

Table 2: Comparison of using Discounted linearly interpolated cash flows against 5 key rates result(DON'T INCLUDE THIS LINE IN THE ASSET)

A1 Actual Chg -5.71	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	-5.31	-6.17	-5.63	0.40	-0.46	0.08	7.0%	8.1%	1.5%
A2 Actual Chg -6.06	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	-5.69	-7.38	-5.70	0.37	-1.32	0.36	6.1%	21.8%	6.0%
A3 Actual Chg 1.09	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	1.30	-3.74	1.13	0.21	-4.83	0.04	18.8%	441.8%	3.7%
A4 Actual Chg 15.67	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	15.92	6.29	17.29	0.25	-9.38	1.62	1.6%	59.9%	10.3%
A5 Actual Chg 32.64	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	31.78	33.54	40.14	-0.86	0.90	7.50	2.6%	2.8%	23.0%
A6 Actual Chg 28.20	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	28.20	28.20	29.94	0.00	0.00	1.74	0.0%	0.0%	6.2%
A7 Actual Chg 17.13	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	17.06	17.06	19.12	-0.07	-0.07	1.99	0.4%	0.4%	11.6%
B1 Actual Chg -6.77	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	-6.77	-12.70	-7.80	0.00	-5.94	-1.03	0.0%	87.7%	15.3%
B2 Actual Chg -6.45	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	-6.45	-13.93	-7.58	0.00	-7.47	-1.13	0.0%	115.8%	17.5%
B3 Actual Chg 15.46	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	15.46	2.70	14.59	0.00	-12.76	-0.87	0.0%	82.5%	5.6%
B4 Actual Chg 101.34	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	101.34	66.73	96.87	0.00	-34.61	-4.47	0.0%	34.1%	4.4%
B5 Actual Chg 117.19	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	117.19	127.00	118.20	0.00	9.81	1.00	0.0%	8.4%	0.9%
B6 Actual Chg 106.77	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	106.77	106.77	106.03	0.00	0.00	-0.74	0.0%	0.0%	0.7%
B7 Actual Chg 55.68	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	55.68	55.68	55.59	0.00	0.00	-0.09	0.0%	0.0%	0.2%
C1 Actual Chg 0.09	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	1.26	0.14	0.09	1.17	0.05	0.00	1353.1%	63.3%	0.4%
C2 Actual Chg 0.09	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	1.36	0.16	0.09	1.27	0.08	0.00	1478.4%	87.2%	0.2%
C3 Actual Chg -0.13	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	1.33	0.02	-0.13	1.46	0.16	0.00	1115.3%	119.1%	0.1%
C4 Actual Chg -1.05	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	1.75	-0.57	-1.06	2.80	0.48	0.00	265.9%	45.5%	0.1%
C5 Actual Chg -1.29	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	-2.64	-1.41	-1.29	-1.34	-0.12	0.00	104.1%	9.5%	0.0%
C6 Actual Chg -1.15	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	-1.15	-1.15	-1.15	0.00	0.00	0.00	0.0%	0.0%	0.0%
C7 Actual Chg -0.58	Approx Chg			Error \$			Abs error %		
	Forward	Spot	Cum KR	Forward	Spot	Cum KR	Forward	Spot	Cum KR
	-0.57	-0.57	-0.58	0.01	0.01	0.00	0.9%	0.9%	0.0%