

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

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