

Current Market Index - 6 Months to 1 Year Reset Frequency

Balance from Schedule 4B

Distance from The Lifetime Cap									
200 basis points or less		201 to 400 basis points		401 to 600 basis points		Over 600 basis points		Total	
No Cap	Periodic Cap of 150 bp or Less	No Cap	Periodic Cap of 150 bp or Less	No Cap	Periodic Cap of 150 bp or Less	No Cap	Periodic Cap of 150 bp or Less	No Cap	Periodic Cap More Than 150 bp
\$425	\$1,265	\$1,816	\$1,932	\$2,695	\$3,016	\$6,432	\$2,312	\$3,765	\$7,895
7.50%	8.10%	6.30%	7.50%	8.00%	6.60%	7.00%	3.90%	4.60%	5.80%
								\$34,411	
Balance									
WAC									

Risk Weights - Rising Rates

	Distance from The Lifetime Cap											
	200 basis points or less			201 to 400 basis points			401 to 600 basis points			Over 600 basis points		
	No Periodic Cap	Cap of 150 bp or Less	Periodic Cap More Than 150 bp	No Periodic Cap	Cap of 150 bp or Less	Periodic Cap More Than 150 bp	No Periodic Cap	Cap of 150 bp or Less	Periodic Cap More Than 150 bp	No Periodic Cap	Cap of 150 bp or Less	Periodic Cap More Than 150 bp
Weighted	-9.20%	-9.30%	-9.20%	-8.90%	-9.10%	-9.00%	-7.60%	-8.70%	-8.20%	-5.10%	-8.20%	-7.10%
Average	-8.70%	-8.80%	-8.70%	-8.00%	-8.40%	-8.20%	-5.80%	-7.70%	-6.90%	-3.00%	-7.20%	-5.60%
Coupon	-7.70%	-7.80%	-7.70%	-6.40%	-7.30%	-6.80%	-3.60%	-6.40%	-5.10%	-1.60%	-5.90%	-4.00%
Range	-5.80%	-6.20%	-5.80%	-4.20%	-5.50%	-4.70%	-1.90%	-4.60%	-3.10%	-1.00%	-4.30%	-2.50%

Net Position (Balance x Net Position)

Derivates from The Lifetime Cap									
200 basis points or less			201 to 400 basis points		401 to 600 basis points		Over 600 basis points		Total
No	Periodic Cap of 150 bp or Less	Periodic Cap More Than 150 bp	No	Periodic Cap of 150 bp or Less	Periodic Cap More Than 150 bp	No	Periodic Cap of 150 bp or Less	Periodic Cap More Than 150 bp	
(\$33)	(\$78)	(\$104)	(\$116)	(\$141)	(\$127)	(\$62)	(\$193)	(\$328)	(\$2,051)
Net Position									