

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

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
16-Dec-97	6.29	14-Dec-12	16-Dec-00	100.52	100.47	100.38	100.2931107	100.21	100.02	99.31
23-Jun-98	5.86	21-Jun-13	23-Jun-98	100.94	100.83	100.67	100.4983869	100.31	99.84	98.42
02-Dec-98	5.25	02-Dec-13	02-Dec-03	100.43	100.37	100.29	100.2029649	100.12	99.75	98.72
05-Mar-99	6.18	05-Mar-14	05-Mar-04	100.51	100.46	100.37	100.2828497	100.20	99.84	98.50
01-Apr-99	6.2	01-Apr-14	01-Apr-04	100.51	100.46	100.37	100.2845676	100.20	99.84	98.49
30-Apr-99	6.17	30-Apr-14	30-Apr-04	100.51	100.45	100.37	100.2819907	100.20	100.01	99.35
10-Apr-01	5.89	08-Apr-16	10-Apr-06	100.50	100.45	100.36	100.2741894	100.06	99.02	96.78
01-Aug-01	6.19	01-Aug-16	01-Aug-06	100.51	100.46	100.37	100.2837086	100.10	99.09	96.88
01-Oct-01	5.33	03-Oct-16	02-Oct-06	100.45	100.40	100.31	100.2260789	99.52	97.48	94.65
11-Oct-01	5.53	11-Oct-16	11-Oct-06	100.45	100.40	100.31	100.2270162	99.55	97.56	94.76
17-Oct-01	5.55	17-Oct-16	17-Oct-06	100.46	100.40	100.31	100.2287342	99.57	97.60	94.82
19-Oct-01	5.34	19-Oct-16	19-Oct-06	100.45	100.40	100.31	100.2269381	99.54	97.52	94.70
30-Oct-01	5.41	31-Oct-16	30-Oct-06	100.44	100.39	100.30	100.2167085	99.42	97.26	94.38
31-Oct-01	5.38	31-Oct-16	31-Oct-06	100.44	100.39	100.30	100.2141316	99.39	97.18	94.28
02-Nov-01	5.08	02-Nov-16	02-Nov-06	100.43	100.38	100.29	100.1265851	99.10	96.76	93.77
02-Nov-01	5.26	02-Nov-16	02-Nov-06	100.43	100.38	100.29	100.2038239	99.11	96.80	93.79
06-Nov-01	5.1	07-Nov-16	06-Nov-06	100.43	100.38	100.29	100.2063193	100.12	99.99	99.69
07-Nov-01	5.12	07-Nov-16	07-Nov-06	100.42	100.36	100.28	100.0531925	98.88	96.39	93.32
08-Nov-01	4.91	08-Nov-16	08-Nov-06	100.42	100.36	100.28	100.0353081	98.80	96.24	93.18
09-Nov-01	5.1	09-Nov-16	09-Nov-06	100.42	100.36	100.28	100.0419009	98.85	96.33	93.26
14-Nov-01	4.93	14-Nov-16	14-Nov-06	100.42	100.36	100.28	100.0473748	98.84	96.31	93.27
16-Nov-01	5.51	16-Nov-16	16-Nov-06	100.47	100.41	100.33	100.241543	99.70	97.88	95.15
29-Nov-01	5.76	29-Nov-16	29-Nov-06	100.49	100.44	100.35	100.2630209	99.93	98.47	95.91
05-Dec-01	5.71	05-Dec-16	05-Dec-06	100.49	100.43	100.34	100.2587253	99.89	98.30	95.68
06-Dec-01	5.73	06-Dec-16	06-Dec-06	100.49	100.43	100.35	100.2604435	99.90	98.35	95.75
05-Feb-02	5.95	06-Feb-17	05-Feb-07	100.49	100.44	100.35	100.2630932	99.92	98.47	95.73
26-Feb-02	5.92	27-Feb-17	26-Feb-07	100.49	100.43	100.35	100.2605163	99.90	98.41	95.64
04-Jun-02	5.88	14-Jun-17	04-Jun-07	100.48	100.43	100.34	100.2570804	99.84	98.00	95.22
13-Jun-02	5.49	13-Jun-17	13-Jun-07	100.47	100.41	100.33	100.2398248	99.55	97.46	94.51
11-Jul-02	5.27	11-Jul-17	11-Jul-07	100.45	100.39	100.31	100.1736935	99.17	96.80	93.66
17-Jul-02	5.69	17-Jul-17	17-Jul-07	100.47	100.41	100.33	100.2407599	99.56	97.48	94.52
23-Jul-02	5.49	24-Jul-17	23-Jul-07	100.45	100.40	100.31	100.2235803	99.33	96.95	93.84
24-Jul-02	5.32	24-Jul-17	23-Jul-07	100.44	100.38	100.29	100.2089778	98.97	96.46	93.24

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
24-Jul-02	5.32	24-Jul-17	24-Jul-07	100.44	100.38	100.29	100.2089778	98.97	96.46	93.24
06-Aug-02	5.12	07-Aug-17	06-Aug-07	100.44	100.38	100.29	100.0838854	98.88	96.24	93.02
14-Aug-02	4.77	14-Aug-17	14-Aug-07	100.40	100.35	100.26	99.87433457	98.05	95.14	91.79
20-Aug-02	5.27	21-Aug-17	20-Aug-07	100.43	100.38	100.29	100.070072	98.86	96.22	92.97
26-Aug-02	5.24	28-Aug-17	26-Aug-07	100.43	100.37	100.29	100.0529916	98.79	96.13	92.86
30-Aug-02	4.9	30-Aug-17	30-Aug-07	100.42	100.36	100.28	99.95969887	98.37	95.57	92.26
05-Sep-02	4.97	05-Sep-17	05-Sep-07	100.41	100.35	100.26	99.8860573	98.05	95.15	91.79
06-Sep-02	4.95	06-Sep-17	06-Sep-07	100.40	100.35	100.26	99.87440544	98.01	95.09	91.71
09-Sep-02	4.8	11-Sep-17	10-Sep-07	100.41	100.35	100.27	99.88452487	98.08	95.16	91.79
16-Sep-02	4.77	15-Sep-17	17-Sep-07	100.40	100.35	100.26	99.86437345	98.00	95.06	91.68
18-Sep-02	4.91	18-Sep-17	18-Sep-07	100.40	100.35	100.26	99.85097294	97.90	94.96	91.56
25-Sep-02	4.86	25-Sep-17	25-Sep-07	100.40	100.34	100.26	99.81614427	97.78	94.79	91.38
25-Sep-02	4.65	25-Sep-17	25-Sep-07	100.39	100.34	100.25	99.71300143	97.69	94.66	91.23
30-Sep-02	4.55	29-Sep-17	01-Oct-07	100.39	100.33	100.25	99.59990162	97.43	94.31	90.86
01-Oct-02	4.58	02-Oct-17	01-Oct-07	100.39	100.33	100.25	99.61670924	97.45	94.33	90.87
03-Oct-02	4.56	03-Oct-17	03-Oct-07	100.39	100.33	100.25	99.59376426	97.40	94.26	90.79
04-Oct-02	4.85	04-Oct-17	04-Oct-07	100.40	100.34	100.25	99.7884746	97.71	94.68	91.23
08-Oct-02	4.8	10-Oct-17	08-Oct-07	100.39	100.34	100.25	99.75455428	97.57	94.50	91.05
10-Oct-02	4.56	10-Oct-17	10-Oct-07	100.39	100.33	100.25	99.59369136	97.40	94.26	90.79
11-Oct-02	4.87	11-Oct-17	11-Oct-07	100.40	100.34	100.26	99.80972245	97.76	94.74	91.31
15-Oct-02	5.05	16-Oct-17	15-Oct-07	100.41	100.36	100.27	99.92849508	98.33	95.34	91.98
15-Oct-02	5.05	17-Oct-17	15-Oct-07	100.41	100.36	100.27	99.92849085	98.33	95.34	91.98
16-Oct-02	5.04	16-Oct-17	16-Oct-07	100.41	100.36	100.27	99.89936152	98.05	95.07	91.61
18-Oct-02	4.89	18-Oct-17	18-Oct-07	100.42	100.36	100.27	99.93630455	98.26	95.38	92.02
24-Oct-02	5.03	24-Oct-17	24-Oct-07	100.43	100.37	100.29	100.0204392	98.63	95.84	92.53
01-Nov-02	4.97	01-Nov-17	01-Nov-07	100.41	100.35	100.26	99.86955259	97.96	95.00	91.58
07-Nov-02	4.89	07-Nov-17	07-Nov-07	100.40	100.34	100.26	99.81677031	97.76	94.74	91.28
08-Nov-02	4.86	08-Nov-17	08-Nov-07	100.40	100.34	100.26	99.78530083	97.68	94.63	91.16
12-Nov-02	4.7	13-Nov-17	12-Nov-07	100.38	100.33	100.24	99.52862445	97.25	94.07	90.56
18-Nov-02	4.72	20-Nov-17	18-Nov-07	100.40	100.35	100.26	99.75839406	97.78	94.73	91.28
26-Nov-02	4.83	27-Nov-17	26-Nov-07	100.41	100.36	100.27	99.88536722	98.06	95.11	91.69
26-Nov-02	5.04	27-Nov-17	26-Nov-07	100.41	100.36	100.27	99.91516544	98.23	95.23	91.84
06-Dec-02	4.9	06-Dec-17	06-Dec-07	100.40	100.34	100.26	99.81036258	97.74	94.69	91.21

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
11-Dec-02	4.89	11-Dec-17	11-Dec-07	100.40	100.34	100.26	99.80348999	97.71	94.65	91.17
19-Dec-02	4.9	19-Dec-17	19-Dec-07	100.40	100.34	100.26	99.81029795	97.74	94.69	91.20
20-Dec-02	4.85	20-Dec-17	20-Dec-07	100.40	100.34	100.25	99.76782366	97.60	94.51	91.02
23-Dec-02	4.85	26-Dec-17	24-Dec-07	100.40	100.34	100.25	99.7677931	97.60	94.51	91.02
31-Dec-02	4.52	29-Dec-17	31-Dec-07	100.38	100.33	100.24	99.51020077	97.18	93.94	90.42
31-Dec-02	4.73	29-Dec-17	31-Dec-07	100.38	100.33	100.24	99.54480661	97.28	94.08	90.56
02-Jan-03	4.67	02-Jan-18	02-Jan-08	100.38	100.33	100.24	99.45839999	97.06	93.79	90.22
06-Jan-03	4.84	08-Jan-18	06-Jan-08	100.39	100.34	100.25	99.75007523	97.52	94.40	90.87
08-Jan-03	4.55	08-Jan-18	08-Jan-08	100.39	100.33	100.25	99.52717447	97.21	93.97	90.42
09-Jan-03	4.85	09-Jan-18	09-Jan-08	100.40	100.34	100.25	99.75812719	97.55	94.43	90.91
10-Jan-03	4.72	10-Jan-18	10-Jan-08	100.40	100.35	100.26	99.7246267	97.67	94.57	91.07
24-Jan-03	4.72	24-Jan-18	24-Jan-08	100.38	100.33	100.24	99.5152035	97.20	93.97	90.41
27-Jan-03	4.69	29-Jan-18	27-Jan-08	100.38	100.33	100.24	99.48093863	97.12	93.86	90.30
27-Jan-03	4.69	29-Jan-18	28-Jan-08	100.38	100.33	100.24	99.48093918	97.12	93.86	90.30
29-Jan-03	4.57	29-Jan-18	29-Jan-08	100.39	100.33	100.25	99.55032015	97.26	94.04	90.49
29-Jan-03	4.75	29-Jan-18	29-Jan-08	100.39	100.33	100.25	99.55006097	97.28	94.07	90.53
03-Feb-03	4.84	05-Feb-18	04-Feb-08	100.39	100.34	100.25	99.74001401	97.47	94.32	90.76
05-Feb-03	4.87	05-Feb-18	05-Feb-08	100.40	100.34	100.26	99.76174224	97.55	94.42	90.88
07-Feb-03	4.84	07-Feb-18	07-Feb-08	100.39	100.34	100.25	99.73999844	97.47	94.32	90.76
13-Feb-03	4.49	13-Feb-18	13-Feb-08	100.38	100.33	100.24	99.39404998	96.98	93.66	90.08
13-Feb-03	4.67	13-Feb-18	13-Feb-08	100.38	100.33	100.24	99.44041479	97.00	93.70	90.11
14-Feb-03	4.47	14-Feb-18	14-Feb-08	100.38	100.32	100.24	99.36087497	96.92	93.58	90.00
14-Feb-03	4.65	14-Feb-18	14-Feb-08	100.38	100.32	100.24	99.41686334	96.94	93.62	90.03
14-Feb-03	4.65	14-Feb-18	24-Mar-08	100.38	100.32	100.24	99.41686004	96.94	93.62	90.03
18-Feb-03	4.54	20-Feb-18	18-Feb-08	100.39	100.33	100.24	99.49687946	97.12	93.84	90.27
20-Feb-03	4.58	20-Feb-18	20-Feb-08	100.37	100.32	100.23	99.33070374	96.74	93.36	89.76
21-Feb-03	4.38	21-Feb-18	21-Feb-08	100.37	100.32	100.23	99.21067165	96.64	93.25	89.65
21-Feb-03	4.56	21-Feb-18	21-Feb-08	100.37	100.32	100.23	99.30737037	96.67	93.27	89.68
24-Feb-03	4.37	26-Feb-18	24-Feb-08	100.37	100.32	100.23	99.19400323	96.61	93.22	89.61
24-Feb-03	4.55	26-Feb-18	24-Feb-08	100.37	100.31	100.23	99.29565558	96.65	93.24	89.65
25-Feb-03	4.34	26-Feb-18	25-Feb-08	100.37	100.31	100.23	99.14400951	96.51	93.11	89.49
26-Feb-03	4.35	26-Feb-18	26-Feb-08	100.37	100.31	100.23	99.16084137	96.55	93.14	89.53
26-Feb-03	4.53	26-Feb-18	26-Feb-08	100.37	100.31	100.23	99.16816652	96.59	93.16	89.57

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
28-Feb-03	4.34	28-Feb-18	28-Feb-08	100.37	100.31	100.23	99.1439759	96.51	93.11	89.49
28-Feb-03	4.52	28-Feb-18	28-Feb-08	100.37	100.31	100.23	99.1523744	96.56	93.12	89.53
03-Mar-03	4.49	05-Mar-18	03-Mar-08	100.36	100.31	100.22	99.07525763	96.40	92.92	89.29
04-Mar-03	4.45	05-Mar-18	04-Mar-08	100.36	100.31	100.22	99.00709395	96.27	92.77	89.14
05-Mar-03	4.23	05-Mar-18	05-Mar-08	100.36	100.30	100.15	98.92325748	96.08	92.60	88.94
05-Mar-03	4.4	05-Mar-18	05-Mar-08	100.36	100.30	100.22	98.91477593	96.10	92.59	88.94
06-Mar-03	4.39	06-Mar-18	06-Mar-08	100.36	100.30	100.21	98.89821593	96.07	92.55	88.90
07-Mar-03	4.52	19-Mar-18	07-Mar-08	100.37	100.31	100.23	99.12741952	96.50	93.03	89.41
10-Mar-03	4.13	12-Mar-18	10-Mar-08	100.35	100.30	100.10	98.72412649	95.74	92.22	88.54
10-Mar-03	4.3	12-Mar-18	10-Mar-08	100.35	100.29	100.09	98.72896702	95.72	92.21	88.54
11-Mar-03	4.13	12-Mar-18	11-Mar-08	100.35	100.30	100.10	98.72413198	95.74	92.22	88.54
12-Mar-03	4.31	12-Mar-18	12-Mar-08	100.35	100.29	100.21	98.75775204	95.75	92.25	88.58
13-Mar-03	4.48	13-Mar-18	13-Mar-08	100.36	100.31	100.22	99.05610888	96.38	92.88	89.25
17-Mar-03	4.42	19-Mar-18	17-Mar-08	100.36	100.30	100.22	98.95350658	96.16	92.66	89.02
19-Mar-03	4.71	19-Mar-18	19-Mar-08	100.38	100.33	100.24	99.46846979	97.06	93.76	90.15
21-Mar-03	4.63	21-Mar-18	21-Mar-08	100.39	100.34	100.25	99.58550792	97.32	94.09	90.51
21-Mar-03	4.81	21-Mar-18	21-Mar-08	100.39	100.34	100.25	99.58481837	97.35	94.12	90.54
25-Mar-03	4.56	26-Mar-18	25-Mar-08	100.39	100.33	100.25	99.50240798	97.12	93.83	90.23
27-Mar-03	4.5	27-Mar-18	27-Mar-08	100.38	100.33	100.24	99.38528088	96.95	93.61	90.00
27-Mar-03	4.68	27-Mar-18	27-Mar-08	100.38	100.33	100.24	99.433914	96.97	93.65	90.04
28-Mar-03	4.48	28-Mar-18	28-Mar-08	100.38	100.33	100.24	99.35121424	96.89	93.53	89.92
31-Mar-03	4.62	02-Apr-18	31-Mar-08	100.73	100.63	100.43	99.27616394	96.78	93.39	89.77
01-Apr-03	4.57	02-Apr-18	01-Apr-08	100.72	100.62	100.42	99.16750815	96.56	93.10	89.46
02-Apr-03	4.63	02-Apr-18	02-Apr-08	100.73	100.63	100.43	99.26810241	96.76	93.33	89.70
03-Apr-03	4.68	03-Apr-18	03-Apr-08	100.74	100.64	100.44	99.35000261	96.89	93.52	89.89
08-Apr-03	4.7	09-Apr-18	08-Apr-08	100.75	100.64	100.44	99.38196666	96.95	93.61	89.97
10-Apr-03	4.45	10-Apr-18	10-Apr-08	100.74	100.63	100.40	99.27645635	96.74	93.33	89.69
11-Apr-03	4.74	11-Apr-18	11-Apr-08	100.75	100.65	100.45	99.44418082	97.07	93.76	90.12
14-Apr-03	4.56	16-Apr-18	14-Apr-08	100.76	100.65	100.46	99.45727463	97.07	93.74	90.12
15-Apr-03	4.54	16-Apr-18	15-Apr-08	100.75	100.65	100.45	99.42527859	97.01	93.67	90.05
15-Apr-03	4.72	16-Apr-18	15-Apr-08	100.75	100.64	100.45	99.41298371	97.01	93.68	90.05
17-Apr-03	4.63	17-Apr-18	17-Apr-08	100.73	100.63	100.43	99.2679009	96.76	93.33	89.70
23-Apr-03	4.54	23-Apr-18	23-Apr-08	100.75	100.65	100.45	99.42518327	97.01	93.67	90.04

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
23-Apr-03	4.72	23-Apr-18	23-Apr-08	100.75	100.64	100.45	99.41289677	97.01	93.68	90.05
25-Apr-03	4.43	25-Apr-18	25-Apr-08	100.74	100.63	100.39	99.24292857	96.67	93.26	89.61
28-Apr-03	4.35	27-Apr-18	28-Apr-08	100.72	100.62	100.34	99.10679709	96.41	92.96	89.30
28-Apr-03	4.53	27-Apr-18	28-Apr-08	100.72	100.61	100.41	99.10359865	96.45	92.95	89.30
28-Apr-03	4.53	30-Apr-18	28-Apr-08	100.72	100.61	100.41	99.10355502	96.45	92.95	89.30
29-Apr-03	4.6	30-Apr-18	29-Apr-08	100.73	100.62	100.42	99.21627245	96.65	93.21	89.58
30-Apr-03	4.53	30-Apr-18	30-Apr-08	101.42	101.24	100.74	99.15530981	96.45	92.95	89.30
01-May-03	4.5	01-May-18	01-May-08	101.41	101.23	100.72	99.06699578	96.29	92.74	89.07
06-May-03	4.37	07-May-18	06-May-08	101.44	101.26	100.69	99.16796478	96.41	92.94	89.26
06-May-03	4.55	07-May-18	06-May-08	101.43	101.25	100.74	99.16363778	96.45	92.93	89.26
07-May-03	4.42	07-May-18	07-May-08	101.39	101.21	100.55	98.91005719	96.00	92.44	88.75
08-May-03	4.14	08-May-18	08-May-08	101.36	101.18	100.47	98.68963422	95.64	92.06	88.34
08-May-03	4.31	08-May-18	08-May-08	101.35	101.17	100.45	98.68403007	95.58	92.02	88.31
09-May-03	4.16	09-May-18	09-May-08	101.37	101.19	100.49	98.73323969	95.70	92.14	88.42
09-May-03	4.33	09-May-18	09-May-08	101.36	101.18	100.47	98.72212927	95.65	92.09	88.39
12-May-03	4.05	11-May-18	12-May-08	101.33	101.15	100.39	98.42983808	95.33	91.71	87.98
12-May-03	4.22	11-May-18	12-May-08	101.32	101.14	100.37	98.49114179	95.28	91.67	87.94
12-May-03	4.05	14-May-18	12-May-08	101.33	101.15	100.39	98.42977124	95.33	91.71	87.98
12-May-03	4.22	14-May-18	12-May-08	101.32	101.14	100.37	98.49108944	95.28	91.67	87.94
14-May-03	4.04	14-May-18	14-May-08	101.33	101.15	100.38	98.4029148	95.29	91.67	87.94
15-May-03	4.18	15-May-18	15-May-08	101.31	101.13	100.33	98.36758911	95.15	91.51	87.78
15-May-03	4.01	15-May-18	15-May-08	101.32	101.14	100.35	98.32349698	95.19	91.55	87.82
16-May-03	3.93	16-May-18	16-May-08	101.29	101.11	100.27	98.11104582	94.91	91.24	87.50
16-May-03	4.1	16-May-18	16-May-08	101.28	101.10	100.25	98.05771533	94.87	91.19	87.46
19-May-03	3.86	18-May-18	19-May-08	101.27	101.09	100.20	97.92036988	94.66	90.96	87.22
19-May-03	4.03	18-May-18	19-May-08	101.26	101.07	100.18	97.87139071	94.62	90.92	87.18
20-May-03	4.1	21-May-18	20-May-08	101.28	101.10	100.25	98.05760626	94.87	91.19	87.46
21-May-03	3.86	21-May-18	21-May-08	101.27	101.09	100.20	97.92029757	94.66	90.96	87.22
21-May-03	4.03	21-May-18	21-May-08	101.26	101.07	100.18	97.87131625	94.62	90.92	87.18
22-May-03	3.8	22-May-18	22-May-08	101.25	101.07	100.12	97.7577483	94.44	90.72	86.97
22-May-03	3.97	22-May-18	22-May-08	101.24	101.05	100.12	97.71165279	94.40	90.68	86.94
23-May-03	3.78	23-May-18	23-May-08	101.24	101.06	100.10	97.7036494	94.37	90.64	86.89
23-May-03	3.95	23-May-18	23-May-08	101.23	101.05	100.10	97.65901488	94.33	90.60	86.86

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
27-May-03	3.99	29-May-18	27-May-08	101.24	101.06	100.14	97.7641138	94.47	90.76	87.02
27-May-03	3.82	29-May-18	27-May-08	101.25	101.07	100.15	97.81224397	94.51	90.80	87.05
02-Jun-03	4.07	04-Jun-18	02-Jun-08	101.27	101.09	100.21	97.93269272	94.68	90.97	87.22
03-Jun-03	3.88	04-Jun-18	03-Jun-08	101.27	101.09	100.20	97.92747969	94.65	90.93	87.17
04-Jun-03	3.83	04-Jun-18	04-Jun-08	101.26	101.08	100.14	97.79176598	94.47	90.73	86.97
04-Jun-03	4	04-Jun-18	04-Jun-08	101.25	101.06	100.14	97.74432618	94.43	90.69	86.93
05-Jun-03	3.77	05-Jun-18	05-Jun-08	101.24	101.06	100.07	97.62529682	94.25	90.49	86.72
05-Jun-03	3.94	05-Jun-18	05-Jun-08	101.23	101.04	100.07	97.58546498	94.21	90.45	86.69
09-Jun-03	3.95	11-Jun-18	09-Jun-08	101.23	101.05	100.09	97.61199006	94.25	90.49	86.73
10-Jun-03	3.76	11-Jun-18	10-Jun-08	101.23	101.05	100.06	97.59692879	94.21	90.45	86.68
10-Jun-03	3.92	11-Jun-18	10-Jun-08	101.22	101.04	100.05	97.52494607	94.14	90.37	86.61
11-Jun-03	3.83	11-Jun-18	11-Jun-08	101.19	101.01	99.92	97.27600884	93.80	90.00	86.24
12-Jun-03	3.87	12-Jun-18	12-Jun-08	101.20	101.02	100.00	97.38453995	93.94	90.16	86.41
13-Jun-03	3.65	13-Jun-18	13-Jun-08	101.20	101.02	99.84	97.28428313	93.79	90.01	86.23
13-Jun-03	3.81	13-Jun-18	13-Jun-08	101.18	101.00	99.90	97.22034177	93.73	89.92	86.16
16-Jun-03	3.81	18-Jun-18	16-Jun-08	101.18	101.00	99.90	97.2202049	93.73	89.92	86.16
17-Jun-03	3.9	18-Jun-18	17-Jun-08	101.21	101.03	100.03	97.47140268	94.07	90.29	86.53
19-Jun-03	4.07	19-Jun-18	19-Jun-08	101.27	101.09	100.21	97.93231354	94.68	90.97	87.22
23-Jun-03	4.05	25-Jun-18	23-Jun-08	101.26	101.08	100.19	97.87774628	94.61	90.89	87.13
26-Jun-03	4.13	26-Jun-18	26-Jun-08	101.29	101.11	100.27	98.0912681	94.89	91.21	87.46
01-Jul-03	4.19	02-Jul-18	01-Jul-08	101.64	101.43	100.45	98.31524476	95.03	91.35	87.57
02-Jul-03	4.12	02-Jul-18	02-Jul-08	101.69	101.48	100.58	98.55362185	95.43	91.78	88.01
03-Jul-03	4.08	03-Jul-18	03-Jul-08	101.68	101.47	100.54	98.44574212	95.29	91.62	87.85
03-Jul-03	4.25	03-Jul-18	03-Jul-08	101.66	101.45	100.51	98.49916224	95.24	91.59	87.82
08-Jul-03	4.24	09-Jul-18	08-Jul-08	101.74	101.53	100.71	98.87788032	95.84	92.25	88.50
09-Jul-03	4.39	09-Jul-18	09-Jul-08	101.72	101.51	100.67	98.82531009	95.72	92.13	88.39
10-Jul-03	4.2	10-Jul-18	10-Jul-08	101.73	101.52	100.67	98.77871442	95.70	92.10	88.34
10-Jul-03	4.37	10-Jul-18	10-Jul-08	101.71	101.50	100.65	98.78003191	95.65	92.06	88.31
11-Jul-03	4.38	11-Jul-18	11-Jul-08	101.72	101.51	100.66	98.80557612	95.68	92.09	88.35
14-Jul-03	4.34	13-Jul-18	14-Jul-08	101.70	101.49	100.61	98.70441468	95.55	91.94	88.18
15-Jul-03	4.29	16-Jul-18	15-Jul-08	101.77	101.56	100.77	98.99103456	96.01	92.45	88.70
16-Jul-03	4.74	16-Jul-18	16-Jul-08	101.87	101.66	101.06	99.51870183	96.91	93.49	89.79
16-Jul-03	4.56	16-Jul-18	16-Jul-08	101.88	101.67	101.06	99.53190902	96.91	93.48	89.79

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
17-Jul-03	4.65	17-Jul-18	17-Jul-08	101.83	101.62	101.00	99.34555516	96.63	93.13	89.43
18-Jul-03	4.47	18-Jul-18	18-Jul-08	101.84	101.63	100.96	99.35779254	96.62	93.14	89.43
18-Jul-03	4.65	18-Jul-18	18-Jul-08	101.83	101.62	101.00	99.34554861	96.63	93.13	89.43
22-Jul-03	4.69	23-Jul-18	22-Jul-08	101.93	101.72	101.16	99.77563895	97.30	93.97	90.31
22-Jul-03	4.87	23-Jul-18	22-Jul-08	101.92	101.71	101.15	99.75673866	97.30	93.97	90.31
23-Jul-03	4.6	23-Jul-18	23-Jul-08	101.90	101.69	101.10	99.60728553	97.03	93.63	89.95
24-Jul-03	4.89	24-Jul-18	24-Jul-08	101.93	101.72	101.16	99.79322013	97.35	94.04	90.39
29-Jul-03	4.85	30-Jul-18	29-Jul-08	102.00	101.79	101.26	100.0689429	97.75	94.55	90.94
31-Jul-03	5.01	31-Jul-18	31-Jul-08	102.87	102.55	101.90	100.5944111	98.24	95.13	91.56
05-Aug-03	5.37	06-Aug-18	05-Aug-08	102.96	102.64	102.04	100.8358831	98.76	95.66	92.17
08-Aug-03	4.82	08-Aug-18	08-Aug-08	102.76	102.44	101.73	100.1735917	97.66	94.37	90.72
08-Aug-03	5.01	08-Aug-18	08-Aug-08	102.75	102.43	101.73	100.2730088	97.68	94.41	90.76
11-Aug-03	5.07	13-Aug-18	11-Aug-08	102.79	102.46	101.78	100.392708	97.85	94.63	91.00
12-Aug-03	4.93	13-Aug-18	12-Aug-08	102.83	102.51	101.83	100.3919819	97.97	94.77	91.15
14-Aug-03	5.23	14-Aug-18	14-Aug-08	103.00	102.68	102.09	100.8990186	98.80	95.81	92.32
26-Aug-03	5.44	27-Aug-18	26-Aug-08	103.00	102.68	102.13	100.9279291	98.93	95.90	92.44
28-Aug-03	5.36	28-Aug-18	28-Aug-08	102.96	102.63	102.03	100.8221141	98.74	95.63	92.13
03-Sep-03	5.26	04-Sep-18	03-Sep-08	103.02	102.70	102.11	100.9274784	98.84	95.85	92.34
03-Sep-03	5.45	04-Sep-18	03-Sep-08	103.01	102.68	102.13	100.9283467	98.90	95.87	92.39
05-Sep-03	5.27	05-Sep-18	05-Sep-08	102.90	102.58	101.95	100.6795239	98.36	95.26	91.69
09-Sep-03	5.21	10-Sep-18	09-Sep-08	102.87	102.55	101.89	100.5902904	98.19	95.05	91.45
12-Sep-03	5.06	12-Sep-18	12-Sep-08	102.78	102.46	101.76	100.3457126	97.77	94.52	90.85
15-Sep-03	5.09	17-Sep-18	15-Sep-08	102.80	102.48	101.79	100.4048358	97.85	94.63	90.97
17-Sep-03	5.01	17-Sep-18	17-Sep-08	102.75	102.43	101.72	100.150344	97.63	94.33	90.66
18-Sep-03	4.7	18-Sep-18	18-Sep-08	102.69	102.37	101.61	99.90681115	97.25	93.84	90.13
18-Sep-03	4.89	18-Sep-18	18-Sep-08	102.68	102.36	101.61	99.90546408	97.29	93.88	90.18
22-Sep-03	4.89	24-Sep-18	22-Sep-08	102.80	102.48	101.79	100.2875876	97.81	94.55	90.89
26-Sep-03	4.89	25-Sep-18	26-Sep-08	102.68	102.36	101.61	99.90536761	97.29	93.88	90.18
30-Sep-03	4.87	01-Oct-18	30-Sep-08	103.05	102.70	101.81	99.95216288	97.25	93.81	90.09
01-Oct-03	4.79	01-Oct-18	01-Oct-08	102.99	102.65	101.72	99.75841629	96.93	93.41	89.66
03-Oct-03	4.83	03-Oct-18	03-Oct-08	103.16	102.81	101.96	100.2416974	97.62	94.26	90.55
03-Oct-03	5.02	03-Oct-18	03-Oct-08	103.15	102.80	101.96	100.2442997	97.64	94.29	90.60
16-Oct-03	5.19	16-Oct-18	16-Oct-08	103.26	102.91	102.13	100.6630348	98.12	94.91	91.27

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
21-Oct-03	4.99	22-Oct-18	21-Oct-08	103.27	102.92	102.12	100.576533	98.08	94.84	91.19
23-Oct-03	5.08	23-Oct-18	23-Oct-08	103.19	102.84	102.02	100.4710464	97.81	94.52	90.83
07-Nov-03	5.16	07-Nov-18	07-Nov-08	104.19	103.78	102.78	101.133283	98.60	95.39	91.77
07-Nov-03	5.35	07-Nov-18	07-Nov-08	104.18	103.77	102.77	101.1479077	98.62	95.42	91.82
12-Nov-03	5.26	13-Nov-18	12-Nov-08	104.10	103.69	102.66	100.9810367	98.35	95.11	91.46
18-Nov-03	5.1	19-Nov-18	18-Nov-08	103.97	103.56	102.47	100.6640332	97.88	94.53	90.81
19-Nov-03	4.88	19-Nov-18	19-Nov-08	103.96	103.55	102.44	100.5105035	97.77	94.37	90.64
25-Nov-03	4.87	26-Nov-18	25-Nov-08	103.95	103.54	102.42	100.4879362	97.74	94.33	90.60
03-Dec-03	5.03	03-Dec-18	03-Dec-08	104.09	103.68	102.62	100.8230882	98.17	94.85	91.15
08-Dec-03	5.04	10-Dec-18	08-Dec-08	103.92	103.51	102.39	100.4189686	97.65	94.22	90.46
09-Dec-03	5.06	10-Dec-18	09-Dec-08	103.94	103.53	102.41	100.46211	97.71	94.29	90.55
09-Dec-03	5.08	10-Dec-18	09-Dec-08	103.95	103.54	102.44	100.5108464	97.78	94.37	90.63
10-Dec-03	5.14	10-Dec-18	10-Dec-08	104.00	103.59	102.51	100.7177866	97.95	94.60	90.87
12-Dec-03	4.99	12-Dec-18	12-Dec-08	103.88	103.47	102.32	100.2988114	97.50	94.04	90.26
19-Dec-03	4.99	18-Dec-18	19-Dec-08	103.88	103.47	102.32	100.2987307	97.50	94.04	90.26
09-Jan-04	4.91	09-Jan-19	09-Jan-09	104.77	104.25	102.71	100.3230254	97.27	93.63	89.83
12-Jan-04	4.84	14-Jan-19	12-Jan-09	104.71	104.18	102.60	100.1547945	97.02	93.37	89.55
13-Jan-04	4.64	14-Jan-19	13-Jan-09	104.73	104.18	102.54	100.1171076	96.94	93.29	89.46
14-Jan-04	4.58	14-Jan-19	14-Jan-09	104.68	104.12	102.43	99.95886832	96.73	93.05	89.21
20-Jan-04	4.83	22-Jan-19	20-Jan-09	104.70	104.17	102.58	100.1291644	96.99	93.32	89.50
23-Jan-04	4.7	23-Jan-19	23-Jan-09	104.59	104.02	102.29	99.78784291	96.49	92.81	88.97
23-Jan-04	4.71	23-Jan-19	23-Jan-09	104.60	104.03	102.30	99.81271575	96.53	92.85	89.01
26-Jan-04	4.65	28-Jan-19	26-Jan-09	104.74	104.19	102.55	100.1428384	96.97	93.33	89.50
28-Jan-04	4.85	28-Jan-19	28-Jan-09	104.72	104.19	102.61	100.1785877	97.06	93.40	89.59
29-Jan-04	5	29-Jan-19	29-Jan-09	104.85	104.34	102.86	100.5418542	97.56	94.00	90.20
04-Feb-04	4.91	04-Feb-19	04-Feb-09	104.89	104.31	102.73	100.2998842	97.22	93.55	89.73
04-Feb-04	4.91	14-Feb-19	04-Feb-09	104.89	104.31	102.73	100.2997182	97.22	93.55	89.73
10-Feb-04	4.87	11-Feb-19	10-Feb-09	104.84	104.26	102.66	100.2015572	97.07	93.40	89.56
10-Feb-04	4.69	11-Feb-19	10-Feb-09	104.88	104.30	102.64	100.2223279	97.05	93.40	89.55
19-Feb-04	4.82	19-Feb-19	19-Feb-09	104.79	104.20	102.58	100.0748624	96.90	93.20	89.35
20-Feb-04	4.79	20-Feb-19	20-Feb-09	104.76	104.17	102.46	99.99654439	96.80	93.08	89.23
24-Feb-04	4.56	25-Feb-19	24-Feb-09	104.74	104.14	102.39	99.8748482	96.59	92.88	89.01
24-Feb-04	4.74	25-Feb-19	24-Feb-09	104.70	104.11	102.36	99.86425062	96.57	92.88	89.02

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
25-Feb-04	4.75	25-Feb-19	25-Feb-09	104.72	104.12	102.38	99.8893251	96.61	92.92	89.07
27-Feb-04	4.74	27-Feb-19	27-Feb-09	104.70	104.11	102.36	99.86421658	96.57	92.88	89.02
01-Mar-04	4.52	01-Mar-19	02-Mar-09	104.70	104.10	102.30	99.73086632	96.38	92.64	88.73
01-Mar-04	4.7	01-Mar-19	01-Mar-09	104.66	104.06	102.27	99.72887399	96.37	92.63	88.74
02-Mar-04	4.76	04-Mar-19	02-Mar-09	104.73	104.13	102.38	99.88277931	96.58	92.87	89.00
04-Mar-04	4.64	05-Mar-19	04-Mar-09	104.82	104.24	102.53	100.0579812	96.82	93.12	89.24
05-Mar-04	4.4	06-Mar-19	05-Mar-09	104.57	103.95	102.06	99.35823324	95.95	92.15	88.22
05-Mar-04	4.57	06-Mar-19	05-Mar-09	104.52	103.91	102.01	99.35109164	95.90	92.11	88.20
09-Mar-04	4.34	11-Mar-19	09-Mar-09	104.50	103.88	101.94	99.17416631	95.73	91.90	87.97
09-Mar-04	4.51	11-Mar-19	09-Mar-09	104.46	103.84	101.89	99.18432863	95.67	91.86	87.94
10-Mar-04	4.48	11-Mar-19	10-Mar-09	104.43	103.80	101.83	99.02405403	95.56	91.74	87.81
10-Mar-04	4.48	11-Mar-19	11-Mar-09	104.43	103.80	101.83	99.02406653	95.56	91.74	87.81
11-Mar-04	4.43	12-Mar-19	11-Mar-09	104.38	103.74	101.74	98.87136729	95.38	91.54	87.60
12-Mar-04	4.53	13-Mar-19	12-Mar-09	104.48	103.86	101.93	99.23848254	95.74	91.95	88.03
18-Mar-04	4.33	18-Mar-19	18-Mar-09	104.49	103.87	101.92	99.14353289	95.69	91.86	87.93
25-Mar-04	4.52	25-Mar-19	25-Mar-09	104.47	103.85	101.91	99.21100751	95.71	91.90	87.98
01-Apr-04	4.63	01-Apr-19	01-Apr-09	104.92	104.24	102.26	99.55426781	96.07	92.27	88.34
01-Apr-04	4.45	02-Apr-19	01-Apr-09	104.96	104.28	102.30	99.53464488	96.09	92.27	88.32
05-Apr-04	4.96	08-Apr-19	06-Apr-09	105.30	104.66	102.98	100.4561083	97.30	93.59	89.72
06-Apr-04	4.97	08-Apr-19	06-Apr-09	105.31	104.68	103.00	100.4834291	97.34	93.63	89.77
07-Apr-04	4.94	08-Apr-19	07-Apr-09	105.28	104.64	102.95	100.4050859	97.24	93.51	89.64
12-Apr-04	5.01	12-Apr-19	13-Apr-09	105.36	104.73	103.07	100.5862293	97.48	93.79	89.94
12-Apr-04	5.01	15-Apr-19	13-Apr-09	105.36	104.73	103.07	100.5861818	97.48	93.79	89.94
13-Apr-04	5.15	15-Apr-19	13-Apr-09	105.52	104.92	103.31	100.955308	97.94	94.36	90.51
19-Apr-04	4.98	22-Apr-19	19-Apr-09	105.57	104.95	103.36	101.0028248	97.98	94.39	90.55
22-Apr-04	5.24	23-Apr-19	22-Apr-09	105.62	105.02	103.46	101.1829073	98.22	94.72	90.88
26-Apr-04	5.26	29-Apr-19	27-Apr-09	105.65	105.05	103.50	101.2329338	98.28	94.79	90.98
28-Apr-04	5.23	29-Apr-19	28-Apr-09	105.61	105.01	103.45	101.158011	98.19	94.68	90.84
05-May-04	5.35	06-May-19	05-May-09	106.53	105.82	104.10	101.6794256	98.63	95.10	91.25
06-May-04	5.45	07-May-19	06-May-09	106.66	105.96	104.28	101.9911286	98.96	95.47	91.68
07-May-04	5.61	07-May-19	07-May-09	106.87	106.17	104.57	102.3747335	99.47	96.06	92.32
07-May-04	5.61	17-May-19	07-May-09	106.87	106.17	104.57	102.374652	99.47	96.06	92.32
24-May-04	5.63	24-May-19	26-May-09	106.90	106.20	104.61	102.422328	99.53	96.14	92.40

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
10-Jun-04	5.57	11-Jun-19	10-Jun-09	107.10	106.41	104.85	102.6989965	99.89	96.52	92.80
17-Jun-04	5.73	18-Jun-19	18-Jun-09	107.03	106.34	104.82	102.6265155	99.86	96.44	92.72
23-Jun-04	5.47	24-Jun-19	23-Jun-09	106.97	106.27	104.67	102.4699625	99.58	96.15	92.39
24-Jun-04	5.59	25-Jun-19	24-Jun-09	106.85	106.15	104.53	102.3047909	99.36	95.91	92.16
29-Jun-04	5.5	01-Jul-19	29-Jun-09	107.01	106.31	104.73	102.5403	99.67	96.26	92.51
29-Jun-04	5.69	01-Jul-19	29-Jun-09	106.98	106.28	104.71	102.5377769	99.73	96.29	92.55
07-Jul-04	5.19	08-Jul-19	07-Jul-09	107.00	106.22	104.39	101.8377924	98.68	95.04	91.14
07-Jul-04	5.38	08-Jul-19	07-Jul-09	106.97	106.20	104.37	101.835747	98.69	95.09	91.19
13-Jul-04	5.14	15-Jul-19	13-Jul-09	106.93	106.14	104.29	101.6989115	98.51	94.84	90.93
14-Jul-04	5.33	15-Jul-19	14-Jul-09	106.90	106.12	104.28	101.6935517	98.52	94.89	90.98
19-Jul-04	4.73	09-Jan-19	09-Jan-09	104.81	104.28	102.72	100.3768973	97.31	93.72	89.93
22-Jul-04	5.37	22-Jul-19	22-Jul-09	106.96	106.18	104.35	101.8088036	98.65	95.05	91.15
28-Jul-04	5.33	29-Jul-19	28-Jul-09	107.20	106.43	104.66	102.2199811	99.14	95.59	91.73
03-Aug-04	5.17	05-Aug-19	03-Aug-09	107.37	106.51	104.57	101.8811854	98.62	94.90	90.97
03-Aug-04	5.36	05-Aug-19	03-Aug-09	107.34	106.50	104.56	101.8755732	98.63	94.95	91.02
06-Aug-04	4.91	07-Aug-19	06-Aug-09	106.99	106.08	103.97	101.125294	97.68	93.85	89.86
20-Aug-04	5.15	21-Aug-19	20-Aug-09	107.03	106.13	104.11	101.2760158	97.90	94.08	90.13
26-Aug-04	4.86	27-Aug-19	26-Aug-09	106.92	106.00	103.85	100.9772647	97.49	93.64	89.65
27-Aug-04	4.98	28-Aug-19	27-Aug-09	106.78	105.85	103.66	100.7702673	97.25	93.39	89.40
30-Aug-04	4.85	30-Aug-19	31-Aug-09	107.25	106.25	104.00	101.0371694	97.49	93.61	89.61
10-Sep-04	4.96	11-Sep-19	10-Sep-09	107.10	106.08	103.77	100.7668417	97.15	93.24	89.22
17-Sep-04	4.75	17-Sep-19	17-Sep-09	107.10	106.08	103.74	100.6751246	97.05	93.12	89.07
17-Sep-04	4.92	17-Sep-19	17-Sep-09	107.04	106.01	103.67	100.6430849	96.99	93.07	89.04
20-Sep-04	4.99	20-Sep-19	20-Sep-09	107.15	106.14	103.85	100.8555173	97.26	93.37	89.35
23-Sep-04	4.76	24-Sep-19	23-Sep-09	107.12	106.09	103.76	100.708759	97.09	93.16	89.12
06-Oct-04	5.13	07-Oct-19	06-Oct-09	108.09	106.94	104.54	101.4402226	97.82	93.90	89.86
15-Oct-04	4.86	15-Oct-19	15-Oct-09	107.63	106.41	103.82	100.521426	96.77	92.75	88.68
22-Oct-04	4.83	23-Oct-19	22-Oct-09	107.58	106.35	103.74	100.4155269	96.65	92.63	88.54
27-Oct-04	4.79	28-Oct-19	27-Oct-09	107.51	106.27	103.63	100.2803932	96.50	92.46	88.37
28-Oct-04	4.89	29-Oct-19	28-Oct-09	107.68	106.47	103.91	100.6712103	96.88	92.88	88.82
01-Nov-04	4.84	01-Nov-19	02-Nov-09	107.60	106.37	103.75	100.4103717	96.63	92.58	88.48
01-Nov-04	4.84	04-Nov-19	02-Nov-09	107.60	106.37	103.75	100.410321	96.63	92.58	88.48
03-Nov-04	4.97	04-Nov-19	03-Nov-09	107.82	106.63	104.10	100.9011894	97.14	93.15	89.06

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
12-Nov-04	5.01	13-Nov-19	12-Nov-09	107.89	106.70	104.21	101.0283485	97.30	93.32	89.23
19-Nov-04	4.91	20-Nov-19	19-Nov-09	107.72	106.51	103.94	100.6992812	96.90	92.88	88.80
22-Nov-04	4.98	22-Nov-19	23-Nov-09	107.84	106.65	104.13	100.9333709	97.18	93.19	89.10
23-Nov-04	4.98	25-Nov-19	23-Nov-09	107.84	106.65	104.13	100.9333233	97.18	93.19	89.10
29-Nov-04	5.01	29-Nov-19	30-Nov-09	108.25	106.97	104.38	101.1158364	97.34	93.33	89.24
15-Dec-04	4.9	16-Dec-19	15-Dec-09	108.06	106.74	104.06	100.6606635	96.84	92.77	88.64
17-Dec-04	5.02	18-Dec-19	17-Dec-09	108.27	106.99	104.39	101.11398	97.32	93.29	89.18
22-Dec-04	4.98	23-Dec-19	22-Dec-09	108.20	106.91	104.28	100.9826796	97.16	93.12	89.00
28-Dec-04	5.1	30-Dec-19	28-Dec-09	108.41	107.15	104.61	101.3741224	97.63	93.63	89.53
11-Jan-05	4.91	13-Jan-20	11-Jan-10	109.36	107.87	105.04	101.5390079	97.66	93.55	89.38
11-Jan-05	5.09	13-Jan-20	11-Jan-10	109.29	107.80	104.99	101.4936605	97.64	93.55	89.39
14-Jan-05	4.78	15-Jan-20	14-Jan-10	109.12	107.56	104.64	101.0703195	97.13	92.98	88.80
18-Jan-05	4.83	21-Jan-20	18-Jan-10	109.21	107.68	104.80	101.2521121	97.34	93.19	89.03
19-Jan-05	4.76	21-Jan-20	19-Jan-10	109.08	107.51	104.58	100.9972086	97.05	92.89	88.71
21-Jan-05	4.94	22-Jan-20	21-Jan-10	109.02	107.48	104.55	100.9582302	97.03	92.88	88.72
25-Jan-05	4.76	27-Jan-20	25-Jan-10	109.08	107.51	104.58	100.9971024	97.05	92.89	88.71
27-Jan-05	5.03	28-Jan-20	27-Jan-10	109.18	107.67	104.81	101.282727	97.40	93.29	89.13
02-Feb-05	4.98	03-Feb-20	02-Feb-10	109.22	107.63	104.69	101.0791858	97.14	92.99	88.80
03-Feb-05	4.84	03-Feb-20	03-Feb-10	109.37	107.77	104.85	101.2684265	97.33	93.16	88.97
03-Feb-05	4.84	04-Feb-20	03-Feb-10	109.37	107.77	104.85	101.2684087	97.32	93.16	88.97
04-Feb-05	4.75	04-Feb-20	04-Feb-10	109.19	107.55	104.56	100.9351414	96.95	92.76	88.56
11-Feb-05	4.75	12-Feb-20	11-Feb-10	109.19	107.55	104.56	100.934986	96.95	92.76	88.56
16-Feb-05	4.73	14-Feb-20	16-Feb-10	108.72	106.98	103.85	100.1537877	96.07	91.87	87.68
16-Feb-05	4.92	18-Feb-20	16-Feb-10	109.10	107.49	104.51	100.8643104	96.89	92.70	88.53
24-Feb-05	5.08	24-Feb-20	24-Feb-10	109.42	107.87	104.98	101.4424877	97.55	93.43	89.25
24-Feb-05	4.9	25-Feb-20	24-Feb-10	109.49	107.93	105.04	101.4860119	97.57	93.42	89.24
28-Feb-05	5.13	28-Feb-20	28-Feb-10	109.52	107.98	105.14	101.6235458	97.75	93.64	89.47
04-Mar-05	5.23	04-Mar-20	04-Mar-10	109.73	108.22	105.42	101.9879976	98.09	94.00	89.83
08-Mar-05	5.2	09-Mar-20	08-Mar-10	109.67	108.15	105.33	101.8398749	97.98	93.87	89.69
16-Mar-05	5.37	16-Mar-20	16-Mar-10	110.01	108.54	105.83	102.478804	98.65	94.60	90.45
18-Mar-05	5.15	18-Mar-20	18-Mar-10	110.00	108.51	105.76	102.3529272	98.52	94.43	90.26
28-Mar-05	5.49	27-Mar-20	29-Mar-10	110.25	108.82	106.17	102.8868365	99.12	95.10	90.98
29-Mar-05	5.47	30-Mar-20	29-Mar-10	110.34	108.91	106.28	103.0026833	99.25	95.24	91.11

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
29-Mar-05	5.48	30-Mar-20	29-Mar-10	110.23	108.79	106.15	102.854137	99.08	95.06	90.93
31-Mar-05	5.44	31-Mar-20	31-Mar-10	110.52	108.98	106.20	102.8066988	98.97	94.91	90.76
01-Apr-05	4.84	03-Feb-20	03-Feb-10	109.36	107.78	104.87	101.3063596	97.38	93.24	89.07
07-Apr-05	5.33	07-Apr-20	07-Apr-10	110.30	108.71	105.86	102.4015924	98.48	94.37	90.18
07-Apr-05	5.14	07-Apr-20	07-Apr-10	110.35	108.76	105.88	102.3702823	98.47	94.33	90.12
11-Apr-05	5.39	13-Apr-20	12-Apr-10	110.42	108.86	106.04	102.6067648	98.72	94.63	90.45
12-Apr-05	5.37	10-Apr-20	12-Apr-10	110.38	108.81	105.98	102.5384824	98.64	94.54	90.36
19-Apr-05	5.18	20-Apr-20	19-Apr-10	109.98	108.35	105.40	101.8121083	97.88	93.71	89.50
20-Apr-05	5.22	20-Apr-20	20-Apr-10	110.07	108.45	105.52	101.9575992	98.04	93.89	89.69
21-Apr-05	5.19	21-Apr-20	21-Apr-10	110.00	108.38	105.44	101.849347	97.92	93.76	89.55
02-May-05	5.28	01-May-20	02-May-10	110.57	108.86	105.86	102.2303393	98.27	94.09	89.87
03-May-05	5.01	04-May-20	03-May-10	110.44	108.70	105.62	101.9399047	97.92	93.70	89.44
06-May-05	5.23	06-May-20	06-May-10	110.46	108.73	105.70	102.0442193	98.07	93.88	89.63
11-May-05	5.21	11-May-20	11-May-10	110.41	108.68	105.63	101.9708536	97.99	93.78	89.54
16-May-05	5.12	15-May-20	17-May-10	110.22	108.45	105.35	101.6330431	97.61	93.39	89.13
20-May-05	5.09	20-May-20	20-May-10	110.15	108.38	105.25	101.522506	97.49	93.26	89.00
24-May-05	5.03	26-May-20	24-May-10	110.02	108.23	105.06	101.2928905	97.23	92.97	88.72
31-May-05	4.85	01-Jun-20	31-May-10	110.43	108.49	105.22	101.4087199	97.28	92.99	88.72
03-Jun-05	4.66	03-Jun-20	03-Jun-10	110.01	107.95	104.54	100.6190126	96.38	92.04	87.74
10-Jun-05	4.8	10-Jun-20	10-Jun-10	110.33	108.35	105.02	101.1731365	97.00	92.68	88.39
27-Jun-05	4.75	29-Jun-20	28-Jun-10	110.21	108.21	104.86	100.9987668	96.81	92.50	88.21
30-Jun-05	4.98	30-Jun-20	30-Jun-10	110.93	108.72	105.21	101.279613	97.03	92.70	88.41
01-Jul-05	4.99	01-Jul-20	01-Jul-10	110.96	108.74	105.22	101.2793799	97.01	92.66	88.35
08-Jul-05	4.95	07-Jul-20	08-Jul-10	111.38	109.23	105.79	101.872391	97.66	93.31	88.98
25-Jul-05	5.25	27-Jul-20	25-Jul-10	111.59	109.53	106.18	102.2944473	98.17	93.86	89.55
29-Jul-05	5.04	29-Jul-20	29-Jul-10	111.60	109.50	106.11	102.2243573	98.06	93.72	89.40
04-Aug-05	5.27	04-Aug-20	04-Aug-10	111.64	109.59	106.23	102.3362173	98.19	93.88	89.54
09-Aug-05	5.38	10-Aug-20	09-Aug-10	111.91	109.90	106.60	102.7643962	98.66	94.37	90.05
15-Aug-05	5.24	17-Aug-20	16-Aug-10	111.57	109.50	106.13	102.2211427	98.06	93.72	89.40
19-Aug-05	5.18	19-Aug-20	19-Aug-10	111.43	109.30	105.92	101.9830509	97.81	93.45	89.13
22-Aug-05	5.01	21-Aug-20	23-Aug-10	111.53	109.41	105.98	102.0706271	97.86	93.50	89.16
26-Aug-05	5.01	26-Aug-20	26-Aug-10	111.53	109.41	105.98	102.0705492	97.86	93.50	89.16
26-Aug-05	5.19	26-Aug-20	26-Aug-10	111.45	109.33	105.95	102.0255641	97.85	93.49	89.17

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
31-Aug-05	5.14	31-Aug-20	31-Aug-10	111.67	109.40	105.85	101.8929598	97.66	93.28	88.95
16-Sep-05	5.22	16-Sep-20	16-Sep-10	111.87	109.64	106.15	102.1727428	97.96	93.57	89.22
29-Sep-05	5.27	30-Sep-20	29-Sep-10	112.00	109.79	106.33	102.3707514	98.17	93.79	89.45
19-Oct-05	5.26	30-Oct-20	19-Oct-10	113.25	110.86	107.24	103.2137082	98.95	94.54	90.15
20-Oct-05	5.49	30-Oct-20	20-Oct-10	113.28	110.93	107.35	103.3616603	99.14	94.78	90.39
26-Oct-05	5.6	30-Oct-20	26-Oct-10	113.57	111.30	107.74	103.8012123	99.61	95.28	90.91
16-Nov-05	5.45	30-Nov-20	16-Nov-10	113.76	111.46	107.90	103.946294	99.72	95.35	90.94
01-Dec-05	5.58	15-Dec-20	01-Dec-10	113.91	111.47	107.80	103.7587471	99.49	95.09	90.69
05-Dec-05	5.67	15-Dec-20	05-Dec-10	114.16	111.75	108.11	104.1094552	99.86	95.47	91.07
20-Dec-05	5.6	30-Dec-20	20-Dec-10	113.97	111.53	107.86	103.8258607	99.56	95.15	90.74
29-Dec-05	5.58	30-Dec-20	29-Dec-10	113.92	111.44	107.79	103.7445002	99.47	95.06	90.64
30-Dec-05	5.57	30-Dec-20	30-Dec-10	113.89	111.40	107.76	103.7028401	99.43	95.02	90.59
03-Jan-06	5.41	15-Jan-21	03-Jan-11	114.43	111.78	108.03	103.8955706	99.54	95.06	90.60
05-Jan-06	5.36	15-Jan-21	05-Jan-11	114.29	111.62	107.84	103.6881018	99.32	94.83	90.36
05-Jan-06	5.55	15-Jan-21	05-Jan-11	114.22	111.56	107.81	103.6756078	99.33	94.88	90.42
17-Jan-06	5.46	01-Feb-21	17-Jan-11	113.97	111.26	107.48	103.3029253	98.94	94.45	89.99
19-Jan-06	5.51	01-Feb-21	19-Jan-11	114.11	111.43	107.67	103.5103871	99.16	94.69	90.23
23-Jan-06	5.33	01-Feb-21	24-Jan-11	114.21	111.52	107.72	103.563708	99.19	94.69	90.22
01-Mar-06	5.68	15-Mar-21	01-Mar-11	115.33	112.43	108.53	104.3121992	99.90	95.38	90.88
08-Mar-06	5.86	15-Mar-21	08-Mar-11	115.86	113.03	109.21	105.0982024	100.70	96.22	91.74
14-Mar-06	5.65	15-Mar-21	14-Mar-11	115.88	113.02	109.18	105.0055481	100.61	96.10	91.58
16-Mar-06	5.8	30-Mar-21	16-Mar-11	115.68	112.83	108.98	104.8438721	100.43	95.94	91.45
17-Mar-06	5.74	30-Mar-21	17-Mar-11	115.50	112.63	108.76	104.5628091	100.17	95.66	91.17
30-Mar-06	5.91	30-Mar-21	30-Mar-11	116.00	113.20	109.40	105.2979436	100.92	96.45	91.97
08-May-06	6.09	17-May-21	08-May-11	117.36	114.28	110.37	106.185073	101.75	97.22	92.69
05-Jun-06	6.06	15-Jun-21	05-Jun-11	117.67	114.41	110.40	106.130928	101.62	97.05	92.48
15-Jun-06	6.22	15-Jun-21	15-Jun-11	118.18	114.97	111.02	106.801327	102.37	97.80	93.25
21-Jul-06	6.15	30-Jul-21	21-Jul-11	118.79	115.21	111.07	106.6997245	102.11	97.48	92.87
10-Aug-06	5.95	16-Aug-21	10-Aug-11	118.13	114.48	110.25	105.7667239	101.14	96.46	91.82
30-Aug-06	5.83	30-Aug-21	30-Aug-11	117.73	113.99	109.76	105.2318975	100.59	95.88	91.22
31-Aug-06	5.82	30-Aug-21	31-Aug-11	118.07	114.15	109.85	105.2667073	100.58	95.85	91.18
13-Sep-06	5.81	15-Sep-21	13-Sep-11	118.05	114.11	109.80	105.1936749	100.49	95.74	91.05
25-Sep-06	5.64	30-Sep-21	26-Sep-11	117.47	113.45	109.07	104.4214976	99.67	94.89	90.22

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-Sep-06	5.42	30-Sep-21	26-Sep-11	117.47	113.40	108.96	104.2994046	99.50	94.70	90.01
04-Oct-06	5.46	15-Oct-21	04-Oct-11	117.98	113.75	109.25	104.5271681	99.69	94.85	90.13
25-Oct-06	5.83	01-Nov-21	25-Oct-11	118.51	114.39	110.01	105.3385721	100.58	95.79	91.08
02-Nov-06	5.56	15-Nov-21	02-Nov-11	117.91	113.49	108.90	104.1321237	99.26	94.39	89.67
16-Nov-06	5.55	30-Nov-21	16-Nov-11	117.88	113.45	108.85	104.0809847	99.19	94.34	89.62
21-Nov-06	5.55	30-Nov-21	21-Nov-11	117.88	113.45	108.85	104.0809912	99.19	94.34	89.62
27-Nov-06	5.54	30-Nov-21	28-Nov-11	117.84	113.41	108.81	104.0317452	99.14	94.29	89.57
01-Dec-06	5.38	15-Dec-21	01-Dec-11	117.88	113.08	108.29	103.3633702	98.36	93.45	88.69
04-Dec-06	5.35	15-Dec-21	05-Dec-11	117.77	112.96	108.16	103.1869656	98.21	93.30	88.53
14-Dec-06	5.29	15-Dec-21	14-Dec-11	118.36	113.58	108.80	103.8474262	98.85	93.91	89.12
22-Dec-06	5.5	30-Dec-21	22-Dec-11	118.33	113.60	108.84	103.9470478	98.96	94.06	89.30
28-Dec-06	5.57	30-Dec-21	28-Dec-11	118.59	113.89	109.16	104.2855445	99.31	94.41	89.65
05-Jan-07	5.61	18-Jan-22	05-Jan-12	118.75	114.06	109.33	104.4460327	99.46	94.54	89.76
25-Jan-07	5.49	31-Jan-22	25-Jan-12	119.13	114.44	109.70	104.7959591	99.80	94.86	90.05
28-Feb-07	5.49	02-Mar-22	28-Feb-12	118.59	113.71	108.87	103.8859564	98.84	93.88	89.07
05-Mar-07	5.49	15-Mar-22	05-Mar-12	119.07	114.02	109.05	103.969519	98.85	93.84	89.00
19-Apr-07	5.55	02-May-22	19-Apr-12	119.32	114.29	109.32	104.2358446	99.11	94.08	89.22
01-May-07	5.58	16-May-22	01-May-12	119.70	114.59	109.55	104.4169419	99.24	94.19	89.30
08-May-07	5.58	16-May-22	08-May-12	119.70	114.59	109.55	104.4169369	99.24	94.19	89.30
10-May-07	5.41	16-May-22	10-May-12	119.90	114.76	109.70	104.5213582	99.34	94.25	89.33
22-May-07	5.73	31-May-22	22-May-12	120.31	115.26	110.27	105.1755526	100.02	94.97	90.07
30-May-07	5.8	31-May-22	30-May-12	120.60	115.58	110.61	105.5258258	100.39	95.33	90.43
05-Jun-07	5.93	15-Jun-22	05-Jun-12	121.67	116.52	111.46	106.2928333	101.11	95.98	91.05
18-Jun-07	6.12	30-Jun-22	18-Jun-12	122.47	117.40	112.41	107.2444364	102.09	97.00	92.02
02-Jul-07	6.06	15-Jul-22	02-Jul-12	122.24	117.13	112.11	106.9179499	101.74	96.61	91.64
03-Aug-07	5.92	15-Aug-22	03-Aug-12	121.92	116.67	111.51	106.2654969	101.00	95.83	90.85
06-Aug-07	5.87	15-Aug-22	06-Aug-12	121.70	116.44	111.26	106.0102231	100.72	95.57	90.59
07-Aug-07	5.9	15-Aug-22	07-Aug-12	121.83	116.57	111.41	106.1630605	100.90	95.72	90.74
13-Aug-07	6.03	15-Aug-22	13-Aug-12	122.41	117.18	112.07	106.8216841	101.59	96.41	91.42
05-Oct-07	5.68	17-Oct-22	05-Oct-12	121.35	115.85	110.49	105.0790108	99.69	94.47	89.44
22-Oct-07	5.22	31-Oct-22	22-Oct-12	120.26	114.57	109.13	103.6379567	98.22	92.95	87.92
25-Oct-07	5.14	31-Oct-22	25-Oct-12	119.88	114.18	108.71	103.2090311	97.77	92.51	87.50
30-Oct-07	5.4	31-Oct-22	30-Oct-12	120.09	114.44	109.05	103.5679171	98.19	92.95	87.94

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
20-Nov-07	5.25	30-Nov-22	20-Nov-12	119.61	113.81	108.29	102.7723696	97.34	92.06	87.07
23-Nov-07	5.02	23-Nov-22	23-Nov-12	119.51	113.70	108.13	102.5658496	97.08	91.80	86.77
03-Dec-07	4.87	05-Dec-22	03-Dec-12	118.99	113.04	107.38	101.7312468	96.21	90.91	85.88
21-Dec-07	5.13	21-Dec-22	21-Dec-12	119.20	113.33	107.71	102.1285791	96.62	91.35	86.34
21-Dec-07	5.13	30-Dec-22	21-Dec-12	119.20	113.33	107.71	102.1284561	96.62	91.35	86.34
04-Jan-08	4.72	04-Jan-23	04-Jan-13	118.44	112.34	106.61	100.8847662	95.33	90.01	84.97
08-Jan-08	4.67	09-Jan-23	08-Jan-13	118.20	112.07	106.34	100.6038983	95.05	89.73	84.70
10-Jan-08	4.82	10-Jan-23	10-Jan-13	117.88	111.78	106.08	100.3704573	94.86	89.58	84.58
18-Jan-08	4.44	18-Jan-23	18-Jan-13	117.06	110.84	105.04	99.30876126	93.75	88.45	83.47
18-Jan-08	4.65	18-Jan-23	18-Jan-13	117.05	110.87	105.14	99.42376433	93.91	88.62	83.67
22-Jan-08	4.34	23-Jan-23	22-Jan-13	116.54	110.31	104.48	98.74338198	93.18	87.90	82.93
23-Jan-08	4.1	23-Jan-23	23-Jan-13	115.31	109.00	103.13	97.36359393	91.82	86.57	81.65
24-Jan-08	4.53	24-Jan-23	24-Jan-13	116.76	110.55	104.76	99.05297642	93.52	88.24	83.29
24-Jan-08	4.59	24-Jan-23	24-Jan-13	116.76	110.56	104.80	99.08799507	93.57	88.29	83.35
24-Jan-08	4.38	24-Jan-23	24-Jan-13	116.74	110.52	104.70	98.97004709	93.41	88.12	83.15
25-Jan-08	4.72	25-Jan-23	25-Jan-13	117.39	111.24	105.53	99.81306821	94.30	89.02	84.04
28-Jan-08	4.56	30-Jan-23	28-Jan-13	116.61	110.40	104.61	98.91884295	93.40	88.13	83.19
31-Jan-08	4.54	31-Jan-23	31-Jan-13	116.62	110.37	104.55	98.83462297	93.30	88.02	83.09
05-Feb-08	4.57	06-Feb-23	05-Feb-13	116.78	110.52	104.68	98.94964	93.39	88.10	83.14
06-Feb-08	4.58	06-Feb-23	07-Feb-13	116.83	110.57	104.74	99.00668961	93.45	88.16	83.20
07-Feb-08	4.56	07-Feb-23	07-Feb-13	116.73	110.46	104.62	98.89347514	93.34	88.04	83.09
07-Feb-08	4.37	07-Feb-23	07-Feb-13	116.81	110.54	104.66	98.88659084	93.29	87.98	82.99
08-Feb-08	4.68	08-Feb-23	08-Feb-13	117.33	111.11	105.33	99.57033906	94.02	88.71	83.73
14-Feb-08	4.78	14-Feb-23	14-Feb-13	117.82	111.64	105.89	100.1305005	94.58	89.28	84.27
19-Feb-08	4.93	21-Feb-23	19-Feb-13	118.56	112.48	106.71	100.9735323	95.43	90.11	85.09
22-Feb-08	4.8	22-Feb-23	22-Feb-13	117.92	111.75	106.00	100.2424945	94.70	89.39	84.37
25-Feb-08	4.95	27-Feb-23	25-Feb-13	118.66	112.59	106.82	101.086099	95.54	90.22	85.19
26-Feb-08	4.82	27-Feb-23	26-Feb-13	119.09	112.97	107.20	101.4386491	95.85	90.49	85.42
27-Feb-08	4.65	27-Feb-23	27-Feb-13	118.24	112.05	106.25	100.4764149	94.89	89.54	84.50
29-Feb-08	4.5	28-Feb-23	01-Mar-13	117.76	111.43	105.51	99.69258801	94.07	88.72	83.70
08-Jan-08	4.67	09-Jan-23	08-Jan-13	118.20	112.07	106.34	100.6038983	95.05	89.73	84.70
10-Jan-08	4.82	10-Jan-23	10-Jan-13	117.88	111.78	106.08	100.3704573	94.86	89.58	84.58
18-Jan-08	4.65	18-Jan-23	18-Jan-13	117.05	110.87	105.14	99.42376433	93.91	88.62	83.67

Parallel-Shift Sensitivity Analysis for Mortgage Matched Advances

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
18-Jan-08	4.44	18-Jan-23	18-Jan-13	117.06	110.84	105.04	99.30876047	93.75	88.45	83.47
22-Jan-08	4.34	23-Jan-23	22-Jan-13	116.54	110.31	104.48	98.74338198	93.18	87.90	82.93
23-Jan-08	4.1	23-Jan-23	23-Jan-13	115.31	109.00	103.13	97.36359393	91.82	86.57	81.65
24-Jan-08	4.38	24-Jan-23	24-Jan-13	116.74	110.52	104.70	98.97004709	93.41	88.12	83.15
24-Jan-08	4.53	24-Jan-23	24-Jan-13	116.76	110.55	104.76	99.05297642	93.52	88.24	83.29
24-Jan-08	4.59	24-Jan-23	24-Jan-13	116.76	110.56	104.80	99.08799507	93.57	88.29	83.35
25-Jan-08	4.72	25-Jan-23	25-Jan-13	117.39	111.24	105.53	99.81306821	94.30	89.02	84.04
28-Jan-08	4.56	30-Jan-23	28-Jan-13	116.61	110.40	104.61	98.91884295	93.40	88.13	83.19
31-Jan-08	4.54	31-Jan-23	31-Jan-13	116.62	110.37	104.55	98.83462297	93.30	88.02	83.09

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
02-Mar-98	5.54	02-Mar-08	03-Mar-08	100.04	100.04	100.03	100.02	100.01	100.01	100.00
11-Mar-98	5.36		11-Mar-08	100.16	100.14	100.11	100.08	100.05	100.01	99.98
18-Mar-98	5.53		18-Mar-08	100.26	100.23	100.18	100.13	100.08	100.03	99.98
31-Mar-98	5.39		31-Mar-08	100.44	100.39	100.30	100.22	100.13	100.05	99.96
31-Mar-98	5.43		31-Mar-08	100.45	100.39	100.31	100.22	100.13	100.05	99.96
31-Mar-98	5.63		31-Mar-08	100.46	100.41	100.32	100.24	100.15	100.07	99.98
31-Mar-98	5.69		31-Mar-08	100.47	100.41	100.33	100.24	100.16	100.07	99.99
07-Apr-98	5.44		07-Apr-08	100.55	100.48	100.38	100.27	100.17	100.06	99.96
30-Apr-98	5.63		30-Apr-08	100.91	100.80	100.64	100.47	100.30	100.13	99.96
30-Apr-98	5.4		30-Apr-08	100.87	100.77	100.60	100.43	100.26	100.09	99.92
06-May-98	5.415		06-May-08	100.96	100.84	100.66	100.47	100.29	100.10	99.92
07-May-98	5.62		08-May-08	101.03	100.91	100.72	100.53	100.34	100.15	99.96
08-May-98	5.63		08-May-08	101.03	100.91	100.72	100.53	100.34	100.15	99.96
13-May-98	5.68		13-May-08	101.12	100.99	100.78	100.58	100.37	100.17	99.97
26-May-98	5.42		26-May-08	101.25	101.10	100.86	100.62	100.38	100.14	99.90
26-May-98	5.67		26-May-08	101.31	101.16	100.92	100.68	100.44	100.20	99.96
05-Jun-98	5.58	05-Mar-08	05-Jun-08	101.43	101.28	101.01	100.74	100.47	100.21	100.00
11-Jun-98	5.62	11-Mar-08	11-Jun-08	101.53	101.37	101.08	100.80	100.52	100.23	100.02
15-Jun-98	5.49	15-Mar-08	16-Jun-08	101.57	101.40	101.10	100.80	100.50	100.21	100.00
15-Jun-98	5.46	15-Mar-08	16-Jun-08	101.56	101.39	101.09	100.79	100.50	100.20	99.99
15-Jun-98	5.27	15-Mar-08	16-Jun-08	101.50	101.33	101.03	100.74	100.44	100.14	99.96
15-Jun-98	5.22	15-Mar-08	16-Jun-08	101.49	101.32	101.02	100.72	100.42	100.13	99.95
15-Jun-98	5.44	15-Mar-08	16-Jun-08	101.55	101.39	101.08	100.79	100.49	100.20	99.99
19-Jun-98	5.3	19-Mar-08	19-Jun-08	101.55	101.38	101.07	100.77	100.46	100.16	99.96
19-Jun-98	5.53	19-Mar-08	19-Jun-08	101.63	101.45	101.14	100.84	100.53	100.23	100.01
25-Jun-98	5.5	25-Mar-08	25-Jun-08	101.70	101.53	101.20	100.88	100.56	100.24	100.00
30-Jun-98	5.31	30-Mar-08	30-Jun-08	101.71	101.53	101.19	100.85	100.52	100.19	99.86
30-Jun-98	5.52	30-Mar-08	30-Jun-08	101.78	101.60	101.26	100.92	100.59	100.26	100.01
30-Jun-98	5.53	30-Mar-08	30-Jun-08	101.79	101.60	101.26	100.93	100.59	100.26	100.01
02-Jul-98	5.31	02-Apr-08	30-Jun-08	101.71	101.53	101.19	100.85	100.52	100.19	99.86
02-Jul-98	5.28	02-Apr-08	02-Jul-08	101.73	101.54	101.20	100.86	100.52	100.18	99.96
06-Jul-98	5.43	07-Apr-08	07-Jul-08	101.85	101.66	101.31	100.95	100.60	100.25	99.96
08-Jul-98	5.48	08-Apr-08	08-Jul-08	101.88	101.69	101.34	100.98	100.62	100.27	99.98

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-Jul-98	5.52	15-Apr-08	15-Jul-08	102.00	101.80	101.43	101.05	100.68	100.31	99.99
22-Jul-98	5.5	22-Apr-08	22-Jul-08	102.10	101.89	101.50	101.11	100.71	100.32	99.99
30-Jul-98	5.55	30-Apr-08	30-Jul-08	102.23	102.02	101.62	101.20	100.78	100.37	100.01
30-Jul-98	5.56	30-Apr-08	30-Jul-08	102.24	102.03	101.62	101.20	100.78	100.37	100.02
31-Jul-98	5.55	30-Apr-08	31-Jul-08	102.25	102.03	101.63	101.20	100.79	100.37	100.02
05-Aug-98	5.435	05-May-08	05-Aug-08	102.32	102.10	101.69	101.25	100.82	100.40	100.03
06-Aug-98	5.31	06-May-08	06-Aug-08	102.23	102.01	101.59	101.15	100.72	100.30	99.94
17-Aug-98	5.27	17-May-08	18-Aug-08	102.38	102.15	101.71	101.24	100.77	100.32	99.93
20-Aug-98	5.44	20-May-08	20-Aug-08	102.55	102.31	101.87	101.39	100.91	100.45	100.04
20-Aug-98	5.49	20-May-08	20-Aug-08	102.51	102.28	101.83	101.36	100.88	100.42	100.02
24-Aug-98	5.25	24-May-08	25-Aug-08	102.47	102.23	101.77	101.28	100.80	100.33	99.92
31-Aug-98	5.29	02-Mar-08	01-Sep-08	102.64	102.40	101.93	101.42	100.92	100.43	100.00
01-Sep-98	5.34	01-Mar-08	02-Sep-08	102.62	102.37	101.91	101.39	100.89	100.40	99.97
08-Sep-98	5.25	08-Mar-08	08-Sep-08	102.66	102.39	101.93	101.40	100.87	100.37	100.03
11-Sep-98	5.228	11-Mar-08	11-Sep-08	102.75	102.48	102.01	101.47	100.94	100.43	100.06
17-Dec-98	4.895	17-Mar-08	17-Dec-13	124.17	118.71	113.80	109.46	105.86	103.03	101.01
24-Feb-99	5.09	24-May-08	24-Feb-09	104.95	104.46	103.55	102.57	101.63	100.77	100.09
24-Feb-99	5.14	24-May-08	24-Feb-09	104.88	104.39	103.48	102.50	101.56	100.72	100.05
01-Mar-99	5.14	24-May-08	24-Feb-09	104.88	104.39	103.48	102.50	101.56	100.72	100.05
09-Mar-99	5.4	09-Mar-08	09-Mar-09	105.32	104.81	103.87	102.85	101.87	100.97	100.23
30-Mar-99	5.29	30-Mar-08	30-Mar-09	105.50	104.96	103.96	102.89	101.86	100.92	100.15
30-Mar-99	5.24	30-Mar-08	30-Mar-09	105.44	104.91	103.91	102.83	101.80	100.88	100.12
23-Apr-99	5.24	23-Apr-08	23-Apr-09	105.77	105.20	104.14	103.00	101.92	100.94	100.20
10-May-99	5.16	04-Mar-08	04-Sep-08	102.56	102.30	101.84	101.32	100.81	100.32	100.00
18-May-99	5.2	18-May-08	18-May-09	106.22	105.61	104.48	103.28	102.13	101.10	100.28
27-May-99	5.36	27-May-08	27-May-09	106.39	105.77	104.62	103.40	102.23	101.16	100.31
04-Jun-99	5.92	04-Mar-08	04-Jun-09	107.22	106.57	105.41	104.15	102.94	101.80	100.81
15-Jun-99	5.66	15-Mar-08	15-Jun-09	107.05	106.39	105.21	103.92	102.69	101.55	100.56
15-Jun-99	5.71	15-Mar-08	15-Jun-09	107.12	106.46	105.27	103.99	102.75	101.60	100.61
15-Jun-99	6.04	15-Mar-08	15-Jun-09	107.55	106.88	105.70	104.41	103.16	101.98	100.94
15-Jun-99	6.09	15-Mar-08	15-Jun-09	107.61	106.95	105.76	104.47	103.22	102.04	100.98
06-Jul-99	5.99	06-Apr-08	06-Jul-09	107.81	107.11	105.89	104.54	103.24	102.01	100.94
06-Jul-99	5.6	06-Apr-08	06-Jul-09	107.28	106.59	105.36	104.02	102.74	101.55	100.57

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
23-Aug-99	5.77	23-May-08	24-Aug-09	108.26	107.48	106.16	104.69	103.26	101.94	100.80
10-Sep-99	6.19	10-Mar-08	10-Sep-09	109.16	108.35	107.00	105.47	103.98	102.58	101.32
16-Sep-99	6.2	16-Mar-08	16-Sep-09	109.28	108.45	107.09	105.54	104.04	102.62	101.35
16-Sep-99	6.25	16-Mar-08	16-Sep-09	109.36	108.52	107.16	105.62	104.11	102.69	101.41
21-Sep-99	5.73	21-Mar-08	21-Sep-09	108.62	107.79	106.42	104.86	103.37	101.98	100.82
21-Sep-99	5.78	21-Mar-08	21-Sep-09	108.70	107.86	106.49	104.94	103.44	102.05	100.87
06-Oct-99	5.85	06-Apr-08	06-Oct-09	109.04	108.17	106.77	105.18	103.64	102.22	101.00
06-Oct-99	6.22	06-Apr-08	06-Oct-09	109.64	108.77	107.37	105.76	104.21	102.75	101.43
22-Oct-99	5.54	01-Mar-08	26-Oct-09	108.82	107.93	106.49	104.85	103.28	101.86	100.69
22-Oct-99	5.31	01-Mar-08	26-Oct-09	108.75	107.86	106.41	104.77	103.21	101.79	100.62
22-Oct-99	5.49	01-Mar-08	26-Oct-09	108.74	107.85	106.41	104.77	103.21	101.79	100.63
25-Oct-99	5.5	01-Mar-08	26-Oct-09	108.76	107.86	106.42	104.79	103.23	101.81	100.64
25-Oct-99	5.55	01-Mar-08	26-Oct-09	108.84	107.95	106.51	104.87	103.30	101.88	100.70
26-Oct-99	5.49	01-Mar-08	26-Oct-09	108.74	107.85	106.41	104.77	103.21	101.79	100.63
26-Oct-99	5.5	01-Mar-08	26-Oct-09	108.76	107.86	106.42	104.79	103.23	101.81	100.64
27-Oct-99	5.64	27-Oct-00	27-Oct-09	109.01	108.22	106.66	105.01	103.39	101.86	100.45
27-Oct-99	5.69	27-Oct-00	27-Oct-09	109.09	108.30	106.75	105.09	103.47	101.94	100.53
01-Nov-99	5.37	01-Mar-08	01-Nov-09	108.62	107.72	106.27	104.62	103.07	101.66	100.53
01-Nov-99	5.42	01-Mar-08	01-Nov-09	108.71	107.80	106.35	104.70	103.14	101.73	100.56
05-Nov-99	6.19	05-May-08	05-Nov-09	110.08	109.15	107.69	106.00	104.38	102.85	101.48
05-Nov-99	5.91	05-May-08	05-Nov-09	109.92	108.99	107.52	105.84	104.21	102.69	101.36
05-Nov-99	6.01	05-May-08	05-Nov-09	110.09	109.16	107.69	106.00	104.37	102.84	101.49
09-Nov-99	5.81	02-Mar-08	01-Dec-09	109.83	108.85	107.34	105.60	103.93	102.39	101.08
09-Nov-99	5.76	02-Mar-08	01-Dec-09	109.74	108.77	107.25	105.51	103.85	102.31	101.02
22-Nov-99	6.05	22-May-08	23-Nov-09	110.12	109.17	107.67	105.94	104.27	102.71	101.34
23-Nov-99	5.4	01-Mar-08	01-Dec-09	109.10	108.13	106.62	104.90	103.27	101.80	100.60
23-Nov-99	5.45	01-Mar-08	01-Dec-09	109.19	108.22	106.71	104.98	103.34	101.87	100.65
01-Dec-99	5.52	01-Dec-00	01-Dec-09	109.31	108.46	106.83	105.07	103.37	101.76	100.32
01-Dec-99	5.69	01-Dec-02	01-Dec-09	109.95	109.09	107.45	105.68	103.96	102.33	100.86
01-Dec-99	5.84	01-Dec-02	01-Dec-09	109.88	109.03	107.39	105.63	103.92	102.29	100.83
09-Dec-99	5.51	09-Mar-08	09-Dec-09	109.41	108.43	106.90	105.15	103.48	101.98	100.74
09-Dec-99	5.21	09-Mar-08	09-Dec-09	109.20	108.22	106.69	104.94	103.29	101.81	100.61
09-Dec-99	5.46	09-Mar-08	09-Dec-09	109.32	108.34	106.81	105.06	103.40	101.91	100.68

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
17-Dec-99	5.47	17-Mar-08	17-Dec-09	109.45	108.45	106.91	105.14	103.46	101.95	100.69
17-Dec-99	5.52	17-Mar-08	17-Dec-09	109.54	108.54	107.00	105.23	103.54	102.01	100.76
22-Dec-99	5.48	22-Dec-00	22-Dec-09	109.88	108.99	107.31	105.49	103.72	102.05	100.56
22-Dec-99	5.58	22-Dec-00	22-Dec-09	110.07	109.17	107.49	105.67	103.90	102.22	100.72
22-Dec-99	5.76	22-Dec-00	22-Dec-09	110.06	109.16	107.49	105.67	103.91	102.24	100.74
22-Dec-99	5.81	22-Dec-00	22-Dec-09	110.15	109.26	107.58	105.76	103.99	102.32	100.82
22-Dec-99	6.1	23-Dec-02	22-Dec-09	110.68	109.78	108.10	106.28	104.51	102.82	101.29
24-Dec-99	6.16	24-Dec-02	24-Dec-09	110.82	109.92	108.23	106.41	104.63	102.93	101.39
27-Dec-99	5.76	27-Mar-08	28-Dec-09	110.15	109.12	107.56	105.74	104.01	102.40	101.05
27-Dec-99	6.5	27-Mar-08	28-Dec-09	111.51	110.48	108.91	107.06	105.28	103.59	102.06
27-Dec-99	6.23	27-Mar-08	28-Dec-09	111.01	109.98	108.41	106.58	104.81	103.15	101.68
27-Dec-99	6.18	27-Mar-08	28-Dec-09	110.92	109.89	108.32	106.49	104.73	103.07	101.60
27-Dec-99	5.71	27-Mar-08	28-Dec-09	110.05	109.03	107.46	105.65	103.92	102.33	100.98
27-Dec-99	5.53	27-Mar-08	28-Dec-09	110.06	109.04	107.47	105.65	103.91	102.32	100.99
27-Dec-99	5.9	27-Mar-08	28-Dec-09	110.75	109.72	108.14	106.31	104.55	102.90	101.46
07-Jan-00	5.77	08-Apr-08	08-Jan-10	110.33	109.28	107.70	105.85	104.10	102.48	101.11
07-Jan-00	5.82	08-Apr-08	08-Jan-10	110.42	109.38	107.79	105.94	104.18	102.56	101.18
11-Jan-00	6.28	08-Apr-08	08-Jan-10	111.29	110.23	108.64	106.78	104.98	103.30	101.79
11-Jan-00	6.33	08-Apr-08	08-Jan-10	111.38	110.33	108.73	106.87	105.07	103.38	101.86
11-Jan-00	6.61	08-Apr-08	08-Jan-10	111.91	110.85	109.25	107.38	105.57	103.84	102.27
11-Jan-00	5.77	17-Apr-08	19-Jan-10	110.50	109.43	107.82	105.95	104.16	102.51	101.12
12-Jan-00	5.77	20-Apr-08	20-Jan-10	110.51	109.44	107.83	105.95	104.16	102.51	101.12
12-Jan-00	5.82	20-Apr-08	20-Jan-10	110.61	109.53	107.93	106.05	104.25	102.60	101.19
24-Jan-00	5.93	27-Apr-08	27-Jan-10	110.93	109.84	108.21	106.31	104.49	102.80	101.34
24-Jan-00	5.88	27-Apr-08	27-Jan-10	110.83	109.74	108.12	106.22	104.40	102.72	101.28
01-Feb-00	6.06	01-Feb-01	01-Feb-10	111.26	110.29	108.52	106.59	104.71	102.94	101.31
01-Feb-00	6.38	01-May-08	01-Feb-10	111.88	110.77	109.14	107.20	105.34	103.59	102.02
01-Feb-00	6.43	01-May-08	01-Feb-10	111.98	110.87	109.23	107.30	105.43	103.67	102.09
04-Feb-00	5.94	10-May-08	10-Feb-10	111.16	110.04	108.39	106.45	104.60	102.88	101.41
04-Feb-00	5.99	10-May-08	10-Feb-10	111.26	110.14	108.49	106.55	104.69	102.97	101.47
18-Feb-00	6.39	20-Feb-01	18-Feb-10	112.19	111.17	109.36	107.37	105.43	103.56	101.80
18-Feb-00	6.34	20-Feb-01	18-Feb-10	112.09	111.08	109.26	107.27	105.33	103.47	101.71
18-Feb-00	6.36	20-Feb-01	18-Feb-10	112.13	111.11	109.30	107.31	105.37	103.50	101.75

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
25-Feb-00	6.03	25-May-08	25-Feb-10	111.58	110.42	108.74	106.75	104.85	103.08	101.55
25-Feb-00	5.98	25-May-08	25-Feb-10	111.48	110.32	108.64	106.65	104.75	103.00	101.47
03-Mar-00	5.97	03-Mar-08	03-Mar-10	111.55	110.38	108.68	106.68	104.78	103.02	101.49
03-Mar-00	6.02	03-Mar-08	03-Mar-10	111.65	110.48	108.78	106.78	104.87	103.10	101.57
03-Mar-00	6.14	05-Mar-01	03-Mar-10	111.90	110.86	109.02	107.00	105.04	103.19	101.51
03-Mar-00	6.19	05-Mar-01	03-Mar-10	112.00	110.96	109.12	107.10	105.14	103.28	101.60
03-Mar-00	5.96	10-Mar-08	10-Mar-10	111.77	110.58	108.86	106.83	104.90	103.12	101.57
08-Mar-00	6.13	08-Mar-01	08-Mar-10	111.96	110.91	109.05	107.02	105.05	103.18	101.50
10-Mar-00	6.42	10-Mar-08	10-Mar-10	112.58	111.39	109.66	107.62	105.66	103.82	102.16
10-Mar-00	6.47	10-Mar-08	10-Mar-10	112.69	111.49	109.76	107.72	105.76	103.91	102.24
23-Mar-00	6.06	23-Mar-01	23-Mar-10	112.06	110.97	109.06	106.99	104.99	103.10	101.40
23-Mar-00	6.11	23-Mar-01	23-Mar-10	112.16	111.08	109.17	107.09	105.09	103.19	101.49
28-Mar-00	6.07	24-Mar-08	24-Mar-10	112.09	110.87	109.10	107.04	105.07	103.25	101.66
28-Mar-00	6.02	24-Mar-08	24-Mar-10	111.98	110.77	109.00	106.94	104.98	103.16	101.58
29-Mar-00	6.52	26-Mar-01	24-Mar-10	113.03	111.94	110.02	107.93	105.89	103.90	102.01
30-Mar-00	6.24	30-Mar-01	30-Mar-10	112.55	111.45	109.51	107.41	105.38	103.43	101.66
30-Mar-00	6.29	30-Mar-01	30-Mar-10	112.65	111.55	109.61	107.51	105.48	103.53	101.75
30-Mar-00	6.55	09-Apr-01	08-Apr-10	113.49	112.36	110.38	108.25	106.16	104.14	102.21
05-Apr-00	5.84	05-Apr-08	05-Apr-10	111.79	110.55	108.75	106.67	104.70	102.90	101.37
05-Apr-00	5.89	05-Apr-08	05-Apr-10	111.90	110.66	108.85	106.77	104.79	102.98	101.45
11-Apr-00	6.07	20-Apr-01	20-Apr-10	112.52	111.38	109.37	107.22	105.15	103.21	101.45
11-Apr-00	6.02	20-Apr-01	20-Apr-10	112.41	111.27	109.26	107.12	105.04	103.11	101.36
17-Apr-00	6	20-Apr-08	20-Apr-10	112.37	111.09	109.23	107.10	105.08	103.22	101.60
17-Apr-00	5.95	20-Apr-08	20-Apr-10	112.26	110.98	109.12	107.00	104.98	103.13	101.54
25-Apr-00	6.05	20-Apr-01	20-Apr-10	112.48	111.34	109.33	107.18	105.11	103.17	101.41
05-May-00	6.2	27-Apr-08	27-Apr-10	112.91	111.61	109.73	107.57	105.51	103.60	101.93
05-May-00	6.25	27-Apr-08	27-Apr-10	113.02	111.72	109.83	107.67	105.61	103.69	102.00
23-May-00	6.49	18-May-08	18-May-10	113.91	112.55	110.59	108.36	106.23	104.23	102.44
23-May-00	6.54	18-May-08	18-May-10	114.02	112.66	110.70	108.47	106.33	104.33	102.53
23-May-00	6.94	18-May-08	18-May-10	114.91	113.55	111.57	109.33	107.17	105.12	103.24
23-May-00	6.99	18-May-08	18-May-10	115.03	113.66	111.68	109.44	107.27	105.22	103.33
24-May-00	6.45	24-May-08	24-May-10	113.92	112.55	110.57	108.32	106.18	104.18	102.39
24-May-00	6.4	24-May-08	24-May-10	113.81	112.44	110.45	108.22	106.08	104.08	102.31

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-00	6.12	28-May-08	28-May-10	113.24	111.87	109.88	107.64	105.52	103.56	101.86
06-Jun-00	6.17	28-May-08	28-May-10	113.35	111.98	109.99	107.75	105.62	103.65	101.94
16-Jun-00	6.09	16-Mar-08	16-Jun-10	113.47	112.06	110.00	107.72	105.56	103.58	101.86
16-Jun-00	6.14	16-Mar-08	16-Jun-10	113.59	112.17	110.12	107.83	105.67	103.67	101.94
22-Jun-00	6.12	22-Mar-08	22-Jun-10	113.64	112.21	110.13	107.84	105.65	103.66	101.91
22-Jun-00	6.17	22-Mar-08	22-Jun-10	113.76	112.33	110.25	107.95	105.76	103.74	102.00
26-Jun-00	6.15	24-Mar-08	24-Jun-10	113.74	112.31	110.22	107.92	105.73	103.72	101.96
05-Jul-00	6.11	05-Apr-08	06-Jul-10	113.84	112.38	110.26	107.92	105.71	103.70	101.94
05-Jul-00	6.16	05-Apr-08	06-Jul-10	113.96	112.49	110.37	108.04	105.82	103.79	102.03
10-Jul-00	6.4	10-Apr-08	12-Jul-10	114.63	113.15	111.00	108.63	106.38	104.28	102.43
10-Jul-00	6.45	10-Apr-08	12-Jul-10	114.75	113.26	111.11	108.74	106.48	104.38	102.52
14-Jul-00	6.05	20-Apr-08	20-Jul-10	113.92	112.43	110.26	107.89	105.66	103.62	101.86
14-Jul-00	6.1	20-Apr-08	20-Jul-10	114.04	112.54	110.38	108.01	105.77	103.72	101.95
07-Aug-00	5.98	27-Apr-08	27-Jul-10	113.86	112.35	110.16	107.78	105.55	103.50	101.75
07-Aug-00	6.03	27-Apr-08	27-Jul-10	113.98	112.47	110.28	107.90	105.65	103.60	101.84
11-Aug-00	6.27	09-Mar-08	09-Sep-10	115.29	113.66	111.31	108.80	106.43	104.24	102.34
11-Aug-00	6.32	09-Mar-08	09-Sep-10	115.42	113.79	111.44	108.92	106.54	104.35	102.43
17-Aug-00	5.95	09-Mar-08	09-Sep-10	114.47	112.86	110.52	108.03	105.70	103.59	101.81
17-Aug-00	6	09-Mar-08	09-Sep-10	114.60	112.98	110.64	108.15	105.81	103.69	101.88
23-Aug-00	5.95	23-Mar-08	23-Sep-10	114.69	113.04	110.63	108.11	105.74	103.61	101.81
23-Aug-00	6	23-Mar-08	23-Sep-10	114.82	113.17	110.75	108.23	105.86	103.71	101.90
30-Aug-00	6.53	09-Mar-08	09-Sep-10	115.95	114.32	111.96	109.43	107.03	104.79	102.83
30-Aug-00	6.48	09-Mar-08	09-Sep-10	115.83	114.19	111.83	109.31	106.91	104.69	102.73
05-Sep-00	5.88	09-Apr-08	09-Sep-10	114.29	112.68	110.34	107.86	105.54	103.45	101.69
05-Sep-00	5.83	09-Mar-08	09-Sep-10	114.17	112.55	110.22	107.74	105.43	103.36	101.62
05-Sep-00	5.88	09-Mar-08	09-Sep-10	114.29	112.68	110.34	107.86	105.54	103.45	101.69
11-Sep-00	5.81	10-Mar-08	10-Sep-10	114.13	112.52	110.18	107.70	105.39	103.32	101.59
11-Sep-00	5.86	10-Mar-08	10-Sep-10	114.26	112.64	110.30	107.82	105.50	103.42	101.66
21-Sep-00	5.71	21-Mar-08	21-Sep-10	114.04	112.40	110.01	107.52	105.20	103.13	101.43
21-Sep-00	5.76	21-Mar-08	21-Sep-10	114.17	112.53	110.14	107.64	105.31	103.23	101.51
27-Sep-00	5.7	25-Mar-08	27-Sep-10	114.10	112.45	110.03	107.52	105.20	103.11	101.41
27-Sep-00	5.75	25-Mar-08	27-Sep-10	114.23	112.58	110.16	107.64	105.31	103.22	101.49
05-Oct-00	6.05	24-Mar-08	24-Sep-10	114.97	113.31	110.89	108.36	105.98	103.81	101.97

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-Oct-00	6	24-Mar-08	24-Sep-10	114.84	113.18	110.76	108.23	105.86	103.72	101.90
05-Oct-00	5.82	24-Mar-08	24-Sep-10	114.86	113.20	110.77	108.24	105.86	103.71	101.89
06-Oct-00	5.74	24-Mar-08	24-Sep-10	114.16	112.51	110.11	107.60	105.28	103.19	101.48
06-Oct-00	5.69	24-Mar-08	24-Sep-10	114.03	112.38	109.98	107.48	105.17	103.09	101.39
12-Oct-00	5.51	20-Apr-08	20-Oct-10	114.44	112.73	110.19	107.63	105.26	103.15	101.42
12-Oct-00	5.69	20-Apr-08	20-Oct-10	114.42	112.71	110.18	107.63	105.26	103.15	101.43
12-Oct-00	5.74	20-Apr-08	20-Oct-10	114.55	112.84	110.31	107.75	105.37	103.25	101.51
16-Oct-00	5.43	20-Apr-08	20-Oct-10	114.23	112.52	109.99	107.43	105.07	102.99	101.30
16-Oct-00	5.61	20-Apr-08	20-Oct-10	114.20	112.49	109.97	107.43	105.07	102.99	101.30
19-Oct-00	5.54	20-Apr-08	20-Oct-10	114.02	112.31	109.80	107.26	104.92	102.85	101.19
19-Oct-00	5.59	20-Apr-08	20-Oct-10	114.15	112.44	109.92	107.38	105.03	102.95	101.27
20-Oct-00	5.36	20-Apr-08	20-Oct-10	114.04	112.33	109.81	107.26	104.92	102.85	101.20
20-Oct-00	5.54	20-Apr-08	20-Oct-10	114.02	112.31	109.80	107.26	104.92	102.85	101.19
20-Oct-00	5.59	20-Apr-08	20-Oct-10	114.15	112.44	109.92	107.38	105.03	102.95	101.27
26-Oct-00	5.29	26-Apr-08	26-Oct-10	113.94	112.22	109.67	107.12	104.77	102.73	101.10
26-Oct-00	5.47	26-Apr-08	26-Oct-10	113.92	112.20	109.66	107.12	104.78	102.73	101.10
26-Oct-00	5.52	26-Apr-08	26-Oct-10	114.05	112.33	109.79	107.24	104.89	102.82	101.16
27-Oct-00	5.49	27-Apr-08	27-Oct-10	113.98	112.26	109.72	107.17	104.83	102.76	101.11
27-Oct-00	5.68	27-Apr-08	27-Oct-10	115.01	113.27	110.69	108.09	105.67	103.50	101.70
27-Oct-00	5.86	27-Apr-08	27-Oct-10	114.98	113.24	110.67	108.09	105.68	103.51	101.70
02-Nov-00	5.59	09-Mar-08	09-Dec-10	114.88	113.02	110.30	107.64	105.21	103.07	101.35
02-Nov-00	5.64	09-Mar-08	09-Dec-10	115.02	113.16	110.43	107.77	105.32	103.17	101.43
13-Nov-00	5.67	10-Mar-08	10-Dec-10	115.12	113.25	110.52	107.85	105.40	103.23	101.47
27-Nov-00	5.92	27-May-08	29-Nov-10	116.00	114.17	111.43	108.74	106.23	103.96	102.05
28-Nov-00	5.92	26-Mar-08	27-Dec-10	116.08	114.13	111.33	108.59	106.05	103.78	101.88
29-Nov-00	5.38	09-Mar-08	09-Dec-10	114.82	112.96	110.23	107.57	105.14	103.01	101.30
29-Nov-00	5.56	09-Mar-08	09-Dec-10	114.79	112.93	110.22	107.56	105.14	103.01	101.31
29-Nov-00	5.61	09-Mar-08	09-Dec-10	114.94	113.07	110.35	107.69	105.25	103.11	101.38
05-Dec-00	5.17	10-Mar-08	10-Dec-10	114.25	112.39	109.67	107.05	104.66	102.61	101.00
05-Dec-00	5.35	10-Mar-08	10-Dec-10	114.22	112.36	109.66	107.04	104.66	102.60	100.98
05-Dec-00	5.4	10-Mar-08	10-Dec-10	114.36	112.50	109.79	107.16	104.77	102.69	101.05
08-Dec-00	5.26	09-Mar-08	09-Dec-10	113.95	112.10	109.41	106.81	104.45	102.42	100.87
08-Dec-00	5.93	09-Mar-08	09-Dec-10	115.83	113.96	111.21	108.52	106.01	103.77	101.90

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
08-Dec-00	5.21	09-Mar-08	09-Dec-10	113.81	111.97	109.28	106.68	104.34	102.33	100.79
08-Dec-00	5.03	09-Mar-08	09-Dec-10	113.84	111.99	109.29	106.69	104.34	102.34	100.81
11-Dec-00	5	10-Mar-08	10-Dec-10	113.24	111.40	108.73	106.17	103.88	101.96	100.53
11-Dec-00	5.05	10-Mar-08	10-Dec-10	113.38	111.53	108.86	106.30	103.99	102.04	100.60
11-Dec-00	4.82	10-Mar-08	10-Dec-10	113.26	111.42	108.74	106.18	103.89	101.97	100.57
12-Dec-00	5.24	12-Mar-08	13-Dec-10	114.49	112.61	109.88	107.24	104.83	102.74	101.10
12-Dec-00	5.42	12-Mar-08	13-Dec-10	114.46	112.58	109.87	107.23	104.83	102.74	101.08
12-Dec-00	5.47	12-Mar-08	13-Dec-10	114.60	112.72	110.00	107.35	104.94	102.84	101.16
15-Dec-00	5.36	15-Mar-08	15-Dec-10	114.32	112.44	109.72	107.09	104.70	102.62	100.99
15-Dec-00	5.41	15-Mar-08	15-Dec-10	114.46	112.58	109.85	107.21	104.81	102.71	101.06
18-Dec-00	4.88	18-Mar-08	20-Dec-10	113.03	111.14	108.47	105.91	103.64	101.76	100.41
18-Dec-00	4.88	18-May-08	20-Dec-10	113.03	111.14	108.47	105.91	103.64	101.76	100.41
18-Dec-00	4.93	18-Mar-08	20-Dec-10	113.17	111.28	108.60	106.03	103.74	101.85	100.47
18-Dec-00	4.7	18-Mar-08	20-Dec-10	113.05	111.16	108.48	105.91	103.64	101.77	100.41
29-Dec-00	5.16	29-Mar-08	29-Dec-10	113.94	112.00	109.27	106.64	104.26	102.25	100.72
29-Dec-00	5.21	29-Mar-08	29-Dec-10	114.08	112.15	109.41	106.76	104.38	102.33	100.77
29-Dec-00	5.23	31-Dec-01	29-Dec-10	114.15	112.09	109.38	106.63	104.07	101.75	99.86
04-Jan-01	5.16	22-Jan-02	20-Jan-11	114.24	112.12	109.31	106.54	103.91	101.63	99.72
11-Jan-01	4.94	18-Apr-08	18-Jan-11	114.12	112.09	109.30	106.63	104.25	102.23	100.73
11-Jan-01	5.12	18-Apr-08	18-Jan-11	114.09	112.07	109.29	106.63	104.23	102.23	100.70
11-Jan-01	5.17	18-Apr-08	18-Jan-11	114.24	112.21	109.43	106.76	104.35	102.32	100.77
30-Jan-01	5.03	30-Apr-08	31-Jan-11	114.00	111.92	109.13	106.44	104.07	102.07	100.55
30-Jan-01	5.08	30-Apr-08	31-Jan-11	114.15	112.06	109.26	106.58	104.18	102.16	100.62
30-Jan-01	4.85	30-Apr-08	31-Jan-11	114.03	111.94	109.14	106.45	104.07	102.06	100.60
02-Feb-01	4.78	02-May-08	02-Feb-11	113.66	111.58	108.79	106.15	103.80	101.87	100.51
05-Feb-01	4.62	07-May-08	07-Feb-11	113.43	111.33	108.55	105.91	103.60	101.71	100.41
05-Feb-01	4.8	07-May-08	07-Feb-11	113.41	111.31	108.53	105.91	103.59	101.71	100.40
05-Feb-01	4.85	07-May-08	07-Feb-11	113.55	111.46	108.67	106.03	103.70	101.79	100.45
05-Feb-01	5.09	11-May-08	11-Feb-11	114.89	112.74	109.88	107.13	104.66	102.56	100.94
05-Feb-01	5.27	11-May-08	11-Feb-11	114.86	112.71	109.86	107.12	104.65	102.55	100.92
05-Feb-01	5.32	11-May-08	11-Feb-11	115.01	112.86	110.00	107.25	104.77	102.64	100.99
06-Feb-01	4.78	06-May-08	07-Feb-11	113.72	111.62	108.82	106.17	103.82	101.89	100.52
26-Feb-01	5.45	25-May-08	25-Feb-11	115.59	113.37	110.46	107.65	105.11	102.91	101.18

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
26-Feb-01	5.22	25-May-08	25-Feb-11	115.47	113.25	110.33	107.52	104.99	102.81	101.10
26-Feb-01	5.4	25-May-08	25-Feb-11	115.44	113.22	110.32	107.52	104.98	102.81	101.10
26-Feb-01	5.08	26-May-08	28-Feb-11	114.51	112.30	109.43	106.69	104.24	102.20	100.64
26-Feb-01	5.03	26-May-08	28-Feb-11	114.36	112.15	109.28	106.56	104.13	102.10	100.60
01-Mar-01	4.8	28-May-08	28-Feb-11	113.66	111.46	108.64	105.97	103.62	101.72	100.38
01-Mar-01	4.84	28-May-08	28-Feb-11	113.78	111.58	108.76	106.08	103.71	101.79	100.42
01-Mar-01	4.85	28-May-08	28-Feb-11	113.82	111.61	108.79	106.10	103.73	101.81	100.43
01-Mar-01	4.89	28-May-08	28-Feb-11	113.94	111.73	108.90	106.20	103.83	101.88	100.44
01-Mar-01	5.06	28-May-08	28-Feb-11	115.03	112.80	109.89	107.11	104.62	102.50	100.87
01-Mar-01	5.24	28-May-08	28-Feb-11	115.00	112.77	109.88	107.11	104.62	102.49	100.87
16-Mar-01	5.21	19-Mar-02	21-Mar-11	115.20	112.90	109.80	106.83	104.09	101.55	99.49
16-Mar-01	5.26	19-Mar-02	21-Mar-11	115.35	113.05	109.95	106.98	104.24	101.69	99.62
22-Mar-01	4.91	22-Mar-08	22-Mar-11	114.87	112.53	109.59	106.80	104.32	102.25	100.70
22-Mar-01	5.09	22-Mar-08	22-Mar-11	114.83	112.50	109.58	106.80	104.32	102.24	100.69
22-Mar-01	5.14	22-Mar-08	22-Mar-11	114.99	112.65	109.72	106.93	104.44	102.34	100.74
09-May-01	5.05	26-Apr-08	26-Apr-11	115.78	113.24	110.21	107.31	104.73	102.57	100.90
09-May-01	5.23	26-Apr-08	26-Apr-11	115.70	113.18	110.16	107.27	104.71	102.54	100.88
09-May-01	5.28	26-Apr-08	26-Apr-11	115.86	113.34	110.31	107.41	104.83	102.62	100.95
10-May-01	4.98	08-May-02	09-May-11	115.73	113.15	109.92	106.89	104.11	101.61	99.61
06-Jun-01	4.86	06-Mar-08	06-Jun-11	115.04	112.34	109.29	106.43	103.95	101.92	100.49
06-Jun-01	4.91	06-Mar-08	06-Jun-11	115.20	112.50	109.44	106.57	104.07	102.02	100.55
08-Jun-01	5.16	06-Mar-08	06-Jun-11	116.70	113.94	110.79	107.80	105.14	102.88	101.14
08-Jun-01	5.34	06-Mar-08	06-Jun-11	116.62	113.88	110.75	107.76	105.11	102.85	101.10
26-Jul-01	4.99	24-Apr-08	25-Jul-11	116.79	113.79	110.55	107.50	104.81	102.57	100.88
26-Jul-01	5.17	24-Apr-08	25-Jul-11	116.71	113.72	110.50	107.46	104.78	102.54	100.85
26-Jul-01	5.22	24-Apr-08	25-Jul-11	116.89	113.89	110.66	107.61	104.91	102.63	100.93
17-Aug-01	5.06	19-May-08	19-Aug-11	116.66	113.55	110.30	107.25	104.56	102.37	100.72
25-Sep-01	4.6	26-Sep-02	26-Sep-11	115.51	112.18	108.69	105.40	102.47	100.04	98.30
25-Sep-01	4.65	26-Sep-02	26-Sep-11	115.69	112.36	108.87	105.57	102.63	100.19	98.42
13-Dec-01	4.52	20-Dec-02	20-Dec-11	115.90	112.37	108.71	105.29	102.25	99.80	98.07
13-Dec-01	4.61	20-Dec-02	20-Dec-11	116.24	112.71	109.04	105.61	102.55	100.07	98.31
10-Jan-02	4.36	03-Jan-03	03-Jan-12	115.28	111.83	108.14	104.70	101.65	99.43	97.71
10-May-02	4.1	08-May-03	08-May-12	116.29	112.18	108.37	104.77	101.73	99.34	97.95

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
10-May-02	4.31	08-May-03	08-May-12	116.33	112.24	108.45	104.86	101.83	99.44	98.04
22-Jul-02	3.64	22-Jul-03	23-Jul-12	114.02	109.83	105.99	102.59	100.01	98.23	97.30
25-Jul-02	4.1	25-Jul-03	25-Jul-12	116.07	111.64	107.59	103.89	100.67	98.49	96.91
25-Jul-02	4.05	25-Jul-03	25-Jul-12	115.85	111.43	107.38	103.69	100.48	98.33	96.77
25-Jul-02	3.76	25-Jul-03	25-Jul-12	114.56	110.22	106.36	102.88	99.88	97.70	96.82
25-Jul-02	3.81	25-Jul-03	25-Jul-12	114.79	110.43	106.57	103.08	100.06	97.86	96.95
07-Aug-02	3.28	07-Aug-03	07-Aug-12	112.49	108.32	104.55	101.30	98.81	96.99	96.35
22-Aug-02	3.43	22-Aug-03	22-Aug-12	113.23	108.88	105.07	101.50	98.69	96.60	95.77
22-Aug-02	3.48	22-Aug-03	22-Aug-12	113.45	109.10	105.28	101.70	98.87	96.76	95.90
18-Sep-02	3.27	18-Sep-03	18-Sep-12	112.60	108.20	104.31	100.89	98.05	96.13	95.41
24-Sep-02	2.95	29-Sep-03	27-Sep-12	112.07	107.63	103.74	100.32	97.51	95.65	95.03
01-Oct-02	3.33	03-Oct-03	03-Oct-12	112.93	108.31	104.19	100.59	97.38	94.86	93.34
19-Feb-03	3.15	19-May-08	19-Feb-13	112.65	108.90	105.62	102.89	100.94	99.83	99.43
10-Mar-03	2.97	27-Mar-08	27-Mar-13	111.89	108.25	105.07	102.47	100.67	99.90	99.78
03-Apr-03	3.59	03-Apr-08	03-Apr-13	114.83	110.01	105.79	102.08	99.05	96.92	96.28
07-May-03	3.69	07-May-04	07-May-18	120.86	113.06	106.86	101.68	98.14	95.72	94.59
21-May-03	4.77	21-May-08	21-May-13	121.57	116.64	112.20	108.26	104.99	102.44	100.69
23-May-03	2.52	23-May-08	23-May-13	109.79	106.52	103.69	101.47	100.10	99.49	99.22
27-May-03	3.04	27-May-04	28-May-13	112.15	107.15	102.83	99.11	96.32	94.20	93.16
12-Jun-03	4.75	12-Mar-08	12-Jun-13	121.63	116.66	112.21	108.25	104.98	102.42	100.68
13-Jun-03	4.8	13-Mar-08	13-Jun-13	121.90	116.91	112.42	108.43	105.12	102.53	100.73
25-Jun-03	3.03	26-Jun-06	26-Jun-13	112.16	107.23	102.82	99.16	95.92	94.10	93.43
03-Jul-03	4.77	03-Apr-08	03-Jul-13	121.54	116.57	112.10	108.14	104.89	102.36	100.60
11-Jul-03	3.21	12-Jul-04	11-Jul-13	113.17	108.14	103.69	99.80	96.62	94.90	94.00
31-Jul-03	3.71	31-Jul-08	31-Jul-13	116.08	111.73	107.86	104.58	102.07	100.39	99.38
08-Aug-03	3.25	08-Aug-05	08-Aug-08	101.34	101.12	100.70	100.26	99.82	99.38	98.95
10-Dec-03	3.6	10-Dec-04	10-Dec-13	115.82	110.41	105.62	101.61	98.09	96.05	95.04
07-Apr-04	3.23	07-Apr-05	07-Apr-11	109.19	106.89	103.92	101.14	98.68	96.80	95.96
02-Sep-04	3.6	02-Sep-09	02-Sep-14	117.15	112.42	108.16	104.58	101.69	99.40	97.56
31-Jan-05	3.65	31-Jan-06	02-Feb-15	117.65	112.02	107.34	103.31	100.41	98.90	98.85
31-Jan-05	3.68	31-Jan-06	02-Feb-15	117.85	112.20	107.50	103.46	100.53	98.98	98.89
17-Mar-05	3.89	17-Mar-08	17-Mar-15	119.79	114.49	109.79	105.84	102.85	100.82	99.95
03-Jun-05	3.41	03-Jun-08	03-Jun-15	116.96	112.12	107.78	104.30	101.78	100.21	99.45

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
07-Jun-05	3.8	08-Jun-10	08-Jun-15	119.55	114.24	109.43	105.29	101.85	98.98	96.49
07-Jun-05	3.7	08-Jun-10	08-Jun-15	119.75	114.40	109.55	105.39	101.93	99.04	96.53
16-Jun-05	3.96	16-Jun-10	16-Jun-15	120.66	115.15	110.18	105.90	102.37	99.39	96.84
16-Jun-05	3.93	16-Jun-10	16-Jun-15	120.45	114.98	110.03	105.78	102.27	99.32	96.78
25-Aug-05	4.39	25-Aug-10	25-Aug-15	123.54	116.34	110.30	105.14	100.76	97.44	95.07
15-Dec-05	4.24	15-Dec-08	15-Dec-15	123.44	117.37	112.00	107.51	104.02	101.45	99.67
15-Dec-05	4.56	15-Dec-10	15-Dec-15	125.76	119.33	113.53	108.50	104.25	100.66	97.54
18-Jan-06	4.32	18-Apr-08	18-Jan-11	111.76	109.78	107.14	104.66	102.53	100.92	99.94
30-Jan-06	3.94	30-Jan-07	01-Feb-21	127.45	118.03	111.72	106.25	102.41	99.97	97.95
01-Feb-06	4.56		01-Feb-11	112.62	110.54	107.62	104.74	101.95	99.25	96.64
01-Feb-06	4.27	02-Feb-09	01-Feb-16	123.89	117.74	112.27	107.71	104.14	101.49	99.61
01-Mar-06	4.51	03-Mar-08	01-Mar-16	125.19	116.83	109.15	102.01	99.99	99.98	99.97
01-Mar-06	4.32	03-Mar-08	01-Mar-16	125.39	116.95	109.20	102.27	100.00	99.99	99.98
13-Mar-06	4.75	14-Mar-11	14-Mar-16	128.17	120.60	114.18	108.84	104.41	100.69	97.56
17-May-06	4.45	19-May-08	17-May-16	126.73	120.04	114.12	109.15	105.26	102.40	100.57
18-May-06	4.86	18-May-09	18-May-16	128.85	121.87	115.69	110.44	106.25	103.00	100.54
19-May-06	5.25	19-May-09	19-May-11	116.08	113.39	110.18	107.14	104.41	102.10	100.23
19-May-06	4.52	21-May-07	19-May-21	135.18	124.92	116.95	110.54	105.75	102.41	99.85
26-May-06	4.77	26-May-09	26-May-16	128.20	121.30	115.19	110.02	105.89	102.72	100.31
08-Jun-06	4.79	08-Jun-09	08-Jun-16	128.93	120.17	112.90	107.32	103.40	101.06	99.42
21-Jun-06	4.74	21-Mar-08	21-Jun-16	128.12	121.20	115.09	109.93	105.85	102.81	100.77
26-Jun-06	5.03	26-Jun-08	27-Jun-11	116.55	113.69	110.51	107.50	104.84	102.61	100.91
26-Jun-06	5.26	26-Jun-08	27-Jun-11	116.64	113.79	110.62	107.61	104.94	102.68	100.95
27-Jun-06	4.69	27-Mar-08	27-Jun-16	128.28	121.32	115.18	109.99	105.89	102.84	100.77
03-Jul-06	5.29	03-Jul-08	05-Jul-11	116.85	113.96	110.76	107.74	105.06	102.79	101.04
11-Jul-06	4.66	11-Apr-08	11-Jul-16	128.13	121.20	115.07	109.92	105.84	102.80	100.77
11-Jul-06	4.72	11-Apr-08	11-Jul-16	128.08	121.16	115.05	109.89	105.81	102.80	100.77
11-Jul-06	4.49	11-Apr-08	11-Jul-16	128.02	121.09	114.96	109.81	105.76	102.75	100.79
17-Jul-06	4.67	17-Apr-08	18-Jul-16	127.73	120.85	114.77	109.66	105.63	102.65	100.66
19-Jul-06	4.65	21-Apr-08	19-Jul-16	127.58	120.71	114.65	109.56	105.55	102.61	100.62
24-Jul-06	4.39	28-Apr-08	26-Jul-21	133.14	123.88	116.11	109.98	105.45	102.29	100.44
28-Jul-06	5.09	28-Jul-08	28-Jul-11	116.48	113.48	110.27	107.24	104.58	102.38	100.73
28-Jul-06	4.61	28-Apr-08	28-Jul-16	127.31	120.46	114.44	109.37	105.41	102.47	100.60

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
31-Jul-06	5.13	01-Aug-11	01-Aug-16	131.41	123.98	117.28	111.42	106.40	102.07	98.30
31-Jul-06	4.86	03-Aug-09	01-Aug-16	129.30	122.19	115.91	110.60	106.32	102.99	100.41
08-Aug-06	4.72	10-Aug-09	08-Aug-16	128.24	121.27	115.12	109.93	105.77	102.55	100.04
08-Aug-06	4.5	10-Aug-09	08-Aug-16	128.26	121.26	115.09	109.88	105.74	102.50	99.99
08-Aug-06	4.39	08-May-08	08-Aug-16	126.19	119.52	113.64	108.73	104.93	102.17	100.44
08-Aug-06	4.45	08-May-08	08-Aug-16	126.15	119.49	113.62	108.71	104.91	102.15	100.44
15-Aug-06	4.46	15-May-08	15-Aug-16	126.77	120.00	114.03	109.04	105.15	102.30	100.52
15-Aug-06	4.52	15-May-08	15-Aug-16	126.72	119.95	113.99	109.00	105.14	102.30	100.52
25-Aug-06	4.39	27-May-08	25-Aug-16	125.74	119.11	113.27	108.40	104.66	101.96	100.28
28-Aug-06	4.39	28-Aug-09	29-Aug-16	127.49	120.57	114.47	109.35	105.28	102.12	99.66
28-Aug-06	4.61	28-Aug-09	29-Aug-16	127.47	120.58	114.51	109.39	105.32	102.16	99.70
30-Aug-06	4.87	30-Aug-11	30-Aug-16	129.52	122.27	115.73	110.00	105.11	100.88	97.15
30-Aug-06	4.65	30-Aug-11	30-Aug-16	129.55	122.27	115.68	109.94	105.02	100.76	97.03
30-Aug-06	4.61	31-Aug-09	30-Aug-16	127.48	120.59	114.51	109.39	105.32	102.16	99.69
19-Sep-06	4.36	19-Mar-08	19-Sep-16	125.63	119.01	113.18	108.33	104.59	101.91	100.23
21-Sep-06	4.57	22-Sep-08	21-Sep-11	116.06	112.80	109.53	106.50	103.90	101.81	100.27
21-Sep-06	4.79	22-Sep-08	21-Sep-11	116.12	112.87	109.60	106.58	103.97	101.87	100.32
28-Sep-06	4.39	28-Sep-09	28-Sep-16	126.12	117.42	110.81	105.91	102.56	100.30	98.55
29-Sep-06	4.13	31-Mar-08	29-Sep-16	123.91	117.57	111.96	107.39	103.87	101.44	100.09
03-Oct-06	4.19	03-Apr-08	03-Oct-16	124.39	117.98	112.31	107.65	104.08	101.57	100.14
04-Oct-06	4.35	05-Oct-09	04-Oct-16	125.64	119.02	113.17	108.29	104.43	101.38	99.03
04-Oct-06	4.01	04-Apr-08	04-Oct-16	124.03	117.66	112.05	107.43	103.91	101.47	100.11
04-Oct-06	4.13	04-Apr-08	04-Oct-16	123.93	117.59	111.99	107.39	103.89	101.44	100.08
04-Oct-06	4.23	05-Oct-09	04-Oct-16	125.74	119.10	113.22	108.32	104.45	101.42	99.03
25-Oct-06	4.38	25-Apr-08	25-Oct-16	125.95	119.25	113.35	108.44	104.67	101.94	100.30
30-Oct-06	4.54	02-Nov-09	31-Oct-16	127.25	120.36	114.29	109.18	105.12	101.91	99.37
29-Nov-06	3.88	29-May-08	29-Nov-16	123.89	117.49	111.84	107.22	103.72	101.31	99.93
29-Nov-06	4.1	29-May-08	29-Nov-16	123.90	117.51	111.88	107.26	103.75	101.30	99.91
29-Nov-06	4.36	29-Nov-11	29-Nov-16	127.71	120.56	114.03	108.33	103.42	99.15	95.35
30-Nov-06	3.84	28-Feb-07	30-Nov-21	130.34	120.66	113.44	107.82	103.76	101.00	99.77
01-Dec-06	4.31	01-Dec-09	01-Dec-16	125.67	117.09	110.62	105.90	102.47	100.17	98.25
04-Dec-06	4.27	04-Dec-09	05-Dec-16	125.34	116.80	110.36	105.73	102.43	100.08	98.17
07-Dec-06	4.73	08-Dec-08	07-Dec-11	116.73	113.09	109.47	106.13	103.14	100.72	98.96

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
07-Dec-06	3.93	07-Mar-08	07-Dec-16	122.63	116.47	111.04	106.61	103.28	101.07	100.03
07-Dec-06	4.18	07-Dec-09	07-Dec-16	124.59	118.09	112.35	107.57	103.80	100.79	98.40
07-Dec-06	3.81	07-Mar-08	07-Dec-16	122.72	116.55	111.09	106.64	103.32	101.08	100.08
07-Dec-06	3.71	07-Mar-08	07-Dec-16	122.62	116.46	111.01	106.58	103.29	101.06	100.07
13-Dec-06	4.25	14-Dec-09	13-Dec-16	125.16	118.55	112.73	107.87	104.03	100.98	98.54
13-Dec-06	4.08	13-Mar-08	13-Dec-16	123.82	117.45	111.82	107.23	103.74	101.32	100.13
29-Dec-06	4.49	29-Dec-09	29-Dec-16	127.12	120.19	114.07	108.94	104.87	101.65	99.06
02-Jan-07	4.26	02-Apr-08	03-Jan-17	125.34	118.70	112.86	108.04	104.37	101.75	100.24
05-Jan-07	4.25	07-Apr-08	05-Jan-17	125.27	118.64	112.80	108.00	104.33	101.73	100.22
08-Jan-07	4.46	08-Jan-10	09-Jan-17	127.12	118.31	111.69	106.69	103.05	100.52	98.47
08-Jan-07	4.49	08-Jan-10	09-Jan-17	127.38	118.55	111.88	106.82	103.16	100.59	98.53
09-Jan-07	4.32	11-Jan-10	09-Jan-17	126.90	119.99	113.90	108.80	104.74	101.50	98.91
09-Jan-07	4.22	11-Jan-10	09-Jan-17	126.80	119.90	113.81	108.72	104.67	101.45	98.86
11-Jan-07	4.26	11-Apr-08	11-Jan-17	125.36	118.71	112.86	108.04	104.35	101.74	100.21
16-Jan-07	4.78	17-Jan-12	17-Jan-17	129.57	122.14	115.39	109.48	104.38	99.92	95.99
18-Jan-07	4.38	18-Apr-08	18-Jan-17	126.35	119.52	113.51	108.55	104.74	101.99	100.34
23-Jan-07	4.2	23-Apr-08	23-Jan-17	126.69	119.79	113.71	108.70	104.83	102.04	100.36
23-Jan-07	4.42	23-Apr-08	23-Jan-17	126.69	119.79	113.74	108.72	104.87	102.08	100.38
24-Jan-07	4.61	25-Jan-10	24-Jan-17	128.22	121.09	114.82	109.55	105.32	101.98	99.29
26-Jan-07	4.31	28-Apr-08	26-Jan-17	126.88	119.95	113.85	108.81	104.91	102.10	100.38
30-Jan-07	4.72	30-Jan-09	30-Jan-12	118.15	114.22	110.64	107.34	104.50	102.16	100.33
30-Jan-07	4.94	30-Jan-09	30-Jan-12	118.21	114.30	110.72	107.42	104.58	102.23	100.39
31-Jan-07	4.5	30-Apr-08	31-Jan-17	127.36	120.36	114.21	109.08	105.14	102.25	100.46
31-Jan-07	4.28	30-Apr-08	31-Jan-17	127.37	120.35	114.17	109.05	105.09	102.22	100.44
01-Feb-07	4.76	01-Feb-10	01-Feb-17	129.49	122.19	115.75	110.32	105.95	102.48	99.68
07-Feb-07	4.47	07-May-08	07-Feb-17	127.17	120.21	114.09	109.01	105.10	102.25	100.49
08-Feb-07	4.86	09-Feb-09	08-Feb-12	117.99	114.07	110.50	107.22	104.40	102.08	100.25
12-Feb-07	4.39	12-May-08	13-Feb-17	126.55	119.68	113.64	108.64	104.80	102.06	100.35
14-Feb-07	4.71	16-Feb-10	14-Feb-17	129.15	121.87	115.46	110.08	105.73	102.28	99.49
15-Feb-07	4.42	15-May-08	15-Feb-17	126.80	119.89	113.80	108.77	104.90	102.11	100.39
16-Feb-07	4.81	17-Feb-09	16-Feb-12	117.87	113.93	110.35	107.08	104.28	101.96	100.14
22-Feb-07	4.86	22-May-08	22-Feb-10	109.18	108.06	106.41	104.50	102.75	101.27	100.21
26-Feb-07	4.93	26-Feb-10	27-Feb-12	118.47	114.46	110.80	107.41	104.41	101.76	99.42

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
26-Feb-07	4.35	27-May-08	27-Feb-17	126.27	119.42	113.41	108.43	104.64	101.91	100.25
28-Feb-07	4.71	02-Mar-09	28-Feb-12	117.59	113.63	110.07	106.82	104.04	101.75	99.96
02-Mar-07	4.6	02-Mar-09	02-Mar-12	117.17	113.23	109.71	106.50	103.76	101.52	99.77
06-Mar-07	4.33	06-Mar-09	06-Mar-12	116.93	112.99	109.47	106.27	103.56	101.37	99.66
06-Mar-07	4.35	08-Mar-10	06-Mar-17	126.86	119.93	113.80	108.69	104.58	101.30	98.61
08-Mar-07	4.61	09-Mar-09	08-Mar-12	117.26	113.30	109.75	106.53	103.78	101.53	99.77
12-Mar-07	4.37	12-Mar-10	13-Mar-17	126.51	119.62	113.55	108.46	104.41	101.15	98.49
13-Mar-07	4.25	13-Mar-08	13-Mar-17	125.54	118.82	112.90	108.05	104.34	101.72	100.27
23-Mar-07	4.13	24-Mar-08	23-Mar-17	124.60	118.02	112.22	107.50	103.90	101.39	100.12
29-Mar-07	4.07	31-Mar-08	29-Mar-17	125.20	118.50	112.60	107.78	104.11	101.53	100.16
29-Mar-07	4.19	31-Mar-08	29-Mar-17	125.11	118.43	112.55	107.75	104.09	101.52	100.14
30-Mar-07	4.48	30-Mar-09	30-Mar-12	117.16	113.16	109.59	106.35	103.59	101.35	99.59
30-Mar-07	4.32	30-Mar-09	30-Mar-12	117.08	113.07	109.50	106.26	103.52	101.29	99.55
30-Mar-07	4.47	30-Mar-10	30-Mar-12	117.70	113.65	110.00	106.62	103.63	100.99	98.66
30-Mar-07	4.18	31-Mar-08	30-Mar-17	125.03	118.36	112.50	107.70	104.06	101.49	100.13
02-Apr-07	4.76	02-Apr-10	02-Apr-12	118.08	113.86	110.12	106.65	103.68	101.06	98.76
02-Apr-07	4.33	02-Apr-09	03-Apr-17	126.29	119.43	113.40	108.43	104.59	101.68	99.58
23-Apr-07	4.68	23-Apr-08	23-Apr-10	109.82	108.56	106.69	104.54	102.47	100.75	99.90
23-Apr-07	4.75	23-Apr-09	23-Apr-10	109.97	108.71	106.85	104.76	102.84	101.11	99.63
24-Apr-07	4.04	24-Apr-08	24-Apr-17	125.79	118.97	112.97	108.07	104.32	101.68	100.16
25-Apr-07	4.77	26-Apr-10	25-Apr-12	118.30	114.02	110.23	106.70	103.69	101.03	98.69
25-Apr-07	4.45	26-Apr-10	25-Apr-17	127.34	120.28	114.05	108.83	104.64	101.26	98.49
30-Apr-07	4.59	30-Apr-09	30-Apr-12	117.86	113.77	110.09	106.76	103.92	101.58	99.72
30-Apr-07	4.74	30-Apr-09	30-Apr-12	118.22	113.84	109.79	106.21	103.26	101.01	99.35
30-Apr-07	4.06	30-Apr-08	01-May-17	125.98	119.11	113.08	108.14	104.38	101.71	100.16
30-Apr-07	4.28	30-Apr-08	01-May-17	125.97	119.13	113.12	108.18	104.42	101.75	100.17
02-May-07	4.4	04-May-09	02-May-12	117.66	113.58	109.92	106.62	103.80	101.48	99.64
07-May-07	4.67	07-May-09	07-May-12	117.98	113.88	110.20	106.87	104.01	101.65	99.75
10-May-07	4.51	12-May-08	10-May-12	117.33	113.27	109.64	106.38	103.66	101.55	100.22
10-May-07	4.78	10-May-10	10-May-12	118.47	114.33	110.57	107.10	103.99	101.26	98.81
15-May-07	4.26	15-May-08	15-May-17	125.88	119.06	113.07	108.15	104.39	101.75	100.17
17-May-07	4.57	19-May-08	17-May-12	117.64	113.54	109.87	106.58	103.80	101.66	100.27
18-May-07	4.33	18-May-10	18-May-17	128.30	121.05	114.66	109.30	104.98	101.48	98.61

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
18-May-07	4.43	18-May-10	18-May-17	128.39	121.14	114.75	109.38	105.04	101.54	98.68
18-May-07	4.55	18-May-10	18-May-17	128.28	121.06	114.70	109.34	105.04	101.55	98.69
23-May-07	4.2	23-May-08	23-May-17	127.24	120.15	113.94	108.82	104.90	102.08	100.35
23-May-07	4.42	23-May-08	23-May-17	127.22	120.15	113.97	108.85	104.93	102.12	100.36
07-Jun-07	4.81	07-Jun-10	07-Jun-17	131.13	123.47	116.72	111.02	106.37	102.62	99.54
08-Jun-07	4.96	08-Jun-09	08-Jun-12	119.76	115.49	111.62	108.08	105.02	102.46	100.36
13-Jun-07	5.12	15-Jun-09	13-Jun-12	120.22	115.91	112.01	108.40	105.29	102.69	100.55
13-Jun-07	4.43	13-Jun-08	13-Jun-17	129.27	121.86	115.36	109.96	105.78	102.71	100.71
13-Jun-07	4.65	13-Jun-08	13-Jun-17	129.24	121.86	115.38	109.99	105.79	102.72	100.69
18-Jun-07	5.19	18-Jun-08	18-Jun-10	111.41	110.02	107.99	105.78	103.74	101.98	100.61
18-Jun-07	4.5	18-Jun-08	19-Jun-17	129.89	122.37	115.78	110.30	106.03	102.88	100.80
20-Jun-07	4.57	20-Jun-08	20-Jun-17	129.73	122.24	115.68	110.22	105.97	102.84	100.78
20-Jun-07	4.69	20-Jun-08	20-Jun-17	129.61	122.15	115.62	110.18	105.93	102.82	100.74
21-Jun-07	4.85	22-Jun-09	21-Jun-12	120.01	115.68	111.76	108.17	105.08	102.48	100.36
21-Jun-07	5.07	22-Jun-09	21-Jun-12	120.07	115.75	111.85	108.26	105.15	102.56	100.43
21-Jun-07	4.72	21-Jun-10	21-Jun-17	131.77	123.96	117.09	111.29	106.57	102.75	99.61
21-Jun-07	4.89	21-Jun-10	21-Jun-17	131.87	124.07	117.21	111.41	106.67	102.85	99.71
21-Jun-07	4.95	21-Jun-10	21-Jun-17	131.81	124.02	117.18	111.39	106.67	102.85	99.71
21-Jun-07	4.62	23-Jun-08	21-Jun-17	129.59	122.12	115.58	110.15	105.90	102.79	100.72
25-Jun-07	4.63	25-Jun-08	26-Jun-17	129.69	122.20	115.65	110.20	105.93	102.81	100.73
25-Jun-07	4.69	25-Jun-08	26-Jun-17	129.63	122.16	115.62	110.17	105.92	102.80	100.72
27-Jun-07	4.86	27-Jun-08	27-Jun-12	119.21	114.94	111.08	107.58	104.63	102.25	100.57
28-Jun-07	4.82	29-Jun-09	28-Jun-12	119.94	115.60	111.67	108.09	104.99	102.40	100.27
28-Jun-07	5.04	29-Jun-09	28-Jun-12	120.00	115.67	111.76	108.17	105.07	102.47	100.34
29-Jun-07	4.79	30-Jun-08	29-Jun-10	111.06	109.64	107.58	105.36	103.35	101.64	100.36
29-Jun-07	4.99	29-Jun-09	29-Jun-12	119.79	115.48	111.58	108.00	104.93	102.36	100.25
29-Jun-07	4.77	29-Jun-09	29-Jun-12	119.73	115.40	111.49	107.92	104.85	102.28	100.17
02-Jul-07	4.49	02-Jul-08	03-Jul-17	129.14	121.74	115.27	109.89	105.72	102.68	100.69
02-Jul-07	4.61	02-Jul-08	03-Jul-17	129.01	121.65	115.20	109.84	105.69	102.65	100.64
03-Jul-07	4.46	03-Jul-08	03-Jul-17	128.88	121.53	115.09	109.75	105.62	102.61	100.64
13-Jul-07	4.57	14-Jul-08	13-Jul-17	128.72	121.39	114.96	109.64	105.52	102.53	100.57
18-Jul-07	4.96	18-Jul-08	19-Jul-10	111.43	109.96	107.84	105.58	103.52	101.77	100.45
19-Jul-07	5.03	20-Jul-09	19-Jul-12	120.15	115.78	111.83	108.21	105.09	102.46	100.30

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
20-Jul-07	4.35	21-Jul-08	20-Jul-17	128.77	121.39	114.93	109.60	105.48	102.48	100.52
20-Jul-07	4.58	21-Jul-08	20-Jul-17	128.82	121.47	115.02	109.68	105.54	102.54	100.57
24-Jul-07	4.85	26-Jul-10	24-Jul-17	131.41	122.11	114.87	109.11	104.75	101.45	98.78
25-Jul-07	4.95	27-Jul-09	25-Jul-12	119.85	115.48	111.54	107.95	104.85	102.26	100.11
26-Jul-07	4.9	27-Jul-09	26-Jul-12	119.63	115.28	111.36	107.78	104.71	102.14	100.01
27-Jul-07	4.22	28-Jul-08	27-Jul-17	127.69	120.48	114.16	108.97	104.99	102.12	100.29
27-Jul-07	4.44	28-Jul-08	27-Jul-17	127.67	120.49	114.20	108.99	105.04	102.16	100.31
30-Jul-07	4.8	30-Jul-09	30-Jul-12	119.22	114.89	111.00	107.46	104.43	101.89	99.79
30-Jul-07	4.66	30-Jul-10	31-Jul-17	129.70	120.64	113.59	108.16	103.96	100.87	98.26
31-Jul-07	4.51	31-Jul-09	31-Jul-12	118.85	114.53	110.65	107.15	104.15	101.65	99.60
31-Jul-07	4.7	31-Jul-09	31-Jul-12	118.79	114.48	110.63	107.13	104.15	101.65	99.60
31-Jul-07	4.73	31-Jul-09	31-Jul-12	118.92	114.61	110.74	107.23	104.23	101.72	99.66
31-Jul-07	4.22	31-Jul-08	31-Jul-17	125.86	118.97	112.93	108.01	104.25	101.61	99.96
31-Jul-07	4.23	31-Oct-07	01-Aug-22	132.83	122.69	114.83	108.85	104.42	101.57	99.94
02-Aug-07	4.23	04-Aug-08	02-Aug-17	125.98	119.10	113.05	108.12	104.36	101.71	100.03
02-Aug-07	4.01	04-Aug-08	02-Aug-17	125.99	119.09	113.03	108.09	104.34	101.70	100.05
03-Aug-07	4.75	04-Aug-08	03-Aug-10	110.95	109.47	107.33	105.07	103.06	101.38	100.15
03-Aug-07	4.42	03-Aug-09	03-Aug-17	127.57	120.41	114.14	108.96	104.91	101.80	99.43
03-Aug-07	4.62	03-Aug-10	03-Aug-17	129.34	120.40	113.40	108.04	103.85	100.78	98.16
06-Aug-07	4.24	06-Aug-08	07-Aug-17	126.08	119.17	113.11	108.17	104.40	101.73	100.04
07-Aug-07	4.09	07-Aug-08	07-Aug-17	125.39	118.59	112.63	107.78	104.11	101.52	99.93
07-Aug-07	4.47	09-Aug-10	07-Aug-17	129.13	121.70	115.15	109.63	105.15	101.48	98.45
07-Aug-07	4.48	09-Aug-10	07-Aug-17	128.65	121.30	114.82	109.36	104.93	101.31	98.30
07-Aug-07	4.58	09-Aug-10	07-Aug-17	128.99	120.10	113.25	107.83	103.79	100.65	98.03
08-Aug-07	4.68	10-Aug-09	08-Aug-12	118.76	114.46	110.60	107.11	104.12	101.60	99.55
08-Aug-07	4.12	08-Aug-08	08-Aug-17	125.09	118.34	112.43	107.62	104.00	101.44	99.87
08-Aug-07	4.54	09-Aug-10	08-Aug-17	128.59	121.27	114.79	109.35	104.91	101.29	98.29
13-Aug-07	4.52	13-Aug-08	13-Aug-12	118.08	113.83	110.02	106.63	103.80	101.62	100.13
13-Aug-07	4.22	13-Aug-08	14-Aug-17	125.93	119.04	113.00	108.06	104.30	101.65	100.00
13-Aug-07	4.61	13-Aug-10	14-Aug-17	129.29	120.35	113.34	107.99	103.89	100.73	98.09
13-Aug-07	4.63	13-Aug-10	14-Aug-17	129.48	120.51	113.48	108.09	103.96	100.79	98.15
14-Aug-07	3.98	14-Aug-08	14-Aug-17	125.04	118.29	112.37	107.56	103.94	101.40	99.86
14-Aug-07	4.1	14-Aug-08	14-Aug-17	124.94	118.21	112.31	107.52	103.91	101.37	99.81
16-Aug-07	4.61	16-May-08	17-Aug-09	106.52	105.77	104.47	103.06	101.76	100.67	99.91

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
17-Aug-07	4.1	18-Aug-08	17-Aug-17	124.94	118.21	112.30	107.52	103.90	101.36	99.79
17-Aug-07	4.15	18-Aug-08	17-Aug-17	125.36	118.55	112.58	107.73	104.07	101.48	99.87
20-Aug-07	3.87	20-Aug-08	21-Aug-17	123.61	117.11	111.41	106.80	103.36	101.05	99.65
21-Aug-07	4.26	21-Aug-08	21-Aug-12	116.97	112.80	109.10	105.82	103.14	101.13	99.81
21-Aug-07	4	21-Aug-08	21-Aug-17	124.13	117.54	111.76	107.07	103.57	101.14	99.70
23-Aug-07	3.94	25-Aug-08	23-Aug-17	123.64	117.13	111.42	106.81	103.35	101.02	99.60
24-Aug-07	4	25-Aug-08	24-Aug-17	124.14	117.54	111.75	107.07	103.55	101.13	99.68
24-Aug-07	4.53	24-Aug-12	24-Aug-17	130.48	122.54	115.33	108.98	103.47	98.63	94.30
28-Aug-07	4.07	28-Aug-08	28-Aug-17	124.73	118.02	112.14	107.36	103.77	101.28	99.73
28-Aug-07	4.28	30-Aug-10	28-Aug-17	128.35	121.00	114.51	109.06	104.63	101.02	98.00
28-Aug-07	4.5	30-Aug-10	28-Aug-17	128.33	121.00	114.54	109.11	104.69	101.08	98.08
29-Aug-07	4.05	29-Aug-08	29-Aug-17	124.57	117.89	112.03	107.27	103.70	101.23	99.73
30-Aug-07	3.98	02-Sep-08	30-Aug-17	124.02	117.45	111.70	107.04	103.55	101.13	99.67
31-Aug-07	3.96	02-Sep-08	31-Aug-17	123.85	117.32	111.60	106.96	103.49	101.12	99.65
06-Sep-07	4.37	07-Sep-10	06-Sep-17	127.29	120.15	113.83	108.51	104.18	100.65	97.66
06-Sep-07	4.15	07-Sep-10	06-Sep-17	127.32	120.15	113.80	108.46	104.13	100.58	97.59
06-Sep-07	3.97	08-Sep-08	06-Sep-17	123.96	117.40	111.66	107.00	103.51	101.12	99.63
06-Sep-07	3.75	08-Sep-08	06-Sep-17	123.96	117.39	111.62	106.96	103.50	101.13	99.66
06-Sep-07	3.91	08-Sep-08	06-Sep-17	124.02	117.44	111.68	107.02	103.52	101.16	99.67
10-Sep-07	4.41	10-Sep-08	10-Sep-10	110.55	108.99	106.75	104.47	102.49	100.90	99.75
10-Sep-07	3.79	10-Sep-08	12-Sep-22	128.04	119.60	112.54	107.20	103.39	100.94	99.50
11-Sep-07	4	11-Sep-09	11-Sep-12	116.85	112.66	108.94	105.61	102.80	100.46	98.51
11-Sep-07	4.21	11-Sep-09	11-Sep-12	116.88	112.70	108.99	105.65	102.84	100.51	98.55
12-Sep-07	4.04	13-Sep-10	12-Sep-17	124.56	117.87	111.90	106.90	102.86	99.50	96.65
12-Sep-07	3.82	13-Sep-10	12-Sep-17	124.56	117.86	111.87	106.87	102.79	99.43	96.57
13-Sep-07	3.68	15-Sep-08	13-Sep-17	121.60	115.48	110.10	105.77	102.66	100.59	99.30
17-Sep-07	4.33	17-Sep-09	17-Sep-12	117.47	113.21	109.44	106.04	103.17	100.77	98.76
18-Sep-07	4.11	18-Sep-09	18-Sep-12	117.39	113.14	109.35	105.96	103.09	100.69	98.69
18-Sep-07	4.21	18-Sep-09	18-Sep-12	117.51	113.25	109.46	106.04	103.17	100.76	98.75
24-Sep-07	4.48	24-Sep-12	25-Sep-17	130.20	122.25	115.00	108.63	103.10	98.23	93.86
24-Sep-07	4.7	24-Sep-12	25-Sep-17	130.17	122.25	115.07	108.72	103.22	98.38	94.03
25-Sep-07	3.64	25-Sep-08	25-Sep-17	123.09	116.65	111.00	106.45	103.12	100.86	99.44
25-Sep-07	3.86	25-Sep-08	25-Sep-17	123.10	116.67	111.03	106.48	103.12	100.85	99.47
26-Sep-07	4.35	28-Sep-09	26-Sep-12	117.61	113.33	109.53	106.10	103.21	100.79	98.76

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-07	4.21	28-Sep-10	29-Sep-14	122.41	116.82	111.75	107.30	103.50	100.24	97.40
28-Sep-07	3.87	29-Sep-08	28-Sep-17	123.19	116.73	111.08	106.51	103.14	100.86	99.46
04-Oct-07	3.59	06-Oct-08	04-Oct-17	122.74	116.39	110.80	106.31	103.04	100.81	99.38
04-Oct-07	3.81	06-Oct-08	04-Oct-17	122.75	116.40	110.82	106.34	103.03	100.82	99.40
05-Oct-07	3.86	06-Oct-08	05-Oct-17	123.16	116.73	111.10	106.54	103.17	100.89	99.46
09-Oct-07	3.85	09-Oct-08	10-Oct-17	123.09	116.67	111.04	106.49	103.13	100.86	99.44
19-Oct-07	4.06	19-Oct-09	19-Oct-12	117.36	113.07	109.25	105.84	102.95	100.53	98.48
19-Oct-07	4.17	19-Oct-09	19-Oct-12	117.86	113.06	108.93	105.41	102.54	100.23	98.39
19-Oct-07	4.28	19-Oct-09	19-Oct-12	117.44	113.16	109.34	105.92	103.03	100.60	98.55
19-Oct-07	4.21	19-Oct-10	19-Oct-17	126.62	118.14	111.67	106.57	102.67	99.56	96.91
19-Oct-07	4.46	19-Oct-12	19-Oct-17	129.14	121.13	113.84	107.60	102.19	97.49	93.26
22-Oct-07	3.82	22-Oct-08	23-Oct-17	122.87	116.48	110.86	106.36	103.01	100.80	99.34
23-Oct-07	3.87	25-Oct-10	23-Oct-17	125.11	118.27	112.16	107.03	102.85	99.39	96.43
23-Oct-07	4.09	25-Oct-10	23-Oct-17	125.12	118.29	112.19	107.08	102.92	99.46	96.51
24-Oct-07	4.11	25-Oct-10	24-Oct-17	125.28	118.43	112.31	107.18	103.00	99.53	96.57
25-Oct-07	4.35	26-Oct-09	25-Oct-12	118.74	114.05	109.84	106.03	102.71	99.98	98.11
26-Oct-07	4.14	26-Oct-12	26-Oct-17	127.42	119.77	112.74	106.57	101.17	96.39	92.09
26-Oct-07	4.24	26-Oct-12	26-Oct-17	127.52	119.87	112.85	106.68	101.29	96.51	92.22
26-Oct-07	4.36	26-Oct-12	26-Oct-17	127.40	119.80	112.81	106.68	101.31	96.55	92.27
29-Oct-07	3.58	29-Oct-08	30-Oct-17	120.92	114.89	109.58	105.37	102.36	100.30	99.00
02-Nov-07	3.71	03-Nov-08	02-Nov-17	122.03	115.81	110.35	105.96	102.77	100.61	99.17
05-Nov-07	3.43	05-Nov-08	06-Nov-17	121.54	115.40	109.99	105.71	102.59	100.46	99.07
05-Nov-07	3.65	05-Nov-08	06-Nov-17	121.55	115.41	110.02	105.71	102.62	100.48	99.09
06-Nov-07	3.84	06-Nov-09	06-Nov-12	116.43	112.24	108.51	105.18	102.37	100.00	97.98
06-Nov-07	4.05	06-Nov-09	06-Nov-12	116.47	112.28	108.56	105.23	102.40	100.05	98.03
06-Nov-07	3.6	06-Nov-08	06-Nov-17	121.14	115.08	109.76	105.51	102.47	100.37	99.02
07-Nov-07	3.49	07-Nov-08	07-Nov-17	121.31	115.22	109.86	105.60	102.52	100.41	99.04
07-Nov-07	3.66	07-Nov-08	07-Nov-17	121.63	115.48	110.07	105.74	102.64	100.49	99.09
07-Nov-07	3.8	08-Nov-10	07-Nov-17	124.61	117.86	111.80	106.72	102.56	99.10	96.14
07-Nov-07	4.02	08-Nov-10	07-Nov-17	124.60	117.87	111.84	106.79	102.63	99.17	96.22
07-Nov-07	4.42	07-Nov-12	07-Nov-17	127.99	120.29	113.23	107.01	101.59	96.78	92.45
09-Nov-07	3.62	10-Nov-08	09-Nov-17	121.30	115.21	109.85	105.58	102.52	100.40	99.02
14-Nov-07	3.94	15-Nov-10	14-Nov-17	123.34	115.69	109.72	105.00	101.41	98.43	95.80
15-Nov-07	3.95	16-Nov-09	15-Nov-12	116.05	111.90	108.20	104.91	102.13	99.78	97.79

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-Nov-07	3.9	19-Nov-09	19-Nov-12	115.84	111.70	108.02	104.74	101.99	99.66	97.68
19-Nov-07	3.85	19-Nov-10	20-Nov-17	122.50	115.04	109.22	104.57	101.09	98.14	95.52
20-Nov-07	3.82	22-Nov-10	20-Nov-17	122.96	116.51	110.68	105.79	101.78	98.42	95.53
21-Nov-07	3.81	23-Nov-09	21-Nov-12	115.42	111.34	107.69	104.47	101.75	99.45	97.48
23-Nov-07	3.2	24-Nov-08	24-Nov-17	118.99	113.35	108.36	104.46	101.67	99.81	98.63
23-Nov-07	3.32	24-Nov-08	24-Nov-17	118.91	113.28	108.31	104.44	101.66	99.78	98.58
23-Nov-07	3.78	23-Nov-10	24-Nov-17	122.65	116.25	110.47	105.61	101.61	98.27	95.40
27-Nov-07	3.24	28-Nov-08	27-Nov-17	118.27	112.78	107.92	104.13	101.45	99.65	98.52
29-Nov-07	3.61	30-Nov-09	29-Nov-12	114.52	110.53	106.99	103.86	101.22	98.99	97.05
29-Nov-07	3.8	29-Nov-12	29-Nov-17	124.65	117.30	110.49	104.48	99.23	94.53	90.28
29-Nov-07	4.01	29-Nov-12	29-Nov-17	124.57	117.27	110.52	104.54	99.31	94.66	90.43
29-Nov-07	3.04	01-Dec-08	29-Nov-17	116.71	111.61	107.04	103.50	101.01	99.42	98.30
29-Nov-07	2.83	01-Dec-08	29-Nov-17	116.76	111.63	107.07	103.50	101.06	99.42	98.30
03-Dec-07	3.47	03-Dec-10	04-Dec-17	120.18	114.26	108.81	104.22	100.45	97.23	94.41
04-Dec-07	3.04	04-Dec-08	04-Dec-17	116.75	111.62	107.06	103.50	101.01	99.41	98.29
06-Dec-07	3.01	08-Dec-08	06-Dec-17	116.53	111.44	106.91	103.40	100.96	99.35	98.23
06-Dec-07	3.41	06-Dec-10	06-Dec-17	119.69	113.87	108.48	103.94	100.21	97.02	94.21
11-Dec-07	3.36	11-Dec-08	11-Dec-12	113.99	110.08	106.65	103.72	101.45	99.81	98.65
11-Dec-07	3.86	13-Dec-10	11-Dec-17	121.44	114.31	108.66	104.08	100.68	97.72	95.09
17-Dec-07	3.13	17-Dec-08	18-Dec-17	118.50	112.96	108.07	104.23	101.49	99.68	98.44
17-Dec-07	3.25	17-Dec-08	18-Dec-17	118.42	112.90	108.00	104.21	101.48	99.63	98.44
17-Dec-07	3.71	17-Dec-10	18-Dec-17	122.15	115.83	110.09	105.25	101.28	97.94	95.02
19-Dec-07	3.77	21-Dec-09	19-Dec-12	115.37	111.27	107.61	104.36	101.62	99.28	97.27
21-Dec-07	3.2	21-Dec-09	21-Dec-17	119.06	113.39	108.34	104.25	101.07	98.55	96.47
26-Dec-07	3.17	26-Dec-08	26-Dec-17	117.79	112.39	107.62	103.90	101.24	99.47	98.29
04-Jan-08	3.33	04-Jan-10	04-Jan-13	113.35	109.52	106.09	103.06	100.48	98.26	96.31
07-Jan-08	2.77	07-Jan-09	08-Jan-18	115.24	110.44	106.14	102.84	100.55	98.97	97.84
07-Jan-08	2.83	07-Jan-09	08-Jan-18	115.20	110.41	106.12	102.79	100.54	98.96	97.84
07-Jan-08	3.15	07-Jan-11	08-Jan-18	119.43	113.62	108.20	103.65	99.85	96.61	93.75
07-Jan-08	3.26	07-Jan-11	08-Jan-18	119.10	113.36	108.00	103.50	99.74	96.53	93.69
07-Jan-08	3.36	07-Jan-11	08-Jan-18	119.38	113.59	108.19	103.67	99.89	96.66	93.81
08-Jan-08	2.97	08-Jan-10	08-Jan-13	112.60	108.87	105.53	102.56	100.05	97.88	95.95
08-Jan-08	3.17	08-Jan-10	08-Jan-13	112.60	108.88	105.54	102.57	100.06	97.91	95.99
08-Jan-08	2.75	08-Jan-09	08-Jan-18	114.59	109.94	105.75	102.59	100.37	98.83	97.74

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
10-Jan-08	3.51	10-Jan-13	10-Jan-18	122.38	115.26	108.59	102.71	97.52	92.86	88.62
10-Jan-08	3.72	10-Jan-13	10-Jan-18	122.31	115.24	108.62	102.77	97.62	92.99	88.77
11-Jan-08	2.92	11-Jan-10	11-Jan-13	112.37	108.68	105.36	102.41	99.92	97.76	95.83
11-Jan-08	3.06	11-Jan-10	11-Jan-13	112.39	108.69	105.38	102.44	99.95	97.78	95.87
14-Jan-08	2.72	14-Jan-09	16-Jan-18	114.36	109.75	105.62	102.48	100.29	98.76	97.67
14-Jan-08	2.77	14-Jan-09	16-Jan-18	114.74	110.05	105.83	102.64	100.39	98.83	97.72
16-Jan-08	3.05	18-Jan-11	16-Jan-18	116.90	111.60	106.56	102.28	98.68	95.60	92.82
17-Jan-08	3.01	18-Jan-11	17-Jan-18	116.59	111.36	106.37	102.10	98.55	95.47	92.70
18-Jan-08	3.53	18-Jan-13	18-Jan-18	119.41	112.78	106.52	100.92	96.11	91.71	87.65
22-Jan-08	2.45	22-Jan-09	22-Jan-18	112.35	108.23	104.48	101.67	99.70	98.35	97.35
22-Jan-08	2.36	22-Jan-09	22-Jan-18	112.63	108.44	104.65	101.76	99.77	98.41	97.37
23-Jan-08	2.81	23-Apr-08	24-Jan-11	107.40	105.41	102.60	100.39	99.86	99.69	99.54
23-Jan-08	2.83	25-Jan-10	23-Jan-13	110.87	106.73	103.71	101.06	98.84	96.93	95.14
23-Jan-08	2.41	23-Jan-09	23-Jan-18	112.06	108.00	104.34	101.55	99.61	98.29	97.30
23-Jan-08	2.88	24-Jan-11	23-Jan-18	115.57	110.55	105.69	101.54	98.07	95.02	92.27
24-Jan-08	2.42	25-Jan-10	24-Jan-13	110.02	106.72	103.70	100.99	98.67	96.63	94.76
24-Jan-08	2.61	25-Jan-10	24-Jan-13	109.99	106.69	103.68	100.99	98.67	96.64	94.79
24-Jan-08	2.54	25-Jan-10	26-Jan-15	111.16	107.50	104.05	101.09	98.63	96.53	94.65
25-Jan-08	1.83	26-Jan-09	25-Jan-18	108.86	105.67	102.65	100.44	98.89	97.75	96.81
25-Jan-08	2.3	26-Jan-09	25-Jan-18	111.25	107.41	103.90	101.25	99.40	98.17	97.16
28-Jan-08	2.69	28-Jan-10	28-Jan-13	110.38	107.00	103.93	101.21	98.85	96.79	94.92
28-Jan-08	2.06	28-Jan-09	29-Jan-18	111.05	107.26	103.79	101.15	99.38	98.10	97.10
28-Jan-08	3.27	28-Jan-13	29-Jan-18	119.70	112.90	106.50	100.80	95.76	91.22	87.05
28-Jan-08	2.85	28-Jan-11	29-Jan-18	115.35	110.37	105.52	101.39	97.94	94.89	92.14
28-Jan-08	2.26	28-Jan-09	29-Jan-18	110.97	107.19	103.75	101.13	99.34	98.11	97.11
28-Jan-08	2.7	28-Jan-11	29-Jan-18	115.18	110.24	105.40	101.30	97.82	94.77	92.02
29-Jan-08	2.81	29-Jan-10	29-Jan-13	110.79	106.65	103.65	101.00	98.78	96.87	95.07
29-Jan-08	3.08	31-Jan-11	29-Jan-13	112.12	108.18	104.51	101.13	98.07	95.29	92.65
30-Jan-08	2.56	1-Feb-10	30-Jan-13	110.36	107.01	103.94	101.18	98.82	96.75	94.86
30-Jan-08	2.68	1-Feb-10	30-Jan-13	110.34	106.98	103.91	101.17	98.81	96.75	94.87
30-Jan-08	2.79	31-Jan-11	30-Jan-18	114.89	110.00	105.21	101.14	97.71	94.68	91.94
4-Feb-08	2.7	4-Feb-10	4-Feb-13	110.25	106.25	103.34	100.72	98.51	96.62	94.81
4-Feb-08	3.48	4-Feb-10	4-Feb-13	114.12	109.44	105.34	101.60	98.52	96.20	94.32
4-Feb-08	2.45	4-Feb-10	4-Feb-13	110.21	106.88	103.82	101.08	98.72	96.64	94.75

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
4-Feb-08	2.64	4-Feb-10	4-Feb-13	110.17	106.85	103.80	101.08	98.71	96.65	94.77
4-Feb-08	3.41	4-Feb-13	5-Feb-18	119.84	113.03	106.61	100.92	95.86	91.31	87.14
5-Feb-08	2.02	5-Feb-09	5-Feb-18	110.83	107.13	103.71	101.11	99.33	98.02	96.99
5-Feb-08	2.1	5-Feb-09	5-Feb-18	110.80	107.11	103.69	101.09	99.32	98.02	96.99
5-Feb-08	2.16	5-Feb-09	5-Feb-18	110.77	107.07	103.68	101.08	99.32	98.02	96.99
5-Feb-08	2.22	5-Feb-09	5-Feb-18	110.75	107.06	103.67	101.05	99.31	98.02	96.99
5-Feb-08	2.79	7-Feb-11	5-Feb-18	114.95	110.05	105.23	101.14	97.68	94.63	91.86
6-Feb-08	2.63	8-Feb-10	6-Feb-13	110.13	106.81	103.76	101.04	98.67	96.60	94.72
7-Feb-08	2.36	9-Feb-09	7-Feb-11	106.16	104.42	102.38	100.62	99.21	98.06	97.09
7-Feb-08	2.55	8-Feb-10	7-Feb-13	109.75	106.50	103.52	100.81	98.49	96.43	94.56
7-Feb-08	2.56	8-Feb-10	7-Feb-13	109.80	106.54	103.55	100.84	98.52	96.45	94.58
7-Feb-08	3.32	7-Feb-13	7-Feb-18	119.11	112.38	106.05	100.39	95.38	90.85	86.71
7-Feb-08	2.72	7-Feb-11	7-Feb-18	114.41	109.63	104.89	100.85	97.43	94.40	91.65
11-Feb-08	2.58	11-Feb-10	11-Feb-13	109.90	106.62	103.61	100.89	98.55	96.47	94.59
11-Feb-08	2.91	12-May-08	11-Feb-13	112.08	108.43	105.24	102.63	100.81	99.85	99.45
11-Feb-08	2.27	11-Feb-09	12-Feb-18	111.10	107.30	103.83	101.17	99.34	98.04	96.99
11-Feb-08	2.9	11-Feb-11	12-Feb-18	112.35	108.39	103.87	100.38	97.29	94.57	91.96
12-Feb-08	2.84	14-Feb-11	12-Feb-18	115.32	110.33	105.46	101.30	97.81	94.72	91.93
13-Feb-08	1.78	13-May-08	13-Feb-18	108.58	105.48	102.58	100.68	99.76	99.40	99.19
13-Feb-08	2.58	14-Feb-11	13-Feb-18	114.98	110.06	105.20	101.08	97.58	94.50	91.71
15-Feb-08	3.22	16-Feb-10	15-Feb-13	113.85	109.13	105.00	101.26	98.19	95.89	94.04
15-Feb-08	2.55	16-Feb-10	15-Feb-13	109.76	106.50	103.51	100.79	98.46	96.39	94.49
19-Feb-08	2.17	19-Feb-09	20-Feb-18	110.36	106.75	103.44	100.88	99.16	97.86	96.82
19-Feb-08	1.93	19-May-08	20-Feb-18	108.70	105.56	102.63	100.64	99.74	99.36	99.13
20-Feb-08	1.91	20-May-08	20-Feb-13	107.35	104.63	102.27	100.63	99.76	99.38	99.15
20-Feb-08	2.63	22-Feb-10	20-Feb-13	110.15	106.82	103.76	101.00	98.61	96.51	94.60
20-Feb-08	2.91	22-Feb-11	20-Feb-18	115.86	110.75	105.79	101.56	98.01	94.88	92.06
28-Feb-08	2.17	2-Mar-09	28-Feb-18	111.32	107.48	103.97	101.24	99.36	97.96	96.85
28-Feb-08	2.29	2-Mar-09	28-Feb-18	111.27	107.44	103.92	101.21	99.31	97.96	96.85
28-Feb-08	2.85	28-Feb-11	28-Feb-18	117.09	111.69	106.52	102.13	98.45	95.25	92.36
28-Feb-08	3.06	28-Feb-11	28-Feb-18	117.05	111.67	106.53	102.16	98.50	95.32	92.45
29-Feb-08	2.81	1-Mar-10	1-Mar-11	107.64	105.62	103.20	100.85	98.69	96.72	94.85
29-Feb-08	3.05	1-Mar-11	2-Mar-15	113.37	109.01	104.67	101.05	97.81	94.90	92.23
29-Feb-08	1.92	2-Jun-08	1-Mar-18	108.66	105.54	102.63	100.65	99.62	99.28	99.02

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
29-Feb-08	2.99	1-Mar-11	1-Mar-18	116.51	111.28	106.21	101.89	98.24	95.09	92.23
3-Mar-08	2.37	3-Mar-10	4-Mar-13	109.88	106.60	103.55	100.79	98.41	96.29	94.34
3-Mar-08	2.57	3-Mar-10	4-Mar-13	109.90	106.60	103.57	100.80	98.43	96.32	94.38
4-Mar-08	2.19	4-Mar-10	4-Mar-13	109.02	105.90	102.96	100.29	97.97	95.89	93.96
4-Mar-08	2.38	4-Mar-10	4-Mar-13	108.99	105.86	102.95	100.28	97.97	95.90	93.98
4-Mar-08	2.5	4-Mar-10	4-Mar-13	109.26	105.44	102.70	100.18	97.99	96.01	94.15
4-Mar-08	2.69	4-Mar-11	4-Mar-13	111.05	107.36	103.67	100.25	97.13	94.24	91.53
4-Mar-08	2.7	4-Mar-11	4-Mar-15	111.76	107.79	103.75	100.14	97.03	94.16	91.48
4-Mar-08	3.31	4-Mar-13	5-Mar-18	119.04	112.25	105.88	100.17	95.11	90.55	86.36
4-Mar-08	1.96	4-Mar-09	5-Mar-18	108.95	105.73	102.69	100.40	98.74	97.48	96.44
4-Mar-08	3.24	4-Mar-13	5-Mar-18	118.47	111.76	105.43	99.78	94.75	90.22	86.04