

[Any Information You Want To Include]

Security Information

Type	GNMA2 AF
Coupon	2.5
Maturity	10/20/2040
WAM / WALA	335 / 24
WAC	3.01
Issue	10/01/2010
Delay	49
Orig Balance	186,484,438
Factor Date	10/1/2012
Factor	0.87840614
Curr Balance	163,809,075
Loan Count	669

Reset Data

Index Name	1YRCMT
Index Value	1.00
Margin	1.500
1st Reset Cap	1.000
Per. Cap	1.000
Life Cap	7.5
Reset Freq	Annual
WA Mths to Reset	39
Next Reset	01/01/2016

Roll Schedule

Date	Pct
01/01/2016	100.00

Prepay Speeds

	CPR / PSA
1 Mth	3.1 / 65
3 Mth	7.3 / 158
6 Mth	8.4 / 195
12 Mth	6.7 / 181
24 Mth	4.2 / 168
Life	4.2 / 168

Settlement Date 10/31/2012**Price 101**

Scenario Yield Analysis

Rate Shift (bps)	+300	+200	+100	0	-100	-200	-300	1 Yr CPR
Index	4.00	3.00	2.00	1.00	0.01	0.01	0.01	1.00
CPR	6	8	10	12	15	20	25	6.7
Yield To Maturity	4.05	3.48	2.90	2.30	1.77	1.79	1.79	2.36
BEEM	+5	+48	+90	+130	+176	+178	+178	+136
Avg. Life	9.78	8.26	7.07	6.13	5.08	3.94	3.17	8.84
FIC	5.500	4.500	3.500	2.500	1.500	1.500	1.500	2.500
Year 1 Yld	2.37	2.35	2.32	2.30	2.26	2.20	2.13	2.36
Year 2 Yld	2.37	2.35	2.32	2.30	2.26	2.20	2.13	2.36
Year 3 Yld	2.37	2.35	2.32	2.30	2.26	2.20	2.13	2.36
Year 4 Yld	3.20	3.18	3.15	2.30	1.44	1.38	1.31	2.36
Year 5 Yld	4.20	4.17	3.32	2.30	1.28	1.22	1.15	2.36
Year 6+ Yld	5.36	4.34	3.32	2.30	1.28	1.22	1.15	2.36

CPB Yield Analysis To January 2016 Reset

Settlement Date 10/31/2012
Price 101

	<u>6</u>	<u>8</u>	<u>10</u>	<u>12</u>	<u>15</u>	<u>20</u>	<u>25</u>
CPR	6	8	10	12	15	20	25
CPB Yield	2.09	2.08	2.06	2.05	2.03	1.98	1.94
Spread to Trsy	+167	+167	+167	+167	+166	+165	+163
Avg. Life To Reset	2.82	2.73	2.64	2.55	2.43	2.23	2.04
CPB Yield - 101.00 @ Reset	2.35	2.33	2.31	2.28	2.24	2.18	2.11
CPB Yield - 102.00 @ Reset	2.61	2.58	2.55	2.51	2.46	2.38	2.28
CPB Yield - 103.00 @ Reset	2.87	2.83	2.78	2.74	2.68	2.57	2.46
% Prin. Bal @ Reset	66.7	62.3	58.1	54.1	48.5	40.0	32.6

Price Volatility Analysis

Effective Duration/Convexity 2.48 / -0.45

bps	Speed	Yield	BEEM	FIC	Avg Life	Price	% Chg
+300	6	5.40	140	5.500	9.78	91.451	-9.5
+200	8	4.35	135	4.500	8.26	95.368	-5.6
+100	10	3.30	130	3.500	7.07	98.646	-2.3
0	12	2.30	130	2.500	6.13	101.000	0.0
-100	15	1.40	139	1.500	5.08	102.730	1.7
-200	20	0.45	44	1.500	3.94	106.142	5.1
-300	25	0.05	4	1.500	3.17	106.488	5.4

Collateral Detail

Wac	3.01	LTV	95	Owner Occupied	N/A
Warm	335	FICO	728	Second Home	N/A
Wala	24			Investor	N/A
		Geographic			
Loan Count	669	CA	18.9	Single Unit	84.9
Min. Loan Size	47,945	VA	12.4	Multi Unit	1.8
Max. Loan Size	746,169	WA	9.0		
Avg. Loan Size	257,185	MD	7.0	Purchase	75.5
				Refinance	11.0
Delinquent (30)	1.9	TPO - Broker	0.0		
Delinquent (60)	0.3	TPO - Correspondent	0.0	FHA	86.6
Delinquent (90)	2.0	Retail	0.0	VA	13.4
				RHS	0.0
				PIH	0.0

	Oct12	Sep	Aug	Jul	Jun	May	Apr	Mar	Feb	Jan	Dec	Nov11
1 Mth CPR	3.1	14.0	4.2	12.5	12.5	3.4	7.7	5.5	5.6	8.1	1.8	1.0