

YIELD MAINTENANCE: Sept/08 - March/09 FAMEE-JANKEE SPREAD

Table 6b

Sept/26 2008

Coupon %	Bid	AskYield
4.0	108.0	3.50
YieldRate	3.95	3.50

March/13 2009

Coupon %	Bid	AskYield
4.0	112.0	2.33
YieldRate	3.92	2.33

OPTION	Principal	FixRate	Reinvest	DiffRate	Term(Y)	PVXX	%PP	PREPAY
1 Purist1	\$3,600,000	5.625	3.95	1.68	6.80	5.52		
9/26/2008	\$3,600,000	5.625	3.95	1.68	6.80	5.86	7.9	\$285,401
2 Purist2	\$3,600,000	5.625	3.92	1.70	6.10	5.05		
3/13/2009	\$3,600,000	5.625	3.92	1.70	6.10	5.33	7.5	\$268,815
3 2Inone	\$3,600,000							
9/26/2008	\$3,600,000	5.625	3.95	1.68	6.80	5.52	9.3	\$333,631
4 2Inone	\$3,600,000							
3/13/2009	\$3,600,000	5.625	3.92	1.70	6.10	5.05	8.6	\$309,418
5 Famee1	\$3,600,000							
9/26/2008	\$3,600,000	5.625	3.50	2.13	6.80	5.96	12.7	\$455,902
6 Famee2	\$3,600,000							
3/13/2009	\$3,600,000	5.625	2.33	3.30	6.10	5.63	18.5	\$667,306
7 Jankee1	\$3,600,000							
9/26/2008	\$3,600,000	5.625	3.95	1.68	6.00	1.98	3.3	\$119,649
8 Jankee2	\$3,600,000							
Coupon4	\$3,600,000	5.625	4.00	1.63	6.00	1.96	3.2	\$114,639
9 Jankee3	\$3,600,000							
3/13/2009	\$3,600,000	5.625	3.92	1.70	6.00	1.99	3.4	\$122,143

