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## Current Market Index - 6 Months to 1 Year Reset Frequency

## **Balance from Schedule 4B**

のない。こので、「「「」			-		Distance	Distance from The Lifetime Cap	time Cap						
		200 basis pu	oints or less		400 basis p	oints	401 to	600 basis po	Dints	Over	600 basis pu	oints	Total
		Periodic	Periodic		Periodic Per	Periodic		Periodic	Periodic		Periodic	Periodic	
	å	Cap of	Cap More	z	Cap of	Cap More		Cap of	S		Cap of	Cap More	
	Periodic	150 bp	Than	Periodic	150 bp	Than	Pe	150 bp		2	150 bp	Than	A STATE OF A
	Cap	or Less	150 bp	C ab	or Less	150 bp	-	or Less	d		or Less	Cap or Less 150 bp	
Salance	\$425	\$1,265	\$1,789	\$1,816	\$1,932	\$2,695		\$3,016	432		\$3,765	\$7,895	\$34,411
VAC	7.50%	8.10%	9.20%	6.30%	7.50%	8.00%		6.60%	%0		4.60%	5.80%	

## **Risk Weights - Rising Rates**

201 to 400 basis points     401 to 600       Periodic     Periodic     Periodic     Periodic       No     Cap of     Cap More     No     Cap cl       Periodic     150 bp     Than     Periodic     13       Periodic     150 bp     Than     Periodic     13       -8.90%     -9.10%     -9.00%     -7.60%     -       -6.40%     -7.30%     -6.80%     -     -	A DESCRIPTION OF A DESC					Distance from	Distance from The Lifetime Cap	ŝ					
Periodic     Periodic     Periodic     Periodic     Periodic     Periodic     Periodic     Periodic     Periodic     No     Cap of     Cap     Of     Cap of     Cap     Of </th <th></th> <th></th> <th>200 basis pu</th> <th>oints or less</th> <th>201 to</th> <th>400 basis p</th> <th>oints</th> <th>401 to</th> <th>600 basis p</th> <th>oints</th> <th>Over</th> <th>Over 600 basis points</th> <th>oints</th>			200 basis pu	oints or less	201 to	400 basis p	oints	401 to	600 basis p	oints	Over	Over 600 basis points	oints
No     Cap of Equation     Cap of Than     Cap of Periodic     Cap of Than     Cap of Periodic     Cap of Than     Cap of Periodic     Cap of Than     Cap of Periodic     Cap of Than     Cap of Cap     Cap of Cap of Cap     Cap of Cap of Cap     Cap of Cap of Cap of Cap of Cap of	an a		Periodic	Periodic		Periodic	Periodic		Periodic	Periodic		Periodic	Periodic
Reviol     150 bp     Than     Periodic     150 bp     Than     Periodic     150 bp     Cap     or Less     170%     -3.00%     -7.60%     -3.70%     -3.70%     -3.70%     -3.70%     -3.70%     -3.70%     -3.70%     -3.70%     -5.80% <th< th=""><th></th><th>°N</th><th>Cap of</th><th>Cap More</th><th>°Ž</th><th>Cap of</th><th>Cap More</th><th>, .</th><th>Cap of</th><th>Cap More</th><th>°Ž</th><th>Cap of</th><th></th></th<>		°N	Cap of	Cap More	°Ž	Cap of	Cap More	, .	Cap of	Cap More	°Ž	Cap of	
A. 175% and under     Cap     or Less     150 bp     Cap     or Less     150 bp     Cap     or Less     150 bp     Cap     or Less     170%		Periodic	150 bp	Than	Periodic	150 bp	Than	Per	150 bp	Than	<b>Periodic</b>	150 bp	
4.75% and under -9.20% -9.20% -9.20% -9.20% -9.10% -7.60% -7.70%   4.76% to 6.25% -8.70% -8.70% -8.70% -8.70% -7.70%   6.26% to 7.75% -7.70% -6.40% -7.30% -5.60% -6.40%   6.26% to 7.75% -7.70% -6.40% -7.30% -5.60% -6.40%		Cap C	or Less	150 bp	C C	or Less	150 bp	Ŭ	or Less	150 bp	ð	or Less	
4.76% to 6.25% -8.70% -8.80% -8.70% -3.00% -8.40% -3.20% -5.80% -7.70% 6.26% to 7.75% -7.70% -7.70% -6.40% -7.70% -6.40% -7.30% -6.80% -5.60% -6.40%	Weighted 4.75% and under	-9.20%	-9.30%	-9.20%	-8.90%	-9.10%	-9.00 <del>.</del> 6-		-8.70%	-8.20%	-5.10%	-8.20%	-7.10%
-7.70% -6.40% -7.30% -6.80% -3.60% -6.40%	Average 4.76% to 6.25%	-8.70%	-8.80%	-8.70%	-8.00%	-8.40%	-8.20%	Ŷ	-7.70%	-6.90%	-3.00%	-7.20%	ľ
Very A Nort Very And Very A	Coupon 6.26% to 7.75%	-7.70%	-7.80%	-7.70%	-6.40%	-7.30%	-6.80%	ľ	-6.40%	-5.10%	-1.60%	-5.90%	-4.00%
-2.0076	Range Over 7.75%	-5.80%	-6.20%	-5.80%	-4.20%	-5.50%	-4.70%	•	4.60%	-3.10%	-1.00%		-2.50%

## Net Position (Balance x Net Position)

					Distance from	Distance from The Lifetime Cap	di Cielo						
	200 bi	asis points o	r less	201 to	400 basis p	oints	401 tu	401 to 600 basis points	oints	Over	600 basis pu	oints	Total
		Periodic	Periodic		Periodic Per	Periodic		Periodic	Periodic		Periodic	Periodic	
	٩	Cap of	Cap More	٥N	Cap of	Cap More	No.	Cap of	Cap More	Ŷ	Cap of	Cap More	
	Periodic	150 bp	Than	Periodic	150 bp	Than	Periodic	150 bp	Than	Periodic	150 bp	Than	
A REPART OF A DESCRIPTION OF A DESCRIPTI	Cap	or Less	150 bp	Cap	or Less	150 bp	ð	or Less	150 bp	с С	or Less	Cap or Less 150 bp	
et Position	(£53)	(\$78)	(\$104)	(\$116)	(\$141)	(\$127)	(\$62)	(\$193)	(\$328)	(\$118)	(\$309)	(\$442)	(\$2,051)