

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

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

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

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

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

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
22-Nov-96	6.64	22-Nov-11	22-Nov-99	100.53	100.52	100.44	100.3522026	100.27	100.19	99.99
16-Dec-97	6.29	14-Dec-12	16-Dec-00	100.50	100.49	100.41	100.3230943	100.24	100.16	99.57
23-Jun-98	5.86	21-Jun-13	23-Jun-98	100.47	100.45	100.37	100.2865157	100.20	99.89	98.75
02-Dec-98	5.25	02-Dec-13	02-Dec-03	100.41	100.40	100.32	100.2357844	100.15	99.87	98.94
05-Mar-99	6.18	05-Mar-14	05-Mar-04	100.49	100.48	100.40	100.3131288	100.23	99.96	98.86
01-Apr-99	6.2	01-Apr-14	01-Apr-04	100.49	100.48	100.40	100.3147921	100.23	99.96	98.83
30-Apr-99	6.17	30-Apr-14	30-Apr-04	100.49	100.48	100.40	100.3122971	100.23	100.15	99.59
10-Apr-01	5.89	08-Apr-16	10-Apr-06	100.48	100.47	100.39	100.3053582	100.22	99.29	97.10
01-Aug-01	6.19	01-Aug-16	01-Aug-06	100.49	100.48	100.40	100.3139604	100.23	99.41	97.18
01-Oct-01	5.33	03-Oct-16	02-Oct-06	100.44	100.43	100.34	100.2587777	99.70	97.79	94.98
11-Oct-01	5.53	11-Oct-16	11-Oct-06	100.44	100.43	100.34	100.2590709	99.79	97.87	95.08
17-Oct-01	5.55	17-Oct-16	17-Oct-06	100.44	100.43	100.34	100.2607342	99.81	97.92	95.14
19-Oct-01	5.34	19-Oct-16	19-Oct-06	100.44	100.43	100.34	100.2596095	99.71	97.82	95.02
30-Oct-01	5.41	31-Oct-16	30-Oct-06	100.43	100.42	100.33	100.249091	99.60	97.57	94.70
31-Oct-01	5.38	31-Oct-16	31-Oct-06	100.43	100.41	100.33	100.246596	99.56	97.48	94.60
02-Nov-01	5.08	02-Nov-16	02-Nov-06	100.42	100.40	100.32	100.2379828	99.37	97.08	94.09
02-Nov-01	5.26	02-Nov-16	02-Nov-06	100.42	100.40	100.32	100.2366161	99.41	97.11	94.11
06-Nov-01	5.1	07-Nov-16	06-Nov-06	100.42	100.41	100.32	100.2396464	100.16	100.07	99.84
07-Nov-01	5.12	07-Nov-16	07-Nov-06	100.40	100.39	100.31	100.2249729	99.25	96.73	93.64
08-Nov-01	4.91	08-Nov-16	08-Nov-06	100.40	100.39	100.31	100.1812483	99.07	96.56	93.50
29-Nov-01	5.76	29-Nov-16	29-Nov-06	100.47	100.46	100.38	100.2945449	100.07	98.78	96.23
05-Dec-01	5.71	05-Dec-16	05-Dec-06	100.47	100.46	100.37	100.2903859	100.03	98.61	96.01
06-Dec-01	5.73	06-Dec-16	06-Dec-06	100.47	100.46	100.38	100.2920495	100.05	98.66	96.07
05-Feb-02	5.95	06-Feb-17	05-Feb-07	100.47	100.46	100.38	100.2940006	100.06	98.75	96.06
13-Jun-02	5.49	13-Jun-17	13-Jun-07	100.45	100.44	100.36	100.2720864	99.73	97.78	94.84
11-Jul-02	5.27	11-Jul-17	11-Jul-07	100.43	100.42	100.34	100.2537869	99.46	97.13	94.00
17-Jul-02	5.69	17-Jul-17	17-Jul-07	100.45	100.44	100.36	100.2723775	99.80	97.80	94.85
23-Jul-02	5.49	24-Jul-17	23-Jul-07	100.43	100.42	100.34	100.2557443	99.51	97.26	94.17
24-Jul-02	5.32	24-Jul-17	24-Jul-07	100.42	100.41	100.32	100.241606	99.31	96.79	93.56
24-Jul-02	5.32	24-Jul-17	23-Jul-07	100.42	100.41	100.32	100.241606	99.31	96.79	93.56
06-Aug-02	5.12	07-Aug-17	06-Aug-07	100.42	100.41	100.32	100.24131	99.16	96.58	93.35
14-Aug-02	4.77	14-Aug-17	14-Aug-07	100.39	100.38	100.30	100.0116425	98.36	95.47	92.12
20-Aug-02	5.27	21-Aug-17	20-Aug-07	100.42	100.40	100.32	100.2374477	99.23	96.57	93.30

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
30-Aug-02	4.9	30-Aug-17	30-Aug-07	100.40	100.39	100.31	100.0996616	98.68	95.90	92.59
05-Sep-02	4.97	05-Sep-17	05-Sep-07	100.39	100.38	100.30	100.0190373	98.47	95.48	92.12
06-Sep-02	4.95	06-Sep-17	06-Sep-07	100.39	100.38	100.29	100.0063597	98.40	95.42	92.04
09-Sep-02	4.8	11-Sep-17	10-Sep-07	100.39	100.38	100.30	100.0223472	98.39	95.50	92.12
18-Sep-02	4.91	18-Sep-17	18-Sep-07	100.39	100.37	100.29	99.97400142	98.21	95.29	91.89
25-Sep-02	4.65	25-Sep-17	25-Sep-07	100.38	100.37	100.29	99.8804433	98.00	94.99	91.57
25-Sep-02	4.86	25-Sep-17	25-Sep-07	100.38	100.37	100.29	99.93952819	98.09	95.12	91.71
30-Sep-02	4.55	29-Sep-17	01-Oct-07	100.37	100.36	100.28	99.76787545	97.74	94.65	91.19
03-Oct-02	4.56	03-Oct-17	03-Oct-07	100.37	100.36	100.28	99.76204611	97.71	94.60	91.12
04-Oct-02	4.85	04-Oct-17	04-Oct-07	100.38	100.37	100.29	99.92305207	98.01	95.00	91.57
08-Oct-02	4.8	10-Oct-17	08-Oct-07	100.38	100.36	100.28	100.1983597	99.54	97.75	95.41
10-Oct-02	4.56	10-Oct-17	10-Oct-07	100.37	100.36	100.28	99.76197183	97.71	94.60	91.12
11-Oct-02	4.87	11-Oct-17	11-Oct-07	100.38	100.37	100.29	99.93663833	98.06	95.08	91.64
15-Oct-02	5.05	16-Oct-17	15-Oct-07	100.40	100.39	100.30	100.0651741	98.64	95.68	92.31
16-Oct-02	5.04	16-Oct-17	16-Oct-07	100.40	100.38	100.30	100.0301877	98.47	95.42	91.95
18-Oct-02	4.89	18-Oct-17	18-Oct-07	100.40	100.39	100.31	100.0737357	98.57	95.72	92.35
24-Oct-02	5.03	24-Oct-17	24-Oct-07	100.41	100.40	100.32	100.1669279	98.92	96.17	92.86
01-Nov-02	4.97	01-Nov-17	01-Nov-07	100.39	100.38	100.30	100.0015738	98.27	95.34	91.90
07-Nov-02	4.89	07-Nov-17	07-Nov-07	100.38	100.37	100.29	99.94051167	98.07	95.06	91.61
08-Nov-02	4.86	08-Nov-17	08-Nov-07	100.38	100.37	100.29	99.92009543	97.99	94.96	91.50
12-Nov-02	4.7	13-Nov-17	12-Nov-07	100.37	100.36	100.27	99.77618163	97.57	94.40	90.89
18-Nov-02	4.72	20-Nov-17	18-Nov-07	100.39	100.37	100.29	99.93673938	98.09	95.07	91.62
26-Nov-02	4.83	27-Nov-17	26-Nov-07	100.40	100.38	100.30	100.0237475	98.37	95.44	92.03
26-Nov-02	5.04	27-Nov-17	26-Nov-07	100.40	100.38	100.30	100.0489997	98.54	95.57	92.17
06-Dec-02	4.9	06-Dec-17	06-Dec-07	100.39	100.37	100.29	99.93757024	98.04	95.02	91.54
20-Dec-02	4.85	20-Dec-17	20-Dec-07	100.38	100.37	100.29	99.90347341	97.92	94.84	91.35
23-Dec-02	4.85	26-Dec-17	24-Dec-07	100.38	100.37	100.29	99.90344009	97.92	94.84	91.35
31-Dec-02	4.73	29-Dec-17	31-Dec-07	100.37	100.36	100.28	99.78925565	97.60	94.42	90.89
31-Dec-02	4.52	29-Dec-17	31-Dec-07	100.37	100.36	100.27	99.68082506	97.49	94.28	90.75
02-Jan-03	4.67	02-Jan-18	02-Jan-08	100.37	100.35	100.27	99.62646446	97.38	94.13	90.55
06-Jan-03	4.84	08-Jan-18	06-Jan-08	100.38	100.37	100.28	99.88021952	97.84	94.73	91.21
08-Jan-03	4.55	08-Jan-18	08-Jan-08	100.37	100.36	100.28	99.69779635	97.52	94.30	90.75
09-Jan-03	4.85	09-Jan-18	09-Jan-08	100.38	100.37	100.29	99.89352445	97.87	94.77	91.25

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
10-Jan-03	4.72	10-Jan-18	10-Jan-08	100.39	100.37	100.29	99.90996245	97.99	94.91	91.40
24-Jan-03	4.72	24-Jan-18	24-Jan-08	100.37	100.36	100.27	99.75433589	97.52	94.30	90.74
29-Jan-03	4.57	29-Jan-18	29-Jan-08	100.37	100.36	100.28	99.72069015	97.58	94.38	90.83
29-Jan-03	4.75	29-Jan-18	29-Jan-08	100.37	100.36	100.28	99.79315359	97.60	94.41	90.86
03-Feb-03	4.84	05-Feb-18	04-Feb-08	100.38	100.37	100.28	99.86981869	97.79	94.65	91.10
05-Feb-03	4.87	05-Feb-18	05-Feb-08	100.38	100.37	100.29	99.89746791	97.87	94.76	91.22
07-Feb-03	4.84	07-Feb-18	07-Feb-08	100.38	100.37	100.28	99.86980226	97.79	94.65	91.10
13-Feb-03	4.67	13-Feb-18	13-Feb-08	100.37	100.35	100.27	99.60809781	97.32	94.03	90.44
14-Feb-03	4.47	14-Feb-18	14-Feb-08	100.37	100.35	100.27	99.58558488	97.24	93.92	90.33
14-Feb-03	4.65	14-Feb-18	14-Feb-08	100.36	100.35	100.27	99.58520849	97.26	93.96	90.36
14-Feb-03	4.65	14-Feb-18	24-Mar-08	100.36	100.35	100.27	99.58520532	97.26	93.96	90.36
18-Feb-03	4.54	20-Feb-18	18-Feb-08	100.37	100.36	100.28	99.66850378	97.44	94.18	90.60
20-Feb-03	4.58	20-Feb-18	20-Feb-08	100.36	100.35	100.26	99.50407996	97.06	93.69	90.10
21-Feb-03	4.56	21-Feb-18	21-Feb-08	100.36	100.34	100.26	99.48054626	96.99	93.61	90.02
24-Feb-03	4.37	26-Feb-18	24-Feb-08	100.36	100.35	100.26	99.46439566	96.93	93.55	89.94
24-Feb-03	4.55	26-Feb-18	24-Feb-08	100.36	100.34	100.26	99.46900773	96.96	93.57	89.98
26-Feb-03	4.35	26-Feb-18	26-Feb-08	100.36	100.34	100.26	99.44024633	96.87	93.48	89.86
28-Feb-03	4.52	28-Feb-18	28-Feb-08	100.35	100.34	100.26	99.43280522	96.87	93.46	89.86
03-Mar-03	4.49	05-Mar-18	03-Mar-08	100.35	100.34	100.26	99.37627193	96.73	93.26	89.63
05-Mar-03	4.23	05-Mar-18	05-Mar-08	100.35	100.33	100.25	99.18423394	96.41	92.94	89.28
05-Mar-03	4.4	05-Mar-18	05-Mar-08	100.34	100.33	100.25	99.2639206	96.43	92.93	89.27
06-Mar-03	4.39	06-Mar-18	06-Mar-08	100.34	100.33	100.25	99.24828653	96.38	92.89	89.23
07-Mar-03	4.52	19-Mar-18	07-Mar-08	100.35	100.34	100.26	99.41122537	96.82	93.37	89.74
10-Mar-03	4.13	12-Mar-18	10-Mar-08	100.34	100.33	100.24	98.99240396	96.07	92.56	88.88
10-Mar-03	4.3	12-Mar-18	10-Mar-08	100.34	100.32	100.24	98.99613647	96.05	92.55	88.87
11-Mar-03	4.13	12-Mar-18	11-Mar-08	100.34	100.33	100.24	98.99240922	96.07	92.56	88.88
12-Mar-03	4.31	12-Mar-18	12-Mar-08	100.34	100.32	100.24	99.01364376	96.08	92.58	88.91
13-Mar-03	4.48	13-Mar-18	13-Mar-08	100.35	100.34	100.25	99.3633277	96.70	93.22	89.59
17-Mar-03	4.42	19-Mar-18	17-Mar-08	100.35	100.33	100.25	99.28760242	96.51	93.00	89.35
19-Mar-03	4.71	19-Mar-18	19-Mar-08	100.37	100.36	100.27	99.63707398	97.38	94.10	90.48
21-Mar-03	4.81	21-Mar-18	21-Mar-08	100.38	100.37	100.28	99.81785065	97.66	94.45	90.88
25-Mar-03	4.56	26-Mar-18	25-Mar-08	100.37	100.36	100.28	99.67399203	97.44	94.17	90.57
27-Mar-03	4.5	27-Mar-18	27-Mar-08	100.37	100.36	100.27	99.60255332	97.27	93.94	90.34

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
27-Mar-03	4.68	27-Mar-18	27-Mar-08	100.37	100.35	100.27	99.60178287	97.30	93.98	90.37
28-Mar-03	4.48	28-Mar-18	28-Mar-08	100.37	100.35	100.27	99.57868578	97.21	93.87	90.26
31-Mar-03	4.62	02-Apr-18	31-Mar-08	100.36	100.35	100.27	99.53217798	97.12	93.75	90.14
01-Apr-03	4.57	02-Apr-18	01-Apr-08	100.36	100.35	100.26	99.45569158	96.90	93.46	89.83
02-Apr-03	4.63	02-Apr-18	02-Apr-08	100.36	100.35	100.27	99.52605645	97.09	93.70	90.06
03-Apr-03	4.68	03-Apr-18	03-Apr-08	100.37	100.35	100.27	99.58438876	97.23	93.90	90.26
08-Apr-03	4.7	09-Apr-18	08-Apr-08	100.37	100.36	100.27	99.60740683	97.30	93.97	90.33
10-Apr-03	4.45	10-Apr-18	10-Apr-08	100.36	100.35	100.27	99.52424526	97.06	93.67	90.03
11-Apr-03	4.74	11-Apr-18	11-Apr-08	100.37	100.36	100.28	99.654278	97.41	94.12	90.49
14-Apr-03	4.56	16-Apr-18	14-Apr-08	100.37	100.36	100.28	99.65604135	97.39	94.08	90.46
15-Apr-03	4.54	16-Apr-18	15-Apr-08	100.37	100.36	100.28	99.6317911	97.33	94.01	90.38
15-Apr-03	4.72	16-Apr-18	15-Apr-08	100.37	100.36	100.27	99.63118567	97.35	94.05	90.41
17-Apr-03	4.63	17-Apr-18	17-Apr-08	100.36	100.35	100.27	99.52590084	97.09	93.70	90.06
23-Apr-03	4.54	23-Apr-18	23-Apr-08	100.37	100.36	100.28	99.63171696	97.33	94.00	90.38
23-Apr-03	4.72	23-Apr-18	23-Apr-08	100.37	100.36	100.27	99.63111781	97.35	94.05	90.41
25-Apr-03	4.43	25-Apr-18	25-Apr-08	100.36	100.35	100.27	99.49931419	97.00	93.60	89.95
28-Apr-03	4.35	27-Apr-18	28-Apr-08	100.36	100.34	100.26	99.39904026	96.74	93.30	89.63
28-Apr-03	4.53	27-Apr-18	28-Apr-08	100.35	100.34	100.26	99.40404509	96.79	93.31	89.67
28-Apr-03	4.53	30-Apr-18	28-Apr-08	100.35	100.34	100.26	99.39327543	96.76	93.28	89.63
29-Apr-03	4.6	30-Apr-18	29-Apr-08	100.36	100.35	100.26	99.48016871	96.98	93.55	89.91
30-Apr-03	4.53	30-Apr-18	30-Apr-08	101.07	101.02	100.70	99.36826413	96.76	93.28	89.63
01-May-03	4.5	01-May-18	01-May-08	101.06	101.01	100.69	99.29108048	96.61	93.08	89.40
06-May-03	4.37	07-May-18	06-May-08	101.08	101.03	100.68	99.38522647	96.75	93.28	89.60
06-May-03	4.55	07-May-18	06-May-08	101.07	101.02	100.71	99.3763139	96.76	93.27	89.60
07-May-03	4.42	07-May-18	07-May-08	101.04	100.99	100.65	99.14246913	96.32	92.78	89.08
08-May-03	4.14	08-May-18	08-May-08	101.02	100.97	100.51	98.94767529	95.97	92.40	88.68
08-May-03	4.31	08-May-18	08-May-08	101.01	100.96	100.49	98.93349526	95.91	92.36	88.64
09-May-03	4.16	09-May-18	09-May-08	101.02	100.98	100.52	98.98666136	96.04	92.48	88.76
09-May-03	4.33	09-May-18	09-May-08	101.01	100.97	100.50	98.97462712	95.98	92.44	88.72
12-May-03	4.05	11-May-18	12-May-08	101.00	100.95	100.44	98.7116157	95.66	92.05	88.32
12-May-03	4.22	11-May-18	12-May-08	100.99	100.94	100.42	98.7476843	95.61	92.00	88.28
12-May-03	4.05	14-May-18	12-May-08	101.00	100.95	100.44	98.71154759	95.66	92.05	88.32
12-May-03	4.22	14-May-18	12-May-08	100.99	100.94	100.42	98.74763226	95.61	92.00	88.28

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
14-May-03	4.04	14-May-18	14-May-08	100.99	100.95	100.43	98.68473572	95.62	92.01	88.28
15-May-03	4.18	15-May-18	15-May-08	100.98	100.93	100.39	98.67278747	95.48	91.85	88.12
15-May-03	4.01	15-May-18	15-May-08	100.99	100.94	100.40	98.60548133	95.52	91.89	88.16
16-May-03	3.93	16-May-18	16-May-08	100.97	100.92	100.34	98.39358743	95.24	91.58	87.84
16-May-03	4.1	16-May-18	16-May-08	100.96	100.91	100.32	98.4481283	95.20	91.53	87.80
19-May-03	3.86	18-May-18	19-May-08	100.95	100.90	100.28	98.20727199	94.99	91.30	87.55
19-May-03	4.03	18-May-18	19-May-08	100.94	100.89	100.26	98.15271089	94.95	91.25	87.52
20-May-03	4.1	21-May-18	20-May-08	100.96	100.91	100.32	98.44803785	95.20	91.53	87.80
21-May-03	3.86	21-May-18	21-May-08	100.95	100.90	100.28	98.20719762	94.99	91.30	87.55
21-May-03	4.03	21-May-18	21-May-08	100.94	100.89	100.26	98.15263497	94.95	91.25	87.52
22-May-03	3.8	22-May-18	22-May-08	100.93	100.89	100.22	98.04379976	94.77	91.06	87.31
22-May-03	3.97	22-May-18	22-May-08	100.92	100.88	100.21	97.99338793	94.72	91.02	87.28
23-May-03	3.78	23-May-18	23-May-08	100.93	100.88	100.21	97.98970537	94.70	90.98	87.23
23-May-03	3.95	23-May-18	23-May-08	100.92	100.87	100.19	97.94086124	94.66	90.93	87.19
27-May-03	3.82	29-May-18	27-May-08	100.94	100.89	100.24	98.0974178	94.84	91.14	87.39
27-May-03	3.99	29-May-18	27-May-08	100.93	100.88	100.23	98.04759486	94.80	91.09	87.35
02-Jun-03	4.07	04-Jun-18	02-Jun-08	100.95	100.90	100.29	98.31231975	95.01	91.31	87.55
03-Jun-03	3.88	04-Jun-18	03-Jun-08	100.95	100.91	100.28	98.21481246	94.98	91.27	87.51
04-Jun-03	4	04-Jun-18	04-Jun-08	100.93	100.89	100.23	98.02845109	94.76	91.03	87.27
04-Jun-03	3.83	04-Jun-18	04-Jun-08	100.94	100.90	100.24	98.07782474	94.80	91.07	87.30
05-Jun-03	3.77	05-Jun-18	05-Jun-08	100.93	100.88	100.19	97.91345416	94.58	90.83	87.06
05-Jun-03	3.94	05-Jun-18	05-Jun-08	100.92	100.87	100.18	97.86824195	94.54	90.79	87.03
09-Jun-03	3.95	11-Jun-18	09-Jun-08	100.92	100.87	100.18	97.89444393	94.58	90.83	87.07
10-Jun-03	3.76	11-Jun-18	10-Jun-08	100.92	100.88	100.18	97.88599136	94.54	90.79	87.02
10-Jun-03	3.92	11-Jun-18	10-Jun-08	100.91	100.87	100.16	97.81373753	94.46	90.70	86.95
11-Jun-03	3.83	11-Jun-18	11-Jun-08	100.89	100.84	100.07	97.56169731	94.13	90.34	86.58
12-Jun-03	3.87	12-Jun-18	12-Jun-08	100.90	100.85	100.11	97.67920541	94.27	90.50	86.74
13-Jun-03	3.65	13-Jun-18	13-Jun-08	100.90	100.85	100.00	97.5733956	94.12	90.35	86.57
13-Jun-03	3.81	13-Jun-18	13-Jun-08	100.88	100.84	100.05	97.50797438	94.05	90.26	86.50
16-Jun-03	3.81	18-Jun-18	16-Jun-08	100.88	100.84	100.05	97.50783117	94.05	90.26	86.50
17-Jun-03	3.9	18-Jun-18	17-Jun-08	100.91	100.86	100.13	97.75984965	94.38	90.62	86.86
19-Jun-03	4.07	19-Jun-18	19-Jun-08	100.95	100.90	100.29	98.31198604	95.01	91.31	87.55
23-Jun-03	4.05	25-Jun-18	23-Jun-08	100.94	100.90	100.27	98.15956775	94.94	91.23	87.47

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
26-Jun-03	4.13	26-Jun-18	26-Jun-08	100.96	100.92	100.34	98.47714194	95.22	91.54	87.80
01-Jul-03	4.19	02-Jul-18	01-Jul-08	101.31	101.24	100.52	98.61424898	95.37	91.68	87.92
02-Jul-03	4.12	02-Jul-18	02-Jul-08	101.36	101.29	100.63	98.84315138	95.76	92.12	88.36
03-Jul-03	4.08	03-Jul-18	03-Jul-08	101.34	101.28	100.60	98.72104732	95.62	91.97	88.19
03-Jul-03	4.25	03-Jul-18	03-Jul-08	101.33	101.26	100.57	98.75478827	95.57	91.92	88.16
08-Jul-03	4.24	09-Jul-18	08-Jul-08	101.40	101.33	100.75	99.11482964	96.17	92.59	88.84
09-Jul-03	4.39	09-Jul-18	09-Jul-08	101.38	101.31	100.71	99.05330805	96.08	92.47	88.72
10-Jul-03	4.2	10-Jul-18	10-Jul-08	101.38	101.32	100.71	99.02951479	96.04	92.44	88.68
10-Jul-03	4.37	10-Jul-18	10-Jul-08	101.37	101.30	100.69	99.01541208	95.98	92.40	88.64
11-Jul-03	4.38	11-Jul-18	11-Jul-08	101.37	101.31	100.70	99.03442747	96.01	92.44	88.68
14-Jul-03	4.34	13-Jul-18	14-Jul-08	101.36	101.29	100.66	98.95252378	95.87	92.28	88.52
15-Jul-03	4.29	16-Jul-18	15-Jul-08	101.41	101.35	100.79	99.21486068	96.34	92.79	89.04
16-Jul-03	4.56	16-Jul-18	16-Jul-08	101.50	101.44	101.01	99.73139901	97.23	93.82	90.13
16-Jul-03	4.74	16-Jul-18	16-Jul-08	101.49	101.43	101.01	99.71398248	97.22	93.83	90.13
17-Jul-03	4.65	17-Jul-18	17-Jul-08	101.46	101.40	100.96	99.55543236	96.96	93.47	89.77
18-Jul-03	4.65	18-Jul-18	18-Jul-08	101.46	101.40	100.96	99.55543099	96.96	93.47	89.77
18-Jul-03	4.47	18-Jul-18	18-Jul-08	101.47	101.41	100.97	99.56671903	96.95	93.48	89.77
22-Jul-03	4.69	23-Jul-18	22-Jul-08	101.55	101.48	101.08	99.96354077	97.61	94.31	90.65
22-Jul-03	4.87	23-Jul-18	22-Jul-08	101.54	101.47	101.07	100.0509311	97.61	94.31	90.65
23-Jul-03	4.6	23-Jul-18	23-Jul-08	101.52	101.45	101.03	99.80384741	97.34	93.97	90.29
24-Jul-03	4.89	24-Jul-18	24-Jul-08	101.54	101.48	101.08	100.1046003	97.66	94.38	90.73
29-Jul-03	4.85	30-Jul-18	29-Jul-08	101.60	101.54	101.16	100.2578199	98.06	94.90	91.28
31-Jul-03	5.01	31-Jul-18	31-Jul-08	102.46	102.35	101.80	100.6933399	98.53	95.47	91.91
05-Aug-03	5.37	06-Aug-18	05-Aug-08	102.54	102.43	101.93	100.9061371	99.00	96.00	92.51
08-Aug-03	4.82	08-Aug-18	08-Aug-08	102.37	102.26	101.66	100.3443065	97.96	94.71	91.06
08-Aug-03	5.01	08-Aug-18	08-Aug-08	102.36	102.25	101.65	100.4211107	97.98	94.75	91.10
11-Aug-03	5.07	13-Aug-18	11-Aug-08	102.39	102.28	101.69	100.5022078	98.14	94.97	91.34
12-Aug-03	4.93	13-Aug-18	12-Aug-08	102.42	102.32	101.74	100.5666501	98.27	95.11	91.49
14-Aug-03	5.23	14-Aug-18	14-Aug-08	102.58	102.47	101.97	100.9657735	99.09	96.15	92.66
26-Aug-03	5.44	27-Aug-18	26-Aug-08	102.58	102.47	101.97	100.9892159	99.17	96.24	92.78
28-Aug-03	5.36	28-Aug-18	28-Aug-08	102.54	102.43	101.92	100.8942293	98.98	95.96	92.47
03-Sep-03	5.45	04-Sep-18	03-Sep-08	102.58	102.47	101.98	100.9896484	99.16	96.21	92.73
03-Sep-03	5.26	04-Sep-18	03-Sep-08	102.59	102.48	101.98	100.9908419	99.13	96.18	92.68

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
05-Sep-03	5.27	05-Sep-18	05-Sep-08	102.49	102.38	101.87	100.7670812	98.75	95.60	92.03
09-Sep-03	5.21	10-Sep-18	09-Sep-08	102.46	102.35	101.79	100.6874913	98.57	95.39	91.79
12-Sep-03	5.06	12-Sep-18	12-Sep-08	102.39	102.28	101.68	100.473171	98.06	94.86	91.20
15-Sep-03	5.09	17-Sep-18	15-Sep-08	102.40	102.29	101.70	100.5141971	98.15	94.97	91.32
17-Sep-03	5.01	17-Sep-18	17-Sep-08	102.36	102.25	101.65	100.4051012	97.93	94.67	91.00
18-Sep-03	4.7	18-Sep-18	18-Sep-08	102.31	102.20	101.56	100.0879236	97.56	94.18	90.47
18-Sep-03	4.89	18-Sep-18	18-Sep-08	102.30	102.19	101.55	100.0905614	97.59	94.22	90.51
22-Sep-03	4.89	24-Sep-18	22-Sep-08	102.40	102.30	101.70	100.4555055	98.11	94.89	91.23
26-Sep-03	4.89	25-Sep-18	26-Sep-08	102.30	102.19	101.55	100.090466	97.59	94.22	90.51
30-Sep-03	4.87	01-Oct-18	30-Sep-08	102.67	102.53	101.77	100.139181	97.55	94.15	90.43
01-Oct-03	4.79	01-Oct-18	01-Oct-08	102.62	102.49	101.69	99.94552344	97.25	93.76	90.00
03-Oct-03	4.83	03-Oct-18	03-Oct-08	102.77	102.63	101.90	100.415966	97.92	94.60	90.89
03-Oct-03	5.02	03-Oct-18	03-Oct-08	102.76	102.62	101.90	100.4994217	97.93	94.63	90.94
16-Oct-03	5.19	16-Oct-18	16-Oct-08	102.86	102.72	102.05	100.7678033	98.41	95.25	91.62
21-Oct-03	4.99	22-Oct-18	21-Oct-08	102.86	102.73	102.05	100.742636	98.37	95.18	91.53
23-Oct-03	5.08	23-Oct-18	23-Oct-08	102.79	102.66	101.95	100.5904558	98.10	94.85	91.18
07-Nov-03	5.16	07-Nov-18	07-Nov-08	103.78	103.59	102.73	101.2584791	98.88	95.73	92.11
07-Nov-03	5.35	07-Nov-18	07-Nov-08	103.77	103.57	102.75	101.2646491	98.95	95.75	92.16
12-Nov-03	5.26	13-Nov-18	12-Nov-08	103.70	103.50	102.62	101.1152008	98.64	95.45	91.80
18-Nov-03	5.1	19-Nov-18	18-Nov-08	103.58	103.38	102.44	100.8085801	98.17	94.87	91.15
19-Nov-03	4.88	19-Nov-18	19-Nov-08	103.57	103.37	102.42	100.6917919	98.07	94.71	90.99
25-Nov-03	4.87	26-Nov-18	25-Nov-08	103.56	103.37	102.41	100.6698596	98.04	94.67	90.95
03-Dec-03	5.03	03-Dec-18	03-Dec-08	103.68	103.49	102.58	101.0060634	98.46	95.19	91.49
08-Dec-03	5.04	10-Dec-18	08-Dec-08	103.53	103.34	102.37	100.6798012	97.95	94.56	90.81
09-Dec-03	5.06	10-Dec-18	09-Dec-08	103.55	103.35	102.39	100.7151894	98.01	94.63	90.89
09-Dec-03	5.08	10-Dec-18	09-Dec-08	103.56	103.37	102.41	100.7514809	98.07	94.71	90.97
10-Dec-03	5.14	10-Dec-18	10-Dec-08	103.61	103.41	102.48	100.8792536	98.24	94.94	91.22
12-Dec-03	4.99	12-Dec-18	12-Dec-08	103.50	103.30	102.31	100.4941407	97.80	94.37	90.61
19-Dec-03	4.99	18-Dec-18	19-Dec-08	103.50	103.30	102.31	100.494062	97.80	94.37	90.61
09-Jan-04	4.91	09-Jan-19	09-Jan-09	104.40	104.12	102.77	100.5249305	97.58	93.98	90.17
12-Jan-04	4.84	14-Jan-19	12-Jan-09	104.35	104.05	102.66	100.3589876	97.34	93.70	89.89
13-Jan-04	4.64	14-Jan-19	13-Jan-09	104.36	104.04	102.61	100.3326827	97.25	93.63	89.80
14-Jan-04	4.58	14-Jan-19	14-Jan-09	104.32	103.98	102.51	100.1832125	97.04	93.39	89.55

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
20-Jan-04	4.83	22-Jan-19	20-Jan-09	104.34	104.03	102.65	100.3353746	97.30	93.66	89.84
23-Jan-04	4.7	23-Jan-19	23-Jan-09	104.24	103.89	102.37	100.018583	96.81	93.14	89.31
23-Jan-04	4.71	23-Jan-19	23-Jan-09	104.25	103.90	102.39	100.0424021	96.85	93.18	89.35
26-Jan-04	4.65	28-Jan-19	26-Jan-09	104.37	104.05	102.63	100.356876	97.28	93.67	89.84
28-Jan-04	4.85	28-Jan-19	28-Jan-09	104.36	104.06	102.68	100.3822575	97.38	93.74	89.93
29-Jan-04	5	29-Jan-19	29-Jan-09	104.48	104.19	102.90	100.7488163	97.87	94.34	90.55
04-Feb-04	4.91	04-Feb-19	04-Feb-09	104.52	104.18	102.79	100.5028214	97.53	93.89	90.07
04-Feb-04	4.91	14-Feb-19	04-Feb-09	104.52	104.18	102.79	100.5026529	97.53	93.89	90.07
10-Feb-04	4.87	11-Feb-19	10-Feb-09	104.48	104.14	102.73	100.4069021	97.39	93.74	89.90
10-Feb-04	4.69	11-Feb-19	10-Feb-09	104.51	104.15	102.71	100.4322338	97.37	93.74	89.90
19-Feb-04	4.82	19-Feb-19	19-Feb-09	104.43	104.07	102.64	100.2850366	97.21	93.54	89.70
20-Feb-04	4.79	20-Feb-19	20-Feb-09	104.40	104.04	102.60	100.2130882	97.11	93.42	89.57
24-Feb-04	4.56	25-Feb-19	24-Feb-09	104.38	104.01	102.48	100.104563	96.91	93.23	89.36
24-Feb-04	4.74	25-Feb-19	24-Feb-09	104.35	103.98	102.51	100.0891469	96.89	93.22	89.36
25-Feb-04	4.75	25-Feb-19	25-Feb-09	104.36	103.99	102.53	100.1145893	96.97	93.25	89.41
27-Feb-04	4.74	27-Feb-19	27-Feb-09	104.35	103.98	102.51	100.0891129	96.89	93.22	89.36
01-Mar-04	4.52	01-Mar-19	02-Mar-09	104.34	103.97	102.39	99.96091349	96.70	92.98	89.08
01-Mar-04	4.7	01-Mar-19	01-Mar-09	104.31	103.94	102.36	99.94989265	96.69	92.97	89.09
02-Mar-04	4.76	04-Mar-19	02-Mar-09	104.37	104.00	102.53	100.1071764	96.90	93.21	89.34
04-Mar-04	4.64	05-Mar-19	04-Mar-09	104.46	104.10	102.61	100.2771781	97.13	93.46	89.58
05-Mar-04	4.4	06-Mar-19	05-Mar-09	104.22	103.83	102.16	99.60430735	96.27	92.49	88.57
05-Mar-04	4.57	06-Mar-19	05-Mar-09	104.18	103.79	102.12	99.60088209	96.22	92.46	88.54
09-Mar-04	4.34	11-Mar-19	09-Mar-09	104.16	103.76	102.05	99.42356186	96.05	92.25	88.32
09-Mar-04	4.51	11-Mar-19	09-Mar-09	104.12	103.72	102.00	99.42837176	95.99	92.21	88.28
10-Mar-04	4.48	11-Mar-19	10-Mar-09	104.09	103.69	101.94	99.3467425	95.88	92.09	88.15
10-Mar-04	4.48	11-Mar-19	11-Mar-09	104.09	103.69	101.94	99.34675324	95.88	92.09	88.15
11-Mar-04	4.43	12-Mar-19	11-Mar-09	104.04	103.63	101.85	99.1252663	95.70	91.88	87.94
12-Mar-04	4.53	13-Mar-19	12-Mar-09	104.14	103.75	102.04	99.48104487	96.07	92.29	88.37
18-Mar-04	4.33	18-Mar-19	18-Mar-09	104.15	103.75	102.03	99.39351444	96.02	92.21	88.27
25-Mar-04	4.52	25-Mar-19	25-Mar-09	104.13	103.73	102.02	99.45461069	96.03	92.25	88.32
01-Apr-04	4.63	01-Apr-19	01-Apr-09	104.58	104.13	102.37	99.7997344	96.39	92.61	88.68
01-Apr-04	4.45	02-Apr-19	01-Apr-09	104.61	104.16	102.40	99.77739726	96.41	92.61	88.67
05-Apr-04	4.96	08-Apr-19	06-Apr-09	104.93	104.54	103.04	100.6646345	97.61	93.94	90.06

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
06-Apr-04	4.97	08-Apr-19	06-Apr-09	104.94	104.55	103.06	100.6898034	97.65	93.97	90.11
07-Apr-04	4.94	08-Apr-19	07-Apr-09	104.91	104.52	103.01	100.6068933	97.54	93.85	89.98
12-Apr-04	5.01	12-Apr-19	13-Apr-09	104.98	104.60	103.12	100.7934665	97.77	94.13	90.28
12-Apr-04	5.01	15-Apr-19	13-Apr-09	104.98	104.60	103.12	100.79342	97.77	94.13	90.28
13-Apr-04	5.15	15-Apr-19	13-Apr-09	105.13	104.76	103.34	101.1437755	98.22	94.70	90.86
19-Apr-04	4.98	22-Apr-19	19-Apr-09	105.17	104.80	103.38	101.1938311	98.27	94.73	90.90
22-Apr-04	5.24	23-Apr-19	22-Apr-09	105.23	104.86	103.48	101.4228443	98.50	95.05	91.23
26-Apr-04	5.26	29-Apr-19	27-Apr-09	105.25	104.88	103.51	101.4676551	98.56	95.12	91.31
28-Apr-04	5.23	29-Apr-19	28-Apr-09	105.22	104.85	103.46	101.4014529	98.47	95.02	91.19
05-May-04	5.35	06-May-19	05-May-09	106.13	105.66	104.10	101.9018093	98.91	95.43	91.59
06-May-04	5.45	07-May-19	06-May-09	106.26	105.79	104.27	102.1371149	99.23	95.79	92.02
07-May-04	5.61	07-May-19	07-May-09	106.45	105.99	104.58	102.4910718	99.73	96.39	92.67
07-May-04	5.61	17-May-19	07-May-09	106.45	105.99	104.58	102.49099	99.73	96.39	92.67
24-May-04	5.63	24-May-19	26-May-09	106.48	106.02	104.62	102.5331791	99.84	96.46	92.74
10-Jun-04	5.57	11-Jun-19	10-Jun-09	106.67	106.21	104.81	102.8052325	100.14	96.84	93.14
17-Jun-04	5.73	18-Jun-19	18-Jun-09	106.60	106.16	104.77	102.73474	100.11	96.76	93.05
23-Jun-04	5.47	24-Jun-19	23-Jun-09	106.54	106.08	104.64	102.5876828	99.83	96.47	92.74
24-Jun-04	5.59	25-Jun-19	24-Jun-09	106.43	105.97	104.51	102.4311251	99.62	96.24	92.50
29-Jun-04	5.5	01-Jul-19	29-Jun-09	106.58	106.12	104.69	102.6552339	99.93	96.58	92.86
29-Jun-04	5.69	01-Jul-19	29-Jun-09	106.55	106.10	104.71	102.6444264	99.99	96.61	92.89
07-Jul-04	5.38	08-Jul-19	07-Jul-09	106.57	106.04	104.38	102.0527335	98.97	95.42	91.53
07-Jul-04	5.19	08-Jul-19	07-Jul-09	106.60	106.06	104.39	102.002355	98.95	95.37	91.49
13-Jul-04	5.14	15-Jul-19	13-Jul-09	106.54	105.99	104.30	101.8674356	98.79	95.17	91.28
14-Jul-04	5.33	15-Jul-19	14-Jul-09	106.51	105.97	104.28	101.8639528	98.81	95.21	91.32
19-Jul-04	4.73	09-Jan-19	09-Jan-09	104.44	104.13	102.80	100.5834288	97.63	94.07	90.28
22-Jul-04	5.37	22-Jul-19	22-Jul-09	106.56	106.03	104.36	102.0286539	98.94	95.38	91.49
28-Jul-04	5.33	29-Jul-19	28-Jul-09	106.78	106.26	104.65	102.3736155	99.41	95.91	92.07
03-Aug-04	5.17	05-Aug-19	03-Aug-09	106.97	106.37	104.57	102.0461363	98.90	95.23	91.32
03-Aug-04	5.36	05-Aug-19	03-Aug-09	106.94	106.34	104.56	102.0432633	98.91	95.29	91.36
06-Aug-04	4.91	07-Aug-19	06-Aug-09	106.61	105.96	104.02	101.3115645	97.97	94.19	90.21
20-Aug-04	5.15	21-Aug-19	20-Aug-09	106.65	106.03	104.14	101.457066	98.20	94.42	90.48
26-Aug-04	4.86	27-Aug-19	26-Aug-09	106.54	105.88	103.91	101.1684853	97.79	93.98	90.00
27-Aug-04	4.98	28-Aug-19	27-Aug-09	106.42	105.74	103.78	100.9615765	97.54	93.73	89.74

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

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	Price						
				-300	-200	-100	Base	100	200	300
30-Aug-04	4.85	30-Aug-19	31-Aug-09	106.88	106.15	104.07	101.234623	97.79	93.95	89.96
10-Sep-04	4.96	11-Sep-19	10-Sep-09	106.74	105.98	103.85	100.9589941	97.45	93.58	89.56
17-Sep-04	4.92	17-Sep-19	17-Sep-09	106.68	105.91	103.75	100.8423321	97.29	93.41	89.39
17-Sep-04	4.75	17-Sep-19	17-Sep-09	106.74	105.98	103.81	100.8982909	97.35	93.45	89.42
20-Sep-04	4.99	20-Sep-19	20-Sep-09	106.78	106.03	103.92	101.0484622	97.56	93.70	89.69
23-Sep-04	4.76	24-Sep-19	23-Sep-09	106.76	105.99	103.84	100.9287942	97.39	93.49	89.46
06-Oct-04	5.13	07-Oct-19	06-Oct-09	107.72	106.84	104.64	101.6388016	98.14	94.22	90.20
15-Oct-04	4.86	15-Oct-19	15-Oct-09	107.28	106.33	103.90	100.780791	97.07	93.09	89.02
22-Oct-04	4.83	23-Oct-19	22-Oct-09	107.23	106.28	103.83	100.6881643	96.95	92.96	88.89
27-Oct-04	4.79	28-Oct-19	27-Oct-09	107.17	106.20	103.72	100.5004588	96.79	92.79	88.71
28-Oct-04	4.89	29-Oct-19	28-Oct-09	107.33	106.39	103.98	100.8760953	97.18	93.22	89.16
01-Nov-04	4.84	01-Nov-19	02-Nov-09	107.25	106.29	103.83	100.6843875	96.93	92.92	88.82
01-Nov-04	4.84	04-Nov-19	02-Nov-09	107.25	106.29	103.83	100.6843427	96.93	92.92	88.82
03-Nov-04	4.97	04-Nov-19	03-Nov-09	107.46	106.54	104.17	101.090904	97.43	93.48	89.40
12-Nov-04	5.01	13-Nov-19	12-Nov-09	107.53	106.62	104.27	101.2164929	97.59	93.64	89.57
19-Nov-04	4.91	20-Nov-19	19-Nov-09	107.37	106.43	104.01	100.9036549	97.20	93.22	89.14
22-Nov-04	4.98	22-Nov-19	23-Nov-09	107.48	106.56	104.20	101.1214459	97.47	93.52	89.44
23-Nov-04	4.98	25-Nov-19	23-Nov-09	107.48	106.56	104.20	101.1213971	97.47	93.52	89.44
29-Nov-04	5.01	29-Nov-19	30-Nov-09	107.89	106.89	104.45	101.3032076	97.63	93.66	89.58
15-Dec-04	4.9	16-Dec-19	15-Dec-09	107.70	106.67	104.14	100.914138	97.14	93.10	88.99
17-Dec-04	5.02	18-Dec-19	17-Dec-09	107.91	106.91	104.46	101.3015631	97.61	93.62	89.52
22-Dec-04	4.98	23-Dec-19	22-Dec-09	107.84	106.83	104.35	101.1718046	97.45	93.45	89.34
28-Dec-04	5.1	30-Dec-19	28-Dec-09	108.04	107.07	104.67	101.5742543	97.92	93.96	89.87
11-Jan-05	4.91	13-Jan-20	11-Jan-10	108.99	107.80	105.11	101.7464994	97.95	93.88	89.73
11-Jan-05	5.09	13-Jan-20	11-Jan-10	108.93	107.74	105.06	101.7461489	97.92	93.88	89.73
14-Jan-05	4.78	15-Jan-20	14-Jan-10	108.77	107.52	104.74	101.2871414	97.43	93.31	89.15
18-Jan-05	4.83	21-Jan-20	18-Jan-10	108.85	107.63	104.88	101.464516	97.63	93.53	89.37
19-Jan-05	4.76	21-Jan-20	19-Jan-10	108.73	107.48	104.68	101.2162216	97.35	93.22	89.06
21-Jan-05	4.94	22-Jan-20	21-Jan-10	108.67	107.42	104.64	101.1736738	97.33	93.23	89.07
25-Jan-05	4.76	27-Jan-20	25-Jan-10	108.73	107.48	104.68	101.2161151	97.35	93.22	89.06
27-Jan-05	5.03	28-Jan-20	27-Jan-10	108.82	107.61	104.89	101.4921347	97.69	93.62	89.47
02-Feb-05	4.98	03-Feb-20	02-Feb-10	108.87	107.58	104.77	101.2973294	97.44	93.32	89.14
03-Feb-05	4.84	03-Feb-20	03-Feb-10	109.01	107.73	104.94	101.4824678	97.62	93.49	89.31

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
03-Feb-05	4.84	04-Feb-20	03-Feb-10	109.01	107.73	104.94	101.4824504	97.62	93.49	89.31
04-Feb-05	4.75	04-Feb-20	04-Feb-10	108.83	107.52	104.67	101.1583744	97.25	93.10	88.91
11-Feb-05	4.75	12-Feb-20	11-Feb-10	108.83	107.52	104.67	101.1582185	97.25	93.10	88.91
16-Feb-05	4.73	14-Feb-20	16-Feb-10	108.38	107.00	104.03	100.3948262	96.41	92.20	88.03
16-Feb-05	4.92	18-Feb-20	16-Feb-10	108.75	107.44	104.60	101.0812829	97.19	93.04	88.88
24-Feb-05	5.08	24-Feb-20	24-Feb-10	109.06	107.80	105.07	101.6513881	97.84	93.75	89.59
24-Feb-05	4.9	25-Feb-20	24-Feb-10	109.12	107.86	105.11	101.6956549	97.86	93.75	89.58
28-Feb-05	5.13	28-Feb-20	28-Feb-10	109.16	107.92	105.21	101.8726473	98.04	93.97	89.81
04-Mar-05	5.23	04-Mar-20	04-Mar-10	109.36	108.14	105.48	102.182218	98.37	94.32	90.17
08-Mar-05	5.2	09-Mar-20	08-Mar-10	109.30	108.07	105.39	102.0842129	98.26	94.19	90.04
16-Mar-05	5.37	16-Mar-20	16-Mar-10	109.63	108.46	105.87	102.6519405	98.92	94.92	90.79
18-Mar-05	5.15	18-Mar-20	18-Mar-10	109.61	108.43	105.81	102.5542559	98.80	94.76	90.60
28-Mar-05	5.49	27-Mar-20	29-Mar-10	109.86	108.75	106.24	103.049766	99.43	95.42	91.32
29-Mar-05	5.47	30-Mar-20	29-Mar-10	109.94	108.83	106.34	103.1617953	99.55	95.56	91.45
29-Mar-05	5.48	30-Mar-20	29-Mar-10	109.84	108.73	106.22	103.0176777	99.39	95.38	91.27
31-Mar-05	5.44	31-Mar-20	31-Mar-10	110.13	108.92	106.24	102.9840552	99.28	95.23	91.10
01-Apr-05	4.84	03-Feb-20	03-Feb-10	109.00	107.73	104.95	101.5193995	97.68	93.57	89.41
07-Apr-05	5.14	07-Apr-20	07-Apr-10	109.97	108.68	105.93	102.5789539	98.75	94.66	90.46
07-Apr-05	5.33	07-Apr-20	07-Apr-10	109.92	108.64	105.91	102.5794373	98.76	94.70	90.52
11-Apr-05	5.39	13-Apr-20	12-Apr-10	110.04	108.78	106.08	102.7827503	98.99	94.95	90.79
12-Apr-05	5.37	10-Apr-20	12-Apr-10	110.00	108.74	106.02	102.7161436	98.92	94.86	90.70
19-Apr-05	5.18	20-Apr-20	19-Apr-10	109.61	108.29	105.47	102.0573555	98.16	94.05	89.84
20-Apr-05	5.22	20-Apr-20	20-Apr-10	109.70	108.38	105.59	102.1995644	98.32	94.22	90.03
21-Apr-05	5.19	21-Apr-20	21-Apr-10	109.63	108.31	105.50	102.098429	98.20	94.09	89.90
02-May-05	5.28	01-May-20	02-May-10	110.19	108.80	105.91	102.4619049	98.55	94.42	90.21
03-May-05	5.01	04-May-20	03-May-10	110.07	108.64	105.69	102.1483574	98.21	94.03	89.78
06-May-05	5.23	06-May-20	06-May-10	110.09	108.68	105.76	102.2871089	98.35	94.20	89.98
11-May-05	5.21	11-May-20	11-May-10	110.04	108.63	105.70	102.2176663	98.27	94.12	89.88
16-May-05	5.12	15-May-20	17-May-10	109.86	108.41	105.43	101.8428983	97.90	93.72	89.47
20-May-05	5.09	20-May-20	20-May-10	109.79	108.33	105.34	101.7339047	97.78	93.59	89.34
24-May-05	5.03	26-May-20	24-May-10	109.67	108.19	105.15	101.5117177	97.53	93.32	89.07
31-May-05	4.85	01-Jun-20	31-May-10	110.08	108.49	105.33	101.6282897	97.58	93.32	89.06
03-Jun-05	4.66	03-Jun-20	03-Jun-10	109.67	107.96	104.67	100.8592301	96.69	92.38	88.09

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
10-Jun-05	4.8	10-Jun-20	10-Jun-10	109.98	108.34	105.14	101.4001414	97.31	93.02	88.73
27-Jun-05	4.75	29-Jun-20	28-Jun-10	109.86	108.21	104.98	101.2279866	97.12	92.83	88.56
30-Jun-05	4.98	30-Jun-20	30-Jun-10	110.58	108.76	105.38	101.5005212	97.36	93.03	88.75
01-Jul-05	4.99	01-Jul-20	01-Jul-10	110.61	108.79	105.39	101.5006215	97.34	93.00	88.70
08-Jul-05	4.95	07-Jul-20	08-Jul-10	111.02	109.23	105.91	102.088348	97.96	93.64	89.33
25-Jul-05	5.25	27-Jul-20	25-Jul-10	111.22	109.50	106.26	102.5010513	98.44	94.19	89.89
29-Jul-05	5.04	29-Jul-20	29-Jul-10	111.23	109.49	106.21	102.4357514	98.35	94.05	89.74
04-Aug-05	5.27	04-Aug-20	04-Aug-10	111.27	109.56	106.31	102.5425905	98.47	94.20	89.88
09-Aug-05	5.38	10-Aug-20	09-Aug-10	111.53	109.86	106.66	102.9992196	98.93	94.70	90.39
15-Aug-05	5.24	17-Aug-20	16-Aug-10	111.20	109.47	106.21	102.4277568	98.35	94.07	89.75
19-Aug-05	5.18	19-Aug-20	19-Aug-10	111.06	109.31	106.01	102.1984988	98.10	93.78	89.47
22-Aug-05	5.01	21-Aug-20	23-Aug-10	111.17	109.41	106.10	102.2835199	98.16	93.83	89.51
26-Aug-05	5.19	26-Aug-20	26-Aug-10	111.09	109.34	106.04	102.2362756	98.14	93.84	89.51
26-Aug-05	5.01	26-Aug-20	26-Aug-10	111.17	109.41	106.10	102.2834404	98.16	93.83	89.51
31-Aug-05	5.14	31-Aug-20	31-Aug-10	111.31	109.43	106.02	102.1187312	97.97	93.61	89.29
16-Sep-05	5.22	16-Sep-20	16-Sep-10	111.51	109.66	106.27	102.3944196	98.25	93.90	89.56
29-Sep-05	5.27	30-Sep-20	29-Sep-10	111.63	109.80	106.44	102.5895127	98.46	94.14	89.79
19-Oct-05	5.26	30-Oct-20	19-Oct-10	112.86	110.86	107.34	103.4313295	99.24	94.88	90.49
20-Oct-05	5.49	30-Oct-20	20-Oct-10	112.90	110.95	107.44	103.6105773	99.42	95.10	90.73
26-Oct-05	5.6	30-Oct-20	26-Oct-10	113.18	111.27	107.82	104.0428127	99.89	95.60	91.25
16-Nov-05	5.45	30-Nov-20	16-Nov-10	113.36	111.44	107.98	104.1543788	100.00	95.67	91.29
01-Dec-05	5.58	15-Dec-20	01-Dec-10	113.52	111.45	107.88	104.0116941	99.78	95.42	91.03
05-Dec-05	5.67	15-Dec-20	05-Dec-10	113.77	111.72	108.19	104.3496827	100.14	95.79	91.41
20-Dec-05	5.6	30-Dec-20	20-Dec-10	113.58	111.51	107.95	104.0744888	99.84	95.48	91.09
29-Dec-05	5.58	30-Dec-20	29-Dec-10	113.53	111.45	107.88	103.9988134	99.75	95.39	90.99
30-Dec-05	5.57	30-Dec-20	30-Dec-10	113.50	111.42	107.84	103.949766	99.71	95.34	90.94
03-Jan-06	5.41	15-Jan-21	03-Jan-11	114.04	111.80	108.13	104.1152528	99.83	95.39	90.94
05-Jan-06	5.55	15-Jan-21	05-Jan-11	113.83	111.59	107.91	103.8954445	99.62	95.20	90.76
05-Jan-06	5.36	15-Jan-21	05-Jan-11	113.90	111.63	107.95	103.9093457	99.61	95.16	90.70
17-Jan-06	5.46	01-Feb-21	17-Jan-11	113.59	111.31	107.59	103.526492	99.23	94.79	90.34
19-Jan-06	5.51	01-Feb-21	19-Jan-11	113.72	111.47	107.77	103.7301719	99.45	95.02	90.57
23-Jan-06	5.33	01-Feb-21	24-Jan-11	113.82	111.54	107.84	103.7864061	99.48	95.02	90.56
01-Mar-06	5.68	15-Mar-21	01-Mar-11	114.93	112.45	108.65	104.5641184	100.18	95.71	91.23

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
08-Mar-06	5.86	15-Mar-21	08-Mar-11	115.45	113.04	109.31	105.3026576	100.98	96.54	92.08
14-Mar-06	5.65	15-Mar-21	14-Mar-11	115.47	113.03	109.28	105.2313057	100.89	96.42	91.92
16-Mar-06	5.8	30-Mar-21	16-Mar-11	115.28	112.84	109.09	105.0538502	100.72	96.26	91.79
17-Mar-06	5.74	30-Mar-21	17-Mar-11	115.10	112.65	108.87	104.8158502	100.45	95.99	91.51
30-Mar-06	5.91	30-Mar-21	30-Mar-11	115.59	113.20	109.49	105.4972777	101.20	96.77	92.31
08-May-06	6.09	17-May-21	08-May-11	116.94	114.28	110.49	106.3750551	102.05	97.54	93.02
05-Jun-06	6.06	15-Jun-21	05-Jun-11	117.25	114.42	110.50	106.3318798	101.93	97.37	92.82
15-Jun-06	6.22	15-Jun-21	15-Jun-11	117.75	114.98	111.14	106.9910771	102.64	98.11	93.58
21-Jul-06	6.15	30-Jul-21	21-Jul-11	118.36	115.24	111.18	106.898263	102.39	97.80	93.21
10-Aug-06	5.95	16-Aug-21	10-Aug-11	117.73	114.52	110.38	106.0225291	101.43	96.78	92.16
30-Aug-06	5.83	30-Aug-21	30-Aug-11	117.34	114.08	109.90	105.4652646	100.88	96.21	91.56
31-Aug-06	5.82	30-Aug-21	31-Aug-11	117.67	114.26	110.00	105.507437	100.88	96.18	91.53
13-Sep-06	5.81	15-Sep-21	13-Sep-11	117.65	114.22	109.94	105.4341962	100.79	96.07	91.40
25-Sep-06	5.64	30-Sep-21	26-Sep-11	117.09	113.55	109.24	104.6732041	99.98	95.22	90.56
26-Sep-06	5.42	30-Sep-21	26-Sep-11	117.08	113.50	109.14	104.5539697	99.81	95.04	90.35
04-Oct-06	5.46	15-Oct-21	04-Oct-11	117.60	113.86	109.43	104.781658	100.00	95.19	90.47
25-Oct-06	5.83	01-Nov-21	25-Oct-11	118.11	114.51	110.15	105.5798927	100.88	96.13	91.42
02-Nov-06	5.56	15-Nov-21	02-Nov-11	117.55	113.61	109.11	104.3911286	99.57	94.73	90.01
16-Nov-06	5.55	30-Nov-21	16-Nov-11	117.52	113.57	109.07	104.3434822	99.52	94.68	89.96
21-Nov-06	5.55	30-Nov-21	21-Nov-11	117.52	113.57	109.07	104.3434886	99.52	94.68	89.96
27-Nov-06	5.54	30-Nov-21	28-Nov-11	117.48	113.53	109.00	104.2978459	99.47	94.63	89.91
01-Dec-06	5.38	15-Dec-21	01-Dec-11	117.60	113.23	108.50	103.639528	98.68	93.79	89.03
04-Dec-06	5.35	15-Dec-21	05-Dec-11	117.49	113.10	108.36	103.4892411	98.53	93.64	88.88
14-Dec-06	5.29	15-Dec-21	14-Dec-11	118.07	113.72	109.00	104.123464	99.17	94.25	89.47
22-Dec-06	5.5	30-Dec-21	22-Dec-11	118.03	113.73	109.04	104.2128344	99.28	94.40	89.64
28-Dec-06	5.57	30-Dec-21	28-Dec-11	118.29	114.02	109.35	104.5505355	99.62	94.75	89.99
05-Jan-07	5.61	18-Jan-22	05-Jan-12	118.45	114.18	109.52	104.7058555	99.77	94.88	90.11
25-Jan-07	5.49	31-Jan-22	25-Jan-12	118.81	114.55	109.89	105.0549904	100.12	95.20	90.39
28-Feb-07	5.49	02-Mar-22	28-Feb-12	118.33	113.85	109.06	104.1566547	99.15	94.22	89.42
05-Mar-07	5.49	15-Mar-22	05-Mar-12	118.96	114.18	109.26	104.2498136	99.17	94.18	89.34
19-Apr-07	5.55	02-May-22	19-Apr-12	119.21	114.44	109.53	104.5175436	99.42	94.42	89.57
01-May-07	5.58	16-May-22	01-May-12	119.63	114.74	109.76	104.6973614	99.56	94.53	89.64
08-May-07	5.58	16-May-22	08-May-12	119.63	114.74	109.76	104.6973559	99.56	94.53	89.64

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
10-May-07	5.41	16-May-22	10-May-12	119.82	114.91	109.91	104.8016793	99.66	94.59	89.67
22-May-07	5.73	31-May-22	22-May-12	120.23	115.41	110.47	105.4427288	100.35	95.30	90.42
30-May-07	5.8	31-May-22	30-May-12	120.51	115.72	110.83	105.7873745	100.71	95.66	90.78
05-Jun-07	5.93	15-Jun-22	05-Jun-12	121.57	116.66	111.68	106.5478773	101.42	96.31	91.39
18-Jun-07	6.12	30-Jun-22	18-Jun-12	122.35	117.55	112.58	107.4884129	102.39	97.32	92.36
02-Jul-07	6.06	15-Jul-22	02-Jul-12	122.13	117.28	112.29	107.1680968	102.04	96.94	91.98
03-Aug-07	5.92	15-Aug-22	03-Aug-12	121.84	116.81	111.72	106.5208734	101.32	96.16	91.19
06-Aug-07	5.87	15-Aug-22	06-Aug-12	121.63	116.58	111.48	106.2695578	101.05	95.90	90.93
07-Aug-07	5.9	15-Aug-22	07-Aug-12	121.76	116.72	111.63	106.4207833	101.22	96.06	91.09
13-Aug-07	6.03	15-Aug-22	13-Aug-12	122.30	117.32	112.27	107.0754958	101.89	96.74	91.76
05-Oct-07	5.68	17-Oct-22	05-Oct-12	121.31	116.03	110.71	105.3687643	100.01	94.81	89.79
22-Oct-07	5.22	31-Oct-22	22-Oct-12	120.25	114.78	109.39	103.933594	98.55	93.29	88.27
25-Oct-07	5.14	31-Oct-22	25-Oct-12	119.90	114.38	108.96	103.5073532	98.11	92.86	87.85
30-Oct-07	5.4	31-Oct-22	30-Oct-12	120.08	114.63	109.29	103.8597401	98.52	93.28	88.29
20-Nov-07	5.25	30-Nov-22	20-Nov-12	119.62	114.02	108.57	103.0735246	97.67	92.41	87.42
23-Nov-07	5.02	23-Nov-22	23-Nov-12	119.56	113.91	108.39	102.8714281	97.42	92.15	87.13
03-Dec-07	4.87	05-Dec-22	03-Dec-12	119.05	113.27	107.65	102.0465653	96.55	91.26	86.23
21-Dec-07	5.13	21-Dec-22	21-Dec-12	119.28	113.55	107.97	102.4372537	96.96	91.70	86.70
21-Dec-07	5.13	30-Dec-22	21-Dec-12	119.28	113.55	107.97	102.4371276	96.96	91.70	86.70
04-Jan-08	4.72	04-Jan-23	04-Jan-13	118.51	112.59	106.89	101.2058791	95.68	90.36	85.33
08-Jan-08	4.67	09-Jan-23	08-Jan-13	118.27	112.32	106.61	100.9266443	95.40	90.08	85.06
10-Jan-08	4.82	10-Jan-23	10-Jan-13	117.96	112.06	106.36	100.692197	95.21	89.93	84.94
18-Jan-08	4.44	18-Jan-23	18-Jan-13	117.17	111.10	105.33	99.6390938	94.10	88.81	83.83
18-Jan-08	4.65	18-Jan-23	18-Jan-13	117.14	111.13	105.43	99.75102558	94.26	88.98	84.03
22-Jan-08	4.34	23-Jan-23	22-Jan-13	116.68	110.57	104.78	99.07727386	93.53	88.26	83.29
23-Jan-08	4.1	23-Jan-23	23-Jan-13	115.46	109.28	103.44	97.70539345	92.18	86.93	82.00
24-Jan-08	4.38	24-Jan-23	24-Jan-13	116.87	110.78	105.00	99.3022893	93.76	88.48	83.51
24-Jan-08	4.53	24-Jan-23	24-Jan-13	116.86	110.80	105.06	99.38331982	93.87	88.60	83.65
24-Jan-08	4.59	24-Jan-23	24-Jan-13	116.86	110.81	105.10	99.41703527	93.92	88.65	83.71
25-Jan-08	4.72	25-Jan-23	25-Jan-13	117.48	111.50	105.81	100.1379047	94.65	89.37	84.40
28-Jan-08	4.56	30-Jan-23	28-Jan-13	116.71	110.65	104.93	99.24970216	93.75	88.49	83.55
31-Jan-08	4.54	31-Jan-23	31-Jan-13	116.73	110.63	104.86	99.16504498	93.65	88.39	83.45
05-Feb-08	4.57	06-Feb-23	05-Feb-13	116.89	110.78	105.00	99.28104041	93.75	88.46	83.51

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

**Price**

SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
06-Feb-08	4.58	06-Feb-23	07-Feb-13	116.94	110.83	105.06	99.3377038	93.80	88.52	83.56
07-Feb-08	4.37	07-Feb-23	07-Feb-13	116.96	110.80	104.96	99.21996441	93.64	88.34	83.35
07-Feb-08	4.56	07-Feb-23	07-Feb-13	116.84	110.72	104.94	99.22376708	93.69	88.41	83.45
08-Feb-08	4.68	08-Feb-23	08-Feb-13	117.42	111.36	105.61	99.89726004	94.37	89.07	84.09
14-Feb-08	4.78	14-Feb-23	14-Feb-13	117.91	111.93	106.17	100.4541057	94.93	89.63	84.63
19-Feb-08	4.93	21-Feb-23	19-Feb-13	118.64	112.72	106.99	101.3114017	95.77	90.47	85.44
22-Feb-08	4.8	22-Feb-23	22-Feb-13	118.00	112.04	106.28	100.5655326	95.04	89.74	84.73
25-Feb-08	4.95	27-Feb-23	25-Feb-13	118.74	112.83	107.09	101.42191	95.88	90.58	85.55
26-Feb-08	4.82	27-Feb-23	26-Feb-13	119.16	113.22	107.47	101.7573284	96.19	90.85	85.78
27-Feb-08	4.65	27-Feb-23	27-Feb-13	118.33	112.30	106.53	100.8006148	95.24	89.90	84.86
29-Feb-08	4.5	28-Feb-23	01-Mar-13	117.87	111.69	105.81	100.0230797	94.42	89.08	84.06
10-Mar-08	4.74	10-Mar-23	10-Mar-13	118.01	111.87	106.04	100.2514574	94.68	89.33	84.32
13-Mar-08	4.42	13-Mar-23	13-Mar-13	117.48	111.24	105.32	99.5155593	93.89	88.55	83.53
18-Mar-08	4.54	20-Mar-23	18-Mar-13	117.01	110.78	104.88	99.1180004	93.52	88.22	83.25
19-Mar-08	4.55	20-Mar-23	19-Mar-13	117.06	110.84	104.94	99.17446366	93.59	88.28	83.30
19-Mar-08	4.52	20-Mar-23	19-Mar-13	116.91	110.67	104.77	99.00382707	93.41	88.11	83.14
20-Mar-08	4.41	20-Mar-23	20-Mar-13	116.35	110.07	104.15	98.3778226	92.78	87.51	82.55
24-Mar-08	4.28	24-Mar-23	24-Mar-13	116.74	110.47	104.52	98.70909015	93.09	87.77	82.77
24-Mar-08	4.49	24-Mar-23	24-Mar-13	116.75	110.51	104.60	98.83311658	93.23	87.95	82.98
28-Mar-08	4.6	28-Mar-23	28-Mar-13	117.31	111.11	105.24	99.46063352	93.88	88.55	83.57
31-Mar-08	4.31	31-Mar-23	01-Apr-13	116.91	110.64	104.69	98.88135815	93.26	87.93	82.93

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
07-Apr-98	5.44		07-Apr-08	100.10	100.10	100.08	100.06	100.04	100.02	100.00
30-Apr-98	5.4		30-Apr-08	100.43	100.42	100.33	100.25	100.17	100.08	100.00
30-Apr-98	5.63		30-Apr-08	100.45	100.44	100.35	100.27	100.19	100.10	100.02
06-May-98	5.415		06-May-08	100.52	100.50	100.40	100.30	100.20	100.10	100.00
07-May-98	5.62		08-May-08	100.57	100.55	100.45	100.34	100.24	100.13	100.03
08-May-98	5.63		08-May-08	100.57	100.55	100.45	100.34	100.24	100.13	100.03
13-May-98	5.68		13-May-08	100.65	100.63	100.51	100.39	100.27	100.16	100.04
26-May-98	5.42		26-May-08	100.80	100.78	100.63	100.47	100.32	100.16	100.01
26-May-98	5.67		26-May-08	100.84	100.82	100.67	100.51	100.36	100.20	100.05
05-Jun-98	5.58		05-Jun-08	100.98	100.94	100.77	100.59	100.40	100.22	100.04
11-Jun-98	5.62		11-Jun-08	101.07	101.04	100.85	100.65	100.45	100.25	100.05
15-Jun-98	5.49	15-Jun-08	16-Jun-08	101.12	101.08	100.88	100.66	100.45	100.24	100.03
15-Jun-98	5.46	15-Jun-08	16-Jun-08	101.11	101.07	100.87	100.66	100.45	100.23	100.02
15-Jun-98	5.44	15-Jun-08	16-Jun-08	101.11	101.07	100.87	100.65	100.44	100.23	100.02
15-Jun-98	5.22	15-Jun-08	16-Jun-08	101.06	101.02	100.82	100.61	100.39	100.18	99.97
15-Jun-98	5.27	15-Jun-08	16-Jun-08	101.07	101.03	100.83	100.62	100.41	100.19	99.98
19-Jun-98	5.3		19-Jun-08	101.12	101.08	100.87	100.65	100.43	100.21	99.99
19-Jun-98	5.53		19-Jun-08	101.17	101.13	100.92	100.70	100.48	100.26	100.04
25-Jun-98	5.5		25-Jun-08	101.25	101.21	100.98	100.74	100.51	100.27	100.04
30-Jun-98	5.31		30-Jun-08	101.28	101.23	100.99	100.74	100.49	100.24	99.99
30-Jun-98	5.52		30-Jun-08	101.33	101.28	101.05	100.79	100.54	100.29	100.04
30-Jun-98	5.53		30-Jun-08	101.33	101.29	101.05	100.80	100.54	100.30	100.05
02-Jul-98	5.31	02-Apr-08	30-Jun-08	101.28	101.23	100.99	100.74	100.49	100.24	99.99
02-Jul-98	5.28	02-Apr-08	02-Jul-08	101.30	101.25	101.01	100.75	100.49	100.24	100.02
06-Jul-98	5.43	07-Apr-08	07-Jul-08	101.41	101.36	101.10	100.83	100.56	100.29	100.05
08-Jul-98	5.48	08-Apr-08	08-Jul-08	101.44	101.38	101.13	100.85	100.58	100.31	100.04
15-Jul-98	5.52	15-Apr-08	15-Jul-08	101.55	101.49	101.22	100.93	100.63	100.34	100.05
22-Jul-98	5.5	22-Apr-08	22-Jul-08	101.64	101.58	101.29	100.98	100.67	100.36	100.05
30-Jul-98	5.55	30-Apr-08	30-Jul-08	101.78	101.71	101.40	101.07	100.73	100.40	100.08
30-Jul-98	5.56	30-Apr-08	30-Jul-08	101.78	101.72	101.41	101.07	100.74	100.41	100.08
31-Jul-98	5.55	30-Apr-08	31-Jul-08	101.79	101.73	101.41	101.08	100.74	100.41	100.08
05-Aug-98	5.435	05-May-08	05-Aug-08	101.87	101.80	101.47	101.12	100.77	100.42	100.11
06-Aug-98	5.31	06-May-08	06-Aug-08	101.80	101.72	101.40	101.05	100.69	100.34	100.04

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
17-Aug-98	5.27	17-May-08	18-Aug-08	101.95	101.87	101.52	101.13	100.74	100.36	100.03
20-Aug-98	5.44	20-May-08	20-Aug-08	102.09	102.01	101.65	101.26	100.87	100.48	100.13
20-Aug-98	5.49	20-May-08	20-Aug-08	102.06	101.98	101.62	101.23	100.84	100.45	100.11
24-Aug-98	5.25	24-May-08	25-Aug-08	102.04	101.95	101.58	101.18	100.77	100.38	100.03
31-Aug-98	5.29	02-Jun-08	01-Sep-08	102.20	102.11	101.73	101.30	100.88	100.46	100.10
01-Sep-98	5.34	01-Jun-08	02-Sep-08	102.19	102.10	101.71	101.28	100.85	100.44	100.07
08-Sep-98	5.25	08-Jun-08	08-Sep-08	102.23	102.14	101.73	101.29	100.85	100.42	100.05
11-Sep-98	5.228	11-Jun-08	11-Sep-08	102.32	102.22	101.81	101.36	100.91	100.47	100.08
17-Dec-98	4.895	17-Jun-08	17-Dec-13	124.20	118.81	113.81	109.46	105.83	103.01	101.02
24-Feb-99	5.09	24-May-08	24-Feb-09	104.52	104.26	103.45	102.54	101.66	100.84	100.20
24-Feb-99	5.14	24-May-08	24-Feb-09	104.46	104.20	103.38	102.48	101.60	100.79	100.15
01-Mar-99	5.14	24-May-08	24-Feb-09	104.46	104.20	103.38	102.48	101.60	100.79	100.15
09-Mar-99	5.4	09-Jun-08	09-Mar-09	104.88	104.60	103.75	102.81	101.90	101.04	100.33
30-Mar-99	5.29	30-Jun-08	30-Mar-09	105.07	104.76	103.86	102.86	101.90	101.00	100.27
30-Mar-99	5.24	30-Jun-08	30-Mar-09	105.02	104.71	103.81	102.81	101.85	100.96	100.23
23-Apr-99	5.24	23-Apr-08	23-Apr-09	105.35	105.01	104.04	102.98	101.96	101.02	100.25
10-May-99	5.16	04-Jun-08	04-Sep-08	102.14	102.04	101.65	101.22	100.79	100.37	100.01
18-May-99	5.2	18-May-08	18-May-09	105.78	105.41	104.38	103.25	102.16	101.16	100.36
27-May-99	5.36	27-May-08	27-May-09	105.95	105.56	104.51	103.36	102.25	101.22	100.37
04-Jun-99	5.92	04-Jun-08	04-Jun-09	106.73	106.33	105.26	104.07	102.93	101.84	100.88
15-Jun-99	6.09	15-Jun-08	15-Jun-09	107.11	106.69	105.59	104.37	103.20	102.07	101.06
15-Jun-99	5.66	15-Jun-08	15-Jun-09	106.59	106.17	105.07	103.86	102.69	101.60	100.66
15-Jun-99	5.71	15-Jun-08	15-Jun-09	106.65	106.23	105.13	103.92	102.75	101.65	100.70
15-Jun-99	6.04	15-Jun-08	15-Jun-09	107.05	106.63	105.53	104.32	103.14	102.02	101.01
06-Jul-99	5.6	06-Apr-08	06-Jul-09	106.82	106.37	105.22	103.95	102.74	101.61	100.64
06-Jul-99	5.99	06-Apr-08	06-Jul-09	107.32	106.87	105.71	104.44	103.22	102.05	101.02
23-Aug-99	5.77	23-May-08	24-Aug-09	107.79	107.25	105.99	104.59	103.24	101.97	100.88
10-Sep-99	6.19	10-Jun-08	10-Sep-09	108.66	108.09	106.79	105.34	103.93	102.58	101.36
16-Sep-99	6.2	16-Jun-08	16-Sep-09	108.77	108.20	106.88	105.41	103.98	102.62	101.39
16-Sep-99	6.25	16-Jun-08	16-Sep-09	108.84	108.27	106.95	105.48	104.05	102.69	101.45
21-Sep-99	5.73	21-Jun-08	21-Sep-09	108.15	107.57	106.24	104.77	103.34	102.02	100.88
21-Sep-99	5.78	21-Jun-08	21-Sep-09	108.22	107.64	106.32	104.84	103.41	102.08	100.93
06-Oct-99	5.85	06-Apr-08	06-Oct-09	108.56	107.95	106.59	105.07	103.61	102.23	101.04

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
06-Oct-99	6.22	06-Apr-08	06-Oct-09	109.13	108.52	107.15	105.63	104.15	102.74	101.47
22-Oct-99	5.49	01-Jun-08	26-Oct-09	108.29	107.65	106.24	104.68	103.18	101.82	100.67
22-Oct-99	5.54	01-Jun-08	26-Oct-09	108.37	107.73	106.32	104.76	103.26	101.88	100.73
22-Oct-99	5.31	01-Jun-08	26-Oct-09	108.30	107.66	106.24	104.68	103.18	101.81	100.69
25-Oct-99	5.5	01-Jun-08	26-Oct-09	108.31	107.67	106.26	104.69	103.20	101.83	100.69
25-Oct-99	5.55	01-Jun-08	26-Oct-09	108.39	107.75	106.34	104.77	103.27	101.89	100.74
26-Oct-99	5.49	01-Jun-08	26-Oct-09	108.29	107.65	106.24	104.68	103.18	101.82	100.67
26-Oct-99	5.5	01-Jun-08	26-Oct-09	108.31	107.67	106.26	104.69	103.20	101.83	100.69
27-Oct-99	5.64	27-Oct-00	27-Oct-09	108.55	107.90	106.49	104.91	103.36	101.86	100.47
27-Oct-99	5.69	27-Oct-00	27-Oct-09	108.63	107.98	106.57	104.99	103.44	101.94	100.55
01-Nov-99	5.37	01-Jun-08	01-Nov-09	108.19	107.53	106.11	104.54	103.04	101.69	100.58
01-Nov-99	5.42	01-Jun-08	01-Nov-09	108.27	107.61	106.19	104.62	103.11	101.75	100.62
05-Nov-99	6.19	05-May-08	05-Nov-09	109.57	108.91	107.46	105.86	104.30	102.83	101.51
05-Nov-99	5.91	05-May-08	05-Nov-09	109.42	108.75	107.31	105.70	104.14	102.68	101.39
05-Nov-99	6.01	05-May-08	05-Nov-09	109.58	108.91	107.47	105.86	104.30	102.82	101.51
09-Nov-99	5.76	02-Jun-08	01-Dec-09	109.27	108.55	107.05	105.38	103.79	102.31	101.06
09-Nov-99	5.81	02-Jun-08	01-Dec-09	109.35	108.64	107.13	105.47	103.87	102.38	101.12
22-Nov-99	6.05	22-May-08	23-Nov-09	109.63	108.93	107.44	105.79	104.19	102.69	101.37
23-Nov-99	5.4	01-Jun-08	01-Dec-09	108.66	107.95	106.45	104.80	103.22	101.80	100.65
23-Nov-99	5.45	01-Jun-08	01-Dec-09	108.74	108.03	106.53	104.88	103.30	101.87	100.71
01-Dec-99	5.52	01-Dec-00	01-Dec-09	108.86	108.16	106.65	104.97	103.34	101.77	100.31
01-Dec-99	5.69	01-Dec-02	01-Dec-09	109.46	108.75	107.23	105.55	103.90	102.32	100.85
01-Dec-99	5.84	01-Dec-02	01-Dec-09	109.40	108.70	107.18	105.50	103.86	102.28	100.81
09-Dec-99	5.21	09-Jun-08	09-Dec-09	108.76	108.04	106.51	104.83	103.24	101.81	100.67
09-Dec-99	5.46	09-Jun-08	09-Dec-09	108.87	108.15	106.63	104.95	103.36	101.91	100.73
09-Dec-99	5.51	09-Jun-08	09-Dec-09	108.96	108.23	106.71	105.03	103.44	101.98	100.77
17-Dec-99	5.47	17-Jun-08	17-Dec-09	109.01	108.26	106.73	105.03	103.41	101.94	100.75
17-Dec-99	5.52	17-Jun-08	17-Dec-09	109.09	108.35	106.81	105.11	103.49	102.01	100.78
22-Dec-99	5.48	22-Dec-00	22-Dec-09	109.42	108.68	107.10	105.36	103.67	102.04	100.54
22-Dec-99	5.58	22-Dec-00	22-Dec-09	109.60	108.85	107.28	105.53	103.84	102.21	100.70
22-Dec-99	5.76	22-Dec-00	22-Dec-09	109.59	108.84	107.27	105.54	103.84	102.22	100.72
22-Dec-99	5.81	22-Dec-00	22-Dec-09	109.67	108.93	107.36	105.62	103.93	102.30	100.80
22-Dec-99	6.1	23-Dec-02	22-Dec-09	110.18	109.43	107.86	106.12	104.42	102.79	101.26

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
24-Dec-99	6.16	24-Dec-02	24-Dec-09	110.32	109.57	107.99	106.24	104.54	102.90	101.36
27-Dec-99	5.9	27-Jun-08	28-Dec-09	110.25	109.48	107.90	106.15	104.46	102.87	101.48
27-Dec-99	6.23	27-Jun-08	28-Dec-09	110.51	109.74	108.16	106.41	104.71	103.11	101.68
27-Dec-99	5.76	27-Jun-08	28-Dec-09	109.68	108.91	107.34	105.60	103.93	102.40	101.08
27-Dec-99	5.71	27-Jun-08	28-Dec-09	109.59	108.82	107.25	105.51	103.85	102.32	101.02
27-Dec-99	5.53	27-Jun-08	28-Dec-09	109.60	108.83	107.26	105.51	103.85	102.31	101.02
07-Jan-00	5.82	08-Apr-08	08-Jan-10	109.95	109.16	107.56	105.79	104.10	102.53	101.20
07-Jan-00	5.77	08-Apr-08	08-Jan-10	109.86	109.07	107.48	105.71	104.02	102.46	101.13
11-Jan-00	6.28	08-Apr-08	08-Jan-10	110.78	109.99	108.38	106.60	104.87	103.24	101.79
11-Jan-00	6.33	08-Apr-08	08-Jan-10	110.87	110.08	108.47	106.68	104.96	103.32	101.85
11-Jan-00	6.61	08-Apr-08	08-Jan-10	111.37	110.58	108.96	107.17	105.43	103.77	102.26
11-Jan-00	5.77	17-Apr-08	19-Jan-10	110.03	109.22	107.59	105.80	104.08	102.49	101.14
12-Jan-00	5.77	20-Apr-08	20-Jan-10	110.04	109.23	107.60	105.80	104.08	102.50	101.14
12-Jan-00	5.82	20-Apr-08	20-Jan-10	110.13	109.32	107.69	105.89	104.17	102.57	101.21
24-Jan-00	5.88	27-Apr-08	27-Jan-10	110.35	109.53	107.88	106.06	104.31	102.68	101.29
24-Jan-00	5.93	27-Apr-08	27-Jan-10	110.44	109.62	107.97	106.15	104.39	102.76	101.36
01-Feb-00	6.06	01-Feb-01	01-Feb-10	110.77	109.95	108.26	106.41	104.61	102.88	101.31
01-Feb-00	6.43	01-May-08	01-Feb-10	111.45	110.62	108.95	107.09	105.30	103.60	102.07
01-Feb-00	6.38	01-May-08	01-Feb-10	111.36	110.52	108.85	107.00	105.21	103.52	102.00
04-Feb-00	5.94	10-May-08	10-Feb-10	110.68	109.83	108.14	106.28	104.49	102.84	101.41
04-Feb-00	5.99	10-May-08	10-Feb-10	110.77	109.92	108.23	106.37	104.58	102.92	101.47
18-Feb-00	6.34	20-Feb-01	18-Feb-10	111.57	110.71	108.98	107.07	105.20	103.40	101.68
18-Feb-00	6.36	20-Feb-01	18-Feb-10	111.61	110.75	109.02	107.11	105.24	103.44	101.72
18-Feb-00	6.39	20-Feb-01	18-Feb-10	111.67	110.81	109.07	107.16	105.30	103.49	101.77
25-Feb-00	5.98	25-May-08	25-Feb-10	110.99	110.10	108.38	106.47	104.64	102.94	101.48
25-Feb-00	6.03	25-May-08	25-Feb-10	111.09	110.20	108.47	106.56	104.73	103.02	101.54
03-Mar-00	6.02	03-Jun-08	03-Mar-10	111.16	110.26	108.52	106.59	104.75	103.04	101.55
03-Mar-00	6.14	05-Mar-01	03-Mar-10	111.40	110.52	108.75	106.81	104.92	103.12	101.45
03-Mar-00	5.97	03-Jun-08	03-Mar-10	111.06	110.16	108.43	106.50	104.66	102.96	101.49
03-Mar-00	6.19	05-Mar-01	03-Mar-10	111.49	110.61	108.84	106.90	105.01	103.21	101.54
03-Mar-00	5.96	10-Jun-08	10-Mar-10	111.28	110.36	108.60	106.65	104.79	103.06	101.57
08-Mar-00	6.13	08-Mar-01	08-Mar-10	111.46	110.57	108.79	106.83	104.93	103.12	101.45
10-Mar-00	6.42	10-Jun-08	10-Mar-10	112.06	111.14	109.37	107.42	105.53	103.74	102.14

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
10-Mar-00	6.47	10-Jun-08	10-Mar-10	112.16	111.24	109.47	107.51	105.62	103.83	102.22
23-Mar-00	6.06	23-Mar-01	23-Mar-10	111.56	110.64	108.82	106.83	104.89	103.05	101.35
23-Mar-00	6.11	23-Mar-01	23-Mar-10	111.66	110.74	108.92	106.93	104.99	103.15	101.44
28-Mar-00	6.02	24-Jun-08	24-Mar-10	111.49	110.55	108.76	106.78	104.88	103.12	101.59
28-Mar-00	6.07	24-Jun-08	24-Mar-10	111.59	110.65	108.86	106.87	104.97	103.20	101.65
29-Mar-00	6.52	26-Mar-01	24-Mar-10	112.50	111.57	109.74	107.73	105.77	103.87	102.04
30-Mar-00	6.24	30-Mar-01	30-Mar-10	112.04	111.10	109.26	107.24	105.28	103.40	101.67
30-Mar-00	6.29	30-Mar-01	30-Mar-10	112.14	111.20	109.36	107.34	105.37	103.50	101.76
30-Mar-00	6.55	09-Apr-01	08-Apr-10	112.95	111.99	110.11	108.05	106.05	104.09	102.22
05-Apr-00	5.84	05-Apr-08	05-Apr-10	111.32	110.35	108.53	106.52	104.62	102.87	101.39
05-Apr-00	5.89	05-Apr-08	05-Apr-10	111.42	110.45	108.63	106.62	104.71	102.94	101.45
11-Apr-00	6.02	20-Apr-01	20-Apr-10	111.92	110.94	109.03	106.96	104.96	103.05	101.31
11-Apr-00	6.07	20-Apr-01	20-Apr-10	112.03	111.05	109.14	107.06	105.06	103.15	101.40
17-Apr-00	5.95	20-Apr-08	20-Apr-10	111.77	110.77	108.89	106.84	104.89	103.08	101.54
17-Apr-00	6	20-Apr-08	20-Apr-10	111.88	110.88	109.00	106.94	104.98	103.17	101.61
25-Apr-00	6.05	20-Apr-01	20-Apr-10	111.99	111.01	109.09	107.02	105.02	103.11	101.36
05-May-00	6.25	27-Apr-08	27-Apr-10	112.51	111.49	109.58	107.50	105.49	103.63	101.99
05-May-00	6.2	27-Apr-08	27-Apr-10	112.41	111.39	109.48	107.40	105.40	103.55	101.91
23-May-00	6.99	18-May-08	18-May-10	114.45	113.38	111.37	109.21	107.11	105.12	103.28
23-May-00	6.94	18-May-08	18-May-10	114.34	113.27	111.27	109.10	107.01	105.02	103.19
23-May-00	6.49	18-May-08	18-May-10	113.38	112.31	110.31	108.16	106.10	104.16	102.42
23-May-00	6.54	18-May-08	18-May-10	113.48	112.42	110.42	108.27	106.20	104.25	102.51
24-May-00	6.4	24-May-08	24-May-10	113.28	112.20	110.19	108.03	105.95	104.01	102.29
24-May-00	6.45	24-May-08	24-May-10	113.39	112.31	110.30	108.13	106.05	104.10	102.37
06-Jun-00	6.12	28-May-08	28-May-10	112.74	111.65	109.63	107.47	105.41	103.50	101.84
06-Jun-00	6.17	28-May-08	28-May-10	112.85	111.76	109.74	107.58	105.51	103.59	101.92
16-Jun-00	6.09	16-Jun-08	16-Jun-10	112.98	111.85	109.76	107.55	105.45	103.52	101.85
16-Jun-00	6.14	16-Jun-08	16-Jun-10	113.09	111.96	109.87	107.66	105.55	103.61	101.93
22-Jun-00	6.17	22-Jun-08	22-Jun-10	113.25	112.11	110.00	107.77	105.65	103.68	101.97
22-Jun-00	6.12	22-Jun-08	22-Jun-10	113.14	112.00	109.89	107.66	105.54	103.59	101.90
26-Jun-00	6.15	24-Jun-08	24-Jun-10	113.24	112.09	109.97	107.74	105.61	103.65	101.94
05-Jul-00	6.11	05-Apr-08	06-Jul-10	113.34	112.17	110.01	107.75	105.60	103.63	101.93
05-Jul-00	6.16	05-Apr-08	06-Jul-10	113.46	112.28	110.12	107.86	105.71	103.72	102.00

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
10-Jul-00	6.4	10-Apr-08	12-Jul-10	114.11	112.92	110.73	108.43	106.24	104.21	102.41
10-Jul-00	6.45	10-Apr-08	12-Jul-10	114.22	113.03	110.84	108.54	106.35	104.31	102.50
14-Jul-00	6.05	20-Apr-08	20-Jul-10	113.43	112.22	110.02	107.72	105.55	103.55	101.84
14-Jul-00	6.1	20-Apr-08	20-Jul-10	113.54	112.34	110.13	107.83	105.65	103.65	101.92
07-Aug-00	5.98	27-Apr-08	27-Jul-10	113.37	112.15	109.92	107.62	105.43	103.44	101.75
07-Aug-00	6.03	27-Apr-08	27-Jul-10	113.49	112.27	110.04	107.73	105.54	103.54	101.81
11-Aug-00	6.27	09-Jun-08	09-Sep-10	114.78	113.45	111.06	108.62	106.30	104.17	102.31
11-Aug-00	6.32	09-Jun-08	09-Sep-10	114.90	113.58	111.18	108.74	106.41	104.27	102.41
17-Aug-00	5.95	09-Jun-08	09-Sep-10	113.99	112.67	110.29	107.87	105.60	103.53	101.79
17-Aug-00	6	09-Jun-08	09-Sep-10	114.11	112.79	110.41	107.99	105.71	103.63	101.87
23-Aug-00	6	23-Jun-08	23-Sep-10	114.33	112.98	110.55	108.09	105.77	103.66	101.87
23-Aug-00	5.95	23-Jun-08	23-Sep-10	114.21	112.85	110.42	107.97	105.66	103.56	101.79
30-Aug-00	6.48	09-Jun-08	09-Sep-10	115.30	113.97	111.57	109.11	106.78	104.60	102.69
30-Aug-00	6.53	09-Jun-08	09-Sep-10	115.42	114.09	111.69	109.23	106.89	104.71	102.78
05-Sep-00	5.83	09-Jun-08	09-Sep-10	113.69	112.37	110.00	107.59	105.33	103.30	101.61
05-Sep-00	5.88	09-Apr-08	09-Sep-10	113.82	112.50	110.12	107.71	105.44	103.40	101.69
05-Sep-00	5.88	09-Jun-08	09-Sep-10	113.82	112.50	110.12	107.71	105.44	103.40	101.69
11-Sep-00	5.81	10-Jun-08	10-Sep-10	113.66	112.34	109.96	107.55	105.29	103.26	101.58
11-Sep-00	5.86	10-Jun-08	10-Sep-10	113.78	112.46	110.08	107.67	105.40	103.36	101.66
21-Sep-00	5.76	21-Jun-08	21-Sep-10	113.70	112.35	109.94	107.51	105.23	103.19	101.51
21-Sep-00	5.71	21-Jun-08	21-Sep-10	113.58	112.23	109.82	107.39	105.12	103.09	101.44
27-Sep-00	5.75	25-Jun-08	27-Sep-10	113.77	112.40	109.97	107.52	105.23	103.18	101.50
27-Sep-00	5.7	25-Jun-08	27-Sep-10	113.64	112.28	109.85	107.41	105.12	103.08	101.43
05-Oct-00	5.82	24-Jun-08	24-Sep-10	114.37	113.01	110.57	108.10	105.77	103.66	101.88
05-Oct-00	6	24-Jun-08	24-Sep-10	114.51	113.15	110.71	108.24	105.91	103.78	101.98
05-Oct-00	6.05	24-Jun-08	24-Sep-10	114.47	113.11	110.68	108.21	105.89	103.77	101.96
06-Oct-00	5.69	24-Jun-08	24-Sep-10	113.57	112.22	109.80	107.36	105.09	103.07	101.41
06-Oct-00	5.74	24-Jun-08	24-Sep-10	113.70	112.34	109.92	107.48	105.19	103.15	101.48
12-Oct-00	5.51	20-Apr-08	20-Oct-10	113.98	112.56	110.02	107.52	105.19	103.12	101.43
12-Oct-00	5.69	20-Apr-08	20-Oct-10	113.96	112.54	110.01	107.51	105.19	103.12	101.44
12-Oct-00	5.74	20-Apr-08	20-Oct-10	114.09	112.67	110.14	107.63	105.30	103.22	101.52
16-Oct-00	5.61	20-Apr-08	20-Oct-10	113.75	112.33	109.81	107.32	105.01	102.97	101.31
16-Oct-00	5.43	20-Apr-08	20-Oct-10	113.77	112.35	109.82	107.33	105.01	102.97	101.31

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
19-Oct-00	5.54	20-Apr-08	20-Oct-10	113.57	112.15	109.64	107.15	104.86	102.83	101.20
19-Oct-00	5.59	20-Apr-08	20-Oct-10	113.70	112.28	109.76	107.27	104.97	102.93	101.28
20-Oct-00	5.36	20-Apr-08	20-Oct-10	113.59	112.17	109.65	107.16	104.86	102.83	101.21
20-Oct-00	5.54	20-Apr-08	20-Oct-10	113.57	112.15	109.64	107.15	104.86	102.83	101.20
20-Oct-00	5.59	20-Apr-08	20-Oct-10	113.70	112.28	109.76	107.27	104.97	102.93	101.28
26-Oct-00	5.29	26-Apr-08	26-Oct-10	113.50	112.07	109.51	107.02	104.72	102.71	101.11
26-Oct-00	5.47	26-Apr-08	26-Oct-10	113.47	112.05	109.51	107.02	104.72	102.71	101.11
26-Oct-00	5.52	26-Apr-08	26-Oct-10	113.60	112.18	109.63	107.14	104.83	102.81	101.17
27-Oct-00	5.49	27-Apr-08	27-Oct-10	113.54	112.11	109.56	107.07	104.77	102.75	101.14
27-Oct-00	5.68	27-Apr-08	27-Oct-10	114.53	113.09	110.51	107.97	105.60	103.47	101.70
27-Oct-00	5.86	27-Apr-08	27-Oct-10	114.50	113.07	110.50	107.96	105.60	103.47	101.70
02-Nov-00	5.59	09-Jun-08	09-Dec-10	114.43	112.87	110.14	107.54	105.14	103.04	101.36
02-Nov-00	5.64	09-Jun-08	09-Dec-10	114.56	113.00	110.27	107.67	105.26	103.14	101.42
13-Nov-00	5.67	10-Jun-08	10-Dec-10	114.66	113.09	110.36	107.75	105.33	103.20	101.47
27-Nov-00	5.92	27-May-08	29-Nov-10	115.51	113.98	111.24	108.61	106.14	103.92	102.03
28-Nov-00	5.92	26-Jun-08	27-Dec-10	115.60	113.96	111.16	108.47	105.98	103.74	101.86
29-Nov-00	5.38	09-Jun-08	09-Dec-10	114.37	112.81	110.07	107.47	105.08	102.98	101.32
29-Nov-00	5.56	09-Jun-08	09-Dec-10	114.34	112.79	110.06	107.47	105.08	102.98	101.32
29-Nov-00	5.61	09-Jun-08	09-Dec-10	114.48	112.92	110.19	107.59	105.19	103.08	101.39
05-Dec-00	5.17	10-Jun-08	10-Dec-10	113.81	112.25	109.53	106.96	104.61	102.58	101.02
05-Dec-00	5.35	10-Jun-08	10-Dec-10	113.79	112.23	109.52	106.95	104.61	102.58	101.01
05-Dec-00	5.4	10-Jun-08	10-Dec-10	113.92	112.36	109.65	107.07	104.72	102.68	101.07
08-Dec-00	5.21	09-Jun-08	09-Dec-10	113.39	111.84	109.15	106.60	104.29	102.32	100.82
08-Dec-00	5.26	09-Jun-08	09-Dec-10	113.53	111.98	109.28	106.72	104.40	102.41	100.87
08-Dec-00	5.03	09-Jun-08	09-Dec-10	113.42	111.86	109.16	106.61	104.30	102.33	100.84
08-Dec-00	5.93	09-Jun-08	09-Dec-10	115.35	113.79	111.03	108.39	105.94	103.73	101.88
11-Dec-00	4.82	10-Jun-08	10-Dec-10	112.86	111.30	108.62	106.10	103.85	101.96	100.61
11-Dec-00	5	10-Jun-08	10-Dec-10	112.83	111.28	108.61	106.10	103.85	101.95	100.58
11-Dec-00	5.05	10-Jun-08	10-Dec-10	112.97	111.42	108.74	106.22	103.95	102.04	100.64
12-Dec-00	5.24	12-Jun-08	13-Dec-10	114.05	112.47	109.74	107.14	104.77	102.72	101.11
12-Dec-00	5.42	12-Jun-08	13-Dec-10	114.02	112.45	109.73	107.14	104.77	102.71	101.10
12-Dec-00	5.47	12-Jun-08	13-Dec-10	114.16	112.58	109.86	107.26	104.88	102.81	101.18
15-Dec-00	5.41	15-Jun-08	15-Dec-10	114.02	112.44	109.71	107.12	104.75	102.70	101.08

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
15-Dec-00	5.36	15-Jun-08	15-Dec-10	113.88	112.30	109.59	107.00	104.64	102.61	101.02
18-Dec-00	4.93	18-Jun-08	20-Dec-10	112.77	111.18	108.49	105.97	103.71	101.83	100.52
18-Dec-00	4.88	18-Jun-08	20-Dec-10	112.63	111.05	108.36	105.85	103.61	101.76	100.46
18-Dec-00	4.88	18-May-08	20-Dec-10	112.63	111.05	108.36	105.85	103.61	101.76	100.46
18-Dec-00	4.7	18-Jun-08	20-Dec-10	112.66	111.06	108.37	105.85	103.61	101.76	100.47
29-Dec-00	5.16	29-Jun-08	29-Dec-10	113.52	111.89	109.15	106.57	104.23	102.24	100.73
29-Dec-00	5.21	29-Jun-08	29-Dec-10	113.66	112.03	109.29	106.69	104.34	102.33	100.80
29-Dec-00	5.23	31-Dec-01	29-Dec-10	113.72	111.86	109.28	106.61	104.04	101.75	99.80
04-Jan-01	5.16	22-Jan-02	20-Jan-11	113.82	111.90	109.23	106.50	103.91	101.60	99.63
11-Jan-01	4.94	18-Apr-08	18-Jan-11	113.71	111.98	109.19	106.57	104.21	102.22	100.74
11-Jan-01	5.12	18-Apr-08	18-Jan-11	113.68	111.96	109.18	106.56	104.20	102.22	100.73
11-Jan-01	5.17	18-Apr-08	18-Jan-11	113.82	112.10	109.31	106.69	104.32	102.30	100.77
30-Jan-01	5.03	30-Apr-08	31-Jan-11	113.59	111.83	109.02	106.39	104.03	102.05	100.59
30-Jan-01	5.08	30-Apr-08	31-Jan-11	113.74	111.97	109.15	106.51	104.13	102.15	100.66
30-Jan-01	4.85	30-Apr-08	31-Jan-11	113.62	111.84	109.03	106.39	104.03	102.06	100.62
02-Feb-01	4.78	02-May-08	02-Feb-11	113.26	111.49	108.69	106.08	103.77	101.86	100.54
05-Feb-01	4.62	07-May-08	07-Feb-11	113.05	111.25	108.45	105.86	103.57	101.71	100.44
05-Feb-01	4.8	07-May-08	07-Feb-11	113.02	111.23	108.44	105.85	103.56	101.70	100.44
05-Feb-01	4.85	07-May-08	07-Feb-11	113.16	111.37	108.57	105.97	103.67	101.78	100.49
05-Feb-01	5.09	11-May-08	11-Feb-11	114.46	112.63	109.76	107.05	104.61	102.54	100.95
05-Feb-01	5.27	11-May-08	11-Feb-11	114.43	112.61	109.74	107.05	104.61	102.53	100.94
05-Feb-01	5.32	11-May-08	11-Feb-11	114.58	112.75	109.88	107.18	104.73	102.62	101.00
06-Feb-01	4.78	06-May-08	07-Feb-11	113.33	111.53	108.72	106.10	103.79	101.88	100.55
26-Feb-01	5.4	25-May-08	25-Feb-11	115.00	113.11	110.19	107.44	104.94	102.78	101.10
26-Feb-01	5.45	25-May-08	25-Feb-11	115.15	113.25	110.33	107.57	105.06	102.89	101.18
26-Feb-01	5.22	25-May-08	25-Feb-11	115.04	113.13	110.21	107.44	104.94	102.79	101.11
26-Feb-01	5.08	26-May-08	28-Feb-11	114.10	112.21	109.32	106.62	104.20	102.18	100.67
26-Feb-01	5.03	26-May-08	28-Feb-11	113.96	112.06	109.18	106.50	104.09	102.08	100.63
01-Mar-01	4.8	28-May-08	28-Feb-11	113.28	111.39	108.55	105.92	103.60	101.72	100.42
01-Mar-01	4.84	28-May-08	28-Feb-11	113.40	111.51	108.66	106.02	103.69	101.79	100.47
01-Mar-01	4.85	28-May-08	28-Feb-11	113.43	111.54	108.68	106.04	103.71	101.80	100.48
01-Mar-01	4.89	28-May-08	28-Feb-11	113.54	111.65	108.80	106.14	103.80	101.86	100.49
01-Mar-01	5.06	28-May-08	28-Feb-11	114.61	112.69	109.78	107.04	104.57	102.48	100.88

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
01-Mar-01	5.24	28-May-08	28-Feb-11	114.57	112.67	109.76	107.03	104.57	102.48	100.87
16-Mar-01	5.26	19-Mar-02	21-Mar-11	114.93	112.83	109.88	106.96	104.23	101.75	99.68
16-Mar-01	5.21	19-Mar-02	21-Mar-11	114.78	112.68	109.74	106.82	104.09	101.61	99.55
22-Mar-01	5.14	22-Jun-08	22-Mar-11	114.57	112.58	109.64	106.88	104.41	102.33	100.78
22-Mar-01	4.91	22-Jun-08	22-Mar-11	114.45	112.46	109.51	106.75	104.30	102.24	100.74
22-Mar-01	5.09	22-Jun-08	22-Mar-11	114.42	112.44	109.50	106.75	104.30	102.23	100.70
09-May-01	5.05	26-Apr-08	26-Apr-11	115.35	113.18	110.12	107.27	104.71	102.55	100.92
09-May-01	5.23	26-Apr-08	26-Apr-11	115.32	113.15	110.11	107.26	104.71	102.55	100.92
09-May-01	5.28	26-Apr-08	26-Apr-11	115.47	113.31	110.26	107.39	104.82	102.65	100.98
10-May-01	4.98	08-May-02	09-May-11	115.32	113.05	109.89	106.90	104.09	101.66	99.69
06-Jun-01	4.86	06-Jun-08	06-Jun-11	114.65	112.31	109.23	106.39	103.92	101.91	100.54
06-Jun-01	4.91	06-Jun-08	06-Jun-11	114.81	112.47	109.38	106.53	104.04	102.01	100.56
08-Jun-01	5.16	06-Jun-08	06-Jun-11	116.26	113.88	110.71	107.75	105.11	102.86	101.15
08-Jun-01	5.34	06-Jun-08	06-Jun-11	116.19	113.82	110.66	107.72	105.07	102.83	101.12
26-Jul-01	4.99	24-Apr-08	25-Jul-11	116.37	113.75	110.49	107.47	104.79	102.56	100.90
26-Jul-01	5.22	24-Apr-08	25-Jul-11	116.47	113.85	110.60	107.57	104.88	102.63	100.95
26-Jul-01	5.17	24-Apr-08	25-Jul-11	116.30	113.69	110.44	107.43	104.76	102.54	100.88
17-Aug-01	5.06	19-May-08	19-Aug-11	116.26	113.54	110.25	107.21	104.55	102.36	100.75
25-Sep-01	4.6	26-Sep-02	26-Sep-11	115.14	112.17	108.74	105.51	102.51	100.01	98.20
25-Sep-01	4.65	26-Sep-02	26-Sep-11	115.32	112.35	108.91	105.67	102.67	100.16	98.33
13-Dec-01	4.52	20-Dec-02	20-Dec-11	115.82	112.37	108.76	105.36	102.30	99.74	97.95
13-Dec-01	4.61	20-Dec-02	20-Dec-11	116.16	112.71	109.08	105.68	102.60	100.02	98.19
10-Jan-02	4.36	03-Jan-03	03-Jan-12	115.37	111.84	108.21	104.82	101.76	99.33	97.51
10-May-02	4.1	08-May-03	08-May-12	116.30	112.26	108.39	104.94	101.82	99.39	97.93
10-May-02	4.31	08-May-03	08-May-12	116.33	112.32	108.46	105.03	101.92	99.49	98.01
22-Jul-02	3.64	22-Jul-03	23-Jul-12	113.83	109.87	106.08	102.71	100.02	98.19	97.49
25-Jul-02	4.1	25-Jul-03	25-Jul-12	115.85	111.69	107.70	104.06	100.80	98.37	96.65
25-Jul-02	4.05	25-Jul-03	25-Jul-12	115.63	111.48	107.49	103.86	100.62	98.20	96.51
25-Jul-02	3.76	25-Jul-03	25-Jul-12	114.37	110.33	106.42	102.91	99.97	97.77	96.55
25-Jul-02	3.81	25-Jul-03	25-Jul-12	114.59	110.54	106.62	103.10	100.15	97.93	96.68
07-Aug-02	3.28	07-Aug-03	07-Aug-12	112.37	108.42	104.68	101.32	98.86	97.19	96.58
22-Aug-02	3.43	22-Aug-03	22-Aug-12	113.13	109.00	105.12	101.75	98.79	96.67	95.73
22-Aug-02	3.48	22-Aug-03	22-Aug-12	113.36	109.22	105.32	101.94	98.97	96.83	95.86

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
18-Sep-02	3.27	18-Sep-03	18-Sep-12	112.60	108.35	104.49	100.99	98.15	96.22	95.10
24-Sep-02	2.95	29-Sep-03	27-Sep-12	112.11	107.79	103.93	100.44	97.62	95.74	94.70
01-Oct-02	3.33	03-Oct-03	03-Oct-12	112.98	108.50	104.39	100.69	97.52	94.99	93.58
19-Feb-03	3.15	19-May-08	19-Feb-13	112.76	109.02	105.64	102.91	100.98	99.92	99.70
10-Mar-03	2.97	27-Jun-08	27-Mar-13	112.00	108.38	105.09	102.49	100.72	99.82	99.43
03-Apr-03	3.59	03-Apr-08	03-Apr-13	115.01	110.20	105.87	102.15	99.18	96.99	95.99
07-May-03	3.69	07-May-04	07-May-18	120.93	113.15	106.51	101.69	97.77	95.45	94.81
21-May-03	4.77	21-May-08	21-May-13	121.59	116.73	112.21	108.25	104.96	102.42	100.68
23-May-03	2.52	23-May-08	23-May-13	109.91	106.65	103.73	101.51	100.19	99.72	99.58
27-May-03	3.04	27-May-04	28-May-13	112.32	107.32	103.03	99.30	96.11	94.23	93.55
12-Jun-03	4.75	12-Jun-08	12-Jun-13	121.65	116.76	112.22	108.24	104.95	102.40	100.68
13-Jun-03	4.8	13-Jun-08	13-Jun-13	121.91	117.00	112.43	108.42	105.09	102.52	100.75
25-Jun-03	3.03	26-Jun-06	26-Jun-13	112.34	107.30	102.97	99.28	96.00	93.87	93.12
03-Jul-03	4.77	03-Apr-08	03-Jul-13	121.56	116.67	112.11	108.13	104.86	102.34	100.66
11-Jul-03	3.21	12-Jul-04	11-Jul-13	113.33	108.19	103.81	100.05	96.75	94.74	93.66
31-Jul-03	3.71	31-Jul-08	31-Jul-13	116.17	111.85	107.86	104.58	102.08	100.45	99.58
08-Aug-03	3.25	08-Aug-05	08-Aug-08	101.08	101.00	100.68	100.32	99.97	99.61	99.26
10-Dec-03	3.6	10-Dec-04	10-Dec-13	115.97	110.49	105.74	101.70	98.16	95.82	94.76
07-Apr-04	3.23	07-Apr-05	07-Apr-11	108.97	106.89	103.99	101.24	98.84	96.90	95.77
02-Sep-04	3.6	02-Sep-09	02-Sep-14	117.26	112.56	108.19	104.59	101.76	99.56	97.79
31-Jan-05	3.65	31-Jan-06	02-Feb-15	117.84	112.12	107.36	103.32	100.48	98.80	97.92
31-Jan-05	3.68	31-Jan-06	02-Feb-15	118.04	112.31	107.52	103.47	100.60	98.89	97.98
17-Mar-05	3.89	17-Jun-08	17-Mar-15	119.91	114.65	109.80	105.84	102.86	100.84	99.88
03-Jun-05	3.41	03-Jun-08	03-Jun-15	117.09	112.27	107.81	104.30	101.78	100.29	99.67
07-Jun-05	3.7	08-Jun-10	08-Jun-15	119.88	114.55	109.59	105.43	102.00	99.15	96.72
07-Jun-05	3.8	08-Jun-10	08-Jun-15	119.68	114.40	109.47	105.31	101.93	99.10	96.68
16-Jun-05	3.96	16-Jun-10	16-Jun-15	120.78	115.31	110.23	105.95	102.43	99.51	97.02
16-Jun-05	3.93	16-Jun-10	16-Jun-15	120.58	115.14	110.09	105.83	102.33	99.43	96.96
25-Aug-05	4.39	25-Aug-10	25-Aug-15	123.71	116.63	110.37	105.28	100.95	97.64	95.02
15-Dec-05	4.24	15-Dec-08	15-Dec-15	123.58	117.56	112.03	107.52	104.02	101.48	99.82
15-Dec-05	4.56	15-Dec-10	15-Dec-15	125.89	119.52	113.61	108.57	104.34	100.79	97.72
18-Jan-06	4.32	18-Apr-08	18-Jan-11	111.41	109.73	107.06	104.62	102.53	100.94	100.08
30-Jan-06	3.94	30-Jan-07	01-Feb-21	126.58	118.46	111.70	106.15	102.27	100.24	98.15

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
01-Feb-06	4.56		01-Feb-11	112.26	110.48	107.60	104.79	102.07	99.44	96.89
01-Feb-06	4.27	02-Feb-09	01-Feb-16	124.04	117.91	112.31	107.71	104.15	101.53	99.75
01-Mar-06	4.32		01-Mar-16	125.64	117.32	109.56	102.38	95.75	89.62	83.96
01-Mar-06	4.51		01-Mar-16	125.43	117.19	109.51	102.40	95.82	89.75	84.13
13-Mar-06	4.75	14-Mar-11	14-Mar-16	128.40	120.82	114.34	108.96	104.54	100.87	97.80
17-May-06	4.45	19-May-08	17-May-16	126.89	120.24	114.18	109.15	105.24	102.38	100.60
18-May-06	4.86	18-May-09	18-May-16	129.01	122.07	115.75	110.47	106.24	103.02	100.62
19-May-06	5.25	19-May-09	19-May-11	115.66	113.35	110.15	107.12	104.45	102.17	100.36
19-May-06	4.52	21-May-07	19-May-21	135.29	122.64	116.81	110.58	105.84	102.30	99.69
26-May-06	4.77	26-May-09	26-May-16	128.36	121.50	115.25	110.03	105.89	102.72	100.39
08-Jun-06	4.79	08-Jun-09	08-Jun-16	129.18	120.55	113.13	107.43	103.49	101.18	99.62
21-Jun-06	4.74	23-Jun-08	21-Jun-16	128.28	121.41	115.15	109.95	105.82	102.79	100.76
26-Jun-06	5.03	26-Jun-08	27-Jun-11	116.13	113.64	110.44	107.46	104.82	102.60	100.94
26-Jun-06	5.26	26-Jun-08	27-Jun-11	116.22	113.74	110.55	107.57	104.91	102.68	100.98
27-Jun-06	4.69	27-Jun-08	27-Jun-16	128.44	121.53	115.24	110.02	105.88	102.82	100.80
03-Jul-06	5.29	03-Jul-08	05-Jul-11	116.43	113.91	110.69	107.70	105.03	102.78	101.07
11-Jul-06	4.66	11-Apr-08	11-Jul-16	128.30	121.41	115.13	109.93	105.82	102.79	100.79
11-Jul-06	4.72	11-Apr-08	11-Jul-16	128.24	121.37	115.11	109.91	105.81	102.76	100.78
11-Jul-06	4.49	11-Apr-08	11-Jul-16	128.19	121.29	115.02	109.82	105.74	102.73	100.78
17-Jul-06	4.67	17-Apr-08	18-Jul-16	127.89	121.05	114.83	109.68	105.61	102.63	100.68
19-Jul-06	4.65	21-Apr-08	19-Jul-16	127.74	120.92	114.71	109.59	105.53	102.57	100.64
24-Jul-06	4.39	28-Apr-08	26-Jul-21	133.58	124.34	116.32	110.09	105.49	102.32	100.42
28-Jul-06	5.09	28-Jul-08	28-Jul-11	116.07	113.45	110.21	107.21	104.56	102.37	100.74
28-Jul-06	4.61	28-Apr-08	28-Jul-16	127.47	120.67	114.50	109.38	105.39	102.44	100.59
31-Jul-06	4.86	03-Aug-09	01-Aug-16	129.46	122.40	115.98	110.62	106.32	103.00	100.49
31-Jul-06	5.13	01-Aug-11	01-Aug-16	131.57	124.20	117.40	111.53	106.53	102.24	98.52
08-Aug-06	4.72	10-Aug-09	08-Aug-16	128.40	121.47	115.18	109.94	105.78	102.55	100.14
08-Aug-06	4.39	08-May-08	08-Aug-16	126.36	119.73	113.69	108.73	104.90	102.14	100.47
08-Aug-06	4.45	08-May-08	08-Aug-16	126.31	119.69	113.66	108.71	104.88	102.14	100.47
08-Aug-06	4.5	10-Aug-09	08-Aug-16	128.42	121.47	115.15	109.90	105.74	102.53	100.11
15-Aug-06	4.46	15-May-08	15-Aug-16	126.93	120.20	114.08	109.04	105.12	102.30	100.55
15-Aug-06	4.52	15-May-08	15-Aug-16	126.88	120.16	114.06	109.03	105.11	102.27	100.55
25-Aug-06	4.39	27-May-08	25-Aug-16	125.91	119.33	113.33	108.42	104.64	101.94	100.33

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
28-Aug-06	4.39	28-Aug-09	29-Aug-16	127.66	120.78	114.53	109.37	105.29	102.16	99.79
28-Aug-06	4.61	28-Aug-09	29-Aug-16	127.64	120.79	114.56	109.42	105.34	102.19	99.82
30-Aug-06	4.61	31-Aug-09	30-Aug-16	127.65	120.80	114.56	109.42	105.34	102.19	99.81
30-Aug-06	4.65	30-Aug-11	30-Aug-16	129.72	122.49	115.82	110.06	105.17	100.96	97.28
30-Aug-06	4.87	30-Aug-11	30-Aug-16	129.69	122.50	115.86	110.13	105.25	101.07	97.40
19-Sep-06	4.36	19-Jun-08	19-Sep-16	125.81	119.22	113.23	108.34	104.58	101.90	100.30
21-Sep-06	4.57	22-Sep-08	21-Sep-11	115.68	112.81	109.49	106.48	103.89	101.82	100.36
21-Sep-06	4.79	22-Sep-08	21-Sep-11	115.74	112.88	109.57	106.56	103.95	101.88	100.39
28-Sep-06	4.39	28-Sep-09	28-Sep-16	126.43	117.83	111.00	106.00	102.65	100.44	98.77
29-Sep-06	4.13	30-Jun-08	29-Sep-16	124.09	117.78	112.04	107.38	103.88	101.45	100.19
03-Oct-06	4.19	03-Apr-08	03-Oct-16	124.57	118.19	112.37	107.66	104.07	101.58	100.24
04-Oct-06	4.01	04-Apr-08	04-Oct-16	124.20	117.87	112.10	107.44	103.90	101.48	100.21
04-Oct-06	4.13	04-Apr-08	04-Oct-16	124.12	117.81	112.05	107.41	103.89	101.45	100.19
04-Oct-06	4.23	05-Oct-09	04-Oct-16	125.92	119.30	113.29	108.35	104.47	101.48	99.17
04-Oct-06	4.35	05-Oct-09	04-Oct-16	125.82	119.23	113.24	108.31	104.43	101.48	99.17
25-Oct-06	4.38	25-Apr-08	25-Oct-16	126.13	119.46	113.41	108.45	104.66	101.95	100.28
30-Oct-06	4.54	02-Nov-09	31-Oct-16	127.43	120.59	114.36	109.21	105.12	101.95	99.50
29-Nov-06	4.36	29-Nov-11	29-Nov-16	127.90	120.80	114.19	108.50	103.62	99.40	95.66
29-Nov-06	3.88	29-May-08	29-Nov-16	124.08	117.70	111.90	107.23	103.72	101.31	100.02
29-Nov-06	4.1	29-May-08	29-Nov-16	124.09	117.72	111.93	107.26	103.74	101.33	100.00
30-Nov-06	3.84	28-Feb-07	30-Nov-21	130.23	120.97	113.34	107.69	103.56	101.06	99.74
01-Dec-06	4.31	01-Dec-09	01-Dec-16	126.00	117.44	110.81	105.98	102.56	100.29	98.45
04-Dec-06	4.27	04-Dec-09	05-Dec-16	125.68	117.13	110.56	105.81	102.43	100.20	98.36
07-Dec-06	4.73	08-Dec-08	07-Dec-11	116.46	113.09	109.52	106.17	103.21	100.77	98.92
07-Dec-06	3.71	09-Jun-08	07-Dec-16	122.81	116.67	111.07	106.59	103.28	101.08	99.98
07-Dec-06	3.81	09-Jun-08	07-Dec-16	122.91	116.75	111.14	106.66	103.31	101.10	99.99
07-Dec-06	3.93	09-Jun-08	07-Dec-16	122.82	116.69	111.09	106.62	103.28	101.06	99.92
07-Dec-06	4.18	07-Dec-09	07-Dec-16	124.78	118.30	112.42	107.60	103.83	100.87	98.54
13-Dec-06	4.08	13-Jun-08	13-Dec-16	124.01	117.66	111.88	107.24	103.74	101.33	100.02
13-Dec-06	4.25	14-Dec-09	13-Dec-16	125.34	118.77	112.80	107.91	104.05	101.04	98.67
29-Dec-06	4.49	29-Dec-09	29-Dec-16	127.31	120.41	114.14	108.98	104.89	101.69	99.18
02-Jan-07	4.26	02-Apr-08	03-Jan-17	125.53	118.92	112.92	108.06	104.35	101.74	100.20
05-Jan-07	4.25	07-Apr-08	05-Jan-17	125.45	118.86	112.87	108.02	104.32	101.72	100.18

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
08-Jan-07	4.46	08-Jan-10	09-Jan-17	127.45	118.72	111.87	106.76	103.12	100.61	98.63
08-Jan-07	4.49	08-Jan-10	09-Jan-17	127.71	118.96	112.06	106.89	103.23	100.68	98.69
09-Jan-07	4.22	11-Jan-10	09-Jan-17	127.00	120.12	113.89	108.76	104.70	101.50	98.98
09-Jan-07	4.32	11-Jan-10	09-Jan-17	127.09	120.21	113.97	108.82	104.76	101.56	99.03
11-Jan-07	4.26	11-Apr-08	11-Jan-17	125.56	118.93	112.92	108.06	104.34	101.73	100.17
16-Jan-07	4.78	17-Jan-12	17-Jan-17	129.76	122.39	115.55	109.63	104.57	100.16	96.28
18-Jan-07	4.38	18-Apr-08	18-Jan-17	126.54	119.75	113.59	108.57	104.72	102.00	100.32
23-Jan-07	4.2	23-Apr-08	23-Jan-17	126.89	120.01	113.79	108.71	104.82	102.05	100.39
23-Jan-07	4.42	23-Apr-08	23-Jan-17	126.88	120.03	113.82	108.75	104.85	102.07	100.36
24-Jan-07	4.61	25-Jan-10	24-Jan-17	128.42	121.32	114.90	109.59	105.33	102.03	99.40
26-Jan-07	4.31	28-Apr-08	26-Jan-17	127.07	120.17	113.92	108.82	104.90	102.09	100.36
30-Jan-07	4.94	30-Jan-09	30-Jan-12	117.89	114.33	110.70	107.40	104.55	102.25	100.47
30-Jan-07	4.72	30-Jan-09	30-Jan-12	117.83	114.25	110.61	107.32	104.49	102.18	100.43
31-Jan-07	4.28	30-Apr-08	31-Jan-17	127.57	120.57	114.25	109.07	105.08	102.22	100.43
31-Jan-07	4.5	30-Apr-08	31-Jan-17	127.55	120.59	114.28	109.11	105.12	102.24	100.44
01-Feb-07	4.76	01-Feb-10	01-Feb-17	129.69	122.41	115.82	110.36	105.95	102.49	99.77
07-Feb-07	4.47	07-May-08	07-Feb-17	127.36	120.44	114.16	109.04	105.07	102.23	100.52
08-Feb-07	4.86	09-Feb-09	08-Feb-12	117.68	114.10	110.47	107.20	104.39	102.10	100.36
12-Feb-07	4.39	12-May-08	13-Feb-17	126.74	119.91	113.71	108.65	104.79	102.03	100.39
14-Feb-07	4.71	16-Feb-10	14-Feb-17	129.34	122.11	115.56	110.11	105.75	102.29	99.58
15-Feb-07	4.42	15-May-08	15-Feb-17	126.99	120.11	113.88	108.79	104.89	102.10	100.43
16-Feb-07	4.81	17-Feb-09	16-Feb-12	117.58	113.96	110.33	107.06	104.27	101.99	100.26
22-Feb-07	4.86	22-May-08	22-Feb-10	108.79	107.92	106.23	104.40	102.71	101.27	100.26
26-Feb-07	4.93	26-Feb-10	27-Feb-12	118.18	114.48	110.79	107.40	104.41	101.80	99.52
26-Feb-07	4.35	27-May-08	27-Feb-17	126.47	119.65	113.48	108.46	104.61	101.90	100.31
28-Feb-07	4.71	02-Mar-09	28-Feb-12	117.32	113.67	110.04	106.80	104.04	101.79	100.09
02-Mar-07	4.6	02-Mar-09	02-Mar-12	116.92	113.28	109.68	106.48	103.77	101.58	99.92
06-Mar-07	4.33	06-Mar-09	06-Mar-12	116.70	113.04	109.45	106.27	103.58	101.43	99.81
06-Mar-07	4.35	08-Mar-10	06-Mar-17	127.06	120.15	113.88	108.72	104.60	101.35	98.72
08-Mar-07	4.61	09-Mar-09	08-Mar-12	117.03	113.36	109.74	106.52	103.79	101.59	99.92
12-Mar-07	4.37	12-Mar-10	13-Mar-17	126.71	119.85	113.62	108.51	104.44	101.21	98.61
13-Mar-07	4.25	13-Jun-08	13-Mar-17	125.74	119.04	112.98	108.05	104.33	101.72	100.20
23-Mar-07	4.13	23-Jun-08	23-Mar-17	124.81	118.25	112.30	107.52	103.91	101.42	100.02

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
29-Mar-07	4.07	30-Jun-08	29-Mar-17	125.41	118.73	112.67	107.81	104.12	101.55	100.09
29-Mar-07	4.19	30-Jun-08	29-Mar-17	125.31	118.66	112.63	107.77	104.10	101.54	100.08
30-Mar-07	4.32	30-Mar-09	30-Mar-12	116.92	113.14	109.50	106.27	103.54	101.37	99.71
30-Mar-07	4.47	30-Mar-10	30-Mar-12	117.52	113.71	110.00	106.64	103.67	101.08	98.81
30-Mar-07	4.48	30-Mar-09	30-Mar-12	117.00	113.23	109.59	106.35	103.61	101.43	99.77
30-Mar-07	4.18	30-Jun-08	30-Mar-17	125.23	118.59	112.58	107.73	104.06	101.51	100.06
02-Apr-07	4.76	02-Apr-10	02-Apr-12	117.91	113.95	110.15	106.71	103.68	101.15	98.91
02-Apr-07	4.33	02-Apr-09	03-Apr-17	126.49	119.67	113.49	108.45	104.58	101.75	99.75
23-Apr-07	4.68	23-Apr-08	23-Apr-10	109.43	108.43	106.55	104.49	102.48	100.69	99.96
23-Apr-07	4.75	23-Apr-09	23-Apr-10	109.58	108.58	106.71	104.69	102.83	101.18	99.78
24-Apr-07	4.04	24-Apr-08	24-Apr-17	126.00	119.20	113.05	108.09	104.32	101.70	100.25
25-Apr-07	4.77	26-Apr-10	25-Apr-12	118.20	114.11	110.26	106.76	103.68	101.12	98.83
25-Apr-07	4.45	26-Apr-10	25-Apr-17	127.55	120.53	114.14	108.87	104.68	101.34	98.61
30-Apr-07	4.59	30-Apr-09	30-Apr-12	117.78	113.83	110.09	106.76	103.93	101.63	99.86
30-Apr-07	4.74	30-Apr-09	30-Apr-12	118.14	113.96	109.89	106.29	103.34	101.12	99.62
30-Apr-07	4.06	30-Apr-08	01-May-17	126.19	119.35	113.16	108.17	104.37	101.72	100.25
30-Apr-07	4.28	30-Apr-08	01-May-17	126.18	119.37	113.19	108.21	104.41	101.74	100.15
02-May-07	4.4	04-May-09	02-May-12	117.59	113.64	109.92	106.62	103.81	101.55	99.79
07-May-07	4.67	07-May-09	07-May-12	117.91	113.94	110.20	106.85	104.02	101.70	99.89
10-May-07	4.51	12-May-08	10-May-12	117.28	113.33	109.63	106.38	103.65	101.56	100.28
10-May-07	4.78	10-May-10	10-May-12	118.40	114.39	110.57	107.11	104.04	101.32	98.94
15-May-07	4.26	15-May-08	15-May-17	126.09	119.29	113.14	108.16	104.39	101.76	100.24
17-May-07	4.57	19-May-08	17-May-12	117.59	113.60	109.87	106.56	103.79	101.67	100.33
18-May-07	4.33	18-May-10	18-May-17	128.51	121.30	114.75	109.35	105.02	101.55	98.74
18-May-07	4.43	18-May-10	18-May-17	128.61	121.38	114.84	109.43	105.09	101.62	98.80
18-May-07	4.55	18-May-10	18-May-17	128.49	121.30	114.78	109.40	105.08	101.61	98.79
23-May-07	4.2	23-May-08	23-May-17	127.45	120.39	114.02	108.84	104.89	102.08	100.40
23-May-07	4.42	23-May-08	23-May-17	127.43	120.40	114.05	108.88	104.92	102.10	100.41
07-Jun-07	4.81	07-Jun-10	07-Jun-17	131.35	123.72	116.81	111.06	106.41	102.68	99.64
08-Jun-07	4.96	08-Jun-09	08-Jun-12	119.70	115.54	111.61	108.07	105.02	102.49	100.47
13-Jun-07	5.12	15-Jun-09	13-Jun-12	120.15	115.96	111.99	108.40	105.29	102.72	100.64
13-Jun-07	4.43	13-Jun-08	13-Jun-17	129.49	122.10	115.44	109.99	105.77	102.69	100.75
13-Jun-07	4.65	13-Jun-08	13-Jun-17	129.46	122.11	115.47	110.02	105.79	102.70	100.73

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

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
				-300	-200	-100	Base	100	200	300
18-Jun-07	5.19	18-Jun-08	18-Jun-10	110.99	109.87	107.81	105.67	103.68	101.97	100.62
18-Jun-07	4.5	18-Jun-08	19-Jun-17	130.11	122.62	115.87	110.33	106.02	102.86	100.83
20-Jun-07	4.57	20-Jun-08	20-Jun-17	129.95	122.49	115.77	110.26	105.96	102.82	100.81
20-Jun-07	4.69	20-Jun-08	20-Jun-17	129.82	122.40	115.71	110.21	105.92	102.80	100.78
21-Jun-07	4.85	22-Jun-09	21-Jun-12	119.95	115.73	111.75	108.17	105.08	102.52	100.46
21-Jun-07	5.07	22-Jun-09	21-Jun-12	120.01	115.81	111.84	108.26	105.16	102.59	100.53
21-Jun-07	4.62	23-Jun-08	21-Jun-17	129.80	122.37	115.67	110.18	105.91	102.78	100.75
21-Jun-07	4.72	21-Jun-10	21-Jun-17	131.99	124.22	117.20	111.35	106.61	102.80	99.71
21-Jun-07	4.89	21-Jun-10	21-Jun-17	132.09	124.33	117.32	111.47	106.72	102.91	99.81
21-Jun-07	4.95	21-Jun-10	21-Jun-17	132.02	124.29	117.28	111.45	106.69	102.89	99.81
25-Jun-07	4.63	25-Jun-08	26-Jun-17	129.91	122.46	115.74	110.24	105.94	102.80	100.76
25-Jun-07	4.69	25-Jun-08	26-Jun-17	129.85	122.42	115.72	110.20	105.91	102.78	100.76
27-Jun-07	4.86	27-Jun-08	27-Jun-12	119.16	115.00	111.09	107.58	104.61	102.25	100.61
28-Jun-07	4.82	29-Jun-09	28-Jun-12	119.88	115.65	111.67	108.08	105.00	102.44	100.39
28-Jun-07	5.04	29-Jun-09	28-Jun-12	119.94	115.73	111.76	108.17	105.07	102.52	100.45
29-Jun-07	4.79	30-Jun-08	29-Jun-10	110.66	109.51	107.42	105.26	103.30	101.63	100.43
29-Jun-07	4.77	29-Jun-09	29-Jun-12	119.68	115.46	111.49	107.92	104.86	102.32	100.29
29-Jun-07	4.99	29-Jun-09	29-Jun-12	119.74	115.53	111.58	108.00	104.92	102.39	100.36
02-Jul-07	4.49	02-Jul-08	03-Jul-17	129.35	121.99	115.35	109.92	105.72	102.67	100.74
02-Jul-07	4.61	02-Jul-08	03-Jul-17	129.23	121.89	115.29	109.88	105.68	102.63	100.72
03-Jul-07	4.46	03-Jul-08	03-Jul-17	129.10	121.78	115.17	109.78	105.61	102.59	100.69
13-Jul-07	4.57	14-Jul-08	13-Jul-17	128.94	121.64	115.05	109.67	105.52	102.51	100.62
18-Jul-07	4.96	18-Jul-08	19-Jul-10	111.02	109.83	107.68	105.47	103.47	101.76	100.51
19-Jul-07	5.03	20-Jul-09	19-Jul-12	120.09	115.83	111.82	108.20	105.08	102.50	100.41
20-Jul-07	4.58	21-Jul-08	20-Jul-17	129.05	121.72	115.11	109.71	105.53	102.52	100.61
20-Jul-07	4.35	21-Jul-08	20-Jul-17	128.99	121.65	115.03	109.63	105.47	102.48	100.58
24-Jul-07	4.85	26-Jul-10	24-Jul-17	131.77	122.54	115.06	109.19	104.83	101.48	98.91
25-Jul-07	4.95	27-Jul-09	25-Jul-12	119.80	115.54	111.54	107.95	104.86	102.30	100.22
26-Jul-07	4.9	27-Jul-09	26-Jul-12	119.59	115.35	111.36	107.78	104.72	102.18	100.12
27-Jul-07	4.22	28-Jul-08	27-Jul-17	127.92	120.73	114.25	109.00	104.99	102.13	100.37
27-Jul-07	4.44	28-Jul-08	27-Jul-17	127.90	120.75	114.28	109.03	105.01	102.15	100.39
30-Jul-07	4.8	30-Jul-09	30-Jul-12	119.19	114.96	111.00	107.45	104.43	101.94	99.93
30-Jul-07	4.66	30-Jul-10	31-Jul-17	130.07	121.00	113.80	108.25	104.05	100.97	98.41

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

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
31-Jul-07	4.51	31-Jul-09	31-Jul-12	118.82	114.60	110.65	107.15	104.16	101.70	99.75
31-Jul-07	4.7	31-Jul-09	31-Jul-12	118.76	114.56	110.62	107.14	104.16	101.69	99.76
31-Jul-07	4.73	31-Jul-09	31-Jul-12	118.89	114.68	110.74	107.23	104.25	101.77	99.81
31-Jul-07	4.22	31-Jul-08	31-Jul-17	126.08	119.21	113.01	108.03	104.26	101.64	100.08
31-Jul-07	4.23	31-Oct-07	01-Aug-22	132.96	122.91	114.93	108.92	104.58	101.48	99.90
02-Aug-07	4.23	04-Aug-08	02-Aug-17	126.20	119.33	113.13	108.13	104.36	101.74	100.14
02-Aug-07	4.01	04-Aug-08	02-Aug-17	126.21	119.33	113.10	108.11	104.33	101.72	100.15
03-Aug-07	4.75	04-Aug-08	03-Aug-10	110.57	109.35	107.17	104.98	103.01	101.40	100.24
03-Aug-07	4.42	03-Aug-09	03-Aug-17	127.79	120.67	114.23	109.00	104.93	101.85	99.59
03-Aug-07	4.62	03-Aug-10	03-Aug-17	129.72	120.74	113.61	108.13	103.94	100.88	98.31
06-Aug-07	4.24	06-Aug-08	07-Aug-17	126.30	119.41	113.19	108.18	104.39	101.76	100.15
07-Aug-07	4.09	07-Aug-08	07-Aug-17	125.61	118.83	112.70	107.80	104.10	101.56	100.04
07-Aug-07	4.47	09-Aug-10	07-Aug-17	129.36	121.96	115.25	109.69	105.20	101.57	98.56
07-Aug-07	4.48	09-Aug-10	07-Aug-17	128.87	121.56	114.92	109.43	104.98	101.39	98.42
07-Aug-07	4.58	09-Aug-10	07-Aug-17	129.37	120.42	113.35	107.93	103.77	100.75	98.18
08-Aug-07	4.68	10-Aug-09	08-Aug-12	118.74	114.53	110.59	107.11	104.13	101.67	99.70
08-Aug-07	4.12	08-Aug-08	08-Aug-17	125.31	118.59	112.51	107.64	103.99	101.46	99.99
08-Aug-07	4.54	09-Aug-10	08-Aug-17	128.81	121.51	114.89	109.40	104.98	101.38	98.42
13-Aug-07	4.52	13-Aug-08	13-Aug-12	118.07	113.90	110.02	106.62	103.78	101.64	100.23
13-Aug-07	4.22	13-Aug-08	14-Aug-17	126.15	119.28	113.07	108.08	104.31	101.68	100.09
13-Aug-07	4.61	13-Aug-10	14-Aug-17	129.67	120.68	113.55	108.08	103.89	100.83	98.25
13-Aug-07	4.63	13-Aug-10	14-Aug-17	129.86	120.84	113.69	108.18	103.97	100.89	98.30
14-Aug-07	3.98	14-Aug-08	14-Aug-17	125.27	118.53	112.44	107.58	103.94	101.43	99.97
14-Aug-07	4.1	14-Aug-08	14-Aug-17	125.16	118.46	112.39	107.55	103.90	101.42	99.94
16-Aug-07	4.61	16-May-08	17-Aug-09	106.14	105.62	104.39	103.04	101.80	100.74	100.02
17-Aug-07	4.1	18-Aug-08	17-Aug-17	125.17	118.46	112.39	107.54	103.89	101.40	99.92
17-Aug-07	4.15	18-Aug-08	17-Aug-17	125.58	118.80	112.67	107.76	104.06	101.50	99.99
20-Aug-07	3.87	20-Aug-08	21-Aug-17	123.83	117.35	111.47	106.82	103.38	101.06	99.80
21-Aug-07	4.26	21-Aug-08	21-Aug-12	116.98	112.88	109.10	105.81	103.13	101.15	99.90
21-Aug-07	4	21-Aug-08	21-Aug-17	124.36	117.78	111.82	107.10	103.58	101.17	99.82
23-Aug-07	3.94	25-Aug-08	23-Aug-17	123.86	117.37	111.50	106.82	103.37	101.05	99.73
24-Aug-07	4	25-Aug-08	24-Aug-17	124.37	117.78	111.82	107.09	103.57	101.16	99.80
24-Aug-07	4.53	24-Aug-12	24-Aug-17	130.70	122.84	115.54	109.20	103.72	98.92	94.64
28-Aug-07	4.07	28-Aug-08	28-Aug-17	124.95	118.26	112.22	107.38	103.77	101.31	99.85

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

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
28-Aug-07	4.28	30-Aug-10	28-Aug-17	128.58	121.25	114.61	109.13	104.69	101.11	98.14
28-Aug-07	4.5	30-Aug-10	28-Aug-17	128.55	121.27	114.65	109.18	104.75	101.17	98.22
29-Aug-07	4.05	29-Aug-08	29-Aug-17	124.79	118.13	112.11	107.29	103.72	101.26	99.85
30-Aug-07	3.98	02-Sep-08	30-Aug-17	124.24	117.69	111.75	107.06	103.56	101.20	99.80
31-Aug-07	3.96	02-Sep-08	31-Aug-17	124.08	117.56	111.66	106.97	103.49	101.15	99.77
06-Sep-07	4.37	07-Sep-10	06-Sep-17	127.52	120.40	113.93	108.57	104.25	100.72	97.82
06-Sep-07	4.15	07-Sep-10	06-Sep-17	127.54	120.40	113.90	108.53	104.19	100.68	97.74
06-Sep-07	3.75	08-Sep-08	06-Sep-17	124.18	117.63	111.69	106.99	103.50	101.16	99.80
06-Sep-07	3.91	08-Sep-08	06-Sep-17	124.24	117.68	111.75	107.03	103.52	101.17	99.81
06-Sep-07	3.97	08-Sep-08	06-Sep-17	124.19	117.64	111.72	107.01	103.51	101.16	99.76
10-Sep-07	4.41	10-Sep-08	10-Sep-10	110.20	108.90	106.63	104.42	102.48	100.94	99.88
10-Sep-07	3.79	10-Sep-08	12-Sep-22	128.48	120.04	112.75	107.30	103.42	100.98	99.67
11-Sep-07	4	11-Sep-09	11-Sep-12	116.87	112.74	108.94	105.62	102.84	100.56	98.69
11-Sep-07	4.21	11-Sep-09	11-Sep-12	116.90	112.79	108.99	105.67	102.89	100.60	98.72
12-Sep-07	3.82	13-Sep-10	12-Sep-17	124.78	118.10	111.97	106.94	102.88	99.56	96.76
12-Sep-07	4.04	13-Sep-10	12-Sep-17	124.78	118.12	112.01	106.98	102.94	99.63	96.84
13-Sep-07	3.68	15-Sep-08	13-Sep-17	121.83	115.71	110.16	105.80	102.66	100.65	99.48
17-Sep-07	4.33	17-Sep-09	17-Sep-12	117.48	113.31	109.44	106.05	103.19	100.84	98.92
18-Sep-07	4.11	18-Sep-09	18-Sep-12	117.41	113.23	109.36	105.97	103.12	100.78	98.86
18-Sep-07	4.21	18-Sep-09	18-Sep-12	117.53	113.34	109.46	106.06	103.20	100.85	98.91
24-Sep-07	4.48	24-Sep-12	25-Sep-17	130.44	122.56	115.23	108.87	103.37	98.53	94.21
24-Sep-07	4.7	24-Sep-12	25-Sep-17	130.40	122.56	115.29	108.96	103.48	98.68	94.38
25-Sep-07	3.64	25-Sep-08	25-Sep-17	123.31	116.89	111.08	106.48	103.13	100.91	99.61
25-Sep-07	3.86	25-Sep-08	25-Sep-17	123.33	116.92	111.12	106.52	103.15	100.91	99.62
26-Sep-07	4.35	28-Sep-09	26-Sep-12	117.64	113.43	109.54	106.11	103.24	100.87	98.92
28-Sep-07	4.21	28-Sep-10	29-Sep-14	122.50	116.96	111.80	107.34	103.57	100.36	97.58
28-Sep-07	3.87	29-Sep-08	28-Sep-17	123.41	116.98	111.17	106.56	103.17	100.91	99.61
04-Oct-07	3.81	06-Oct-08	04-Oct-17	122.97	116.64	110.90	106.37	103.06	100.84	99.56
04-Oct-07	3.59	06-Oct-08	04-Oct-17	122.97	116.62	110.87	106.34	103.05	100.86	99.55
05-Oct-07	3.86	06-Oct-08	05-Oct-17	123.39	116.97	111.18	106.58	103.20	100.94	99.61
09-Oct-07	3.85	09-Oct-08	10-Oct-17	123.32	116.91	111.12	106.53	103.16	100.91	99.59
19-Oct-07	4.06	19-Oct-09	19-Oct-12	117.39	113.16	109.27	105.86	102.99	100.62	98.65
19-Oct-07	4.17	19-Oct-09	19-Oct-12	117.89	113.21	109.02	105.47	102.62	100.36	98.59
19-Oct-07	4.28	19-Oct-09	19-Oct-12	117.47	113.25	109.36	105.94	103.06	100.69	98.72

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

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
19-Oct-07	4.21	19-Oct-10	19-Oct-17	127.04	118.55	111.86	106.69	102.80	99.73	97.13
19-Oct-07	4.46	19-Oct-12	19-Oct-17	129.50	121.51	114.13	107.90	102.51	97.85	93.65
22-Oct-07	3.82	22-Oct-08	23-Oct-17	123.09	116.72	110.94	106.38	103.05	100.82	99.50
23-Oct-07	3.87	25-Oct-10	23-Oct-17	125.35	118.52	112.27	107.13	102.96	99.54	96.65
23-Oct-07	4.09	25-Oct-10	23-Oct-17	125.34	118.55	112.31	107.18	103.04	99.62	96.72
24-Oct-07	4.11	25-Oct-10	24-Oct-17	125.51	118.69	112.43	107.28	103.11	99.68	96.78
25-Oct-07	4.35	26-Oct-09	25-Oct-12	118.76	114.12	109.87	106.04	102.79	100.11	98.10
26-Oct-07	4.36	26-Oct-12	26-Oct-17	127.64	120.11	113.05	106.93	101.59	96.88	92.65
26-Oct-07	4.14	26-Oct-12	26-Oct-17	127.66	120.09	112.99	106.83	101.46	96.73	92.48
26-Oct-07	4.24	26-Oct-12	26-Oct-17	127.75	120.19	113.09	106.94	101.58	96.84	92.60
29-Oct-07	3.58	29-Oct-08	30-Oct-17	121.14	115.13	109.67	105.39	102.38	100.39	99.20
02-Nov-07	3.71	03-Nov-08	02-Nov-17	122.25	116.05	110.41	105.98	102.79	100.67	99.36
05-Nov-07	3.43	05-Nov-08	06-Nov-17	121.76	115.63	110.06	105.73	102.61	100.54	99.27
05-Nov-07	3.65	05-Nov-08	06-Nov-17	121.77	115.66	110.09	105.74	102.61	100.55	99.28
06-Nov-07	3.84	06-Nov-09	06-Nov-12	116.48	112.34	108.52	105.20	102.42	100.11	98.17
06-Nov-07	4.05	06-Nov-09	06-Nov-12	116.52	112.38	108.57	105.25	102.46	100.15	98.22
06-Nov-07	3.6	06-Nov-08	06-Nov-17	121.36	115.32	109.84	105.54	102.50	100.46	99.21
07-Nov-07	3.49	07-Nov-08	07-Nov-17	121.53	115.46	109.92	105.63	102.54	100.49	99.24
07-Nov-07	4.42	07-Nov-12	07-Nov-17	128.22	120.60	113.46	107.26	101.88	97.10	92.83
07-Nov-07	4.02	08-Nov-10	07-Nov-17	124.84	118.13	111.96	106.86	102.74	99.34	96.44
07-Nov-07	3.8	08-Nov-10	07-Nov-17	124.84	118.11	111.92	106.83	102.68	99.27	96.37
07-Nov-07	3.66	07-Nov-08	07-Nov-17	121.85	115.73	110.14	105.78	102.64	100.56	99.28
09-Nov-07	3.62	10-Nov-08	09-Nov-17	121.53	115.45	109.92	105.61	102.52	100.48	99.22
14-Nov-07	3.94	15-Nov-10	14-Nov-17	123.78	116.05	109.87	105.15	101.56	98.63	96.06
15-Nov-07	3.95	16-Nov-09	15-Nov-12	116.11	111.99	108.21	104.93	102.18	99.88	97.98
19-Nov-07	3.9	19-Nov-09	19-Nov-12	115.90	111.80	108.03	104.78	102.04	99.79	97.87
19-Nov-07	3.85	19-Nov-10	20-Nov-17	122.95	115.41	109.38	104.73	101.25	98.35	95.80
20-Nov-07	3.82	22-Nov-10	20-Nov-17	123.19	116.76	110.79	105.90	101.91	98.60	95.77
21-Nov-07	3.81	23-Nov-09	21-Nov-12	115.49	111.44	107.71	104.49	101.80	99.57	97.68
23-Nov-07	3.2	24-Nov-08	24-Nov-17	119.21	113.57	108.43	104.49	101.72	99.95	98.87
23-Nov-07	3.32	24-Nov-08	24-Nov-17	119.12	113.50	108.38	104.47	101.70	99.93	98.84
23-Nov-07	3.78	23-Nov-10	24-Nov-17	122.88	116.49	110.57	105.71	101.75	98.46	95.65
27-Nov-07	3.24	28-Nov-08	27-Nov-17	118.49	113.01	107.98	104.17	101.50	99.78	98.78
29-Nov-07	3.61	30-Nov-09	29-Nov-12	114.60	110.64	107.01	103.89	101.30	99.12	97.27

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

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
29-Nov-07	2.83	01-Dec-08	29-Nov-17	116.97	111.85	107.12	103.56	101.13	99.58	98.58
29-Nov-07	3.04	01-Dec-08	29-Nov-17	116.94	111.83	107.10	103.53	101.08	99.58	98.58
29-Nov-07	3.8	29-Nov-12	29-Nov-17	124.89	117.62	110.75	104.76	99.54	94.89	90.69
29-Nov-07	4.01	29-Nov-12	29-Nov-17	124.81	117.59	110.78	104.82	99.62	95.01	90.83
03-Dec-07	3.47	03-Dec-10	04-Dec-17	120.39	114.50	108.93	104.34	100.60	97.45	94.69
04-Dec-07	3.04	04-Dec-08	04-Dec-17	116.97	111.83	107.12	103.54	101.09	99.57	98.57
06-Dec-07	3.01	08-Dec-08	06-Dec-17	116.73	111.66	106.97	103.45	101.03	99.52	98.52
06-Dec-07	3.41	06-Dec-10	06-Dec-17	119.90	114.11	108.61	104.07	100.37	97.23	94.50
11-Dec-07	3.36	11-Dec-08	11-Dec-12	114.08	110.19	106.66	103.74	101.51	99.94	98.89
11-Dec-07	3.86	13-Dec-10	11-Dec-17	121.90	114.69	108.84	104.25	100.86	97.95	95.40
17-Dec-07	3.13	17-Dec-08	18-Dec-17	118.72	113.19	108.13	104.27	101.56	99.83	98.70
17-Dec-07	3.25	17-Dec-08	18-Dec-17	118.64	113.13	108.07	104.24	101.54	99.79	98.70
17-Dec-07	3.71	17-Dec-10	18-Dec-17	122.38	116.08	110.20	105.38	101.42	98.13	95.28
19-Dec-07	3.77	21-Dec-09	19-Dec-12	115.45	111.38	107.64	104.40	101.69	99.41	97.47
21-Dec-07	3.2	21-Dec-09	21-Dec-17	119.29	113.63	108.42	104.31	101.15	98.70	96.70
26-Dec-07	3.17	26-Dec-08	26-Dec-17	118.01	112.62	107.68	103.93	101.32	99.63	98.57
04-Jan-08	3.33	04-Jan-10	04-Jan-13	113.44	109.63	106.13	103.10	100.57	98.42	96.56
07-Jan-08	2.77	07-Jan-09	08-Jan-18	115.45	110.65	106.21	102.90	100.66	99.17	98.16
07-Jan-08	3.36	07-Jan-11	08-Jan-18	119.59	113.83	108.33	103.79	100.07	96.89	94.11
07-Jan-08	3.26	07-Jan-11	08-Jan-18	119.32	113.61	108.13	103.64	99.92	96.76	93.98
07-Jan-08	2.83	07-Jan-09	08-Jan-18	115.41	110.63	106.19	102.86	100.65	99.17	98.16
07-Jan-08	3.15	07-Jan-11	08-Jan-18	119.66	113.87	108.34	103.79	100.03	96.85	94.05
08-Jan-08	2.97	08-Jan-10	08-Jan-13	112.70	108.99	105.57	102.62	100.15	98.05	96.20
08-Jan-08	3.17	08-Jan-10	08-Jan-13	112.70	109.00	105.57	102.63	100.17	98.08	96.23
08-Jan-08	2.75	08-Jan-09	08-Jan-18	114.79	110.16	105.83	102.64	100.48	99.05	98.07
10-Jan-08	3.51	10-Jan-13	10-Jan-18	122.62	115.59	108.87	103.01	97.85	93.24	89.05
10-Jan-08	3.72	10-Jan-13	10-Jan-18	122.54	115.55	108.89	103.06	97.94	93.36	89.19
11-Jan-08	2.92	11-Jan-10	11-Jan-13	112.47	108.79	105.40	102.47	100.03	97.93	96.09
11-Jan-08	3.06	11-Jan-10	11-Jan-13	112.49	108.81	105.42	102.50	100.04	97.96	96.12
14-Jan-08	2.72	14-Jan-09	16-Jan-18	114.56	109.98	105.68	102.55	100.40	98.99	98.02
14-Jan-08	2.77	14-Jan-09	16-Jan-18	114.95	110.27	105.91	102.69	100.50	99.05	98.05
16-Jan-08	3.05	18-Jan-11	16-Jan-18	117.12	111.86	106.69	102.44	98.88	95.86	93.14
17-Jan-08	3.01	18-Jan-11	17-Jan-18	116.81	111.60	106.49	102.27	98.75	95.74	93.03
18-Jan-08	3.53	18-Jan-13	18-Jan-18	119.61	113.21	106.86	101.28	96.50	92.12	88.10

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

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
22-Jan-08	2.36	22-Jan-09	22-Jan-18	112.83	108.65	104.73	101.86	99.94	98.69	97.75
22-Jan-08	2.45	22-Jan-09	22-Jan-18	112.55	108.44	104.54	101.75	99.86	98.65	97.73
23-Jan-08	2.81	23-Apr-08	24-Jan-11	107.18	105.47	102.67	100.52	99.96	99.89	99.83
23-Jan-08	2.83	25-Jan-10	23-Jan-13	111.04	106.83	103.69	101.16	98.99	97.15	95.43
23-Jan-08	2.41	23-Jan-09	23-Jan-18	112.25	108.21	104.41	101.64	99.79	98.60	97.68
23-Jan-08	2.88	24-Jan-11	23-Jan-18	115.79	110.80	105.84	101.72	98.29	95.29	92.61
24-Jan-08	2.61	25-Jan-10	24-Jan-13	110.12	106.82	103.74	101.07	98.83	96.85	95.09
24-Jan-08	2.42	25-Jan-10	24-Jan-13	110.15	106.84	103.75	101.08	98.81	96.85	95.06
24-Jan-08	2.54	25-Jan-10	26-Jan-15	111.31	107.65	104.11	101.18	98.77	96.75	94.96
25-Jan-08	2.3	26-Jan-09	25-Jan-18	111.44	107.60	103.99	101.34	99.61	98.46	97.56
25-Jan-08	1.83	26-Jan-09	25-Jan-18	109.06	105.87	102.76	100.59	99.12	98.09	97.26
28-Jan-08	2.69	28-Jan-10	28-Jan-13	110.50	107.12	103.99	101.29	98.99	97.00	95.21
28-Jan-08	2.06	28-Jan-09	29-Jan-18	111.25	107.46	103.87	101.28	99.58	98.40	97.50
28-Jan-08	2.26	28-Jan-09	29-Jan-18	111.17	107.39	103.83	101.23	99.57	98.41	97.51
28-Jan-08	2.7	28-Jan-11	29-Jan-18	115.40	110.47	105.56	101.46	98.04	95.06	92.37
28-Jan-08	2.85	28-Jan-11	29-Jan-18	115.57	110.61	105.68	101.57	98.16	95.17	92.48
28-Jan-08	3.27	28-Jan-13	29-Jan-18	119.94	113.24	106.79	101.12	96.12	91.62	87.50
29-Jan-08	2.81	29-Jan-10	29-Jan-13	110.96	106.74	103.62	101.10	98.93	97.09	95.36
29-Jan-08	3.08	31-Jan-11	29-Jan-13	112.27	108.33	104.63	101.29	98.28	95.57	92.99
30-Jan-08	2.56	1-Feb-10	30-Jan-13	110.49	107.13	103.98	101.26	98.96	96.96	95.14
30-Jan-08	2.68	1-Feb-10	30-Jan-13	110.46	107.10	103.97	101.26	98.95	96.95	95.15
30-Jan-08	2.79	31-Jan-11	30-Jan-18	115.09	110.25	105.38	101.31	97.93	94.97	92.29
4-Feb-08	2.45	4-Feb-10	4-Feb-13	110.33	107.00	103.87	101.16	98.86	96.86	95.04
4-Feb-08	2.64	4-Feb-10	4-Feb-13	110.29	106.97	103.85	101.15	98.85	96.85	95.06
4-Feb-08	2.7	4-Feb-10	4-Feb-13	110.43	106.43	103.40	100.82	98.66	96.84	95.10
4-Feb-08	3.48	4-Feb-10	4-Feb-13	114.23	109.56	105.42	101.85	98.79	96.27	94.69
4-Feb-08	3.41	4-Feb-13	5-Feb-18	120.07	113.36	106.90	101.23	96.22	91.72	87.59
5-Feb-08	2.22	5-Feb-09	5-Feb-18	110.95	107.25	103.74	101.18	99.50	98.32	97.40
5-Feb-08	2.79	7-Feb-11	5-Feb-18	115.16	110.29	105.40	101.32	97.90	94.91	92.21
5-Feb-08	2.16	5-Feb-09	5-Feb-18	110.97	107.27	103.76	101.19	99.52	98.32	97.40
5-Feb-08	2.1	5-Feb-09	5-Feb-18	110.99	107.30	103.77	101.22	99.52	98.32	97.40
5-Feb-08	2.02	5-Feb-09	5-Feb-18	111.03	107.32	103.79	101.24	99.52	98.33	97.40
6-Feb-08	2.63	8-Feb-10	6-Feb-13	110.25	106.93	103.81	101.11	98.82	96.81	95.00
7-Feb-08	2.36	9-Feb-09	7-Feb-11	105.98	104.48	102.42	100.74	99.42	98.38	97.49

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

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
7-Feb-08	2.55	8-Feb-10	7-Feb-13	109.88	106.62	103.56	100.90	98.64	96.66	94.85
7-Feb-08	2.56	8-Feb-10	7-Feb-13	109.93	106.66	103.58	100.93	98.66	96.68	94.87
7-Feb-08	2.72	7-Feb-11	7-Feb-18	114.61	109.87	105.06	101.04	97.66	94.69	92.01
7-Feb-08	3.32	7-Feb-13	7-Feb-18	119.34	112.72	106.34	100.71	95.74	91.26	87.15
11-Feb-08	2.58	11-Feb-10	11-Feb-13	110.02	106.74	103.65	100.98	98.70	96.70	94.88
11-Feb-08	2.91	11-Feb-11	11-Feb-13	112.18	108.42	104.66	101.28	98.20	95.38	92.75
11-Feb-08	2.27	11-Feb-09	12-Feb-18	111.30	107.51	103.90	101.27	99.56	98.34	97.40
11-Feb-08	2.9	11-Feb-11	12-Feb-18	112.87	108.69	104.09	100.60	97.54	94.88	92.33
12-Feb-08	2.84	14-Feb-11	12-Feb-18	115.54	110.58	105.62	101.48	98.03	95.00	92.28
13-Feb-08	2.58	14-Feb-11	13-Feb-18	115.19	110.29	105.37	101.27	97.81	94.79	92.06
13-Feb-08	1.78	13-May-08	13-Feb-18	108.76	105.66	102.66	100.73	99.91	99.70	99.58
15-Feb-08	2.55	16-Feb-10	15-Feb-13	109.90	106.63	103.55	100.88	98.60	96.61	94.78
15-Feb-08	3.22	16-Feb-10	15-Feb-13	113.97	109.25	105.08	101.51	98.46	95.95	94.42
19-Feb-08	1.93	19-May-08	20-Feb-18	108.89	105.74	102.70	100.72	99.90	99.66	99.52
19-Feb-08	2.17	19-Feb-09	20-Feb-18	110.56	106.95	103.52	101.00	99.37	98.18	97.24
20-Feb-08	1.91	20-May-08	20-Feb-13	107.49	104.76	102.34	100.68	99.91	99.67	99.53
20-Feb-08	2.63	22-Feb-10	20-Feb-13	110.27	106.94	103.80	101.08	98.76	96.73	94.88
20-Feb-08	2.91	22-Feb-11	20-Feb-18	116.08	110.98	105.94	101.74	98.23	95.16	92.40
28-Feb-08	2.29	2-Mar-09	28-Feb-18	111.46	107.63	104.00	101.33	99.54	98.26	97.25
28-Feb-08	2.85	28-Feb-11	28-Feb-18	117.31	111.94	106.68	102.31	98.67	95.52	92.70
28-Feb-08	2.17	2-Mar-09	28-Feb-18	111.51	107.68	104.04	101.35	99.56	98.26	97.26
28-Feb-08	3.06	28-Feb-11	28-Feb-18	117.28	111.92	106.67	102.34	98.71	95.59	92.78
29-Feb-08	2.81	1-Mar-10	1-Mar-11	107.43	105.67	103.22	100.92	98.83	96.92	95.12
29-Feb-08	3.05	28-Feb-11	2-Mar-15	113.63	109.16	104.78	101.21	98.03	95.23	92.60
29-Feb-08	1.92	2-Jun-08	1-Mar-18	108.85	105.74	102.72	100.75	99.88	99.56	99.38
29-Feb-08	2.99	1-Mar-11	1-Mar-18	116.75	111.52	106.36	102.07	98.47	95.36	92.56
3-Mar-08	2.37	3-Mar-10	4-Mar-13	110.02	106.74	103.62	100.90	98.57	96.52	94.64
3-Mar-08	2.57	3-Mar-10	4-Mar-13	110.04	106.74	103.64	100.91	98.59	96.55	94.68
4-Mar-08	2.69	4-Mar-11	4-Mar-13	111.20	107.54	103.84	100.47	97.40	94.58	91.93
4-Mar-08	2.19	4-Mar-10	4-Mar-13	109.17	106.05	103.05	100.42	98.15	96.14	94.29
4-Mar-08	2.38	4-Mar-10	4-Mar-13	109.14	106.01	103.03	100.40	98.16	96.15	94.30
4-Mar-08	2.5	4-Mar-10	4-Mar-13	109.48	105.66	102.79	100.23	98.18	96.27	94.48
4-Mar-08	2.7	4-Mar-11	4-Mar-15	112.07	108.03	103.92	100.36	97.31	94.51	91.88
4-Mar-08	3.24	4-Mar-13	5-Mar-18	118.75	112.14	105.77	100.14	95.16	90.66	86.52

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

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
4-Mar-08	3.31	4-Mar-13	5-Mar-18	119.32	112.63	106.21	100.53	95.51	90.99	86.84
4-Mar-08	1.96	4-Mar-09	5-Mar-18	109.15	105.94	102.80	100.57	98.99	97.85	96.92
5-Mar-08	1.79	5-Mar-09	5-Mar-18	109.44	106.16	102.96	100.66	99.06	97.90	96.94
5-Mar-08	1.99	5-Mar-09	5-Mar-18	109.34	106.08	102.90	100.63	99.04	97.88	96.93
5-Mar-08	2.44	7-Mar-11	5-Mar-18	114.17	109.48	104.66	100.63	97.20	94.19	91.45
5-Mar-08	2.64	7-Mar-11	5-Mar-18	114.06	109.39	104.62	100.63	97.21	94.21	91.49
5-Mar-08	3.27	5-Mar-13	5-Mar-18	118.99	112.35	105.95	100.30	95.30	90.79	86.65
6-Mar-08	1.96	6-Mar-09	6-Mar-18	109.14	105.93	102.80	100.57	98.98	97.84	96.91
6-Mar-08	3.65	6-Mar-13	6-Mar-18	121.85	114.01	106.89	100.86	95.53	91.51	87.71
7-Mar-08	3.19	7-Mar-12	7-Mar-18	116.07	110.86	105.37	100.74	96.66	93.03	89.65
10-Mar-08	2.3	10-Mar-10	11-Mar-13	109.70	106.47	103.39	100.69	98.38	96.33	94.45
10-Mar-08	2.5	10-Mar-10	11-Mar-13	109.72	106.49	103.40	100.70	98.39	96.36	94.49
10-Mar-08	2.42	10-Mar-10	10-Mar-15	110.69	107.17	103.68	100.74	98.31	96.23	94.34
12-Mar-08	3.07	12-Mar-12	12-Mar-18	115.02	110.20	104.67	100.16	96.11	92.54	89.16
12-Mar-08	3.39	12-Mar-13	12-Mar-18	118.71	112.19	105.87	100.37	95.46	91.03	86.98
12-Mar-08	3.78	12-Mar-13	12-Mar-18	121.90	114.08	106.99	100.97	95.66	91.64	87.85
17-Mar-08	2.17	17-Mar-10	18-Mar-13	109.09	105.97	102.97	100.33	98.05	96.01	94.14
17-Mar-08	2.36	17-Mar-10	18-Mar-13	109.06	105.95	102.96	100.32	98.06	96.03	94.16
17-Mar-08	2.66	17-Mar-11	19-Mar-18	114.20	109.50	104.69	100.66	97.23	94.20	91.46
17-Mar-08	2.72	17-Mar-11	19-Mar-18	111.12	107.69	103.39	99.82	96.86	94.10	91.51
18-Mar-08	1.61	18-Jun-08	18-Mar-13	105.58	103.33	101.38	100.14	99.61	99.39	99.18
18-Mar-08	2.5	18-Mar-11	19-Mar-18	113.01	108.57	103.90	100.01	96.66	93.70	90.99
18-Mar-08	2.3	18-Mar-11	19-Mar-18	113.11	108.63	103.95	100.02	96.64	93.67	90.94
18-Mar-08	1.57	18-Jun-08	19-Mar-18	106.57	104.07	101.64	100.20	99.61	99.37	99.16
19-Mar-08	1.96	19-Mar-10	19-Mar-13	107.48	104.68	101.91	99.45	97.27	95.32	93.48
19-Mar-08	2.02	19-Mar-10	19-Mar-13	107.46	104.68	101.91	99.45	97.28	95.32	93.49
19-Mar-08	2.11	19-Jun-08	19-Mar-13	107.56	102.65	100.40	99.88	99.71	99.49	99.28
19-Mar-08	2.77	19-Mar-12	19-Mar-18	112.36	108.26	103.17	98.71	94.90	91.33	88.01
20-Mar-08	1.48	20-Jun-08	20-Mar-13	104.99	102.90	101.10	99.99	99.56	99.35	99.13
20-Mar-08	2.5	21-Mar-11	20-Mar-13	109.51	106.03	102.47	99.24	96.27	93.52	90.90
20-Mar-08	2.84	20-Mar-13	20-Mar-18	117.25	110.77	104.47	98.92	93.96	89.47	85.35
20-Mar-08	3.04	20-Mar-13	20-Mar-18	117.13	110.70	104.46	98.94	94.03	89.57	85.47
20-Mar-08	2.44	21-Mar-11	20-Mar-18	108.43	106.04	102.16	98.91	95.97	93.28	90.69
20-Mar-08	2.16	22-Mar-10	20-Mar-18	105.74	103.80	101.37	99.20	97.30	95.46	93.68

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

**Price**

SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	-300	-200	-100	Base	100	200	300
20-Mar-08	3.13	20-Mar-09	20-Mar-18	116.32	109.80	104.97	100.66	98.59	97.00	96.19
24-Mar-08	2.2	24-Mar-10	25-Mar-13	108.31	105.34	102.45	99.89	97.67	95.65	93.80
24-Mar-08	2.27	24-Mar-11	26-Mar-18	112.88	108.44	103.79	99.87	96.51	93.53	90.79
24-Mar-08	2.47	24-Mar-11	26-Mar-18	112.79	108.38	103.75	99.86	96.52	93.57	90.85
26-Mar-08	3.32	26-Mar-13	26-Mar-18	118.14	111.65	105.38	99.92	95.02	90.63	86.55
28-Mar-08	3.07	28-Mar-13	28-Mar-18	119.14	112.39	105.89	100.16	95.09	90.51	86.31
28-Mar-08	3.27	28-Mar-13	28-Mar-18	119.02	112.32	105.88	100.19	95.17	90.62	86.44
28-Mar-08	3.32	28-Mar-13	28-Mar-18	118.14	111.65	105.38	99.91	95.01	90.61	86.53
1-Apr-08	1.95	1-Apr-09	2-Apr-18	109.08	105.90	102.75	100.48	98.86	97.66	96.66
2-Apr-08	2.66	4-Apr-11	2-Apr-18	110.52	107.37	103.12	99.53	96.57	93.77	91.15
2-Apr-08	1.9	2-Apr-09	2-Apr-18	108.75	105.65	102.57	100.36	98.78	97.58	96.59