

YIELD MAINTENANCE: GOODtime - BADtimeFAMEE-JANKEE SPREAD

Table 6a

| GOODtime | | |
|-----------|-------------|-------------|
| Coupon % | Bid | AskYield |
| 4.0 | 98.0 | 4.10 |
| YieldRate | 4.01 | 4.10 |

| BADtime | | |
|-----------|-------------|-------------|
| Coupon % | Bid | AskYield |
| 4.0 | 112.0 | 1.80 |
| YieldRate | 3.92 | 1.80 |

| OPTION | Principal | FixRate | Reinvest | DiffRate | Term(Y) | PVXX | %PP | PREPAY |
|--------------------|--------------------|--------------|-------------|----------|-------------|-------------|------|------------------|
| 1 Purist1 | \$3,600,000 | 5.625 | | | 6.00 | 4.98 | | |
| GOODtime | \$3,600,000 | 5.625 | 4.01 | 1.61 | 6.00 | 5.24 | 7.0 | \$250,536 |
| 2 Purist2 | \$3,600,000 | 5.625 | | | 6.00 | 4.98 | | |
| BADtime | \$3,600,000 | 5.625 | 3.92 | 1.70 | 6.00 | 5.26 | 7.4 | \$265,639 |
| 3 FM-Mcoup | \$3,600,000 | | | | | | | |
| GOODtime | \$3,600,000 | 5.625 | 4.01 | 1.61 | 6.00 | 4.98 | 8.0 | \$288,688 |
| 4 FM-Mcoup | \$3,600,000 | | | | | | | |
| BADtime | \$3,600,000 | 5.625 | 3.92 | 1.70 | 6.00 | 4.98 | 8.5 | \$305,133 |
| 5 FM-Ayield | \$3,600,000 | | | | | | | |
| GOODtime | \$3,600,000 | 5.625 | 3.00 | 2.63 | 6.00 | 5.42 | 14.2 | \$511,925 |
| 6 FM-Ayield | \$3,600,000 | | | | | | | |
| BADtime | \$3,600,000 | 5.625 | 1.80 | 3.83 | 6.00 | 5.64 | 21.6 | \$776,550 |
| 7 Jankee1 | \$3,600,000 | | | | | | | |
| GOODtime | \$3,600,000 | 5.625 | 4.01 | 1.61 | 6.00 | 1.95 | 3.1 | \$113,382 |
| 8 Jankee2 | \$3,600,000 | | | | | | | |
| 4%COUP. | \$3,600,000 | 5.625 | 4.00 | 1.63 | 6.00 | 1.96 | 3.2 | \$114,639 |
| 9 Jankee3 | \$3,600,000 | | | | | | | |
| BADtime | \$3,600,000 | 5.625 | 3.92 | 1.70 | 6.00 | 1.99 | 3.4 | \$122,143 |

