

Security Information

Type	GNMA2 SF
Coupon	8
Maturity	07/20/2022
Issue	07/01/1992
Delay	49
Orig Balance	46,632,788
Factor Date	10/1/2012
Factor	0.00272206
Curr Balance	126,937
Loan Count	4

Collateral Data

WAM / WALA	98 / 244
WAC	8.5
Orig. Loan Size	62,761
Max. Loan Size	89,164
NOO	N/A
LTV	94
FICO	691

Geographic

TX	42.4
NC	27.7
VA	15.9

Prepay Speeds

	CPR / PSA
1 Mth	3.0 / 51
3 Mth	3.0 / 49
6 Mth	2.9 / 48
12 Mth	2.6 / 43
24 Mth	2.2 / 36
Life	23.1 / 405

Collateral Detail

Wac	8.5	LTV	94	Owner Occupied	N/A
Warm	98	FICO	691	Second Home	N/A
Wala	244			Investor	N/A
Balloon	N				
Loan Count	4	Geographic		Single Unit	100.0
Min. Loan Size	49,979	TX	42.4	Multi Unit	0.0
Max. Loan Size	89,164	NC	27.7		
Orig. Loan Size	62,761	VA	15.9	Purchase	43.6
		FL	14.0	Refinance	0.0
Delinquent (30)	0.0	TPO - Broker	0.0	FHA	100.0
Delinquent (60)	0.0	TPO - Correspondent	0.0	VA	0.0
Delinquent (90)	0.0	Retail	0.0	RHS	0.0
				PIH	0.0

	Oct12	Sep	Aug	Jul	Jun	May	Apr	Mar	Feb	Jan	Dec	Nov11
1 Mth CPR	3.0	3.0	2.9	3.0	2.8	2.7	2.7	2.7	0.8	2.5	2.5	2.4

Trade Info.

Settlement Date	11/2/2012
Price	100
Face Value	1,000,000.00
Factor	0.00272206
Balance	2,722.06
Cost	2,722.06
Accrued Interest	0.60
Total Cost	2,722.66

Yield Analysis

CPR	6	10	15	18	20
Yield	8.00	7.99	7.97	7.95	7.95
Avg. Life	3.89	3.5	3.06	2.84	2.7
Duration	3.09	2.81	2.5	2.33	2.23
Spread To Tsy	742	747	751	753	754