

## 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**

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
211496112201	22-Nov-96	6.64	22-Nov-11	22-Nov-99	100.55	100.51	100.43	100.34	100.26	100.17	99.64
980113A00017	16-Dec-97	6.29	14-Dec-12	16-Dec-00	100.52	100.48	100.40	100.31	100.23	99.79	98.56
980623A00003	23-Jun-98	5.86	21-Jun-13	23-Jun-98	101.41	101.32	101.07	100.78	100.28	99.14	97.35
981202A00004	02-Dec-98	5.25	02-Dec-13	02-Dec-03	100.43	100.39	100.31	100.22	100.04	99.36	98.11
990305A00011	05-Mar-99	6.18	05-Mar-14	05-Mar-04	100.51	100.47	100.39	100.30	100.22	99.21	97.29
990506A00002	01-Apr-99	6.2	01-Apr-14	01-Apr-04	100.51	100.48	100.39	100.30	100.22	99.20	97.25
990430A00030	30-Apr-99	6.17	30-Apr-14	30-Apr-04	100.51	100.47	100.39	100.30	100.21	99.81	98.69
010410A00003	10-Apr-01	5.89	08-Apr-16	10-Apr-06	100.50	100.47	100.38	100.29	99.64	97.66	94.95
010801A00004	01-Aug-01	6.19	01-Aug-16	01-Aug-06	100.51	100.47	100.39	100.30	99.69	97.74	94.97
011001A00003	01-Oct-01	5.33	03-Oct-16	02-Oct-06	100.45	100.42	100.33	99.98	98.35	95.65	92.58
011011A00021	11-Oct-01	5.53	11-Oct-16	11-Oct-06	100.45	100.42	100.33	100.03	98.39	95.71	92.66
011017A00011	17-Oct-01	5.55	17-Oct-16	17-Oct-06	100.45	100.42	100.33	100.04	98.44	95.78	92.73
011019A00035	19-Oct-01	5.34	19-Oct-16	19-Oct-06	100.45	100.42	100.33	100.00	98.38	95.69	92.63
011030A00014	30-Oct-01	5.41	31-Oct-16	30-Oct-06	100.44	100.41	100.32	99.93	98.11	95.34	92.26
011031A00013	31-Oct-01	5.38	31-Oct-16	31-Oct-06	100.44	100.40	100.32	99.91	98.03	95.25	92.16
011102A00065	02-Nov-01	5.08	02-Nov-16	02-Nov-06	100.43	100.40	100.31	99.70	97.67	94.79	91.65
011102A00008	02-Nov-01	5.26	02-Nov-16	02-Nov-06	100.43	100.39	100.31	99.69	97.67	94.78	91.65
011107A00015	07-Nov-01	5.12	07-Nov-16	07-Nov-06	100.42	100.38	100.30	99.54	97.30	94.32	91.17
011108A00021	08-Nov-01	4.91	08-Nov-16	08-Nov-06	100.42	100.38	100.30	99.50	97.20	94.22	91.05
011231A00009	29-Nov-01	5.76	29-Nov-16	29-Nov-06	100.49	100.46	100.37	100.28	99.28	96.88	93.93
011205A00025	05-Dec-01	5.71	05-Dec-16	05-Dec-06	100.49	100.45	100.36	100.28	99.16	96.67	93.68
011206A00006	06-Dec-01	5.73	06-Dec-16	06-Dec-06	100.49	100.45	100.37	100.28	99.20	96.73	93.74
020205A00002	05-Feb-02	5.95	06-Feb-17	05-Feb-07	100.49	100.45	100.37	100.28	99.29	96.74	93.70
020717A00030	17-Jul-02	5.69	17-Jul-17	17-Jul-07	100.47	100.43	100.35	100.05	98.39	95.58	92.35
020723A00009	23-Jul-02	5.49	24-Jul-17	23-Jul-07	100.45	100.41	100.33	99.88	97.88	94.92	91.63
020724A00080	24-Jul-02	5.32	24-Jul-17	23-Jul-07	100.43	100.40	100.31	99.63	97.41	94.34	91.02
020814A00084	14-Aug-02	4.77	14-Aug-17	14-Aug-07	100.40	100.37	100.24	98.98	96.22	92.96	89.56
020820A00023	20-Aug-02	5.27	21-Aug-17	20-Aug-07	100.43	100.40	100.31	99.55	97.23	94.08	90.74
020830A00050	30-Aug-02	4.9	30-Aug-17	30-Aug-07	100.42	100.38	100.29	99.25	96.63	93.42	90.04
020906A00014	06-Sep-02	4.95	06-Sep-17	06-Sep-07	100.40	100.37	100.28	98.96	96.14	92.86	89.45
020909A00032	09-Sep-02	4.8	11-Sep-17	10-Sep-07	100.41	100.37	100.29	99.01	96.25	92.97	89.56
020918A00031	18-Sep-02	4.91	18-Sep-17	18-Sep-07	100.40	100.36	100.28	98.88	96.01	92.71	89.30
020925A00010	25-Sep-02	4.65	25-Sep-17	25-Sep-07	100.39	100.36	100.15	98.62	95.76	92.43	89.01
020925A00035	25-Sep-02	4.86	25-Sep-17	25-Sep-07	100.40	100.36	100.27	98.79	95.86	92.53	89.12

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

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
020930A00016	30-Sep-02	4.55	29-Sep-17	01-Oct-07	100.39	100.35	100.08	98.37	95.43	92.06	88.64
021003A00029	03-Oct-02	4.56	03-Oct-17	03-Oct-07	100.39	100.35	100.08	98.35	95.39	92.01	88.56
021011A00006	11-Oct-02	4.87	11-Oct-17	11-Oct-07	100.40	100.36	100.27	98.78	95.82	92.48	89.04
021015A00082	15-Oct-02	5.05	16-Oct-17	15-Oct-07	100.41	100.38	100.29	99.24	96.42	93.13	89.71
021016A00029	16-Oct-02	5.04	16-Oct-17	16-Oct-07	100.41	100.38	100.29	99.16	96.18	92.82	89.31
021018A00033	18-Oct-02	4.89	18-Oct-17	18-Oct-07	100.42	100.38	100.29	99.17	96.48	93.21	89.78
021024A00018	24-Oct-02	5.03	24-Oct-17	24-Oct-07	100.43	100.39	100.31	99.44	96.92	93.71	90.30
021108A00008	08-Nov-02	4.86	08-Nov-17	08-Nov-07	100.40	100.36	100.27	98.70	95.73	92.35	88.89
021112A00010	12-Nov-02	4.7	13-Nov-17	12-Nov-07	100.38	100.35	100.03	98.19	95.17	91.75	88.29
021118A00010	18-Nov-02	4.72	20-Nov-17	18-Nov-07	100.40	100.37	100.19	98.72	95.86	92.50	89.04
021126A00004	26-Nov-02	4.83	27-Nov-17	26-Nov-07	100.41	100.38	100.29	99.01	96.22	92.91	89.45
021126A00031	26-Nov-02	5.04	27-Nov-17	26-Nov-07	100.41	100.38	100.29	99.20	96.31	93.01	89.57
021206A00008	06-Dec-02	4.9	06-Dec-17	06-Dec-07	100.40	100.36	100.28	98.77	95.79	92.41	88.93
021220A00002	20-Dec-02	4.85	20-Dec-17	20-Dec-07	100.39	100.36	100.27	98.65	95.62	92.22	88.74
021223A00011	23-Dec-02	4.85	26-Dec-17	24-Dec-07	100.39	100.36	100.27	98.65	95.62	92.22	88.74
021231A00021	31-Dec-02	4.52	29-Dec-17	31-Dec-07	100.38	100.35	100.02	98.17	95.11	91.67	88.17
021231A00042	31-Dec-02	4.73	29-Dec-17	31-Dec-07	100.38	100.35	100.06	98.23	95.21	91.77	88.29
030102A00035	02-Jan-03	4.67	02-Jan-18	02-Jan-08	100.38	100.34	100.00	98.03	94.93	91.45	87.95
030108A00021	08-Jan-03	4.55	08-Jan-18	08-Jan-08	100.39	100.35	100.04	98.20	95.15	91.69	88.17
030109A00025	09-Jan-03	4.85	09-Jan-18	09-Jan-08	100.39	100.36	100.27	98.59	95.56	92.13	88.63
030110A00044	10-Jan-03	4.72	10-Jan-18	10-Jan-08	100.40	100.37	100.17	98.65	95.73	92.32	88.82
030124A00008	24-Jan-03	4.72	24-Jan-18	24-Jan-08	100.38	100.35	100.03	98.16	95.10	91.64	88.14
030129A00043	29-Jan-03	4.57	29-Jan-18	29-Jan-08	100.39	100.35	100.06	98.26	95.22	91.76	88.24
030129A00004	29-Jan-03	4.75	29-Jan-18	29-Jan-08	100.39	100.35	100.06	98.24	95.21	91.75	88.25
030203A00026	03-Feb-03	4.84	05-Feb-18	04-Feb-08	100.39	100.36	100.12	98.53	95.46	92.00	88.48
030205A00009	05-Feb-03	4.87	05-Feb-18	05-Feb-08	100.40	100.36	100.27	98.63	95.56	92.12	88.59
030207A00011	07-Feb-03	4.84	07-Feb-18	07-Feb-08	100.39	100.36	100.12	98.53	95.46	92.00	88.48
030213A00031	13-Feb-03	4.67	13-Feb-18	13-Feb-08	100.38	100.34	99.99	97.99	94.86	91.35	87.83
030214A00023	14-Feb-03	4.47	14-Feb-18	14-Feb-08	100.38	100.34	99.92	97.94	94.80	91.29	87.74
030214A00037	14-Feb-03	4.65	14-Feb-18	14-Feb-08	100.38	100.34	99.97	97.94	94.80	91.28	87.75
030214A00029	14-Feb-03	4.65	14-Feb-18	24-Mar-08	100.38	100.34	99.97	97.94	94.80	91.28	87.75
030218A00025	18-Feb-03	4.54	20-Feb-18	18-Feb-08	100.39	100.35	100.02	98.13	95.04	91.55	88.01
030220A00001	20-Feb-03	4.58	20-Feb-18	20-Feb-08	100.37	100.34	99.91	97.74	94.53	91.01	87.48
030221A00009	21-Feb-03	4.56	21-Feb-18	21-Feb-08	100.37	100.33	99.88	97.69	94.46	90.94	87.41

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

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030224A00027	24-Feb-03	4.37	26-Feb-18	24-Feb-08	100.37	100.34	99.81	97.66	94.44	90.90	87.36
030224A00021	24-Feb-03	4.55	26-Feb-18	24-Feb-08	100.37	100.33	99.87	97.66	94.42	90.90	87.37
030226A00026	26-Feb-03	4.35	26-Feb-18	26-Feb-08	100.37	100.33	99.78	97.60	94.36	90.83	87.28
030228A00009	28-Feb-03	4.52	28-Feb-18	28-Feb-08	100.37	100.33	99.76	97.57	94.32	90.78	87.25
030305A00036	05-Mar-03	4.23	05-Mar-18	05-Mar-08	100.36	100.32	99.62	97.20	93.85	90.26	86.70
030305A00025	05-Mar-03	4.4	05-Mar-18	05-Mar-08	100.36	100.32	99.60	97.17	93.80	90.22	86.67
030306A00006	06-Mar-03	4.39	06-Mar-18	06-Mar-08	100.35	100.32	99.59	97.14	93.76	90.18	86.63
030310A00018	10-Mar-03	4.3	12-Mar-18	10-Mar-08	100.35	100.31	99.48	96.85	93.43	89.83	86.28
030311A00006	11-Mar-03	4.13	12-Mar-18	11-Mar-08	100.35	100.31	99.50	96.87	93.48	89.88	86.31
030312A00030	12-Mar-03	4.31	12-Mar-18	12-Mar-08	100.35	100.31	99.49	96.87	93.46	89.87	86.32
030313A00010	13-Mar-03	4.48	13-Mar-18	13-Mar-08	100.36	100.33	99.70	97.39	94.10	90.53	86.98
030317A00025	17-Mar-03	4.42	19-Mar-18	17-Mar-08	100.36	100.32	99.63	97.23	93.87	90.30	86.74
030321A00029	21-Mar-03	4.81	21-Mar-18	21-Mar-08	100.39	100.36	100.09	98.32	95.28	91.79	88.25
030325A00010	25-Mar-03	4.56	26-Mar-18	25-Mar-08	100.39	100.35	100.03	98.15	95.04	91.53	87.98
030327A00041	27-Mar-03	4.5	27-Mar-18	27-Mar-08	100.38	100.35	99.94	97.98	94.83	91.30	87.74
030327A00001	27-Mar-03	4.68	27-Mar-18	27-Mar-08	100.38	100.34	99.99	97.97	94.83	91.30	87.75
030328A00030	28-Mar-03	4.48	28-Mar-18	28-Mar-08	100.38	100.34	99.92	97.92	94.76	91.23	87.67
030331A00012	31-Mar-03	4.62	02-Apr-18	31-Mar-08	100.37	100.34	99.93	97.80	94.61	91.07	87.52
030401A00004	01-Apr-03	4.57	02-Apr-18	01-Apr-08	100.37	100.34	99.86	97.62	94.35	90.78	87.21
030402A00013	02-Apr-03	4.63	02-Apr-18	02-Apr-08	100.38	100.34	99.93	97.79	94.58	91.01	87.44
030403A00018	03-Apr-03	4.68	03-Apr-18	03-Apr-08	100.38	100.34	99.98	97.93	94.76	91.20	87.64
030408A00002	08-Apr-03	4.7	09-Apr-18	08-Apr-08	100.38	100.35	99.99	97.99	94.83	91.28	87.71
030410A00003	10-Apr-03	4.45	10-Apr-18	10-Apr-08	100.38	100.34	99.87	97.79	94.58	91.02	87.43
030414A00031	14-Apr-03	4.56	16-Apr-18	14-Apr-08	100.39	100.35	100.02	98.10	94.97	91.44	87.86
030415A00031	15-Apr-03	4.54	16-Apr-18	15-Apr-08	100.39	100.35	99.98	98.05	94.90	91.36	87.78
030423A00006	23-Apr-03	4.54	23-Apr-18	23-Apr-08	100.39	100.35	99.98	98.05	94.90	91.36	87.78
030425A00030	25-Apr-03	4.43	25-Apr-18	25-Apr-08	100.38	100.34	99.85	97.74	94.50	90.94	87.35
030428A00046	28-Apr-03	4.35	27-Apr-18	28-Apr-08	100.37	100.33	99.75	97.50	94.21	90.63	87.04
030429A00001	29-Apr-03	4.6	30-Apr-18	29-Apr-08	100.37	100.34	99.90	97.71	94.46	90.90	87.32
030430A00019	30-Apr-03	4.53	30-Apr-18	30-Apr-08	100.37	100.33	99.74	97.50	94.21	90.63	87.05
030506A00022	06-May-03	4.37	07-May-18	06-May-08	100.37	100.34	99.76	97.51	94.21	90.61	87.00
030506A00009	06-May-03	4.55	07-May-18	06-May-08	100.37	100.33	99.75	97.51	94.21	90.61	87.01
030507A00022	07-May-03	4.42	07-May-18	07-May-08	100.36	100.32	99.60	97.13	93.72	90.10	86.50
030508A00043	08-May-03	4.14	08-May-18	08-May-08	100.35	100.32	99.47	96.79	93.35	89.71	86.10

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

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030508A00005	08-May-03	4.31	08-May-18	08-May-08	100.35	100.31	99.46	96.77	93.30	89.66	86.07
030509A00021	09-May-03	4.16	09-May-18	09-May-08	100.35	100.32	99.50	96.86	93.43	89.78	86.18
030509A00037	09-May-03	4.33	09-May-18	09-May-08	100.35	100.31	99.48	96.83	93.38	89.74	86.15
030512A00065	12-May-03	4.05	11-May-18	12-May-08	100.34	100.31	99.31	96.50	93.01	89.35	85.75
030512A00012	12-May-03	4.22	14-May-18	12-May-08	100.34	100.31	99.34	96.48	92.97	89.31	85.72
030512A00036	12-May-03	4.05	14-May-18	12-May-08	100.34	100.31	99.31	96.50	93.01	89.35	85.75
030514A00024	14-May-03	4.04	14-May-18	14-May-08	100.34	100.31	99.29	96.46	92.97	89.31	85.71
030515A00040	15-May-03	4.01	15-May-18	15-May-08	100.34	100.30	99.23	96.36	92.86	89.19	85.59
030515A00019	15-May-03	4.18	15-May-18	15-May-08	100.34	100.30	99.28	96.34	92.81	89.15	85.56
030516A00006	16-May-03	3.93	16-May-18	16-May-08	100.33	100.30	99.07	96.09	92.55	88.88	85.28
030516A00051	16-May-03	4.1	16-May-18	16-May-08	100.33	100.29	99.18	96.04	92.50	88.83	85.25
030519A00027	19-May-03	3.86	18-May-18	19-May-08	100.33	100.29	98.89	95.85	92.28	88.60	85.00
030519A00015	19-May-03	4.03	18-May-18	19-May-08	100.32	100.29	98.90	95.80	92.23	88.56	84.98
030520A00004	20-May-03	4.1	21-May-18	20-May-08	100.33	100.29	99.18	96.04	92.50	88.83	85.25
030521A00002	21-May-03	3.86	21-May-18	21-May-08	100.33	100.29	98.89	95.85	92.28	88.60	85.00
030522A00041	22-May-03	3.8	22-May-18	22-May-08	100.32	100.29	98.73	95.64	92.04	88.36	84.77
030523A00063	23-May-03	3.78	23-May-18	23-May-08	100.32	100.28	98.68	95.57	91.96	88.28	84.69
030523A00009	23-May-03	3.95	23-May-18	23-May-08	100.32	100.28	98.74	95.53	91.92	88.24	84.66
030527A00015	27-May-03	3.99	29-May-18	27-May-08	100.32	100.29	98.82	95.67	92.07	88.40	84.82
030527A00031	27-May-03	3.82	29-May-18	27-May-08	100.32	100.29	98.78	95.71	92.12	88.44	84.85
030602A00016	02-Jun-03	4.07	04-Jun-18	02-Jun-08	100.33	100.29	99.10	95.88	92.29	88.60	85.00
030603A00019	03-Jun-03	3.88	04-Jun-18	03-Jun-08	100.33	100.29	98.93	95.86	92.27	88.57	84.95
030604A00018	04-Jun-03	3.83	04-Jun-18	04-Jun-08	100.32	100.29	98.77	95.68	92.07	88.37	84.75
030604A00014	04-Jun-03	4	04-Jun-18	04-Jun-08	100.32	100.29	98.81	95.64	92.02	88.33	84.73
030605A00022	05-Jun-03	3.77	05-Jun-18	05-Jun-08	100.32	100.24	98.61	95.47	91.84	88.13	84.52
030605A00044	05-Jun-03	3.94	05-Jun-18	05-Jun-08	100.32	100.28	98.66	95.43	91.78	88.09	84.49
030609A00001	09-Jun-03	3.95	11-Jun-18	09-Jun-08	100.32	100.28	98.71	95.47	91.83	88.13	84.53
030610A00030	10-Jun-03	3.76	11-Jun-18	10-Jun-08	100.32	100.24	98.59	95.43	91.80	88.09	84.48
030610A00004	10-Jun-03	3.92	11-Jun-18	10-Jun-08	100.31	100.28	98.62	95.36	91.70	88.01	84.41
030611A00006	11-Jun-03	3.83	11-Jun-18	11-Jun-08	100.31	100.27	98.28	95.03	91.35	87.65	84.06
030612A00025	12-Jun-03	3.87	12-Jun-18	12-Jun-08	100.31	100.27	98.38	95.17	91.51	87.81	84.22
030613A00029	13-Jun-03	3.65	13-Jun-18	13-Jun-08	100.31	100.16	98.29	95.04	91.36	87.65	84.04
030613A00021	13-Jun-03	3.81	13-Jun-18	13-Jun-08	100.30	100.27	98.22	94.95	91.27	87.57	83.98
030616A00008	16-Jun-03	3.81	18-Jun-18	16-Jun-08	100.30	100.27	98.22	94.95	91.27	87.57	83.98

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

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030617A00012	17-Jun-03	3.9	18-Jun-18	17-Jun-08	100.31	100.28	98.55	95.29	91.62	87.93	84.34
030619A00014	19-Jun-03	4.07	19-Jun-18	19-Jun-08	100.33	100.29	99.10	95.88	92.29	88.60	85.00
030623A00023	23-Jun-03	4.05	25-Jun-18	23-Jun-08	100.33	100.29	98.91	95.81	92.21	88.52	84.92
030626A00004	26-Jun-03	4.13	26-Jun-18	26-Jun-08	100.33	100.30	99.20	96.09	92.53	88.84	85.24
030701A00024	01-Jul-03	4.19	02-Jul-18	01-Jul-08	100.34	100.30	99.26	96.23	92.68	88.98	85.35
030702A00025	02-Jul-03	4.12	02-Jul-18	02-Jul-08	100.35	100.31	99.41	96.62	93.11	89.42	85.77
030703A00014	03-Jul-03	4.08	03-Jul-18	03-Jul-08	100.35	100.31	99.36	96.48	92.96	89.26	85.61
030703A00011	03-Jul-03	4.25	03-Jul-18	03-Jul-08	100.34	100.31	99.34	96.46	92.92	89.21	85.58
030708A00005	08-Jul-03	4.24	09-Jul-18	08-Jul-08	100.36	100.32	99.57	97.02	93.57	89.90	86.25
030709A00006	09-Jul-03	4.39	09-Jul-18	09-Jul-08	100.35	100.32	99.53	96.91	93.45	89.77	86.14
030710A00006	10-Jul-03	4.2	10-Jul-18	10-Jul-08	100.36	100.32	99.52	96.89	93.42	89.74	86.09
030710A00011	10-Jul-03	4.37	10-Jul-18	10-Jul-08	100.35	100.32	99.50	96.85	93.37	89.69	86.06
030711A00014	11-Jul-03	4.38	11-Jul-18	11-Jul-08	100.35	100.32	99.52	96.88	93.41	89.73	86.10
030714A00013	14-Jul-03	4.34	13-Jul-18	14-Jul-08	100.35	100.32	99.46	96.76	93.26	89.57	85.94
030715A00017	15-Jul-03	4.29	16-Jul-18	15-Jul-08	100.36	100.33	99.63	97.18	93.76	90.09	86.45
030716A00028	16-Jul-03	4.56	16-Jul-18	16-Jul-08	100.39	100.35	99.96	97.98	94.76	91.16	87.52
030716A00046	16-Jul-03	4.74	16-Jul-18	16-Jul-08	100.38	100.35	100.00	97.97	94.76	91.16	87.53
030717A00004	17-Jul-03	4.65	17-Jul-18	17-Jul-08	100.38	100.34	99.91	97.72	94.42	90.81	87.17
030718A00012	18-Jul-03	4.47	18-Jul-18	18-Jul-08	100.38	100.34	99.85	97.72	94.43	90.81	87.16
030718A00008	18-Jul-03	4.65	18-Jul-18	18-Jul-08	100.38	100.34	99.91	97.72	94.42	90.81	87.17
030722A00019	22-Jul-03	4.69	23-Jul-18	22-Jul-08	100.40	100.36	100.10	98.34	95.23	91.67	88.03
030722A00003	22-Jul-03	4.87	23-Jul-18	22-Jul-08	100.40	100.36	100.10	98.33	95.23	91.66	88.04
030723A00033	23-Jul-03	4.6	23-Jul-18	23-Jul-08	100.39	100.36	100.02	98.09	94.91	91.32	87.68
030724A00013	24-Jul-03	4.89	24-Jul-18	24-Jul-08	100.40	100.36	100.11	98.38	95.31	91.74	88.12
030729A00027	29-Jul-03	4.85	30-Jul-18	29-Jul-08	100.41	100.38	100.22	98.76	95.80	92.29	88.66
030731A00039	31-Jul-03	5.01	31-Jul-18	31-Jul-08	101.25	101.16	100.65	99.16	96.34	92.90	89.29
030805A00002	05-Aug-03	5.37	06-Aug-18	05-Aug-08	101.29	101.20	100.84	99.47	96.86	93.47	89.87
030808A00017	08-Aug-03	4.82	08-Aug-18	08-Aug-08	101.20	101.10	100.48	98.64	95.63	92.09	88.44
030808A00024	08-Aug-03	5.01	08-Aug-18	08-Aug-08	101.20	101.10	100.48	98.74	95.63	92.09	88.45
030811A00045	11-Aug-03	5.07	13-Aug-18	11-Aug-08	101.21	101.12	100.53	98.86	95.84	92.32	88.68
030812A00005	12-Aug-03	4.93	13-Aug-18	12-Aug-08	101.23	101.14	100.57	98.95	96.01	92.51	88.87
030814A00011	14-Aug-03	5.23	14-Aug-18	14-Aug-08	101.31	101.22	100.81	99.55	97.01	93.66	90.06
030826A00009	26-Aug-03	5.44	27-Aug-18	26-Aug-08	101.31	101.22	100.87	99.60	97.10	93.73	90.15
030828A00005	28-Aug-03	5.36	28-Aug-18	28-Aug-08	101.29	101.19	100.84	99.45	96.83	93.43	89.83

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

6/30/2008

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
030903A00018	03-Sep-03	5.26	04-Sep-18	03-Sep-08	101.32	101.22	100.83	99.59	97.06	93.69	90.08
030903A00016	03-Sep-03	5.45	04-Sep-18	03-Sep-08	101.31	101.22	100.88	99.59	97.08	93.70	90.10
030905A00016	05-Sep-03	5.27	05-Sep-18	05-Sep-08	101.26	101.17	100.68	99.24	96.51	93.02	89.37
030909A00013	09-Sep-03	5.21	10-Sep-18	09-Sep-08	101.25	101.16	100.63	99.14	96.28	92.78	89.14
030912A00013	12-Sep-03	5.06	12-Sep-18	12-Sep-08	101.21	101.12	100.51	98.82	95.74	92.20	88.54
030915A00014	15-Sep-03	5.09	17-Sep-18	15-Sep-08	101.22	101.12	100.54	98.87	95.85	92.32	88.66
030917A00031	17-Sep-03	5.01	17-Sep-18	17-Sep-08	101.20	101.10	100.47	98.71	95.57	92.00	88.34
030918A00060	18-Sep-03	4.7	18-Sep-18	18-Sep-08	101.17	101.06	100.36	98.28	95.14	91.53	87.85
030918A00016	18-Sep-03	4.89	18-Sep-18	18-Sep-08	101.17	101.05	100.36	98.28	95.14	91.53	87.87
030922A00046	22-Sep-03	4.89	24-Sep-18	22-Sep-08	101.22	101.12	100.53	98.80	95.81	92.27	88.61
030926A00011	26-Sep-03	4.89	25-Sep-18	26-Sep-08	101.17	101.05	100.36	98.28	95.14	91.53	87.86
030930A00009	30-Sep-03	4.87	01-Oct-18	30-Sep-08	101.55	101.35	100.46	98.24	95.07	91.45	87.78
031001A00023	01-Oct-03	4.79	01-Oct-18	01-Oct-08	101.52	101.30	100.35	97.97	94.71	91.04	87.36
031003A00018	03-Oct-03	5.02	03-Oct-18	03-Oct-08	101.60	101.44	100.61	98.71	95.55	91.96	88.28
031003A00024	03-Oct-03	4.83	03-Oct-18	03-Oct-08	101.61	101.43	100.61	98.61	95.54	91.95	88.26
031016A00041	16-Oct-03	5.19	16-Oct-18	16-Oct-08	101.66	101.50	100.79	99.10	96.13	92.63	88.96
031021A00003	21-Oct-03	4.99	22-Oct-18	21-Oct-08	101.66	101.51	100.78	99.05	96.10	92.58	88.90
031023A00049	23-Oct-03	5.08	23-Oct-18	23-Oct-08	101.62	101.46	100.68	98.84	95.75	92.19	88.52
031107A00023	07-Nov-03	5.16	07-Nov-18	07-Nov-08	102.55	102.20	101.27	99.48	96.63	93.16	89.48
031107A00025	07-Nov-03	5.35	07-Nov-18	07-Nov-08	102.54	102.19	101.26	99.49	96.65	93.17	89.50
031112A00007	12-Nov-03	5.26	13-Nov-18	12-Nov-08	102.50	102.14	101.15	99.28	96.32	92.82	89.14
031118A00004	18-Nov-03	5.1	19-Nov-18	18-Nov-08	102.41	102.04	100.95	98.89	95.77	92.19	88.49
031119A00003	19-Nov-03	4.88	19-Nov-18	19-Nov-08	102.41	102.01	100.91	98.75	95.66	92.06	88.36
031125A00001	25-Nov-03	4.87	26-Nov-18	25-Nov-08	102.41	102.00	100.90	98.73	95.63	92.02	88.32
031203A00010	03-Dec-03	5.03	03-Dec-18	03-Dec-08	102.49	102.13	101.10	99.13	96.13	92.58	88.86
031208A00002	08-Dec-03	5.04	10-Dec-18	08-Dec-08	102.38	102.01	100.86	98.71	95.50	91.87	88.15
031209A00053	09-Dec-03	5.08	10-Dec-18	09-Dec-08	102.40	102.03	100.91	98.81	95.64	92.03	88.31
031209A00014	09-Dec-03	5.06	10-Dec-18	09-Dec-08	102.39	102.02	100.88	98.76	95.57	91.94	88.22
031210A00016	10-Dec-03	5.14	10-Dec-18	10-Dec-08	102.44	102.07	100.99	98.95	95.85	92.26	88.55
031212A00057	12-Dec-03	4.99	12-Dec-18	12-Dec-08	102.36	101.93	100.78	98.49	95.32	91.67	87.94
031219A00028	19-Dec-03	4.99	18-Dec-18	19-Dec-08	102.36	101.93	100.78	98.49	95.32	91.67	87.94
040109A00019	09-Jan-04	4.91	09-Jan-19	09-Jan-09	103.30	102.54	100.94	98.30	94.97	91.26	87.51
040112A00060	12-Jan-04	4.84	14-Jan-19	12-Jan-09	103.26	102.45	100.71	98.08	94.70	90.98	87.23
040113A00062	13-Jan-04	4.64	14-Jan-19	13-Jan-09	103.28	102.46	100.71	98.06	94.66	90.93	87.17

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

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
040114A00041	14-Jan-04	4.58	14-Jan-19	14-Jan-09	103.25	102.39	100.58	97.87	94.43	90.69	86.92
040120A00009	20-Jan-04	4.83	22-Jan-19	20-Jan-09	103.26	102.44	100.69	98.06	94.66	90.93	87.19
040123A00012	23-Jan-04	4.7	23-Jan-19	23-Jan-09	103.19	102.31	100.42	97.66	94.15	90.41	86.65
040123A00072	23-Jan-04	4.71	23-Jan-19	23-Jan-09	103.19	102.32	100.44	97.69	94.19	90.45	86.70
040126A00012	26-Jan-04	4.65	28-Jan-19	26-Jan-09	103.29	102.47	100.73	98.09	94.69	90.97	87.21
040128A00008	28-Jan-04	4.85	28-Jan-19	28-Jan-09	103.27	102.46	100.73	98.11	94.73	91.02	87.27
040129A00063	29-Jan-04	5	29-Jan-19	29-Jan-09	103.35	102.63	101.09	98.56	95.30	91.63	87.88
040204A00045	04-Feb-04	4.91	04-Feb-19	04-Feb-09	103.42	102.56	100.94	98.25	94.90	91.17	87.41
040204A00013	04-Feb-04	4.91	14-Feb-19	04-Feb-09	103.42	102.56	100.94	98.25	94.90	91.17	87.41
040210A00011	10-Feb-04	4.69	11-Feb-19	10-Feb-09	103.42	102.55	100.81	98.17	94.78	91.05	87.27
040210A00008	10-Feb-04	4.87	11-Feb-19	10-Feb-09	103.39	102.52	100.76	98.13	94.74	91.01	87.24
040219A00041	19-Feb-04	4.82	19-Feb-19	19-Feb-09	103.35	102.46	100.66	97.99	94.56	90.81	87.04
040220A00019	20-Feb-04	4.79	20-Feb-19	20-Feb-09	103.33	102.43	100.59	97.90	94.45	90.69	86.92
040224A00036	24-Feb-04	4.56	25-Feb-19	24-Feb-09	103.32	102.39	100.52	97.76	94.28	90.52	86.73
040224A00001	24-Feb-04	4.74	25-Feb-19	24-Feb-09	103.29	102.37	100.49	97.74	94.23	90.48	86.71
040225A00009	25-Feb-04	4.75	25-Feb-19	25-Feb-09	103.30	102.38	100.51	97.77	94.27	90.52	86.75
040227A00017	27-Feb-04	4.74	27-Feb-19	27-Feb-09	103.29	102.37	100.49	97.74	94.23	90.48	86.71
040301A00014	01-Mar-04	4.52	01-Mar-19	02-Mar-09	103.29	102.34	100.41	97.59	94.06	90.26	86.45
040301A00011	01-Mar-04	4.7	01-Mar-19	01-Mar-09	103.26	102.32	100.38	97.57	94.01	90.23	86.43
040302A00049	02-Mar-04	4.76	04-Mar-19	02-Mar-09	103.31	102.39	100.51	97.75	94.24	90.47	86.68
040304A00004	04-Mar-04	4.64	05-Mar-19	04-Mar-09	103.38	102.48	100.68	97.97	94.52	90.75	86.95
040305A00010	05-Mar-04	4.4	06-Mar-19	05-Mar-09	103.20	102.16	100.14	97.17	93.59	89.76	85.95
040305A00012	05-Mar-04	4.57	06-Mar-19	05-Mar-09	103.16	102.15	100.08	97.13	93.51	89.69	85.89
040309A00011	09-Mar-04	4.51	11-Mar-19	09-Mar-09	103.12	102.08	99.95	96.92	93.28	89.44	85.64
040309A00003	09-Mar-04	4.34	11-Mar-19	09-Mar-09	103.16	102.07	100.00	96.97	93.35	89.51	85.70
040310A00021	10-Mar-04	4.48	11-Mar-19	11-Mar-09	103.10	102.04	99.88	96.78	93.15	89.31	85.52
040310A00019	10-Mar-04	4.48	11-Mar-19	10-Mar-09	103.10	102.04	99.88	96.78	93.15	89.31	85.52
040311A00029	11-Mar-04	4.43	12-Mar-19	11-Mar-09	103.06	101.90	99.75	96.60	92.96	89.10	85.31
040312A00023	12-Mar-04	4.53	13-Mar-19	12-Mar-09	103.13	102.11	99.99	97.00	93.35	89.52	85.73
040318A00036	18-Mar-04	4.33	18-Mar-19	18-Mar-09	103.15	102.05	99.97	96.93	93.31	89.47	85.66
040325A00030	25-Mar-04	4.52	25-Mar-19	25-Mar-09	103.13	102.09	99.97	96.95	93.31	89.48	85.68
040401A00038	01-Apr-04	4.63	01-Apr-19	01-Apr-09	103.55	102.42	100.28	97.29	93.67	89.85	86.03
040401A00021	01-Apr-04	4.45	02-Apr-19	01-Apr-09	103.58	102.42	100.32	97.31	93.72	89.88	86.05
040405A00039	05-Apr-04	4.96	08-Apr-19	06-Apr-09	103.82	102.85	101.10	98.36	94.97	91.20	87.40

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

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
040406A00036	06-Apr-04	4.97	08-Apr-19	06-Apr-09	103.83	102.86	101.12	98.40	95.01	91.24	87.44
040407A00018	07-Apr-04	4.94	08-Apr-19	07-Apr-09	103.80	102.82	101.06	98.30	94.89	91.12	87.32
040412A00033	12-Apr-04	5.01	12-Apr-19	13-Apr-09	103.86	102.91	101.19	98.52	95.17	91.41	87.61
040412A00035	12-Apr-04	5.01	15-Apr-19	13-Apr-09	103.86	102.91	101.19	98.52	95.17	91.41	87.61
040413A00023	13-Apr-04	5.15	15-Apr-19	13-Apr-09	103.98	103.08	101.47	98.92	95.68	91.98	88.18
040419A00066	19-Apr-04	4.98	22-Apr-19	19-Apr-09	104.02	103.12	101.51	99.00	95.75	92.05	88.25
040422A00020	22-Apr-04	5.24	23-Apr-19	22-Apr-09	104.05	103.22	101.63	99.18	96.01	92.35	88.56
040426A00064	26-Apr-04	5.26	29-Apr-19	27-Apr-09	104.07	103.24	101.67	99.31	96.08	92.43	88.64
040428A00044	28-Apr-04	5.23	29-Apr-19	28-Apr-09	104.04	103.21	101.62	99.15	95.97	92.31	88.52
040505A00060	05-May-04	5.35	06-May-19	05-May-09	104.94	103.85	102.11	99.57	96.37	92.72	88.91
040506A00049	06-May-04	5.45	07-May-19	06-May-09	105.04	104.01	102.30	99.93	96.72	93.12	89.33
040507A00011	07-May-04	5.61	07-May-19	07-May-09	105.20	104.21	102.59	100.34	97.27	93.75	90.00
040507A00010	07-May-04	5.61	17-May-19	07-May-09	105.20	104.21	102.59	100.34	97.27	93.75	90.00
040524A00022	24-May-04	5.63	24-May-19	26-May-09	105.22	104.23	102.63	100.39	97.34	93.82	90.08
040610A00045	10-Jun-04	5.57	11-Jun-19	10-Jun-09	105.38	104.41	102.88	100.71	97.76	94.26	90.51
040617A00032	17-Jun-04	5.73	18-Jun-19	18-Jun-09	105.32	104.35	102.80	100.62	97.69	94.14	90.40
040623A00037	23-Jun-04	5.47	24-Jun-19	23-Jun-09	105.28	104.29	102.70	100.45	97.41	93.87	90.09
040624A00031	24-Jun-04	5.59	25-Jun-19	24-Jun-09	105.18	104.18	102.55	100.27	97.16	93.60	89.82
040629A00055	29-Jun-04	5.5	01-Jul-19	29-Jun-09	105.31	104.33	102.75	100.53	97.52	93.99	90.22
040629A00011	29-Jun-04	5.69	01-Jul-19	29-Jun-09	105.28	104.30	102.73	100.52	97.54	93.98	90.23
040707A00031	07-Jul-04	5.38	08-Jul-19	07-Jul-09	105.38	104.14	102.29	99.65	96.39	92.70	88.85
040707A00033	07-Jul-04	5.19	08-Jul-19	07-Jul-09	105.41	104.17	102.31	99.67	96.40	92.68	88.83
040713A00021	13-Jul-04	5.14	15-Jul-19	13-Jul-09	105.36	104.09	102.21	99.52	96.21	92.48	88.62
040714A00012	14-Jul-04	5.33	15-Jul-19	14-Jul-09	105.33	104.06	102.19	99.50	96.21	92.49	88.64
040719A00023	19-Jul-04	4.73	09-Jan-19	09-Jan-09	103.34	102.56	100.92	98.37	95.06	91.38	87.64
040722A00005	22-Jul-04	5.37	22-Jul-19	22-Jul-09	105.37	104.12	102.27	99.62	96.35	92.66	88.81
040728A00016	28-Jul-04	5.33	29-Jul-19	28-Jul-09	105.56	104.38	102.59	100.09	96.90	93.25	89.42
040803A00008	03-Aug-04	5.17	05-Aug-19	03-Aug-09	105.80	104.38	102.39	99.64	96.29	92.53	88.65
040803A00021	03-Aug-04	5.36	05-Aug-19	03-Aug-09	105.76	104.35	102.37	99.62	96.29	92.54	88.67
040806A00068	06-Aug-04	4.91	07-Aug-19	06-Aug-09	105.50	103.96	101.73	98.82	95.29	91.45	87.56
040820A00023	20-Aug-04	5.15	21-Aug-19	20-Aug-09	105.52	104.01	101.91	98.97	95.50	91.66	87.79
040826A00044	26-Aug-04	4.86	27-Aug-19	26-Aug-09	105.44	103.87	101.61	98.66	95.09	91.24	87.34
040827A00040	27-Aug-04	4.98	28-Aug-19	27-Aug-09	105.32	103.73	101.41	98.41	94.80	90.95	87.07
040830A00110	30-Aug-04	4.85	30-Aug-19	31-Aug-09	105.79	104.05	101.68	98.66	95.06	91.20	87.30

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

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
040910A00024	10-Sep-04	4.96	11-Sep-19	10-Sep-09	105.66	103.86	101.43	98.34	94.67	90.79	86.88
040917A00073	17-Sep-04	4.92	17-Sep-19	17-Sep-09	105.61	103.79	101.32	98.21	94.51	90.62	86.71
040917A00055	17-Sep-04	4.75	17-Sep-19	17-Sep-09	105.67	103.86	101.40	98.27	94.60	90.70	86.77
040920A00021	20-Sep-04	4.99	20-Sep-19	20-Sep-09	105.69	103.92	101.50	98.44	94.79	90.91	87.01
040923A00003	23-Sep-04	4.76	24-Sep-19	23-Sep-09	105.68	103.87	101.43	98.30	94.64	90.74	86.81
041006A00005	06-Oct-04	5.13	07-Oct-19	06-Oct-09	106.56	104.57	102.06	98.96	95.34	91.43	87.50
041015A00072	15-Oct-04	4.86	15-Oct-19	15-Oct-09	106.19	104.03	101.32	98.02	94.22	90.28	86.35
041022A00004	22-Oct-04	4.83	23-Oct-19	22-Oct-09	106.15	103.96	101.23	97.87	94.10	90.16	86.22
041027A00031	27-Oct-04	4.79	28-Oct-19	27-Oct-09	106.09	103.82	101.12	97.72	93.94	89.98	86.05
041028A00049	28-Oct-04	4.89	29-Oct-19	28-Oct-09	106.23	104.09	101.40	98.13	94.35	90.41	86.48
041101A00022	01-Nov-04	4.84	01-Nov-19	02-Nov-09	106.17	103.98	101.24	97.86	94.08	90.11	86.16
041101A00040	01-Nov-04	4.84	04-Nov-19	02-Nov-09	106.17	103.98	101.24	97.86	94.08	90.11	86.16
041103A00020	03-Nov-04	4.97	04-Nov-19	03-Nov-09	106.35	104.24	101.60	98.36	94.60	90.67	86.72
041112A00007	12-Nov-04	5.01	13-Nov-19	12-Nov-09	106.40	104.33	101.71	98.50	94.77	90.84	86.89
041119A00010	19-Nov-04	4.91	20-Nov-19	19-Nov-09	106.26	104.12	101.43	98.16	94.37	90.41	86.46
041122A00031	22-Nov-04	4.98	22-Nov-19	23-Nov-09	106.36	104.26	101.63	98.40	94.65	90.71	86.76
041123A00009	23-Nov-04	4.98	25-Nov-19	23-Nov-09	106.36	104.26	101.63	98.40	94.65	90.71	86.76
041129A00072	29-Nov-04	5.01	29-Nov-19	30-Nov-09	106.73	104.52	101.81	98.54	94.78	90.84	86.89
041215A00010	15-Dec-04	4.9	16-Dec-19	15-Dec-09	106.57	104.27	101.48	98.11	94.27	90.29	86.31
041217A00022	17-Dec-04	5.02	18-Dec-19	17-Dec-09	106.74	104.53	101.82	98.53	94.76	90.80	86.83
041222A00013	22-Dec-04	4.98	23-Dec-19	22-Dec-09	106.68	104.44	101.71	98.39	94.60	90.63	86.66
041228A00063	28-Dec-04	5.1	30-Dec-19	28-Dec-09	106.86	104.71	102.05	98.83	95.08	91.14	87.18
050111A00007	11-Jan-05	4.91	13-Jan-20	11-Jan-10	107.71	105.19	102.32	98.89	95.07	91.07	87.06
050111A00029	11-Jan-05	5.09	13-Jan-20	11-Jan-10	107.64	105.15	102.26	98.86	95.02	91.03	87.04
050114A00031	14-Jan-05	4.78	15-Jan-20	14-Jan-10	107.50	104.87	101.92	98.40	94.53	90.50	86.49
050118A00073	18-Jan-05	4.83	21-Jan-20	18-Jan-10	107.58	104.99	102.08	98.59	94.74	90.72	86.71
050119A00081	19-Jan-05	4.76	21-Jan-20	19-Jan-10	107.47	104.82	101.86	98.33	94.45	90.41	86.40
050121A00028	21-Jan-05	4.94	22-Jan-20	21-Jan-10	107.40	104.75	101.80	98.26	94.40	90.38	86.39
050125A00006	25-Jan-05	4.76	27-Jan-20	25-Jan-10	107.47	104.82	101.86	98.33	94.45	90.41	86.40
050127A00013	27-Jan-05	5.03	28-Jan-20	27-Jan-10	107.54	105.01	102.07	98.60	94.77	90.77	86.77
050202A00009	02-Feb-05	4.98	03-Feb-20	02-Feb-10	107.51	104.87	101.91	98.38	94.51	90.47	86.46
050203A00050	03-Feb-05	4.84	03-Feb-20	03-Feb-10	107.66	105.04	102.10	98.59	94.72	90.68	86.65
050203A00002	03-Feb-05	4.84	04-Feb-20	03-Feb-10	107.66	105.04	102.10	98.59	94.72	90.68	86.65
050204A00065	04-Feb-05	4.75	04-Feb-20	04-Feb-10	107.50	104.81	101.82	98.25	94.35	90.29	86.26

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

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
050211A00062	11-Feb-05	4.75	12-Feb-20	11-Feb-10	107.50	104.81	101.82	98.25	94.35	90.29	86.25
050216A00012	16-Feb-05	4.73	14-Feb-20	16-Feb-10	107.08	104.23	101.11	97.42	93.46	89.37	85.36
050216A00033	16-Feb-05	4.92	18-Feb-20	16-Feb-10	107.41	104.72	101.73	98.15	94.26	90.21	86.19
050224A00035	24-Feb-05	5.08	24-Feb-20	24-Feb-10	107.69	105.17	102.22	98.80	94.92	90.90	86.90
050224A00006	24-Feb-05	4.9	25-Feb-20	24-Feb-10	107.76	105.20	102.28	98.82	94.97	90.94	86.91
050228A00047	28-Feb-05	5.13	28-Feb-20	28-Feb-10	107.78	105.29	102.37	98.98	95.12	91.12	87.11
050304A00007	04-Mar-05	5.23	04-Mar-20	04-Mar-10	107.96	105.51	102.65	99.31	95.48	91.47	87.45
050308A00064	08-Mar-05	5.2	09-Mar-20	08-Mar-10	107.90	105.44	102.56	99.19	95.35	91.35	87.32
050316A00042	16-Mar-05	5.37	16-Mar-20	16-Mar-10	108.21	105.83	103.06	99.79	96.08	92.08	88.07
050318A00025	18-Mar-05	5.15	18-Mar-20	18-Mar-10	108.20	105.81	103.01	99.71	95.94	91.95	87.91
050328A00058	28-Mar-05	5.49	27-Mar-20	29-Mar-10	108.41	106.10	103.47	100.21	96.56	92.59	88.59
050329A00038	29-Mar-05	5.47	30-Mar-20	29-Mar-10	108.48	106.18	103.56	100.32	96.68	92.73	88.72
050329A00020	29-Mar-05	5.48	30-Mar-20	29-Mar-10	108.40	106.08	103.44	100.17	96.51	92.55	88.55
050331A00027	31-Mar-05	5.44	31-Mar-20	31-Mar-10	108.64	106.19	103.38	100.09	96.38	92.39	88.37
050401A00037	01-Apr-05	4.84	03-Feb-20	03-Feb-10	107.65	105.05	102.12	98.63	94.78	90.76	86.75
050407A00030	07-Apr-05	5.14	07-Apr-20	07-Apr-10	108.49	105.97	103.08	99.69	95.86	91.83	87.78
050407A00014	07-Apr-05	5.33	07-Apr-20	07-Apr-10	108.43	105.93	103.04	99.67	95.85	91.84	87.80
050411A00036	11-Apr-05	5.39	13-Apr-20	12-Apr-10	108.55	106.07	103.22	99.89	96.12	92.10	88.06
050412A00010	12-Apr-05	5.37	10-Apr-20	12-Apr-10	108.50	106.02	103.16	99.81	96.04	92.01	87.98
050419A00016	19-Apr-05	5.18	20-Apr-20	19-Apr-10	108.15	105.57	102.58	99.13	95.23	91.19	87.14
050420A00029	20-Apr-05	5.22	20-Apr-20	20-Apr-10	108.23	105.67	102.70	99.27	95.39	91.36	87.32
050421A00031	21-Apr-05	5.19	21-Apr-20	21-Apr-10	108.17	105.59	102.61	99.16	95.27	91.23	87.18
050502A00045	02-May-05	5.28	01-May-20	02-May-10	108.64	106.00	102.97	99.51	95.61	91.55	87.49
050503A00077	03-May-05	5.01	04-May-20	03-May-10	108.55	105.81	102.76	99.20	95.28	91.19	87.11
050506A00013	06-May-05	5.23	06-May-20	06-May-10	108.55	105.87	102.82	99.32	95.40	91.33	87.27
050511A00003	11-May-05	5.21	11-May-20	11-May-10	108.51	105.82	102.76	99.24	95.32	91.25	87.18
050516A00085	16-May-05	5.12	15-May-20	17-May-10	108.33	105.59	102.47	98.87	94.94	90.85	86.78
050520A00065	20-May-05	5.09	20-May-20	20-May-10	108.28	105.46	102.38	98.76	94.81	90.72	86.64
050524A00042	24-May-05	5.03	26-May-20	24-May-10	108.16	105.30	102.18	98.52	94.56	90.45	86.38
050531A00120	31-May-05	4.85	01-Jun-20	31-May-10	108.50	105.54	102.33	98.62	94.62	90.49	86.40
050603A00035	03-Jun-05	4.66	03-Jun-20	03-Jun-10	108.09	105.00	101.63	97.83	93.74	89.55	85.44
050610A00045	10-Jun-05	4.8	10-Jun-20	10-Jun-10	108.40	105.39	102.13	98.39	94.35	90.18	86.07
050627A00084	27-Jun-05	4.75	29-Jun-20	28-Jun-10	108.29	105.26	101.96	98.21	94.16	90.00	85.90
050630A00020	30-Jun-05	4.98	30-Jun-20	30-Jun-10	108.80	105.61	102.23	98.39	94.33	90.15	86.06

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

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Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
050701A00027	01-Jul-05	4.99	01-Jul-20	01-Jul-10	108.82	105.63	102.25	98.39	94.31	90.12	86.01
050708A00059	08-Jul-05	4.95	07-Jul-20	08-Jul-10	109.23	106.12	102.80	99.02	94.96	90.78	86.65
050725A00020	25-Jul-05	5.25	27-Jul-20	25-Jul-10	109.41	106.43	103.14	99.42	95.42	91.29	87.16
050729A00033	29-Jul-05	5.04	29-Jul-20	29-Jul-10	109.43	106.39	103.11	99.38	95.35	91.19	87.05
050804A00061	04-Aug-05	5.27	04-Aug-20	04-Aug-10	109.45	106.48	103.18	99.50	95.46	91.30	87.17
050809A00036	09-Aug-05	5.38	10-Aug-20	09-Aug-10	109.70	106.78	103.55	99.92	95.93	91.79	87.66
050815A00027	15-Aug-05	5.24	17-Aug-20	16-Aug-10	109.39	106.39	103.08	99.35	95.33	91.17	87.03
050819A00079	19-Aug-05	5.18	19-Aug-20	19-Aug-10	109.25	106.18	102.88	99.11	95.07	90.90	86.76
050822A00025	22-Aug-05	5.01	21-Aug-20	23-Aug-10	109.37	106.29	102.98	99.22	95.16	90.97	86.82
050826A00016	26-Aug-05	5.19	26-Aug-20	26-Aug-10	109.28	106.21	102.91	99.15	95.11	90.94	86.80
050826A00047	26-Aug-05	5.01	26-Aug-20	26-Aug-10	109.37	106.29	102.98	99.22	95.16	90.97	86.82
050831A00032	31-Aug-05	5.14	31-Aug-20	31-Aug-10	109.40	106.21	102.83	99.00	94.91	90.72	86.58
050916A00038	16-Sep-05	5.22	16-Sep-20	16-Sep-10	109.59	106.44	103.08	99.27	95.20	91.01	86.84
050929A00084	29-Sep-05	5.27	30-Sep-20	29-Sep-10	109.71	106.63	103.26	99.47	95.42	91.23	87.07
051019A00037	19-Oct-05	5.26	30-Oct-20	19-Oct-10	110.74	107.53	104.10	100.29	96.20	91.98	87.78
051020A00053	20-Oct-05	5.49	30-Oct-20	20-Oct-10	110.76	107.61	104.19	100.44	96.36	92.16	87.99
051026A00013	26-Oct-05	5.6	30-Oct-20	26-Oct-10	111.04	107.93	104.58	100.87	96.82	92.66	88.49
051116A00044	16-Nov-05	5.45	30-Nov-20	16-Nov-10	111.22	108.11	104.75	101.02	96.97	92.76	88.56
051201A00013	01-Dec-05	5.58	15-Dec-20	01-Dec-10	111.28	108.06	104.60	100.80	96.69	92.48	88.27
051205A00014	05-Dec-05	5.67	15-Dec-20	05-Dec-10	111.51	108.32	104.91	101.14	97.05	92.85	88.64
051220A00008	20-Dec-05	5.6	30-Dec-20	20-Dec-10	111.33	108.12	104.66	100.87	96.75	92.54	88.32
051229A00005	29-Dec-05	5.58	30-Dec-20	29-Dec-10	111.28	108.06	104.59	100.78	96.66	92.45	88.23
051230A00044	30-Dec-05	5.57	30-Dec-20	30-Dec-10	111.25	108.03	104.55	100.75	96.62	92.40	88.18
060103A00075	03-Jan-06	5.41	15-Jan-21	03-Jan-11	111.68	108.34	104.80	100.90	96.75	92.47	88.21
060105A00017	05-Jan-06	5.36	15-Jan-21	05-Jan-11	111.55	108.17	104.62	100.70	96.53	92.24	87.98
060105A00004	05-Jan-06	5.55	15-Jan-21	05-Jan-11	111.47	108.13	104.57	100.68	96.51	92.25	88.01
060117A00125	17-Jan-06	5.46	01-Feb-21	17-Jan-11	111.23	107.84	104.24	100.28	96.12	91.83	87.59
060119A00001	19-Jan-06	5.51	01-Feb-21	19-Jan-11	111.36	108.01	104.42	100.53	96.34	92.06	87.82
060123A00026	23-Jan-06	5.33	01-Feb-21	24-Jan-11	111.47	108.08	104.51	100.57	96.39	92.10	87.84
060301A00005	01-Mar-06	5.68	15-Mar-21	01-Mar-11	112.32	108.86	105.21	101.25	97.03	92.73	88.45
060308A00036	08-Mar-06	5.86	15-Mar-21	08-Mar-11	112.84	109.44	105.86	101.99	97.84	93.55	89.28
060314A00075	14-Mar-06	5.65	15-Mar-21	14-Mar-11	112.86	109.45	105.86	101.94	97.76	93.46	89.16
060316A00015	16-Mar-06	5.8	30-Mar-21	16-Mar-11	112.68	109.25	105.65	101.75	97.58	93.28	89.01
060317A00013	17-Mar-06	5.74	30-Mar-21	17-Mar-11	112.49	109.06	105.43	101.50	97.29	93.00	88.72

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

6/30/2008

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
060330A00006	30-Mar-06	5.91	30-Mar-21	30-Mar-11	112.98	109.60	106.08	102.19	98.06	93.77	89.51
060509A00008	08-May-06	6.09	17-May-21	08-May-11	114.07	110.58	106.96	103.00	98.84	94.50	90.20
060605A00051	05-Jun-06	6.06	15-Jun-21	05-Jun-11	114.27	110.67	106.96	102.93	98.70	94.32	89.99
060615A00027	15-Jun-06	6.22	15-Jun-21	15-Jun-11	114.75	111.21	107.56	103.58	99.41	95.08	90.73
060721A00035	21-Jul-06	6.15	30-Jul-21	21-Jul-11	115.10	111.36	107.53	103.42	99.13	94.72	90.35
060810A00019	10-Aug-06	5.95	16-Aug-21	10-Aug-11	114.45	110.65	106.71	102.56	98.16	93.73	89.34
060830A00039	30-Aug-06	5.83	30-Aug-21	30-Aug-11	114.06	110.22	106.24	102.03	97.61	93.17	88.77
060831A00074	31-Aug-06	5.82	30-Aug-21	31-Aug-11	114.26	110.34	106.30	102.04	97.59	93.13	88.73
060913A00073	13-Sep-06	5.81	15-Sep-21	13-Sep-11	114.23	110.31	106.24	101.97	97.50	93.03	88.60
060925A00045	25-Sep-06	5.64	30-Sep-21	26-Sep-11	113.67	109.64	105.55	101.18	96.72	92.21	87.77
060926A00026	26-Sep-06	5.42	30-Sep-21	26-Sep-11	113.67	109.61	105.47	101.10	96.59	92.05	87.60
061004A00040	04-Oct-06	5.46	15-Oct-21	04-Oct-11	114.04	109.91	105.72	101.30	96.76	92.19	87.72
061025A00036	25-Oct-06	5.83	01-Nov-21	25-Oct-11	114.55	110.54	106.41	102.09	97.58	93.07	88.62
061102A00062	02-Nov-06	5.56	15-Nov-21	02-Nov-11	113.85	109.61	105.36	100.86	96.30	91.70	87.23
061116A00054	16-Nov-06	5.55	30-Nov-21	16-Nov-11	113.81	109.57	105.31	100.81	96.25	91.65	87.18
061121A00026	21-Nov-06	5.55	30-Nov-21	21-Nov-11	113.81	109.57	105.31	100.81	96.25	91.65	87.18
061127A00022	27-Nov-06	5.54	30-Nov-21	28-Nov-11	113.77	109.54	105.27	100.76	96.20	91.60	87.14
061201A00035	01-Dec-06	5.38	15-Dec-21	01-Dec-11	113.56	109.16	104.67	100.09	95.39	90.76	86.28
061204A00034	04-Dec-06	5.35	15-Dec-21	05-Dec-11	113.44	109.04	104.54	99.95	95.24	90.62	86.14
061214A00015	14-Dec-06	5.29	15-Dec-21	14-Dec-11	114.05	109.65	105.19	100.59	95.90	91.25	86.74
061222A00056	22-Dec-06	5.5	30-Dec-21	22-Dec-11	114.04	109.64	105.21	100.64	96.00	91.35	86.87
061228A00006	28-Dec-06	5.57	30-Dec-21	28-Dec-11	114.30	109.92	105.54	100.96	96.34	91.70	87.21
070105A00016	05-Jan-07	5.61	18-Jan-22	05-Jan-12	114.45	110.08	105.70	101.11	96.48	91.83	87.32
070125A00015	25-Jan-07	5.49	31-Jan-22	25-Jan-12	114.82	110.46	106.06	101.49	96.83	92.17	87.63
070228A00022	28-Feb-07	5.49	02-Mar-22	28-Feb-12	114.18	109.71	105.19	100.56	95.86	91.18	86.65
070305A00024	05-Mar-07	5.49	15-Mar-22	05-Mar-12	114.52	109.95	105.32	100.61	95.84	91.12	86.58
070419A00003	19-Apr-07	5.55	02-May-22	19-Apr-12	114.80	110.20	105.58	100.86	96.10	91.36	86.79
070501A00012	01-May-07	5.58	16-May-22	01-May-12	115.11	110.45	105.78	101.01	96.23	91.45	86.86
070508A00033	08-May-07	5.58	16-May-22	08-May-12	115.11	110.45	105.78	101.01	96.23	91.45	86.86
070510A00021	10-May-07	5.41	16-May-22	10-May-12	115.30	110.64	105.95	101.16	96.32	91.55	86.93
070522A00006	22-May-07	5.73	31-May-22	22-May-12	115.71	111.09	106.51	101.73	96.96	92.21	87.61
070530A00011	30-May-07	5.8	31-May-22	30-May-12	115.98	111.39	106.83	102.07	97.30	92.58	87.96
070605A00009	05-Jun-07	5.93	15-Jun-22	05-Jun-12	116.90	112.22	107.56	102.77	97.95	93.19	88.54
070618A00011	18-Jun-07	6.12	30-Jun-22	18-Jun-12	117.68	113.08	108.42	103.72	98.89	94.13	89.50

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

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
070702A00008	02-Jul-07	6.06	15-Jul-22	02-Jul-12	117.44	112.80	108.14	103.41	98.55	93.78	89.13
070803A00021	03-Aug-07	5.92	15-Aug-22	03-Aug-12	117.08	112.31	107.58	102.71	97.84	93.03	88.35
070806A00032	06-Aug-07	5.87	15-Aug-22	06-Aug-12	116.87	112.09	107.35	102.46	97.59	92.78	88.09
070807A00014	07-Aug-07	5.9	15-Aug-22	07-Aug-12	116.99	112.22	107.49	102.61	97.74	92.93	88.24
070813A00016	13-Aug-07	6.03	15-Aug-22	13-Aug-12	117.53	112.80	108.08	103.25	98.39	93.59	88.91
071005A00014	05-Oct-07	5.68	17-Oct-22	05-Oct-12	116.44	111.46	106.53	101.55	96.59	91.69	86.98
071022A00064	22-Oct-07	5.22	31-Oct-22	22-Oct-12	115.35	110.30	105.28	100.22	95.18	90.28	85.57
071025A00075	25-Oct-07	5.14	31-Oct-22	25-Oct-12	115.00	109.92	104.89	99.80	94.77	89.86	85.16
071030A00006	30-Oct-07	5.4	31-Oct-22	30-Oct-12	115.18	110.16	105.15	100.14	95.11	90.24	85.56
071120A00031	20-Nov-07	5.25	30-Nov-22	20-Nov-12	114.66	109.52	104.45	99.34	94.29	89.40	84.71
071123A00019	23-Nov-07	5.02	23-Nov-22	23-Nov-12	114.61	109.43	104.32	99.17	94.10	89.17	84.46
071203A00039	03-Dec-07	4.87	05-Dec-22	03-Dec-12	114.07	108.78	103.57	98.37	93.26	88.31	83.60
071221A00048	21-Dec-07	5.13	21-Dec-22	21-Dec-12	114.26	109.02	103.87	98.70	93.62	88.71	84.01
071221A00050	21-Dec-07	5.13	30-Dec-22	21-Dec-12	114.26	109.02	103.87	98.70	93.62	88.71	84.01
080104A00015	04-Jan-08	4.72	04-Jan-23	04-Jan-13	113.48	108.11	102.81	97.56	92.40	87.44	82.74
080108A00045	08-Jan-08	4.67	09-Jan-23	08-Jan-13	113.24	107.86	102.55	97.29	92.13	87.18	82.48
080110A00026	10-Jan-08	4.82	10-Jan-23	10-Jan-13	112.92	107.56	102.27	97.05	91.91	86.99	82.33
080118A00032	18-Jan-08	4.44	18-Jan-23	18-Jan-13	112.13	106.68	101.34	96.05	90.89	85.96	81.29
080118A00034	18-Jan-08	4.65	18-Jan-23	18-Jan-13	112.10	106.71	101.38	96.14	91.00	86.09	81.45
080122A00109	22-Jan-08	4.34	23-Jan-23	22-Jan-13	111.64	106.16	100.81	95.50	90.35	85.43	80.77
080123A00087	23-Jan-08	4.1	23-Jan-23	23-Jan-13	110.48	104.93	99.52	94.20	89.05	84.15	79.54
080124A00103	24-Jan-08	4.38	24-Jan-23	24-Jan-13	111.84	106.37	101.02	95.72	90.57	85.64	80.98
080124A00036	24-Jan-08	4.53	24-Jan-23	24-Jan-13	111.80	106.36	101.04	95.76	90.63	85.72	81.08
080124A00026	24-Jan-08	4.59	24-Jan-23	24-Jan-13	111.81	106.38	101.07	95.80	90.68	85.78	81.15
080125A00043	25-Jan-08	4.72	25-Jan-23	25-Jan-13	112.43	107.06	101.75	96.51	91.38	86.46	81.81
080128A00012	28-Jan-08	4.56	30-Jan-23	28-Jan-13	111.66	106.22	100.91	95.64	90.52	85.62	80.99
080131A00107	31-Jan-08	4.54	31-Jan-23	31-Jan-13	111.65	106.18	100.83	95.55	90.42	85.52	80.89
080205A00040	05-Feb-08	4.57	06-Feb-23	05-Feb-13	111.79	106.32	100.96	95.66	90.51	85.59	80.94
080206A00048	06-Feb-08	4.58	06-Feb-23	07-Feb-13	111.84	106.37	101.01	95.71	90.56	85.64	81.00
080207A00056	07-Feb-08	4.37	07-Feb-23	07-Feb-13	111.88	106.36	100.97	95.63	90.45	85.50	80.83
080207A00022	07-Feb-08	4.56	07-Feb-23	07-Feb-13	111.75	106.26	100.90	95.60	90.46	85.54	80.89
080208A00021	08-Feb-08	4.68	08-Feb-23	08-Feb-13	112.33	106.91	101.54	96.27	91.11	86.17	81.51
080214A00039	14-Feb-08	4.78	14-Feb-23	14-Feb-13	112.82	107.41	102.07	96.80	91.64	86.70	82.03
080219A00025	19-Feb-08	4.93	21-Feb-23	19-Feb-13	113.57	108.16	102.86	97.60	92.47	87.50	82.80

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

6/30/2008

Price

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
080222A00012	22-Feb-08	4.8	22-Feb-23	22-Feb-13	112.92	107.51	102.18	96.91	91.75	86.81	82.13
080225A00006	25-Feb-08	4.95	27-Feb-23	25-Feb-13	113.66	108.26	102.97	97.71	92.57	87.61	82.90
080226A00064	26-Feb-08	4.82	27-Feb-23	26-Feb-13	114.07	108.66	103.35	98.07	92.89	87.90	83.16
080227A00048	27-Feb-08	4.65	27-Feb-23	27-Feb-13	113.24	107.81	102.45	97.16	91.97	86.99	82.28
080229A00073	29-Feb-08	4.5	28-Feb-23	01-Mar-13	112.72	107.17	101.74	96.38	91.18	86.21	81.51
080310A00051	10-Mar-08	4.74	10-Mar-23	10-Mar-13	112.84	107.33	101.90	96.58	91.38	86.42	81.73
080313A00031	13-Mar-08	4.42	13-Mar-23	13-Mar-13	112.32	106.73	101.28	95.89	90.68	85.69	80.99
080318A00072	18-Mar-08	4.54	20-Mar-23	18-Mar-13	111.84	106.27	100.83	95.48	90.29	85.35	80.69
080319A00105	19-Mar-08	4.52	20-Mar-23	19-Mar-13	111.74	106.16	100.73	95.37	90.19	85.25	80.59
080319A00008	19-Mar-08	4.55	20-Mar-23	19-Mar-13	111.89	106.32	100.89	95.54	90.35	85.41	80.74
080320A00049	20-Mar-08	4.41	20-Mar-23	20-Mar-13	111.19	105.58	100.14	94.77	89.59	84.66	80.02
080324A00035	24-Mar-08	4.28	24-Mar-23	24-Mar-13	111.62	105.99	100.52	95.12	89.91	84.94	80.27
080324A00015	24-Mar-08	4.49	24-Mar-23	24-Mar-13	111.59	106.01	100.57	95.21	90.02	85.09	80.43
080328A00031	28-Mar-08	4.6	28-Mar-23	28-Mar-13	112.14	106.59	101.16	95.81	90.62	85.67	81.01
080331A00042	31-Mar-08	4.31	31-Mar-23	01-Apr-13	111.77	106.15	100.68	95.29	90.08	85.10	80.42
080401A00027	01-Apr-08	4.57	03-Apr-23	01-Apr-13	111.99	106.41	100.96	95.59	90.39	85.43	80.75
080401A00010	01-Apr-08	4.35	03-Apr-23	01-Apr-13	111.97	106.35	100.86	95.46	90.22	85.23	80.53
080402A00043	02-Apr-08	4.67	03-Apr-23	02-Apr-13	112.49	106.95	101.50	96.16	90.94	85.96	81.27
080403A00044	03-Apr-08	4.64	03-Apr-23	03-Apr-13	112.34	106.80	101.34	95.99	90.77	85.80	81.12
080404A00030	04-Apr-08	4.64	04-Apr-23	04-Apr-13	112.34	106.80	101.34	95.99	90.77	85.80	81.12
080409A00012	09-Apr-08	4.38	10-Apr-23	09-Apr-13	112.12	106.51	101.03	95.62	90.39	85.39	80.69
080410A00067	10-Apr-08	4.31	10-Apr-23	10-Apr-13	111.77	106.13	100.65	95.23	90.00	85.02	80.32
080410A00002	10-Apr-08	4.52	10-Apr-23	10-Apr-13	111.74	106.15	100.69	95.32	90.12	85.16	80.49
080417A00053	17-Apr-08	4.64	17-Apr-23	17-Apr-13	113.42	107.88	102.43	97.06	91.81	86.79	82.05
080417A00033	17-Apr-08	4.85	17-Apr-23	17-Apr-13	113.41	107.88	102.46	97.13	91.92	86.93	82.21
080418A00044	18-Apr-08	4.91	18-Apr-23	18-Apr-13	113.71	108.18	102.79	97.45	92.26	87.25	82.52
080421A00018	21-Apr-08	4.84	21-Apr-23	21-Apr-13	113.35	107.83	102.41	97.07	91.87	86.87	82.15
080430A00074	30-Apr-08	4.62	01-May-23	30-Apr-13	113.44	107.85	102.36	96.97	91.72	86.69	81.94
080505A00049	05-May-08	4.86	05-May-23	06-May-13	113.58	107.99	102.53	97.16	91.92	86.91	82.17
080508A00011	08-May-08	4.86	08-May-23	08-May-13	113.58	107.99	102.53	97.16	91.92	86.91	82.17
080513A00034	13-May-08	4.66	15-May-23	13-May-13	113.64	108.05	102.55	97.14	91.87	86.83	82.06
080515A00002	15-May-08	4.71	15-May-23	15-May-13	113.85	108.31	102.86	97.50	92.28	87.27	82.53
080519A00006	19-May-08	4.84	19-May-23	20-May-13	113.47	107.89	102.43	97.05	91.82	86.80	82.06
080520A00025	20-May-08	4.81	22-May-23	20-May-13	113.31	107.73	102.27	96.89	91.65	86.64	81.91

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

**6/30/2008**

**Price**

REFERENCE	SETTLEMENT_DATE	RATE	MATURITY_DATE	FIRST_CALL_DATE	-300	-200	-100	Base	100	200	300
080521A00051	21-May-08	4.79	22-May-23	21-May-13	113.21	107.63	102.16	96.78	91.54	86.53	81.80
080523A00016	23-May-08	4.88	23-May-23	23-May-13	113.68	108.10	102.64	97.27	92.03	87.01	82.27
080528A00026	28-May-08	5.01	30-May-23	28-May-13	114.32	108.77	103.35	97.98	92.75	87.72	82.95
080530A00043	30-May-08	4.92	30-May-23	30-May-13	114.95	109.40	103.96	98.56	93.30	88.23	83.42
080602A00010	02-Jun-08	5.12	02-Jun-23	03-Jun-13	115.11	109.50	104.02	98.59	93.32	88.25	83.45
080603A00067	03-Jun-08	4.82	05-Jun-23	03-Jun-13	114.70	109.03	103.49	98.03	92.72	87.63	82.81
080604A00018	04-Jun-08	4.96	05-Jun-23	04-Jun-13	114.30	108.65	103.14	97.71	92.45	87.38	82.61
080604A00020	04-Jun-08	4.96	05-Jun-23	06-Jun-13	114.30	108.65	103.14	97.71	92.45	87.38	82.61
080612A00045	12-Jun-08	5.41	12-Jun-23	12-Jun-13	116.57	111.03	105.57	100.20	94.90	89.82	84.98
080613A00015	13-Jun-08	5.48	13-Jun-23	13-Jun-13	116.92	111.39	105.94	100.57	95.29	90.20	85.35
080618A00026	18-Jun-08	5.52	19-Jun-23	18-Jun-13	117.12	111.60	106.15	100.78	95.51	90.41	85.56
080620A00038	20-Jun-08	5.18	20-Jun-23	20-Jun-13	116.52	110.93	105.44	100.01	94.70	89.59	84.72
080620A00047	20-Jun-08	5.4	20-Jun-23	20-Jun-13	116.52	110.98	105.51	100.14	94.85	89.76	84.93
080624A00004	24-Jun-08	5.21	26-Jun-23	24-Jun-13	116.67	111.08	105.60	100.18	94.86	89.75	84.88

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

Report Created on  
6/30/2008

REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
					-300	-200	-100	Base	100	200	300
980702A00002	02-Jul-98	5.28		02-Jul-08	100.03	100.03	100.02	100.02	100.01	100.00	100.00
980706A00002	06-Jul-98	5.43		07-Jul-08	100.10	100.09	100.07	100.05	100.03	100.02	100.00
980708A00010	08-Jul-98	5.48		08-Jul-08	100.12	100.11	100.08	100.06	100.04	100.02	100.00
980715A00003	15-Jul-98	5.52		15-Jul-08	100.22	100.20	100.16	100.12	100.08	100.04	99.99
980722A00001	22-Jul-98	5.5		22-Jul-08	100.32	100.30	100.23	100.17	100.11	100.05	99.99
980730A00003	30-Jul-98	5.55		30-Jul-08	100.44	100.41	100.32	100.24	100.16	100.07	99.99
980730A00022	30-Jul-98	5.56		30-Jul-08	100.44	100.41	100.33	100.24	100.16	100.08	99.99
980731A00004	31-Jul-98	5.55		31-Jul-08	100.46	100.42	100.34	100.25	100.16	100.08	99.99
980805A00011	05-Aug-98	5.435		05-Aug-08	100.53	100.49	100.39	100.29	100.19	100.09	99.99
980806A00001	06-Aug-98	5.31		06-Aug-08	100.52	100.48	100.38	100.27	100.17	100.07	99.97
980817A00011	17-Aug-98	5.27	17-Aug-08	18-Aug-08	100.68	100.63	100.50	100.36	100.22	100.09	99.96
980820A00008	20-Aug-98	5.44		20-Aug-08	100.75	100.70	100.56	100.42	100.27	100.13	99.99
980820A00001	20-Aug-98	5.49		20-Aug-08	100.74	100.69	100.55	100.41	100.27	100.12	99.98
980824A00013	24-Aug-98	5.25	24-Aug-08	25-Aug-08	100.78	100.72	100.56	100.41	100.25	100.10	99.95
980831A00002	31-Aug-98	5.29		01-Sep-08	100.90	100.84	100.66	100.49	100.31	100.14	99.97
980901A00019	01-Sep-98	5.34	01-Sep-08	02-Sep-08	100.90	100.84	100.66	100.48	100.31	100.13	99.96
980908A00002	08-Sep-98	5.25		08-Sep-08	100.97	100.90	100.71	100.51	100.32	100.13	99.94
980911A00001	11-Sep-98	5.228		11-Sep-08	101.03	100.96	100.76	100.55	100.35	100.15	99.95
981217A00001	17-Dec-98	4.895	17-Sep-08	17-Dec-13	118.39	113.67	109.42	105.89	103.13	101.19	100.11
990224A00007	24-Feb-99	5.09	24-Aug-08	24-Feb-09	103.27	102.79	102.12	101.47	100.85	100.31	99.98
990224A00002	24-Feb-99	5.14	24-Aug-08	24-Feb-09	103.23	102.74	102.08	101.43	100.81	100.28	99.96
990301A00001	01-Mar-99	5.14	24-Aug-08	24-Feb-09	103.23	102.74	102.08	101.43	100.81	100.28	99.96
990309A00017	09-Mar-99	5.4	09-Sep-08	09-Mar-09	103.58	103.06	102.36	101.67	101.01	100.42	100.02
990330A00007	30-Mar-99	5.24	30-Sep-08	30-Mar-09	103.76	103.18	102.42	101.68	100.97	100.37	99.95
990330A00008	30-Mar-99	5.29	30-Sep-08	30-Mar-09	103.80	103.21	102.46	101.72	101.01	100.40	99.97
990423A00008	23-Apr-99	5.24	23-Jul-08	23-Apr-09	104.09	103.44	102.62	101.81	101.06	100.41	100.02
990510A00019	10-May-99	5.16		04-Sep-08	100.90	100.83	100.65	100.47	100.28	100.10	99.92
990518A00002	18-May-99	5.2	18-Aug-08	18-May-09	104.50	103.78	102.89	102.02	101.20	100.49	100.03
990527A00002	27-May-99	5.36	27-Aug-08	27-May-09	104.67	103.92	103.00	102.11	101.26	100.53	100.01
990604A00001	04-Jun-99	5.92	04-Sep-08	04-Jun-09	105.31	104.53	103.59	102.67	101.78	100.96	100.31
990615A00002	15-Jun-99	5.66	15-Sep-08	15-Jun-09	105.22	104.42	103.45	102.50	101.59	100.77	100.17
990615A00001	15-Jun-99	5.71	15-Sep-08	15-Jun-09	105.27	104.47	103.50	102.55	101.64	100.81	100.19
990615A00011	15-Jun-99	6.04	15-Sep-08	15-Jun-09	105.59	104.79	103.82	102.86	101.94	101.08	100.39
990615A00008	15-Jun-99	6.09	15-Sep-08	15-Jun-09	105.64	104.84	103.86	102.91	101.99	101.13	100.42
990706A00007	06-Jul-99	5.99	06-Jul-08	06-Jul-09	105.88	105.00	103.97	102.97	102.00	101.11	100.38

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

Report Created on  
6/30/2008

REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
					-300	-200	-100	Base	100	200	300
990706A00001	06-Jul-99	5.6	06-Jul-08	06-Jul-09	105.47	104.60	103.58	102.57	101.62	100.77	100.14
990823A00007	23-Aug-99	5.77	23-Aug-08	24-Aug-09	106.38	105.32	104.16	103.03	101.95	101.00	100.27
990910A00005	10-Sep-99	6.19	10-Sep-08	10-Sep-09	107.15	106.01	104.80	103.62	102.48	101.45	100.58
990916A00001	16-Sep-99	6.2	16-Sep-08	16-Sep-09	107.26	106.09	104.86	103.67	102.52	101.47	100.59
990916A00003	16-Sep-99	6.25	16-Sep-08	16-Sep-09	107.32	106.15	104.92	103.73	102.58	101.52	100.63
990921A00001	21-Sep-99	5.73	21-Sep-08	21-Sep-09	106.75	105.57	104.33	103.14	102.01	101.01	100.26
990921A00002	21-Sep-99	5.78	21-Sep-08	21-Sep-09	106.82	105.63	104.39	103.20	102.07	101.06	100.30
991006A00046	06-Oct-99	5.85	06-Jul-08	06-Oct-09	107.13	105.88	104.60	103.37	102.20	101.17	100.37
991006A00047	06-Oct-99	6.22	06-Jul-08	06-Oct-09	107.61	106.35	105.07	103.83	102.64	101.55	100.63
991022A00043	22-Oct-99	5.31	01-Sep-08	26-Oct-09	106.98	105.65	104.32	103.05	101.86	100.85	100.18
991022A00042	22-Oct-99	5.49	01-Sep-08	26-Oct-09	106.95	105.62	104.30	103.03	101.84	100.83	100.10
991022A00004	22-Oct-99	5.54	01-Sep-08	26-Oct-09	107.02	105.69	104.37	103.09	101.90	100.88	100.12
991025A00038	25-Oct-99	5.55	01-Sep-08	26-Oct-09	107.03	105.70	104.38	103.10	101.91	100.89	100.13
991025A00041	25-Oct-99	5.5	01-Sep-08	26-Oct-09	106.97	105.64	104.31	103.04	101.85	100.84	100.11
991026A00002	26-Oct-99	5.5	01-Sep-08	26-Oct-09	106.97	105.64	104.31	103.04	101.85	100.84	100.11
991026A00006	26-Oct-99	5.49	01-Sep-08	26-Oct-09	106.95	105.62	104.30	103.03	101.84	100.83	100.10
991027A00064	27-Oct-99	5.64	27-Oct-00	27-Oct-09	107.17	105.83	104.50	103.19	101.94	100.79	99.87
991027A00057	27-Oct-99	5.69	27-Oct-00	27-Oct-09	107.24	105.90	104.56	103.26	102.01	100.85	99.92
991101A00015	01-Nov-99	5.37	01-Sep-08	01-Nov-09	106.87	105.52	104.19	102.90	101.71	100.75	100.10
991101A00005	01-Nov-99	5.42	01-Sep-08	01-Nov-09	106.94	105.59	104.25	102.97	101.77	100.79	100.13
991105A00017	05-Nov-99	5.91	05-Aug-08	05-Nov-09	107.94	106.57	105.20	103.88	102.63	101.50	100.59
991105A00016	05-Nov-99	6.01	05-Aug-08	05-Nov-09	108.08	106.70	105.34	104.01	102.75	101.61	100.67
991105A00014	05-Nov-99	6.19	05-Aug-08	05-Nov-09	108.05	106.68	105.31	103.99	102.73	101.58	100.66
991109A00014	09-Nov-99	5.76	02-Sep-08	01-Dec-09	107.81	106.37	104.94	103.57	102.29	101.17	100.35
991109A00015	09-Nov-99	5.81	02-Sep-08	01-Dec-09	107.89	106.44	105.01	103.64	102.35	101.21	100.39
991122A00011	22-Nov-99	6.05	22-Aug-08	23-Nov-09	108.12	106.69	105.28	103.91	102.62	101.46	100.52
991123A00002	23-Nov-99	5.4	01-Sep-08	01-Dec-09	107.30	105.86	104.44	103.09	101.84	100.79	100.14
991123A00004	23-Nov-99	5.45	01-Sep-08	01-Dec-09	107.37	105.93	104.51	103.15	101.90	100.85	100.16
991201A00005	01-Dec-99	5.52	01-Dec-00	01-Dec-09	107.46	106.03	104.60	103.20	101.86	100.65	99.70
991201A00013	01-Dec-99	5.69	01-Dec-02	01-Dec-09	108.00	106.56	105.12	103.71	102.36	101.12	100.11
991201A00009	01-Dec-99	5.84	01-Dec-02	01-Dec-09	107.92	106.48	105.05	103.65	102.30	101.07	100.07
991209A00025	09-Dec-99	5.21	09-Sep-08	09-Dec-09	107.42	105.95	104.51	103.13	101.87	100.84	100.13
991209A00029	09-Dec-99	5.46	09-Sep-08	09-Dec-09	107.49	106.02	104.58	103.21	101.93	100.86	100.16
991209A00028	09-Dec-99	5.51	09-Sep-08	09-Dec-09	107.56	106.10	104.65	103.27	102.00	100.92	100.17
991217A00006	17-Dec-99	5.47	17-Sep-08	17-Dec-09	107.61	106.12	104.66	103.26	101.97	100.88	100.14

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					-300	-200	-100	Base	100	200	300
991217A00008	17-Dec-99	5.52	17-Sep-08	17-Dec-09	107.68	106.19	104.73	103.33	102.03	100.93	100.17
991222A00014	22-Dec-99	5.58	22-Dec-00	22-Dec-09	107.85	106.63	105.13	103.67	102.27	101.00	99.98
991222A00023	22-Dec-99	6.1	23-Dec-02	22-Dec-09	108.33	107.10	105.61	104.15	102.74	101.45	100.38
991222A00013	22-Dec-99	5.48	22-Dec-00	22-Dec-09	107.70	106.48	104.99	103.53	102.13	100.86	99.86
991222A00009	22-Dec-99	5.81	22-Dec-00	22-Dec-09	107.89	106.67	105.18	103.72	102.33	101.05	100.04
991222A00003	22-Dec-99	5.76	22-Dec-00	22-Dec-09	107.82	106.60	105.11	103.65	102.25	100.98	99.98
991224A00017	24-Dec-99	6.16	24-Dec-02	24-Dec-09	108.42	107.22	105.72	104.25	102.84	101.53	100.46
991227A00016	27-Dec-99	5.53	27-Sep-08	28-Dec-09	108.15	106.62	105.12	103.67	102.33	101.16	100.31
991227A00008	27-Dec-99	5.71	27-Sep-08	28-Dec-09	108.11	106.59	105.09	103.65	102.31	101.15	100.30
991227A00017	27-Dec-99	5.76	27-Sep-08	28-Dec-09	108.19	106.66	105.16	103.72	102.37	101.20	100.34
991227A00015	27-Dec-99	5.9	27-Sep-08	28-Dec-09	108.71	107.18	105.67	104.20	102.82	101.58	100.60
991227A00005	27-Dec-99	6.23	27-Sep-08	28-Dec-09	108.90	107.37	105.86	104.40	103.00	101.74	100.71
000107A00003	07-Jan-00	5.77	08-Jul-08	08-Jan-10	108.35	106.79	105.26	103.80	102.43	101.25	100.36
000107A00004	07-Jan-00	5.82	08-Jul-08	08-Jan-10	108.42	106.87	105.34	103.87	102.49	101.30	100.41
000111A00014	11-Jan-00	6.28	08-Jul-08	08-Jan-10	109.13	107.57	106.04	104.54	103.12	101.82	100.76
000111A00013	11-Jan-00	6.33	08-Jul-08	08-Jan-10	109.21	107.65	106.11	104.62	103.19	101.89	100.82
000111A00018	11-Jan-00	6.61	08-Jul-08	08-Jan-10	109.64	108.08	106.54	105.03	103.58	102.25	101.11
000111A00016	11-Jan-00	5.77	17-Jul-08	19-Jan-10	108.49	106.90	105.35	103.85	102.46	101.26	100.36
000112A00007	12-Jan-00	5.77	20-Jul-08	20-Jan-10	108.50	106.91	105.35	103.85	102.46	101.25	100.35
000112A00004	12-Jan-00	5.82	20-Jul-08	20-Jan-10	108.58	106.99	105.43	103.93	102.52	101.31	100.39
000124A00002	24-Jan-00	5.88	27-Jul-08	27-Jan-10	108.77	107.16	105.58	104.05	102.63	101.39	100.44
000124A00003	24-Jan-00	5.93	27-Jul-08	27-Jan-10	108.85	107.24	105.66	104.13	102.70	101.45	100.48
000201A00007	01-Feb-00	6.06	01-Feb-01	01-Feb-10	108.77	107.50	105.89	104.32	102.84	101.45	100.34
000201A00002	01-Feb-00	6.38	01-Aug-08	01-Feb-10	109.64	108.01	106.40	104.85	103.36	102.01	100.90
000201A00005	01-Feb-00	6.43	01-Aug-08	01-Feb-10	109.72	108.09	106.48	104.92	103.44	102.07	100.95
000204A00004	04-Feb-00	5.94	10-Aug-08	10-Feb-10	109.05	107.40	105.78	104.22	102.76	101.49	100.51
000204A00001	04-Feb-00	5.99	10-Aug-08	10-Feb-10	109.13	107.48	105.86	104.29	102.82	101.55	100.55
000218A00002	18-Feb-00	6.34	20-Feb-01	18-Feb-10	109.49	108.13	106.47	104.85	103.26	101.79	100.44
000218A00004	18-Feb-00	6.39	20-Feb-01	18-Feb-10	109.57	108.22	106.55	104.93	103.34	101.87	100.52
000218A00058	18-Feb-00	6.36	20-Feb-01	18-Feb-10	109.52	108.17	106.50	104.88	103.29	101.82	100.47
000225A00012	25-Feb-00	5.98	25-Aug-08	25-Feb-10	109.31	107.61	105.95	104.35	102.84	101.55	100.53
000225A00006	25-Feb-00	6.03	25-Aug-08	25-Feb-10	109.40	107.70	106.03	104.43	102.92	101.61	100.58
000303A00005	03-Mar-00	5.97	03-Sep-08	03-Mar-10	109.38	107.66	105.98	104.37	102.87	101.56	100.55
000303A00003	03-Mar-00	6.02	03-Sep-08	03-Mar-10	109.46	107.74	106.06	104.44	102.93	101.62	100.59
000303A00008	03-Mar-00	6.14	05-Mar-01	03-Mar-10	109.35	107.94	106.25	104.60	103.03	101.61	100.46

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					-300	-200	-100	Base	100	200	300
000303A00006	03-Mar-00	6.19	05-Mar-01	03-Mar-10	109.44	108.03	106.33	104.68	103.11	101.68	100.52
000303A00061	03-Mar-00	5.96	10-Sep-08	10-Mar-10	109.56	107.82	106.12	104.48	102.96	101.63	100.59
000308A00002	08-Mar-00	6.13	08-Mar-01	08-Mar-10	109.41	107.98	106.27	104.61	103.03	101.60	100.45
000310A00017	10-Mar-00	6.47	10-Sep-08	10-Mar-10	110.33	108.58	106.87	105.21	103.63	102.21	101.02
000310A00015	10-Mar-00	6.42	10-Sep-08	10-Mar-10	110.24	108.50	106.78	105.13	103.56	102.14	100.96
000323A00007	23-Mar-00	6.06	23-Mar-01	23-Mar-10	109.51	108.03	106.28	104.58	102.97	101.52	100.37
000323A00004	23-Mar-00	6.11	23-Mar-01	23-Mar-10	109.60	108.11	106.36	104.67	103.05	101.60	100.43
000328A00002	28-Mar-00	6.02	24-Sep-08	24-Mar-10	109.75	107.97	106.23	104.56	103.00	101.64	100.58
000328A00006	28-Mar-00	6.07	24-Sep-08	24-Mar-10	109.83	108.06	106.31	104.64	103.07	101.71	100.63
000329A00001	29-Mar-00	6.52	26-Mar-01	24-Mar-10	110.33	108.84	107.08	105.35	103.68	102.05	100.55
000330A00013	30-Mar-00	6.24	30-Mar-01	30-Mar-10	109.94	108.42	106.65	104.92	103.26	101.71	100.38
000330A00014	30-Mar-00	6.29	30-Mar-01	30-Mar-10	110.03	108.51	106.73	105.01	103.34	101.79	100.45
000330A00012	30-Mar-00	6.55	09-Apr-01	08-Apr-10	110.74	109.18	107.37	105.61	103.89	102.22	100.73
000405A00003	05-Apr-00	5.84	05-Jul-08	05-Apr-10	109.59	107.78	106.02	104.33	102.79	101.46	100.48
000405A00005	05-Apr-00	5.89	05-Jul-08	05-Apr-10	109.68	107.87	106.11	104.41	102.86	101.51	100.53
000411A00003	11-Apr-00	6.07	20-Apr-01	20-Apr-10	109.95	108.34	106.52	104.75	103.07	101.58	100.41
000411A00030	11-Apr-00	6.02	20-Apr-01	20-Apr-10	109.86	108.25	106.43	104.66	102.99	101.50	100.34
000417A00004	17-Apr-00	6	20-Jul-08	20-Apr-10	110.08	108.22	106.41	104.68	103.07	101.67	100.62
000417A00005	17-Apr-00	5.95	20-Jul-08	20-Apr-10	109.98	108.13	106.32	104.59	102.99	101.60	100.57
000425A00003	25-Apr-00	6.05	20-Apr-01	20-Apr-10	109.91	108.31	106.49	104.71	103.04	101.55	100.38
000505A00002	05-May-00	6.2	27-Jul-08	27-Apr-10	110.54	108.66	106.82	105.06	103.40	101.94	100.78
000505A00003	05-May-00	6.25	27-Jul-08	27-Apr-10	110.63	108.75	106.91	105.15	103.49	102.01	100.82
000523A00014	23-May-00	6.49	18-Aug-08	18-May-10	111.39	109.44	107.54	105.70	103.97	102.41	101.12
000523A00011	23-May-00	6.54	18-Aug-08	18-May-10	111.48	109.54	107.63	105.79	104.06	102.49	101.17
000523A00007	23-May-00	6.94	18-Aug-08	18-May-10	112.24	110.29	108.37	106.51	104.74	103.10	101.69
000523A00006	23-May-00	6.99	18-Aug-08	18-May-10	112.34	110.38	108.46	106.60	104.82	103.18	101.74
000524A00058	24-May-00	6.4	24-Aug-08	24-May-10	111.30	109.34	107.42	105.58	103.84	102.28	101.02
000524A00057	24-May-00	6.45	24-Aug-08	24-May-10	111.40	109.44	107.52	105.67	103.93	102.36	101.08
000606A00024	06-Jun-00	6.12	28-Aug-08	28-May-10	110.82	108.86	106.94	105.10	103.39	101.89	100.74
000606A00028	06-Jun-00	6.17	28-Aug-08	28-May-10	110.92	108.95	107.03	105.19	103.47	101.96	100.77
000616A00005	16-Jun-00	6.14	16-Sep-08	16-Jun-10	111.12	109.10	107.13	105.25	103.50	101.96	100.79
000616A00006	16-Jun-00	6.09	16-Sep-08	16-Jun-10	111.02	109.00	107.03	105.16	103.42	101.89	100.74
000622A00005	22-Jun-00	6.12	22-Sep-08	22-Jun-10	111.17	109.13	107.14	105.24	103.49	101.94	100.77
000622A00010	22-Jun-00	6.17	22-Sep-08	22-Jun-10	111.27	109.23	107.24	105.33	103.57	102.01	100.80
000626A00002	26-Jun-00	6.15	24-Sep-08	24-Jun-10	111.25	109.21	107.21	105.31	103.55	101.98	100.78

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					-300	-200	-100	Base	100	200	300
000705A00005	05-Jul-00	6.11	05-Jul-08	06-Jul-10	111.33	109.26	107.23	105.31	103.53	101.97	100.79
000705A00006	05-Jul-00	6.16	05-Jul-08	06-Jul-10	111.43	109.36	107.33	105.40	103.61	102.04	100.82
000710A00008	10-Jul-00	6.4	10-Jul-08	12-Jul-10	112.01	109.90	107.85	105.89	104.05	102.42	101.09
000710A00007	10-Jul-00	6.45	10-Jul-08	12-Jul-10	112.11	110.00	107.95	105.98	104.13	102.50	101.16
000714A00006	14-Jul-00	6.05	20-Jul-08	20-Jul-10	111.39	109.27	107.22	105.26	103.46	101.90	100.70
000714A00106	14-Jul-00	6.1	20-Jul-08	20-Jul-10	111.49	109.38	107.32	105.36	103.55	101.97	100.76
000807A00040	07-Aug-00	5.98	27-Jul-08	27-Jul-10	111.33	109.20	107.13	105.16	103.36	101.81	100.65
000807A00033	07-Aug-00	6.03	27-Jul-08	27-Jul-10	111.44	109.30	107.23	105.26	103.44	101.88	100.70
000811A00054	11-Aug-00	6.27	09-Sep-08	09-Sep-10	112.53	110.26	108.06	105.96	104.02	102.33	100.99
000811A00050	11-Aug-00	6.32	09-Sep-08	09-Sep-10	112.64	110.37	108.16	106.07	104.12	102.42	101.06
000817A00007	17-Aug-00	5.95	09-Sep-08	09-Sep-10	111.82	109.56	107.38	105.32	103.44	101.85	100.67
000817A00003	17-Aug-00	6	09-Sep-08	09-Sep-10	111.93	109.67	107.49	105.42	103.54	101.92	100.72
000823A00003	23-Aug-00	5.95	23-Sep-08	23-Sep-10	111.99	109.69	107.47	105.38	103.47	101.87	100.65
000823A00002	23-Aug-00	6	23-Sep-08	23-Sep-10	112.10	109.80	107.58	105.48	103.57	101.93	100.71
000830A00001	30-Aug-00	6.48	09-Sep-08	09-Sep-10	112.99	110.72	108.50	106.39	104.43	102.67	101.26
000830A00002	30-Aug-00	6.53	09-Sep-08	09-Sep-10	113.10	110.83	108.61	106.49	104.52	102.76	101.31
000905A00044	05-Sep-00	5.88	09-Sep-08	09-Sep-10	111.66	109.41	107.23	105.18	103.31	101.76	100.59
000905A00042	05-Sep-00	5.83	09-Sep-08	09-Sep-10	111.55	109.30	107.13	105.08	103.23	101.69	100.54
000905A00047	05-Sep-00	5.88	09-Jul-08	09-Sep-10	111.66	109.41	107.23	105.18	103.31	101.76	100.59
000911A00007	11-Sep-00	5.81	10-Sep-08	10-Sep-10	111.52	109.27	107.09	105.05	103.20	101.66	100.55
000911A00006	11-Sep-00	5.86	10-Sep-08	10-Sep-10	111.63	109.37	107.20	105.14	103.29	101.73	100.57
000921A00003	21-Sep-00	5.71	21-Sep-08	21-Sep-10	111.43	109.15	106.95	104.89	103.05	101.52	100.46
000921A00001	21-Sep-00	5.76	21-Sep-08	21-Sep-10	111.54	109.26	107.06	104.99	103.13	101.59	100.49
000927A00007	27-Sep-00	5.7	25-Sep-08	27-Sep-10	111.47	109.18	106.97	104.90	103.05	101.51	100.44
000927A00004	27-Sep-00	5.75	25-Sep-08	27-Sep-10	111.59	109.29	107.07	104.99	103.13	101.58	100.49
001005A00007	05-Oct-00	5.82	24-Sep-08	24-Sep-10	112.18	109.87	107.63	105.53	103.60	101.97	100.74
001005A00005	05-Oct-00	6	24-Sep-08	24-Sep-10	112.12	109.81	107.59	105.49	103.57	101.93	100.71
001005A00008	05-Oct-00	6.05	24-Sep-08	24-Sep-10	112.23	109.93	107.70	105.59	103.66	102.00	100.77
001006A00006	06-Oct-00	5.69	24-Sep-08	24-Sep-10	111.42	109.13	106.93	104.86	103.02	101.49	100.43
001006A00004	06-Oct-00	5.74	24-Sep-08	24-Sep-10	111.53	109.24	107.03	104.96	103.10	101.56	100.48
001012A00001	12-Oct-00	5.51	20-Jul-08	20-Oct-10	111.79	109.42	107.14	105.02	103.12	101.56	100.45
001012A00005	12-Oct-00	5.69	20-Jul-08	20-Oct-10	111.72	109.36	107.10	104.98	103.09	101.54	100.43
001012A00002	12-Oct-00	5.74	20-Jul-08	20-Oct-10	111.84	109.48	107.20	105.08	103.18	101.60	100.48
001016A00009	16-Oct-00	5.43	20-Jul-08	20-Oct-10	111.60	109.23	106.97	104.85	102.98	101.45	100.38
001016A00005	16-Oct-00	5.61	20-Jul-08	20-Oct-10	111.53	109.18	106.92	104.81	102.94	101.43	100.36

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					-300	-200	-100	Base	100	200	300
001019A00007	19-Oct-00	5.54	20-Jul-08	20-Oct-10	111.37	109.02	106.77	104.68	102.81	101.33	100.29
001019A00005	19-Oct-00	5.59	20-Jul-08	20-Oct-10	111.49	109.13	106.88	104.77	102.91	101.40	100.34
001020A00003	20-Oct-00	5.36	20-Jul-08	20-Oct-10	111.44	109.07	106.81	104.71	102.86	101.35	100.31
001020A00005	20-Oct-00	5.54	20-Jul-08	20-Oct-10	111.37	109.02	106.77	104.68	102.81	101.33	100.29
001020A00011	20-Oct-00	5.59	20-Jul-08	20-Oct-10	111.49	109.13	106.88	104.77	102.91	101.40	100.34
001026A00006	26-Oct-00	5.52	26-Jul-08	26-Oct-10	111.39	109.03	106.76	104.66	102.80	101.30	100.26
001026A00007	26-Oct-00	5.29	26-Jul-08	26-Oct-10	111.34	108.97	106.70	104.59	102.75	101.26	100.28
001026A00005	26-Oct-00	5.47	26-Jul-08	26-Oct-10	111.28	108.91	106.65	104.56	102.72	101.24	100.23
001027A00003	27-Oct-00	5.86	27-Jul-08	27-Oct-10	112.20	109.81	107.51	105.36	103.41	101.78	100.60
001027A00011	27-Oct-00	5.49	27-Jul-08	27-Oct-10	111.33	108.97	106.70	104.60	102.75	101.26	100.23
001027A00005	27-Oct-00	5.68	27-Jul-08	27-Oct-10	112.27	109.87	107.56	105.40	103.44	101.81	100.61
001102A00004	02-Nov-00	5.59	09-Sep-08	09-Dec-10	112.06	109.57	107.18	104.98	103.04	101.46	100.40
001102A00002	02-Nov-00	5.64	09-Sep-08	09-Dec-10	112.18	109.69	107.30	105.09	103.13	101.53	100.45
001113A00011	13-Nov-00	5.67	10-Sep-08	10-Dec-10	112.27	109.77	107.37	105.16	103.18	101.58	100.46
001127A00002	27-Nov-00	5.92	27-Aug-08	29-Nov-10	113.05	110.56	108.15	105.89	103.84	102.10	100.80
001128A00001	28-Nov-00	5.92	26-Sep-08	27-Dec-10	113.09	110.53	108.07	105.76	103.69	101.95	100.68
001129A00004	29-Nov-00	5.38	09-Sep-08	09-Dec-10	112.05	109.55	107.17	104.96	103.02	101.46	100.40
001129A00001	29-Nov-00	5.56	09-Sep-08	09-Dec-10	111.98	109.50	107.11	104.92	102.99	101.42	100.38
001129A00003	29-Nov-00	5.61	09-Sep-08	09-Dec-10	112.11	109.62	107.23	105.03	103.08	101.49	100.42
001205A00004	05-Dec-00	5.4	10-Sep-08	10-Dec-10	111.60	109.12	106.76	104.59	102.69	101.21	100.23
001205A00008	05-Dec-00	5.35	10-Sep-08	10-Dec-10	111.48	109.00	106.65	104.49	102.60	101.14	100.19
001205A00007	05-Dec-00	5.17	10-Sep-08	10-Dec-10	111.54	109.06	106.69	104.53	102.65	101.18	100.24
001208A00003	08-Dec-00	5.21	09-Sep-08	09-Dec-10	111.12	108.66	106.32	104.19	102.37	100.95	100.12
001208A00002	08-Dec-00	5.26	09-Sep-08	09-Dec-10	111.24	108.78	106.43	104.30	102.46	101.02	100.13
001208A00001	08-Dec-00	5.93	09-Sep-08	09-Dec-10	112.89	110.38	107.97	105.71	103.68	101.96	100.71
001208A00008	08-Dec-00	5.03	09-Sep-08	09-Dec-10	111.19	108.72	106.37	104.24	102.41	101.01	100.14
001211A00012	11-Dec-00	4.82	10-Sep-08	10-Dec-10	110.68	108.22	105.91	103.83	102.07	100.78	100.04
001211A00008	11-Dec-00	5	10-Sep-08	10-Dec-10	110.61	108.17	105.86	103.78	102.03	100.75	99.98
001211A00010	11-Dec-00	5.05	10-Sep-08	10-Dec-10	110.74	108.29	105.97	103.88	102.10	100.81	100.01
001212A00006	12-Dec-00	5.24	12-Sep-08	13-Dec-10	111.75	109.25	106.87	104.68	102.78	101.27	100.29
001212A00005	12-Dec-00	5.42	12-Sep-08	13-Dec-10	111.68	109.19	106.82	104.65	102.74	101.24	100.25
001212A00010	12-Dec-00	5.47	12-Sep-08	13-Dec-10	111.81	109.31	106.94	104.74	102.83	101.30	100.29
001215A00004	15-Dec-00	5.36	15-Sep-08	15-Dec-10	111.56	109.06	106.70	104.53	102.63	101.15	100.19
001215A00006	15-Dec-00	5.41	15-Sep-08	15-Dec-10	111.68	109.18	106.81	104.63	102.72	101.22	100.23
001218A00015	18-Dec-00	4.88	18-Aug-08	20-Dec-10	110.41	107.95	105.64	103.57	101.85	100.60	99.95

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					-300	-200	-100	Base	100	200	300
001218A00014	18-Dec-00	4.88	18-Sep-08	20-Dec-10	110.41	107.95	105.64	103.57	101.85	100.60	99.95
001218A00011	18-Dec-00	4.93	18-Sep-08	20-Dec-10	110.54	108.07	105.75	103.67	101.93	100.66	99.97
001218A00017	18-Dec-00	4.7	18-Sep-08	20-Dec-10	110.48	108.01	105.69	103.61	101.89	100.65	99.96
001229A00005	29-Dec-00	5.16	29-Sep-08	29-Dec-10	111.20	108.69	106.31	104.15	102.30	100.89	100.05
001229A00007	29-Dec-00	5.21	29-Sep-08	29-Dec-10	111.33	108.81	106.43	104.25	102.38	100.96	100.08
001229A00003	29-Dec-00	5.23	31-Dec-01	29-Dec-10	111.37	108.83	106.37	104.06	101.95	100.28	99.20
010105A00008	04-Jan-01	5.16	22-Jan-02	20-Jan-11	111.40	108.79	106.30	103.93	101.81	100.14	99.07
010111A00014	11-Jan-01	5.17	18-Jul-08	18-Jan-11	111.42	108.86	106.44	104.24	102.37	100.93	100.14
010111A00010	11-Jan-01	4.94	18-Jul-08	18-Jan-11	111.36	108.79	106.37	104.18	102.32	100.93	100.14
010111A00015	11-Jan-01	5.12	18-Jul-08	18-Jan-11	111.29	108.73	106.32	104.14	102.28	100.87	100.13
010130A00014	30-Jan-01	5.08	30-Jul-08	31-Jan-11	111.31	108.72	106.28	104.08	102.22	100.83	100.10
010130A00015	30-Jan-01	5.03	30-Jul-08	31-Jan-11	111.18	108.60	106.16	103.98	102.13	100.77	100.08
010130A00026	30-Jan-01	4.85	30-Jul-08	31-Jan-11	111.25	108.66	106.21	104.02	102.18	100.81	100.08
010202A00001	02-Feb-01	4.78	02-Aug-08	02-Feb-11	110.87	108.29	105.88	103.74	101.96	100.68	100.03
010205A00023	05-Feb-01	4.62	07-Aug-08	07-Feb-11	110.71	108.13	105.72	103.59	101.85	100.60	100.00
010205A00021	05-Feb-01	4.8	07-Aug-08	07-Feb-11	110.64	108.07	105.67	103.54	101.81	100.58	99.98
010205A00016	05-Feb-01	4.85	07-Aug-08	07-Feb-11	110.77	108.19	105.78	103.64	101.89	100.63	99.94
010205A00024	05-Feb-01	5.09	11-Aug-08	11-Feb-11	111.98	109.34	106.84	104.56	102.62	101.12	100.21
010205A00025	05-Feb-01	5.27	11-Aug-08	11-Feb-11	111.91	109.27	106.79	104.52	102.58	101.08	100.15
010205A00031	05-Feb-01	5.32	11-Aug-08	11-Feb-11	112.04	109.40	106.90	104.63	102.67	101.16	100.19
010206A00001	06-Feb-01	4.78	06-Aug-08	07-Feb-11	110.91	108.32	105.91	103.75	101.98	100.69	100.03
010226A00005	26-Feb-01	5.4	25-Aug-08	25-Feb-11	112.39	109.70	107.15	104.83	102.83	101.25	100.24
010226A00001	26-Feb-01	5.45	25-Aug-08	25-Feb-11	112.52	109.83	107.27	104.94	102.92	101.31	100.28
010226A00033	26-Feb-01	5.22	25-Aug-08	25-Feb-11	112.46	109.76	107.21	104.88	102.86	101.28	100.27
010226A00007	26-Feb-01	5.08	26-Aug-08	28-Feb-11	111.56	108.90	106.39	104.15	102.25	100.84	100.04
010226A00013	26-Feb-01	5.03	26-Aug-08	28-Feb-11	111.42	108.77	106.27	104.04	102.16	100.80	100.01
010301A00006	01-Mar-01	4.8	28-Aug-08	28-Feb-11	110.81	108.18	105.74	103.59	101.82	100.58	99.95
010301A00005	01-Mar-01	4.84	28-Aug-08	28-Feb-11	110.91	108.28	105.83	103.67	101.89	100.62	99.97
010301A00015	01-Mar-01	4.85	28-Aug-08	28-Feb-11	110.94	108.31	105.85	103.68	101.91	100.64	99.98
010301A00011	01-Mar-01	4.89	28-Aug-08	28-Feb-11	111.05	108.41	105.94	103.76	101.97	100.68	100.00
010301A00003	01-Mar-01	5.06	28-Aug-08	28-Feb-11	112.06	109.37	106.83	104.53	102.57	101.07	100.16
010301A00010	01-Mar-01	5.24	28-Aug-08	28-Feb-11	111.99	109.31	106.78	104.49	102.52	101.02	100.12
010316A00017	16-Mar-01	5.21	19-Mar-02	21-Mar-11	112.10	109.31	106.65	104.10	101.81	99.89	98.60
010316A00013	16-Mar-01	5.26	19-Mar-02	21-Mar-11	112.23	109.45	106.78	104.23	101.94	100.00	98.70
010322A00008	22-Mar-01	4.91	22-Sep-08	22-Mar-11	111.86	109.14	106.58	104.28	102.35	100.92	100.08

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					-300	-200	-100	Base	100	200	300
010322A00001	22-Mar-01	5.14	22-Sep-08	22-Mar-11	111.93	109.20	106.64	104.34	102.40	100.93	100.07
010322A00002	22-Mar-01	5.09	22-Sep-08	22-Mar-11	111.79	109.07	106.53	104.24	102.30	100.87	100.03
010509A00009	09-May-01	5.05	26-Jul-08	26-Apr-11	112.59	109.75	107.09	104.69	102.66	101.11	100.20
010509A00012	09-May-01	5.23	26-Jul-08	26-Apr-11	112.51	109.69	107.03	104.64	102.62	101.07	100.16
010509A00016	09-May-01	5.28	26-Jul-08	26-Apr-11	112.65	109.82	107.16	104.76	102.71	101.13	100.12
010510A00003	10-May-01	4.98	08-May-02	09-May-11	112.50	109.59	106.81	104.19	101.95	100.13	99.00
010606A00003	06-Jun-01	4.86	06-Sep-08	06-Jun-11	111.82	108.95	106.29	103.95	102.06	100.70	99.99
010606A00006	06-Jun-01	4.91	06-Sep-08	06-Jun-11	111.96	109.09	106.42	104.06	102.13	100.76	100.02
010608A00005	08-Jun-01	5.16	06-Sep-08	06-Jun-11	113.31	110.36	107.59	105.09	102.97	101.33	100.30
010608A00004	08-Jun-01	5.34	06-Sep-08	06-Jun-11	113.23	110.29	107.52	105.04	102.92	101.29	100.25
010726A00003	26-Jul-01	5.17	24-Jul-08	25-Jul-11	113.16	110.13	107.29	104.76	102.65	101.06	100.16
010726A00001	26-Jul-01	5.22	24-Jul-08	25-Jul-11	113.32	110.27	107.42	104.88	102.74	101.12	100.17
010726A00002	26-Jul-01	4.99	24-Jul-08	25-Jul-11	113.25	110.20	107.35	104.82	102.69	101.10	100.19
010817A00001	17-Aug-01	5.06	19-Aug-08	19-Aug-11	113.03	109.95	107.10	104.57	102.47	100.92	100.08
010920A00020	25-Sep-01	4.6	26-Sep-02	26-Sep-11	111.83	108.64	105.57	102.80	100.40	98.94	98.08
010920A00024	25-Sep-01	4.65	26-Sep-02	26-Sep-11	111.99	108.80	105.72	102.95	100.54	99.05	98.17
011213A00003	13-Dec-01	4.52	20-Dec-02	20-Dec-11	112.13	108.77	105.51	102.62	100.18	98.74	97.91
011213A00001	13-Dec-01	4.61	20-Dec-02	20-Dec-11	112.44	109.07	105.80	102.89	100.43	98.95	98.07
020108A00010	10-Jan-02	4.36	03-Jan-03	03-Jan-12	111.66	108.22	105.02	102.10	99.78	98.32	97.62
020510A00001	10-May-02	4.1	08-May-03	08-May-12	112.11	108.45	105.11	102.27	100.00	98.70	98.03
020510A00002	10-May-02	4.31	08-May-03	08-May-12	112.12	108.48	105.16	102.32	100.05	98.75	98.07
020718A00015	22-Jul-02	3.64	22-Jul-03	23-Jul-12	109.79	106.24	102.95	100.43	98.83	97.96	97.99
020723A00036	25-Jul-02	3.81	25-Jul-03	25-Jul-12	110.47	106.71	103.44	100.62	98.57	97.63	97.43
020719A00001	25-Jul-02	4.05	25-Jul-03	25-Jul-12	111.41	107.59	104.06	100.94	98.70	97.44	96.95
020719A00003	25-Jul-02	4.1	25-Jul-03	25-Jul-12	111.61	107.79	104.24	101.11	98.85	97.57	97.05
020723A00034	25-Jul-02	3.76	25-Jul-03	25-Jul-12	110.27	106.51	103.26	100.45	98.42	97.52	97.35
020805A00060	07-Aug-02	3.28	07-Aug-03	07-Aug-12	108.34	104.88	101.65	99.26	97.87	97.19	97.50
020820A00034	22-Aug-02	3.43	22-Aug-03	22-Aug-12	108.98	105.29	102.05	99.42	97.49	96.73	96.60
020820A00033	22-Aug-02	3.48	22-Aug-03	22-Aug-12	109.19	105.49	102.23	99.59	97.63	96.84	96.69
020916A00042	18-Sep-02	3.27	18-Sep-03	18-Sep-12	108.36	104.67	101.40	98.65	96.73	96.21	96.44
020920A00045	24-Sep-02	2.95	29-Sep-03	27-Sep-12	107.87	104.17	100.90	98.18	96.30	95.88	96.21
020927A00027	01-Oct-02	3.33	03-Oct-03	03-Oct-12	108.57	104.54	101.03	98.03	95.69	94.13	93.94
030214A00038	19-Feb-03	3.15	19-Aug-08	19-Feb-13	108.80	105.71	103.07	101.18	100.12	99.78	99.65
030307A00044	10-Mar-03	2.97	29-Sep-08	27-Mar-13	108.16	105.18	102.65	100.90	99.96	99.62	99.36
030402A00018	03-Apr-03	3.59	03-Apr-08	03-Apr-13	110.09	105.93	102.49	99.55	97.56	96.89	96.97

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030507A00004	07-May-03	3.69	07-May-04	07-May-18	115.07	108.27	102.43	98.12	96.01	95.42	95.47
030521A00012	21-May-03	4.77	21-Aug-08	21-May-13	116.38	112.12	108.27	105.07	102.57	100.89	99.99
030521A00010	23-May-03	2.52	25-Aug-08	23-May-13	106.50	103.88	101.73	100.40	99.86	99.69	99.54
030523A00022	27-May-03	3.04	27-May-04	28-May-13	107.38	103.43	99.60	96.45	94.84	94.39	94.57
030612A00007	12-Jun-03	4.75	12-Sep-08	12-Jun-13	116.41	112.12	108.26	105.05	102.57	100.88	100.02
030613A00002	13-Jun-03	4.8	15-Sep-08	13-Jun-13	116.64	112.33	108.43	105.20	102.67	100.95	100.04
030623A00049	25-Jun-03	3.03	26-Jun-06	26-Jun-13	107.33	103.37	99.36	96.35	94.47	94.42	94.61
030701A00048	03-Jul-03	4.77	03-Jul-08	03-Jul-13	116.32	112.02	108.16	104.96	102.50	100.83	100.08
030709A00058	11-Jul-03	3.21	12-Jul-04	11-Jul-13	108.24	104.08	100.13	96.99	95.28	94.76	95.07
030730A00001	31-Jul-03	3.71	31-Jul-08	31-Jul-13	111.59	107.91	104.70	102.28	100.68	99.98	99.83
030807A00013	08-Aug-03	3.25		08-Aug-08	100.32	100.28	100.17	100.07	99.96	99.85	99.74
031222A00011	10-Dec-03	3.6	10-Dec-04	10-Dec-13	110.34	105.96	101.56	98.29	96.18	95.79	95.65
040406A00005	07-Apr-04	3.23	07-Apr-05	07-Apr-11	106.75	104.06	101.52	99.29	97.63	96.85	96.81
040831A00058	02-Sep-04	3.6	02-Sep-09	02-Sep-14	112.26	108.25	104.76	102.05	100.06	98.53	97.28
050126A00001	31-Jan-05	3.68	31-Jan-06	02-Feb-15	112.14	107.39	103.37	100.63	99.14	98.46	98.59
050124A00104	31-Jan-05	3.65	31-Jan-06	02-Feb-15	111.96	107.23	103.23	100.52	99.06	98.41	98.56
050310A00023	17-Mar-05	3.89	17-Sep-08	17-Mar-15	114.43	109.88	105.97	103.03	101.04	100.01	99.64
050601A00049	03-Jun-05	3.41	03-Sep-08	03-Jun-15	112.07	107.95	104.45	101.97	100.48	99.83	99.58
050603A00036	07-Jun-05	3.7	08-Jun-10	08-Jun-15	114.40	109.74	105.65	102.34	99.64	97.39	95.42
050603A00038	07-Jun-05	3.8	08-Jun-10	08-Jun-15	114.23	109.61	105.54	102.27	99.59	97.35	95.40
050614A00071	16-Jun-05	3.93	16-Jun-10	16-Jun-15	114.99	110.24	106.04	102.64	99.89	97.59	95.60
050614A00087	16-Jun-05	3.96	16-Jun-10	16-Jun-15	115.16	110.38	106.17	102.74	99.97	97.66	95.66
050826A00009	25-Aug-05	4.39	25-Aug-10	25-Aug-15	116.85	110.42	105.36	101.02	97.64	95.31	94.00
051213A00039	15-Dec-05	4.24	15-Dec-08	15-Dec-15	117.55	112.25	107.71	104.21	101.75	100.23	99.38
051213A00036	15-Dec-05	4.56	15-Dec-10	15-Dec-15	119.56	113.86	108.85	104.66	101.20	98.31	95.76
060113A00047	18-Jan-06	4.32	18-Jul-08	18-Jan-11	109.24	106.79	104.53	102.59	101.08	100.14	99.92
060124A00098	30-Jan-06	3.94	30-Jan-07	01-Feb-21	121.99	113.79	107.37	102.99	100.27	98.71	97.60
060130A00118	01-Feb-06	4.56		01-Feb-11	109.96	107.32	104.74	102.25	99.82	97.47	95.19
060130A00057	01-Feb-06	4.27	02-Feb-09	01-Feb-16	117.96	112.55	107.92	104.36	101.82	100.18	99.17
060227A00088	01-Mar-06	4.32		01-Mar-16	118.46	110.83	103.77	97.23	91.17	85.56	80.35
060227A00075	01-Mar-06	4.51		01-Mar-16	118.25	110.70	103.70	97.22	91.22	85.65	80.49
060309A00043	13-Mar-06	4.75	14-Mar-11	14-Mar-16	121.24	114.83	109.29	104.89	101.31	98.31	95.72
060515A00035	17-May-06	4.45	18-Aug-08	17-May-16	120.44	114.51	109.43	105.45	102.57	100.76	99.97
060516A00048	18-May-06	4.86	18-May-09	18-May-16	122.32	116.11	110.74	106.47	103.25	100.99	99.45
060517A00076	19-May-06	5.25	19-May-09	19-May-11	112.78	109.81	106.97	104.44	102.31	100.67	99.48

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					-300	-200	-100	Base	100	200	300
060517A00115	19-May-06	4.52	21-May-07	19-May-21	128.96	119.27	111.67	106.31	102.35	100.18	98.38
060524A00060	26-May-06	4.77	26-May-09	26-May-16	121.74	115.62	110.31	106.13	103.00	100.78	99.29
060606A00091	08-Jun-06	4.79	08-Jun-09	08-Jun-16	121.74	114.08	107.81	103.75	101.30	100.02	99.04
060619A00032	21-Jun-06	4.74	22-Sep-08	21-Jun-16	121.68	115.54	110.23	106.06	102.99	100.95	99.95
060622A00052	26-Jun-06	5.03	26-Sep-08	27-Jun-11	113.13	110.14	107.33	104.83	102.72	101.13	100.15
060622A00051	26-Jun-06	5.26	26-Sep-08	27-Jun-11	113.19	110.21	107.41	104.89	102.78	101.15	100.15
060623A00044	27-Jun-06	4.69	29-Sep-08	27-Jun-16	121.81	115.63	110.31	106.11	103.00	101.00	100.00
060629A00064	03-Jul-06	5.29	03-Jul-08	05-Jul-11	113.36	110.35	107.54	105.01	102.88	101.25	100.21
060707A00103	11-Jul-06	4.49	11-Jul-08	11-Jul-16	121.65	115.48	110.17	106.01	102.96	101.00	100.10
060707A00095	11-Jul-06	4.66	11-Jul-08	11-Jul-16	121.70	115.54	110.23	106.06	102.97	100.99	100.10
060707A00102	11-Jul-06	4.72	11-Jul-08	11-Jul-16	121.66	115.51	110.21	106.04	102.96	100.99	100.10
060713A00116	17-Jul-06	4.67	17-Jul-08	18-Jul-16	121.35	115.23	109.97	105.86	102.81	100.88	100.05
060717A00053	19-Jul-06	4.65	21-Jul-08	19-Jul-16	121.21	115.12	109.88	105.77	102.78	100.85	100.04
060720A00038	24-Jul-06	4.39	28-Jul-08	26-Jul-21	127.38	118.50	111.41	106.24	102.70	100.71	99.93
060726A00052	28-Jul-06	5.09	28-Jul-08	28-Jul-11	112.94	109.91	107.08	104.58	102.48	100.93	100.13
060726A00114	28-Jul-06	4.61	28-Jul-08	28-Jul-16	120.98	114.90	109.68	105.61	102.63	100.79	99.99
060727A00041	31-Jul-06	5.13	01-Aug-11	01-Aug-16	124.64	117.92	112.00	106.98	102.74	99.12	95.95
060727A00042	31-Jul-06	4.86	03-Aug-09	01-Aug-16	122.75	116.41	110.94	106.59	103.31	100.91	99.19
060804A00026	08-Aug-06	4.39	08-Aug-08	08-Aug-16	120.01	114.09	109.04	105.12	102.36	100.63	99.94
060804A00025	08-Aug-06	4.45	08-Aug-08	08-Aug-16	119.97	114.06	109.02	105.12	102.34	100.62	99.94
060804A00031	08-Aug-06	4.5	10-Aug-09	08-Aug-16	121.87	115.64	110.28	106.05	102.88	100.58	98.95
060804A00028	08-Aug-06	4.72	10-Aug-09	08-Aug-16	121.81	115.60	110.26	106.06	102.87	100.59	98.95
060811A00021	15-Aug-06	4.46	15-Aug-08	15-Aug-16	120.50	114.49	109.35	105.36	102.50	100.70	99.95
060811A00022	15-Aug-06	4.52	15-Aug-08	15-Aug-16	120.47	114.47	109.33	105.33	102.48	100.69	99.95
060823A00105	25-Aug-06	4.39	25-Aug-08	25-Aug-16	119.62	113.74	108.72	104.86	102.15	100.52	99.86
060824A00078	28-Aug-06	4.39	28-Aug-09	29-Aug-16	121.19	115.03	109.75	105.61	102.52	100.30	98.69
060824A00065	28-Aug-06	4.61	28-Aug-09	29-Aug-16	121.13	115.00	109.73	105.63	102.52	100.30	98.72
060828A00060	30-Aug-06	4.61	31-Aug-09	30-Aug-16	121.14	115.01	109.74	105.63	102.51	100.30	98.70
060828A00062	30-Aug-06	4.87	30-Aug-11	30-Aug-16	122.95	116.40	110.62	105.73	101.60	98.06	94.93
060828A00064	30-Aug-06	4.65	30-Aug-11	30-Aug-16	123.01	116.43	110.61	105.70	101.56	97.99	94.84
060915A00064	19-Sep-06	4.36	19-Sep-08	19-Sep-16	119.54	113.65	108.65	104.81	102.11	100.51	99.79
060919A00044	21-Sep-06	4.57	22-Sep-08	21-Sep-11	112.40	109.29	106.44	103.97	102.00	100.64	99.92
060919A00048	21-Sep-06	4.79	22-Sep-08	21-Sep-11	112.44	109.34	106.49	104.00	102.03	100.63	99.93
060926A00060	28-Sep-06	4.39	28-Sep-09	28-Sep-16	119.16	111.83	106.40	102.92	100.77	99.34	98.15
060927A00063	29-Sep-06	4.13	29-Sep-08	29-Sep-16	118.06	112.44	107.68	104.09	101.68	100.25	99.97

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REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
					-300	-200	-100	Base	100	200	300
060929A00036	03-Oct-06	4.19	03-Jul-08	03-Oct-16	118.48	112.80	107.97	104.31	101.79	100.33	99.88
061002A00053	04-Oct-06	4.23	05-Oct-09	04-Oct-16	119.64	113.73	108.69	104.78	101.87	99.74	98.13
061002A00054	04-Oct-06	4.35	05-Oct-09	04-Oct-16	119.56	113.67	108.65	104.75	101.84	99.73	98.13
061002A00059	04-Oct-06	4.13	07-Jul-08	04-Oct-16	118.09	112.46	107.70	104.12	101.66	100.25	99.87
061002A00058	04-Oct-06	4.01	07-Jul-08	04-Oct-16	118.15	112.51	107.74	104.15	101.70	100.28	99.97
061023A00017	25-Oct-06	4.38	25-Jul-08	25-Oct-16	119.83	113.86	108.81	104.90	102.16	100.51	99.89
061026A00023	30-Oct-06	4.54	02-Nov-09	31-Oct-16	120.99	114.84	109.58	105.44	102.32	100.03	98.27
061127A00057	29-Nov-06	3.88	29-Aug-08	29-Nov-16	118.11	112.41	107.60	104.00	101.55	100.23	99.75
061127A00062	29-Nov-06	4.1	29-Aug-08	29-Nov-16	118.07	112.39	107.59	104.00	101.55	100.20	99.75
061127A00060	29-Nov-06	4.36	29-Nov-11	29-Nov-16	121.42	114.90	109.13	104.25	100.08	96.46	93.23
061128A00049	30-Nov-06	3.84	28-Feb-07	30-Nov-21	124.75	115.78	108.94	104.46	101.11	99.80	99.42
061129A00086	01-Dec-06	4.31	01-Dec-09	01-Dec-16	118.79	111.79	106.37	102.94	100.61	99.03	97.64
061130A00017	04-Dec-06	4.27	04-Dec-09	05-Dec-16	118.48	111.55	106.17	102.82	100.52	98.95	97.56
061206A00023	07-Dec-06	4.73	08-Dec-08	07-Dec-11	112.78	109.42	106.26	103.43	101.12	99.62	98.78
061205A00071	07-Dec-06	3.93	08-Sep-08	07-Dec-16	116.99	111.53	106.93	103.54	101.28	100.12	99.67
061205A00029	07-Dec-06	4.18	07-Dec-09	07-Dec-16	118.68	112.88	107.97	104.17	101.30	99.15	97.45
061205A00069	07-Dec-06	3.71	08-Sep-08	07-Dec-16	117.03	111.56	106.95	103.56	101.32	100.13	99.71
061205A00070	07-Dec-06	3.81	08-Sep-08	07-Dec-16	117.05	111.58	106.97	103.58	101.31	100.14	99.71
061211A00019	13-Dec-06	4.08	15-Sep-08	13-Dec-16	118.02	112.34	107.56	103.99	101.55	100.20	99.70
061212A00029	13-Dec-06	4.25	14-Dec-09	13-Dec-16	119.18	113.28	108.27	104.37	101.47	99.25	97.52
061228A00025	29-Dec-06	4.49	29-Dec-09	29-Dec-16	120.89	114.69	109.39	105.22	102.09	99.71	97.85
061228A00038	02-Jan-07	4.26	02-Jul-08	03-Jan-17	119.35	113.42	108.41	104.62	101.99	100.43	99.90
070103A00030	05-Jan-07	4.25	07-Jul-08	05-Jan-17	119.29	113.37	108.38	104.59	101.96	100.41	99.89
070103A00044	08-Jan-07	4.46	08-Jan-10	09-Jan-17	120.17	112.82	107.27	103.49	100.95	99.16	97.64
070103A00029	08-Jan-07	4.49	08-Jan-10	09-Jan-17	120.41	113.03	107.42	103.58	101.02	99.21	97.69
070105A00035	09-Jan-07	4.22	11-Jan-10	09-Jan-17	120.68	114.49	109.21	105.08	101.94	99.55	97.66
070105A00033	09-Jan-07	4.32	11-Jan-10	09-Jan-17	120.70	114.51	109.24	105.10	101.96	99.56	97.68
070109A00025	11-Jan-07	4.26	11-Jul-08	11-Jan-17	119.37	113.43	108.42	104.59	101.97	100.41	99.87
070111A00019	16-Jan-07	4.78	17-Jan-12	17-Jan-17	123.07	116.27	110.27	105.18	100.82	97.03	93.65
070116A00067	18-Jan-07	4.38	18-Jul-08	18-Jan-17	120.23	114.12	108.95	104.98	102.22	100.53	99.91
070119A00068	23-Jan-07	4.42	23-Jul-08	23-Jan-17	120.53	114.36	109.12	105.12	102.29	100.57	99.92
070119A00075	23-Jan-07	4.2	23-Jul-08	23-Jan-17	120.59	114.39	109.14	105.13	102.30	100.58	99.92
070122A00032	24-Jan-07	4.61	25-Jan-10	24-Jan-17	121.88	115.49	110.02	105.70	102.39	99.90	97.92
070124A00037	26-Jan-07	4.31	28-Jul-08	26-Jan-17	120.68	114.47	109.21	105.17	102.33	100.59	99.90
070126A00033	30-Jan-07	4.72	30-Jan-09	30-Jan-12	113.89	110.46	107.31	104.59	102.39	100.77	99.68

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REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
					-300	-200	-100	Base	100	200	300
070126A00032	30-Jan-07	4.94	30-Jan-09	30-Jan-12	113.93	110.51	107.35	104.62	102.43	100.80	99.70
070129A00024	31-Jan-07	4.28	31-Jul-08	31-Jan-17	121.18	114.88	109.52	105.40	102.47	100.66	99.93
070129A00021	31-Jan-07	4.5	31-Jul-08	31-Jan-17	121.12	114.85	109.51	105.39	102.47	100.67	99.94
070130A00032	01-Feb-07	4.76	01-Feb-10	01-Feb-17	123.04	116.45	110.81	106.32	102.84	100.24	98.19
070205A00015	07-Feb-07	4.47	07-Aug-08	07-Feb-17	120.98	114.74	109.42	105.35	102.45	100.68	99.95
070206A00023	08-Feb-07	4.86	09-Feb-09	08-Feb-12	113.71	110.29	107.16	104.47	102.29	100.71	99.62
070208A00022	12-Feb-07	4.39	12-Aug-08	13-Feb-17	120.42	114.27	109.05	105.07	102.26	100.56	99.90
070212A00030	14-Feb-07	4.71	16-Feb-10	14-Feb-17	122.73	116.17	110.56	106.10	102.66	100.05	97.98
070214A00019	15-Feb-07	4.42	15-Aug-08	15-Feb-17	120.64	114.44	109.19	105.17	102.32	100.59	99.91
070214A00028	16-Feb-07	4.81	17-Feb-09	16-Feb-12	113.58	110.16	107.03	104.34	102.20	100.61	99.53
070220A00062	22-Feb-07	4.86	22-Aug-08	22-Feb-10	107.41	105.74	104.13	102.65	101.36	100.39	99.94
070222A00018	26-Feb-07	4.93	26-Feb-10	27-Feb-12	114.08	110.59	107.37	104.52	102.06	99.95	98.12
070221A00027	26-Feb-07	4.35	26-Aug-08	27-Feb-17	120.18	114.04	108.85	104.89	102.13	100.50	99.84
070226A00018	28-Feb-07	4.71	02-Mar-09	28-Feb-12	113.29	109.88	106.78	104.13	102.03	100.48	99.39
070228A00049	02-Mar-07	4.6	02-Mar-09	02-Mar-12	112.92	109.55	106.47	103.89	101.82	100.33	99.29
070302A00032	06-Mar-07	4.33	06-Mar-09	06-Mar-12	112.72	109.36	106.30	103.73	101.71	100.24	99.22
070302A00021	06-Mar-07	4.35	08-Mar-10	06-Mar-17	120.71	114.48	109.15	104.97	101.75	99.26	97.27
070306A00051	08-Mar-07	4.61	09-Mar-09	08-Mar-12	112.99	109.61	106.51	103.91	101.83	100.32	99.27
070308A00045	12-Mar-07	4.37	12-Mar-10	13-Mar-17	120.41	114.22	108.94	104.80	101.62	99.15	97.15
070309A00018	13-Mar-07	4.25	15-Sep-08	13-Mar-17	119.56	113.53	108.45	104.60	101.96	100.40	99.75
070321A00018	23-Mar-07	4.13	23-Sep-08	23-Mar-17	118.75	112.84	107.88	104.19	101.66	100.23	99.65
070327A00019	29-Mar-07	4.07	29-Sep-08	29-Mar-17	119.26	113.25	108.19	104.39	101.80	100.29	99.68
070327A00016	29-Mar-07	4.19	29-Sep-08	29-Mar-17	119.18	113.19	108.16	104.38	101.77	100.29	99.66
070328A00031	30-Mar-07	4.32	30-Mar-09	30-Mar-12	112.83	109.41	106.30	103.70	101.66	100.16	99.10
070328A00024	30-Mar-07	4.47	30-Mar-10	30-Mar-12	113.38	109.89	106.68	103.85	101.41	99.30	97.45
070328A00030	30-Mar-07	4.48	30-Mar-09	30-Mar-12	112.88	109.46	106.35	103.74	101.69	100.19	99.11
070328A00066	30-Mar-07	4.18	30-Sep-08	30-Mar-17	119.12	113.14	108.12	104.34	101.75	100.28	99.66
070329A00027	02-Apr-07	4.76	02-Apr-10	02-Apr-12	113.62	109.98	106.70	103.82	101.36	99.35	97.54
070329A00022	02-Apr-07	4.33	02-Apr-09	03-Apr-17	120.23	114.07	108.87	104.91	102.08	100.20	98.99
070420A00022	23-Apr-07	4.75	23-Apr-09	23-Apr-10	108.05	106.20	104.41	102.76	101.31	100.13	99.20
070420A00023	23-Apr-07	4.68		23-Apr-10	107.92	106.07	104.25	102.47	100.73	99.03	97.37
070420A00039	24-Apr-07	4.04	24-Jul-08	24-Apr-17	119.86	113.71	108.55	104.65	101.97	100.38	99.90
070423A00022	25-Apr-07	4.77	26-Apr-10	25-Apr-12	113.80	110.10	106.77	103.84	101.33	99.29	97.43
070423A00052	25-Apr-07	4.45	26-Apr-10	25-Apr-17	121.16	114.79	109.35	105.07	101.75	99.15	97.04
070426A00013	30-Apr-07	4.59	30-Apr-09	30-Apr-12	113.47	109.96	106.76	104.05	101.90	100.30	99.12

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					-300	-200	-100	Base	100	200	300
070426A00083	30-Apr-07	4.74	30-Apr-09	30-Apr-12	113.72	109.83	106.25	103.41	101.33	99.96	99.06
070426A00081	30-Apr-07	4.06	30-Jul-08	01-May-17	120.02	113.83	108.63	104.71	101.99	100.38	99.88
070426A00080	30-Apr-07	4.28	30-Jul-08	01-May-17	119.96	113.80	108.61	104.71	101.99	100.38	99.83
070430A00043	02-May-07	4.4	04-May-09	02-May-12	113.33	109.83	106.65	103.97	101.85	100.24	99.07
070503A00017	07-May-07	4.67	07-May-09	07-May-12	113.59	110.07	106.85	104.14	101.97	100.34	99.12
070508A00051	10-May-07	4.51	11-Aug-08	10-May-12	113.00	109.53	106.38	103.76	101.76	100.45	99.90
070508A00056	10-May-07	4.78	10-May-10	10-May-12	114.02	110.43	107.11	104.20	101.63	99.41	97.45
070511A00015	15-May-07	4.26	15-Aug-08	15-May-17	119.90	113.75	108.59	104.67	101.98	100.43	99.84
070515A00032	17-May-07	4.57	18-Aug-08	17-May-12	113.27	109.76	106.57	103.89	101.84	100.47	99.91
070516A00050	18-May-07	4.43	18-May-10	18-May-17	122.10	115.54	109.94	105.50	102.04	99.33	97.12
070516A00044	18-May-07	4.55	18-May-10	18-May-17	122.02	115.49	109.89	105.47	102.04	99.32	97.13
070516A00041	18-May-07	4.33	18-May-10	18-May-17	122.09	115.52	109.91	105.47	102.01	99.29	97.09
070521A00028	23-May-07	4.2	25-Aug-08	23-May-17	121.15	114.75	109.35	105.23	102.35	100.61	99.89
070521A00029	23-May-07	4.42	25-Aug-08	23-May-17	121.08	114.72	109.33	105.23	102.33	100.58	99.89
070605A00027	07-Jun-07	4.81	07-Jun-10	07-Jun-17	124.58	117.60	111.65	106.84	103.07	100.13	97.74
070606A00018	08-Jun-07	4.96	08-Jun-09	08-Jun-12	115.15	111.44	108.03	105.10	102.70	100.85	99.45
070611A00031	13-Jun-07	5.12	15-Jun-09	13-Jun-12	115.55	111.81	108.36	105.38	102.90	101.00	99.56
070611A00081	13-Jun-07	4.43	15-Sep-08	13-Jun-17	122.97	116.25	110.55	106.15	102.97	100.97	99.99
070611A00075	13-Jun-07	4.65	15-Sep-08	13-Jun-17	122.90	116.20	110.52	106.13	102.95	100.95	99.99
070614A00019	18-Jun-07	5.19	18-Sep-08	18-Jun-10	109.26	107.27	105.34	103.57	102.00	100.81	100.04
070614A00013	18-Jun-07	4.5	18-Sep-08	19-Jun-17	123.53	116.70	110.91	106.41	103.14	101.04	100.01
070618A00038	20-Jun-07	4.69	22-Sep-08	20-Jun-17	123.23	116.46	110.73	106.28	103.05	100.99	99.93
070618A00040	20-Jun-07	4.57	22-Sep-08	20-Jun-17	123.31	116.53	110.77	106.30	103.06	101.00	100.00
070619A00047	21-Jun-07	4.85	22-Jun-09	21-Jun-12	115.38	111.62	108.17	105.19	102.76	100.86	99.44
070619A00045	21-Jun-07	5.07	22-Jun-09	21-Jun-12	115.42	111.66	108.22	105.24	102.80	100.90	99.46
070619A00079	21-Jun-07	4.62	22-Sep-08	21-Jun-17	123.19	116.43	110.70	106.24	103.01	100.97	99.98
070619A00076	21-Jun-07	4.72	21-Jun-10	21-Jun-17	125.21	118.10	112.01	107.10	103.25	100.23	97.79
070619A00078	21-Jun-07	4.89	21-Jun-10	21-Jun-17	125.24	118.15	112.07	107.16	103.30	100.29	97.85
070619A00072	21-Jun-07	4.95	21-Jun-10	21-Jun-17	125.19	118.11	112.05	107.15	103.30	100.30	97.86
070621A00048	25-Jun-07	4.63	25-Sep-08	26-Jun-17	123.29	116.51	110.76	106.27	103.04	100.98	99.98
070621A00042	25-Jun-07	4.69	25-Sep-08	26-Jun-17	123.25	116.47	110.73	106.27	103.03	100.97	99.98
070625A00046	27-Jun-07	4.86	29-Sep-08	27-Jun-12	114.64	110.94	107.57	104.69	102.39	100.81	99.99
070626A00027	28-Jun-07	4.82	29-Jun-09	28-Jun-12	115.31	111.54	108.09	105.12	102.69	100.80	99.37
070626A00026	28-Jun-07	5.04	29-Jun-09	28-Jun-12	115.35	111.59	108.14	105.16	102.73	100.83	99.41
070627A00039	29-Jun-07	4.79	29-Sep-08	29-Jun-10	108.99	106.97	105.03	103.26	101.74	100.61	99.95

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

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REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price						
					-300	-200	-100	Base	100	200	300
070627A00040	29-Jun-07	4.77	29-Jun-09	29-Jun-12	115.12	111.37	107.93	104.98	102.58	100.71	99.30
070627A00042	29-Jun-07	4.99	29-Jun-09	29-Jun-12	115.16	111.41	107.98	105.03	102.61	100.75	99.34
070628A00078	02-Jul-07	4.49	02-Jul-08	03-Jul-17	122.80	116.11	110.43	106.06	102.92	100.95	100.08
070628A00084	02-Jul-07	4.61	02-Jul-08	03-Jul-17	122.71	116.03	110.39	106.02	102.86	100.90	100.08
070629A00066	03-Jul-07	4.46	03-Jul-08	03-Jul-17	122.58	115.93	110.29	105.95	102.85	100.91	100.07
070711A00024	13-Jul-07	4.57	14-Jul-08	13-Jul-17	122.45	115.81	110.18	105.85	102.75	100.84	100.02
070716A00035	18-Jul-07	4.96	18-Jul-08	19-Jul-10	109.25	107.17	105.20	103.38	101.83	100.67	100.06
070717A00024	19-Jul-07	5.03	20-Jul-09	19-Jul-12	115.45	111.65	108.17	105.18	102.72	100.80	99.33
070718A00071	20-Jul-07	4.58	21-Jul-08	20-Jul-17	122.55	115.88	110.23	105.87	102.76	100.84	100.01
070718A00072	20-Jul-07	4.35	21-Jul-08	20-Jul-17	122.55	115.86	110.20	105.85	102.75	100.82	100.01
070720A00040	24-Jul-07	4.85	26-Jul-10	24-Jul-17	124.38	116.47	110.07	105.25	101.94	99.36	97.27
070723A00013	25-Jul-07	4.95	27-Jul-09	25-Jul-12	115.17	111.38	107.93	104.96	102.53	100.64	99.19
070724A00048	26-Jul-07	4.9	27-Jul-09	26-Jul-12	114.98	111.21	107.77	104.83	102.43	100.55	99.12
070725A00072	27-Jul-07	4.22	28-Jul-08	27-Jul-17	121.59	115.05	109.55	105.35	102.41	100.61	99.91
070725A00069	27-Jul-07	4.44	28-Jul-08	27-Jul-17	121.52	115.02	109.53	105.33	102.40	100.61	99.92
070726A00024	30-Jul-07	4.8	30-Jul-09	30-Jul-12	114.60	110.87	107.45	104.56	102.21	100.38	98.99
070726A00038	30-Jul-07	4.66	30-Jul-10	31-Jul-17	122.82	115.11	109.02	104.58	101.35	98.92	96.85
070727A00057	31-Jul-07	4.51	31-Jul-09	31-Jul-12	114.29	110.57	107.19	104.32	102.01	100.23	98.85
070727A00023	31-Jul-07	4.7	31-Jul-09	31-Jul-12	114.21	110.51	107.14	104.29	101.98	100.21	98.85
070727A00056	31-Jul-07	4.73	31-Jul-09	31-Jul-12	114.33	110.62	107.24	104.37	102.05	100.26	98.89
070727A00027	31-Jul-07	4.22	31-Jul-08	31-Jul-17	119.91	113.68	108.49	104.57	101.88	100.31	99.80
070727A00036	31-Jul-07	4.23	31-Oct-07	01-Aug-22	126.94	117.59	110.14	105.47	101.79	100.21	99.88
070731A00049	02-Aug-07	4.01	04-Aug-08	02-Aug-17	120.11	113.85	108.62	104.69	102.00	100.45	99.89
070731A00045	02-Aug-07	4.23	04-Aug-08	02-Aug-17	120.04	113.81	108.60	104.68	101.98	100.44	99.87
070801A00013	03-Aug-07	4.75	04-Aug-08	03-Aug-10	108.82	106.73	104.75	102.97	101.50	100.43	99.95
070801A00018	03-Aug-07	4.42	03-Aug-09	03-Aug-17	121.44	114.97	109.50	105.31	102.25	100.09	98.59
070801A00032	03-Aug-07	4.62	03-Aug-10	03-Aug-17	122.52	114.90	108.88	104.49	101.26	98.82	96.75
070802A00017	06-Aug-07	4.24	06-Aug-08	07-Aug-17	120.12	113.88	108.65	104.72	102.00	100.44	99.87
070803A00050	07-Aug-07	4.09	07-Aug-08	07-Aug-17	119.52	113.38	108.25	104.41	101.81	100.35	99.84
070803A00013	07-Aug-07	4.47	09-Aug-10	07-Aug-17	122.82	116.06	110.28	105.67	102.03	99.12	96.71
070803A00051	07-Aug-07	4.48	09-Aug-10	07-Aug-17	122.40	115.72	110.00	105.45	101.85	98.98	96.60
070803A00022	07-Aug-07	4.58	09-Aug-10	07-Aug-17	122.20	114.72	108.66	104.33	101.12	98.71	96.63
070806A00083	08-Aug-07	4.68	10-Aug-09	08-Aug-12	114.18	110.48	107.12	104.27	101.97	100.18	98.79
070806A00013	08-Aug-07	4.54	09-Aug-10	08-Aug-17	122.36	115.69	109.98	105.44	101.85	98.98	96.61
070806A00022	08-Aug-07	4.12	08-Aug-08	08-Aug-17	119.26	113.17	108.09	104.30	101.73	100.29	99.82

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REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price							
					-300	-200	-100	Base	100	200	300	
070809A00013	13-Aug-07	4.52	13-Aug-08	13-Aug-12	113.58	109.93	106.63	103.89	101.81	100.45	99.91	
070809A00016	13-Aug-07	4.22	13-Aug-08	14-Aug-17	120.00	113.77	108.54	104.63	101.92	100.40	99.83	
070809A00003	13-Aug-07	4.61	13-Aug-10	14-Aug-17	122.49	114.85	108.84	104.45	101.21	98.76	96.67	
070809A00021	13-Aug-07	4.63	13-Aug-10	14-Aug-17	122.65	115.00	108.95	104.53	101.27	98.81	96.71	
070810A00025	14-Aug-07	3.98	14-Aug-08	14-Aug-17	119.21	113.11	108.03	104.25	101.69	100.27	99.81	
070810A00023	14-Aug-07	4.1	14-Aug-08	14-Aug-17	119.13	113.06	107.99	104.21	101.67	100.26	99.79	
070814A00011	16-Aug-07	4.61	18-Aug-08	17-Aug-09	105.02	103.99	102.86	101.80	100.86	100.19	99.88	
070815A00034	17-Aug-07	4.1	18-Aug-08	17-Aug-17	119.13	113.05	107.99	104.21	101.66	100.26	99.78	
070815A00013	17-Aug-07	4.15	18-Aug-08	17-Aug-17	119.50	113.35	108.21	104.36	101.77	100.31	99.79	
070816A00024	20-Aug-07	3.87	20-Aug-08	21-Aug-17	117.97	112.11	107.24	103.68	101.32	100.13	99.74	
070817A00041	21-Aug-07	4.26	21-Aug-08	21-Aug-12	112.58	109.03	105.86	103.28	101.35	100.22	99.81	
070817A00043	21-Aug-07	4	21-Aug-08	21-Aug-17	118.44	112.47	107.53	103.88	101.43	100.13	99.75	
070821A00054	23-Aug-07	3.94	25-Aug-08	23-Aug-17	118.00	112.12	107.25	103.68	101.31	100.08	99.72	
070822A00024	24-Aug-07	4	25-Aug-08	24-Aug-17	118.44	112.47	107.52	103.86	101.41	100.11	99.74	
070822A00054	24-Aug-07	4.53	24-Aug-12	24-Aug-17	124.03	116.64	110.13	104.54	99.73	95.51	91.72	
070824A00037	28-Aug-07	4.07	28-Aug-08	28-Aug-17	118.95	112.88	107.83	104.08	101.57	100.19	99.75	
070824A00043	28-Aug-07	4.28	30-Aug-10	28-Aug-17	122.20	115.49	109.76	105.21	101.60	98.73	96.33	
070824A00042	28-Aug-07	4.5	30-Aug-10	28-Aug-17	122.13	115.46	109.74	105.22	101.64	98.75	96.37	
070827A00027	29-Aug-07	4.05	29-Aug-08	29-Aug-17	118.81	112.77	107.74	104.01	101.52	100.16	99.74	
070828A00025	30-Aug-07	3.98	02-Sep-08	30-Aug-17	118.33	112.42	107.49	103.86	101.47	100.17	99.70	
070829A00022	31-Aug-07	3.96	02-Sep-08	31-Aug-17	118.20	112.31	107.41	103.81	101.42	100.15	99.69	
070904A00048	06-Sep-07	4.15	07-Sep-10	06-Sep-17	121.30	114.75	109.17	104.71	101.19	98.36	95.98	
070904A00039	06-Sep-07	3.97	08-Sep-08	06-Sep-17	118.30	112.37	107.44	103.84	101.43	100.14	99.67	
070904A00037	06-Sep-07	3.91	08-Sep-08	06-Sep-17	118.34	112.40	107.47	103.85	101.45	100.15	99.68	
070904A00040	06-Sep-07	3.75	08-Sep-08	06-Sep-17	118.35	112.41	107.47	103.85	101.45	100.18	99.71	
070904A00044	06-Sep-07	4.37	07-Sep-10	06-Sep-17	121.22	114.72	109.15	104.73	101.21	98.38	96.03	
070906A00034	10-Sep-07	4.41	10-Sep-08	10-Sep-10	108.42	106.26	104.25	102.49	101.09	100.19	99.77	
070906A00048	10-Sep-07	3.79	10-Sep-08	12-Sep-22	122.83	114.69	108.35	104.04	101.36	100.07	99.65	
070907A00032	11-Sep-07	4	11-Sep-09	11-Sep-12	112.48	108.93	105.73	103.09	100.97	99.32	97.98	
070907A00029	11-Sep-07	4.21	11-Sep-09	11-Sep-12	112.49	108.94	105.74	103.10	100.99	99.32	97.99	
070910A00028	12-Sep-07	3.82	13-Sep-10	12-Sep-17	118.88	112.75	107.53	103.40	100.12	97.44	95.15	
070910A00026	12-Sep-07	4.04	13-Sep-10	12-Sep-17	118.82	112.71	107.53	103.41	100.15	97.49	95.20	
070911A00028	13-Sep-07	3.68	15-Sep-08	13-Sep-17	116.24	110.74	106.20	102.95	100.91	99.97	99.59	
070913A00032	17-Sep-07	4.33	17-Sep-09	17-Sep-12	112.99	109.38	106.10	103.38	101.22	99.49	98.12	
070914A00029	18-Sep-07	4.21	18-Sep-09	18-Sep-12	113.02	109.39	106.12	103.40	101.21	99.49	98.12	
070914A00025	18-Sep-07	4.11	18-Sep-09	18-Sep-12	112.95	109.33	106.06	103.35	101.17	99.46	98.09	

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REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price							
					-300	-200	-100	Base	100	200	300	
070920A00040	24-Sep-07	4.48	24-Sep-12	25-Sep-17	123.80	116.37	109.82	104.20	99.36	95.09	91.26	
070920A00038	24-Sep-07	4.7	24-Sep-12	25-Sep-17	123.72	116.33	109.85	104.25	99.44	95.21	91.39	
070921A00072	25-Sep-07	3.64	25-Sep-08	25-Sep-17	117.59	111.78	106.96	103.46	101.20	100.06	99.60	
070921A00073	25-Sep-07	3.86	25-Sep-08	25-Sep-17	117.55	111.74	106.95	103.45	101.15	100.01	99.60	
070924A00030	26-Sep-07	4.35	28-Sep-09	26-Sep-12	113.11	109.47	106.17	103.41	101.23	99.48	98.09	
070926A00085	28-Sep-07	4.21	28-Sep-10	29-Sep-14	116.73	111.87	107.50	103.84	100.77	98.15	95.86	
070926A00028	28-Sep-07	3.87	29-Sep-08	28-Sep-17	117.62	111.80	106.99	103.46	101.16	100.01	99.59	
071002A00078	04-Oct-07	3.59	06-Oct-08	04-Oct-17	117.31	111.57	106.81	103.38	101.17	100.05	99.54	
071002A00079	04-Oct-07	3.81	06-Oct-08	04-Oct-17	117.26	111.53	106.78	103.36	101.13	99.98	99.53	
071003A00076	05-Oct-07	3.86	06-Oct-08	05-Oct-17	117.62	111.81	107.01	103.50	101.21	100.03	99.55	
071004A00023	09-Oct-07	3.85	09-Oct-08	10-Oct-17	117.57	111.75	106.96	103.49	101.18	100.01	99.53	
071017A00028	19-Oct-07	4.17	19-Oct-09	19-Oct-12	113.08	109.02	105.52	102.81	100.74	99.18	97.88	
071017A00056	19-Oct-07	4.28	19-Oct-09	19-Oct-12	112.94	109.29	106.01	103.27	101.06	99.30	97.86	
071017A00059	19-Oct-07	4.06	19-Oct-09	19-Oct-12	112.89	109.25	105.96	103.23	101.02	99.26	97.83	
071017A00030	19-Oct-07	4.21	19-Oct-10	19-Oct-17	120.25	113.17	107.49	103.27	100.23	97.73	95.55	
071017A00032	19-Oct-07	4.46	19-Oct-12	19-Oct-17	123.12	115.55	109.00	103.42	98.72	94.55	90.79	
071018A00031	22-Oct-07	3.82	22-Oct-08	23-Oct-17	117.37	111.59	106.81	103.35	101.11	99.99	99.46	
071019A00056	23-Oct-07	3.87	25-Oct-10	23-Oct-17	119.38	113.10	107.76	103.51	100.12	97.33	94.94	
071019A00058	23-Oct-07	4.09	25-Oct-10	23-Oct-17	119.32	113.08	107.76	103.53	100.15	97.39	95.00	
071022A00074	24-Oct-07	4.11	25-Oct-10	24-Oct-17	119.47	113.20	107.85	103.60	100.22	97.44	95.05	
071023A00076	25-Oct-07	4.35	26-Oct-09	25-Oct-12	113.92	109.84	106.25	103.07	100.52	98.79	97.65	
071024A00055	26-Oct-07	4.14	26-Oct-12	26-Oct-17	121.28	114.11	107.77	102.33	97.59	93.40	89.61	
071024A00058	26-Oct-07	4.24	26-Oct-12	26-Oct-17	121.29	114.14	107.81	102.39	97.66	93.47	89.70	
071024A00036	26-Oct-07	4.36	26-Oct-12	26-Oct-17	121.21	114.10	107.78	102.39	97.69	93.52	89.75	
071025A00076	29-Oct-07	3.58	29-Oct-08	30-Oct-17	115.66	110.26	105.80	102.65	100.75	99.79	99.32	
071031A00038	02-Nov-07	3.71	03-Nov-08	02-Nov-17	116.65	111.05	106.41	103.09	100.99	99.90	99.34	
071101A00038	05-Nov-07	3.65	05-Nov-08	06-Nov-17	116.23	110.72	106.15	102.92	100.91	99.84	99.30	
071101A00041	05-Nov-07	3.43	05-Nov-08	06-Nov-17	116.28	110.75	106.18	102.95	100.92	99.85	99.31	
071102A00034	06-Nov-07	3.84	06-Nov-09	06-Nov-12	112.09	108.53	105.34	102.70	100.56	98.84	97.39	
071102A00028	06-Nov-07	4.05	06-Nov-09	06-Nov-12	112.09	108.54	105.35	102.70	100.58	98.86	97.42	
071102A00026	06-Nov-07	3.6	06-Nov-08	06-Nov-17	115.88	110.43	105.95	102.78	100.83	99.80	99.27	
071105A00052	07-Nov-07	3.49	07-Nov-08	07-Nov-17	116.01	110.54	106.03	102.85	100.86	99.81	99.28	
071105A00080	07-Nov-07	3.66	07-Nov-08	07-Nov-17	116.30	110.77	106.18	102.94	100.93	99.84	99.29	
071119A00026	07-Nov-07	3.8	08-Nov-10	07-Nov-17	118.96	112.75	107.46	103.25	99.87	97.08	94.67	
071105A00063	07-Nov-07	4.02	08-Nov-10	07-Nov-17	118.91	112.71	107.45	103.25	99.90	97.12	94.72	
071105A00050	07-Nov-07	4.42	07-Nov-12	07-Nov-17	121.75	114.54	108.15	102.69	97.93	93.70	89.88	

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					-300	-200	-100	Base	100	200	300	
071107A00065	09-Nov-07	3.62	10-Nov-08	09-Nov-17	116.01	110.54	106.03	102.82	100.84	99.80	99.26	
071109A00023	14-Nov-07	3.94	15-Nov-10	14-Nov-17	117.40	111.00	105.76	102.06	99.13	96.75	94.55	
071113A00042	15-Nov-07	3.95	16-Nov-09	15-Nov-12	111.72	108.20	105.05	102.44	100.33	98.65	97.20	
071115A00049	19-Nov-07	3.9	19-Nov-09	19-Nov-12	111.53	108.03	104.90	102.31	100.25	98.55	97.10	
071115A00070	19-Nov-07	3.85	19-Nov-10	20-Nov-17	116.68	110.47	105.31	101.74	98.90	96.50	94.31	
071116A00020	20-Nov-07	3.82	22-Nov-10	20-Nov-17	117.47	111.53	106.45	102.45	99.19	96.48	94.13	
071119A00048	21-Nov-07	3.81	23-Nov-09	21-Nov-12	111.17	107.73	104.64	102.09	100.06	98.38	96.94	
071120A00040	23-Nov-07	3.2	24-Nov-08	24-Nov-17	114.03	108.97	104.87	102.06	100.37	99.51	99.04	
071120A00038	23-Nov-07	3.32	24-Nov-08	24-Nov-17	113.96	108.92	104.83	102.03	100.36	99.50	99.04	
071120A00023	23-Nov-07	3.78	23-Nov-10	24-Nov-17	117.19	111.30	106.28	102.29	99.07	96.37	94.02	
071123A00033	27-Nov-07	3.24	28-Nov-08	27-Nov-17	113.43	108.50	104.52	101.82	100.22	99.41	98.98	
071127A00050	29-Nov-07	3.61	30-Nov-09	29-Nov-12	110.40	107.05	104.05	101.63	99.65	98.01	96.59	
071127A00072	29-Nov-07	2.83	01-Dec-08	29-Nov-17	112.24	107.66	103.94	101.48	100.10	99.35	98.86	
071127A00091	29-Nov-07	4.01	29-Nov-12	29-Nov-17	118.66	111.77	105.72	100.45	95.85	91.77	88.03	
071127A00075	29-Nov-07	3.04	01-Dec-08	29-Nov-17	112.15	107.59	103.88	101.43	100.00	99.33	98.85	
071127A00098	29-Nov-07	3.8	29-Nov-12	29-Nov-17	118.79	111.84	105.72	100.42	95.80	91.67	87.91	
071129A00023	03-Dec-07	3.47	03-Dec-10	04-Dec-17	115.05	109.59	104.90	101.15	98.10	95.50	93.18	
071130A00082	04-Dec-07	3.04	04-Dec-08	04-Dec-17	112.17	107.60	103.90	101.43	100.03	99.32	98.83	
071204A00057	06-Dec-07	3.01	08-Dec-08	06-Dec-17	111.98	107.45	103.78	101.37	99.98	99.28	98.78	
071204A00062	06-Dec-07	3.41	06-Dec-10	06-Dec-17	114.63	109.26	104.64	100.92	97.90	95.32	93.01	
071207A00040	11-Dec-07	3.36	11-Dec-08	11-Dec-12	109.95	106.70	103.87	101.75	100.34	99.51	98.99	
071207A00021	11-Dec-07	3.86	13-Dec-10	11-Dec-17	115.88	109.88	104.81	101.35	98.55	96.13	93.91	
071213A00035	17-Dec-07	3.13	17-Dec-08	18-Dec-17	113.64	108.67	104.65	101.90	100.25	99.39	98.83	
071213A00037	17-Dec-07	3.25	17-Dec-08	18-Dec-17	113.58	108.63	104.61	101.87	100.24	99.35	98.83	
071213A00042	17-Dec-07	3.71	17-Dec-10	18-Dec-17	116.77	110.96	105.97	101.99	98.75	96.05	93.66	
071217A00038	19-Dec-07	3.77	21-Dec-09	19-Dec-12	111.12	107.65	104.54	101.98	99.90	98.17	96.66	
071219A00073	21-Dec-07	3.2	21-Dec-09	21-Dec-17	114.12	109.00	104.76	101.64	99.31	97.50	96.00	
071221A00040	26-Dec-07	3.17	26-Dec-08	26-Dec-17	113.04	108.19	104.30	101.66	100.10	99.28	98.72	
080102A00062	04-Jan-08	3.33	04-Jan-10	04-Jan-13	109.42	106.20	103.32	100.96	99.01	97.36	95.88	
080103A00053	07-Jan-08	2.77	07-Jan-09	08-Jan-18	110.91	106.67	103.24	101.05	99.76	98.99	98.42	
080103A00054	07-Jan-08	2.83	07-Jan-09	08-Jan-18	110.88	106.64	103.23	101.00	99.75	98.98	98.42	
080103A00040	07-Jan-08	3.15	07-Jan-11	08-Jan-18	114.51	109.09	104.42	100.68	97.59	94.94	92.56	
080103A00052	07-Jan-08	3.26	07-Jan-11	08-Jan-18	114.16	108.83	104.22	100.53	97.47	94.85	92.49	
080103A00038	07-Jan-08	3.36	07-Jan-11	08-Jan-18	114.38	109.02	104.38	100.65	97.60	94.96	92.60	
080104A00022	08-Jan-08	2.97	08-Jan-10	08-Jan-13	108.82	105.71	102.90	100.61	98.70	97.06	95.58	
080104A00039	08-Jan-08	3.17	08-Jan-10	08-Jan-13	108.79	105.69	102.88	100.58	98.71	97.07	95.60	

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					-300	-200	-100	Base	100	200	300	
080104A00074	08-Jan-08	2.75	08-Jan-09	08-Jan-18	110.36	106.28	102.96	100.89	99.66	98.92	98.37	
080108A00060	10-Jan-08	3.51	10-Jan-13	10-Jan-18	116.72	109.97	103.96	98.78	94.20	90.08	86.32	
080108A00058	10-Jan-08	3.72	10-Jan-13	10-Jan-18	116.62	109.93	103.95	98.80	94.27	90.18	86.43	
080109A00035	11-Jan-08	3.06	11-Jan-10	11-Jan-13	108.60	105.53	102.75	100.47	98.60	96.97	95.49	
080109A00037	11-Jan-08	2.92	11-Jan-10	11-Jan-13	108.63	105.54	102.76	100.49	98.59	96.96	95.48	
080110A00075	14-Jan-08	2.72	14-Jan-09	16-Jan-18	110.17	106.12	102.87	100.82	99.60	98.86	98.30	
080110A00018	14-Jan-08	2.77	14-Jan-09	16-Jan-18	110.49	106.36	103.01	100.90	99.65	98.90	98.33	
080114A00025	16-Jan-08	3.05	18-Jan-11	16-Jan-18	112.30	107.33	103.02	99.52	96.60	94.06	91.73	
080115A00045	17-Jan-08	3.01	18-Jan-11	17-Jan-18	112.03	107.13	102.86	99.39	96.48	93.96	91.63	
080116A00044	18-Jan-08	3.53	18-Jan-13	18-Jan-18	114.48	108.01	102.24	97.40	93.04	89.14	85.49	
080117A00033	22-Jan-08	2.36	22-Jan-09	22-Jan-18	108.79	105.12	102.21	100.40	99.34	98.66	98.10	
080117A00040	22-Jan-08	2.45	22-Jan-09	22-Jan-18	108.56	104.94	102.12	100.32	99.29	98.63	98.08	
080118A00055	23-Jan-08	2.83	25-Jan-10	23-Jan-13	106.57	103.84	101.43	99.48	97.82	96.34	94.90	
080118A00073	23-Jan-08	2.41	23-Jan-09	23-Jan-18	108.34	104.78	102.00	100.27	99.24	98.61	98.05	
080118A00069	23-Jan-08	2.88	24-Jan-11	23-Jan-18	111.18	106.44	102.30	98.92	96.06	93.56	91.25	
080122A00054	24-Jan-08	2.42	25-Jan-10	24-Jan-13	106.72	103.97	101.45	99.37	97.61	96.04	94.57	
080122A00058	24-Jan-08	2.61	25-Jan-10	24-Jan-13	106.65	103.91	101.42	99.36	97.60	96.05	94.58	
080122A00052	24-Jan-08	2.54	25-Jan-10	26-Jan-15	107.44	104.31	101.54	99.32	97.50	95.93	94.46	
080123A00061	25-Jan-08	1.83	26-Jan-09	25-Jan-18	105.83	103.10	100.97	99.70	98.91	98.31	97.75	
080124A00107	25-Jan-08	2.3	26-Jan-09	25-Jan-18	107.68	104.34	101.71	100.09	99.14	98.52	97.96	
080124A00112	28-Jan-08	2.69	28-Jan-10	28-Jan-13	106.95	104.15	101.62	99.51	97.72	96.15	94.68	
080124A00034	28-Jan-08	3.27	28-Jan-13	29-Jan-18	114.22	107.75	102.03	97.00	92.55	88.54	84.82	
080124A00125	28-Jan-08	2.06	28-Jan-09	29-Jan-18	107.57	104.28	101.67	100.08	99.14	98.48	97.91	
080124A00127	28-Jan-08	2.26	28-Jan-09	29-Jan-18	107.45	104.18	101.60	100.02	99.14	98.48	97.91	
080124A00061	28-Jan-08	2.7	28-Jan-11	29-Jan-18	110.84	106.17	102.05	98.70	95.87	93.35	91.02	
080124A00117	28-Jan-08	2.85	28-Jan-11	29-Jan-18	110.98	106.27	102.16	98.80	95.97	93.45	91.13	
080125A00034	29-Jan-08	2.81	29-Jan-10	29-Jan-13	106.49	103.77	101.37	99.42	97.76	96.28	94.83	
080125A00036	29-Jan-08	3.08	31-Jan-11	29-Jan-13	108.12	104.75	101.64	98.83	96.26	93.91	91.64	
080128A00061	30-Jan-08	2.56	01-Feb-10	30-Jan-13	106.96	104.14	101.60	99.48	97.69	96.08	94.59	
080128A00050	30-Jan-08	2.68	01-Feb-10	30-Jan-13	106.93	104.13	101.60	99.47	97.67	96.09	94.60	
080128A00048	30-Jan-08	2.79	31-Jan-11	30-Jan-18	110.58	105.98	101.91	98.58	95.77	93.26	90.95	
080131A00179	04-Feb-08	2.45	04-Feb-10	04-Feb-13	106.87	104.08	101.54	99.41	97.61	96.00	94.50	
080131A00180	04-Feb-08	2.64	04-Feb-10	04-Feb-13	106.80	104.03	101.50	99.39	97.59	96.00	94.51	
080131A00169	04-Feb-08	2.7	04-Feb-10	04-Feb-13	106.07	103.44	101.12	99.18	97.56	96.04	94.58	
080131A00171	04-Feb-08	3.48	04-Feb-10	04-Feb-13	109.48	105.52	102.11	99.19	97.12	95.76	94.58	
080131A00173	04-Feb-08	3.41	04-Feb-13	05-Feb-18	114.33	107.89	102.12	97.11	92.64	88.60	84.90	

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					-300	-200	-100	Base	100	200	300	
080201A00072	05-Feb-08	2.22	05-Feb-09	05-Feb-18	107.30	104.10	101.54	100.00	99.07	98.38	97.79	
080201A00077	05-Feb-08	2.16	05-Feb-09	05-Feb-18	107.32	104.12	101.58	100.01	99.07	98.38	97.79	
080201A00078	5-Feb-08	2.1	5-Feb-09	5-Feb-18	107.33	104.15	101.59	100.01	99.07	98.39	97.79	
080201A00083	5-Feb-08	2.02	5-Feb-09	5-Feb-18	107.42	104.21	101.63	100.06	99.08	98.40	97.80	
080201A00090	5-Feb-08	2.79	7-Feb-11	5-Feb-18	110.65	106.01	101.91	98.55	95.72	93.19	90.85	
080204A00035	6-Feb-08	2.63	8-Feb-10	6-Feb-13	106.76	103.99	101.46	99.35	97.55	95.95	94.44	
080205A00038	7-Feb-08	2.36	9-Feb-09	7-Feb-11	104.34	102.53	100.99	99.90	99.09	98.44	97.84	
080205A00042	7-Feb-08	2.55	8-Feb-10	7-Feb-13	106.47	103.75	101.26	99.18	97.40	95.81	94.32	
080205A00062	7-Feb-08	2.56	8-Feb-10	7-Feb-13	106.51	103.78	101.29	99.20	97.42	95.83	94.33	
080205A00054	7-Feb-08	2.72	7-Feb-11	7-Feb-18	110.20	105.66	101.64	98.33	95.52	93.00	90.68	
080205A00093	7-Feb-08	3.32	7-Feb-13	7-Feb-18	113.68	107.29	101.62	96.62	92.19	88.19	84.49	
080207A00025	11-Feb-08	2.58	11-Feb-10	11-Feb-13	106.59	103.84	101.33	99.23	97.43	95.83	94.33	
080207A00069	11-Feb-08	2.91	11-Feb-11	11-Feb-13	108.30	104.88	101.66	98.78	96.14	93.68	91.36	
080207A00062	11-Feb-08	2.27	11-Feb-09	12-Feb-18	107.57	104.27	101.66	100.02	99.07	98.37	97.76	
080207A00040	11-Feb-08	2.9	11-Feb-11	12-Feb-18	109.26	104.76	101.15	98.23	95.65	93.29	91.02	
080208A00023	12-Feb-08	2.84	14-Feb-11	12-Feb-18	110.97	106.25	102.08	98.68	95.81	93.25	90.89	
080211A00034	13-Feb-08	2.58	14-Feb-11	13-Feb-18	110.74	106.05	101.91	98.52	95.64	93.08	90.72	
080213A00016	15-Feb-08	2.55	16-Feb-10	15-Feb-13	106.48	103.74	101.24	99.14	97.34	95.74	94.22	
080213A00024	15-Feb-08	3.22	16-Feb-10	15-Feb-13	109.22	105.24	101.82	98.90	96.86	95.55	94.40	
080214A00043	19-Feb-08	2.17	19-Feb-09	20-Feb-18	106.99	103.89	101.40	99.87	98.94	98.24	97.62	
080215A00057	20-Feb-08	2.63	22-Feb-10	20-Feb-13	106.78	103.98	101.42	99.28	97.45	95.82	94.28	
080215A00056	20-Feb-08	2.91	22-Feb-11	20-Feb-18	111.42	106.58	102.34	98.88	95.94	93.36	90.98	
080226A00032	28-Feb-08	2.17	2-Mar-09	28-Feb-18	107.76	104.43	101.75	100.06	99.01	98.24	97.57	
080226A00026	28-Feb-08	2.29	2-Mar-09	28-Feb-18	107.71	104.38	101.71	100.04	99.00	98.23	97.57	
080226A00039	28-Feb-08	2.85	28-Feb-11	28-Feb-18	112.52	107.41	102.97	99.35	96.32	93.66	91.23	
080226A00038	28-Feb-08	3.06	28-Feb-11	28-Feb-18	112.43	107.35	102.96	99.36	96.34	93.70	91.29	
080227A00049	29-Feb-08	2.81	1-Mar-10	1-Mar-11	105.49	103.25	101.18	99.30	97.58	95.99	94.46	
080227A00052	29-Feb-08	3.05	28-Feb-11	2-Mar-15	108.75	105.04	101.56	98.59	95.94	93.52	91.20	
080227A00053	29-Feb-08	2.99	1-Mar-11	1-Mar-18	112.01	107.02	102.68	99.12	96.14	93.51	91.09	
080228A00048	3-Mar-08	2.37	3-Mar-10	4-Mar-13	106.62	103.84	101.28	99.13	97.28	95.61	94.05	
080228A00053	3-Mar-08	2.57	3-Mar-10	4-Mar-13	106.59	103.81	101.27	99.12	97.27	95.62	94.07	
080229A00118	4-Mar-08	2.19	4-Mar-10	4-Mar-13	105.95	103.30	100.83	98.75	96.94	95.29	93.74	
080229A00113	4-Mar-08	2.38	4-Mar-10	4-Mar-13	105.89	103.25	100.79	98.72	96.93	95.29	93.75	
080229A00109	4-Mar-08	2.5	4-Mar-10	4-Mar-13	105.26	102.93	100.58	98.71	97.02	95.44	93.93	
080229A00057	4-Mar-08	2.69	4-Mar-11	4-Mar-13	107.46	104.09	100.91	98.03	95.38	92.90	90.56	
080229A00108	4-Mar-08	2.7	4-Mar-11	4-Mar-15	107.79	104.16	100.78	97.89	95.29	92.86	90.54	

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080229A00105	4-Mar-08	3.31	4-Mar-13	5-Mar-18	113.64	107.18	101.46	96.41	91.92	87.88	84.13	
080229A00112	4-Mar-08	1.96	4-Mar-09	5-Mar-18	105.91	103.16	100.97	99.59	98.69	97.98	97.32	
080229A00107	4-Mar-08	3.24	4-Mar-13	5-Mar-18	113.14	106.72	101.06	96.05	91.60	87.58	83.84	
080303A00057	5-Mar-08	3.27	5-Mar-13	5-Mar-18	113.35	106.92	101.23	96.19	91.73	87.70	83.95	
080303A00076	5-Mar-08	2.64	7-Mar-11	5-Mar-18	109.72	105.23	101.23	97.92	95.07	92.51	90.13	
080303A00074	5-Mar-08	2.44	7-Mar-11	5-Mar-18	109.91	105.33	101.29	97.95	95.07	92.49	90.10	
080303A00087	5-Mar-08	1.79	5-Mar-09	5-Mar-18	106.22	103.36	101.10	99.67	98.73	98.00	97.35	
080303A00088	5-Mar-08	1.99	5-Mar-09	5-Mar-18	106.03	103.27	101.02	99.63	98.71	97.99	97.33	
080304A00052	6-Mar-08	1.96	6-Mar-09	6-Mar-18	105.90	103.15	100.96	99.60	98.68	97.96	97.30	
080304A00032	6-Mar-08	3.65	6-Mar-13	6-Mar-18	115.74	108.30	101.83	96.27	91.71	87.98	84.77	
080305A00022	7-Mar-08	3.19	7-Mar-12	7-Mar-18	111.91	106.39	101.59	97.47	93.96	90.69	87.65	
080306A00079	10-Mar-08	2.3	10-Mar-10	11-Mar-13	106.36	103.62	101.08	98.95	97.10	95.43	93.86	
080306A00078	10-Mar-08	2.5	10-Mar-10	11-Mar-13	106.33	103.59	101.07	98.95	97.11	95.45	93.88	
080306A00027	10-Mar-08	2.42	10-Mar-10	10-Mar-15	106.98	103.90	101.13	98.86	96.97	95.31	93.74	
080310A00020	12-Mar-08	3.39	12-Mar-13	12-Mar-18	113.52	107.04	101.34	96.37	91.96	88.01	84.30	
080310A00062	12-Mar-08	3.78	12-Mar-13	12-Mar-18	115.82	108.39	101.94	96.40	91.85	88.12	84.91	
080310A00022	12-Mar-08	3.07	12-Mar-12	12-Mar-18	111.20	105.66	100.99	97.02	93.48	90.23	87.20	
080313A00051	17-Mar-08	2.17	17-Mar-10	18-Mar-13	105.88	103.22	100.73	98.65	96.81	95.14	93.57	
080313A00052	17-Mar-08	2.36	17-Mar-10	18-Mar-13	105.82	103.18	100.70	98.61	96.81	95.15	93.57	
080313A00026	17-Mar-08	2.66	17-Mar-11	19-Mar-18	109.85	105.31	101.27	97.94	95.05	92.47	90.07	
080313A00045	17-Mar-08	2.72	17-Mar-11	19-Mar-18	108.19	104.10	100.36	97.53	94.94	92.51	90.18	
080314A00048	18-Mar-08	2.3	18-Mar-11	19-Mar-18	109.03	104.61	100.69	97.41	94.58	92.01	89.62	
080314A00047	18-Mar-08	2.5	18-Mar-11	19-Mar-18	108.90	104.51	100.63	97.39	94.57	92.03	89.65	
080317A00028	19-Mar-08	1.96	19-Mar-10	19-Mar-13	104.61	102.19	99.90	97.93	96.17	94.54	92.98	
080317A00030	19-Mar-08	2.02	19-Mar-10	19-Mar-13	104.61	102.17	99.90	97.93	96.17	94.54	92.99	
080317A00016	19-Mar-08	2.77	19-Mar-12	19-Mar-18	109.13	104.10	99.63	95.77	92.34	89.14	86.11	
080318A00058	20-Mar-08	2.5	21-Mar-11	20-Mar-13	105.91	102.71	99.71	96.94	94.37	91.95	89.61	
080318A00057	20-Mar-08	2.16	22-Mar-10	20-Mar-18	103.73	101.73	99.58	97.91	96.29	94.71	93.17	
080318A00047	20-Mar-08	3.13	20-Mar-09	20-Mar-18	111.09	105.63	101.37	98.55	97.63	97.33	97.11	
080318A00078	20-Mar-08	3.04	20-Mar-13	20-Mar-18	111.67	105.42	99.84	94.92	90.56	86.54	82.82	
080318A00060	20-Mar-08	2.44	21-Mar-11	20-Mar-18	106.35	102.76	99.50	96.71	94.16	91.75	89.43	
080318A00071	20-Mar-08	2.84	20-Mar-13	20-Mar-18	111.81	105.52	99.87	94.93	90.50	86.46	82.72	
080319A00079	24-Mar-08	2.2	24-Mar-10	25-Mar-13	105.23	102.69	100.29	98.27	96.47	94.81	93.23	
080319A00100	24-Mar-08	2.27	24-Mar-11	26-Mar-18	108.84	104.45	100.54	97.28	94.44	91.87	89.47	
080319A00099	24-Mar-08	2.47	24-Mar-11	26-Mar-18	108.71	104.35	100.49	97.26	94.44	91.89	89.51	
080324A00053	26-Mar-08	3.32	26-Mar-13	26-Mar-18	112.98	106.55	100.89	95.93	91.58	87.58	83.86	

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080326A00027	28-Mar-08	3.07	28-Mar-13	28-Mar-18	113.52	106.96	101.15	96.04	91.51	87.40	83.60	
080326A00020	28-Mar-08	3.27	28-Mar-13	28-Mar-18	113.34	106.86	101.12	96.05	91.55	87.48	83.71	
080326A00041	28-Mar-08	3.32	28-Mar-13	28-Mar-18	112.98	106.55	100.88	95.92	91.56	87.56	83.84	
080328A00020	1-Apr-08	1.95	1-Apr-09	2-Apr-18	105.87	103.10	100.91	99.50	98.51	97.73	97.01	
080331A00094	2-Apr-08	2.66	4-Apr-11	2-Apr-18	107.90	103.84	100.25	97.26	94.65	92.18	89.82	
080331A00091	2-Apr-08	1.9	2-Apr-09	2-Apr-18	105.66	102.95	100.83	99.42	98.46	97.68	96.96	
080402A00049	4-Apr-08	2.88	4-Apr-11	4-Apr-18	111.35	106.45	102.14	98.61	95.60	92.92	90.45	
080403A00063	7-Apr-08	2.95	7-Apr-11	9-Apr-18	111.82	106.82	102.43	98.83	95.78	93.09	90.60	
080408A00019	10-Apr-08	2.83	11-Apr-11	10-Apr-18	111.01	106.17	101.90	98.39	95.39	92.71	90.24	
080408A00035	10-Apr-08	3.21	10-Apr-13	10-Apr-18	114.62	107.89	101.93	96.71	92.08	87.91	84.05	
080408A00034	10-Apr-08	3.41	10-Apr-13	10-Apr-18	114.42	107.79	101.87	96.72	92.11	87.96	84.15	
080409A00051	11-Apr-08	1.88	13-Apr-09	11-Apr-18	106.71	103.68	101.24	99.66	98.59	97.75	97.00	
080409A00048	11-Apr-08	1.96	13-Apr-09	11-Apr-18	106.60	103.62	101.19	99.65	98.58	97.74	96.99	
080410A00038	14-Apr-08	3.36	15-Apr-13	16-Apr-18	113.34	106.81	101.05	96.02	91.60	87.56	83.80	
080410A00057	14-Apr-08	2.57	14-Apr-10	16-Apr-18	105.86	103.09	100.52	98.55	96.84	95.19	93.59	
080410A00040	14-Apr-08	3.16	15-Apr-13	16-Apr-18	113.48	106.88	101.07	96.00	91.55	87.48	83.69	
080417A00027	21-Apr-08	3.14	21-Apr-11	23-Apr-18	113.11	107.79	103.22	99.45	96.28	93.51	90.97	
080422A00023	24-Apr-08	2.46	24-Apr-09	24-Apr-18	108.74	105.04	102.11	100.15	98.90	98.00	97.20	
080423A00043	25-Apr-08	2.95	25-Apr-11	25-Apr-18	111.27	106.24	102.05	98.71	95.87	93.28	90.84	
080423A00044	25-Apr-08	3.16	25-Apr-11	25-Apr-18	111.16	106.24	102.06	98.68	95.91	93.33	90.90	
080423A00049	25-Apr-08	3.42	25-Apr-13	25-Apr-18	115.54	108.60	102.51	97.30	92.68	88.53	84.69	
080423A00050	25-Apr-08	3.63	25-Apr-13	25-Apr-18	115.46	108.59	102.51	97.37	92.78	88.63	84.83	
080428A00045	30-Apr-08	2.59	30-Apr-09	30-Apr-18	109.50	105.59	102.45	100.37	99.03	98.08	97.25	
080428A00048	30-Apr-08	3.06	2-May-11	30-Apr-18	114.17	108.62	103.83	99.91	96.62	93.76	91.16	
080428A00046	30-Apr-08	3.27	2-May-11	30-Apr-18	114.04	108.56	103.79	99.91	96.64	93.79	91.21	
080428A00053	30-Apr-08	3.58	30-Apr-13	30-Apr-18	117.51	110.37	104.04	98.56	93.73	89.39	85.43	
080428A00055	30-Apr-08	3.79	30-Apr-13	30-Apr-18	117.41	110.30	104.05	98.59	93.82	89.51	85.56	
080429A00050	1-May-08	3.19	2-May-11	1-May-18	113.51	108.10	103.42	99.61	96.37	93.55	90.99	
080429A00049	1-May-08	4.12	1-May-13	1-May-18	119.00	111.16	104.23	98.44	93.69	89.55	85.98	
080429A00053	1-May-08	2.98	2-May-11	1-May-18	113.61	108.18	103.47	99.61	96.36	93.52	90.94	
080429A00038	1-May-08	3.67	1-May-13	1-May-18	116.49	109.54	103.33	97.97	93.23	88.94	85.03	
080429A00048	1-May-08	3.46	1-May-13	1-May-18	116.59	109.58	103.34	97.94	93.14	88.84	84.90	
080501A00093	6-May-08	3.48	6-May-13	7-May-18	116.77	109.72	103.45	98.02	93.21	88.89	84.94	
080501A00095	6-May-08	3.62	6-May-13	7-May-18	116.62	109.62	103.38	98.00	93.22	88.92	84.98	
080501A00092	6-May-08	3.68	6-May-13	7-May-18	116.59	109.61	103.38	98.00	93.25	88.95	85.02	
080505A00133	7-May-08	3.25	7-May-09	9-May-11	107.53	104.83	102.36	100.36	98.97	97.96	97.32	

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

Report Created on  
6/30/2008

REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price							
					-300	-200	-100	Base	100	200	300	
080505A00129	7-May-08	3.37	7-May-09	7-May-12	109.34	105.97	103.01	100.68	99.16	98.11	97.45	
080502A00059	7-May-08	2.61	7-May-09	7-May-18	109.69	105.74	102.57	100.44	99.04	98.05	97.19	
080502A00033	7-May-08	2.83	7-May-09	7-May-18	106.17	102.71	100.83	99.78	98.97	98.16	97.37	
080505A00040	7-May-08	3.32	9-May-11	7-May-18	114.39	108.83	104.01	100.07	96.75	93.89	91.28	
080507A00049	9-May-08	3.1	10-May-10	9-May-13	108.78	105.55	102.58	100.10	97.95	96.05	94.30	
080507A00058	9-May-08	3.79	9-May-13	9-May-18	117.46	110.33	104.05	98.56	93.77	89.44	85.47	
080508A00041	12-May-08	2.82	12-May-10	14-May-18	111.05	106.58	102.73	99.84	97.51	95.54	93.77	
080509A00080	13-May-08	2.89	13-May-11	14-May-18	112.99	107.66	103.02	99.22	96.00	93.17	90.58	
080509A00077	13-May-08	3.09	13-May-11	14-May-18	112.83	107.53	102.96	99.17	95.99	93.18	90.61	
080509A00082	13-May-08	3.54	13-May-13	14-May-18	115.31	108.40	102.29	97.11	92.48	88.33	84.48	
080509A00053	13-May-08	4.02	13-May-13	14-May-18	118.17	110.38	103.52	97.78	93.10	89.01	85.50	
080515A00086	19-May-08	3.78	20-May-13	21-May-18	117.39	110.23	103.95	98.45	93.65	89.30	85.32	
080516A00058	20-May-08	2.17	20-Aug-08	20-May-10	103.42	101.94	100.77	100.06	99.81	99.67	99.53	
080516A00089	20-May-08	2.84	20-Aug-08	21-May-18	106.27	100.71	100.11	100.02	99.88	99.74	99.60	
080516A00070	20-May-08	3.02	20-May-11	21-May-18	113.90	108.37	103.59	99.67	96.37	93.50	90.87	
080516A00066	20-May-08	3.23	20-May-11	21-May-18	113.79	108.30	103.55	99.67	96.39	93.53	90.93	
080519A00060	21-May-08	3.77	21-May-13	21-May-18	117.31	110.16	103.88	98.39	93.59	89.24	85.27	
080520A00034	22-May-08	3.02	24-May-10	22-May-13	108.47	105.27	102.32	99.86	97.71	95.80	94.04	
080520A00022	22-May-08	3.25	23-May-11	22-May-18	111.97	106.80	102.42	98.91	96.02	93.36	90.86	
080521A00030	23-May-08	2.69	25-Aug-08	23-May-13	105.67	101.52	99.97	100.01	99.85	99.70	99.55	
080521A00114	23-May-08	2.84	25-Aug-08	23-May-18	106.27	100.74	100.18	100.03	99.87	99.72	99.57	
080521A00038	23-May-08	3.65	23-May-13	23-May-18	116.87	109.80	103.50	98.07	93.25	88.91	84.95	
080521A00032	23-May-08	3.71	23-May-13	23-May-18	116.84	109.77	103.50	98.06	93.28	88.95	84.99	
080521A00083	23-May-08	3.74	23-May-13	23-May-18	116.30	109.25	103.11	97.81	93.12	88.89	85.02	
080522A00078	27-May-08	3.4	27-May-11	29-May-18	114.99	109.28	104.31	100.30	96.92	93.98	91.34	
080522A00029	27-May-08	3.85	28-May-13	29-May-18	117.23	110.04	103.77	98.31	93.63	89.36	85.43	
080529A00027	2-Jun-08	3.63	2-Jun-11	4-Jun-18	115.34	109.32	104.35	100.49	97.30	94.50	91.95	
080529A00025	2-Jun-08	3.69	2-Jun-11	4-Jun-18	115.32	109.31	104.35	100.38	97.31	94.51	91.96	
080603A00062	5-Jun-08	3.71	5-Jun-13	5-Jun-18	118.69	111.30	104.79	99.13	94.17	89.71	85.65	
080603A00059	5-Jun-08	3.92	5-Jun-13	5-Jun-18	118.56	111.22	104.79	99.16	94.24	89.83	85.79	
080603A00074	5-Jun-08	3.42	6-Jun-11	5-Jun-18	113.37	107.82	103.04	99.50	96.42	93.74	91.18	
080604A00029	6-Jun-08	3.19	7-Jun-10	6-Jun-13	108.42	105.19	102.28	99.87	97.80	95.94	94.18	
080619A00042	23-Jun-08	2.38	23-Sep-08	23-Jun-10	104.11	102.48	101.12	100.23	99.78	99.52	99.29	
080620A00035	24-Jun-08	3.6	24-Jun-10	24-Jun-13	111.00	107.36	104.06	101.25	98.86	96.77	94.87	
080623A00035	25-Jun-08	2.97	25-Jun-09	25-Jun-18	112.11	107.44	103.67	101.10	99.35	98.13	97.12	
080623A00065	25-Jun-08	3.67	27-Jun-11	25-Jun-18	117.04	110.57	105.24	101.10	97.77	94.86	92.22	

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REFERENCE	SETTLEMENT_DATE	RATE	First/Next Put Date	MATURITY_DATE	Price							
					-300	-200	-100	Base	100	200	300	
080624A00047	26-Jun-08	3.61	27-Jun-11	26-Jun-18	114.70	108.79	103.93	100.13	96.93	94.14	91.52	
080626A00047	30-Jun-08	3.4	30-Jun-11	2-Jul-18	116.75	110.62	105.31	101.03	97.44	94.34	91.56	
080626A00048	30-Jun-08	3.61	30-Jun-11	2-Jul-18	116.63	110.55	105.27	101.02	97.47	94.39	91.62	
080627A00111	1-Jul-08	3.18	1-Jul-10	1-Jul-13	110.11	106.60	103.38	100.66	98.31	96.23	94.33	
080627A00117	1-Jul-08	3.38	1-Jul-10	1-Jul-13	110.07	106.57	103.36	100.65	98.32	96.25	94.35	
080627A00058	1-Jul-08	3.56	1-Jul-11	2-Jul-18	115.05	108.92	104.01	100.16	96.92	94.11	91.48	
080627A00045	1-Jul-08	3.06	1-Jul-09	1-Jul-20	108.80	103.93	101.28	99.92	98.98	98.03	97.11	