

## 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**

1/31/2010

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
22-Nov-96	6.64	22-Nov-11	22-Nov-99	100.01	100.01	100.01	100.01	100.01	100.00	99.99
16-Dec-97	6.29	14-Dec-12	16-Dec-00	100.44	100.44	100.44	100.43	100.35	100.28	100.21
23-Jun-98	5.86	21-Jun-13	23-Jun-98	101.31	101.31	101.31	101.27	101.03	100.78	100.48
05-Mar-99	6.18	05-Mar-14	05-Mar-04	100.43	100.43	100.43	100.42	100.35	100.27	100.20
01-Apr-99	6.2	01-Apr-14	01-Apr-04	100.44	100.44	100.44	100.42	100.35	100.27	100.20
01-Aug-01	6.19	01-Aug-16	01-Aug-06	100.44	100.44	100.44	100.43	100.35	100.27	99.72
17-Oct-01	5.55	17-Oct-16	17-Oct-06	100.39	100.39	100.39	100.38	100.30	99.99	98.61
02-Nov-01	5.26	02-Nov-16	02-Nov-06	100.37	100.37	100.37	100.36	100.28	99.79	97.81
07-Nov-01	5.12	07-Nov-16	07-Nov-06	100.36	100.36	100.36	100.34	100.27	99.57	97.51
08-Nov-01	4.91	08-Nov-16	08-Nov-06	100.37	100.37	100.37	100.36	100.28	99.66	97.69
05-Dec-01	5.71	05-Dec-16	05-Dec-06	100.43	100.43	100.43	100.42	100.34	100.22	99.21
06-Dec-01	5.73	06-Dec-16	06-Dec-06	100.43	100.43	100.43	100.42	100.34	100.23	99.24
20-Aug-02	5.27	21-Aug-17	20-Aug-07	100.37	100.37	100.37	100.35	100.28	100.05	98.91
11-Oct-02	4.87	11-Oct-17	11-Oct-07	100.34	100.34	100.34	100.33	100.05	98.56	95.75
15-Oct-02	5.05	16-Oct-17	15-Oct-07	100.35	100.35	100.35	100.34	100.26	98.90	96.30
16-Oct-02	5.04	16-Oct-17	16-Oct-07	100.35	100.35	100.35	100.34	100.26	98.78	96.07
24-Oct-02	5.03	24-Oct-17	24-Oct-07	100.38	100.38	100.38	100.37	100.29	99.35	97.03
08-Nov-02	4.86	08-Nov-17	08-Nov-07	100.34	100.34	100.34	100.33	100.03	98.47	95.62
26-Nov-02	4.83	27-Nov-17	26-Nov-07	100.36	100.36	100.36	100.35	100.20	98.96	96.38
26-Nov-02	5.04	27-Nov-17	26-Nov-07	100.35	100.35	100.35	100.34	100.26	100.00	98.86
06-Dec-02	4.9	06-Dec-17	06-Dec-07	100.34	100.34	100.34	100.33	100.04	98.51	95.63
20-Dec-02	4.85	20-Dec-17	20-Dec-07	100.34	100.34	100.34	100.32	100.00	98.37	95.47
08-Jan-03	4.55	08-Jan-18	08-Jan-08	100.34	100.34	100.34	100.33	99.99	98.18	95.35
24-Jan-03	4.72	24-Jan-18	24-Jan-08	100.33	100.33	100.33	100.32	99.89	97.87	94.97
29-Jan-03	4.57	29-Jan-18	29-Jan-08	100.34	100.34	100.34	100.33	100.00	98.23	95.41
21-Feb-03	4.56	21-Feb-18	21-Feb-08	100.31	100.31	100.31	100.30	99.75	97.37	94.33
26-Feb-03	4.35	26-Feb-18	26-Feb-08	100.33	100.33	100.33	100.31	99.77	97.60	94.62
28-Feb-03	4.52	28-Feb-18	28-Feb-08	100.31	100.31	100.31	100.30	99.71	97.25	94.21
11-Mar-03	4.13	12-Mar-18	11-Mar-08	100.31	100.31	100.31	100.30	99.41	96.90	93.79
17-Mar-03	4.42	19-Mar-18	17-Mar-08	100.30	100.30	100.30	100.29	99.46	96.91	93.75
25-Mar-03	4.56	26-Mar-18	25-Mar-08	100.34	100.34	100.34	100.33	99.96	98.06	95.16
01-Apr-03	4.57	02-Apr-18	01-Apr-08	100.32	100.32	100.32	100.30	99.71	97.24	94.16
02-Apr-03	4.63	02-Apr-18	02-Apr-08	100.32	100.32	100.32	100.31	99.77	97.41	94.35

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

1/31/2010

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
03-Apr-03	4.68	03-Apr-18	03-Apr-08	100.32	100.32	100.32	100.31	99.81	97.54	94.51
08-Apr-03	4.7	09-Apr-18	08-Apr-08	100.33	100.33	100.33	100.31	99.83	97.59	94.58
14-Apr-03	4.56	16-Apr-18	14-Apr-08	100.34	100.34	100.34	100.33	99.94	97.98	95.05
25-Apr-03	4.43	25-Apr-18	25-Apr-08	100.33	100.33	100.33	100.32	100.24	99.99	98.81
28-Apr-03	4.35	27-Apr-18	28-Apr-08	100.33	100.33	100.33	100.31	99.71	97.44	94.38
06-May-03	4.37	07-May-18	06-May-08	100.33	100.33	100.33	100.32	99.70	97.41	94.33
09-May-03	4.16	09-May-18	09-May-08	100.31	100.31	100.31	100.30	99.37	96.81	93.64
12-May-03	4.22	14-May-18	12-May-08	100.29	100.29	100.29	100.28	98.95	96.11	92.86
16-May-03	3.93	16-May-18	16-May-08	100.30	100.30	100.30	100.28	98.95	96.11	92.88
19-May-03	3.86	18-May-18	19-May-08	100.29	100.29	100.29	100.28	98.80	95.89	92.64
19-May-03	4.03	18-May-18	19-May-08	100.27	100.27	100.27	100.26	98.58	95.50	92.22
21-May-03	3.86	21-May-18	21-May-08	100.29	100.29	100.29	100.28	98.80	95.89	92.64
23-May-03	3.78	23-May-18	23-May-08	100.28	100.28	100.28	100.19	98.58	95.64	92.37
27-May-03	3.82	29-May-18	27-May-08	100.29	100.29	100.29	100.22	98.68	95.77	92.50
04-Jun-03	4	04-Jun-18	04-Jun-08	100.27	100.27	100.27	100.26	98.43	95.26	91.95
05-Jun-03	3.77	05-Jun-18	05-Jun-08	100.28	100.28	100.28	100.17	98.49	95.50	92.20
09-Jun-03	3.95	11-Jun-18	09-Jun-08	100.27	100.27	100.27	100.26	98.32	95.12	91.81
10-Jun-03	3.76	11-Jun-18	10-Jun-08	100.28	100.28	100.28	100.16	98.46	95.47	92.16
10-Jun-03	3.92	11-Jun-18	10-Jun-08	100.27	100.27	100.27	100.25	98.22	95.03	91.70
11-Jun-03	3.83	11-Jun-18	11-Jun-08	100.26	100.26	100.26	100.00	97.87	94.73	91.38
13-Jun-03	3.81	13-Jun-18	13-Jun-08	100.26	100.26	100.26	99.99	97.82	94.67	91.32
13-Jun-03	3.65	13-Jun-18	13-Jun-08	100.27	100.27	100.27	100.09	98.18	95.11	91.78
16-Jun-03	3.81	18-Jun-18	16-Jun-08	100.26	100.26	100.26	99.98	97.80	94.64	91.29
26-Jun-03	4.13	26-Jun-18	26-Jun-08	100.28	100.28	100.28	100.27	98.70	95.71	92.42
02-Jul-03	4.12	02-Jul-18	02-Jul-08	100.31	100.31	100.31	100.30	99.20	96.50	93.26
09-Jul-03	4.39	09-Jul-18	09-Jul-08	100.30	100.30	100.30	100.29	99.30	96.47	93.17
10-Jul-03	4.37	10-Jul-18	10-Jul-08	100.30	100.30	100.30	100.29	99.28	96.41	93.10
16-Jul-03	4.56	16-Jul-18	16-Jul-08	100.34	100.34	100.34	100.33	99.85	97.75	94.71
23-Jul-03	4.6	23-Jul-18	23-Jul-08	100.35	100.35	100.35	100.33	99.91	97.86	94.85
05-Aug-03	5.37	06-Aug-18	05-Aug-08	100.38	100.38	100.38	100.36	100.29	98.92	96.25
17-Sep-03	5.01	17-Sep-18	17-Sep-08	100.35	100.35	100.35	100.34	99.96	98.09	94.98
18-Sep-03	4.89	18-Sep-18	18-Sep-08	100.34	100.34	100.34	100.33	99.86	97.67	94.58
07-Nov-03	5.35	07-Nov-18	07-Nov-08	100.38	100.38	100.38	100.36	100.29	98.74	95.87

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

1/31/2010

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
09-Dec-03	5.06	10-Dec-18	09-Dec-08	100.35	100.35	100.35	100.34	99.95	98.03	94.85
13-Jan-04	4.64	14-Jan-19	13-Jan-09	100.35	100.35	100.35	100.34	99.77	97.50	94.30
19-Feb-04	4.82	19-Feb-19	19-Feb-09	100.33	100.33	100.33	100.32	100.03	98.53	95.71
27-Feb-04	4.74	27-Feb-19	27-Feb-09	100.33	100.33	100.33	100.32	99.50	96.86	93.50
01-Mar-04	4.7	01-Mar-19	01-Mar-09	100.33	100.33	100.33	100.31	99.41	96.66	93.23
07-Apr-04	4.94	08-Apr-19	07-Apr-09	100.34	100.34	100.34	100.33	99.77	97.26	93.97
05-May-04	5.35	06-May-19	05-May-09	100.38	100.38	100.38	100.36	100.07	98.42	95.26
23-Jun-04	5.47	24-Jun-19	23-Jun-09	100.41	100.41	100.41	100.40	100.32	99.16	96.47
19-Jul-04	4.73	09-Jan-19	09-Jan-09	100.36	100.36	100.36	100.34	99.91	97.81	94.71
22-Jul-04	5.37	22-Jul-19	22-Jul-09	100.38	100.38	100.38	100.37	100.05	98.33	95.10
17-Sep-04	4.75	17-Sep-19	17-Sep-09	100.36	100.36	100.36	100.35	99.67	97.17	93.77
06-Oct-04	5.13	07-Oct-19	06-Oct-09	100.36	100.36	100.36	100.35	99.81	97.33	93.96
28-Oct-04	4.89	29-Oct-19	28-Oct-09	100.34	100.34	100.34	100.33	99.44	96.63	93.09
12-Nov-04	5.01	13-Nov-19	12-Nov-09	100.35	100.35	100.35	100.34	99.67	96.89	93.42
15-Dec-04	4.9	16-Dec-19	15-Dec-09	100.34	100.34	100.34	100.33	99.38	96.49	92.89
17-Dec-04	5.02	18-Dec-19	17-Dec-09	100.35	100.35	100.35	100.34	99.64	96.85	93.35
22-Dec-04	4.98	23-Dec-19	22-Dec-09	100.35	100.35	100.35	100.34	99.60	96.74	93.20
11-Jan-05	4.91	13-Jan-20	11-Jan-10	100.37	100.37	100.37	100.36	99.76	97.33	93.90
18-Jan-05	4.83	21-Jan-20	18-Jan-10	100.37	100.37	100.37	100.35	99.66	97.09	93.61
25-Jan-05	4.76	27-Jan-20	25-Jan-10	100.36	100.36	100.36	100.35	99.57	96.88	93.35
27-Jan-05	5.03	28-Jan-20	27-Jan-10	100.35	100.35	100.35	100.34	99.63	96.80	93.27
02-Feb-05	4.98	03-Feb-20	02-Feb-10	100.35	100.35	100.35	100.34	99.43	96.57	92.96
03-Feb-05	4.84	03-Feb-20	03-Feb-10	100.37	100.37	100.37	100.35	99.64	97.04	93.54
03-Feb-05	4.84	04-Feb-20	03-Feb-10	100.37	100.37	100.37	100.35	99.64	97.04	93.54
04-Feb-05	4.75	04-Feb-20	04-Feb-10	100.36	100.36	100.36	100.35	99.52	96.76	93.20
11-Feb-05	4.75	12-Feb-20	11-Feb-10	100.36	100.36	100.36	100.35	99.52	96.76	93.20
16-Feb-05	4.73	14-Feb-20	16-Feb-10	100.33	100.33	100.33	100.32	98.87	95.72	92.01
16-Feb-05	4.92	18-Feb-20	16-Feb-10	100.34	100.34	100.34	100.33	99.35	96.39	92.72
24-Feb-05	5.08	24-Feb-20	24-Feb-10	100.36	100.36	100.36	100.34	99.67	96.88	93.34
24-Feb-05	4.9	25-Feb-20	24-Feb-10	100.37	100.37	100.37	100.36	99.72	97.22	93.75
28-Feb-05	5.13	28-Feb-20	28-Feb-10	100.75	100.75	100.75	100.67	99.82	97.03	93.53
04-Mar-05	5.23	04-Mar-20	04-Mar-10	100.77	100.77	100.77	100.70	99.90	97.25	93.78
08-Mar-05	5.2	09-Mar-20	08-Mar-10	100.77	100.77	100.77	100.69	99.87	97.16	93.68

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

1/31/2010

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
16-Mar-05	5.37	16-Mar-20	16-Mar-10	100.80	100.80	100.80	100.76	100.03	97.63	94.28
18-Mar-05	5.15	18-Mar-20	18-Mar-10	100.84	100.84	100.84	100.80	100.12	97.87	94.55
28-Mar-05	5.49	27-Mar-20	29-Mar-10	100.82	100.82	100.82	100.78	100.14	98.13	94.70
29-Mar-05	5.47	30-Mar-20	29-Mar-10	100.81	100.81	100.81	100.78	100.12	98.06	94.64
29-Mar-05	5.48	30-Mar-20	29-Mar-10	100.81	100.81	100.81	100.78	100.13	98.08	94.67
31-Mar-05	5.44	31-Mar-20	31-Mar-10	101.22	101.22	101.22	101.15	100.24	97.98	94.53
01-Apr-05	4.84	03-Feb-20	03-Feb-10	100.37	100.37	100.37	100.35	99.67	97.12	93.64
07-Apr-05	5.33	07-Apr-20	07-Apr-10	101.19	101.19	101.19	101.07	100.08	97.47	94.04
07-Apr-05	5.14	07-Apr-20	07-Apr-10	101.26	101.26	101.26	101.15	100.22	97.78	94.41
11-Apr-05	5.39	13-Apr-20	12-Apr-10	101.20	101.20	101.20	101.13	100.17	97.63	94.25
12-Apr-05	5.37	10-Apr-20	12-Apr-10	101.20	101.20	101.20	101.13	100.15	97.58	94.19
19-Apr-05	5.18	20-Apr-20	19-Apr-10	101.15	101.15	101.15	101.00	99.90	97.03	93.49
20-Apr-05	5.22	20-Apr-20	20-Apr-10	101.16	101.16	101.16	101.02	99.96	97.16	93.64
21-Apr-05	5.19	21-Apr-20	21-Apr-10	101.15	101.15	101.15	101.01	99.91	97.06	93.53
02-May-05	5.28	01-May-20	02-May-10	101.58	101.58	101.58	101.37	100.11	97.27	93.75
03-May-05	5.01	04-May-20	03-May-10	101.64	101.64	101.64	101.43	100.04	97.35	93.83
06-May-05	5.23	06-May-20	06-May-10	101.57	101.57	101.57	101.34	100.05	97.13	93.57
11-May-05	5.21	11-May-20	11-May-10	101.56	101.56	101.56	101.33	100.00	97.05	93.49
16-May-05	5.12	15-May-20	17-May-10	101.53	101.53	101.53	101.27	99.65	96.76	93.15
20-May-05	5.09	20-May-20	20-May-10	101.52	101.52	101.52	101.25	99.59	96.68	93.04
24-May-05	5.03	26-May-20	24-May-10	101.50	101.50	101.50	101.22	99.48	96.50	92.79
31-May-05	4.85	01-Jun-20	31-May-10	101.97	101.97	101.97	101.60	99.82	96.86	93.23
03-Jun-05	4.66	03-Jun-20	03-Jun-10	101.89	101.89	101.89	101.37	99.34	96.12	92.40
10-Jun-05	4.8	10-Jun-20	10-Jun-10	101.95	101.95	101.95	101.55	99.66	96.60	92.93
27-Jun-05	4.75	29-Jun-20	28-Jun-10	101.93	101.93	101.93	101.49	99.57	96.47	92.80
30-Jun-05	4.98	30-Jun-20	30-Jun-10	102.60	102.60	102.60	101.88	99.53	96.20	92.49
01-Jul-05	4.99	01-Jul-20	01-Jul-10	102.61	102.61	102.61	101.88	99.51	96.14	92.41
08-Jul-05	4.95	07-Jul-20	08-Jul-10	102.81	102.81	102.81	102.19	100.13	97.04	93.39
25-Jul-05	5.25	27-Jul-20	25-Jul-10	102.76	102.76	102.76	102.18	100.11	97.07	93.42
29-Jul-05	5.04	29-Jul-20	29-Jul-10	102.87	102.87	102.87	102.31	100.33	97.35	93.73
04-Aug-05	5.27	04-Aug-20	04-Aug-10	102.77	102.77	102.77	102.19	100.11	97.06	93.39
09-Aug-05	5.38	10-Aug-20	09-Aug-10	102.84	102.84	102.84	102.30	100.34	97.41	93.79
15-Aug-05	5.24	17-Aug-20	16-Aug-10	102.75	102.75	102.75	102.15	100.04	96.96	93.25

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

1/31/2010				Price						
SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
19-Aug-05	5.18	19-Aug-20	19-Aug-10	102.72	102.72	102.72	102.08	99.90	96.75	93.03
22-Aug-05	5.01	21-Aug-20	23-Aug-10	102.85	102.85	102.85	102.27	100.22	97.16	93.51
26-Aug-05	5.01	26-Aug-20	26-Aug-10	102.85	102.85	102.85	102.27	100.22	97.16	93.51
26-Aug-05	5.19	26-Aug-20	26-Aug-10	102.72	102.72	102.72	102.09	99.92	96.78	93.07
31-Aug-05	5.14	31-Aug-20	31-Aug-10	103.07	103.07	103.07	102.26	99.89	96.64	92.88
16-Sep-05	5.22	16-Sep-20	16-Sep-10	103.12	103.12	103.12	102.35	100.02	96.84	93.07
29-Sep-05	5.27	30-Sep-20	29-Sep-10	103.15	103.15	103.15	102.41	100.16	97.00	93.25
19-Oct-05	5.26	30-Oct-20	19-Oct-10	103.80	103.80	103.80	103.07	100.93	97.88	94.24
20-Oct-05	5.49	30-Oct-20	20-Oct-10	103.72	103.72	103.72	102.98	100.75	97.69	94.02
26-Oct-05	5.6	30-Oct-20	26-Oct-10	103.80	103.80	103.80	103.11	101.00	98.03	94.44
16-Nov-05	5.45	30-Nov-20	16-Nov-10	104.39	104.39	104.39	103.56	101.43	98.44	94.86
01-Dec-05	5.58	15-Dec-20	01-Dec-10	104.60	104.60	104.60	103.52	101.08	97.90	94.20
05-Dec-05	5.67	15-Dec-20	05-Dec-10	104.68	104.68	104.68	103.65	101.28	98.15	94.50
20-Dec-05	5.6	30-Dec-20	20-Dec-10	104.62	104.62	104.62	103.54	101.11	97.94	94.23
29-Dec-05	5.58	30-Dec-20	29-Dec-10	104.60	104.60	104.60	103.51	101.06	97.87	94.16
30-Dec-05	5.57	30-Dec-20	30-Dec-10	104.59	104.59	104.59	103.49	101.03	97.84	94.12
03-Jan-06	5.41	15-Jan-21	03-Jan-11	105.21	105.21	105.21	103.99	101.49	98.25	94.53
05-Jan-06	5.36	15-Jan-21	05-Jan-11	105.16	105.16	105.16	103.88	101.36	98.07	94.34
05-Jan-06	5.55	15-Jan-21	05-Jan-11	104.98	104.98	104.98	103.67	101.04	97.72	93.92
17-Jan-06	5.46	01-Feb-21	17-Jan-11	104.89	104.89	104.89	103.51	100.80	97.40	93.57
19-Jan-06	5.51	01-Feb-21	19-Jan-11	104.94	104.94	104.94	103.59	100.93	97.59	93.77
23-Jan-06	5.33	01-Feb-21	24-Jan-11	105.13	105.13	105.13	103.82	101.28	97.97	94.22
01-Mar-06	5.68	15-Mar-21	01-Mar-11	105.90	105.90	105.90	104.26	101.48	98.09	94.23
08-Mar-06	5.86	15-Mar-21	08-Mar-11	106.10	106.10	106.10	104.60	101.96	98.69	94.96
14-Mar-06	5.65	15-Mar-21	14-Mar-11	106.29	106.29	106.29	104.83	102.24	98.99	95.27
16-Mar-06	5.8	30-Mar-21	16-Mar-11	106.04	106.04	106.04	104.50	101.80	98.49	94.74
17-Mar-06	5.74	30-Mar-21	17-Mar-11	105.97	105.97	105.97	104.39	101.64	98.28	94.50
30-Mar-06	5.91	30-Mar-21	30-Mar-11	106.16	106.16	106.16	104.70	102.08	98.85	95.14
08-May-06	6.09	17-May-21	08-May-11	107.25	107.25	107.25	105.48	102.72	99.40	95.68
05-Jun-06	6.06	15-Jun-21	05-Jun-11	107.63	107.63	107.63	105.64	102.73	99.29	95.49
15-Jun-06	6.22	15-Jun-21	15-Jun-11	107.85	107.85	107.85	105.97	103.26	99.82	96.09
21-Jul-06	6.15	30-Jul-21	21-Jul-11	108.20	108.20	108.20	106.10	103.09	99.62	95.77
10-Aug-06	5.95	16-Aug-21	10-Aug-11	108.34	108.34	108.34	105.70	102.54	98.88	94.88

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

1/31/2010				Price						
SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
30-Aug-06	5.83	30-Aug-21	30-Aug-11	108.15	108.15	108.16	105.39	102.17	98.38	94.39
31-Aug-06	5.82	30-Aug-21	31-Aug-11	108.53	108.53	108.54	105.54	102.23	98.38	94.37
13-Sep-06	5.81	15-Sep-21	13-Sep-11	108.52	108.52	108.52	105.48	102.15	98.27	94.23
25-Sep-06	5.64	30-Sep-21	26-Sep-11	108.25	108.25	108.25	105.02	101.51	97.61	93.54
26-Sep-06	5.42	30-Sep-21	26-Sep-11	108.49	108.49	108.49	105.32	101.84	97.94	93.86
04-Oct-06	5.46	15-Oct-21	04-Oct-11	108.97	108.97	108.97	105.57	102.00	98.06	93.94
25-Oct-06	5.83	01-Nov-21	25-Oct-11	108.97	108.97	108.97	105.69	102.25	98.31	94.23
02-Nov-06	5.56	15-Nov-21	02-Nov-11	108.89	108.89	108.88	105.03	101.26	97.21	93.03
16-Nov-06	5.55	30-Nov-21	16-Nov-11	108.87	108.87	108.87	104.99	101.22	97.17	92.99
21-Nov-06	5.55	30-Nov-21	21-Nov-11	108.87	108.87	108.87	104.99	101.22	97.17	92.99
27-Nov-06	5.54	30-Nov-21	28-Nov-11	108.85	108.85	108.85	104.97	101.19	97.12	92.95
01-Dec-06	5.38	15-Dec-21	01-Dec-11	109.31	109.31	109.25	104.62	100.67	96.41	92.16
04-Dec-06	5.35	15-Dec-21	05-Dec-11	109.25	109.25	109.19	104.52	100.55	96.29	92.03
14-Dec-06	5.29	15-Dec-21	14-Dec-11	109.85	109.85	109.80	105.40	101.50	97.31	93.05
22-Dec-06	5.5	30-Dec-21	22-Dec-11	109.54	109.54	109.49	105.02	101.11	96.94	92.67
28-Dec-06	5.57	30-Dec-21	28-Dec-11	109.68	109.68	109.63	105.24	101.38	97.23	92.99
05-Jan-07	5.61	18-Jan-22	05-Jan-12	109.76	109.76	109.71	105.41	101.46	97.31	93.05
25-Jan-07	5.49	31-Jan-22	25-Jan-12	110.24	110.24	110.20	106.02	102.19	98.05	93.79
28-Feb-07	5.49	02-Mar-22	28-Feb-12	109.91	109.91	109.80	105.04	101.03	96.72	92.43
05-Mar-07	5.49	15-Mar-22	05-Mar-12	110.62	110.62	110.05	105.17	101.04	96.67	92.34
19-Apr-07	5.55	02-May-22	19-Apr-12	110.75	110.75	110.20	105.34	101.21	96.84	92.49
01-May-07	5.58	16-May-22	01-May-12	111.20	111.20	110.45	105.52	101.32	96.91	92.53
08-May-07	5.58	16-May-22	08-May-12	111.20	111.20	110.45	105.52	101.32	96.91	92.53
10-May-07	5.41	16-May-22	10-May-12	111.65	111.65	110.88	106.07	101.88	97.49	93.09
22-May-07	5.73	31-May-22	22-May-12	111.54	111.54	110.84	106.05	101.93	97.58	93.18
30-May-07	5.8	31-May-22	30-May-12	111.69	111.69	111.02	106.29	102.20	97.87	93.51
05-Jun-07	5.93	15-Jun-22	05-Jun-12	112.40	112.40	111.62	106.86	102.74	98.38	93.99
18-Jun-07	6.12	30-Jun-22	18-Jun-12	112.84	112.84	112.11	107.57	103.47	99.19	94.84
02-Jul-07	6.06	15-Jul-22	02-Jul-12	113.10	113.10	112.13	107.40	103.24	98.90	94.48
03-Aug-07	5.92	15-Aug-22	03-Aug-12	113.17	113.17	111.91	106.97	102.70	98.23	93.76
06-Aug-07	5.87	15-Aug-22	06-Aug-12	113.05	113.05	111.77	106.79	102.50	98.02	93.54
07-Aug-07	5.9	15-Aug-22	07-Aug-12	113.12	113.12	111.85	106.90	102.62	98.15	93.67
13-Aug-07	6.03	15-Aug-22	13-Aug-12	113.44	113.44	112.23	107.37	103.14	98.72	94.26

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

1/31/2010

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
05-Oct-07	5.68	17-Oct-22	05-Oct-12	113.33	113.33	111.34	106.18	101.63	97.05	92.51
22-Oct-07	5.22	31-Oct-22	22-Oct-12	113.09	113.09	110.95	105.59	101.00	96.34	91.75
25-Oct-07	5.14	31-Oct-22	25-Oct-12	112.88	112.88	110.66	105.27	100.65	95.97	91.38
30-Oct-07	5.4	31-Oct-22	30-Oct-12	112.60	112.60	110.39	105.00	100.43	95.79	91.23
20-Nov-07	5.25	30-Nov-22	20-Nov-12	112.54	112.54	109.94	104.40	99.73	95.01	90.41
23-Nov-07	5.02	23-Nov-22	23-Nov-12	112.91	112.91	110.28	104.79	100.08	95.34	90.72
03-Dec-07	4.87	05-Dec-22	03-Dec-12	112.85	112.85	109.76	104.17	99.35	94.56	89.91
21-Dec-07	5.13	21-Dec-22	21-Dec-12	112.56	112.56	109.45	103.91	99.14	94.36	89.75
21-Dec-07	5.13	30-Dec-22	21-Dec-12	112.56	112.56	109.45	103.91	99.14	94.36	89.75
04-Jan-08	4.72	04-Jan-23	04-Jan-13	112.77	112.77	109.21	103.49	98.60	93.76	89.08
08-Jan-08	4.67	09-Jan-23	08-Jan-13	112.63	112.63	109.00	103.27	98.36	93.52	88.84
10-Jan-08	4.82	10-Jan-23	10-Jan-13	112.01	112.01	108.25	102.49	97.62	92.81	88.17
18-Jan-08	4.44	18-Jan-23	18-Jan-13	111.97	111.97	107.99	102.22	97.27	92.40	87.74
18-Jan-08	4.65	18-Jan-23	18-Jan-13	111.53	111.53	107.53	101.72	96.81	91.98	87.35
22-Jan-08	4.34	23-Jan-23	22-Jan-13	111.69	111.69	107.55	101.75	96.78	91.92	87.26
23-Jan-08	4.1	23-Jan-23	23-Jan-13	111.01	111.01	106.46	100.62	95.61	90.75	86.11
24-Jan-08	4.38	24-Jan-23	24-Jan-13	111.80	111.80	107.73	101.94	96.97	92.11	87.45
24-Jan-08	4.53	24-Jan-23	24-Jan-13	111.37	111.37	107.16	101.42	96.48	91.63	87.01
24-Jan-08	4.59	24-Jan-23	24-Jan-13	111.36	111.36	107.25	101.45	96.52	91.67	87.06
25-Jan-08	4.72	25-Jan-23	25-Jan-13	111.73	111.73	107.82	102.04	97.15	92.33	87.69
28-Jan-08	4.56	30-Jan-23	28-Jan-13	111.28	111.28	107.10	101.31	96.38	91.53	86.92
31-Jan-08	4.54	31-Jan-23	31-Jan-13	111.50	111.50	107.01	101.27	96.29	91.44	86.83
05-Feb-08	4.57	06-Feb-23	05-Feb-13	111.60	111.60	107.11	101.34	96.35	91.48	86.85
06-Feb-08	4.58	06-Feb-23	07-Feb-13	111.63	111.63	107.15	101.39	96.40	91.53	86.90
07-Feb-08	4.37	07-Feb-23	07-Feb-13	112.05	112.05	107.70	101.88	96.86	91.97	87.28
07-Feb-08	4.56	07-Feb-23	07-Feb-13	111.57	111.57	107.06	101.30	96.30	91.43	86.80
08-Feb-08	4.68	08-Feb-23	08-Feb-13	111.91	111.91	107.65	101.85	96.90	92.03	87.37
14-Feb-08	4.78	14-Feb-23	14-Feb-13	112.20	112.20	108.13	102.30	97.38	92.52	87.86
19-Feb-08	4.93	21-Feb-23	19-Feb-13	112.64	112.64	108.77	103.01	98.08	93.25	88.59
22-Feb-08	4.8	22-Feb-23	22-Feb-13	112.26	112.26	108.21	102.40	97.47	92.62	87.96
25-Feb-08	4.95	27-Feb-23	25-Feb-13	112.70	112.70	108.85	103.11	98.18	93.35	88.69
26-Feb-08	4.82	27-Feb-23	26-Feb-13	113.36	113.36	109.68	103.95	99.03	94.16	89.45
27-Feb-08	4.65	27-Feb-23	27-Feb-13	112.87	112.87	108.96	103.17	98.22	93.33	88.63

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

1/31/2010				Price						
SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
29-Feb-08	4.5	28-Feb-23	01-Mar-13	112.71	112.71	108.33	102.52	97.51	92.61	87.91
10-Mar-08	4.74	10-Mar-23	10-Mar-13	112.37	112.37	107.93	102.10	97.12	92.23	87.54
13-Mar-08	4.42	13-Mar-23	13-Mar-13	112.49	112.49	107.93	102.08	97.03	92.11	87.40
18-Mar-08	4.54	20-Mar-23	18-Mar-13	111.78	111.78	106.97	101.17	96.13	91.23	86.58
19-Mar-08	4.52	20-Mar-23	19-Mar-13	111.72	111.72	106.88	101.07	96.03	91.14	86.49
19-Mar-08	4.55	20-Mar-23	19-Mar-13	111.81	111.81	107.01	101.21	96.18	91.28	86.63
20-Mar-08	4.41	20-Mar-23	20-Mar-13	111.39	111.39	106.38	100.54	95.47	90.60	85.96
24-Mar-08	4.49	24-Mar-23	24-Mar-13	111.63	111.63	106.75	100.93	95.86	90.99	86.34
24-Mar-08	4.28	24-Mar-23	24-Mar-13	112.07	112.07	107.29	101.41	96.34	91.42	86.73
28-Mar-08	4.6	28-Mar-23	28-Mar-13	111.96	111.96	107.24	101.45	96.43	91.53	86.87
31-Mar-08	4.31	31-Mar-23	01-Apr-13	112.45	112.45	107.46	101.59	96.51	91.58	86.87
01-Apr-08	4.35	03-Apr-23	01-Apr-13	112.59	112.59	107.61	101.72	96.62	91.67	86.94
01-Apr-08	4.57	03-Apr-23	01-Apr-13	112.14	112.14	107.09	101.26	96.20	91.27	86.60
02-Apr-08	4.67	03-Apr-23	02-Apr-13	112.45	112.45	107.63	101.74	96.70	91.77	87.08
03-Apr-08	4.64	03-Apr-23	03-Apr-13	112.36	112.36	107.48	101.60	96.55	91.62	86.94
04-Apr-08	4.64	04-Apr-23	04-Apr-13	112.36	112.36	107.48	101.60	96.55	91.62	86.94
09-Apr-08	4.38	10-Apr-23	09-Apr-13	112.68	112.68	107.75	101.86	96.77	91.81	87.09
10-Apr-08	4.31	10-Apr-23	10-Apr-13	112.46	112.46	107.43	101.53	96.42	91.47	86.75
10-Apr-08	4.52	10-Apr-23	10-Apr-13	111.99	111.99	106.87	101.03	95.93	91.03	86.36
17-Apr-08	4.64	17-Apr-23	17-Apr-13	113.47	113.47	108.96	103.09	98.05	93.10	88.35
17-Apr-08	4.85	17-Apr-23	17-Apr-13	112.99	112.99	108.43	102.58	97.58	92.67	87.97
18-Apr-08	4.91	18-Apr-23	18-Apr-13	113.18	113.18	108.70	102.85	97.86	92.97	88.26
21-Apr-08	4.84	21-Apr-23	21-Apr-13	112.96	112.96	108.39	102.53	97.53	92.62	87.92
30-Apr-08	4.62	01-May-23	30-Apr-13	113.72	113.72	108.92	103.05	97.98	93.01	88.26
05-May-08	4.86	05-May-23	06-May-13	113.34	113.34	108.50	102.61	97.57	92.63	87.90
08-May-08	4.86	08-May-23	08-May-13	113.34	113.34	108.50	102.61	97.57	92.63	87.90
13-May-08	4.66	15-May-23	13-May-13	113.86	113.86	109.07	103.18	98.09	93.11	88.34
15-May-08	4.71	15-May-23	15-May-13	113.97	113.97	109.32	103.48	98.44	93.51	88.77
19-May-08	4.84	19-May-23	20-May-13	113.27	113.27	108.42	102.52	97.47	92.53	87.80
20-May-08	4.81	22-May-23	20-May-13	113.18	113.18	108.29	102.38	97.32	92.38	87.66
21-May-08	4.79	22-May-23	21-May-13	113.12	113.12	108.19	102.28	97.23	92.28	87.55
23-May-08	4.88	23-May-23	23-May-13	113.40	113.40	108.60	102.70	97.67	92.72	88.00
28-May-08	5.01	30-May-23	28-May-13	113.81	113.81	109.17	103.35	98.29	93.37	88.63

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

1/31/2010				Price						
SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
30-May-08	4.92	30-May-23	30-May-13	114.68	114.68	110.24	104.41	99.35	94.39	89.61
02-Jun-08	5.12	02-Jun-23	03-Jun-13	114.48	114.48	109.72	103.86	98.78	93.82	89.06
03-Jun-08	4.82	05-Jun-23	03-Jun-13	114.67	114.67	109.85	103.94	98.83	93.82	89.01
04-Jun-08	4.96	05-Jun-23	04-Jun-13	113.96	113.96	109.02	103.08	98.00	93.03	88.27
04-Jun-08	4.96	05-Jun-23	06-Jun-13	113.96	113.96	109.02	103.08	98.00	93.03	88.27
12-Jun-08	5.41	12-Jun-23	12-Jun-13	115.41	115.41	110.97	105.23	100.20	95.23	90.46
13-Jun-08	5.48	13-Jun-23	13-Jun-13	115.63	115.63	111.31	105.55	100.54	95.57	90.80
18-Jun-08	5.52	19-Jun-23	18-Jun-13	115.76	115.76	111.48	105.73	100.74	95.78	90.99
20-Jun-08	5.18	20-Jun-23	20-Jun-13	115.83	115.83	111.44	105.64	100.57	95.59	90.77
20-Jun-08	5.4	20-Jun-23	20-Jun-13	115.37	115.37	110.93	105.19	100.16	95.18	90.41
24-Jun-08	5.21	26-Jun-23	24-Jun-13	115.93	115.93	111.57	105.78	100.72	95.73	90.91
11-Jul-08	5.21	11-Jul-23	11-Jul-13	115.10	115.10	110.14	104.29	99.16	94.18	89.39
15-Jul-08	5.07	17-Jul-23	15-Jul-13	115.85	115.85	111.02	105.13	100.00	94.97	90.13
21-Aug-08	5.22	21-Aug-23	21-Aug-13	115.77	115.58	110.30	104.39	99.19	94.16	89.34
28-Aug-08	5.16	28-Aug-23	28-Aug-13	115.57	115.37	110.03	104.10	98.90	93.87	89.05
09-Sep-08	4.79	11-Sep-23	09-Sep-13	114.32	113.88	108.18	102.20	96.96	91.89	87.09
12-Sep-08	4.68	12-Sep-23	12-Sep-13	115.20	114.84	109.27	103.23	97.96	92.85	87.98
16-Sep-08	5.03	18-Sep-23	16-Sep-13	115.14	114.80	109.40	103.38	98.18	93.12	88.29
17-Sep-08	4.68	18-Sep-23	17-Sep-13	115.21	114.85	109.27	103.21	97.92	92.80	87.93
17-Sep-08	5.03	18-Sep-23	17-Sep-13	115.14	114.80	109.40	103.38	98.18	93.12	88.29
26-Sep-08	5.53	26-Sep-23	26-Sep-13	116.85	116.70	111.68	105.82	100.68	95.60	90.75
01-Oct-08	4.98	02-Oct-23	01-Oct-13	116.58	116.16	110.76	104.71	99.43	94.29	89.37
08-Oct-08	5.2	10-Oct-23	08-Oct-13	116.05	115.67	110.23	104.24	98.97	93.89	89.03
05-Nov-08	5.46	06-Nov-23	05-Nov-13	117.32	116.88	111.51	105.53	100.24	95.12	90.22
07-Nov-08	5.36	07-Nov-23	07-Nov-13	116.96	116.45	111.05	105.04	99.74	94.62	89.72
13-Nov-08	5.38	13-Nov-23	13-Nov-13	117.03	116.58	111.14	105.13	99.84	94.72	89.82
21-Nov-08	5.32	21-Nov-23	21-Nov-13	116.82	116.30	110.86	104.83	99.54	94.42	89.53
01-Dec-08	5.17	01-Dec-23	02-Dec-13	116.59	115.74	110.17	104.04	98.73	93.58	88.67
04-Dec-08	4.22	04-Dec-23	04-Dec-13	114.47	113.04	106.98	100.79	95.37	90.19	85.31
17-Dec-08	3.74	18-Dec-23	17-Dec-13	112.73	110.64	104.42	98.23	92.81	87.68	82.88
17-Dec-08	4.12	18-Dec-23	17-Dec-13	112.78	110.92	104.71	98.61	93.22	88.13	83.36
18-Dec-08	3.93	18-Dec-23	18-Dec-13	112.10	109.94	103.70	97.60	92.21	87.15	82.40
22-Dec-08	3.59	22-Dec-23	22-Dec-13	112.18	109.85	103.59	97.43	92.01	86.89	82.11

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

1/31/2010				Price						
SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
23-Dec-08	4.05	26-Dec-23	23-Dec-13	112.53	110.58	104.34	98.24	92.85	87.77	83.01
29-Dec-08	3.98	29-Dec-23	30-Dec-13	112.28	110.21	103.97	97.87	92.48	87.41	82.66
30-Dec-08	4	29-Dec-23	30-Dec-13	112.35	110.32	104.07	97.98	92.58	87.51	82.76
31-Dec-08	3.59	02-Jan-24	31-Dec-13	112.41	109.87	103.61	97.45	92.02	86.90	82.11
02-Jan-09	3.95	02-Jan-24	02-Jan-14	112.41	110.02	103.77	97.62	92.23	87.13	82.37
12-Jan-09	3.96	12-Jan-24	13-Jan-14	112.45	110.11	103.83	97.67	92.28	87.19	82.42
13-Jan-09	3.93	16-Jan-24	13-Jan-14	112.34	109.93	103.67	97.51	92.12	87.03	82.27
15-Jan-09	3.56	16-Jan-24	15-Jan-14	112.31	109.68	103.38	97.20	91.75	86.61	81.82
15-Jan-09	3.94	16-Jan-24	15-Jan-14	112.37	109.98	103.72	97.56	92.17	87.08	82.32
20-Jan-09	4.15	22-Jan-24	21-Jan-14	113.14	111.08	104.85	98.72	93.29	88.17	83.38
22-Jan-09	4.13	22-Jan-24	22-Jan-14	113.07	110.98	104.74	98.61	93.18	88.07	83.28
26-Jan-09	3.79	26-Jan-24	27-Jan-14	113.16	110.90	104.66	98.44	92.99	87.83	83.00
29-Jan-09	3.85	29-Jan-24	29-Jan-14	113.38	111.22	104.99	98.77	93.31	88.14	83.30
29-Jan-09	4.24	29-Jan-24	29-Jan-14	113.48	111.52	105.33	99.20	93.79	88.64	83.83
04-Feb-09	4.4	05-Feb-24	04-Feb-14	114.33	112.34	106.20	100.00	94.56	89.38	84.52
12-Feb-09	4.38	12-Feb-24	12-Feb-14	114.26	112.25	106.10	99.89	94.45	89.28	84.42
13-Feb-09	4	13-Feb-24	13-Feb-14	114.18	112.03	105.78	99.53	94.03	88.82	83.94
18-Feb-09	4.34	20-Feb-24	18-Feb-14	114.11	112.06	105.85	99.68	94.24	89.06	84.22
20-Feb-09	3.98	20-Feb-24	20-Feb-14	114.11	111.93	105.67	99.42	93.92	88.72	83.84
20-Feb-09	4.37	20-Feb-24	20-Feb-14	114.22	112.20	106.04	99.84	94.40	89.22	84.37
25-Feb-09	4.43	26-Feb-24	25-Feb-14	114.44	112.49	106.37	100.16	94.72	89.55	84.67
05-Mar-09	4.46	05-Mar-24	05-Mar-14	114.80	112.63	106.52	100.26	94.80	89.60	84.70
10-Mar-09	4.51	11-Mar-24	10-Mar-14	115.00	112.88	106.79	100.53	95.07	89.86	84.97
19-Mar-09	3.67	19-Mar-24	19-Mar-14	113.18	110.26	103.91	97.66	92.16	86.96	82.11
19-Mar-09	4.06	19-Mar-24	19-Mar-14	113.28	110.61	104.30	98.11	92.63	87.48	82.66
20-Mar-09	4.06	20-Mar-24	20-Mar-14	113.28	110.61	104.30	98.11	92.63	87.48	82.66
24-Mar-09	3.73	25-Mar-24	24-Mar-14	113.41	110.58	104.26	97.99	92.48	87.28	82.42
24-Mar-09	4.12	25-Mar-24	24-Mar-14	113.50	110.93	104.63	98.45	92.95	87.79	82.97
25-Mar-09	3.79	25-Mar-24	25-Mar-14	113.64	110.91	104.60	98.32	92.81	87.60	82.73
25-Mar-09	4.18	25-Mar-24	25-Mar-14	113.73	111.24	104.96	98.76	93.27	88.11	83.28
26-Mar-09	3.82	26-Mar-24	26-Mar-14	113.75	111.07	104.76	98.49	92.97	87.76	82.89
31-Mar-09	3.77	01-Apr-24	31-Mar-14	113.79	110.82	104.51	98.23	92.71	87.50	82.63
31-Mar-09	4.16	01-Apr-24	31-Mar-14	113.89	111.17	104.87	98.68	93.18	88.01	83.18

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

1/31/2010				Price						
SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
02-Apr-09	3.76	02-Apr-24	02-Apr-14	113.76	110.75	104.39	98.10	92.55	87.32	82.44
03-Apr-09	4.18	03-Apr-24	03-Apr-14	113.98	111.25	104.93	98.71	93.19	88.00	83.15
07-Apr-09	4.02	08-Apr-24	07-Apr-14	113.60	110.68	104.35	98.10	92.60	87.42	82.58
08-Apr-09	4.13	08-Apr-24	08-Apr-14	113.78	110.99	104.66	98.44	92.92	87.74	82.89
09-Apr-09	3.77	09-Apr-24	09-Apr-14	113.80	110.80	104.45	98.15	92.61	87.38	82.49
14-Apr-09	3.65	15-Apr-24	14-Apr-14	113.34	110.15	103.76	97.49	91.95	86.73	81.88
14-Apr-09	4.04	15-Apr-24	14-Apr-14	113.45	110.48	104.14	97.91	92.40	87.22	82.38
15-Apr-09	4.02	15-Apr-24	15-Apr-14	113.36	110.37	104.05	97.80	92.32	87.15	82.33
17-Apr-09	4.11	17-Apr-24	17-Apr-14	113.71	110.89	104.54	98.32	92.81	87.63	82.79
21-Apr-09	3.66	22-Apr-24	21-Apr-14	113.37	110.20	103.82	97.54	92.00	86.79	81.93
21-Apr-09	4.05	22-Apr-24	21-Apr-14	115.25	107.63	97.61	88.15	80.29	73.00	66.42
27-Apr-09	4.06	29-Apr-24	28-Apr-14	113.51	110.61	104.27	98.04	92.54	87.37	82.53
28-Apr-09	3.99	29-Apr-24	28-Apr-14	113.24	110.14	103.88	97.64	92.16	87.00	82.18
29-Apr-09	3.71	29-Apr-24	29-Apr-14	113.57	110.47	104.11	97.82	92.28	87.05	82.18
29-Apr-09	4.1	29-Apr-24	29-Apr-14	113.67	110.83	104.49	98.27	92.75	87.58	82.74
05-May-09	4.15	06-May-24	05-May-14	114.33	111.13	104.76	98.51	92.95	87.74	82.87
06-May-09	4.16	06-May-24	06-May-14	114.37	111.18	104.82	98.57	93.00	87.79	82.92
07-May-09	3.81	07-May-24	07-May-14	114.44	111.06	104.67	98.34	92.75	87.48	82.57
08-May-09	3.84	08-May-24	08-May-14	114.56	111.22	104.84	98.50	92.91	87.64	82.73
08-May-09	4.24	08-May-24	08-May-14	114.70	111.61	105.26	99.00	93.44	88.21	83.33
11-May-09	4.16	13-May-24	12-May-14	114.37	111.18	104.82	98.57	93.00	87.79	82.92
13-May-09	3.66	13-May-24	13-May-14	113.83	110.23	103.80	97.50	91.92	86.67	81.80
13-May-09	4.05	13-May-24	13-May-14	113.93	110.49	104.20	97.93	92.41	87.21	82.36
14-May-09	4.02	14-May-24	14-May-14	113.81	110.33	104.04	97.76	92.24	87.05	82.20
19-May-09	3.76	20-May-24	19-May-14	114.24	110.78	104.38	98.06	92.47	87.21	82.31
20-May-09	3.75	20-May-24	20-May-14	114.19	110.72	104.32	98.00	92.42	87.16	82.26
22-May-09	3.81	22-May-24	22-May-14	114.44	111.06	104.67	98.34	92.75	87.48	82.57
28-May-09	4.55	28-May-24	28-May-14	115.95	113.21	107.02	100.69	95.15	89.88	84.94
01-Jun-09	4.52	03-Jun-24	02-Jun-14	115.84	113.05	106.82	100.46	94.90	89.61	84.65
08-Jun-09	4.86	10-Jun-24	09-Jun-14	117.22	114.85	108.65	102.34	96.73	91.42	86.42
11-Jun-09	5	11-Jun-24	11-Jun-14	117.79	115.53	109.39	103.09	97.48	92.16	87.14
19-Jun-09	4.5	19-Jun-24	19-Jun-14	117.26	114.72	108.49	102.08	96.44	91.08	86.04
25-Jun-09	4.71	25-Jun-24	25-Jun-14	116.61	114.01	107.85	101.49	95.92	90.62	85.64

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

1/31/2010

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
26-Jun-09	4.52	26-Jun-24	26-Jun-14	115.84	113.05	106.82	100.46	94.90	89.61	84.65
30-Jun-09	4.13	01-Jul-24	30-Jun-14	116.01	112.85	106.46	100.07	94.42	89.09	84.11
01-Jul-09	4.19	01-Jul-24	01-Jul-14	116.27	113.15	106.75	100.33	94.66	89.30	84.30
06-Jul-09	4.47	08-Jul-24	07-Jul-14	115.91	112.83	106.47	100.15	94.55	89.22	84.27
08-Jul-09	4	08-Jul-24	08-Jul-14	115.49	112.10	105.68	99.26	93.61	88.28	83.30
09-Jul-09	4.35	09-Jul-24	09-Jul-14	115.42	112.20	105.81	99.49	93.86	88.58	83.65
16-Jul-09	4.46	16-Jul-24	16-Jul-14	115.87	112.77	106.41	100.09	94.49	89.17	84.22
20-Jul-09	4.19	22-Jul-24	20-Jul-14	116.27	113.15	106.75	100.33	94.66	89.30	84.30
23-Jul-09	4.49	23-Jul-24	23-Jul-14	115.99	112.93	106.62	100.25	94.65	89.33	84.37
31-Jul-09	4.12	31-Jul-24	31-Jul-14	116.22	112.82	106.39	99.97	94.29	88.94	83.93
04-Aug-09	4.14	05-Aug-24	04-Aug-14	116.33	112.92	106.46	100.00	94.30	88.93	83.91
05-Aug-09	4.27	05-Aug-24	05-Aug-14	116.87	113.63	107.19	100.74	95.03	89.64	84.59
07-Aug-09	4.43	07-Aug-24	07-Aug-14	117.55	114.48	108.10	101.63	95.92	90.51	85.44
13-Aug-09	4.6	14-Aug-24	13-Aug-14	116.73	113.56	107.23	100.82	95.18	89.84	84.83
17-Aug-09	4.36	19-Aug-24	18-Aug-14	115.73	112.30	105.86	99.49	93.84	88.53	83.58
18-Aug-09	4.36	19-Aug-24	18-Aug-14	115.73	112.30	105.86	99.49	93.84	88.53	83.58
19-Aug-09	4.3	19-Aug-24	19-Aug-14	115.48	111.96	105.52	99.15	93.51	88.21	83.27
20-Aug-09	4.01	20-Aug-24	20-Aug-14	115.78	112.18	105.71	99.27	93.58	88.22	83.23
20-Aug-09	4.36	20-Aug-24	20-Aug-14	115.73	112.30	105.86	99.49	93.84	88.53	83.58
21-Aug-09	4.36	21-Aug-24	21-Aug-14	115.73	112.30	105.86	99.49	93.84	88.53	83.58
26-Aug-09	4.38	26-Aug-24	26-Aug-14	115.81	112.41	105.97	99.60	93.95	88.64	83.68
31-Aug-09	4.31	03-Sep-24	02-Sep-14	115.74	112.04	105.59	99.23	93.57	88.27	83.32
03-Sep-09	4.22	03-Sep-24	03-Sep-14	115.38	111.51	105.03	98.65	92.97	87.67	82.72
03-Sep-09	3.87	03-Sep-24	03-Sep-14	115.45	111.40	104.87	98.41	92.71	87.35	82.36
04-Sep-09	4.22	04-Sep-24	04-Sep-14	115.38	111.51	105.03	98.65	92.97	87.67	82.72
08-Sep-09	4.27	09-Sep-24	08-Sep-14	115.59	111.80	105.31	98.93	93.25	87.94	82.98
11-Sep-09	4.16	11-Sep-24	11-Sep-14	115.12	111.17	104.69	98.28	92.64	87.34	82.41
14-Sep-09	4.18	16-Sep-24	15-Sep-14	115.21	111.29	104.80	98.41	92.75	87.45	82.51
30-Sep-09	3.75	30-Sep-24	30-Sep-14	115.16	110.74	104.18	97.75	92.04	86.70	81.73
30-Sep-09	4.1	30-Sep-24	30-Sep-14	115.10	110.80	104.36	97.97	92.32	87.02	82.10
01-Oct-09	3.73	01-Oct-24	01-Oct-14	115.09	110.60	104.01	97.55	91.82	86.47	81.49
01-Oct-09	4.08	01-Oct-24	01-Oct-14	115.03	110.66	104.19	97.77	92.11	86.80	81.86
02-Oct-09	3.94	02-Oct-24	02-Oct-14	114.42	109.87	103.36	96.97	91.33	86.03	81.12

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

1/31/2010

Price

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
02-Oct-09	3.59	02-Oct-24	02-Oct-14	114.49	109.78	103.18	96.74	91.03	85.70	80.76
05-Oct-09	3.67	07-Oct-24	06-Oct-14	114.83	110.25	103.65	97.21	91.48	86.14	81.18
09-Oct-09	3.72	09-Oct-24	09-Oct-14	115.05	110.55	103.95	97.49	91.77	86.41	81.44
26-Oct-09	3.89	28-Oct-24	27-Oct-14	115.79	111.53	104.96	98.47	92.73	87.35	82.34
27-Oct-09	3.93	28-Oct-24	27-Oct-14	115.96	111.76	105.20	98.70	92.96	87.57	82.55
30-Oct-09	3.87	30-Oct-24	30-Oct-14	115.70	111.41	104.84	98.36	92.62	87.24	82.23
04-Nov-09	4.27	04-Nov-24	04-Nov-14	116.10	111.82	105.28	98.81	93.09	87.73	82.74
06-Nov-09	4.25	06-Nov-24	06-Nov-14	116.01	111.70	105.16	98.70	92.98	87.62	82.63
12-Nov-09	3.84	12-Nov-24	12-Nov-14	115.80	111.26	104.63	98.13	92.36	86.96	81.95
17-Nov-09	4.1	18-Nov-24	17-Nov-14	115.35	110.79	104.27	97.83	92.14	86.80	81.84
24-Nov-09	3.68	25-Nov-24	25-Nov-14	115.10	110.32	103.68	97.20	91.45	86.08	81.10
24-Nov-09	4.03	25-Nov-24	24-Nov-14	115.05	110.40	103.85	97.43	91.73	86.41	81.47
30-Nov-09	3.96	02-Dec-24	01-Dec-14	114.95	110.01	103.45	97.04	91.35	86.03	81.09
01-Dec-09	3.55	02-Dec-24	01-Dec-14	114.77	109.52	102.85	96.37	90.61	85.24	80.28
01-Dec-09	3.84	02-Dec-24	01-Dec-14	114.43	109.28	102.66	96.26	90.56	85.24	80.33
02-Dec-09	3.96	02-Dec-24	02-Dec-14	114.96	109.99	103.39	96.95	91.25	85.91	80.96
02-Dec-09	3.61	02-Dec-24	02-Dec-14	115.03	109.89	103.21	96.72	90.95	85.57	80.59
03-Dec-09	3.66	03-Dec-24	03-Dec-14	115.26	110.19	103.52	97.01	91.24	85.85	80.86
03-Dec-09	4.01	03-Dec-24	03-Dec-14	115.19	110.27	103.70	97.24	91.53	86.18	81.23
07-Dec-09	4.17	09-Dec-24	08-Dec-14	115.90	111.19	104.65	98.17	92.44	87.07	82.08
15-Dec-09	3.84	16-Dec-24	15-Dec-14	116.06	111.26	104.60	98.06	92.27	86.85	81.82
16-Dec-09	4.23	16-Dec-24	16-Dec-14	116.16	111.59	105.01	98.51	92.78	87.40	82.40
30-Dec-09	4.15	30-Dec-24	30-Dec-14	117.45	113.07	106.45	99.87	94.04	88.57	83.47
30-Dec-09	4.5	30-Dec-24	30-Dec-14	117.37	113.15	106.58	100.09	94.31	88.88	83.83
31-Dec-09	4.55	31-Dec-24	31-Dec-14	118.32	113.56	106.96	100.46	94.64	89.18	84.11
15-Jan-10	3.89	15-Jan-25	15-Jan-15	117.05	111.68	104.94	98.33	92.46	86.97	81.89
19-Jan-10	4.2	21-Jan-25	19-Jan-15	116.77	111.49	104.87	98.32	92.51	87.09	82.05
29-Jan-10	4.24	29-Jan-25	29-Jan-15	116.96	111.72	105.11	98.55	92.74	87.31	82.27

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

1/31/2010

Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
17-Dec-98	4.895	17-Mar-10	17-Dec-13	117.94	117.47	113.62	110.32	107.22	104.62	102.56
01-Feb-00	6.38		01-Feb-10	100.05	100.05	100.05	100.05	100.04	100.03	100.02
01-Feb-00	6.43		01-Feb-10	100.05	100.05	100.05	100.05	100.04	100.03	100.02
04-Feb-00	5.94		10-Feb-10	100.19	100.19	100.19	100.18	100.15	100.12	100.08
04-Feb-00	5.99		10-Feb-10	100.19	100.19	100.19	100.19	100.15	100.12	100.09
18-Feb-00	6.34		18-Feb-10	100.34	100.34	100.34	100.33	100.27	100.22	100.16
18-Feb-00	6.36		18-Feb-10	100.34	100.34	100.34	100.33	100.27	100.22	100.16
18-Feb-00	6.39		18-Feb-10	100.34	100.34	100.34	100.33	100.28	100.22	100.16
25-Feb-00	5.98		25-Feb-10	100.43	100.43	100.43	100.42	100.34	100.27	100.19
25-Feb-00	6.03		25-Feb-10	100.43	100.43	100.43	100.42	100.35	100.27	100.20
03-Mar-00	5.97		03-Mar-10	100.52	100.52	100.52	100.51	100.42	100.32	100.23
03-Mar-00	6.19		03-Mar-10	100.54	100.54	100.54	100.53	100.44	100.34	100.25
03-Mar-00	6.14	05-Mar-01	03-Mar-10	100.54	100.54	100.54	100.52	100.43	100.34	100.25
03-Mar-00	6.02		03-Mar-10	100.53	100.53	100.53	100.51	100.42	100.33	100.24
03-Mar-00	6.14		03-Mar-10	100.54	100.54	100.54	100.52	100.43	100.34	100.25
03-Mar-00	5.96		10-Mar-10	100.64	100.64	100.64	100.62	100.51	100.40	100.29
08-Mar-00	6.13		08-Mar-10	100.62	100.62	100.62	100.60	100.50	100.39	100.29
10-Mar-00	6.42		10-Mar-10	100.68	100.68	100.68	100.67	100.55	100.44	100.33
10-Mar-00	6.47		10-Mar-10	100.69	100.69	100.69	100.67	100.56	100.45	100.34
23-Mar-00	6.06		23-Mar-10	100.85	100.85	100.85	100.83	100.68	100.53	100.39
23-Mar-00	6.11		23-Mar-10	100.86	100.86	100.86	100.84	100.69	100.54	100.40
28-Mar-00	6.07		24-Mar-10	100.87	100.87	100.87	100.85	100.70	100.55	100.40
28-Mar-00	6.02		24-Mar-10	100.86	100.86	100.86	100.84	100.69	100.54	100.39
29-Mar-00	6.52		24-Mar-10	100.94	100.94	100.94	100.91	100.76	100.61	100.46
30-Mar-00	6.24		30-Mar-10	100.99	100.99	100.99	100.97	100.80	100.64	100.47
30-Mar-00	6.29		30-Mar-10	101.00	101.00	101.00	100.98	100.81	100.64	100.48
30-Mar-00	6.55		08-Apr-10	101.21	101.21	101.21	101.18	100.99	100.80	100.61
05-Apr-00	5.84		05-Apr-10	101.02	101.02	101.02	101.00	100.81	100.63	100.45
05-Apr-00	5.89		05-Apr-10	101.03	101.03	101.03	101.00	100.82	100.64	100.46
11-Apr-00	6.02		20-Apr-10	101.29	101.29	101.29	101.26	101.03	100.81	100.59
11-Apr-00	6.07		20-Apr-10	101.30	101.30	101.30	101.27	101.04	100.82	100.60
17-Apr-00	5.95		20-Apr-10	101.29	101.29	101.29	101.26	101.03	100.81	100.58
17-Apr-00	6		20-Apr-10	101.30	101.30	101.30	101.27	101.04	100.82	100.59

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

1/31/2010

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
25-Apr-00	6.05		20-Apr-10	101.30	101.30	101.30	101.26	101.04	100.82	100.59
05-May-00	6.2		27-Apr-10	101.47	101.47	101.47	101.43	101.19	100.94	100.70
05-May-00	6.25		27-Apr-10	101.48	101.48	101.48	101.44	101.20	100.95	100.71
23-May-00	6.54	18-Feb-10	18-May-10	101.90	101.90	101.90	101.85	101.55	101.25	100.95
23-May-00	6.94	18-Feb-10	18-May-10	102.02	102.02	102.02	101.98	101.67	101.37	101.07
23-May-00	6.99	18-Feb-10	18-May-10	102.04	102.04	102.04	101.99	101.69	101.38	101.08
23-May-00	6.49	18-Feb-10	18-May-10	101.89	101.89	101.89	101.84	101.54	101.23	100.93
24-May-00	6.4	24-Feb-10	24-May-10	101.97	101.97	101.97	101.92	101.60	101.28	100.97
24-May-00	6.45	24-Feb-10	24-May-10	101.99	101.99	101.99	101.94	101.62	101.30	100.98
06-Jun-00	6.12	28-Feb-10	28-May-10	101.95	101.95	101.95	101.90	101.57	101.24	100.91
06-Jun-00	6.17	28-Feb-10	28-May-10	101.97	101.97	101.97	101.92	101.58	101.25	100.93
16-Jun-00	6.09	16-Mar-10	16-Jun-10	102.22	102.22	102.22	102.16	101.77	101.39	101.01
16-Jun-00	6.14	16-Mar-10	16-Jun-10	102.24	102.24	102.24	102.18	101.79	101.41	101.03
22-Jun-00	6.12	22-Mar-10	22-Jun-10	102.34	102.34	102.34	102.27	101.86	101.46	101.07
22-Jun-00	6.17	22-Mar-10	22-Jun-10	102.36	102.36	102.36	102.29	101.88	101.48	101.09
26-Jun-00	6.15	24-Mar-10	24-Jun-10	102.38	102.38	102.38	102.31	101.90	101.50	101.10
05-Jul-00	6.16	05-Apr-10	06-Jul-10	102.57	102.57	102.57	102.48	102.04	101.61	101.17
10-Jul-00	6.4	10-Apr-10	12-Jul-10	102.78	102.78	102.78	102.69	102.23	101.78	101.33
10-Jul-00	6.45	10-Apr-10	12-Jul-10	102.80	102.80	102.80	102.71	102.25	101.80	101.35
14-Jul-00	6.05	20-Apr-10	20-Jul-10	102.75	102.75	102.75	102.66	102.18	101.70	101.23
14-Jul-00	6.1	20-Apr-10	20-Jul-10	102.77	102.77	102.77	102.68	102.20	101.72	101.25
07-Aug-00	5.98	27-Apr-10	27-Jul-10	102.83	102.83	102.83	102.73	102.23	101.74	101.25
07-Aug-00	6.03	27-Apr-10	27-Jul-10	102.86	102.86	102.86	102.76	102.26	101.76	101.27
11-Aug-00	6.27	09-Mar-10	09-Sep-10	103.69	103.69	103.69	103.53	102.91	102.29	101.68
11-Aug-00	6.32	09-Mar-10	09-Sep-10	103.72	103.72	103.72	103.56	102.94	102.32	101.71
17-Aug-00	5.95	09-Mar-10	09-Sep-10	103.49	103.49	103.49	103.33	102.71	102.09	101.49
17-Aug-00	6	09-Mar-10	09-Sep-10	103.52	103.52	103.52	103.36	102.74	102.13	101.52
23-Aug-00	6	23-Mar-10	23-Sep-10	103.75	103.75	103.75	103.58	102.91	102.26	101.61
23-Aug-00	5.95	23-Mar-10	23-Sep-10	103.72	103.72	103.72	103.54	102.88	102.23	101.58
30-Aug-00	6.48	09-Mar-10	09-Sep-10	103.82	103.82	103.82	103.66	103.04	102.42	101.81
30-Aug-00	6.53	09-Mar-10	09-Sep-10	103.85	103.85	103.85	103.69	103.07	102.45	101.84
05-Sep-00	5.83	09-Mar-10	09-Sep-10	103.41	103.41	103.41	103.26	102.64	102.02	101.41
05-Sep-00	5.88	09-Mar-10	09-Sep-10	103.44	103.44	103.44	103.29	102.67	102.05	101.44

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

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
11-Sep-00	5.81	10-Mar-10	10-Sep-10	103.42	103.42	103.42	103.26	102.64	102.02	101.41
11-Sep-00	5.86	10-Mar-10	10-Sep-10	103.45	103.45	103.45	103.29	102.67	102.05	101.44
21-Sep-00	5.71	21-Mar-10	21-Sep-10	103.53	103.53	103.53	103.36	102.70	102.05	101.41
21-Sep-00	5.76	21-Mar-10	21-Sep-10	103.56	103.56	103.56	103.39	102.73	102.08	101.44
27-Sep-00	5.7	25-Mar-10	27-Sep-10	103.62	103.62	103.62	103.44	102.76	102.10	101.44
27-Sep-00	5.75	25-Mar-10	27-Sep-10	103.65	103.65	103.65	103.47	102.80	102.13	101.47
05-Oct-00	5.82	24-Mar-10	24-Sep-10	103.79	103.79	103.79	103.62	102.95	102.29	101.64
05-Oct-00	6	24-Mar-10	24-Sep-10	103.77	103.77	103.77	103.59	102.93	102.27	101.62
05-Oct-00	6.05	24-Mar-10	24-Sep-10	103.80	103.80	103.80	103.62	102.96	102.30	101.65
06-Oct-00	5.69	24-Mar-10	24-Sep-10	103.56	103.56	103.56	103.39	102.72	102.06	101.42
06-Oct-00	5.74	24-Mar-10	24-Sep-10	103.60	103.60	103.60	103.42	102.75	102.10	101.45
12-Oct-00	5.51	20-Apr-10	20-Oct-10	103.98	103.98	103.98	103.76	103.02	102.29	101.57
12-Oct-00	5.69	20-Apr-10	20-Oct-10	103.95	103.95	103.95	103.72	102.99	102.26	101.54
12-Oct-00	5.74	20-Apr-10	20-Oct-10	103.98	103.98	103.98	103.76	103.02	102.30	101.58
16-Oct-00	5.43	20-Apr-10	20-Oct-10	103.92	103.92	103.92	103.70	102.96	102.23	101.51
16-Oct-00	5.61	20-Apr-10	20-Oct-10	103.89	103.89	103.89	103.67	102.93	102.20	101.49
19-Oct-00	5.54	20-Apr-10	20-Oct-10	103.84	103.84	103.84	103.61	102.88	102.15	101.44
19-Oct-00	5.59	20-Apr-10	20-Oct-10	103.87	103.87	103.87	103.65	102.91	102.19	101.47
20-Oct-00	5.54	20-Apr-10	20-Oct-10	103.84	103.84	103.84	103.61	102.88	102.15	101.44
20-Oct-00	5.59	20-Apr-10	20-Oct-10	103.87	103.87	103.87	103.65	102.91	102.19	101.47
20-Oct-00	5.36	20-Apr-10	20-Oct-10	103.87	103.87	103.87	103.65	102.91	102.18	101.46
26-Oct-00	5.29	26-Apr-10	26-Oct-10	103.90	103.90	103.90	103.67	102.92	102.17	101.44
26-Oct-00	5.47	26-Apr-10	26-Oct-10	103.87	103.87	103.87	103.64	102.89	102.15	101.42
26-Oct-00	5.52	26-Apr-10	26-Oct-10	103.91	103.91	103.91	103.68	102.93	102.18	101.45
27-Oct-00	5.49	27-Apr-10	27-Oct-10	103.90	103.90	103.90	103.67	102.91	102.17	101.44
27-Oct-00	5.68	27-Apr-10	27-Oct-10	104.21	104.21	104.21	103.98	103.22	102.47	101.73
27-Oct-00	5.86	27-Apr-10	27-Oct-10	104.18	104.18	104.18	103.95	103.19	102.44	101.71
02-Nov-00	5.64	09-Mar-10	09-Dec-10	104.63	104.63	104.63	104.31	103.43	102.57	101.73
02-Nov-00	5.59	09-Mar-10	09-Dec-10	104.59	104.59	104.59	104.26	103.39	102.53	101.69
13-Nov-00	5.67	10-Mar-10	10-Dec-10	104.68	104.68	104.68	104.35	103.47	102.60	101.76
27-Nov-00	5.92	01-Mar-10	29-Nov-10	104.83	104.83	104.83	104.53	103.68	102.84	102.02
28-Nov-00	5.92	26-Mar-10	27-Dec-10	105.17	105.17	105.17	104.80	103.87	102.96	102.07
29-Nov-00	5.38	09-Mar-10	09-Dec-10	104.61	104.61	104.61	104.29	103.41	102.54	101.70

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

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**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
29-Nov-00	5.56	09-Mar-10	09-Dec-10	104.56	104.56	104.56	104.24	103.36	102.50	101.66
29-Nov-00	5.61	09-Mar-10	09-Dec-10	104.61	104.61	104.61	104.28	103.40	102.54	101.70
05-Dec-00	5.17	10-Mar-10	10-Dec-10	104.44	104.44	104.44	104.11	103.23	102.37	101.53
05-Dec-00	5.35	10-Mar-10	10-Dec-10	104.40	104.40	104.40	104.07	103.19	102.33	101.49
05-Dec-00	5.4	10-Mar-10	10-Dec-10	104.44	104.44	104.44	104.11	103.23	102.37	101.53
08-Dec-00	5.93	09-Mar-10	09-Dec-10	104.89	104.89	104.89	104.56	103.68	102.82	101.97
08-Dec-00	5.03	09-Mar-10	09-Dec-10	104.31	104.31	104.31	103.98	103.10	102.24	101.41
08-Dec-00	5.21	09-Mar-10	09-Dec-10	104.26	104.26	104.26	103.93	103.06	102.20	101.37
08-Dec-00	5.26	09-Mar-10	09-Dec-10	104.30	104.30	104.30	103.98	103.10	102.24	101.41
11-Dec-00	5.05	10-Mar-10	10-Dec-10	104.13	104.13	104.13	103.81	102.93	102.07	101.24
11-Dec-00	4.82	10-Mar-10	10-Dec-10	104.14	104.14	104.14	103.81	102.93	102.06	101.24
11-Dec-00	5	10-Mar-10	10-Dec-10	104.09	104.09	104.09	103.76	102.88	102.02	101.20
12-Dec-00	5.24	12-Mar-10	13-Dec-10	104.55	104.55	104.55	104.21	103.32	102.45	101.60
12-Dec-00	5.42	12-Mar-10	13-Dec-10	104.50	104.50	104.50	104.17	103.28	102.41	101.56
12-Dec-00	5.47	12-Mar-10	13-Dec-10	104.55	104.55	104.55	104.21	103.32	102.45	101.60
15-Dec-00	5.36	15-Mar-10	15-Dec-10	104.48	104.48	104.48	104.14	103.24	102.37	101.52
15-Dec-00	5.41	15-Mar-10	15-Dec-10	104.52	104.52	104.52	104.18	103.29	102.41	101.56
18-Dec-00	4.7	18-Mar-10	20-Dec-10	104.16	104.16	104.16	103.81	102.90	102.01	101.17
18-Dec-00	4.88	18-Feb-10	20-Dec-10	104.12	104.12	104.12	103.77	102.86	101.98	101.13
18-Dec-00	4.88	18-Mar-10	20-Dec-10	104.12	104.12	104.12	103.77	102.86	101.98	101.13
18-Dec-00	4.93	18-Mar-10	20-Dec-10	104.16	104.16	104.16	103.81	102.91	102.02	101.18
29-Dec-00	5.23	31-Dec-01	29-Dec-10	104.54	104.54	104.54	104.16	103.23	102.32	101.42
29-Dec-00	5.16	29-Mar-10	29-Dec-10	104.50	104.50	104.50	104.12	103.19	102.28	101.40
29-Dec-00	5.21	29-Mar-10	29-Dec-10	104.55	104.55	104.55	104.17	103.24	102.33	101.44
04-Jan-01	5.16	22-Jan-02	20-Jan-11	104.77	104.77	104.77	104.33	103.34	102.37	101.42
11-Jan-01	4.94	18-Apr-10	18-Jan-11	104.77	104.77	104.77	104.34	103.35	102.38	101.46
11-Jan-01	5.12	18-Apr-10	18-Jan-11	104.72	104.72	104.72	104.29	103.30	102.34	101.41
11-Jan-01	5.17	18-Apr-10	18-Jan-11	104.77	104.77	104.77	104.34	103.35	102.39	101.46
30-Jan-01	4.85	30-Jan-10	31-Jan-11	104.85	104.85	104.85	104.38	103.35	102.35	101.41
30-Jan-01	5.03	30-Jan-10	31-Jan-11	104.78	104.78	104.78	104.32	103.29	102.30	101.36
30-Jan-01	5.08	30-Jan-10	31-Jan-11	104.83	104.83	104.83	104.37	103.35	102.35	101.41
02-Feb-01	4.78	02-Feb-10	02-Feb-11	104.68	104.68	104.68	104.20	103.18	102.18	101.24
05-Feb-01	4.8	07-Feb-10	07-Feb-11	104.64	104.64	104.64	104.15	103.11	102.11	101.17

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

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
05-Feb-01	4.85	07-Feb-10	07-Feb-11	104.69	104.69	104.69	104.20	103.17	102.15	101.21
05-Feb-01	4.62	07-Feb-10	07-Feb-11	104.70	104.70	104.70	104.21	103.17	102.16	101.22
05-Feb-01	5.27	11-Feb-10	11-Feb-11	105.19	105.19	105.19	104.68	103.63	102.60	101.62
05-Feb-01	5.32	11-Feb-10	11-Feb-11	105.24	105.24	105.24	104.74	103.68	102.66	101.67
05-Feb-01	5.09	11-Feb-10	11-Feb-11	105.25	105.25	105.25	104.74	103.68	102.65	101.67
06-Feb-01	4.78	06-Feb-10	07-Feb-11	104.74	104.74	104.74	104.25	103.21	102.20	101.26
26-Feb-01	5.22	25-Feb-10	25-Feb-11	105.58	105.58	105.58	105.03	103.94	102.87	101.85
26-Feb-01	5.4	25-Feb-10	25-Feb-11	105.53	105.53	105.53	104.98	103.89	102.83	101.81
26-Feb-01	5.45	25-Feb-10	25-Feb-11	105.58	105.58	105.58	105.04	103.95	102.88	101.86
26-Feb-01	5.03	26-Feb-10	28-Feb-11	105.17	105.17	105.17	104.61	103.52	102.45	101.45
26-Feb-01	5.08	26-Feb-10	28-Feb-11	105.22	105.22	105.22	104.67	103.57	102.50	101.50
01-Mar-01	4.89	28-Feb-10	28-Feb-11	105.02	105.02	105.02	104.46	103.36	102.30	101.31
01-Mar-01	5.06	28-Feb-10	28-Feb-11	105.45	105.45	105.45	104.89	103.79	102.71	101.70
01-Mar-01	5.24	28-Feb-10	28-Feb-11	105.40	105.40	105.40	104.84	103.74	102.67	101.66
01-Mar-01	4.8	28-Feb-10	28-Feb-11	104.92	104.92	104.92	104.36	103.27	102.20	101.22
01-Mar-01	4.84	28-Feb-10	28-Feb-11	104.96	104.96	104.96	104.41	103.31	102.24	101.26
01-Mar-01	4.85	28-Feb-10	28-Feb-11	104.97	104.97	104.97	104.42	103.32	102.25	101.27
16-Mar-01	5.21	19-Mar-02	21-Mar-11	105.62	105.62	105.62	104.99	103.84	102.71	101.60
16-Mar-01	5.26	19-Mar-02	21-Mar-11	105.68	105.68	105.68	105.05	103.89	102.76	101.66
22-Mar-01	4.91	22-Mar-10	22-Mar-11	105.57	105.57	105.57	104.94	103.78	102.65	101.60
22-Mar-01	5.09	22-Mar-10	22-Mar-11	105.50	105.50	105.50	104.87	103.71	102.59	101.54
22-Mar-01	5.14	22-Mar-10	22-Mar-11	105.56	105.56	105.56	104.92	103.77	102.64	101.60
09-May-01	5.28	26-Apr-10	26-Apr-11	106.22	106.22	106.22	105.45	104.20	102.99	101.86
09-May-01	5.05	26-Apr-10	26-Apr-11	106.22	106.22	106.22	105.45	104.20	102.98	101.85
09-May-01	5.23	26-Apr-10	26-Apr-11	106.16	106.16	106.16	105.39	104.14	102.93	101.80
10-May-01	4.98	08-May-02	09-May-11	106.30	106.30	106.30	105.49	104.19	102.93	101.70
06-Jun-01	4.91	06-Mar-10	06-Jun-11	106.26	106.26	106.26	105.35	103.98	102.69	101.51
06-Jun-01	4.86	06-Mar-10	06-Jun-11	106.19	106.19	106.19	105.28	103.92	102.62	101.46
08-Jun-01	5.16	06-Mar-10	06-Jun-11	106.93	106.93	106.93	106.01	104.64	103.32	102.09
08-Jun-01	5.34	06-Mar-10	06-Jun-11	106.84	106.84	106.84	105.93	104.56	103.24	102.02
26-Jul-01	4.99	24-Apr-10	25-Jul-11	107.36	107.36	107.36	106.27	104.77	103.32	102.01
26-Jul-01	5.17	24-Apr-10	25-Jul-11	107.28	107.28	107.28	106.19	104.69	103.26	101.95
26-Jul-01	5.22	24-Apr-10	25-Jul-11	107.35	107.35	107.35	106.27	104.77	103.33	102.01

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

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**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
17-Aug-01	5.06	19-Feb-10	19-Aug-11	107.42	107.42	107.42	106.22	104.66	103.17	101.83
25-Sep-01	4.65	26-Sep-02	26-Sep-11	107.21	107.21	107.21	105.83	104.16	102.54	101.00
25-Sep-01	4.6	26-Sep-02	26-Sep-11	107.13	107.13	107.13	105.75	104.08	102.46	100.92
13-Dec-01	4.61	20-Dec-02	20-Dec-11	108.14	108.14	108.13	106.35	104.45	102.63	100.92
13-Dec-01	4.52	20-Dec-02	20-Dec-11	107.97	107.97	107.96	106.18	104.28	102.47	100.76
10-Jan-02	4.36	03-Jan-03	03-Jan-12	107.82	107.82	107.80	105.96	104.03	102.18	100.45
10-May-02	4.1	08-May-03	08-May-12	109.20	109.20	108.67	106.51	104.28	102.16	100.42
10-May-02	4.31	08-May-03	08-May-12	109.09	109.09	108.56	106.41	104.20	102.09	100.36
22-Jul-02	3.64	22-Jul-03	23-Jul-12	108.24	108.24	107.54	105.11	102.76	100.72	99.01
25-Jul-02	3.76	25-Jul-03	25-Jul-12	108.56	108.56	107.85	105.36	103.02	100.80	99.00
25-Jul-02	3.81	25-Jul-03	25-Jul-12	108.68	108.68	107.98	105.49	103.15	100.92	99.11
25-Jul-02	4.05	25-Jul-03	25-Jul-12	109.28	109.28	108.58	106.08	103.69	101.43	99.49
25-Jul-02	4.1	25-Jul-03	25-Jul-12	109.41	109.41	108.70	106.20	103.81	101.55	99.61
07-Aug-02	3.28	07-Aug-03	07-Aug-12	107.55	107.55	106.68	104.14	101.66	99.25	96.91
22-Aug-02	3.43	22-Aug-03	22-Aug-12	107.96	107.96	107.09	104.54	102.17	99.92	98.31
22-Aug-02	3.48	22-Aug-03	22-Aug-12	108.09	108.09	107.22	104.67	102.29	100.04	98.43
18-Sep-02	3.27	18-Sep-03	18-Sep-12	107.74	107.74	106.70	104.12	101.64	99.43	97.59
24-Sep-02	2.95	29-Sep-03	27-Sep-12	107.66	107.66	106.56	103.95	101.45	99.22	97.38
01-Oct-02	3.33	03-Oct-03	03-Oct-12	108.02	108.02	106.88	104.22	101.67	99.34	97.23
19-Feb-03	3.15	19-Feb-10	19-Feb-13	108.60	108.60	106.68	104.43	102.39	100.88	100.03
10-Mar-03	2.97	29-Mar-10	27-Mar-13	108.25	108.25	106.15	104.00	102.03	100.64	99.95
03-Apr-03	3.59	03-Apr-08	03-Apr-13	110.29	110.29	107.93	104.98	102.24	99.81	98.03
07-May-03	3.69	07-May-04	07-May-18	121.26	113.61	107.73	103.62	100.31	97.55	96.05
21-May-03	4.77	22-Feb-10	21-May-13	114.83	114.83	112.12	109.16	106.37	104.02	102.15
23-May-03	2.52	23-Feb-10	23-May-13	107.13	107.13	104.88	103.00	101.28	100.22	99.86
27-May-03	3.04	27-May-04	28-May-13	108.89	108.89	106.14	103.04	100.28	97.81	96.02
12-Jun-03	4.75	12-Mar-10	12-Jun-13	115.02	115.02	112.16	109.17	106.37	104.00	102.12
13-Jun-03	4.8	15-Mar-10	13-Jun-13	115.20	115.20	112.33	109.33	106.50	104.12	102.22
25-Jun-03	3.03	26-Jun-06	26-Jun-13	109.07	109.07	106.11	102.76	99.53	96.42	93.45
03-Jul-03	4.77	05-Apr-10	03-Jul-13	115.12	115.12	112.11	109.11	106.30	103.92	102.06
11-Jul-03	3.21	12-Jul-04	11-Jul-13	109.80	109.80	106.73	103.57	100.66	98.16	96.37
31-Jul-03	3.71	01-Feb-10	31-Jul-13	111.67	111.67	108.62	106.03	103.62	101.75	100.51
10-Dec-03	3.6	10-Dec-04	10-Dec-13	112.56	112.01	108.30	104.88	101.68	99.06	97.11

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

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
07-Apr-04	3.23	07-Apr-05	07-Apr-11	103.48	103.48	103.48	102.79	101.60	100.44	99.32
02-Sep-04	3.6	02-Mar-10	02-Sep-14	114.58	112.60	108.81	106.15	103.58	101.63	100.41
31-Jan-05	3.65	31-Jan-06	02-Feb-15	116.10	112.98	108.67	105.49	102.49	100.40	99.10
31-Jan-05	3.68	31-Jan-06	02-Feb-15	116.25	113.13	108.81	105.62	102.60	100.49	99.18
17-Mar-05	3.89	17-Mar-10	17-Mar-15	117.69	114.38	110.22	107.31	104.43	102.25	100.74
03-Jun-05	3.41	03-Mar-10	03-Jun-15	115.84	112.17	108.34	105.79	103.20	101.37	100.23
07-Jun-05	3.8	08-Jun-10	08-Jun-15	117.98	114.14	109.98	107.10	104.24	102.09	100.64
07-Jun-05	3.7	08-Jun-10	08-Jun-15	118.13	114.28	110.10	107.20	104.31	102.17	100.71
16-Jun-05	3.93	16-Jun-10	16-Jun-15	118.76	114.83	110.56	107.56	104.61	102.35	100.82
16-Jun-05	3.96	16-Jun-10	16-Jun-15	118.92	114.99	110.68	107.67	104.67	102.42	100.87
25-Aug-05	4.39	25-Aug-10	25-Aug-15	121.98	117.27	111.74	106.62	101.75	97.24	92.96
15-Dec-05	4.24	15-Mar-10	15-Dec-15	122.19	116.92	112.24	108.95	105.66	103.13	101.33
15-Dec-05	4.56	15-Dec-10	15-Dec-15	124.07	118.71	113.81	110.24	106.73	103.94	101.87
18-Jan-06	4.32	19-Apr-10	18-Jan-11	103.93	103.93	103.93	103.50	102.52	101.57	100.72
30-Jan-06	3.94	30-Jan-07	01-Feb-21	125.20	117.68	111.82	108.06	104.33	101.96	100.13
01-Feb-06	4.56		01-Feb-11	104.32	104.32	104.32	103.85	102.83	101.83	100.84
01-Feb-06	4.27	01-Feb-10	01-Feb-16	122.88	117.31	112.56	109.20	105.84	103.29	101.43
01-Feb-06	4.27	01-Feb-10	01-Feb-16	122.88	117.31	112.56	109.20	105.84	103.29	101.43
01-Mar-06	4.32		01-Mar-16	125.68	119.41	113.15	107.16	101.51	96.21	91.24
01-Mar-06	4.51		01-Mar-16	124.54	118.40	112.26	106.36	100.81	95.60	90.70
13-Mar-06	4.75	14-Mar-11	14-Mar-16	126.90	120.65	114.38	109.43	105.54	103.11	101.41
17-May-06	4.45	17-Feb-10	17-May-16	125.42	119.35	114.24	110.59	106.94	104.11	102.00
18-May-06	4.86	18-Feb-10	18-May-16	127.17	121.04	115.73	111.83	107.99	104.93	102.60
19-May-06	5.25		19-May-11	106.49	106.49	106.49	105.64	104.32	103.03	101.77
19-May-06	4.52	21-May-07	19-May-21	132.46	124.13	117.07	112.49	108.03	104.67	102.14
26-May-06	4.77	26-Feb-10	26-May-16	126.66	120.53	115.27	111.43	107.66	104.64	102.38
08-Jun-06	4.79		08-Jun-16	127.70	121.18	114.67	108.45	102.60	97.12	91.99
21-Jun-06	4.74	22-Mar-10	21-Jun-16	126.62	120.45	115.18	111.36	107.57	104.59	102.36
26-Jun-06	5.03	26-Mar-10	27-Jun-11	107.04	107.04	107.04	106.05	104.62	103.25	101.99
26-Jun-06	5.26	26-Mar-10	27-Jun-11	107.04	107.04	107.04	106.05	104.63	103.26	101.99
27-Jun-06	4.69	29-Mar-10	27-Jun-16	126.77	120.56	115.26	111.42	107.61	104.62	102.37
03-Jul-06	5.29	05-Apr-10	05-Jul-11	107.17	107.17	107.17	106.16	104.71	103.32	102.04
11-Jul-06	4.49	12-Apr-10	11-Jul-16	127.56	121.21	115.82	111.88	108.01	104.94	102.63

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

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**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
11-Jul-06	4.66	12-Apr-10	11-Jul-16	126.65	120.42	115.15	111.32	107.56	104.56	102.34
11-Jul-06	4.72	12-Apr-10	11-Jul-16	126.60	120.40	115.13	111.32	107.53	104.55	102.32
17-Jul-06	4.67	19-Apr-10	18-Jul-16	126.33	120.12	114.88	111.09	107.37	104.39	102.21
19-Jul-06	4.65	19-Apr-10	19-Jul-16	126.21	120.01	114.77	111.00	107.30	104.33	102.16
24-Jul-06	4.39	26-Apr-10	26-Jul-21	131.11	122.66	116.21	111.95	107.55	104.26	101.96
28-Jul-06	5.09	28-Apr-10	28-Jul-11	107.20	107.20	107.20	106.10	104.60	103.16	101.85
28-Jul-06	4.61	28-Apr-10	28-Jul-16	126.01	119.81	114.61	110.86	107.17	104.23	102.09
31-Jul-06	4.86	01-Feb-10	01-Aug-16	127.62	121.33	115.94	112.00	108.10	105.00	102.65
31-Jul-06	5.13	01-Aug-11	01-Aug-16	129.38	122.99	117.41	113.24	109.14	105.83	103.14
08-Aug-06	4.39	08-Feb-10	08-Aug-16	125.04	118.89	113.80	110.21	106.60	103.83	101.80
08-Aug-06	4.45	08-Feb-10	08-Aug-16	125.00	118.86	113.79	110.18	106.57	103.79	101.78
08-Aug-06	4.5	08-Feb-10	08-Aug-16	127.80	121.39	115.95	111.98	108.08	104.99	102.66
08-Aug-06	4.72	08-Feb-10	08-Aug-16	126.76	120.50	115.19	111.36	107.58	104.55	102.33
15-Aug-06	4.46	16-Feb-10	15-Aug-16	125.54	119.33	114.18	110.51	106.84	104.00	101.92
15-Aug-06	4.52	16-Feb-10	15-Aug-16	125.50	119.31	114.17	110.48	106.83	103.99	101.91
25-Aug-06	4.39	25-Feb-10	25-Aug-16	124.71	118.55	113.48	109.94	106.39	103.64	101.64
28-Aug-06	4.39	01-Mar-10	29-Aug-16	127.20	120.77	115.38	111.50	107.66	104.64	102.38
28-Aug-06	4.61	01-Mar-10	29-Aug-16	126.18	119.91	114.66	110.90	107.16	104.25	102.10
30-Aug-06	4.65	30-Aug-11	30-Aug-16	128.92	122.39	116.80	112.69	108.65	105.37	102.73
30-Aug-06	4.87	30-Aug-11	30-Aug-16	127.86	121.50	116.04	112.06	108.13	104.94	102.37
30-Aug-06	4.61	01-Mar-10	30-Aug-16	126.15	119.89	114.65	110.89	107.15	104.25	102.10
19-Sep-06	4.36	19-Mar-10	19-Sep-16	124.63	118.44	113.40	109.84	106.29	103.57	101.61
21-Sep-06	4.57	22-Mar-10	21-Sep-11	107.45	107.45	107.44	106.09	104.45	102.91	101.58
21-Sep-06	4.79	22-Mar-10	21-Sep-11	107.40	107.40	107.40	106.05	104.41	102.87	101.54
28-Sep-06	4.39		28-Sep-16	125.74	118.92	112.18	105.78	99.78	94.19	88.95
29-Sep-06	4.13	29-Mar-10	29-Sep-16	123.15	117.09	112.24	108.92	105.53	102.99	101.21
03-Oct-06	4.19	05-Apr-10	03-Oct-16	123.54	117.44	112.55	109.16	105.75	103.15	101.30
04-Oct-06	4.01	05-Apr-10	04-Oct-16	123.22	117.14	112.28	108.96	105.57	103.03	101.25
04-Oct-06	4.13	05-Apr-10	04-Oct-16	123.15	117.09	112.24	108.92	105.53	102.99	101.20
04-Oct-06	4.23	05-Apr-10	04-Oct-16	124.69	118.47	113.42	109.88	106.32	103.60	101.63
04-Oct-06	4.35	05-Apr-10	04-Oct-16	124.61	118.42	113.37	109.84	106.27	103.55	101.60
25-Oct-06	4.38	26-Apr-10	25-Oct-16	124.93	118.67	113.57	110.01	106.39	103.65	101.63
30-Oct-06	4.54	01-Feb-10	31-Oct-16	126.00	119.66	114.44	110.68	106.99	104.12	102.01

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

1/31/2010

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
29-Nov-06	3.88	01-Mar-10	29-Nov-16	124.21	117.90	112.86	109.41	105.92	103.27	101.40
29-Nov-06	4.1	01-Mar-10	29-Nov-16	123.19	117.05	112.17	108.84	105.47	102.90	101.13
29-Nov-06	4.36	29-Nov-11	29-Nov-16	127.51	120.91	115.44	111.53	107.60	104.42	101.80
30-Nov-06	3.84	28-Feb-07	30-Nov-21	129.15	121.24	114.65	110.50	106.47	103.43	101.15
01-Dec-06	4.31		01-Dec-16	125.48	118.48	111.59	105.07	98.97	93.28	87.98
04-Dec-06	4.27		05-Dec-16	125.23	118.22	111.33	104.80	98.71	93.02	87.71
07-Dec-06	4.73	08-Dec-08	07-Dec-11	108.21	108.21	108.20	106.49	104.62	102.80	101.01
07-Dec-06	4.18	08-Mar-10	07-Dec-16	123.75	117.56	112.59	109.19	105.77	103.14	101.30
07-Dec-06	3.71	08-Mar-10	07-Dec-16	123.08	116.89	112.04	108.75	105.39	102.88	101.16
07-Dec-06	3.81	08-Mar-10	07-Dec-16	122.12	116.09	111.38	108.21	104.97	102.55	100.92
07-Dec-06	3.93	08-Mar-10	07-Dec-16	122.06	116.04	111.33	108.18	104.93	102.53	100.90
13-Dec-06	4.08	15-Mar-10	13-Dec-16	123.10	116.96	112.09	108.79	105.42	102.89	101.13
13-Dec-06	4.25	15-Mar-10	13-Dec-16	124.26	118.00	112.97	109.50	105.99	103.31	101.44
29-Dec-06	4.49	29-Mar-10	29-Dec-16	125.99	119.55	114.27	110.56	106.85	103.96	101.86
02-Jan-07	4.26	02-Apr-10	03-Jan-17	124.41	118.11	113.06	109.57	106.04	103.37	101.46
05-Jan-07	4.25	05-Apr-10	05-Jan-17	124.35	118.07	113.01	109.55	106.01	103.36	101.44
08-Jan-07	4.46		09-Jan-17	126.71	119.57	112.55	105.91	99.71	93.93	88.54
08-Jan-07	4.49		09-Jan-17	126.92	119.77	112.75	106.10	99.89	94.11	88.71
09-Jan-07	4.22	09-Apr-10	09-Jan-17	126.75	120.17	114.79	110.99	107.20	104.26	102.10
09-Jan-07	4.32	09-Apr-10	09-Jan-17	125.76	119.32	114.08	110.41	106.72	103.88	101.82
11-Jan-07	4.26	12-Apr-10	11-Jan-17	124.45	118.13	113.07	109.60	106.05	103.38	101.45
16-Jan-07	4.78	17-Jan-12	17-Jan-17	128.07	121.45	115.92	111.91	107.90	104.65	101.91
18-Jan-07	4.38	19-Apr-10	18-Jan-17	125.32	118.92	113.74	110.10	106.47	103.67	101.67
23-Jan-07	4.42	23-Apr-10	23-Jan-17	125.62	119.18	113.95	110.29	106.61	103.79	101.75
23-Jan-07	4.2	23-Apr-10	23-Jan-17	126.69	120.08	114.70	110.91	107.12	104.19	102.04
24-Jan-07	4.61	26-Apr-10	24-Jan-17	126.94	120.40	114.98	111.14	107.33	104.31	102.14
26-Jan-07	4.31	26-Apr-10	26-Jan-17	125.79	119.30	114.04	110.38	106.68	103.85	101.79
30-Jan-07	4.72	01-Feb-10	30-Jan-12	109.36	109.36	109.34	107.37	105.39	103.57	102.00
30-Jan-07	4.94	01-Feb-10	30-Jan-12	109.29	109.29	109.27	107.31	105.33	103.51	101.96
31-Jan-07	4.28	01-Feb-10	31-Jan-17	127.29	120.63	115.18	111.32	107.46	104.45	102.24
31-Jan-07	4.5	01-Feb-10	31-Jan-17	126.19	119.71	114.41	110.68	106.93	104.05	101.94
01-Feb-07	4.76	01-Feb-10	01-Feb-17	128.00	121.38	115.85	111.88	107.93	104.81	102.49
07-Feb-07	4.47	08-Feb-10	07-Feb-17	126.02	119.54	114.27	110.55	106.83	103.96	101.87

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

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
08-Feb-07	4.86	08-Feb-10	08-Feb-12	109.24	109.24	109.20	107.20	105.22	103.40	101.85
12-Feb-07	4.39	12-Feb-10	13-Feb-17	125.50	119.05	113.84	110.21	106.53	103.74	101.69
14-Feb-07	4.71	16-Feb-10	14-Feb-17	127.73	121.10	115.58	111.64	107.74	104.64	102.36
15-Feb-07	4.42	16-Feb-10	15-Feb-17	125.72	119.25	114.01	110.33	106.63	103.81	101.75
16-Feb-07	4.81	16-Feb-10	16-Feb-12	109.24	109.24	109.19	107.15	105.15	103.33	101.79
22-Feb-07	4.86		22-Feb-10	100.31	100.31	100.31	100.30	100.23	100.16	100.10
26-Feb-07	4.93	26-Feb-10	27-Feb-12	109.64	109.64	109.56	107.47	105.43	103.57	101.97
26-Feb-07	4.35	26-Feb-10	27-Feb-17	125.29	118.83	113.63	110.04	106.40	103.61	101.63
28-Feb-07	4.71	01-Mar-10	28-Feb-12	109.19	109.19	109.11	107.02	105.00	103.18	101.66
02-Mar-07	4.6	02-Mar-10	02-Mar-12	108.97	108.97	108.88	106.79	104.78	102.98	101.49
06-Mar-07	4.33	08-Mar-10	06-Mar-12	108.99	108.99	108.88	106.77	104.75	102.96	101.49
06-Mar-07	4.35	08-Mar-10	06-Mar-17	125.75	119.25	113.99	110.34	106.65	103.82	101.78
08-Mar-07	4.61	08-Mar-10	08-Mar-12	109.06	109.06	108.95	106.84	104.81	103.00	101.52
12-Mar-07	4.37	12-Mar-10	13-Mar-17	125.46	118.99	113.76	110.15	106.49	103.70	101.67
13-Mar-07	4.25	15-Mar-10	13-Mar-17	124.61	118.23	113.13	109.61	106.05	103.36	101.45
23-Mar-07	4.13	23-Mar-10	23-Mar-17	123.81	117.48	112.50	109.09	105.64	103.03	101.22
29-Mar-07	4.07	29-Mar-10	29-Mar-17	124.34	117.95	112.87	109.41	105.90	103.24	101.37
29-Mar-07	4.19	29-Mar-10	29-Mar-17	124.25	117.90	112.83	109.38	105.88	103.22	101.33
30-Mar-07	4.32	30-Mar-10	30-Mar-12	109.25	109.25	109.04	106.87	104.80	102.98	101.50
30-Mar-07	4.47	30-Mar-10	30-Mar-12	109.58	109.58	109.37	107.19	105.10	103.25	101.71
30-Mar-07	4.48	30-Mar-10	30-Mar-12	109.17	109.17	108.96	106.80	104.74	102.92	101.44
30-Mar-07	4.18	30-Mar-10	30-Mar-17	124.19	117.83	112.78	109.34	105.84	103.19	101.32
02-Apr-07	4.76	02-Apr-10	02-Apr-12	109.69	109.69	109.46	107.25	105.06	102.94	101.14
02-Apr-07	4.33	02-Apr-10	03-Apr-17	125.26	118.81	113.60	110.00	106.35	103.59	101.61
23-Apr-07	4.75		23-Apr-10	101.08	101.08	101.08	101.05	100.81	100.58	100.35
23-Apr-07	4.68		23-Apr-10	101.06	101.06	101.06	101.03	100.80	100.56	100.33
24-Apr-07	4.04	26-Apr-10	24-Apr-17	125.96	119.31	114.00	110.32	106.61	103.78	101.74
25-Apr-07	4.77	26-Apr-10	25-Apr-12	110.01	110.01	109.69	107.41	105.16	102.98	101.17
25-Apr-07	4.45	26-Apr-10	25-Apr-17	126.23	119.63	114.29	110.56	106.80	103.92	101.83
30-Apr-07	4.59	01-Feb-10	30-Apr-12	109.78	109.78	109.44	107.20	105.06	103.17	101.62
30-Apr-07	4.74		30-Apr-12	109.98	109.98	109.64	107.35	105.09	102.88	100.74
30-Apr-07	4.06	01-Feb-10	01-May-17	126.14	119.48	114.15	110.46	106.72	103.86	101.80
30-Apr-07	4.28	01-Feb-10	01-May-17	125.02	118.55	113.38	109.84	106.21	103.48	101.53

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

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**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
02-May-07	4.4	02-Feb-10	02-May-12	109.82	109.82	109.47	107.21	105.08	103.18	101.64
07-May-07	4.67	08-Feb-10	07-May-12	109.91	109.91	109.54	107.28	105.13	103.23	101.66
10-May-07	4.51	10-Feb-10	10-May-12	109.58	109.58	109.19	106.94	104.81	102.93	101.42
10-May-07	4.78	10-May-10	10-May-12	110.20	110.20	109.82	107.54	105.37	103.43	101.83
15-May-07	4.26	16-Feb-10	15-May-17	124.95	118.45	113.28	109.75	106.15	103.42	101.48
17-May-07	4.57	17-Feb-10	17-May-12	109.80	109.80	109.39	107.11	104.96	103.05	101.51
18-May-07	4.33	18-May-10	18-May-17	128.18	121.30	115.68	111.70	107.73	104.65	102.36
18-May-07	4.43	18-May-10	18-May-17	127.14	120.40	114.94	111.09	107.22	104.25	102.07
18-May-07	4.55	18-May-10	18-May-17	127.05	120.35	114.89	111.05	107.21	104.22	102.06
23-May-07	4.2	23-Feb-10	23-May-17	127.25	120.45	114.94	111.09	107.23	104.25	102.07
23-May-07	4.42	23-Feb-10	23-May-17	126.14	119.51	114.17	110.46	106.70	103.86	101.76
07-Jun-07	4.81	07-Jun-10	07-Jun-17	129.51	122.57	116.79	112.62	108.52	105.26	102.81
08-Jun-07	4.96	08-Mar-10	08-Jun-12	111.12	111.12	110.62	108.25	105.99	103.95	102.24
13-Jun-07	5.12	15-Mar-10	13-Jun-12	111.43	111.43	110.90	108.52	106.23	104.17	102.41
13-Jun-07	4.43	15-Mar-10	13-Jun-17	129.05	122.06	116.32	112.23	108.16	104.98	102.61
13-Jun-07	4.65	15-Mar-10	13-Jun-17	127.89	121.09	115.50	111.55	107.62	104.56	102.29
18-Jun-07	5.19	18-Mar-10	18-Jun-10	101.91	101.91	101.91	101.84	101.45	101.06	100.68
18-Jun-07	4.5	18-Mar-10	19-Jun-17	129.59	122.55	116.73	112.57	108.44	105.19	102.77
20-Jun-07	4.69	22-Mar-10	20-Jun-17	128.23	121.38	115.74	111.75	107.78	104.68	102.37
20-Jun-07	4.57	22-Mar-10	20-Jun-17	128.32	121.44	115.79	111.79	107.79	104.68	102.39
21-Jun-07	4.85	22-Mar-10	21-Jun-12	111.50	111.50	110.94	108.52	106.22	104.14	102.38
21-Jun-07	5.07	22-Mar-10	21-Jun-12	111.42	111.42	110.86	108.45	106.16	104.09	102.33
21-Jun-07	4.62	22-Mar-10	21-Jun-17	128.20	121.34	115.72	111.73	107.74	104.64	102.35
21-Jun-07	4.72	21-Jun-10	21-Jun-17	131.23	124.05	118.03	113.65	109.34	105.92	103.31
21-Jun-07	4.89	21-Jun-10	21-Jun-17	130.18	123.15	117.28	113.03	108.84	105.50	102.99
21-Jun-07	4.95	21-Jun-10	21-Jun-17	130.13	123.12	117.26	113.00	108.81	105.50	102.99
25-Jun-07	4.63	25-Mar-10	26-Jun-17	128.31	121.42	115.78	111.78	107.78	104.68	102.37
25-Jun-07	4.69	25-Mar-10	26-Jun-17	128.26	121.40	115.75	111.75	107.78	104.66	102.36
27-Jun-07	4.86	29-Mar-10	27-Jun-12	110.99	110.99	110.41	108.00	105.72	103.68	102.00
28-Jun-07	5.04	29-Mar-10	28-Jun-12	111.44	111.44	110.85	108.43	106.13	104.04	102.29
28-Jun-07	4.82	29-Mar-10	28-Jun-12	111.52	111.52	110.93	108.50	106.18	104.09	102.34
29-Jun-07	4.79	29-Mar-10	29-Jun-10	101.98	101.98	101.98	101.90	101.48	101.06	100.65
29-Jun-07	4.77	29-Mar-10	29-Jun-12	111.41	111.41	110.82	108.39	106.07	103.99	102.26

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

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
29-Jun-07	4.99	29-Mar-10	29-Jun-12	111.33	111.33	110.74	108.32	106.02	103.94	102.21
02-Jul-07	4.49	02-Apr-10	03-Jul-17	127.79	120.95	115.39	111.45	107.54	104.48	102.24
02-Jul-07	4.61	02-Apr-10	03-Jul-17	127.69	120.89	115.33	111.42	107.50	104.44	102.20
03-Jul-07	4.46	05-Apr-10	03-Jul-17	127.57	120.75	115.21	111.31	107.42	104.37	102.19
13-Jul-07	4.57	13-Apr-10	13-Jul-17	127.45	120.65	115.11	111.22	107.36	104.29	102.10
18-Jul-07	4.96	19-Apr-10	19-Jul-10	102.24	102.24	102.24	102.15	101.67	101.20	100.73
19-Jul-07	5.03	19-Apr-10	19-Jul-12	111.68	111.68	111.00	108.53	106.18	104.07	102.32
20-Jul-07	4.35	20-Apr-10	20-Jul-17	128.65	121.64	115.93	111.90	107.87	104.74	102.42
20-Jul-07	4.58	20-Apr-10	20-Jul-17	127.56	120.74	115.17	111.28	107.40	104.33	102.13
24-Jul-07	4.85	26-Jul-10	24-Jul-17	130.52	122.73	115.13	108.43	103.65	101.64	100.74
25-Jul-07	4.95	26-Apr-10	25-Jul-12	111.56	111.56	110.86	108.38	106.03	103.92	102.18
26-Jul-07	4.9	26-Apr-10	26-Jul-12	111.45	111.45	110.74	108.26	105.92	103.83	102.10
27-Jul-07	4.22	27-Apr-10	27-Jul-17	127.71	120.78	115.18	111.29	107.36	104.34	102.13
27-Jul-07	4.44	27-Apr-10	27-Jul-17	126.57	119.84	114.41	110.64	106.83	103.93	101.83
30-Jul-07	4.8	01-Feb-10	30-Jul-12	111.22	111.22	110.50	108.02	105.68	103.62	101.93
30-Jul-07	4.66	30-Jul-10	31-Jul-17	129.12	121.34	113.76	107.40	102.98	101.47	100.62
31-Jul-07	4.51	01-Feb-10	31-Jul-12	111.16	111.16	110.42	107.94	105.60	103.55	101.88
31-Jul-07	4.7	01-Feb-10	31-Jul-12	110.98	110.98	110.25	107.79	105.46	103.43	101.77
31-Jul-07	4.73	01-Feb-10	31-Jul-12	111.06	111.06	110.32	107.86	105.53	103.49	101.83
31-Jul-07	4.22	01-Feb-10	31-Jul-17	124.95	118.38	113.20	109.68	106.06	103.34	101.43
31-Jul-07	4.23	31-Oct-07	01-Aug-22	129.93	121.87	115.11	110.91	106.75	103.63	101.29
02-Aug-07	4.01	02-Feb-10	02-Aug-17	126.18	119.42	114.05	110.36	106.63	103.78	101.75
02-Aug-07	4.23	02-Feb-10	02-Aug-17	125.03	118.46	113.26	109.73	106.12	103.39	101.46
03-Aug-07	4.75	03-Feb-10	03-Aug-10	102.29	102.29	102.29	102.18	101.66	101.15	100.64
03-Aug-07	4.42	03-Feb-10	03-Aug-17	126.44	119.72	114.33	110.58	106.78	103.90	101.82
03-Aug-07	4.62	03-Aug-10	03-Aug-17	128.84	121.05	113.48	107.17	103.26	101.43	100.60
06-Aug-07	4.24	08-Feb-10	07-Aug-17	125.13	118.54	113.32	109.77	106.16	103.41	101.48
07-Aug-07	4.58	09-Aug-10	07-Aug-17	128.56	120.77	113.19	106.93	103.17	101.39	100.58
07-Aug-07	4.09	08-Feb-10	07-Aug-17	124.51	117.98	112.86	109.39	105.86	103.17	101.32
07-Aug-07	4.47	09-Aug-10	07-Aug-17	127.81	120.93	115.33	111.41	107.47	104.44	102.21
07-Aug-07	4.48	09-Aug-10	07-Aug-17	127.39	120.57	115.02	111.15	107.27	104.27	102.08
08-Aug-07	4.68	08-Feb-10	08-Aug-12	111.03	111.03	110.25	107.77	105.44	103.41	101.75
08-Aug-07	4.54	09-Aug-10	08-Aug-17	127.35	120.53	115.01	111.13	107.26	104.26	102.06

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

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SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
08-Aug-07	4.12	08-Feb-10	08-Aug-17	124.26	117.76	112.68	109.23	105.70	103.08	101.24
13-Aug-07	4.52	16-Feb-10	13-Aug-12	110.69	110.69	109.87	107.40	105.10	103.09	101.50
13-Aug-07	4.22	16-Feb-10	14-Aug-17	125.02	118.43	113.21	109.68	106.07	103.34	101.42
13-Aug-07	4.61	13-Aug-10	14-Aug-17	128.82	121.01	113.41	107.10	103.27	101.45	100.62
13-Aug-07	4.63	13-Aug-10	14-Aug-17	128.97	121.15	113.55	107.22	103.33	101.48	100.64
14-Aug-07	3.98	16-Feb-10	14-Aug-17	124.22	117.70	112.61	109.18	105.70	103.04	101.24
14-Aug-07	4.1	16-Feb-10	14-Aug-17	124.13	117.64	112.57	109.15	105.66	103.01	101.21
17-Aug-07	4.1	17-Feb-10	17-Aug-17	124.15	117.64	112.57	109.15	105.66	103.02	101.20
17-Aug-07	4.15	17-Feb-10	17-Aug-17	124.51	117.98	112.85	109.37	105.80	103.15	101.30
20-Aug-07	3.87	22-Feb-10	21-Aug-17	122.95	116.59	111.69	108.44	105.09	102.62	100.94
21-Aug-07	4.26	22-Feb-10	21-Aug-12	110.11	110.11	109.25	106.80	104.54	102.61	101.14
21-Aug-07	4	22-Feb-10	21-Aug-17	123.43	117.01	112.04	108.71	105.31	102.74	101.02
23-Aug-07	3.94	23-Feb-10	23-Aug-17	123.00	116.63	111.71	108.46	105.11	102.59	100.91
24-Aug-07	4	24-Feb-10	24-Aug-17	123.44	117.01	112.04	108.72	105.30	102.76	101.02
24-Aug-07	4.53	24-Aug-12	24-Aug-17	130.17	122.98	117.06	112.74	108.35	104.66	101.48
28-Aug-07	4.07	01-Mar-10	28-Aug-17	123.97	117.47	112.41	109.02	105.55	102.93	101.13
28-Aug-07	4.28	30-Aug-10	28-Aug-17	128.31	121.28	115.59	111.61	107.62	104.54	102.27
28-Aug-07	4.5	30-Aug-10	28-Aug-17	127.15	120.33	114.79	110.96	107.08	104.12	101.95
29-Aug-07	4.05	01-Mar-10	29-Aug-17	123.83	117.35	112.32	108.92	105.48	102.87	101.10
30-Aug-07	3.98	01-Mar-10	30-Aug-17	123.29	116.91	111.95	108.65	105.27	102.73	101.00
31-Aug-07	3.96	01-Mar-10	31-Aug-17	123.15	116.78	111.84	108.58	105.20	102.67	100.98
06-Sep-07	3.75	08-Mar-10	06-Sep-17	124.38	117.78	112.67	109.23	105.71	103.08	101.27
06-Sep-07	4.37	07-Sep-10	06-Sep-17	126.21	119.48	114.10	110.39	106.64	103.77	101.72
06-Sep-07	4.15	07-Sep-10	06-Sep-17	127.37	120.45	114.90	111.04	107.17	104.19	102.02
06-Sep-07	3.91	08-Mar-10	06-Sep-17	123.29	116.89	111.93	108.63	105.25	102.74	101.02
06-Sep-07	3.97	08-Mar-10	06-Sep-17	123.25	116.86	111.91	108.63	105.22	102.69	100.99
10-Sep-07	4.41	10-Mar-10	10-Sep-10	102.55	102.55	102.55	102.39	101.77	101.15	100.56
10-Sep-07	3.79	10-Mar-10	12-Sep-22	126.16	118.34	112.63	109.08	105.27	102.60	100.85
11-Sep-07	4	11-Mar-10	11-Sep-12	110.32	110.32	109.32	106.84	104.55	102.63	101.16
11-Sep-07	4.21	11-Mar-10	11-Sep-12	110.17	110.17	109.18	106.71	104.43	102.52	101.07
12-Sep-07	3.82	13-Sep-10	12-Sep-17	124.92	118.25	113.04	109.54	105.95	103.25	101.35
12-Sep-07	4.04	13-Sep-10	12-Sep-17	123.79	117.32	112.29	108.92	105.46	102.88	101.06
13-Sep-07	3.68	15-Mar-10	13-Sep-17	121.15	115.02	110.40	107.43	104.28	102.04	100.57

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

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**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
17-Sep-07	4.33	17-Mar-10	17-Sep-12	110.56	110.56	109.53	107.03	104.71	102.75	101.23
18-Sep-07	4.21	18-Mar-10	18-Sep-12	110.58	110.58	109.53	107.03	104.71	102.75	101.25
18-Sep-07	4.11	18-Mar-10	18-Sep-12	110.69	110.69	109.64	107.13	104.80	102.83	101.31
24-Sep-07	4.48	24-Sep-12	25-Sep-17	129.96	122.75	116.83	112.52	108.12	104.39	101.18
24-Sep-07	4.7	24-Sep-12	25-Sep-17	128.77	121.75	116.01	111.83	107.56	103.93	100.79
25-Sep-07	3.64	25-Mar-10	25-Sep-17	123.61	117.09	112.07	108.75	105.32	102.78	101.05
25-Sep-07	3.86	25-Mar-10	25-Sep-17	122.51	116.18	111.34	108.16	104.86	102.41	100.80
26-Sep-07	4.35	26-Mar-10	26-Sep-12	110.72	110.72	109.63	107.11	104.77	102.79	101.26
28-Sep-07	4.21	28-Sep-10	29-Sep-14	119.30	117.04	112.69	109.39	106.21	103.66	101.75
28-Sep-07	3.87	29-Mar-10	28-Sep-17	122.60	116.25	111.39	108.20	104.89	102.43	100.81
04-Oct-07	3.59	05-Apr-10	04-Oct-17	123.27	116.80	111.85	108.57	105.19	102.69	101.02
04-Oct-07	3.81	05-Apr-10	04-Oct-17	122.15	115.88	111.09	107.97	104.73	102.33	100.76
05-Oct-07	3.86	05-Apr-10	05-Oct-17	122.53	116.21	111.37	108.18	104.88	102.43	100.82
09-Oct-07	3.85	09-Apr-10	10-Oct-17	122.47	116.15	111.31	108.13	104.86	102.40	100.80
19-Oct-07	4.17		19-Oct-12	111.20	111.20	109.95	107.17	104.45	101.81	99.25
19-Oct-07	4.28	19-Apr-10	19-Oct-12	110.80	110.80	109.56	107.03	104.68	102.70	101.20
19-Oct-07	4.06	19-Apr-10	19-Oct-12	110.89	110.89	109.65	107.11	104.75	102.77	101.25
19-Oct-07	4.21	19-Oct-10	19-Oct-17	127.90	119.82	112.01	106.60	103.18	101.61	100.67
19-Oct-07	4.46	19-Oct-12	19-Oct-17	129.84	121.71	114.79	111.12	106.94	103.45	100.44
22-Oct-07	3.82	22-Apr-10	23-Oct-17	122.29	115.98	111.14	108.01	104.75	102.35	100.78
23-Oct-07	3.87	25-Oct-10	23-Oct-17	125.45	118.67	113.37	109.79	106.14	103.37	101.41
23-Oct-07	4.09	25-Oct-10	23-Oct-17	124.30	117.73	112.61	109.17	105.63	103.01	101.14
24-Oct-07	4.11	25-Oct-10	24-Oct-17	124.46	117.86	112.71	109.25	105.71	103.07	101.14
25-Oct-07	4.35	26-Oct-09	25-Oct-12	111.77	111.77	110.47	107.74	105.14	102.68	100.52
26-Oct-07	4.14	26-Oct-12	26-Oct-17	127.51	120.50	114.90	110.84	106.62	103.03	99.89
26-Oct-07	4.36	26-Oct-12	26-Oct-17	126.35	119.54	114.11	110.19	106.08	102.59	99.54
26-Oct-07	4.24	26-Oct-12	26-Oct-17	126.44	119.59	114.16	110.23	106.10	102.60	99.52
29-Oct-07	3.58	29-Apr-10	30-Oct-17	120.52	114.45	109.94	107.07	103.97	101.81	100.45
02-Nov-07	3.71	02-Feb-10	02-Nov-17	121.48	115.31	110.65	107.60	104.41	102.11	100.62
05-Nov-07	3.43	05-Feb-10	06-Nov-17	122.17	115.84	111.05	107.94	104.69	102.33	100.79
05-Nov-07	3.65	05-Feb-10	06-Nov-17	121.06	114.94	110.34	107.37	104.21	102.00	100.54
06-Nov-07	3.84	08-Feb-10	06-Nov-12	110.47	110.47	109.12	106.61	104.29	102.39	100.98
06-Nov-07	4.05	08-Feb-10	06-Nov-12	110.31	110.31	108.97	106.47	104.17	102.29	100.91

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

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Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
06-Nov-07	3.6	08-Feb-10	06-Nov-17	120.69	114.61	110.08	107.17	104.09	101.88	100.45
07-Nov-07	3.8	08-Nov-10	07-Nov-17	124.97	118.26	113.03	109.52	105.93	103.23	101.30
07-Nov-07	4.02	08-Nov-10	07-Nov-17	123.82	117.30	112.27	108.90	105.44	102.85	101.01
07-Nov-07	3.66	08-Feb-10	07-Nov-17	121.14	114.99	110.39	107.41	104.24	102.02	100.55
07-Nov-07	3.49	08-Feb-10	07-Nov-17	120.84	114.72	110.17	107.24	104.15	101.95	100.52
07-Nov-07	4.42	07-Nov-12	07-Nov-17	126.83	119.98	114.50	110.50	106.31	102.77	99.65
09-Nov-07	3.62	09-Feb-10	09-Nov-17	120.84	114.74	110.17	107.25	104.13	101.91	100.48
14-Nov-07	3.94	15-Nov-10	14-Nov-17	124.03	116.07	108.41	104.50	102.39	101.12	100.26
15-Nov-07	3.95	16-Feb-10	15-Nov-12	110.15	110.15	108.76	106.27	103.97	102.13	100.77
19-Nov-07	3.9	19-Feb-10	19-Nov-12	110.02	110.02	108.61	106.13	103.86	102.02	100.70
19-Nov-07	3.85	19-Nov-10	20-Nov-17	123.35	115.39	107.74	104.46	102.22	101.01	100.21
20-Nov-07	3.82	22-Nov-10	20-Nov-17	122.37	116.02	111.20	108.04	104.75	102.33	100.67
21-Nov-07	3.81	22-Feb-10	21-Nov-12	109.79	109.79	108.36	105.90	103.67	101.85	100.60
23-Nov-07	3.78	23-Nov-10	24-Nov-17	122.08	115.78	110.99	107.88	104.61	102.24	100.59
23-Nov-07	3.2	23-Feb-10	24-Nov-17	118.74	112.94	108.74	106.10	103.29	101.35	100.20
23-Nov-07	3.32	23-Feb-10	24-Nov-17	118.67	112.90	108.70	106.07	103.27	101.31	100.16
27-Nov-07	3.24	01-Mar-10	27-Nov-17	118.11	112.41	108.29	105.77	103.04	101.18	100.10
29-Nov-07	3.61	01-Mar-10	29-Nov-12	109.30	109.30	107.83	105.43	103.25	101.54	100.38
29-Nov-07	2.83	01-Mar-10	29-Nov-17	117.78	112.14	108.13	105.64	102.97	101.16	100.16
29-Nov-07	3.04	01-Mar-10	29-Nov-17	116.65	111.26	107.44	105.11	102.55	100.86	100.01
29-Nov-07	3.8	29-Nov-12	29-Nov-17	125.05	118.28	113.03	109.20	105.15	101.66	98.58
29-Nov-07	4.01	29-Nov-12	29-Nov-17	123.83	117.28	112.23	108.53	104.61	101.21	98.20
03-Dec-07	3.47	03-Dec-10	04-Dec-17	119.79	113.85	109.46	106.65	103.71	101.59	100.11
04-Dec-07	3.04	04-Mar-10	04-Dec-17	116.66	111.27	107.44	105.10	102.55	100.89	100.01
06-Dec-07	3.01	08-Mar-10	06-Dec-17	116.43	111.08	107.29	105.00	102.47	100.83	99.97
06-Dec-07	3.41	06-Dec-10	06-Dec-17	119.36	113.47	109.16	106.41	103.54	101.44	100.00
11-Dec-07	3.36	11-Mar-10	11-Dec-12	109.05	109.05	107.51	105.16	103.02	101.38	100.31
11-Dec-07	3.86	13-Dec-10	11-Dec-17	122.47	114.53	106.90	104.27	102.10	100.89	100.10
17-Dec-07	3.71	17-Dec-10	18-Dec-17	121.62	115.36	110.67	107.62	104.42	102.10	100.45
17-Dec-07	3.13	17-Mar-10	18-Dec-17	118.28	112.56	108.44	105.87	103.13	101.23	100.17
17-Dec-07	3.25	17-Mar-10	18-Dec-17	118.21	112.50	108.40	105.82	103.07	101.19	100.10
19-Dec-07	3.77	19-Mar-10	19-Dec-12	109.96	109.96	108.36	105.89	103.62	101.84	100.58
21-Dec-07	3.2	22-Mar-10	21-Dec-17	118.80	112.98	108.76	106.12	103.31	101.33	100.23
26-Dec-07	3.17	26-Mar-10	26-Dec-17	117.63	112.03	108.00	105.52	102.88	101.03	100.07

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

1/31/2010

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
04-Jan-08	3.33	05-Apr-10	04-Jan-13	108.80	108.80	107.13	104.82	102.73	101.14	100.20
07-Jan-08	3.36	07-Jan-11	08-Jan-18	119.05	113.21	108.94	106.26	103.39	101.32	99.90
07-Jan-08	2.77	07-Apr-10	08-Jan-18	115.22	110.12	106.57	104.43	102.09	100.59	99.87
07-Jan-08	2.83	07-Apr-10	08-Jan-18	115.19	110.07	106.56	104.42	102.05	100.58	99.85
07-Jan-08	3.15	07-Jan-11	08-Jan-18	120.23	114.16	109.69	106.86	103.85	101.66	100.12
07-Jan-08	3.26	07-Jan-11	08-Jan-18	118.80	113.00	108.78	106.14	103.32	101.26	99.84
08-Jan-08	3.17	08-Apr-10	08-Jan-13	108.36	108.36	106.68	104.45	102.41	100.95	100.08
08-Jan-08	2.97	08-Apr-10	08-Jan-13	108.52	108.52	106.84	104.59	102.54	101.03	100.15
08-Jan-08	2.75	08-Apr-10	08-Jan-18	114.61	109.64	106.20	104.15	101.89	100.45	99.80
10-Jan-08	3.51	10-Jan-13	10-Jan-18	122.97	116.47	111.53	107.84	103.89	100.46	97.38
10-Jan-08	3.72	10-Jan-13	10-Jan-18	121.75	115.47	110.74	107.18	103.34	100.02	97.01
11-Jan-08	2.92	12-Apr-10	11-Jan-13	108.40	108.40	106.70	104.47	102.44	100.97	100.11
11-Jan-08	3.06	12-Apr-10	11-Jan-13	108.21	108.21	106.53	104.31	102.31	100.86	100.03
14-Jan-08	2.72	14-Apr-10	16-Jan-18	114.43	109.46	106.09	104.04	101.82	100.42	99.76
14-Jan-08	2.77	14-Apr-10	16-Jan-18	114.76	109.75	106.29	104.21	101.93	100.47	99.80
16-Jan-08	3.05	18-Jan-11	16-Jan-18	116.78	111.34	107.52	105.13	102.54	100.73	99.42
17-Jan-08	3.01	18-Jan-11	17-Jan-18	116.49	111.11	107.33	105.00	102.44	100.68	99.36
18-Jan-08	3.53	18-Jan-13	18-Jan-18	119.95	111.97	108.40	105.43	102.07	98.99	96.15
22-Jan-08	2.36	22-Apr-10	22-Jan-18	112.77	108.24	105.18	103.39	101.38	100.22	99.75
22-Jan-08	2.45	22-Apr-10	22-Jan-18	112.51	108.02	105.04	103.25	101.26	100.13	99.71
23-Jan-08	2.83		23-Jan-13	107.43	107.43	105.60	102.64	99.75	96.97	94.27
23-Jan-08	2.41	23-Apr-10	23-Jan-18	112.24	107.83	104.88	103.17	101.19	100.14	99.69
23-Jan-08	2.88	24-Jan-11	23-Jan-18	115.58	110.36	106.72	104.58	102.13	100.43	99.18
24-Jan-08	2.42	26-Apr-10	24-Jan-13	106.99	106.99	105.32	103.34	101.56	100.40	99.85
24-Jan-08	2.61	26-Apr-10	24-Jan-13	106.78	106.78	105.13	103.18	101.42	100.30	99.80
24-Jan-08	2.54	26-Apr-10	26-Jan-15	110.49	108.01	105.03	103.22	101.31	100.20	99.75
25-Jan-08	1.83	26-Apr-10	25-Jan-18	109.16	105.67	103.36	102.04	100.56	99.90	99.61
25-Jan-08	2.3	26-Apr-10	25-Jan-18	111.51	107.25	104.45	102.86	101.03	100.05	99.66
28-Jan-08	2.69	28-Apr-10	28-Jan-13	107.05	107.05	105.35	103.35	101.56	100.38	99.83
28-Jan-08	3.27	28-Jan-13	29-Jan-18	119.40	113.46	109.09	105.73	102.02	98.77	95.81
28-Jan-08	2.85	28-Jan-11	29-Jan-18	115.37	110.18	106.63	104.47	102.07	100.38	99.12
28-Jan-08	2.06	28-Apr-10	29-Jan-18	112.32	107.89	104.95	103.19	101.27	100.18	99.73
28-Jan-08	2.26	28-Apr-10	29-Jan-18	111.23	107.03	104.35	102.75	100.96	100.01	99.64
28-Jan-08	2.7	28-Jan-11	29-Jan-18	115.21	110.09	106.56	104.40	102.04	100.34	99.12

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

1/31/2010

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
29-Jan-08	2.81		29-Jan-13	107.42	107.42	105.55	102.57	99.67	96.87	94.17
29-Jan-08	3.08	31-Jan-11	29-Jan-13	108.23	108.23	106.37	103.83	101.89	100.45	99.33
30-Jan-08	2.56	01-Feb-10	30-Jan-13	107.01	107.01	105.32	103.35	101.57	100.39	99.95
30-Jan-08	2.68	01-Feb-10	30-Jan-13	107.01	107.01	105.30	103.32	101.54	100.38	99.94
30-Jan-08	2.79	31-Jan-11	30-Jan-18	114.92	109.88	106.39	104.28	101.94	100.26	99.05
04-Feb-08	2.7	04-Feb-10	04-Feb-13	107.10	107.10	105.19	102.20	100.12	99.98	99.97
04-Feb-08	3.48	04-Feb-10	04-Feb-13	109.48	109.48	107.56	104.67	102.04	99.53	97.66
04-Feb-08	2.64	04-Feb-10	04-Feb-13	106.92	106.92	105.21	103.25	101.48	100.34	99.92
04-Feb-08	2.45	04-Feb-10	04-Feb-13	107.14	107.14	105.42	103.43	101.63	100.45	99.97
04-Feb-08	3.41	04-Feb-13	05-Feb-18	119.49	113.56	109.16	105.76	102.07	98.79	95.82
05-Feb-08	2.02	05-Feb-10	05-Feb-18	112.07	107.72	104.85	103.12	101.24	100.17	99.97
05-Feb-08	2.1	05-Feb-10	05-Feb-18	111.02	106.96	104.30	102.69	100.96	100.02	99.96
05-Feb-08	2.16	05-Feb-10	05-Feb-18	111.00	106.94	104.29	102.66	100.95	99.98	99.95
05-Feb-08	2.22	05-Feb-10	05-Feb-18	110.95	106.89	104.22	102.64	100.94	99.97	99.95
05-Feb-08	2.79	07-Feb-11	05-Feb-18	114.93	109.88	106.38	104.27	101.95	100.27	99.04
06-Feb-08	2.63	08-Feb-10	06-Feb-13	106.90	106.90	105.19	103.22	101.47	100.32	99.91
07-Feb-08	2.36	08-Feb-10	07-Feb-11	102.11	102.11	102.11	101.64	100.71	100.05	99.95
07-Feb-08	2.55	08-Feb-10	07-Feb-13	106.66	106.66	104.96	103.04	101.35	100.23	99.88
07-Feb-08	2.56	08-Feb-10	07-Feb-13	106.70	106.70	104.99	103.07	101.37	100.24	99.89
07-Feb-08	2.72	07-Feb-11	07-Feb-18	114.37	109.44	106.08	104.01	101.77	100.12	98.93
07-Feb-08	3.32	07-Feb-13	07-Feb-18	118.74	112.93	108.68	105.34	101.68	98.43	95.48
11-Feb-08	2.58	11-Feb-10	11-Feb-13	106.78	106.78	105.05	103.11	101.40	100.26	99.89
11-Feb-08	2.91	11-Feb-11	11-Feb-13	108.17	108.17	106.32	104.15	102.15	100.58	99.36
11-Feb-08	2.27	11-Feb-10	12-Feb-18	111.23	107.08	104.35	102.75	100.98	99.99	99.93
11-Feb-08	2.9	11-Feb-11	12-Feb-18	114.87	106.96	102.03	102.08	101.06	100.00	99.01
12-Feb-08	2.84	14-Feb-11	12-Feb-18	115.23	110.10	106.54	104.41	102.00	100.30	99.06
13-Feb-08	2.58	14-Feb-11	13-Feb-18	116.06	110.75	107.05	104.79	102.31	100.52	99.19
15-Feb-08	2.55	16-Feb-10	15-Feb-13	106.72	106.72	104.96	103.05	101.34	100.27	99.88
15-Feb-08	3.22	16-Feb-10	15-Feb-13	109.60	109.60	107.58	104.65	101.99	99.46	97.59
19-Feb-08	2.17	19-Feb-10	20-Feb-18	110.56	106.60	104.04	102.46	100.80	99.93	99.91
20-Feb-08	2.63	22-Feb-10	20-Feb-13	107.00	107.00	105.19	103.23	101.47	100.30	99.89
20-Feb-08	2.91	22-Feb-11	20-Feb-18	115.76	110.49	106.84	104.63	102.18	100.40	99.08
28-Feb-08	2.29	01-Mar-10	28-Feb-18	111.38	107.19	104.43	102.79	101.01	100.00	99.80
28-Feb-08	2.85	28-Feb-11	28-Feb-18	118.07	112.33	108.24	105.72	102.97	100.98	99.51

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

1/31/2010

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
28-Feb-08	3.06	28-Feb-11	28-Feb-18	116.86	111.37	107.50	105.14	102.52	100.68	99.29
28-Feb-08	2.17	01-Mar-10	28-Feb-18	111.45	107.21	104.51	102.86	101.04	100.09	99.83
29-Feb-08	2.81	01-Mar-10	01-Mar-11	102.72	102.72	102.72	102.17	101.08	100.17	99.92
29-Feb-08	3.05	28-Feb-11	02-Mar-15	113.26	109.96	104.92	103.18	101.36	100.23	99.15
29-Feb-08	2.99	01-Mar-11	01-Mar-18	116.34	110.98	107.21	104.93	102.37	100.55	99.16
03-Mar-08	2.37	03-Mar-10	04-Mar-13	107.07	107.07	105.21	103.26	101.51	100.37	99.93
03-Mar-08	2.57	03-Mar-10	04-Mar-13	106.87	106.87	105.02	103.12	101.38	100.29	99.89
04-Mar-08	2.69	04-Mar-11	04-Mar-13	107.63	107.63	105.71	103.65	101.73	100.23	99.00
04-Mar-08	2.5	04-Mar-10	04-Mar-13	106.65	106.65	104.54	101.52	100.13	99.98	99.88
04-Mar-08	2.38	04-Mar-10	04-Mar-13	106.28	106.28	104.49	102.70	101.10	100.11	99.84
04-Mar-08	2.19	04-Mar-10	04-Mar-13	106.51	106.51	104.72	102.88	101.24	100.24	99.90
04-Mar-08	2.7	04-Mar-11	04-Mar-15	112.13	108.79	103.75	102.61	101.14	99.92	98.86
04-Mar-08	1.96	04-Mar-10	05-Mar-18	109.17	105.64	103.39	102.00	100.52	99.88	99.82
04-Mar-08	3.24	04-Mar-13	05-Mar-18	118.19	112.48	108.26	104.93	101.25	97.99	95.01
04-Mar-08	3.31	04-Mar-13	05-Mar-18	118.71	112.90	108.62	105.24	101.51	98.22	95.22
05-Mar-08	1.79	05-Mar-10	05-Mar-18	110.52	106.59	104.05	102.53	100.88	100.04	99.86
05-Mar-08	1.99	05-Mar-10	05-Mar-18	109.38	105.73	103.43	102.06	100.57	99.85	99.82
05-Mar-08	2.44	07-Mar-11	05-Mar-18	115.08	109.97	106.47	104.36	101.97	100.25	98.92
05-Mar-08	2.64	07-Mar-11	05-Mar-18	113.83	109.01	105.74	103.77	101.54	99.96	98.69
05-Mar-08	3.27	05-Mar-13	05-Mar-18	118.42	112.65	108.41	105.05	101.34	98.07	95.08
06-Mar-08	1.96	08-Mar-10	06-Mar-18	109.24	105.69	103.42	102.03	100.55	99.89	99.81
06-Mar-08	3.65	06-Mar-13	06-Mar-18	121.98	114.28	108.03	102.51	97.51	92.85	88.73
07-Mar-08	3.19	07-Mar-12	07-Mar-18	117.24	109.21	105.63	104.33	101.77	99.56	97.54
10-Mar-08	2.3	10-Mar-10	11-Mar-13	106.90	106.90	105.02	103.12	101.40	100.32	99.90
10-Mar-08	2.5	10-Mar-10	11-Mar-13	106.69	106.69	104.82	102.96	101.28	100.22	99.86
10-Mar-08	2.42	10-Mar-10	10-Mar-15	110.09	107.47	104.69	102.92	101.16	100.10	99.82
12-Mar-08	3.07	12-Mar-12	12-Mar-18	116.28	108.26	105.18	103.94	101.43	99.25	97.28
12-Mar-08	3.39	12-Mar-13	12-Mar-18	118.85	110.76	107.78	104.89	101.34	98.17	95.25
12-Mar-08	3.78	12-Mar-13	12-Mar-18	122.00	114.34	108.12	102.61	97.63	92.98	88.87
17-Mar-08	2.17	17-Mar-10	18-Mar-13	106.52	106.52	104.66	102.84	101.20	100.21	99.87
17-Mar-08	2.36	17-Mar-10	18-Mar-13	106.29	106.29	104.46	102.67	101.06	100.14	99.82
17-Mar-08	2.72	17-Mar-11	19-Mar-18	113.37	105.41	102.59	102.12	100.82	99.76	98.68
17-Mar-08	2.66	17-Mar-11	19-Mar-18	113.98	109.10	105.81	103.83	101.57	99.96	98.67
18-Mar-08	2.5	18-Mar-11	19-Mar-18	112.85	108.25	105.20	103.35	101.24	99.71	98.47

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

1/31/2010

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
18-Mar-08	2.3	18-Mar-11	19-Mar-18	114.07	109.18	105.88	103.89	101.64	99.98	98.68
19-Mar-08	1.96	19-Mar-10	19-Mar-13	105.22	105.22	103.57	102.01	100.65	99.95	99.79
19-Mar-08	2.02	19-Mar-10	19-Mar-13	105.22	105.22	103.54	102.00	100.61	99.94	99.79
19-Mar-08	2.77	19-Mar-12	19-Mar-18	113.78	105.81	104.82	102.94	100.72	98.59	96.57
20-Mar-08	2.5	21-Mar-11	20-Mar-13	106.71	106.71	104.48	102.48	100.90	99.60	98.51
20-Mar-08	2.16	22-Mar-10	20-Mar-18	108.87	101.02	100.24	100.22	100.08	99.93	99.79
20-Mar-08	2.44	21-Mar-11	20-Mar-18	111.12	103.21	102.29	101.59	100.54	99.42	98.34
20-Mar-08	2.84	20-Mar-13	20-Mar-18	118.03	112.30	108.12	104.69	100.98	97.66	94.62
20-Mar-08	3.04	20-Mar-13	20-Mar-18	116.72	111.26	107.32	104.01	100.41	97.20	94.22
20-Mar-08	3.13	20-Mar-09	20-Mar-18	116.72	110.11	105.48	102.57	99.83	98.34	97.15
24-Mar-08	2.2	24-Mar-10	25-Mar-13	105.79	105.79	104.00	102.32	100.85	100.01	99.80
24-Mar-08	2.27	24-Mar-11	26-Mar-18	113.84	109.01	105.75	103.80	101.56	99.91	98.61
24-Mar-08	2.47	24-Mar-11	26-Mar-18	112.70	108.13	105.11	103.32	101.18	99.66	98.41
26-Mar-08	3.32	26-Mar-13	26-Mar-18	118.28	110.17	107.40	104.55	101.00	97.83	94.94
28-Mar-08	3.07	28-Mar-13	28-Mar-18	119.78	113.72	109.25	105.67	101.82	98.41	95.29
28-Mar-08	3.27	28-Mar-13	28-Mar-18	118.52	112.71	108.46	105.02	101.28	97.95	94.90
28-Mar-08	3.32	28-Mar-13	28-Mar-18	118.28	110.17	107.40	104.55	100.99	97.82	94.93
01-Apr-08	1.95	01-Apr-10	02-Apr-18	109.16	105.62	103.37	102.02	100.54	99.86	99.69
02-Apr-08	1.9	02-Apr-10	02-Apr-18	108.83	105.40	103.22	101.90	100.48	99.82	99.67
02-Apr-08	2.66	04-Apr-11	02-Apr-18	112.95	104.96	102.63	102.07	100.73	99.64	98.52
04-Apr-08	2.88	04-Apr-11	04-Apr-18	115.65	110.43	106.79	104.60	102.13	100.30	98.91
07-Apr-08	2.95	07-Apr-11	09-Apr-18	116.17	110.83	107.11	104.81	102.27	100.42	99.00
10-Apr-08	2.83	11-Apr-11	10-Apr-18	115.30	110.14	106.55	104.43	101.99	100.18	98.80
10-Apr-08	3.41	10-Apr-13	10-Apr-18	119.61	113.62	109.17	105.60	101.77	98.36	95.24
10-Apr-08	3.21	10-Apr-13	10-Apr-18	120.90	114.66	110.00	106.30	102.34	98.83	95.66
11-Apr-08	1.88	12-Apr-10	11-Apr-18	111.12	107.02	104.35	102.74	101.00	100.06	99.73
11-Apr-08	1.96	12-Apr-10	11-Apr-18	110.09	106.28	103.82	102.36	100.76	99.95	99.69
14-Apr-08	2.57	14-Apr-10	16-Apr-18	112.22	104.21	100.43	100.40	100.19	99.99	99.78
14-Apr-08	3.16	15-Apr-13	16-Apr-18	119.92	111.55	108.49	105.28	101.57	98.29	95.25
14-Apr-08	3.36	15-Apr-13	16-Apr-18	118.63	110.46	107.64	104.69	101.07	97.83	94.85
21-Apr-08	3.14	21-Apr-11	23-Apr-18	117.62	111.97	107.96	105.47	102.77	100.75	99.22
24-Apr-08	2.46	26-Apr-10	24-Apr-18	112.65	108.11	105.11	103.31	101.29	100.14	99.71
25-Apr-08	3.42	25-Apr-13	25-Apr-18	122.08	113.61	109.70	106.38	102.53	99.12	96.00
25-Apr-08	3.63	25-Apr-13	25-Apr-18	120.84	112.59	109.03	105.70	102.07	98.73	95.66

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

1/31/2010

Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
25-Apr-08	3.16	25-Apr-11	25-Apr-18	117.02	108.86	102.33	103.02	101.54	100.23	99.04
25-Apr-08	2.95	25-Apr-11	25-Apr-18	118.20	109.84	103.56	103.42	101.74	100.40	99.19
30-Apr-08	3.06	2-May-11	30-Apr-18	119.79	113.74	109.36	106.59	103.59	101.35	99.64
30-Apr-08	3.27	2-May-11	30-Apr-18	118.58	112.77	108.61	105.98	103.16	101.00	99.37
30-Apr-08	3.58	30-Apr-13	30-Apr-18	123.83	117.15	112.02	108.03	103.81	100.12	96.78
30-Apr-08	3.79	30-Apr-13	30-Apr-18	122.57	116.11	111.19	107.34	103.23	99.64	96.38
30-Apr-08	2.59	1-Feb-10	30-Apr-18	113.60	108.84	105.61	103.67	101.56	100.29	99.75
1-May-08	2.98	2-May-11	1-May-18	119.18	113.24	108.96	106.28	103.35	101.18	99.51
1-May-08	3.19	2-May-11	1-May-18	117.99	112.31	108.20	105.68	102.92	100.84	99.25
1-May-08	3.46	1-May-13	1-May-18	122.90	116.35	111.36	107.45	103.30	99.65	96.35
1-May-08	3.67	1-May-13	1-May-18	121.64	115.34	110.56	106.76	102.75	99.18	95.95
1-May-08	4.12	1-May-13	1-May-18	124.85	117.16	110.97	105.50	100.41	95.71	91.87
6-May-08	3.48	6-May-13	7-May-18	123.07	116.48	111.47	107.53	103.37	99.69	96.38
6-May-08	3.62	6-May-13	7-May-18	121.69	115.37	110.57	106.76	102.73	99.15	95.91
7-May-08	3.25	7-May-09	9-May-11	104.07	104.07	104.07	103.26	101.98	100.77	99.62
7-May-08	3.37	7-May-09	7-May-12	107.51	107.51	106.98	104.88	102.71	100.92	99.40
7-May-08	2.61	8-Feb-10	7-May-18	113.67	108.90	105.63	103.70	101.60	100.31	99.90
7-May-08	2.83		7-May-18	114.22	106.11	98.45	91.36	84.84	78.85	73.34
7-May-08	3.32	9-May-11	7-May-18	118.90	113.04	108.80	106.12	103.24	101.08	99.41
9-May-08	3.1	10-May-10	9-May-13	108.95	108.95	106.57	104.34	102.30	100.84	100.00
9-May-08	3.79	9-May-13	9-May-18	122.51	116.06	111.13	107.26	103.15	99.55	96.27
12-May-08	2.82	12-May-10	14-May-18	115.27	110.08	106.54	104.41	102.06	100.54	99.79
13-May-08	3.54	13-May-13	14-May-18	120.64	112.30	108.91	105.67	101.88	98.50	95.39
13-May-08	4.02	13-May-13	14-May-18	124.07	116.39	110.26	104.84	99.80	95.14	91.36
13-May-08	3.09	13-May-11	14-May-18	117.27	111.68	107.73	105.32	102.60	100.60	99.04
13-May-08	2.89	13-May-11	14-May-18	118.51	112.68	108.51	105.93	103.08	100.95	99.31
19-May-08	3.78	20-May-13	21-May-18	122.56	116.07	111.14	107.24	103.11	99.48	96.19
20-May-08	3.02	20-May-11	21-May-18	119.52	113.49	109.13	106.41	103.44	101.22	99.50
20-May-08	3.23	20-May-11	21-May-18	118.33	112.54	108.39	105.83	103.00	100.88	99.25
21-May-08	3.77	21-May-13	21-May-18	122.48	116.00	111.08	107.19	103.06	99.44	96.15
22-May-08	3.02	24-May-10	22-May-13	108.79	108.79	106.34	104.16	102.15	100.73	99.92
22-May-08	3.25	23-May-11	22-May-18	117.66	109.43	102.39	103.35	101.71	100.30	99.03
23-May-08	3.65	23-May-13	23-May-18	121.97	115.57	110.72	106.86	102.78	99.16	95.88
23-May-08	3.71	23-May-13	23-May-18	121.93	115.54	110.70	106.85	102.76	99.17	95.89

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

1/31/2010

Price

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
23-May-08	3.74	23-May-13	23-May-18	121.69	113.34	109.59	106.13	102.36	98.92	95.77
27-May-08	3.85	28-May-13	29-May-18	122.60	114.21	110.17	106.65	102.66	99.29	96.11
27-May-08	3.4	27-May-11	29-May-18	119.56	113.54	109.16	106.42	103.47	101.22	99.49
2-Jun-08	3.69	2-Jun-11	4-Jun-18	121.27	112.90	104.94	104.46	102.52	100.90	99.55
2-Jun-08	3.63	2-Jun-11	4-Jun-18	121.30	112.90	104.92	104.45	102.52	100.90	99.54
5-Jun-08	3.42	6-Jun-11	5-Jun-18	119.05	110.74	103.03	103.94	101.92	100.53	99.19
5-Jun-08	3.71	5-Jun-13	5-Jun-18	124.98	118.10	112.79	108.62	104.26	100.43	96.98
5-Jun-08	3.92	5-Jun-13	5-Jun-18	123.60	116.97	111.87	107.86	103.60	99.88	96.53
6-Jun-08	3.19	7-Jun-10	6-Jun-13	109.46	109.46	106.65	103.38	101.11	100.31	99.87
23-Jun-08	2.38	23-Mar-10	23-Jun-10	100.93	100.93	100.93	100.86	100.46	100.09	99.88
24-Jun-08	3.6	24-Jun-10	24-Jun-13	111.02	111.02	108.21	105.70	103.35	101.56	100.39
25-Jun-08	2.97	25-Mar-10	25-Jun-18	116.43	111.00	107.21	104.91	102.40	100.74	99.92
25-Jun-08	3.67	27-Jun-11	25-Jun-18	124.27	115.58	107.32	105.82	103.32	101.49	99.99
26-Jun-08	3.61	27-Jun-11	26-Jun-18	123.76	115.09	106.85	105.67	103.18	101.38	99.90
30-Jun-08	3.4	30-Jun-11	2-Jul-18	122.59	116.05	111.15	108.00	104.64	102.09	100.09
30-Jun-08	3.61	30-Jun-11	2-Jul-18	121.33	115.03	110.35	107.34	104.12	101.69	99.81
1-Jul-08	3.38	1-Jul-10	1-Jul-13	110.30	110.30	107.50	105.11	102.90	101.23	100.17
1-Jul-08	3.18	1-Jul-10	1-Jul-13	110.61	110.61	107.79	105.36	103.09	101.40	100.29
1-Jul-08	3.56	1-Jul-11	2-Jul-18	120.84	112.38	104.37	104.71	102.46	100.79	99.42
7-Jul-08	3.31	7-Apr-10	9-Jul-18	121.90	115.46	110.68	107.64	104.41	102.12	100.65
7-Jul-08	3.31	7-Jul-11	9-Jul-18	121.90	115.46	110.68	107.63	104.35	101.86	99.89
7-Jul-08	3.52	7-Jul-11	9-Jul-18	120.64	114.46	109.89	106.99	103.85	101.50	99.60
10-Jul-08	3.97	10-Jul-13	10-Jul-18	123.74	115.21	110.97	107.25	103.09	99.55	96.23
11-Jul-08	3.49	11-Jul-11	11-Jul-18	119.75	111.32	103.52	104.33	102.16	100.65	99.20
11-Jul-08	4.21	11-Jul-13	11-Jul-18	125.78	117.97	111.56	106.25	101.10	96.46	92.48
14-Jul-08	3.42	14-Jul-11	16-Jul-18	119.17	110.75	103.19	104.12	102.00	100.53	99.09
14-Jul-08	3.32	14-Jul-11	16-Jul-18	119.11	113.18	108.87	106.20	103.23	100.99	99.19
14-Jul-08	3.11	14-Jul-11	16-Jul-18	120.33	114.15	109.64	106.80	103.72	101.34	99.47
17-Jul-08	3.79	17-Jul-13	17-Jul-18	122.26	113.75	110.01	106.35	102.42	98.84	95.55
18-Jul-08	3.2	18-Jul-11	18-Jul-18	121.04	114.73	110.10	107.16	103.99	101.54	99.62
18-Jul-08	3.41	18-Jul-11	18-Jul-18	119.82	113.75	109.33	106.55	103.50	101.21	99.34
25-Jul-08	2.87	26-Apr-10	25-Jul-18	115.71	110.43	106.77	104.61	102.16	100.62	99.84
28-Jul-08	3.49	28-Jul-10	29-Jul-13	110.91	110.91	107.70	104.31	101.84	100.43	99.99
29-Jul-08	3.63	29-Jul-11	30-Jul-18	121.54	115.17	110.46	107.43	104.17	101.71	99.76

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

1/31/2010

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
1-Aug-08	2.51	1-Feb-10	1-Aug-18	115.77	110.49	106.85	104.65	102.24	100.70	100.03
1-Aug-08	2.72	1-Feb-10	1-Aug-18	114.62	109.60	106.20	104.12	101.87	100.42	99.94
6-Aug-08	3.82	6-Aug-13	6-Aug-18	125.62	116.79	112.10	108.18	103.87	100.08	96.63
6-Aug-08	4.03	6-Aug-13	6-Aug-18	124.20	115.60	111.04	107.47	103.23	99.51	96.21
8-Aug-08	3.24	9-Aug-10	8-Aug-13	111.15	111.14	108.06	105.58	103.24	101.50	100.31
8-Aug-08	3.44	9-Aug-10	8-Aug-13	110.79	110.79	107.73	105.31	103.02	101.30	100.18
11-Aug-08	4.08	12-Aug-13	13-Aug-18	124.64	116.01	111.35	107.71	103.43	99.68	96.35
12-Aug-08	3.32	12-Aug-11	13-Aug-18	122.06	115.57	110.77	107.69	104.38	101.82	99.78
12-Aug-08	3.53	12-Aug-11	13-Aug-18	120.72	114.49	109.90	107.02	103.85	101.43	99.47
12-Aug-08	3.57	12-Aug-11	13-Aug-18	120.35	111.83	104.43	104.69	102.38	100.74	99.20
14-Aug-08	3.48	15-Aug-11	14-Aug-18	120.41	114.23	109.69	106.85	103.71	101.31	99.37
14-Aug-08	3.98	14-Aug-13	14-Aug-18	124.37	117.58	112.32	108.10	103.67	99.80	96.28
14-Aug-08	3.99	14-Aug-13	14-Aug-18	124.45	117.65	112.36	108.15	103.72	99.82	96.31
19-Aug-08	3.28	19-Aug-10	19-Aug-13	110.43	110.42	107.06	103.83	101.47	100.51	99.85
20-Aug-08	3.24	20-Aug-10	20-Aug-13	110.19	110.18	107.11	104.79	102.59	101.02	99.97
20-Aug-08	3.51	22-Aug-11	20-Aug-18	119.94	111.41	104.12	104.54	102.26	100.65	99.09
20-Aug-08	3.3	22-Aug-11	20-Aug-18	121.20	112.45	105.24	104.96	102.66	100.86	99.28
25-Aug-08	3.43	25-Aug-11	27-Aug-18	119.19	110.66	103.55	104.25	102.03	100.49	98.94
25-Aug-08	3.87	26-Aug-13	27-Aug-18	122.91	114.29	110.43	106.63	102.57	98.88	95.50
2-Sep-08	2.98	2-Sep-10	3-Sep-13	110.42	110.40	107.26	104.91	102.71	101.10	100.03
2-Sep-08	3.18	2-Sep-10	3-Sep-13	110.17	110.15	107.04	104.72	102.55	100.97	99.91
2-Sep-08	3.18	2-Sep-11	4-Sep-18	120.18	111.42	104.96	104.63	102.44	100.64	99.04
2-Sep-08	3.39	2-Sep-11	4-Sep-18	118.83	110.30	104.49	104.16	102.14	100.39	98.82
2-Sep-08	3.63	3-Sep-13	4-Sep-18	124.62	117.73	112.40	108.08	103.59	99.62	96.01
2-Sep-08	3.84	3-Sep-13	4-Sep-18	123.22	116.59	111.47	107.30	102.96	99.08	95.55
4-Sep-08	3.07	6-Sep-11	4-Sep-18	120.13	113.97	109.50	106.68	103.57	101.14	99.18
4-Sep-08	3.28	6-Sep-11	4-Sep-18	118.81	112.91	108.68	106.03	103.08	100.75	98.88
4-Sep-08	3.79	4-Sep-13	4-Sep-18	122.82	116.25	111.18	107.04	102.73	98.86	95.35
5-Sep-08	3.08	7-Sep-10	5-Sep-13	109.83	109.80	106.72	104.47	102.36	100.82	99.85
5-Sep-08	3.31	6-Sep-11	5-Sep-18	118.15	109.64	104.23	103.90	101.97	100.24	98.67
5-Sep-08	2.28	5-Mar-10	5-Sep-18	114.10	109.19	105.88	103.91	101.74	100.42	99.92
5-Sep-08	2.49	5-Mar-10	5-Sep-18	112.93	108.28	105.22	103.39	101.36	100.18	99.83
8-Sep-08	3.01	8-Sep-10	9-Sep-13	109.61	109.56	106.50	104.29	102.22	100.74	99.78
8-Sep-08	2.46	8-Mar-10	10-Sep-18	112.79	108.19	105.15	103.33	101.32	100.19	99.84

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

1/31/2010

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
8-Sep-08	3.46	10-Sep-12	10-Sep-18	119.52	110.95	107.53	105.34	102.18	99.43	96.92
9-Sep-08	2.94	9-Sep-11	10-Sep-18	119.12	113.13	108.84	106.17	103.16	100.82	98.90
9-Sep-08	3.14	9-Sep-11	10-Sep-18	117.83	112.10	108.05	105.52	102.66	100.43	98.62
9-Sep-08	3.65	9-Sep-13	10-Sep-18	121.81	115.39	110.47	106.39	102.12	98.30	94.83
15-Sep-08	2.44	15-Mar-10	17-Sep-18	112.56	108.01	105.01	103.26	101.27	100.15	99.81
16-Sep-08	3.11	16-Sep-11	16-Sep-15	116.96	112.06	106.42	104.82	102.48	100.57	98.90
16-Sep-08	3.24	17-Sep-12	17-Sep-18	120.71	111.90	108.09	105.79	102.53	99.73	97.16
16-Sep-08	3.68	16-Sep-13	17-Sep-18	121.31	112.84	109.41	105.79	101.68	98.01	94.63
16-Sep-08	3.49	17-Sep-12	17-Sep-18	119.70	111.10	107.63	105.41	102.23	99.45	96.92
16-Sep-08	3.3	16-Sep-11	17-Sep-18	118.08	109.54	104.25	103.88	101.96	100.21	98.62
18-Sep-08	3.46	18-Sep-13	18-Sep-18	119.44	111.70	108.19	104.75	100.73	97.13	93.86
26-Sep-08	3.52	27-Sep-10	26-Sep-13	111.85	111.74	108.17	104.79	102.24	100.90	100.04
29-Sep-08	3.29	29-Sep-11	1-Oct-18	121.92	115.41	110.61	107.55	104.23	101.63	99.53
29-Sep-08	3.7	29-Sep-11	1-Oct-18	122.24	115.73	110.87	107.74	104.40	101.79	99.66
30-Sep-08	3.84	30-Sep-11	30-Sep-13	113.05	112.93	109.33	106.41	103.82	101.67	99.82
6-Oct-08	2.62	6-Apr-10	9-Oct-18	113.87	108.99	105.73	103.77	101.64	100.28	99.81
7-Oct-08	3.38	7-Oct-11	9-Oct-18	119.64	113.59	109.20	106.42	103.34	100.92	98.92
9-Oct-08	2.92	11-Oct-11	9-Oct-18	115.88	107.28	104.43	103.43	101.38	99.71	98.06
14-Oct-08	3.83	15-Oct-13	15-Oct-18	122.71	114.25	110.33	106.39	102.25	98.46	94.98
21-Oct-08	2.85	21-Oct-10	21-Oct-13	109.32	109.10	106.04	103.93	101.94	100.50	99.52
22-Oct-08	3.11	24-Oct-11	22-Oct-18	117.56	111.89	107.86	105.35	102.51	100.24	98.32
23-Oct-08	3.16	24-Oct-11	23-Oct-13	110.50	110.28	106.62	104.32	102.09	100.13	98.38
23-Oct-08	1.66	23-Apr-10	23-Oct-18	109.69	106.00	103.63	102.23	100.69	99.94	99.64
23-Oct-08	2.01	23-Apr-10	23-Oct-18	109.57	105.87	103.51	102.12	100.62	99.86	99.63
24-Oct-08	2.45	24-Oct-11	24-Oct-18	115.40	110.16	106.58	104.35	101.70	99.55	97.70
24-Oct-08	2.8	24-Oct-11	24-Oct-18	115.20	110.01	106.46	104.27	101.65	99.54	97.69
24-Oct-08	2.88	24-Oct-11	24-Oct-18	114.47	105.94	104.23	103.00	101.14	99.39	97.74
30-Oct-08	4.22	30-Oct-18	30-Oct-23	130.62	120.18	110.66	102.31	94.53	87.64	81.37
3-Nov-08	2.28	3-Feb-10	5-Nov-18	111.45	107.21	104.42	102.84	101.02	100.02	99.95
6-Nov-08	3.01	8-Nov-10	6-Nov-13	110.01	109.73	106.57	104.34	102.24	100.71	99.62
10-Nov-08	4.11	12-Nov-13	10-Nov-15	121.09	116.11	111.42	107.29	103.16	99.34	95.81
1-Dec-08	3.99	2-Dec-13	3-Dec-18	124.05	115.67	111.26	107.10	102.75	98.80	95.18