Current Market Index - 6 Month or Less Reset Frequency

Balance from Schedule 4B

	:		NIBIGIU	UISIANCE ITOM INC LIICUME CAP		/al/			
2007	basis p	200 basis points or less	201 to 40	201 to 400 basis poi	-	401 to 600 basis po Over 600 basis points	Over 600 ba	isis points	Total
Ň	0		No		No		No		
Peri	Periodic	Periodic	Periodic	Periodic	Periodic	Periodic	Periodic	Periodic	
පී	Cap	Cap	Cap	Cap	C B D	Cap	C B C	С В С	
Balance S.	\$203	\$3,023	\$756	\$5,361	\$864	\$9,123	\$864	\$12,564	\$32,758
WAC 7.8	7.80%	5.60%	6.50%	4.65%	6.10%		8.00%	3.20%	

Risk Weights - Declining Rates

	23	1	0		1.0		1.0	
	asis point		Periodic		5.30%		1.40%	1.00%
	Over 600 b	No No	Periodic		1.80%	0.80%	0.50%	0.50%
Cap	401 to 600 basis po Over 600 basis points		Periodic	Cap	7.10%	4.40%	1.90%	1.10%
Lifetime (No	Periodic	Cap	4.70%	2.30%	1.00%	0.60%
Distance from The Lifetime Cap	201 to 400 basis poi		Periodic	Cap	%0E.6	%02.9	3.50%	1.80%
Distan	201 to 40	°N N	Periodic	Cap C	8.50%	5.70%	3.00%	1.30%
	200 basis points or less		Periodic	Cap	10.40%	8.20%	4.80%	2.40%
	200 basis	No	Periodic	Cap	10.30%	7.90%	4.50%	2.00%
					4.75% and under	4.76% to 6.25%	6.26% to 7.75%	Over 7.75%
					Weighted	Average	Coupon	Range

Total Cap \$666 Distance from The Lifetime Cap 201 to 400 basis points 401 to 600 basis point Over 600 basis points Periodic Periodic °N Cap Periodic Cap Periodic Cap ů 8499 8499 Periodic S3 S3 Periodic ů 200 basis points or less Periodic Cap Periodic S S ٩

Net Position (Balance x Risk Weights)

\$1,865

3

\$401

\$20

\$248

2

Net Position

39542