

**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

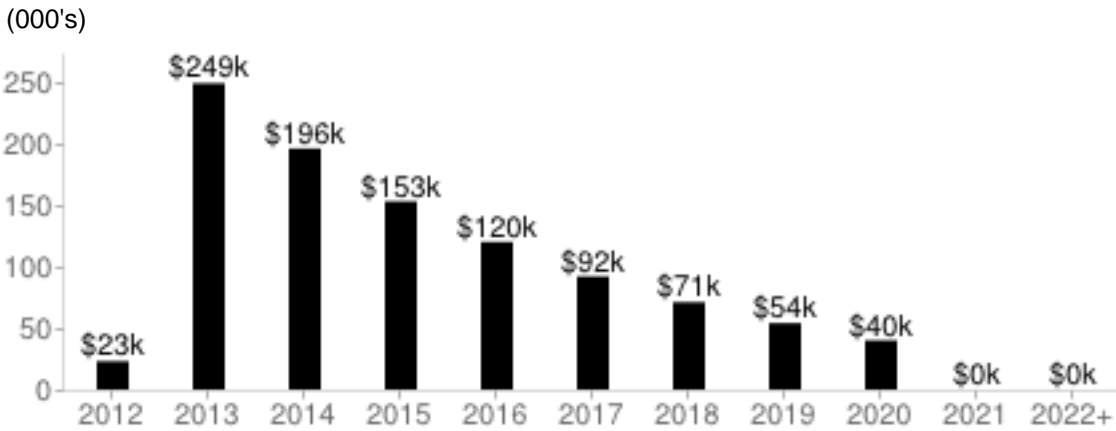
**Geographic**

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

**Annual Principal Cashflow Projection @18 CPR (\$1mm CF)**



## Annual Principal Cashflow Projection @18 CPR (\$1mm CF)

<u>Year</u>	<u>Interest</u>	<u>Principal</u>	<u>Total</u>
2012	6,666	23,489	30,155
2013	68,611	248,802	317,413
2014	50,712	196,166	246,878
2015	36,632	153,848	190,480
2016	25,620	119,900	145,520
2017	17,061	92,739	109,800
2018	10,473	71,062	81,535
2019	5,444	53,824	59,268
2020	1,661	40,169	41,830
2021	0	0	0
2022	0	0	0
2023	0	0	0
2024	0	0	0
2025	0	0	0
2026	0	0	0
2027	0	0	0
2028	0	0	0
2029	0	0	0
2030	0	0	0
2031	0	0	0
2032	0	0	0
2033	0	0	0
2034	0	0	0
2035	0	0	0
2036	0	0	0
2037	0	0	0
2038	0	0	0
2039	0	0	0
2040	0	0	0
2041	0	0	0
2042	0	0	0