17	117.1769	109.4831	104.0341	100.8032	99.3965	98.8825	98.4751
29-Mar-07	4.19	31-Mar-08	29-Mar-17	117.1207	109.4572	104.0104	100.7545	99.3927	98.8854	98.4796
30-Mar-07	4.48	30-Mar-09	30-Mar-12	111.3447	107.1244	103.5611	100.8708	98.8973	97.3614	96.0137
30-Mar-07	4.32	30-Mar-09	30-Mar-12	111.3623	107.1247	103.5531	100.8541	98.8792	97.3426	95.9930
30-Mar-07	4.47	30-Mar-10	30-Mar-12	111.9696	107.6927	103.9636	100.8499	98.2056	95.8533	93.6733
30-Mar-07	4.18	31-Mar-08	30-Mar-17	117.1069	109.4419	104.0041	100.7475	99.3888	98.8840	98.4783
02-Apr-07	4.76	02-Apr-10	02-Apr-12	112.2675	107.9596	104.1397	100.9776	98.3523	95.9945	93.8419
02-Apr-07	4.33	02-Apr-09	03-Apr-17	118.3192	110.4775	104.7679	101.0549	98.7101	97.0428	95.6532

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
23-Apr-07	4.68	23-Apr-08	23-Apr-10	107.6013	105.1284	102.7307	100.6979	99.5917	99.0401	98.5763
23-Apr-07	4.75	23-Apr-09	23-Apr-10	107.7899	105.3158	102.9668	100.9051	99.1683	97.6795	96.2977
24-Apr-07	4.04	24-Apr-08	24-Apr-17	118.0269	110.1474	104.5005	101.0629	99.4620	98.7638	98.2859
25-Apr-07	4.77	26-Apr-10	25-Apr-12	112.5123	108.1376	104.2540	101.0309	98.3484	95.9363	93.7331
25-Apr-07	4.45	26-Apr-10	25-Apr-17	119.5690	111.5068	105.4318	101.0884	97.8937	95.2848	92.9893
30-Apr-07	4.59	30-Apr-09	30-Apr-12	112.0170	107.6923	104.0112	101.1809	99.0652	97.3937	95.9349
30-Apr-07	4.74	30-Apr-09	30-Apr-12	112.4000	107.9692	104.0187	101.0618	99.0487	97.4349	96.0436
30-Apr-07	4.28	30-Apr-08	01-May-17	118.0452	110.1982	104.5371	101.0597	99.3759	98.7352	98.2452
30-Apr-07	4.06	30-Apr-08	01-May-17	118.1558	110.2467	104.5655	101.0909	99.4534	98.7323	98.2372
02-May-07	4.4	04-May-09	02-May-12	111.9542	107.6164	103.9436	101.1221	99.0123	97.3301	95.8600
07-May-07	4.67	07-May-09	07-May-12	112.1978	107.8557	104.1529	101.2862	99.1296	97.4240	95.9372
10-May-07	4.51	12-May-08	10-May-12	111.5693	107.2579	103.6412	101.0482	99.5821	98.8116	98.2890
10-May-07	4.78	10-May-10	10-May-12	112.7447	108.3613	104.5073	101.2585	98.4792	96.0147	93.7348
15-May-07	4.26	15-May-08	15-May-17	118.2196	110.3331	104.6381	101.1196	99.4202	98.6332	98.1160
17-May-07	4.57	19-May-08	17-May-12	111.8551	107.5092	103.8402	101.1719	99.6389	98.8201	98.2673
18-May-07	4.55	18-May-10	18-May-17	120.5721	112.3455	106.0729	101.5346	98.1860	95.4608	93.1019
18-May-07	4.33	18-May-10	18-May-17	120.7062	112.4066	106.0951	101.5444	98.1604	95.4392	93.0522
18-May-07	4.43	18-May-10	18-May-17	120.6457	112.3841	106.0906	101.5513	98.1756	95.4594	93.0767
23-May-07	4.2	23-May-08	23-May-17	119.5870	111.4369	105.4414	101.6162	99.6398	98.7082	98.1254
23-May-07	4.42	23-May-08	23-May-17	119.4626	111.3822	105.4152	101.5997	99.6349	98.7085	98.1248
07-Jun-07	4.81	07-Jun-10	07-Jun-17	123.6275	115.0029	108.1990	103.1453	99.3835	96.3980	93.8501
08-Jun-07	4.96	08-Jun-09	08-Jun-12	113.9993	109.4902	105.5397	102.3630	99.9193	97.9837	96.3345
13-Jun-07	5.12	15-Jun-09	13-Jun-12	114.4715	109.9360	105.9320	102.6803	100.1624	98.1688	96.4781
13-Jun-07	4.65	13-Jun-08	13-Jun-17	121.7006	113.3050	106.8990	102.5780	100.1005	98.8471	98.1155
13-Jun-07	4.43	13-Jun-08	13-Jun-17	121.8456	113.3700	106.9267	102.5899	100.1119	98.8489	98.1258
18-Jun-07	5.19	18-Jun-08	18-Jun-10	109.0707	106.4427	103.9558	101.7866	100.1861	99.1610	98.4495
18-Jun-07	4.5	18-Jun-08	19-Jun-17	122.4068	113.8537	107.3035	102.8401	100.2389	98.9019	98.1321
20-Jun-07	4.57	20-Jun-08	20-Jun-17	121.9493	113.4833	107.0259	102.6564	100.1347	98.8389	98.0905
20-Jun-07	4.69	20-Jun-08	20-Jun-17	121.8684	113.4468	106.9993	102.6407	100.1277	98.8395	98.0831
21-Jun-07	4.85	22-Jun-09	21-Jun-12	114.3064	109.7337	105.7195	102.4834	99.9852	97.9976	96.3080
21-Jun-07	5.07	22-Jun-09	21-Jun-12	114.2669	109.7226	105.7275	102.5012	100.0023	98.0204	96.3372
21-Jun-07	4.89	21-Jun-10	21-Jun-17	124.0882	115.3959	108.5064	103.3614	99.5288	96.4780	93.8941
21-Jun-07	4.95	21-Jun-10	21-Jun-17	124.0420	115.3725	108.4934	103.3535	99.5210	96.4862	93.8892

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
21-Jun-07	4.72	21-Jun-10	21-Jun-17	124.2175	115.4575	108.5292	103.3645	99.5072	96.4525	93.8518
21-Jun-07	4.62	23-Jun-08	21-Jun-17	121.7088	113.2883	106.8745	102.5428	100.0619	98.7944	98.0418
25-Jun-07	4.69	25-Jun-08	26-Jun-17	121.9187	113.4802	107.0176	102.6458	100.1203	98.8197	98.0514
25-Jun-07	4.63	25-Jun-08	26-Jun-17	121.9590	113.4981	107.0348	102.6492	100.1195	98.8169	98.0484
27-Jun-07	4.86	27-Jun-08	27-Jun-12	113.4290	108.9087	104.9990	101.9819	100.0479	98.9152	98.1783
28-Jun-07	4.82	29-Jun-09	28-Jun-12	114.2537	109.6656	105.6439	102.4005	99.9100	97.9138	96.2228
28-Jun-07	5.04	29-Jun-09	28-Jun-12	114.2142	109.6557	105.6523	102.4272	99.9293	97.9451	96.2531
29-Jun-07	4.79	30-Jun-08	29-Jun-10	108.6875	106.0258	103.5276	101.4037	99.8977	98.9399	98.2441
29-Jun-07	4.77	29-Jun-09	29-Jun-12	114.0307	109.4498	105.4513	102.2460	99.7833	97.8128	96.1335
29-Jun-07	4.99	29-Jun-09	29-Jun-12	113.9923	109.4410	105.4623	102.2677	99.8076	97.8426	96.1595
02-Jul-07	4.49	02-Jul-08	03-Jul-17	121.3498	112.9470	106.6081	102.3788	99.9646	98.7242	97.9513
02-Jul-07	4.61	02-Jul-08	03-Jul-17	121.2709	112.9078	106.5809	102.3596	99.9438	98.7156	97.9494
03-Jul-07	4.46	03-Jul-08	03-Jul-17	121.0317	112.6741	106.3933	102.2418	99.8772	98.6847	97.9170
13-Jul-07	4.57	14-Jul-08	13-Jul-17	120.9399	112.6024	106.3337	102.1682	99.8297	98.6090	97.8354
18-Jul-07	4.96	18-Jul-08	19-Jul-10	108.9108	106.2030	103.6678	101.5093	99.9455	98.9264	98.1699
19-Jul-07	5.03	20-Jul-09	19-Jul-12	114.3743	109.7617	105.7190	102.4579	99.9204	97.8939	96.1522
20-Jul-07	4.35	21-Jul-08	20-Jul-17	121.1951	112.7519	106.4165	102.2239	99.8483	98.5962	97.7881
20-Jul-07	4.58	21-Jul-08	20-Jul-17	121.0480	112.6865	106.3884	102.1984	99.8287	98.5890	97.7961
24-Jul-07	4.85	26-Jul-10	24-Jul-17	124.4379	115.2043	107.8116	102.5462	98.8978	96.0409	93.5346
25-Jul-07	4.95	27-Jul-09	25-Jul-12	114.0249	109.4155	105.4027	102.1882	99.6811	97.6928	95.9562
26-Jul-07	4.9	27-Jul-09	26-Jul-12	113.7782	109.1783	105.1920	102.0161	99.5607	97.5766	95.8536
27-Jul-07	4.44	28-Jul-08	27-Jul-17	119.7178	111.5250	105.4894	101.6070	99.5128	98.3887	97.6212
27-Jul-07	4.22	28-Jul-08	27-Jul-17	119.8473	111.5831	105.5150	101.6294	99.5164	98.3850	97.6162
30-Jul-07	4.8	30-Jul-09	30-Jul-12	113.2743	108.6943	104.7617	101.6625	99.2683	97.3277	95.6283
30-Jul-07	4.66	30-Jul-10	31-Jul-17	122.7086	113.6246	106.5767	101.6875	98.2171	95.4408	92.9942
31-Jul-07	4.51	31-Jul-09	31-Jul-12	112.9189	108.3329	104.4305	101.3818	99.0413	97.1230	95.4363
31-Jul-07	4.7	31-Jul-09	31-Jul-12	112.7573	108.2050	104.3343	101.3150	98.9974	97.0963	95.4147
31-Jul-07	4.73	31-Jul-09	31-Jul-12	112.8858	108.3269	104.4417	101.4003	99.0646	97.1547	95.4671
31-Jul-07	4.22	31-Jul-08	31-Jul-17	117.8727	109.9501	104.3091	100.8830	99.1204	98.1436	97.4415
31-Jul-07	4.23	31-Oct-07	01-Aug-22	123.9577	113.1298	105.6619	101.2347	99.5371	99.3181	99.0706
02-Aug-07	4.23	04-Aug-08	02-Aug-17	117.9698	110.0409	104.3846	100.9439	99.1072	98.1581	97.4038
02-Aug-07	4.01	04-Aug-08	02-Aug-17	118.0858	110.0944	104.4269	100.9787	99.1721	98.1621	97.4066
03-Aug-07	4.75	04-Aug-08	03-Aug-10	108.1665	105.4441	102.9389	100.8926	99.5075	98.5768	97.8232
03-Aug-07	4.42	03-Aug-09	03-Aug-17	119.6416	111.4614	105.4239	101.3680	98.6230	96.6053	94.8915

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
03-Aug-07	4.62	03-Aug-10	03-Aug-17	122.3784	113.3347	106.3330	101.4701	98.0704	95.3269	92.8641
06-Aug-07	4.24	06-Aug-08	07-Aug-17	118.0524	110.1056	104.4266	100.9688	99.1165	98.1546	97.3955
07-Aug-07	4.48	09-Aug-10	07-Aug-17	120.7246	112.3632	105.9914	101.3418	97.8354	94.9564	92.4095
07-Aug-07	4.58	09-Aug-10	07-Aug-17	122.0381	113.0253	106.0678	101.3434	97.9058	95.1829	92.7171
07-Aug-07	4.47	09-Aug-10	07-Aug-17	121.1552	112.7235	106.2771	101.5590	97.9975	95.0888	92.5239
07-Aug-07	4.09	07-Aug-08	07-Aug-17	117.3291	109.4863	103.9903	100.7104	99.0259	98.0656	97.3233
08-Aug-07	4.68	10-Aug-09	08-Aug-12	112.6566	108.0991	104.2400	101.2308	98.8885	96.9997	95.3006
08-Aug-07	4.12	08-Aug-08	08-Aug-17	116.9968	109.2204	103.7890	100.5929	98.9547	98.0176	97.2810
08-Aug-07	4.54	09-Aug-10	08-Aug-17	120.6440	112.3031	105.9496	101.3204	97.8229	94.9488	92.4124
13-Aug-07	4.52	13-Aug-08	13-Aug-12	111.8512	107.3359	103.6036	100.9464	99.3211	98.3420	97.5668
13-Aug-07	4.22	13-Aug-08	14-Aug-17	117.9269	109.9843	104.3379	100.8924	99.1185	98.1020	97.3298
13-Aug-07	4.61	13-Aug-10	14-Aug-17	122.2677	113.2195	106.2219	101.4387	97.9779	95.2307	92.7529
13-Aug-07	4.63	13-Aug-10	14-Aug-17	122.5151	113.4366	106.4011	101.5050	98.0757	95.3075	92.8237
14-Aug-07	3.98	14-Aug-08	14-Aug-17	116.9676	109.1674	103.7569	100.5652	98.9379	97.9889	97.2297
14-Aug-07	4.1	14-Aug-08	14-Aug-17	116.9088	109.1320	103.7267	100.5372	98.9211	97.9794	97.2337
16-Aug-07	4.61	16-Nov-07	17-Aug-09	105.2912	103.5093	101.7942	100.3761	99.9386	99.8945	99.8505
17-Aug-07	4.1	18-Aug-08	17-Aug-17	116.8728	109.0994	103.6952	100.5150	98.8985	97.9469	97.1995
17-Aug-07	4.15	18-Aug-08	17-Aug-17	117.3310	109.4813	103.9690	100.6794	98.9804	98.0011	97.2342
20-Aug-07	3.87	20-Aug-08	21-Aug-17	115.4791	107.9474	102.9026	100.0865	98.6664	97.8012	97.0473
21-Aug-07	4.26	21-Aug-08	21-Aug-12	110.6846	106.2430	102.7036	100.3277	98.9708	98.0579	97.3041
21-Aug-07	4	21-Aug-08	21-Aug-17	116.0508	108.4223	103.2197	100.2251	98.7565	97.8365	97.0978
23-Aug-07	3.94	25-Aug-08	23-Aug-17	115.5439	107.9982	102.9167	100.0704	98.6539	97.7833	97.0183
24-Aug-07	4	25-Aug-08	24-Aug-17	116.0157	108.3876	103.1917	100.2004	98.7340	97.8085	97.0627
24-Aug-07	4.53	24-Aug-12	24-Aug-17	122.7364	113.9581	106.7936	100.9604	96.0455	91.7333	87.8151
28-Aug-07	4.28	30-Aug-10	28-Aug-17	120.5464	112.1271	105.7455	101.1016	97.5825	94.6796	92.1054
28-Aug-07	4.5	30-Aug-10	28-Aug-17	120.4102	112.0619	105.7290	101.1135	97.6079	94.7194	92.1577
28-Aug-07	4.07	28-Aug-08	28-Aug-17	116.6777	108.9209	103.5643	100.4251	98.8366	97.8688	97.1008
29-Aug-07	4.05	29-Aug-08	29-Aug-17	116.4798	108.7535	103.4492	100.3523	98.7980	97.8408	97.0743
30-Aug-07	3.98	02-Sep-08	30-Aug-17	115.9388	108.3332	103.1597	100.2056	98.7103	97.7655	96.9732
31-Aug-07	3.96	02-Sep-08	31-Aug-17	115.7421	108.1691	103.0529	100.1436	98.6752	97.7421	96.9534
06-Sep-07	3.97	08-Sep-08	06-Sep-17	115.8004	108.2085	103.0773	100.1486	98.6614	97.7144	96.9118
06-Sep-07	4.15	07-Sep-10	06-Sep-17	119.4513	111.1835	105.0031	100.5228	97.1036	94.2454	91.6872
06-Sep-07	3.75	08-Sep-08	06-Sep-17	115.9006	108.2564	103.1133	100.1857	98.6750	97.7159	96.9095
06-Sep-07	4.37	07-Sep-10	06-Sep-17	119.3235	111.1228	104.9822	100.5315	97.1252	94.2886	91.7413

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**  
**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
06-Sep-07	3.91	08-Sep-08	06-Sep-17	115.8316	108.2243	103.0880	100.1773	98.6648	97.7134	96.9103
10-Sep-07	4.41	10-Sep-08	10-Sep-10	107.4703	104.6762	102.1811	100.2861	99.0095	98.1109	97.2990
10-Sep-07	3.79	10-Sep-08	12-Sep-22	119.1920	109.3639	103.2330	100.0208	98.4833	97.5429	96.7518
11-Sep-07	4	11-Sep-09	11-Sep-12	110.6249	106.1360	102.5410	99.8379	97.7105	95.8738	94.1754
11-Sep-07	4.21	11-Sep-09	11-Sep-12	110.6028	106.1327	102.5424	99.8400	97.7293	95.8936	94.2001
12-Sep-07	4.04	13-Sep-10	12-Sep-17	116.4693	108.7124	103.1122	99.0944	95.9547	93.2654	90.7879
12-Sep-07	3.82	13-Sep-10	12-Sep-17	116.5725	108.7520	103.1233	99.0863	95.9325	93.2189	90.7250
13-Sep-07	3.68	15-Sep-08	13-Sep-17	113.3481	106.2498	101.7855	99.4757	98.2541	97.4123	96.6114
17-Sep-07	4.33	17-Sep-09	17-Sep-12	111.2186	106.6831	102.9836	100.1781	97.9853	96.1088	94.3858
18-Sep-07	4.11	18-Sep-09	18-Sep-12	111.3410	106.7709	103.0442	100.2148	98.0046	96.1107	94.3772
18-Sep-07	4.21	18-Sep-09	18-Sep-12	111.3291	106.7705	103.0546	100.2279	98.0169	96.1250	94.3927
24-Sep-07	4.48	24-Sep-12	25-Sep-17	122.4158	113.6187	106.4544	100.6088	95.6750	91.3300	87.3796
24-Sep-07	4.7	24-Sep-12	25-Sep-17	122.2622	113.5526	106.4478	100.6452	95.7466	91.4259	87.5090
25-Sep-07	3.64	25-Sep-08	25-Sep-17	115.0237	107.5243	102.5983	99.8748	98.4575	97.5105	96.6734
25-Sep-07	3.86	25-Sep-08	25-Sep-17	114.9318	107.4787	102.5753	99.8506	98.4626	97.5120	96.6891
26-Sep-07	4.35	28-Sep-09	26-Sep-12	111.5629	106.9776	103.2145	100.3422	98.0917	96.1725	94.4157
28-Sep-07	4.21	28-Sep-10	29-Sep-14	115.3185	109.0700	104.0684	100.1695	96.9902	94.2087	91.6552
28-Sep-07	3.87	29-Sep-08	28-Sep-17	115.0310	107.5546	102.6232	99.8723	98.4630	97.4966	96.6668
04-Oct-07	3.59	06-Oct-08	04-Oct-17	114.6378	107.2249	102.4160	99.7764	98.3714	97.3971	96.5367
04-Oct-07	3.81	06-Oct-08	04-Oct-17	114.5477	107.1827	102.3698	99.7469	98.3237	97.4000	96.5412
05-Oct-07	3.86	06-Oct-08	05-Oct-17	114.9898	107.5242	102.6061	99.8710	98.4052	97.4515	96.5890
09-Oct-07	3.85	09-Oct-08	10-Oct-17	114.8732	107.4272	102.5319	99.8230	98.3710	97.4202	96.5515
19-Oct-07	4.06	19-Oct-09	19-Oct-12	111.3121	106.6851	102.9359	100.0832	97.8192	95.8710	94.0731
19-Oct-07	4.17	19-Oct-09	19-Oct-12	111.8268	107.0369	103.0713	100.1609	97.9452	96.0291	94.2578
19-Oct-07	4.28	19-Oct-09	19-Oct-12	111.2859	106.6845	102.9453	100.0978	97.8373	95.9018	94.1119
19-Oct-07	4.46	19-Oct-12	19-Oct-17	122.2890	113.2866	106.0268	100.2022	95.3165	91.0041	87.0754
19-Oct-07	4.21	19-Oct-10	19-Oct-17	119.8927	110.9913	104.4970	100.0399	96.7663	93.9874	91.4329
22-Oct-07	3.82	22-Oct-08	23-Oct-17	114.6599	107.2484	102.3946	99.7338	98.2792	97.3155	96.4210
23-Oct-07	4.09	25-Oct-10	23-Oct-17	116.9961	109.0870	103.3419	99.1828	95.9331	93.1304	90.5629
23-Oct-07	3.87	25-Oct-10	23-Oct-17	117.1024	109.1375	103.3490	99.1698	95.8993	93.0812	90.4997
24-Oct-07	4.11	25-Oct-10	24-Oct-17	117.2121	109.2646	103.4834	99.2956	96.0309	93.2226	90.6540
25-Oct-07	4.35	26-Oct-09	25-Oct-12	112.5414	107.6534	103.3831	99.8898	97.4757	95.5067	93.7062
26-Oct-07	4.14	26-Oct-12	26-Oct-17	119.5885	111.0622	104.2144	98.6300	93.8597	89.6096	85.7020
26-Oct-07	4.24	26-Oct-12	26-Oct-17	119.5309	111.0431	104.2241	98.6523	93.9000	89.6644	85.7673

**Parallel-Shift Sensitivity Analysis for Convertible and Knockout Advances**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
26-Oct-07	4.36	26-Oct-12	26-Oct-17	119.4602	111.0145	104.2281	98.6766	93.9479	89.7263	85.8450
29-Oct-07	3.58	29-Oct-08	30-Oct-17	112.6438	105.6730	101.3929	99.1704	97.9797	97.0339	96.1357
02-Nov-07	3.71	03-Nov-08	02-Nov-17	113.7338	106.5193	101.9320	99.4266	98.0825	97.0997	96.1847