

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				
		Geographic		Single Unit	100.0
Loan Count	4	TX	42.4	Multi Unit	0.0
Min. Loan Size	49,979	NC	27.7		
Max. Loan Size	89,164	VA	15.9	Purchase	43.6
Orig. Loan Size	62,761	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