

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo		
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR		
686712	36296B3V2	OneWest Bank	102,056,797	\$	44,311,082.35	Fixed	5.607%	74	5/1/2008	218	2.3%	24.5%	35.4%	40.0%	38.5%
686713	36296B3W0	OneWest Bank	75,248,125	\$	37,726,323.94	Fixed	5.706%	72	6/1/2008	198	4.6%	43.0%	47.9%	47.9%	40.3%
686714	36296B3X8	OneWest Bank	15,338,282	\$	5,976,629.57	Fixed	6.174%	70	8/1/2008	28	0.0%	0.0%	42.3%	38.1%	37.5%
686715	36296B3Y6	OneWest Bank	7,052,457	\$	5,101,689.15	Fixed	6.113%	67	9/1/2008	25	5.4%	48.8%	31.9%	30.6%	19.8%
686716	36296B3Z3	OneWest Bank	5,749,541	\$	3,467,335.36	Fixed	6.199%	66	10/1/2008	18	0.0%	0.0%	24.1%	24.8%	15.9%
686717	36296B4A7	OneWest Bank	3,250,064	\$	764,596.77	Fixed	6.210%	65	11/1/2008	6	0.0%	0.5%	0.6%	72.4%	64.7%
686718	36296B4B5	OneWest Bank	17,152,491	\$	12,656,591.49	Fixed	5.894%	64	1/1/2009	58	3.1%	31.7%	15.9%	17.0%	18.8%
686719	36296B4C3	OneWest Bank	1,859,958	\$	832,246.10	Fixed	5.841%	72	2/1/2009	549	6.1%	53.0%	42.6%	40.6%	41.4%
690041	36296F561	Champion Mortgage	32,103,215	\$	11,715,780.47	Fixed	6.345%	80	5/1/2008	51	4.2%	39.9%	52.9%	46.5%	41.1%
694834	36296L4T4	Champion Mortgage	25,103,330	\$	12,952,861.96	Fixed	5.821%	72	6/1/2008	71	1.8%	19.2%	39.1%	32.0%	33.1%
694835	36296L4U1	Reverse Mortgage Solutions	49,542,098	\$	46,971,652.19	Fixed	5.669%	56	8/1/2009	227	0.1%	1.1%	14.8%	13.8%	13.7%
694836	36296L4V9	Reverse Mortgage Solutions	95,568,635	\$	88,005,033.52	Fixed	5.613%	55	9/1/2009	694	2.5%	26.4%	25.5%	21.7%	20.7%
694837	36296L4W7	Reverse Mortgage Solutions	60,134,498	\$	52,648,696.83	Fixed	5.590%	54	10/1/2009	954	4.3%	40.9%	24.2%	21.2%	19.2%
694838	36296L4X5	Reverse Mortgage Solutions	54,227,601	\$	50,381,607.18	Fixed	5.597%	53	11/1/2009	276	1.4%	15.3%	22.8%	21.5%	19.9%
697127	36296PPL9	Reverse Mortgage Solutions	58,281,274	\$	55,968,603.92	Fixed	5.612%	52	12/1/2009	376	0.3%	4.0%	14.9%	14.8%	14.0%
697128	36296PPM7	Reverse Mortgage Solutions	32,059,961	\$	32,208,197.09	Fixed	5.585%	51	12/1/2009	191	1.4%	15.9%	11.9%	11.5%	10.2%
697129	36296PPN5	Reverse Mortgage Solutions	40,706,367	\$	41,256,213.61	Fixed	5.551%	50	2/1/2010	282	0.9%	9.7%	12.0%	12.3%	10.5%
697130	36296PPP0	Reverse Mortgage Solutions	58,144,691	\$	59,116,147.18	Fixed	5.588%	50	2/1/2010	395	1.7%	18.9%	18.4%	15.0%	9.6%
697131	36296PPQ8	Reverse Mortgage Solutions	40,131,834	\$	43,406,391.90	Fixed	5.550%	49	3/1/2010	281	0.3%	3.7%	4.3%	8.0%	7.2%
697132	36296PPR6	Reverse Mortgage Solutions	38,320,297	\$	39,069,950.40	Fixed	5.542%	48	4/1/2010	284	0.5%	5.8%	11.2%	11.8%	8.1%
697133	36296PPS4	Reverse Mortgage Solutions	46,036,409	\$	47,310,641.80	Fixed	5.565%	48	4/1/2010	3,315	0.5%	5.4%	8.5%	8.9%	7.6%
697134	36296PPT2	Reverse Mortgage Solutions	24,547,304	\$	23,302,862.06	Fixed	5.310%	47	5/1/2010	168	0.4%	4.2%	7.7%	4.0%	6.4%
697135	36296PPU9	Reverse Mortgage Solutions	17,944,361	\$	19,216,217.83	Fixed	5.582%	47	5/1/2010	143	1.7%	18.5%	6.9%	3.7%	2.1%
697136	36296PPV7	Reverse Mortgage Solutions	20,850,388	\$	19,539,580.20	Fixed	5.310%	46	5/1/2010	132	0.4%	4.1%	18.1%	9.8%	9.2%
697497	36296P3E9	Champion Mortgage	62,535,388	\$	31,281,114.92	Fixed	5.875%	74	8/1/2008	146	3.2%	32.6%	28.1%	40.2%	39.9%
697498	36296P3F6	Champion Mortgage	23,426,416	\$	17,436,543.22	Fixed	6.067%	66	11/1/2008	120	1.4%	15.5%	21.3%	19.9%	18.1%
697499	36296P3G4	Champion Mortgage	12,517,294	\$	9,049,162.08	Fixed	5.823%	64	12/1/2008	52	4.9%	45.1%	34.9%	40.7%	32.8%
697500	36296P3H2	Champion Mortgage	40,748,157	\$	30,326,061.87	Fixed	5.767%	63	1/1/2009	166	2.3%	24.4%	29.0%	23.6%	22.6%
697501	36296P3J8	Champion Mortgage	45,040,239	\$	31,508,244.92	Fixed	5.621%	62	3/1/2009	173	1.8%	19.8%	30.1%	26.3%	30.2%
699595	36296SGC3	Sunwest Mortgage	5,771,371	\$	5,407,900.35	Fixed	6.334%	69	9/1/2008	23	0.1%	1.5%	1.7%	1.5%	15.7%
710016	36297EYM1	Wells Fargo	5,028,517	\$	4,114,815.10	Fixed	5.952%	60	5/1/2009	19	0.0%	0.0%	19.6%	10.8%	5.6%
710017	36297EYN9	Wells Fargo	4,992,388	\$	4,070,157.83	Fixed	6.171%	59	6/1/2009	14	0.0%	0.0%	0.0%	31.0%	21.0%

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710018	36297EYP4	Wells Fargo	49,607,554 \$	41,365,369.07	Fixed	5.655%	57	7/1/2009	202	3.6%	35.4%	21.1%	20.6%	18.9%
710019	36297EYQ2	Wells Fargo	9,664,830 \$	8,134,827.81	Fixed	5.650%	57	7/1/2009	36	0.0%	0.0%	0.0%	22.1%	18.5%
710020	36297EYR0	Wells Fargo	100,624,660 \$	82,954,487.43	Fixed	5.460%	56	8/1/2009	357	2.5%	26.0%	21.7%	23.2%	19.1%
710021	36297EYS8	Wells Fargo	26,590,982 \$	23,755,847.09	Fixed	5.462%	56	8/1/2009	103	5.3%	48.0%	25.5%	26.1%	17.5%
710022	36297EYT6	Wells Fargo	27,979,933 \$	26,370,618.31	Fixed	5.460%	56	8/1/2009	118	2.1%	22.3%	17.9%	11.9%	12.4%
710023	36297EYU3	Wells Fargo	75,379,976 \$	71,378,917.88	Fixed	5.461%	55	9/1/2009	288	0.5%	6.3%	15.8%	13.1%	13.1%
710024	36297EYV1	Wells Fargo	85,145,396 \$	72,934,933.98	Fixed	5.460%	55	9/1/2009	308	1.1%	12.3%	13.6%	17.0%	17.0%
710025	36297EYW9	Wells Fargo	7,041,139 \$	6,823,082.91	Fixed	5.650%	56	9/1/2009	31	0.0%	0.0%	0.0%	14.9%	9.5%
710026	36297EYX7	Wells Fargo	50,887,335 \$	42,337,819.09	Fixed	5.460%	54	10/1/2009	184	0.9%	10.3%	10.3%	18.3%	18.1%
710027	36297EYY5	Wells Fargo	24,910,963 \$	21,553,095.97	Fixed	5.460%	54	10/1/2009	98	2.8%	29.1%	15.3%	21.4%	20.5%
710028	36297EYZ2	Wells Fargo	49,899,204 \$	46,266,718.30	Fixed	5.442%	54	10/1/2009	210	0.0%	0.1%	13.0%	10.9%	11.8%
710029	36297EY25	Wells Fargo	99,562,509 \$	86,556,753.62	Fixed	5.394%	54	11/1/2009	369	1.4%	15.4%	18.5%	16.7%	15.5%
710030	36297EY33	Wells Fargo	75,974,997 \$	70,183,931.56	Fixed	5.392%	53	11/1/2009	326	2.0%	21.7%	13.3%	10.1%	13.3%
710031	36297EY41	Wells Fargo	49,627,934 \$	44,165,147.36	Fixed	5.390%	53	11/1/2009	195	0.8%	9.6%	12.4%	14.3%	11.2%
710032	36297EY58	Wells Fargo	69,669,712 \$	60,137,780.17	Fixed	5.392%	52	12/1/2009	272	1.3%	14.2%	24.3%	20.3%	18.0%
710033	36297EY66	Wells Fargo	34,698,065 \$	36,461,322.29	Fixed	5.390%	52	12/1/2009	185	0.2%	2.4%	6.0%	10.5%	7.7%
710034	36297EY74	Wells Fargo	21,905,127 \$	19,234,472.68	Fixed	5.391%	53	1/1/2010	91	0.0%	0.0%	7.8%	8.2%	8.7%
710035	36297EY82	Wells Fargo	42,873,557 \$	42,538,677.49	Fixed	5.390%	51	1/1/2010	174	0.7%	7.8%	5.5%	9.2%	8.0%
710036	36297EY90	Wells Fargo	40,809,434 \$	36,804,089.96	Fixed	5.390%	51	1/1/2010	183	2.2%	23.1%	8.8%	11.5%	10.0%
710037	36297EZA6	Wells Fargo	15,134,358 \$	15,116,395.75	Fixed	5.390%	51	1/1/2010	78	0.0%	0.4%	0.2%	0.9%	2.2%
710038	36297EZB4	Wells Fargo	58,117,455 \$	57,384,027.44	Fixed	5.390%	51	2/1/2010	266	0.8%	9.3%	6.6%	9.9%	10.2%
710039	36297EZC2	Wells Fargo	50,308,593 \$	46,519,515.92	Fixed	5.390%	50	2/1/2010	215	1.0%	11.5%	21.5%	13.6%	11.9%
710040	36297EZD0	Wells Fargo	75,299,591 \$	71,853,368.76	Fixed	5.390%	50	3/1/2010	369	1.1%	12.2%	6.3%	6.8%	6.4%
710041	36297EZE8	Wells Fargo	40,734,918 \$	38,628,590.74	Fixed	5.390%	49	3/1/2010	202	0.8%	9.3%	9.3%	8.8%	11.3%
710042	36297EZF5	Wells Fargo	26,481,030 \$	25,058,490.72	Fixed	5.391%	49	4/1/2010	134	2.1%	22.9%	11.5%	7.3%	9.7%
710043	36297EZG3	Wells Fargo	70,294,675 \$	66,829,134.05	Fixed	5.390%	48	4/1/2010	353	0.4%	5.0%	9.2%	8.6%	8.7%
710044	36297EZH1	Wells Fargo	24,953,781 \$	20,685,614.43	Fixed	5.390%	47	5/1/2010	120	0.2%	1.8%	0.7%	11.1%	18.2%
710045	36297EZJ7	Wells Fargo	59,558,929 \$	58,508,252.89	Fixed	5.150%	47	5/1/2010	334	2.5%	26.0%	14.9%	10.0%	7.0%
710046	36297EZK4	Wells Fargo	100,467,477 \$	102,259,019.15	Fixed	5.150%	46	6/1/2010	548	0.3%	3.2%	4.7%	6.4%	5.2%
710047	36297EZL2	Wells Fargo	18,353,742 \$	17,035,585.75	Fixed	5.390%	48	6/1/2010	87	0.0%	0.0%	4.3%	11.3%	10.8%
710048	36297EZM0	Wells Fargo	25,204,698 \$	24,479,760.50	Fixed	5.150%	45	7/1/2010	130	0.4%	4.4%	8.9%	5.2%	8.7%
710049	36297EZN8	Wells Fargo	76,277,390 \$	76,427,046.26	Fixed	5.150%	45	7/1/2010	400	0.7%	8.2%	8.5%	6.5%	8.3%

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710050	36297EZP3	Wells Fargo	51,315,889 \$	53,240,633.24	Fixed	5.150%	44	8/1/2010	294	0.5%	6.2%	5.8%	5.1%	6.4%
710051	36297EZQ1	Wells Fargo	49,028,344 \$	49,509,882.56	Fixed	5.150%	44	8/1/2010	283	0.2%	2.5%	4.4%	4.0%	6.3%
710052	36297EZR9	Wells Fargo	50,121,342 \$	48,195,141.82	Fixed	5.000%	43	9/1/2010	283	0.5%	6.3%	7.9%	6.7%	7.0%
710053	36297EZS7	Wells Fargo	7,904,323 \$	7,113,814.78	Fixed	5.433%	53	8/1/2010	6,841	1.3%	14.7%	13.9%	14.3%	13.1%
710054	36297EZT5	Wells Fargo	55,328,759 \$	55,155,219.74	Fixed	5.010%	43	9/1/2010	317	0.2%	1.8%	9.6%	7.9%	8.4%
710055	36297EZU2	Wells Fargo	75,537,181 \$	73,171,641.56	Fixed	4.500%	42	10/1/2010	458	0.7%	8.0%	10.2%	10.7%	9.8%
710056	36297EZV0	Wells Fargo	15,245,760 \$	14,817,900.78	Fixed	5.008%	43	10/1/2010	80	0.0%	0.0%	0.0%	5.0%	7.6%
710058	36297EZX6	Wells Fargo	86,994,373 \$	86,468,331.27	Fixed	4.503%	41	11/1/2010	529	0.7%	8.0%	11.9%	9.5%	7.6%
710059	36297EZY4	Wells Fargo	24,930,929 \$	23,783,095.47	Fixed	4.500%	40	12/1/2010	143	0.0%	0.0%	0.0%	3.5%	6.7%
710060	36297EZZ1	Wells Fargo	63,944,787 \$	59,804,200.56	Fixed	4.666%	40	1/1/2011	348	0.9%	10.5%	9.1%	12.1%	10.8%
710061	36297EZ24	Wells Fargo	100,101,258 \$	100,485,185.95	Fixed	4.650%	40	1/1/2011	602	0.2%	1.9%	2.0%	5.4%	5.1%
710062	36297EZ32	Wells Fargo	71,275,086 \$	71,238,190.74	Fixed	4.650%	38	2/1/2011	416	0.5%	5.3%	5.5%	9.0%	6.4%
710063	36297EZ40	Wells Fargo	50,860,363 \$	52,428,447.78	Fixed	4.650%	39	2/1/2011	282	0.4%	4.5%	10.7%	7.8%	5.3%
710064	36297EZ57	Wells Fargo	50,657,857 \$	49,152,548.35	Fixed	4.650%	37	3/1/2011	283	0.0%	0.2%	4.0%	6.7%	6.9%
710065	36297EZ65	Wells Fargo	60,548,990 \$	58,295,672.24	Fixed	4.810%	37	3/1/2011	337	1.0%	11.0%	10.3%	11.1%	9.8%
710066	36297EZ73	Wells Fargo	15,267,301 \$	15,782,073.13	Fixed	4.650%	37	3/1/2011	82	0.0%	0.0%	7.3%	3.7%	4.7%
710067	36297EZ81	Wells Fargo	25,145,737 \$	22,601,989.19	Fixed	4.731%	37	4/1/2011	134	0.0%	0.1%	2.8%	6.3%	10.8%
710068	36297EZ99	Wells Fargo	22,079,333 \$	18,967,963.31	Fixed	4.693%	37	4/1/2011	99	3.7%	36.0%	14.0%	7.4%	14.5%
710069	36297EZ2A2	Wells Fargo	33,619,695 \$	32,521,701.91	Fixed	4.810%	36	4/1/2011	189	0.8%	9.6%	8.5%	4.7%	8.1%
710070	36297EZB0	Wells Fargo	88,190,941 \$	84,495,355.45	Fixed	4.717%	36	4/1/2011	474	0.2%	2.1%	5.2%	5.8%	7.4%
710071	36297EZC8	Wells Fargo	9,783,612 \$	9,304,607.91	Fixed	4.720%	36	4/1/2011	56	1.6%	17.2%	14.2%	15.6%	12.8%
710072	36297EZD6	Wells Fargo	13,731,449 \$	12,907,371.66	Fixed	5.155%	48	5/1/2011	11,125	1.0%	11.6%	11.0%	10.9%	10.5%
710073	36297EZE4	Wells Fargo	20,519,930 \$	20,258,568.76	Fixed	4.719%	35	5/1/2011	120	1.5%	16.3%	6.5%	7.0%	7.8%
710074	36297EZF1	Wells Fargo	40,009,956 \$	38,289,973.41	Fixed	4.720%	35	5/1/2011	216	1.2%	13.5%	16.1%	11.4%	8.4%
710075	36297EZG9	Wells Fargo	50,551,389 \$	48,771,397.12	Fixed	4.720%	35	5/1/2011	281	0.7%	8.4%	5.7%	9.9%	10.4%
710076	36297EZH7	Wells Fargo	20,143,674 \$	19,019,183.70	Fixed	4.700%	35	6/1/2011	115	2.4%	25.0%	9.4%	14.7%	13.3%
710077	36297EZJ3	Wells Fargo	80,424,414 \$	81,279,164.23	Fixed	4.700%	34	6/1/2011	470	0.1%	1.0%	2.8%	3.5%	5.0%
710078	36297EZK0	Wells Fargo	57,310,992 \$	57,123,331.46	Fixed	4.700%	34	7/1/2011	301	0.5%	6.2%	4.7%	8.4%	8.9%
710079	36297EZL8	Wells Fargo	90,186,891 \$	93,063,999.95	Fixed	4.700%	33	7/1/2011	535	0.0%	0.5%	6.8%	5.5%	4.3%
710080	36297EZM6	Wells Fargo	53,139,276 \$	49,550,822.49	Fixed	4.640%	33	8/1/2011	291	0.0%	0.1%	5.4%	12.6%	10.4%
710081	36297EZN4	Wells Fargo	15,213,247 \$	11,853,204.90	Fixed	4.700%	35	8/1/2011	60	0.0%	0.2%	0.2%	0.2%	8.4%
710082	36297EZP9	Wells Fargo	75,323,717 \$	75,666,911.62	Fixed	4.698%	32	8/1/2011	462	0.4%	5.2%	8.1%	7.2%	7.4%

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710083	36297E2Q7	Wells Fargo	10,288,083	\$ 8,810,109.39	Fixed	4.700%	33	9/1/2011	44	0.0%	0.2%	1.5%	3.8%	12.9%
710084	36297E2R5	Wells Fargo	93,178,505	\$ 92,966,131.64	Fixed	4.700%	31	9/1/2011	571	0.1%	0.7%	7.1%	8.1%	6.6%
710085	36297E2S3	Wells Fargo	7,190,127	\$ 6,702,326.30	Fixed	5.099%	48	10/1/2011	8,033	0.9%	10.1%	9.8%	10.4%	11.0%
710087	36297E2U8	Wells Fargo	11,192,968	\$ 9,898,765.54	Fixed	4.700%	31	10/1/2011	45	0.0%	0.2%	5.1%	11.9%	13.0%
710089	36297E2W4	Wells Fargo	32,961,148	\$ 32,933,345.93	Fixed	4.700%	30	10/1/2011	210	0.2%	2.5%	2.5%	4.8%	4.4%
710090	36297E2X2	Wells Fargo	24,710,966	\$ 23,565,988.89	Fixed	4.800%	40	3/1/2012	15,642	0.6%	6.7%	7.9%	9.2%	8.6%
710091	36297E2Y0	Wells Fargo	4,740,424	\$ 4,498,883.28	Fixed	4.700%	30	3/1/2012	29	0.0%	0.2%	0.2%	17.6%	10.4%
710092	36297E2Z7	Wells Fargo	15,471,881	\$ 13,772,319.45	Fixed	4.936%	44	6/1/2012	16,382	1.2%	13.4%	13.1%	13.1%	12.8%
714391	36297KUQ2	Champion Mortgage	35,887,735	\$ 30,514,652.53	Fixed	5.638%	60	4/1/2009	804	4.4%	41.8%	34.1%	23.0%	20.2%
714392	36297KURO	Champion Mortgage	47,855,022	\$ 39,572,551.78	Fixed	5.658%	59	5/1/2009	178	3.2%	32.2%	26.3%	31.6%	20.9%
714603	36297K3L3	Champion Mortgage	55,729,894	\$ 39,060,179.93	Fixed	5.543%	62	3/1/2009	188	1.7%	18.1%	19.6%	17.5%	21.6%
714604	36297K3M1	Champion Mortgage	50,030,763	\$ 34,835,995.25	Fixed	5.545%	62	3/1/2009	167	0.7%	8.3%	15.6%	17.1%	22.6%
714605	36297K3N9	Champion Mortgage	57,434,192	\$ 50,121,117.63	Fixed	5.463%	60	4/1/2009	225	0.9%	10.5%	19.2%	21.3%	17.7%
714606	36297K3P4	Champion Mortgage	103,052,435	\$ 81,748,659.94	Fixed	5.465%	59	5/1/2009	292	1.4%	15.6%	19.3%	17.1%	19.3%
714607	36297K3Q2	Champion Mortgage	40,356,342	\$ 33,389,167.84	Fixed	5.467%	58	6/1/2009	121	0.8%	9.1%	16.6%	20.6%	24.6%
714608	36297K3R0	Champion Mortgage	74,994,639	\$ 58,002,924.49	Fixed	5.482%	58	6/1/2009	208	0.7%	7.8%	16.0%	20.7%	21.0%
714609	36297K3S8	Champion Mortgage	49,906,185	\$ 39,919,747.51	Fixed	5.466%	58	6/1/2009	119	1.1%	12.5%	14.9%	30.9%	21.7%
714610	36297K3T6	Champion Mortgage	49,638,194	\$ 41,606,481.81	Fixed	5.463%	57	6/1/2009	151	2.9%	29.4%	22.0%	23.5%	19.5%
714611	36297K3U3	Champion Mortgage	50,140,293	\$ 39,910,278.34	Fixed	5.469%	57	7/1/2009	151	0.1%	0.8%	22.5%	22.2%	21.5%
714612	36297K3V1	Champion Mortgage	35,040,469	\$ 28,156,808.68	Fixed	5.460%	57	7/1/2009	99	0.7%	8.0%	41.0%	32.7%	25.6%
714613	36297K3W9	Champion Mortgage	50,149,270	\$ 44,268,472.42	Fixed	5.460%	57	7/1/2009	159	0.7%	8.2%	16.0%	22.6%	20.3%
714614	36297K3X7	Champion Mortgage	49,754,661	\$ 41,025,972.33	Fixed	5.460%	57	7/1/2009	152	2.1%	22.2%	26.8%	26.8%	21.9%
714615	36297K3Y5	Champion Mortgage	34,876,265	\$ 30,212,727.84	Fixed	5.460%	56	7/1/2009	108	0.0%	0.1%	33.8%	26.7%	21.8%
714616	36297K3Z2	Champion Mortgage	25,135,029	\$ 22,694,287.71	Fixed	5.460%	56	8/1/2009	84	0.3%	3.3%	1.1%	11.3%	11.2%
714617	36297K4A6	Champion Mortgage	100,511,237	\$ 88,439,548.69	Fixed	5.460%	56	8/1/2009	363	2.5%	26.3%	21.5%	17.6%	17.0%
714618	36297K4B4	Champion Mortgage	50,040,803	\$ 42,492,285.93	Fixed	5.460%	56	8/1/2009	153	2.0%	21.0%	26.5%	23.4%	23.3%
714619	36297K4C2	Champion Mortgage	90,027,587	\$ 84,569,761.25	Fixed	5.509%	56	8/1/2009	314	0.7%	8.4%	13.7%	14.8%	14.1%
714620	36297K4D0	Champion Mortgage	50,399,734	\$ 43,718,152.71	Fixed	5.470%	56	9/1/2009	193	2.5%	25.7%	27.8%	17.1%	19.1%
714621	36297K4E8	Champion Mortgage	65,352,880	\$ 57,479,718.33	Fixed	5.460%	55	9/1/2009	231	1.5%	16.4%	16.0%	18.2%	16.3%
714622	36297K4F5	Champion Mortgage	79,919,234	\$ 74,232,453.31	Fixed	5.460%	55	9/1/2009	317	0.3%	3.9%	17.9%	17.1%	16.6%
714623	36297K4G3	Champion Mortgage	75,322,082	\$ 71,862,809.95	Fixed	5.460%	55	9/1/2009	291	0.8%	9.5%	13.8%	11.4%	10.8%
714624	36297K4H1	Champion Mortgage	30,054,652	\$ 24,124,539.99	Fixed	5.460%	54	9/1/2009	94	1.7%	19.0%	29.5%	29.1%	20.9%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR	
Number	CUSIP													
714625	36297K4J7	Champion Mortgage	70,420,376 \$	63,045,800.53	Fixed	5.460%	54	10/1/2009	279	1.2%	13.8%	20.2%	18.2%	16.1%
714626	36297K4K4	Champion Mortgage	80,491,488 \$	70,616,106.13	Fixed	5.460%	54	10/1/2009	289	1.9%	20.2%	19.3%	17.2%	14.6%
714627	36297K4L2	Champion Mortgage	90,017,896 \$	80,035,017.05	Fixed	5.460%	54	10/1/2009	372	1.4%	15.0%	24.4%	24.0%	19.7%
714628	36297K4M0	Champion Mortgage	52,057,158 \$	46,172,108.03	Fixed	5.460%	54	10/1/2009	203	0.9%	10.5%	22.8%	16.5%	17.0%
714629	36297K4N8	Champion Mortgage	99,323,897 \$	84,372,891.40	Fixed	5.460%	53	11/1/2009	408	4.1%	39.1%	24.4%	21.8%	20.5%
714630	36297K4P3	Champion Mortgage	119,277,881 \$	104,707,867.54	Fixed	5.460%	53	11/1/2009	502	1.6%	17.3%	19.5%	19.9%	17.6%
714631	36297K4Q1	Champion Mortgage	25,225,085 \$	21,887,110.46	Fixed	5.692%	54	11/1/2009	110	1.5%	16.4%	5.9%	7.4%	18.3%
714632	36297K4R9	Champion Mortgage	37,708,186 \$	30,153,759.15	Fixed	5.460%	52	11/1/2009	146	3.9%	37.6%	31.3%	22.0%	19.0%
721379	3620A7M44	Champion Mortgage	101,683,766 \$	94,138,024.91	Fixed	5.648%	58	6/1/2009	1,387	1.1%	12.3%	17.1%	15.5%	14.1%
721380	3620A7M51	Champion Mortgage	70,284,751 \$	62,623,545.91	Fixed	5.641%	57	7/1/2009	288	3.8%	36.9%	28.7%	26.8%	21.6%
721557	3620A7TN5	Generation Mortgage	13,088,360 \$	8,496,978.00	Fixed	5.630%	57	7/1/2009	30	8.8%	67.0%	41.7%	34.6%	28.3%
721558	3620A7TP0	Generation Mortgage	36,869,903 \$	29,403,352.28	Fixed	5.626%	56	8/1/2009	156	2.5%	26.1%	22.5%	19.2%	19.6%
721559	3620A7TQ8	Generation Mortgage	17,564,706 \$	16,522,330.94	Fixed	5.445%	55	8/1/2009	78	4.9%	45.0%	26.4%	19.8%	11.3%
721560	3620A7TR6	Generation Mortgage	13,124,519 \$	13,487,050.02	Fixed	5.446%	55	9/1/2009	57	0.0%	0.0%	8.2%	11.4%	10.9%
721561	3620A7TS4	Generation Mortgage	20,491,741 \$	14,920,440.05	Fixed	5.527%	56	9/1/2009	65	0.0%	0.0%	21.3%	23.0%	26.3%
721562	3620A7TT2	Generation Mortgage	43,221,099 \$	37,830,069.02	Fixed	5.470%	55	9/1/2009	190	0.0%	0.1%	14.0%	19.1%	18.6%
721563	3620A7TU9	Generation Mortgage	16,697,043 \$	12,762,796.30	Fixed	5.470%	54	9/1/2009	63	0.8%	8.6%	4.0%	17.8%	21.6%
721564	3620A7TV7	Generation Mortgage	19,432,662 \$	16,809,765.80	Fixed	5.460%	54	10/1/2009	78	0.0%	0.1%	13.2%	16.9%	22.5%
721565	3620A7TW5	Generation Mortgage	19,667,099 \$	17,088,179.99	Fixed	5.460%	54	10/1/2009	94	1.4%	15.4%	10.7%	23.5%	17.6%
721566	3620A7TX3	Generation Mortgage	69,901,421 \$	63,802,499.59	Fixed	5.502%	54	10/1/2009	922	3.4%	34.1%	21.8%	21.2%	17.8%
721567	3620A7TY1	Generation Mortgage	50,727,371 \$	47,175,363.66	Fixed	5.470%	53	11/1/2009	276	3.4%	33.8%	28.2%	18.7%	15.8%
721568	3620A7TZ8	Generation Mortgage	107,910,851 \$	93,201,320.73	Fixed	5.470%	53	11/1/2009	422	1.3%	14.2%	21.0%	19.3%	18.3%
721569	3620A7T21	Generation Mortgage	79,837,415 \$	71,088,052.70	Fixed	5.502%	53	11/1/2009	363	2.4%	25.7%	16.8%	17.3%	16.1%
721570	3620A7T39	Generation Mortgage	21,419,008 \$	18,228,738.47	Fixed	5.482%	52	12/1/2009	90	0.0%	0.0%	11.3%	10.2%	15.3%
721571	3620A7T47	Generation Mortgage	20,432,492 \$	19,168,224.48	Fixed	5.472%	52	12/1/2009	96	1.9%	20.9%	15.7%	13.6%	14.6%
721572	3620A7T54	Generation Mortgage	15,609,447 \$	13,825,146.98	Fixed	5.478%	52	12/1/2009	56	0.0%	0.2%	0.6%	0.6%	9.9%
721573	3620A7T62	Generation Mortgage	38,850,175 \$	34,975,991.85	Fixed	5.496%	51	12/1/2009	2,349	0.3%	3.4%	10.5%	14.8%	13.0%
721574	3620A7T70	Generation Mortgage	32,367,836 \$	32,159,602.47	Fixed	5.474%	51	1/1/2010	167	0.8%	9.5%	13.7%	15.1%	9.8%
721575	3620A7T88	Generation Mortgage	19,586,887 \$	18,835,178.29	Fixed	5.474%	51	1/1/2010	100	0.0%	0.1%	11.1%	7.6%	8.1%
721576	3620A7T96	Generation Mortgage	52,489,622 \$	51,092,161.71	Fixed	5.477%	50	2/1/2010	280	1.2%	13.8%	12.1%	11.8%	10.2%
721577	3620A7UA1	Generation Mortgage	21,291,927 \$	19,639,080.28	Fixed	5.471%	50	2/1/2010	108	0.0%	0.0%	8.5%	15.2%	15.7%
721578	3620A7UB9	Generation Mortgage	17,922,043 \$	16,346,143.88	Fixed	5.472%	49	2/1/2010	90	1.5%	17.0%	21.1%	27.6%	22.1%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo		
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	CPR	
721579	3620A7UC7	Generation Mortgage	13,779,034	\$	13,889,843.18	Fixed	5.474%	49	3/1/2010	74	0.0%	0.1%	4.7%	5.6%	11.4%
721580	3620A7UD5	Generation Mortgage	13,677,126	\$	13,895,523.32	Fixed	5.470%	49	3/1/2010	72	0.0%	0.0%	0.0%	1.7%	3.6%
721581	3620A7UE3	Generation Mortgage	20,147,549	\$	20,315,663.33	Fixed	5.470%	49	3/1/2010	117	2.5%	26.0%	24.3%	15.7%	9.5%
721582	3620A7UF0	Generation Mortgage	1,506,218	\$	1,367,988.43	Fixed	5.470%	48	3/1/2010	8	0.0%	0.1%	25.4%	13.7%	29.9%
721583	3620A7UG8	Generation Mortgage	4,052,951	\$	4,000,664.34	Fixed	5.470%	48	3/1/2010	21	0.0%	0.0%	0.0%	14.2%	8.4%
721584	3620A7UH6	Generation Mortgage	20,339,863	\$	20,894,548.65	Fixed	5.475%	48	3/1/2010	120	1.4%	16.0%	5.7%	3.0%	3.7%
721585	3620A7UJ2	Generation Mortgage	15,124,857	\$	14,974,183.32	Fixed	5.497%	48	4/1/2010	76	0.0%	0.1%	9.9%	8.9%	8.7%
721586	3620A7UK9	Generation Mortgage	47,575,463	\$	44,678,150.67	Fixed	5.429%	48	4/1/2010	245	0.4%	4.4%	10.5%	10.3%	9.8%
721587	3620A7UL7	Generation Mortgage	8,777,787	\$	9,436,999.96	Fixed	5.426%	48	4/1/2010	46	0.0%	0.0%	8.3%	14.4%	9.1%
721588	3620A7UM5	Generation Mortgage	19,028,173	\$	19,307,111.55	Fixed	5.331%	47	5/1/2010	106	1.2%	13.2%	11.4%	11.9%	9.2%
721589	3620A7UN3	Generation Mortgage	3,072,352	\$	3,331,877.00	Fixed	5.369%	47	5/1/2010	17	0.0%	0.0%	0.0%	0.0%	5.3%
721590	3620A7UP8	Generation Mortgage	15,686,078	\$	15,025,731.61	Fixed	5.320%	47	5/1/2010	98	2.2%	23.1%	17.4%	14.0%	10.3%
721591	3620A7UQ6	Generation Mortgage	39,701,723	\$	37,939,072.92	Fixed	5.315%	46	5/1/2010	219	1.5%	16.6%	13.5%	18.4%	11.1%
721592	3620A7UR4	Generation Mortgage	10,243,840	\$	10,939,203.76	Fixed	5.350%	46	5/1/2010	46	0.0%	0.1%	0.1%	1.8%	6.1%
721593	3620A7US2	Generation Mortgage	9,812,827	\$	8,677,749.42	Fixed	5.313%	46	6/1/2010	53	0.0%	0.1%	3.4%	6.3%	7.0%
721594	3620A7UT0	Generation Mortgage	50,117,183	\$	49,973,418.01	Fixed	5.312%	46	6/1/2010	295	1.5%	16.2%	10.2%	7.7%	6.5%
721595	3620A7UU7	Generation Mortgage	13,178,583	\$	14,801,870.30	Fixed	5.371%	47	6/1/2010	81	0.0%	0.0%	3.2%	3.7%	3.6%
721596	3620A7UV5	Generation Mortgage	10,237,980	\$	10,255,328.36	Fixed	5.309%	46	6/1/2010	51	0.0%	0.0%	0.0%	0.1%	6.8%
721598	3620A7UX1	Generation Mortgage	30,740,213	\$	30,099,395.86	Fixed	5.336%	46	7/1/2010	3,776	0.7%	7.9%	9.5%	7.8%	7.2%
721599	3620A7UY9	Generation Mortgage	1,975,493	\$	2,259,537.44	Fixed	5.298%	45	7/1/2010	15	0.0%	0.0%	0.0%	5.4%	5.7%
721600	3620A7UZ6	Generation Mortgage	29,460,215	\$	26,374,617.70	Fixed	5.311%	45	7/1/2010	157	0.0%	0.1%	1.9%	9.3%	8.7%
721601	3620A7U29	Generation Mortgage	10,087,985	\$	10,512,975.69	Fixed	5.307%	45	7/1/2010	48	0.0%	0.0%	0.0%	3.9%	4.5%
721602	3620A7U37	Generation Mortgage	24,692,363	\$	23,200,754.30	Fixed	5.311%	44	7/1/2010	1,596	0.2%	1.8%	2.6%	1.9%	7.4%
721603	3620A7U45	Generation Mortgage	24,470,778	\$	24,204,058.64	Fixed	5.308%	45	7/1/2010	132	1.5%	16.9%	6.4%	4.6%	6.8%
721604	3620A7U52	Generation Mortgage	9,799,207	\$	10,437,496.45	Fixed	5.310%	44	7/1/2010	68	0.9%	10.7%	5.8%	6.2%	4.4%
721605	3620A7U60	Generation Mortgage	12,265,389	\$	10,002,257.43	Fixed	5.302%	44	8/1/2010	63	0.0%	0.0%	19.9%	18.5%	19.3%
721606	3620A7U78	Generation Mortgage	29,659,992	\$	29,577,931.51	Fixed	5.304%	44	8/1/2010	167	0.0%	0.1%	0.1%	3.5%	5.9%
721607	3620A7U86	Generation Mortgage	14,563,523	\$	15,160,485.93	Fixed	5.288%	44	8/1/2010	102	1.6%	17.3%	15.3%	8.0%	6.7%
721608	3620A7U94	Generation Mortgage	24,472,310	\$	24,782,785.60	Fixed	5.307%	43	8/1/2010	143	0.0%	0.1%	2.3%	9.0%	6.9%
721609	3620A7VA0	Generation Mortgage	11,530,317	\$	10,911,649.88	Fixed	5.305%	44	8/1/2010	50	0.0%	0.1%	0.3%	14.8%	13.0%
721610	3620A7VB8	Generation Mortgage	19,860,044	\$	20,311,565.27	Fixed	5.294%	43	9/1/2010	125	0.0%	0.1%	2.5%	3.2%	3.9%
721611	3620A7VC6	Generation Mortgage	28,375,016	\$	27,225,080.48	Fixed	5.317%	43	9/1/2010	6,473	0.9%	9.8%	9.5%	8.5%	8.5%

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721612	3620A7VD4	Generation Mortgage	24,535,347	\$	25,543,377.60	Fixed	5.297%	43	9/1/2010	130	0.3%	3.9%	5.3%	3.6%	7.8%
721613	3620A7VE2	Generation Mortgage	20,996,751	\$	19,121,231.31	Fixed	5.308%	42	9/1/2010	125	0.4%	4.2%	1.5%	5.7%	9.5%
721614	3620A7VF9	Generation Mortgage	7,445,931	\$	8,083,130.00	Fixed	5.303%	42	9/1/2010	52	0.0%	0.1%	0.1%	0.1%	2.9%
721615	3620A7VG7	Generation Mortgage	6,818,820	\$	6,850,123.97	Fixed	5.301%	42	10/1/2010	40	0.0%	0.0%	0.1%	0.1%	3.2%
721616	3620A7VH5	Generation Mortgage	24,831,816	\$	24,879,860.34	Fixed	5.283%	42	10/1/2010	130	0.7%	8.2%	9.4%	13.7%	7.8%
721617	3620A7VJ1	Generation Mortgage	8,577,843	\$	7,818,940.70	Fixed	5.302%	42	10/1/2010	57	0.0%	0.0%	0.1%	7.1%	6.6%
721618	3620A7VK8	Generation Mortgage	7,105,691	\$	6,278,130.36	Fixed	5.306%	42	10/1/2010	35	0.0%	0.0%	0.0%	3.7%	6.1%
721619	3620A7VL6	Generation Mortgage	8,616,910	\$	7,928,271.92	Fixed	5.310%	42	10/1/2010	53	0.0%	0.0%	15.6%	11.1%	16.0%
721620	3620A7VM4	Generation Mortgage	6,386,501	\$	6,998,361.16	Fixed	5.291%	42	10/1/2010	38	0.0%	0.0%	0.0%	0.0%	4.0%
721621	3620A7VN2	Generation Mortgage	9,188,532	\$	8,857,113.08	Fixed	5.310%	42	10/1/2010	53	0.0%	0.0%	5.2%	11.5%	8.7%
721622	3620A7VP7	Generation Mortgage	11,298,308	\$	10,778,190.50	Fixed	5.289%	41	10/1/2010	61	0.0%	0.0%	5.8%	4.1%	2.1%
721623	3620A7VQ5	Generation Mortgage	19,997,390	\$	18,238,686.20	Fixed	5.289%	41	10/1/2010	100	0.4%	4.6%	6.0%	16.1%	12.3%
721624	3620A7VR3	Generation Mortgage	20,574,178	\$	20,771,257.70	Fixed	5.293%	41	11/1/2010	109	1.2%	13.6%	15.5%	11.9%	8.1%
721625	3620A7VS1	Generation Mortgage	9,518,549	\$	9,015,781.70	Fixed	5.297%	41	11/1/2010	49	0.0%	0.0%	2.1%	8.4%	4.9%
721626	3620A7VT9	Generation Mortgage	29,958,078	\$	33,089,450.31	Fixed	4.810%	41	11/1/2010	174	0.0%	0.0%	0.8%	0.5%	2.1%
721627	3620A7VU6	Generation Mortgage	15,446,146	\$	15,875,574.46	Fixed	5.257%	41	11/1/2010	93	0.2%	2.5%	1.9%	6.6%	4.7%
721628	3620A7VV4	Generation Mortgage	9,264,230	\$	8,436,082.63	Fixed	5.363%	43	11/1/2010	7,493	0.2%	2.7%	7.9%	24.9%	19.1%
721629	3620A7VW2	Generation Mortgage	24,769,916	\$	27,152,094.86	Fixed	4.809%	40	11/1/2010	138	0.0%	0.0%	0.0%	0.0%	0.2%
721630	3620A7VX0	Generation Mortgage	10,237,176	\$	11,180,342.11	Fixed	4.805%	40	11/1/2010	64	0.0%	0.0%	6.0%	7.2%	3.8%
721631	3620A7VY8	Generation Mortgage	25,202,812	\$	25,138,796.08	Fixed	4.822%	40	12/1/2010	149	0.0%	0.0%	0.0%	1.8%	6.7%
721632	3620A7VZ5	Generation Mortgage	52,448,859	\$	52,272,742.91	Fixed	4.809%	40	12/1/2010	266	0.5%	6.3%	4.2%	6.2%	6.0%
721633	3620A7V28	Generation Mortgage	4,675,238	\$	4,564,285.26	Fixed	5.241%	41	12/1/2010	24	0.0%	0.1%	22.3%	11.9%	6.2%
721634	3620A7V36	Generation Mortgage	30,719,017	\$	32,206,076.58	Fixed	4.807%	40	12/1/2010	183	0.1%	1.3%	2.3%	3.8%	6.6%
721635	3620A7V44	Generation Mortgage	30,746,153	\$	32,898,042.62	Fixed	4.798%	39	1/1/2011	181	0.0%	0.1%	6.8%	5.5%	4.3%
721636	3620A7V51	Generation Mortgage	24,735,131	\$	23,247,442.53	Fixed	4.794%	39	1/1/2011	125	0.0%	0.0%	7.7%	7.3%	7.8%
721637	3620A7V69	Generation Mortgage	25,210,819	\$	26,855,657.99	Fixed	4.809%	39	1/1/2011	169	0.1%	1.4%	5.1%	3.0%	4.6%
721638	3620A7V77	Generation Mortgage	14,827,985	\$	15,912,991.45	Fixed	4.798%	38	1/1/2011	100	0.0%	0.0%	0.0%	2.3%	3.8%
721639	3620A7V85	Generation Mortgage	22,294,449	\$	24,006,403.77	Fixed	4.799%	38	2/1/2011	132	0.0%	0.0%	2.2%	7.2%	4.1%
721640	3620A7V93	Generation Mortgage	40,943,140	\$	41,377,426.73	Fixed	4.796%	38	2/1/2011	199	0.8%	8.9%	8.3%	5.9%	4.9%
721641	3620A7WA9	Generation Mortgage	3,998,458	\$	3,497,546.12	Fixed	5.399%	48	2/1/2011	7,765	0.9%	10.2%	14.3%	16.9%	14.8%
721642	3620A7WB7	Generation Mortgage	20,796,296	\$	21,234,221.21	Fixed	4.801%	38	2/1/2011	1,715	0.8%	8.7%	15.5%	8.7%	6.3%
721643	3620A7WC5	Generation Mortgage	20,661,139	\$	21,866,380.25	Fixed	4.808%	37	3/1/2011	114	0.0%	0.0%	1.1%	1.3%	1.4%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
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721644	3620A7WD3	Generation Mortgage	20,125,622 \$	21,457,270.55	Fixed	4.841%	37	3/1/2011	125	0.0%	0.1%	1.0%	0.6%	2.7%
721645	3620A7WE1	Generation Mortgage	48,773,686 \$	48,324,704.85	Fixed	4.807%	37	3/1/2011	288	0.6%	7.1%	7.5%	8.9%	7.6%
721646	3620A7WF8	Generation Mortgage	19,895,443 \$	19,777,392.73	Fixed	4.807%	36	4/1/2011	106	0.0%	0.0%	0.0%	4.7%	7.9%
721647	3620A7WG6	Generation Mortgage	10,024,499 \$	10,156,785.61	Fixed	5.041%	36	4/1/2011	73	0.5%	5.7%	1.9%	6.4%	8.7%
721648	3620A7WH4	Generation Mortgage	60,689,446 \$	62,689,589.27	Fixed	4.821%	36	4/1/2011	357	0.3%	3.3%	6.0%	5.8%	5.6%
721649	3620A7WJ0	Generation Mortgage	2,452,147 \$	2,171,713.28	Fixed	5.320%	49	4/1/2011	7,763	1.1%	12.2%	12.4%	14.7%	13.6%
721650	3620A7WK7	Generation Mortgage	1,205,458 \$	1,251,741.27	Fixed	4.806%	39	4/1/2011	2,572	0.2%	2.1%	4.5%	4.1%	4.1%
721651	3620A7WL5	Generation Mortgage	29,425,994 \$	30,358,173.02	Fixed	4.806%	35	5/1/2011	166	0.5%	6.2%	3.0%	3.9%	4.3%
721652	3620A7WM3	Generation Mortgage	9,831,818 \$	10,408,378.13	Fixed	5.045%	35	5/1/2011	72	0.4%	4.6%	1.6%	4.5%	7.5%
721653	3620A7WN1	Generation Mortgage	1,174,604 \$	1,032,668.83	Fixed	5.415%	49	5/1/2011	7,770	1.5%	17.0%	12.9%	17.8%	15.2%
721654	3620A7WP6	Generation Mortgage	63,400,286 \$	63,397,452.88	Fixed	4.811%	34	5/1/2011	370	0.2%	2.5%	6.1%	9.7%	5.4%
721655	3620A7WQ4	Generation Mortgage	8,758,338 \$	7,762,955.26	Fixed	5.050%	35	6/1/2011	60	0.5%	6.1%	2.1%	22.9%	14.9%
721656	3620A7WR2	Generation Mortgage	2,917,692 \$	2,816,691.48	Fixed	5.032%	42	6/1/2011	11,464	1.3%	14.3%	9.5%	9.4%	8.9%
721675	3620A7XC4	Sunwest Mortgage	14,552,431 \$	14,638,063.80	Fixed	5.500%	57	7/1/2009	51	0.9%	10.1%	18.6%	16.9%	15.7%
721676	3620A7XD2	Sunwest Mortgage	19,647,219 \$	19,753,127.00	Fixed	5.500%	56	7/1/2009	68	0.1%	0.8%	8.0%	4.4%	4.2%
721677	3620A7XE0	Sunwest Mortgage	15,395,410 \$	13,321,825.27	Fixed	5.500%	56	8/1/2009	45	0.1%	0.7%	1.0%	6.5%	11.7%
721678	3620A7XF7	Sunwest Mortgage	8,822,591 \$	8,243,049.44	Fixed	5.500%	56	8/1/2009	24	0.0%	0.0%	30.4%	16.7%	10.7%
725120	3620ABSH0	Reverse Mortgage Solutions	10,096,674 \$	10,161,866.82	Fixed	5.516%	53	12/1/2009	33	0.0%	0.0%	0.0%	6.6%	12.1%
725121	3620ABSJ6	Reverse Mortgage Solutions	10,114,659 \$	7,587,892.96	Fixed	5.517%	52	12/1/2009	32	0.0%	0.0%	49.7%	34.3%	22.0%
725597	3620ACDA9	Bank of America	104,708,993 \$	79,652,013.26	Fixed	5.470%	56	8/1/2009	315	3.7%	36.3%	29.3%	25.9%	22.9%
725598	3620ACDB7	Bank of America	150,825,645 \$	124,932,162.96	Fixed	5.470%	55	9/1/2009	485	2.1%	22.8%	19.9%	20.1%	21.1%
725599	3620ACDC5	Bank of America	16,001,394 \$	13,688,380.33	Fixed	5.470%	55	9/1/2009	54	0.0%	0.0%	0.0%	23.1%	20.2%
725600	3620ACDD3	Champion Mortgage	99,782,877 \$	93,663,148.75	Fixed	5.500%	54	10/1/2009	430	0.9%	10.0%	14.5%	15.8%	15.0%
725601	3620ACDE1	Bank of America	122,060,378 \$	98,487,301.30	Fixed	5.470%	54	10/1/2009	422	1.6%	17.8%	22.7%	24.2%	19.3%
725602	3620ACDF8	Bank of America	11,048,664 \$	9,445,276.40	Fixed	5.470%	54	10/1/2009	42	5.8%	51.4%	40.8%	23.1%	14.7%
725603	3620ACDG6	Bank of America	54,565,760 \$	45,970,480.39	Fixed	5.470%	53	11/1/2009	193	0.7%	7.9%	19.5%	23.4%	21.8%
725604	3620ACDH4	Bank of America	48,882,933 \$	41,923,497.91	Fixed	5.470%	53	11/1/2009	169	1.3%	14.1%	9.0%	15.7%	18.3%
725605	3620ACDJ0	Bank of America	11,764,481 \$	11,331,539.00	Fixed	5.470%	53	11/1/2009	45	1.5%	16.8%	21.9%	18.9%	22.2%
725606	3620ACDK7	Champion Mortgage	249,139,531 \$	226,421,982.52	Fixed	5.500%	53	11/1/2009	1,082	2.7%	27.9%	25.0%	22.0%	17.3%
725607	3620ACDL5	Bank of America	108,766,230 \$	97,367,653.05	Fixed	5.470%	52	12/1/2009	1,764	1.7%	18.8%	26.3%	22.6%	17.2%
725608	3620ACDM3	Champion Mortgage	225,002,985 \$	200,629,981.34	Fixed	5.500%	53	12/1/2009	940	1.8%	19.1%	22.5%	19.5%	18.3%
725609	3620ACDN1	Champion Mortgage	25,715,998 \$	22,429,591.70	Fixed	5.516%	52	1/1/2010	103	1.7%	18.1%	21.1%	22.3%	23.0%

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725610	3620ACDP6	Champion Mortgage	25,889,582 \$	23,461,615.30	Fixed	5.505%	52	1/1/2010	145	3.6%	35.5%	25.4%	17.3%	16.4%
725611	3620ACDQ4	Champion Mortgage	50,698,275 \$	46,259,237.15	Fixed	5.501%	52	1/1/2010	201	2.2%	23.3%	22.9%	18.5%	18.4%
725612	3620ACDR2	Champion Mortgage	50,369,911 \$	53,558,961.15	Fixed	5.501%	52	1/1/2010	298	0.0%	0.4%	2.3%	4.0%	5.6%
725613	3620ACDS0	Champion Mortgage	51,899,476 \$	55,350,243.43	Fixed	5.500%	52	1/1/2010	273	0.3%	3.4%	7.6%	5.5%	4.4%
725614	3620ACDT8	Bank of America	74,486,543 \$	66,148,095.63	Fixed	5.470%	51	1/1/2010	2,053	2.4%	25.3%	20.4%	20.7%	18.6%
725615	3620ACDU5	Bank of America	35,435,391 \$	39,184,736.37	Fixed	5.470%	51	1/1/2010	178	0.5%	5.4%	2.7%	5.3%	8.8%
725616	3620ACDV3	Champion Mortgage	25,004,073 \$	23,273,379.35	Fixed	5.500%	51	2/1/2010	130	0.0%	0.2%	14.1%	12.5%	15.5%
725617	3620ACDW1	Champion Mortgage	25,103,190 \$	21,463,116.58	Fixed	5.501%	51	2/1/2010	92	0.8%	9.1%	19.0%	20.0%	20.9%
725618	3620ACDX9	Champion Mortgage	55,003,422 \$	55,575,002.00	Fixed	5.500%	51	2/1/2010	290	0.6%	7.4%	4.9%	7.8%	8.6%
725619	3620ACDY7	Bank of America	24,860,688 \$	19,725,953.55	Fixed	5.470%	50	2/1/2010	2,135	0.8%	9.3%	28.2%	18.6%	25.1%
725620	3620ACDZ4	Bank of America	34,139,201 \$	34,399,098.91	Fixed	5.470%	50	2/1/2010	331	2.0%	21.4%	7.8%	6.1%	8.0%
725621	3620ACD27	Champion Mortgage	24,828,380 \$	25,726,688.89	Fixed	5.500%	51	2/1/2010	118	0.3%	3.3%	4.2%	14.4%	8.2%
725622	3620ACD35	Champion Mortgage	1,148,543 \$	1,059,123.56	Fixed	5.500%	53	2/1/2010	3,421	1.8%	19.6%	19.7%	17.8%	15.8%
725623	3620ACD43	Champion Mortgage	33,763,405 \$	27,666,120.79	Fixed	5.631%	56	2/1/2010	120	0.7%	7.8%	11.8%	19.6%	20.0%
725624	3620ACD50	Champion Mortgage	64,911,630 \$	67,374,788.80	Fixed	5.500%	50	3/1/2010	390	1.2%	13.9%	11.0%	8.0%	6.0%
725625	3620ACD68	Bank of America	20,483,580 \$	18,522,505.98	Fixed	5.470%	49	3/1/2010	2,525	0.1%	0.7%	0.9%	8.7%	12.2%
725626	3620ACD76	Champion Mortgage	48,771,868 \$	45,800,021.41	Fixed	5.500%	50	3/1/2010	205	2.6%	26.9%	19.6%	18.3%	16.4%
725628	3620ACD92	Champion Mortgage	65,232,609 \$	66,610,878.22	Fixed	5.500%	50	4/1/2010	352	1.1%	12.1%	8.3%	7.9%	7.8%
725629	3620ACEA8	Champion Mortgage	20,359,832 \$	20,748,839.49	Fixed	5.500%	49	4/1/2010	109	2.0%	21.7%	8.0%	8.4%	6.4%
725630	3620ACEB6	Champion Mortgage	30,258,359 \$	31,214,773.02	Fixed	5.500%	48	4/1/2010	189	0.1%	0.6%	5.8%	8.5%	7.4%
725631	3620ACEC4	Champion Mortgage	41,650,971 \$	40,785,000.49	Fixed	5.500%	48	4/1/2010	230	0.2%	2.6%	6.1%	5.9%	9.7%
725632	3620ACED2	Champion Mortgage	45,099,889 \$	45,432,538.45	Fixed	5.500%	48	4/1/2010	256	0.2%	2.5%	4.3%	5.2%	6.4%
725633	3620ACEE0	Champion Mortgage	3,777,885 \$	3,041,336.20	Fixed	5.710%	61	4/1/2010	1,799	2.0%	21.6%	25.8%	22.8%	20.9%
725634	3620ACEF7	Bank of America	10,181,442 \$	9,994,551.53	Fixed	5.470%	48	4/1/2010	38	0.0%	0.0%	0.1%	1.3%	11.2%
725635	3620ACEG5	Bank of America	1,219,295 \$	1,009,535.85	Fixed	5.470%	54	4/1/2010	2,877	1.3%	14.7%	22.2%	20.8%	20.9%
725636	3620ACEH3	Champion Mortgage	20,562,977 \$	16,490,815.41	Fixed	5.500%	49	5/1/2010	4,721	1.9%	20.6%	25.5%	15.8%	16.5%
725637	3620ACEJ9	Champion Mortgage	44,016,037 \$	45,606,580.66	Fixed	5.500%	48	5/1/2010	253	0.4%	5.0%	3.4%	9.5%	9.3%
725638	3620ACEK6	Champion Mortgage	24,234,043 \$	24,963,851.36	Fixed	5.500%	48	5/1/2010	152	0.9%	9.7%	7.3%	9.9%	7.4%
725639	3620ACEL4	Champion Mortgage	40,290,726 \$	40,619,963.87	Fixed	5.291%	47	6/1/2010	243	0.5%	5.6%	7.6%	8.1%	7.7%
725640	3620ACEM2	Champion Mortgage	39,347,837 \$	37,712,006.22	Fixed	5.292%	47	6/1/2010	248	0.0%	0.1%	7.1%	12.4%	11.9%
725641	3620ACEN0	Champion Mortgage	34,942,197 \$	35,849,474.76	Fixed	5.240%	47	6/1/2010	199	0.9%	10.0%	4.4%	6.5%	8.5%
725642	3620ACEP5	Bank of America	2,008,353 \$	1,666,414.04	Fixed	5.470%	53	7/1/2010	2,852	1.4%	15.6%	17.1%	20.3%	20.8%

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725643	3620ACEQ3	Champion Mortgage	3,925,260 \$	3,508,582.00	Fixed	5.496%	50	8/1/2010	6,800	0.9%	10.6%	11.0%	10.6%	9.9%
725644	3620ACER1	Champion Mortgage	1,349,021 \$	1,063,488.78	Fixed	5.705%	61	8/1/2010	1,793	2.3%	24.1%	22.5%	23.2%	21.0%
725645	3620ACES9	Bank of America	1,247,883 \$	1,060,902.69	Fixed	5.470%	53	9/1/2010	2,836	1.7%	18.1%	19.9%	19.5%	19.3%
725646	3620ACET7	Champion Mortgage	1,008,023 \$	952,728.63	Fixed	5.497%	51	9/1/2010	6,762	1.1%	12.0%	16.8%	15.2%	13.4%
725647	3620ACEU4	Champion Mortgage	1,072,710 \$	1,020,206.03	Fixed	5.498%	51	10/1/2010	6,785	1.0%	11.1%	14.3%	13.4%	12.5%
725648	3620ACEV2	Champion Mortgage	1,207,546 \$	953,685.96	Fixed	5.713%	61	12/1/2010	1,713	2.3%	24.7%	23.8%	24.1%	23.0%
725649	3620ACEW0	Bank of America	1,613,706 \$	1,417,030.12	Fixed	5.470%	53	12/1/2010	2,648	1.5%	17.0%	17.1%	16.9%	15.9%
725650	3620ACEX8	Champion Mortgage	2,172,534 \$	1,914,261.89	Fixed	5.497%	51	12/1/2010	6,747	1.1%	11.9%	40.4%	27.1%	19.6%
725651	3620ACEY6	Champion Mortgage	1,987,091 \$	1,901,145.45	Fixed	5.497%	51	2/1/2011	6,690	1.1%	12.9%	13.9%	13.3%	12.1%
725652	3620ACEZ3	Bank of America	1,107,295 \$	980,650.37	Fixed	5.488%	53	2/1/2011	2,580	1.4%	15.4%	16.3%	17.1%	15.6%
725653	3620ACE26	Champion Mortgage	1,956,067 \$	1,727,457.26	Fixed	5.499%	51	3/1/2011	6,895	2.7%	27.7%	21.6%	20.3%	16.9%
725654	3620ACE34	Bank of America	1,227,821 \$	1,041,707.48	Fixed	5.488%	53	3/1/2011	2,699	2.6%	27.1%	22.8%	22.2%	19.0%
725655	3620ACE42	Champion Mortgage	1,608,086 \$	1,241,215.80	Fixed	5.706%	62	3/1/2011	1,812	2.5%	25.9%	23.8%	22.0%	22.3%
725656	3620ACE59	Champion Mortgage	3,447,094 \$	3,257,018.88	Fixed	5.498%	51	6/1/2011	6,801	1.2%	13.9%	15.2%	13.3%	12.5%
725657	3620ACE67	Bank of America	1,999,803 \$	1,673,969.82	Fixed	5.488%	53	6/1/2011	2,799	1.9%	20.4%	18.5%	19.0%	17.9%
725658	3620ACE75	Champion Mortgage	1,218,074 \$	1,009,244.46	Fixed	5.692%	60	6/1/2011	1,796	1.7%	18.4%	21.7%	20.6%	17.6%
725659	3620ACE83	Champion Mortgage	3,529,286 \$	3,313,894.67	Fixed	5.198%	51	9/1/2011	6,730	1.5%	16.2%	15.3%	14.0%	11.6%
725660	3620ACE91	Bank of America	1,844,825 \$	1,531,686.60	Fixed	5.200%	53	9/1/2011	2,790	1.8%	19.5%	19.6%	20.0%	18.6%
725661	3620ACFA7	Champion Mortgage	1,082,312 \$	865,033.17	Fixed	5.409%	61	9/1/2011	1,787	2.4%	25.7%	22.9%	21.6%	20.7%
725662	3620ACFB5	Champion Mortgage	1,111,503 \$	1,048,423.57	Fixed	5.198%	51	10/1/2011	6,716	1.0%	11.7%	11.8%	12.7%	10.9%
725663	3620ACFC3	Champion Mortgage	1,080,798 \$	1,014,774.62	Fixed	5.198%	51	11/1/2011	6,739	1.1%	12.1%	12.9%	13.1%	12.1%
725665	3620ACFE9	Bank of America	2,271,735 \$	1,942,591.22	Fixed	5.200%	53	1/1/2012	2,644	1.9%	20.6%	19.9%	19.1%	16.7%
725666	3620ACFF6	Bank of America	1,165,852 \$	1,016,743.36	Fixed	5.200%	53	3/1/2012	2,611	1.6%	17.8%	17.0%	15.9%	15.6%
725668	3620ACFH2	Bank of America	1,155,731 \$	1,021,360.22	Fixed	5.200%	53	5/1/2012	2,676	1.8%	19.3%	19.8%	17.5%	15.5%
725669	3620ACFJ8	Bank of America	3,692,191 \$	2,932,573.92	Fixed	5.200%	53	9/1/2012	2,800	2.2%	23.8%	25.8%	26.0%	21.7%
725671	3620ACFL3	Bank of America	2,199,330 \$	1,945,031.96	Fixed	5.200%	53	1/1/2013	2,476	2.1%	22.9%	20.1%	19.0%	16.1%
725672	3620ACFM1	Bank of America	1,645,296 \$	1,456,704.78	Fixed	5.200%	53	4/1/2013	2,506	2.6%	26.7%	25.8%	23.2%	
725765	3620ACIJ4	Reverse Mortgage Solutions	13,400,279 \$	12,450,297.47	Fixed	5.510%	51	2/1/2010	60	0.0%	0.1%	18.1%	16.1%	13.9%
725766	3620ACJK1	Reverse Mortgage Solutions	10,486,424 \$	10,908,746.34	Fixed	5.503%	50	2/1/2010	50	0.0%	0.0%	0.0%	0.0%	1.4%
725867	3620ACMQ4	Sunwest Mortgage	19,405,788 \$	16,836,523.37	Fixed	5.500%	55	8/1/2009	60	0.0%	0.5%	14.1%	12.9%	17.9%
725868	3620ACMR2	Sunwest Mortgage	16,459,312 \$	15,943,690.44	Fixed	5.500%	55	9/1/2009	52	0.1%	1.3%	27.0%	22.6%	17.9%
725869	3620ACMS0	Sunwest Mortgage	16,609,369 \$	14,405,323.96	Fixed	5.500%	54	9/1/2009	50	0.1%	0.8%	0.4%	3.9%	13.4%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
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725870	3620ACMT8	Sunwest Mortgage	17,511,282 \$	18,036,838.47	Fixed	5.500%	54	10/1/2009	61	1.9%	20.3%	7.6%	4.0%	9.7%
725871	3620ACMU5	Sunwest Mortgage	15,249,098 \$	14,222,310.74	Fixed	5.554%	55	10/1/2009	52	3.4%	34.1%	13.5%	12.2%	13.2%
725872	3620ACMV3	Champion Mortgage	1,198,646 \$	1,195,864.95	Fixed	5.158%	44	7/1/2011	3,671	0.3%	3.3%	5.2%	7.4%	6.8%
725873	3620ACMW1	Champion Mortgage	1,207,886 \$	1,217,869.51	Fixed	4.789%	38	7/1/2011	3,775	0.5%	5.7%	5.3%	5.2%	4.8%
725874	3620ACMX9	Champion Mortgage	1,791,742 \$	1,760,160.62	Fixed	5.137%	43	9/1/2011	4,414	0.2%	2.5%	3.9%	7.2%	9.2%
725875	3620ACMY7	Champion Mortgage	2,616,414 \$	2,442,501.97	Fixed	4.789%	38	9/1/2011	4,299	0.2%	2.1%	3.9%	4.6%	4.0%
725876	3620ACMZ4	Champion Mortgage	1,066,200 \$	1,104,547.36	Fixed	4.770%	39	10/1/2011	4,287	0.2%	2.4%	5.8%	4.9%	4.5%
725878	3620ACM35	Champion Mortgage	1,168,876 \$	1,142,255.41	Fixed	5.153%	44	11/1/2011	3,798	0.5%	6.0%	5.8%	10.8%	7.8%
725879	3620ACM43	Champion Mortgage	1,004,333 \$	1,032,896.54	Fixed	4.776%	38	11/1/2011	4,263	0.2%	2.3%	5.2%	5.1%	4.7%
725889	3620ACNE0	Bank of America	2,942,249 \$	2,868,336.80	Fixed	5.200%	54	8/1/2013	2,765	0.7%	8.5%	6.6%	8.0%	
725890	3620ACNF7	Bank of America	1,539,428 \$	1,531,903.62	Fixed	5.200%	53	11/1/2013	2,643	0.7%	8.4%	5.7%		
725972	3620ACQZ0	OneWest Bank	1,532,475 \$	775,199.49	Fixed	5.799%	70	11/1/2009	476	2.7%	27.8%	34.0%	36.3%	32.3%
725973	3620ACQZ3	OneWest Bank	71,178,586 \$	70,471,008.90	Fixed	5.460%	49	4/1/2010	333	0.9%	10.6%	10.6%	8.3%	9.4%
725974	3620ACQ31	OneWest Bank	10,518,408 \$	11,537,222.70	Fixed	5.140%	47	5/1/2010	68	0.0%	0.1%	8.1%	5.9%	3.3%
725975	3620ACQ49	OneWest Bank	4,722,638 \$	4,890,900.23	Fixed	5.460%	48	5/1/2010	21	0.0%	0.0%	0.0%	11.4%	10.0%
725976	3620ACQ56	OneWest Bank	1,064,866 \$	584,140.20	Fixed	5.737%	69	5/1/2010	835	4.0%	38.6%	37.2%	35.9%	33.5%
725977	3620ACQ64	OneWest Bank	34,215,969 \$	35,491,214.48	Fixed	5.163%	46	6/1/2010	149	0.0%	0.2%	13.4%	7.0%	5.0%
725978	3620ACQ72	OneWest Bank	23,938,930 \$	23,949,504.31	Fixed	5.140%	45	7/1/2010	133	3.5%	34.9%	18.7%	11.3%	9.1%
725979	3620ACQ80	OneWest Bank	21,382,595 \$	22,148,787.55	Fixed	5.140%	44	8/1/2010	106	0.0%	0.1%	0.1%	11.7%	9.3%
725980	3620ACQ98	OneWest Bank	18,088,055 \$	20,187,251.35	Fixed	5.143%	43	9/1/2010	112	0.5%	6.3%	5.1%	3.2%	5.6%
725981	3620ACRA4	OneWest Bank	1,216,935 \$	955,163.84	Fixed	5.455%	55	9/1/2010	1,308	2.3%	24.6%	29.4%	23.9%	19.8%
730342	3620AHLX9	Champion Mortgage	99,625,725 \$	92,459,886.62	Fixed	5.460%	52	12/1/2009	427	1.4%	15.9%	14.0%	10.9%	13.6%
730343	3620AHL7	Champion Mortgage	24,909,943 \$	22,236,194.01	Fixed	5.580%	52	12/1/2009	102	1.9%	20.4%	18.8%	16.6%	14.2%
730344	3620AHLZ4	Champion Mortgage	100,066,690 \$	89,606,776.75	Fixed	5.460%	52	12/1/2009	430	1.2%	13.4%	28.7%	22.2%	18.0%
730345	3620AHL27	Champion Mortgage	29,562,217 \$	24,308,822.21	Fixed	5.583%	52	12/1/2009	98	0.0%	0.1%	20.3%	16.8%	24.5%
730346	3620AHL35	Champion Mortgage	75,581,753 \$	72,478,404.25	Fixed	5.460%	51	1/1/2010	339	1.8%	19.8%	12.4%	12.0%	12.7%
730347	3620AHL43	Champion Mortgage	30,297,601 \$	31,459,382.39	Fixed	5.460%	51	1/1/2010	190	0.8%	9.5%	6.4%	6.4%	7.8%
730348	3620AHL50	Champion Mortgage	50,414,019 \$	45,709,818.57	Fixed	5.460%	51	1/1/2010	221	1.0%	11.5%	10.2%	13.1%	13.1%
730349	3620AHL68	Champion Mortgage	25,147,858 \$	25,531,043.30	Fixed	5.460%	51	1/1/2010	153	0.8%	9.4%	3.7%	4.6%	9.7%
730350	3620AHL76	Champion Mortgage	59,471,094 \$	56,311,614.44	Fixed	5.500%	50	2/1/2010	246	2.0%	21.0%	12.7%	12.2%	11.1%
730351	3620AHL84	Champion Mortgage	60,541,956 \$	62,179,434.44	Fixed	5.500%	50	2/1/2010	374	1.1%	12.1%	11.2%	11.5%	12.3%
730352	3620AHL92	Champion Mortgage	30,297,540 \$	27,464,998.94	Fixed	5.582%	51	2/1/2010	128	0.0%	0.1%	5.4%	17.7%	15.1%

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730353	3620AHMA8	Champion Mortgage	55,810,288 \$	55,606,751.50	Fixed	5.547%	50	2/1/2010	290	0.3%	3.2%	6.2%	6.8%	7.6%
730354	3620AHMB6	Champion Mortgage	50,015,949 \$	49,773,490.96	Fixed	5.512%	49	3/1/2010	279	0.7%	7.9%	4.9%	4.5%	7.4%
730355	3620AHMC4	Champion Mortgage	41,923,460 \$	41,642,145.78	Fixed	5.509%	49	3/1/2010	222	0.4%	4.8%	13.2%	11.2%	11.4%
730356	3620AHMD2	Champion Mortgage	45,420,014 \$	44,176,575.00	Fixed	5.500%	48	4/1/2010	233	1.2%	13.4%	12.2%	13.4%	10.9%
730357	3620AHME0	Champion Mortgage	50,049,364 \$	50,218,540.21	Fixed	5.500%	48	4/1/2010	273	1.4%	16.0%	14.9%	13.5%	10.3%
730358	3620AHMF7	Champion Mortgage	40,184,432 \$	41,832,258.50	Fixed	5.492%	47	5/1/2010	258	0.6%	7.2%	7.3%	6.5%	7.0%
730359	3620AHMG5	Champion Mortgage	93,593,097 \$	89,981,597.42	Fixed	5.292%	47	5/1/2010	485	1.2%	13.8%	8.7%	11.3%	10.2%
730360	3620AHMH3	Champion Mortgage	101,240,709 \$	99,974,335.92	Fixed	5.249%	46	6/1/2010	562	0.4%	5.0%	6.1%	8.9%	7.5%
730361	3620AHMJ9	Champion Mortgage	21,248,457 \$	21,434,674.50	Fixed	5.299%	47	6/1/2010	124	0.8%	8.7%	6.5%	5.0%	5.5%
730362	3620AHMK6	Champion Mortgage	100,792,999 \$	98,630,854.24	Fixed	5.251%	45	7/1/2010	598	0.9%	10.3%	12.0%	10.8%	9.3%
730363	3620AHML4	Champion Mortgage	49,418,371 \$	51,000,608.44	Fixed	5.253%	45	7/1/2010	298	0.4%	4.1%	8.0%	7.9%	4.8%
730364	3620AHMM2	Champion Mortgage	80,939,650 \$	78,060,443.62	Fixed	5.259%	44	8/1/2010	456	1.0%	11.6%	13.6%	10.6%	8.9%
730365	3620AHMN0	Champion Mortgage	35,418,573 \$	32,166,021.77	Fixed	5.358%	51	8/1/2010	10,257	1.4%	15.5%	17.0%	15.3%	12.9%
730366	3620AHMP5	Champion Mortgage	40,793,589 \$	40,905,418.99	Fixed	5.265%	44	8/1/2010	232	0.0%	0.2%	0.6%	4.1%	6.9%
730367	3620AHMQ3	Champion Mortgage	50,278,117 \$	53,402,089.76	Fixed	5.260%	43	9/1/2010	331	0.0%	0.1%	2.1%	5.0%	4.9%
730368	3620AHMR1	Champion Mortgage	50,942,697 \$	51,544,964.91	Fixed	5.281%	43	9/1/2010	322	0.4%	5.0%	2.5%	2.0%	4.6%
730369	3620AHMS9	Champion Mortgage	50,058,787 \$	50,840,326.20	Fixed	5.284%	42	10/1/2010	338	0.4%	4.7%	10.8%	8.7%	8.0%
730370	3620AHMT7	Champion Mortgage	50,211,137 \$	50,804,308.95	Fixed	5.287%	42	10/1/2010	320	0.2%	2.0%	3.7%	4.6%	5.1%
730371	3620AHMU4	Champion Mortgage	32,297,640 \$	33,975,760.62	Fixed	5.288%	42	11/1/2010	205	0.1%	0.8%	2.9%	5.1%	8.2%
731183	3620AJJ42	Reverse Mortgage Solutions	14,993,783 \$	13,485,084.32	Fixed	5.506%	48	3/1/2010	60	0.0%	0.5%	0.3%	5.2%	4.0%
731184	3620AJJ59	Reverse Mortgage Solutions	5,262,362 \$	4,702,555.10	Fixed	5.505%	48	4/1/2010	23	0.0%	0.0%	26.4%	14.2%	7.4%
731185	3620AJJ67	Reverse Mortgage Solutions	9,869,853 \$	10,900,625.32	Fixed	5.310%	47	4/1/2010	49	0.0%	0.0%	0.0%	1.8%	1.4%
731186	3620AJJ75	Reverse Mortgage Solutions	9,817,534 \$	10,460,312.71	Fixed	5.310%	47	5/1/2010	46	0.0%	0.1%	0.1%	5.9%	7.2%
731187	3620AJJ83	Reverse Mortgage Solutions	30,260,176 \$	32,201,110.46	Fixed	4.816%	38	3/1/2011	208	0.0%	0.1%	0.4%	1.7%	1.6%
731188	3620AJJ91	Reverse Mortgage Solutions	7,386,106 \$	7,357,796.84	Fixed	5.132%	28	12/1/2011	58	0.0%	0.0%	0.2%	1.5%	7.1%
731189	3620AJKA6	Sunwest Mortgage	13,973,754 \$	14,655,012.90	Fixed	5.500%	54	10/1/2009	50	0.1%	0.6%	7.3%	5.2%	9.7%
731190	3620AJKB4	Sunwest Mortgage	11,592,150 \$	10,168,517.25	Fixed	5.500%	53	11/1/2009	34	0.1%	1.2%	5.8%	16.4%	13.9%
731191	3620AJKC2	Sunwest Mortgage	24,374,684 \$	23,170,480.55	Fixed	5.025%	53	11/1/2009	81	2.2%	23.5%	8.8%	6.6%	7.1%
731192	3620AJKD0	Sunwest Mortgage	5,567,826 \$	3,473,696.49	Fixed	5.500%	52	12/1/2009	14	14.4%	84.5%	68.3%	43.8%	38.7%
731193	3620AJKE8	Sunwest Mortgage	9,775,225 \$	11,070,972.13	Fixed	5.500%	52	12/1/2009	39	0.0%	0.4%	2.7%	2.7%	4.9%
731194	3620AJKF5	Sunwest Mortgage	17,242,903 \$	17,250,318.70	Fixed	4.999%	52	12/1/2009	58	0.3%	3.2%	27.0%	15.0%	13.9%
731195	3620AJKG3	Sunwest Mortgage	3,544,790 \$	3,718,656.89	Fixed	5.500%	51	12/1/2009	13	0.0%	0.0%	0.0%	27.7%	15.1%

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731196	3620AJKH1	Sunwest Mortgage	5,388,470 \$	5,343,744.15	Fixed	5.500%	51	1/1/2010	18	0.0%	0.4%	1.3%	5.9%	3.4%
731197	3620AJKJ7	Sunwest Mortgage	9,620,057 \$	10,463,663.83	Fixed	5.500%	51	1/1/2010	37	0.0%	0.4%	0.2%	0.2%	6.2%
731198	3620AJKK4	Sunwest Mortgage	10,821,928 \$	9,332,435.16	Fixed	5.500%	50	1/1/2010	36	0.0%	0.2%	0.4%	0.6%	9.1%
731464	3620AJTV1	Champion Mortgage	27,102,723 \$	26,310,416.73	Fixed	5.472%	47	6/1/2010	164	1.3%	14.5%	12.8%	10.1%	11.3%
731465	3620AJTW9	Champion Mortgage	40,174,770 \$	39,633,554.97	Fixed	5.284%	46	6/1/2010	273	0.0%	0.2%	6.8%	10.3%	8.9%
731466	3620AJTX7	Champion Mortgage	25,018,254 \$	26,380,173.88	Fixed	5.270%	46	7/1/2010	158	0.3%	3.1%	2.1%	3.4%	5.7%
731467	3620AJTY5	Champion Mortgage	80,434,997 \$	79,069,205.67	Fixed	5.275%	45	7/1/2010	458	0.3%	3.0%	8.4%	8.3%	7.2%
731468	3620AJT22	Champion Mortgage	25,143,093 \$	25,724,228.30	Fixed	5.284%	45	7/1/2010	156	0.9%	10.3%	5.3%	7.4%	7.0%
731469	3620AJT25	Champion Mortgage	40,054,483 \$	40,337,444.11	Fixed	5.280%	45	7/1/2010	225	0.2%	2.0%	7.5%	8.4%	10.3%
731470	3620AJT33	Champion Mortgage	25,014,806 \$	24,968,450.61	Fixed	5.284%	44	8/1/2010	155	0.4%	4.6%	15.1%	10.9%	11.8%
731471	3620AJT41	Champion Mortgage	40,139,856 \$	40,922,284.89	Fixed	5.281%	44	8/1/2010	266	1.0%	11.8%	10.8%	10.8%	7.7%
731472	3620AJT58	Champion Mortgage	25,071,025 \$	23,269,251.56	Fixed	5.280%	44	8/1/2010	133	0.0%	0.1%	7.6%	9.6%	9.2%
731473	3620AJT66	Champion Mortgage	64,975,915 \$	67,637,527.88	Fixed	5.285%	44	8/1/2010	409	0.3%	4.0%	5.8%	8.1%	6.2%
731474	3620AJT74	Champion Mortgage	99,676,404 \$	101,530,655.98	Fixed	5.295%	43	9/1/2010	650	1.0%	11.0%	7.1%	7.4%	5.7%
731475	3620AJT82	Champion Mortgage	25,178,842 \$	24,732,391.85	Fixed	5.289%	43	10/1/2010	152	0.4%	5.0%	4.3%	12.5%	8.2%
731476	3620AJT90	Champion Mortgage	40,031,077 \$	41,341,888.02	Fixed	5.294%	42	10/1/2010	261	0.0%	0.1%	2.4%	6.6%	7.3%
731477	3620AJUA5	Champion Mortgage	105,521,945 \$	108,052,718.32	Fixed	5.204%	42	10/1/2010	657	0.3%	3.4%	2.6%	7.1%	7.1%
731478	3620AJUB3	Champion Mortgage	10,039,272 \$	11,070,991.90	Fixed	5.154%	42	10/1/2010	64	0.0%	0.1%	0.2%	0.2%	3.3%
731479	3620AJUC1	Champion Mortgage	50,136,110 \$	51,826,132.00	Fixed	5.190%	42	11/1/2010	334	0.0%	0.2%	3.8%	4.0%	6.3%
731480	3620AJUD9	Champion Mortgage	25,340,045 \$	24,596,017.61	Fixed	5.203%	41	11/1/2010	171	0.8%	9.3%	8.2%	7.1%	7.5%
731481	3620AJUE7	Champion Mortgage	40,048,127 \$	40,053,269.27	Fixed	5.183%	41	11/1/2010	247	1.0%	10.9%	7.9%	8.7%	7.3%
731482	3620AJUF4	Champion Mortgage	25,244,264 \$	28,009,666.59	Fixed	4.745%	41	11/1/2010	156	0.0%	0.0%	0.0%	0.5%	3.1%
731483	3620AJUG2	Champion Mortgage	23,639,391 \$	24,602,967.25	Fixed	5.248%	41	11/1/2010	140	0.0%	0.1%	2.0%	4.9%	5.9%
731485	3620AJUJ6	Champion Mortgage	25,062,228 \$	26,127,656.31	Fixed	5.203%	40	12/1/2010	172	0.0%	0.0%	2.7%	1.9%	3.7%
731486	3620AJUK3	Champion Mortgage	25,119,330 \$	27,518,767.49	Fixed	4.753%	40	12/1/2010	140	0.0%	0.1%	3.6%	3.2%	2.0%
731487	3620AJUL1	Champion Mortgage	25,251,183 \$	28,006,560.03	Fixed	4.752%	40	12/1/2010	145	0.3%	4.0%	8.5%	7.6%	3.9%
731488	3620AJUM9	Champion Mortgage	35,368,492 \$	32,830,785.38	Fixed	5.242%	41	12/1/2010	229	0.1%	1.2%	7.8%	5.8%	7.5%
731489	3620AJUN7	Champion Mortgage	25,214,896 \$	26,179,464.60	Fixed	4.752%	40	12/1/2010	157	0.3%	3.8%	2.7%	7.2%	4.3%
731490	3620AJUP2	Champion Mortgage	25,097,084 \$	26,195,448.90	Fixed	4.761%	40	12/1/2010	163	0.1%	0.7%	10.6%	7.3%	5.8%
731491	3620AJUQ0	Champion Mortgage	20,176,872 \$	18,116,135.12	Fixed	5.168%	40	1/1/2011	118	0.0%	0.1%	9.3%	13.6%	11.3%
731492	3620AJUR8	Champion Mortgage	50,178,016 \$	52,041,728.03	Fixed	4.752%	39	1/1/2011	298	0.1%	1.4%	1.3%	3.2%	4.2%
731493	3620AJUS6	Champion Mortgage	20,061,858 \$	21,255,311.81	Fixed	4.795%	40	1/1/2011	142	0.0%	0.1%	2.5%	2.5%	6.4%

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731494	3620AJUT4	Champion Mortgage	30,108,968	\$	32,273,542.71	Fixed	4.767%	39	1/1/2011	193	0.0%	0.4%	8.4%	4.7%	4.2%
731495	3620AJUU1	Champion Mortgage	25,083,980	\$	26,676,486.88	Fixed	4.789%	38	1/1/2011	163	0.0%	0.1%	1.8%	1.0%	2.7%
731496	3620AJUV9	Champion Mortgage	4,594,864	\$	4,759,273.01	Fixed	5.468%	45	2/1/2011	4,107	0.4%	4.4%	5.7%	6.5%	6.5%
731497	3620AJUW7	Champion Mortgage	10,163,094	\$	11,459,149.63	Fixed	4.810%	38	2/1/2011	55	0.0%	0.0%	0.0%	0.0%	0.8%
731498	3620AJUX5	Champion Mortgage	12,012,177	\$	9,455,332.24	Fixed	5.143%	39	2/1/2011	62	6.1%	52.7%	30.4%	32.6%	22.4%
731499	3620AJUY3	Champion Mortgage	35,038,506	\$	34,278,130.76	Fixed	4.784%	38	2/1/2011	203	1.6%	17.2%	6.5%	6.1%	8.7%
731500	3620AJUZ0	Champion Mortgage	40,189,247	\$	42,758,487.02	Fixed	4.803%	38	2/1/2011	269	0.2%	2.6%	3.9%	2.8%	4.2%
731501	3620AJU23	Champion Mortgage	40,597,919	\$	42,326,116.51	Fixed	4.815%	38	2/1/2011	234	0.2%	2.4%	1.8%	6.0%	5.1%
731502	3620AJU31	Champion Mortgage	29,898,116	\$	29,435,188.65	Fixed	4.822%	37	3/1/2011	199	0.0%	0.2%	13.3%	13.0%	7.5%
731503	3620AJU49	Champion Mortgage	1,797,582	\$	1,804,173.32	Fixed	5.401%	43	3/1/2011	4,687	0.3%	3.9%	5.8%	6.0%	6.2%
731504	3620AJU56	Champion Mortgage	6,131,726	\$	6,138,272.70	Fixed	5.065%	41	3/1/2011	39	0.0%	0.2%	7.9%	15.7%	9.4%
731505	3620AJU64	Champion Mortgage	44,905,836	\$	46,468,806.33	Fixed	4.809%	37	3/1/2011	234	0.0%	0.1%	7.3%	7.4%	6.3%
731506	3620AJU72	Champion Mortgage	3,154,073	\$	2,978,940.82	Fixed	4.955%	40	3/1/2011	3,035	0.9%	10.2%	5.7%	4.9%	4.0%
731507	3620AJU80	Champion Mortgage	27,844,310	\$	28,902,528.25	Fixed	5.050%	36	5/1/2011	202	0.0%	0.1%	8.4%	7.9%	6.8%
731508	3620AJU98	Champion Mortgage	88,156,132	\$	93,941,213.46	Fixed	4.989%	36	4/1/2011	611	0.3%	3.0%	6.7%	5.1%	3.8%
731509	3620AJVA4	Champion Mortgage	1,115,038	\$	1,140,100.01	Fixed	5.459%	44	5/1/2011	2,797	0.3%	3.4%	3.9%	5.4%	5.4%
731510	3620AJVB2	Champion Mortgage	1,899,824	\$	1,969,752.04	Fixed	4.855%	39	5/1/2011	3,548	0.3%	3.7%	5.1%	5.7%	4.6%
731512	3620AJVD8	Champion Mortgage	1,207,769	\$	1,265,183.40	Fixed	4.895%	38	6/1/2011	3,091	0.7%	8.1%	6.0%	5.2%	4.6%
736928	3620AQVV2	Reverse Mortgage Solutions	23,217,153	\$	22,961,171.20	Fixed	4.757%	38	2/1/2011	117	1.1%	12.7%	15.6%	11.7%	10.5%
736929	3620AQVW0	Reverse Mortgage Solutions	20,590,262	\$	20,269,919.06	Fixed	4.740%	39	1/1/2011	105	0.1%	1.5%	4.6%	6.4%	6.1%
736930	3620AQVX8	Reverse Mortgage Solutions	25,007,704	\$	27,266,302.72	Fixed	5.337%	41	11/1/2010	174	0.5%	6.1%	2.2%	3.2%	3.7%
736931	3620AQVY6	Reverse Mortgage Solutions	22,461,678	\$	22,520,686.41	Fixed	5.235%	41	11/1/2010	121	0.0%	0.2%	5.9%	8.3%	4.9%
736932	3620AQVZ3	Reverse Mortgage Solutions	32,274,560	\$	35,384,652.22	Fixed	4.878%	41	11/1/2010	239	0.0%	0.4%	1.1%	2.4%	3.5%
736933	3620AQV26	Reverse Mortgage Solutions	24,996,625	\$	26,338,358.37	Fixed	4.813%	40	12/1/2010	172	0.2%	2.0%	5.5%	7.8%	5.4%
736934	3620AQV34	Reverse Mortgage Solutions	25,054,712	\$	26,876,202.13	Fixed	4.950%	40	12/1/2010	172	0.0%	0.2%	2.8%	3.4%	6.3%
736935	3620AQV42	Reverse Mortgage Solutions	11,848,394	\$	12,826,608.28	Fixed	5.376%	40	12/1/2010	77	0.1%	0.7%	7.2%	5.9%	3.5%
736936	3620AQV59	Reverse Mortgage Solutions	55,331,836	\$	57,555,482.03	Fixed	4.875%	39	1/1/2011	401	0.1%	1.0%	1.5%	2.4%	3.7%
736937	3620AQV67	Reverse Mortgage Solutions	25,249,176	\$	26,579,217.69	Fixed	4.799%	38	3/1/2011	147	0.5%	5.4%	8.2%	7.8%	5.7%
736938	3620AQV75	Reverse Mortgage Solutions	1,109,786	\$	1,192,380.09	Fixed	4.818%	40	2/1/2011	3	0.0%	0.1%	0.1%	0.1%	0.1%
736943	3620AQWC3	Reverse Mortgage Solutions	10,493,945	\$	10,629,914.09	Fixed	4.740%	40	12/1/2010	51	0.0%	0.1%	0.1%	0.8%	5.0%
736944	3620AQWD1	Reverse Mortgage Solutions	10,496,477	\$	11,228,705.69	Fixed	4.740%	40	12/1/2010	53	0.0%	0.0%	0.0%	8.2%	4.3%
736945	3620AQWE9	Reverse Mortgage Solutions	10,253,611	\$	11,484,341.48	Fixed	4.740%	40	12/1/2010	47	0.0%	0.1%	10.9%	5.6%	2.9%

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736946	3620AQWF6	Reverse Mortgage Solutions	10,021,858	\$	8,112,527.71	Fixed	5.254%	42	12/1/2010	8,137	1.4%	15.9%	19.3%	11.2%	6.7%
736947	3620AQWG4	Reverse Mortgage Solutions	10,349,645	\$	10,929,220.94	Fixed	5.375%	40	11/1/2010	52	0.0%	0.0%	0.1%	2.4%	4.7%
740411	3620AUR89	Sunwest Mortgage	10,713,206	\$	10,615,463.83	Fixed	5.500%	50	2/1/2010	43	0.4%	4.4%	8.6%	4.9%	4.8%
740412	3620AUR97	Sunwest Mortgage	15,637,059	\$	17,358,106.84	Fixed	5.002%	49	3/1/2010	950	1.3%	14.7%	5.8%	3.2%	3.4%
740413	3620AUSA3	Sunwest Mortgage	10,195,403	\$	9,153,786.70	Fixed	5.000%	48	3/1/2010	42	0.0%	0.1%	2.6%	13.0%	11.2%
740414	3620AUSB1	Sunwest Mortgage	12,122,394	\$	11,210,508.46	Fixed	5.500%	48	4/1/2010	46	0.1%	1.0%	6.5%	3.4%	7.4%
740415	3620AUSC9	Sunwest Mortgage	12,469,108	\$	12,121,498.25	Fixed	5.500%	48	4/1/2010	67	0.0%	0.5%	4.0%	14.0%	9.3%
740416	3620AUSD7	Sunwest Mortgage	10,438,203	\$	10,856,654.59	Fixed	5.000%	47	4/1/2010	50	0.0%	0.1%	0.1%	0.1%	1.7%
740417	3620AUSE5	Sunwest Mortgage	8,229,545	\$	7,049,706.76	Fixed	5.002%	47	5/1/2010	31	0.0%	0.0%	0.0%	0.9%	0.6%
740418	3620AUSF2	Sunwest Mortgage	5,191,448	\$	5,490,620.39	Fixed	5.500%	47	5/1/2010	20	0.0%	0.5%	0.5%	0.4%	0.3%
740419	3620AUSG0	Sunwest Mortgage	8,717,600	\$	7,636,874.18	Fixed	5.500%	47	5/1/2010	43	0.0%	0.4%	1.8%	8.6%	12.9%
740420	3620AUSH8	Sunwest Mortgage	14,908,769	\$	15,084,452.53	Fixed	5.004%	46	5/1/2010	69	0.1%	0.6%	12.3%	6.5%	7.0%
740421	3620AUSJ4	Sunwest Mortgage	13,506,108	\$	13,573,880.82	Fixed	5.000%	47	5/1/2010	68	0.0%	0.2%	0.3%	0.3%	4.0%
740422	3620AUSK1	Sunwest Mortgage	19,550,901	\$	17,418,057.49	Fixed	5.001%	46	6/1/2010	1,417	2.8%	29.2%	13.0%	16.8%	14.6%
740423	3620AUSL9	Sunwest Mortgage	5,026,166	\$	4,366,938.03	Fixed	5.001%	45	6/1/2010	17	0.0%	0.4%	20.6%	23.8%	29.5%
740424	3620AUSM7	Sunwest Mortgage	20,003,076	\$	18,680,443.56	Fixed	4.815%	45	7/1/2010	85	0.0%	0.2%	4.9%	4.3%	3.2%
740425	3620AUSN5	Sunwest Mortgage	20,003,689	\$	19,825,522.22	Fixed	4.813%	44	8/1/2010	1,525	0.0%	0.4%	12.1%	16.4%	12.1%
740426	3620AUSP0	Sunwest Mortgage	15,002,459	\$	16,211,061.89	Fixed	4.810%	43	9/1/2010	67	0.0%	0.2%	0.2%	3.9%	2.2%
740427	3620AUSQ8	Sunwest Mortgage	12,520,074	\$	13,594,784.53	Fixed	4.815%	43	9/1/2010	1,603	0.0%	0.2%	13.5%	7.2%	3.9%
740428	3620AUSR6	Sunwest Mortgage	19,791,273	\$	18,901,058.10	Fixed	4.772%	42	10/1/2010	91	1.9%	20.5%	18.2%	15.5%	10.1%
740429	3620AUSS4	Sunwest Mortgage	7,775,189	\$	6,515,889.19	Fixed	4.814%	42	11/1/2010	1,768	0.1%	0.7%	27.3%	18.4%	22.2%
740430	3620AUST2	Sunwest Mortgage	8,015,109	\$	8,419,048.50	Fixed	4.731%	41	11/1/2010	36	0.0%	0.0%	0.4%	0.2%	0.3%
742597	3620AW7J3	Reverse Mortgage Solutions	15,513,023	\$	17,038,799.12	Fixed	5.309%	46	6/1/2010	126	1.4%	15.8%	5.6%	4.0%	5.2%
742598	3620AW7K0	Reverse Mortgage Solutions	14,273,692	\$	15,545,465.33	Fixed	5.581%	46	6/1/2010	125	0.0%	0.0%	2.7%	4.6%	4.8%
742599	3620AW7L8	Reverse Mortgage Solutions	48,121,918	\$	50,143,726.29	Fixed	5.310%	46	6/1/2010	201	0.0%	0.1%	1.6%	5.2%	6.3%
742600	3620AW7M6	Reverse Mortgage Solutions	28,542,438	\$	32,238,120.96	Fixed	5.459%	45	7/1/2010	254	0.0%	0.2%	2.7%	4.6%	2.8%
742601	3620AXAA6	Reverse Mortgage Solutions	20,006,293	\$	20,088,642.72	Fixed	5.306%	45	7/1/2010	160	2.6%	27.4%	11.4%	12.7%	7.8%
742602	3620AXAB4	Reverse Mortgage Solutions	40,931,488	\$	41,078,691.46	Fixed	5.394%	44	8/1/2010	4,509	0.5%	5.3%	4.3%	4.7%	4.8%
742603	3620AXAC2	Reverse Mortgage Solutions	31,308,892	\$	32,115,662.84	Fixed	5.382%	43	8/1/2010	220	0.3%	3.8%	6.8%	7.2%	4.6%
742604	3620AXAD0	Reverse Mortgage Solutions	22,082,337	\$	20,659,250.29	Fixed	5.375%	43	9/1/2010	143	0.6%	7.3%	2.9%	7.0%	11.6%
742605	3620AXAE8	Reverse Mortgage Solutions	32,552,349	\$	32,609,843.82	Fixed	5.358%	43	9/1/2010	228	1.3%	14.4%	5.2%	4.1%	4.5%
742606	3620AXAF5	Reverse Mortgage Solutions	31,917,305	\$	31,138,435.40	Fixed	5.366%	42	9/1/2010	213	0.0%	0.1%	5.9%	4.5%	5.9%

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742607	3620AXAG3	Reverse Mortgage Solutions	32,075,089 \$	33,116,155.85	Fixed	5.331%	42	10/1/2010	241	0.0%	0.0%	2.1%	4.9%	6.4%
742608	3620AXAH1	Reverse Mortgage Solutions	21,327,864 \$	23,301,374.81	Fixed	5.334%	42	10/1/2010	151	0.3%	3.5%	1.3%	4.0%	4.9%
742609	3620AXAJ7	Reverse Mortgage Solutions	19,054,354 \$	20,848,226.51	Fixed	5.324%	41	10/1/2010	145	0.1%	1.4%	3.0%	2.5%	3.1%
742611	3620AXAL2	Reverse Mortgage Solutions	9,801,434 \$	8,828,054.29	Fixed	5.279%	44	8/1/2010	35	0.0%	0.2%	20.0%	10.6%	19.9%
742612	3620AXAM0	Reverse Mortgage Solutions	9,952,897 \$	10,204,277.05	Fixed	5.296%	43	9/1/2010	41	0.0%	0.0%	1.4%	4.9%	4.2%
742613	3620AXAN8	Reverse Mortgage Solutions	10,210,837 \$	9,726,941.51	Fixed	5.283%	41	10/1/2010	43	0.0%	0.1%	3.0%	13.3%	6.9%
742614	3620AXAP3	Reverse Mortgage Solutions	10,067,084 \$	10,453,150.20	Fixed	5.252%	41	11/1/2010	46	0.0%	0.0%	5.8%	9.4%	7.0%
742615	3620AXAQ1	Reverse Mortgage Solutions	9,879,657 \$	10,131,413.45	Fixed	4.740%	41	12/1/2010	35	0.0%	0.0%	3.3%	1.7%	2.8%
742616	3620AXAR9	Reverse Mortgage Solutions	14,477,763 \$	14,416,520.49	Fixed	5.369%	43	11/1/2010	8,200	3.6%	35.3%	24.5%	16.7%	12.0%
742617	3620AXAS7	Reverse Mortgage Solutions	20,999,276 \$	22,312,046.47	Fixed	5.327%	41	11/1/2010	118	0.0%	0.2%	7.6%	9.4%	6.2%
742618	3620AXAT5	Reverse Mortgage Solutions	36,048,774 \$	36,431,684.25	Fixed	5.306%	42	10/1/2010	202	0.0%	0.2%	12.7%	7.8%	10.3%
742619	3620AXAU2	Reverse Mortgage Solutions	29,953,059 \$	30,749,506.66	Fixed	5.306%	42	9/1/2010	175	0.4%	4.4%	1.5%	9.9%	8.9%
742620	3620AXAV0	Reverse Mortgage Solutions	23,629,951 \$	24,759,847.68	Fixed	5.291%	43	9/1/2010	115	0.2%	2.5%	1.0%	0.9%	3.7%
742621	3620AXAW8	Reverse Mortgage Solutions	25,339,961 \$	27,775,474.35	Fixed	5.302%	43	8/1/2010	152	0.0%	0.1%	1.9%	4.2%	4.1%
742622	3620AXAX6	Reverse Mortgage Solutions	24,660,624 \$	26,869,474.83	Fixed	5.300%	44	8/1/2010	142	1.3%	14.5%	6.9%	3.6%	3.0%
742623	3620AXAY4	Reverse Mortgage Solutions	24,386,251 \$	25,515,336.41	Fixed	5.306%	44	7/1/2010	128	2.4%	25.2%	11.1%	8.1%	9.9%
742624	3620AXAZ1	Reverse Mortgage Solutions	23,114,117 \$	22,298,723.69	Fixed	5.314%	45	7/1/2010	106	2.4%	25.7%	16.3%	14.7%	8.9%
742625	3620AXA24	Reverse Mortgage Solutions	32,957,374 \$	35,591,839.82	Fixed	5.305%	46	6/1/2010	616	0.4%	5.0%	3.7%	6.9%	4.0%
742626	3620AXA32	Reverse Mortgage Solutions	23,530,215 \$	26,168,565.55	Fixed	5.559%	46	6/1/2010	3,943	0.0%	0.5%	9.0%	5.6%	3.9%
751376	36230KQ53	Champion Mortgage	50,405,658 \$	51,471,008.26	Fixed	5.300%	41	11/1/2010	287	0.8%	9.2%	4.9%	6.0%	5.8%
751377	36230KQ61	Champion Mortgage	42,167,749 \$	40,675,170.02	Fixed	5.290%	41	12/1/2010	207	1.3%	14.4%	16.1%	14.1%	11.0%
751378	36230KQ79	Champion Mortgage	10,059,072 \$	8,925,628.26	Fixed	4.930%	41	12/1/2010	36	0.0%	0.2%	6.1%	13.2%	14.1%
751379	36230KQ87	Champion Mortgage	25,224,851 \$	27,802,944.54	Fixed	4.740%	41	12/1/2010	167	0.1%	1.5%	0.6%	1.4%	1.4%
751380	36230KQ95	Champion Mortgage	42,084,104 \$	42,475,654.71	Fixed	5.307%	40	12/1/2010	241	1.6%	17.9%	15.4%	15.5%	9.7%
751381	36230KRA1	Champion Mortgage	40,640,355 \$	42,255,900.73	Fixed	4.740%	40	12/1/2010	250	0.0%	0.1%	0.6%	3.6%	5.0%
751382	36230KRB9	Champion Mortgage	8,018,086 \$	6,863,424.98	Fixed	5.505%	54	12/1/2010	7,564	1.2%	13.2%	16.1%	16.0%	15.7%
751383	36230KRC7	Champion Mortgage	4,060,799 \$	4,009,726.24	Fixed	5.266%	45	12/1/2010	3,858	1.1%	12.6%	8.0%	8.9%	7.4%
751384	36230KRD5	Champion Mortgage	37,733,971 \$	36,258,810.11	Fixed	5.306%	39	1/1/2011	190	0.1%	1.5%	1.9%	2.8%	7.7%
751385	36230KRE3	Champion Mortgage	61,516,277 \$	66,154,415.89	Fixed	4.742%	39	1/1/2011	374	0.1%	0.7%	1.0%	2.5%	2.7%
751386	36230KRF0	Champion Mortgage	50,908,066 \$	54,086,430.27	Fixed	4.743%	39	1/1/2011	286	0.0%	0.4%	3.6%	2.8%	4.7%
751387	36230KRG8	Champion Mortgage	69,281,223 \$	70,512,198.35	Fixed	4.743%	38	2/1/2011	389	0.6%	6.6%	5.1%	6.2%	5.5%
751388	36230KRH6	Champion Mortgage	12,236,684 \$	10,526,373.83	Fixed	5.306%	39	2/1/2011	59	0.0%	0.0%	11.0%	6.4%	18.5%

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751389	36230KRJ2	Champion Mortgage	75,436,348 \$	75,993,113.31	Fixed	4.748%	38	2/1/2011	411	0.4%	4.4%	9.3%	6.9%	8.0%
751390	36230KRK9	Champion Mortgage	88,583,734 \$	92,435,851.27	Fixed	4.750%	37	3/1/2011	477	0.0%	0.2%	4.4%	4.3%	3.9%
751391	36230KRL7	Champion Mortgage	57,993,048 \$	58,784,349.05	Fixed	4.766%	37	3/1/2011	326	0.0%	0.1%	10.4%	8.1%	7.9%
751392	36230KRM5	Champion Mortgage	5,484,928 \$	4,875,221.26	Fixed	5.000%	38	3/1/2011	30	0.0%	0.1%	0.1%	13.0%	9.4%
751393	36230KRN3	Champion Mortgage	84,882,731 \$	88,404,204.59	Fixed	4.773%	36	4/1/2011	487	1.0%	10.8%	8.0%	6.9%	5.5%
751394	36230KRP8	Champion Mortgage	39,733,713 \$	40,234,256.45	Fixed	4.804%	36	4/1/2011	215	0.0%	0.1%	6.3%	5.7%	6.1%
751395	36230KRQ6	Champion Mortgage	63,769,013 \$	64,941,716.08	Fixed	4.833%	36	4/1/2011	370	0.4%	4.8%	4.2%	6.5%	4.8%
751396	36230KRR4	Champion Mortgage	5,157,126 \$	4,916,311.03	Fixed	5.000%	36	4/1/2011	23	0.1%	0.8%	1.0%	0.9%	9.8%
751397	36230KRS2	Champion Mortgage	62,050,125 \$	64,579,559.78	Fixed	4.816%	35	5/1/2011	350	1.1%	12.7%	9.7%	6.6%	5.5%
751398	36230KRT0	Champion Mortgage	66,289,202 \$	69,225,059.55	Fixed	4.832%	35	5/1/2011	368	0.1%	1.1%	6.7%	5.9%	3.9%
751399	36230KRU7	Champion Mortgage	45,394,485 \$	48,504,429.27	Fixed	4.803%	35	5/1/2011	272	0.5%	5.8%	5.2%	5.3%	3.4%
751400	36230KRV5	Champion Mortgage	71,356,154 \$	73,262,026.66	Fixed	4.807%	34	6/1/2011	416	0.0%	0.1%	8.2%	6.4%	5.8%
751401	36230KRW3	Champion Mortgage	33,573,467 \$	33,716,578.84	Fixed	4.798%	34	6/1/2011	194	0.0%	0.0%	1.7%	5.3%	6.8%
751402	36230KRX1	Champion Mortgage	22,790,316 \$	23,125,842.66	Fixed	5.206%	35	6/1/2011	160	0.1%	1.1%	5.7%	8.8%	7.7%
751403	36230KRY9	Champion Mortgage	64,309,694 \$	66,382,751.78	Fixed	4.662%	34	7/1/2011	345	0.8%	9.4%	5.2%	7.6%	5.6%
751404	36230KRZ6	Champion Mortgage	65,492,740 \$	63,630,068.21	Fixed	4.715%	33	7/1/2011	367	2.4%	25.4%	14.0%	12.9%	10.0%
751405	36230KR29	Champion Mortgage	16,347,562 \$	15,157,785.45	Fixed	5.356%	50	6/1/2011	8,011	0.7%	8.4%	11.7%	15.9%	13.4%
751406	36230KR37	Champion Mortgage	9,618,142 \$	9,763,160.51	Fixed	5.017%	41	6/1/2011	9,089	0.5%	6.1%	7.1%	6.6%	6.1%
751407	36230KR45	Champion Mortgage	78,180,586 \$	78,504,150.60	Fixed	4.616%	33	7/1/2011	427	0.5%	5.6%	5.4%	7.9%	7.5%
751408	36230KR52	Champion Mortgage	11,955,784 \$	9,968,744.38	Fixed	4.815%	34	7/1/2011	53	0.0%	0.1%	6.9%	14.8%	9.7%
751409	36230KR60	Champion Mortgage	98,863,898 \$	97,629,957.55	Fixed	4.626%	33	8/1/2011	557	0.3%	3.9%	5.3%	8.2%	8.3%
751410	36230KR78	Champion Mortgage	20,127,765 \$	20,341,851.85	Fixed	4.307%	32	8/1/2011	97	1.2%	13.6%	10.2%	5.3%	8.9%
751411	36230KR86	Champion Mortgage	40,059,128 \$	40,950,139.82	Fixed	4.681%	32	8/1/2011	241	0.5%	5.6%	2.0%	3.0%	4.9%
751412	36230KR94	Champion Mortgage	64,244,472 \$	66,682,308.15	Fixed	4.684%	31	9/1/2011	377	0.0%	0.1%	1.2%	5.6%	4.9%
751413	36230KSA0	Champion Mortgage	9,304,896 \$	9,341,078.18	Fixed	4.490%	32	8/1/2011	38	0.1%	0.6%	0.6%	5.5%	3.0%
751414	36230KSB8	Champion Mortgage	46,812,902 \$	46,872,200.08	Fixed	4.418%	31	9/1/2011	262	0.5%	6.1%	12.0%	9.1%	6.7%
751415	36230KSC6	Champion Mortgage	79,538,585 \$	81,644,625.41	Fixed	4.611%	31	9/1/2011	468	0.3%	3.5%	4.0%	4.2%	3.6%
751736	36230K4V0	OneWest Bank	14,845,238 \$	15,434,768.16	Fixed	5.140%	42	10/1/2010	87	0.5%	5.8%	9.2%	4.7%	6.0%
751737	36230K4W8	OneWest Bank	14,719,584 \$	14,382,487.71	Fixed	5.120%	41	11/1/2010	82	0.0%	0.1%	6.1%	7.3%	12.1%
751738	36230K4X6	OneWest Bank	1,026,380 \$	851,466.98	Fixed	5.370%	53	12/1/2010	1,579	2.0%	21.0%	17.7%	15.9%	14.9%
751739	36230K4Y4	OneWest Bank	11,081,563 \$	10,386,710.92	Fixed	5.058%	40	12/1/2010	51	0.0%	0.1%	6.1%	14.4%	15.5%
751740	36230K4Z1	OneWest Bank	7,433,013 \$	6,874,941.20	Fixed	4.810%	40	12/1/2010	42	0.0%	0.0%	36.5%	22.5%	17.8%

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751741	36230K5A5	OneWest Bank	14,832,651	\$	15,850,834.27	Fixed	4.852%	39	1/1/2011	70	0.0%	0.0%	0.0%	2.8%	4.9%
751742	36230K5B3	OneWest Bank	8,474,871	\$	8,845,250.43	Fixed	4.823%	38	2/1/2011	51	0.0%	0.0%	0.0%	8.2%	5.7%
751743	36230K5C1	OneWest Bank	10,141,218	\$	10,906,006.76	Fixed	4.824%	37	3/1/2011	57	0.0%	0.0%	0.0%	0.0%	0.7%
751744	36230K5D9	OneWest Bank	1,061,424	\$	848,787.70	Fixed	5.338%	52	3/1/2011	1,771	1.5%	16.3%	18.7%	20.4%	18.6%
751745	36230K5E7	OneWest Bank	11,517,939	\$	12,241,706.49	Fixed	4.840%	36	4/1/2011	65	0.0%	0.0%	3.4%	5.0%	2.6%
751746	36230K5F4	OneWest Bank	17,407,024	\$	17,398,237.84	Fixed	4.860%	35	6/1/2011	104	0.4%	4.1%	20.0%	15.2%	9.9%
751747	36230K5G2	OneWest Bank	1,267,247	\$	1,048,200.17	Fixed	5.296%	50	6/1/2011	1,875	1.1%	12.7%	16.9%	15.7%	14.3%
756667	36230RMQ6	Reverse Mortgage Solutions	5,292,918	\$	5,105,892.66	Fixed	5.345%	45	3/1/2011	10,237	1.2%	13.3%	10.2%	9.7%	9.4%
756668	36230RMR4	Reverse Mortgage Solutions	25,194,792	\$	26,580,843.93	Fixed	4.863%	36	4/1/2011	168	0.5%	5.5%	9.4%	6.0%	4.2%
756669	36230RMS2	Reverse Mortgage Solutions	11,020,875	\$	11,446,261.56	Fixed	4.925%	36	5/1/2011	82	0.0%	0.1%	6.6%	3.4%	6.1%
756670	36230RMT0	Reverse Mortgage Solutions	28,634,961	\$	28,707,430.56	Fixed	4.829%	36	4/1/2011	148	0.8%	8.7%	6.7%	9.5%	6.7%
756671	36230RMU7	Reverse Mortgage Solutions	28,604,069	\$	28,882,486.53	Fixed	4.831%	35	5/1/2011	148	0.0%	0.2%	0.2%	8.6%	7.3%
756672	36230RMV5	Reverse Mortgage Solutions	29,013,166	\$	30,709,285.49	Fixed	4.852%	35	5/1/2011	162	0.0%	0.2%	1.3%	0.9%	2.6%
756673	36230RMW3	Reverse Mortgage Solutions	43,048,758	\$	43,166,468.53	Fixed	4.861%	35	6/1/2011	321	0.0%	0.1%	4.4%	4.9%	4.9%
756674	36230RMX1	Reverse Mortgage Solutions	5,027,200	\$	4,955,962.63	Fixed	4.759%	33	6/1/2011	25	0.0%	0.0%	0.0%	0.0%	11.0%
756675	36230RMY9	Reverse Mortgage Solutions	4,199,395	\$	4,465,733.16	Fixed	4.866%	34	6/1/2011	31	0.0%	0.0%	0.0%	6.2%	5.0%
756676	36230RMZ6	Reverse Mortgage Solutions	2,114,497	\$	2,394,858.13	Fixed	4.700%	33	7/1/2011	18	0.0%	0.0%	0.0%	0.0%	0.0%
756677	36230RM29	Reverse Mortgage Solutions	14,676,696	\$	14,156,231.30	Fixed	4.647%	32	8/1/2011	79	0.0%	0.0%	0.0%	11.0%	10.8%
756678	36230RM37	Reverse Mortgage Solutions	2,275,510	\$	2,182,158.03	Fixed	5.036%	43	10/1/2011	12,259	0.5%	5.4%	8.1%	8.2%	8.1%
756679	36230RM45	Reverse Mortgage Solutions	3,168,821	\$	2,974,064.54	Fixed	5.025%	42	11/1/2011	13,327	0.5%	6.3%	10.1%	11.2%	10.5%
756680	36230RM52	Reverse Mortgage Solutions	5,594,939	\$	5,346,293.93	Fixed	5.274%	45	6/1/2011	10,930	0.9%	10.0%	11.4%	10.7%	10.5%
756681	36230RM60	Reverse Mortgage Solutions	2,146,679	\$	2,193,266.04	Fixed	5.128%	43	7/1/2011	8,355	0.6%	6.6%	6.1%	6.0%	5.6%
756682	36230RM78	Reverse Mortgage Solutions	1,289,544	\$	1,338,012.74	Fixed	5.016%	43	7/1/2011	3,336	0.4%	4.9%	6.3%	5.2%	4.1%
756683	36230RM86	Reverse Mortgage Solutions	2,287,674	\$	2,169,485.06	Fixed	5.068%	44	8/1/2011	11,708	1.5%	17.0%	11.4%	9.7%	9.7%
756684	36230RM94	Reverse Mortgage Solutions	2,151,332	\$	2,072,477.15	Fixed	5.031%	43	9/1/2011	11,883	0.7%	8.3%	10.0%	9.6%	8.6%
756685	36230RNA0	Reverse Mortgage Solutions	19,006,255	\$	18,705,328.26	Fixed	4.671%	32	8/1/2011	107	0.0%	0.1%	12.2%	10.7%	6.7%
756686	36230RNB8	Reverse Mortgage Solutions	23,784,645	\$	23,687,781.89	Fixed	4.698%	31	9/1/2011	129	2.3%	24.5%	10.0%	6.0%	7.3%
756687	36230RNC6	Reverse Mortgage Solutions	33,250,287	\$	34,313,148.63	Fixed	4.652%	31	9/1/2011	190	0.0%	0.0%	4.1%	6.4%	4.1%
756688	36230RND4	Reverse Mortgage Solutions	7,889,578	\$	7,569,207.30	Fixed	5.147%	31	9/1/2011	63	0.4%	4.4%	30.1%	23.4%	15.0%
756689	36230RNE2	Reverse Mortgage Solutions	42,152,579	\$	40,968,318.36	Fixed	4.678%	31	10/1/2011	287	0.1%	0.6%	11.0%	8.9%	6.6%
756690	36230RNF9	Reverse Mortgage Solutions	25,849,930	\$	25,703,294.52	Fixed	4.665%	30	10/1/2011	187	0.1%	1.7%	4.2%	6.1%	8.4%
756691	36230RNG7	Reverse Mortgage Solutions	7,876,290	\$	8,337,991.79	Fixed	5.112%	30	10/1/2011	65	0.0%	0.2%	23.3%	12.5%	6.5%

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756692	36230RNH5	Reverse Mortgage Solutions	34,741,873 \$	33,691,031.64	Fixed	4.670%	29	10/1/2011	229	1.3%	14.8%	11.3%	8.3%	8.7%
756693	36230RNJ1	Reverse Mortgage Solutions	29,757,131 \$	31,079,116.68	Fixed	4.677%	29	11/1/2011	238	1.1%	12.0%	6.6%	5.5%	4.3%
756694	36230RNK8	Reverse Mortgage Solutions	3,874,517 \$	3,763,840.85	Fixed	5.098%	29	11/1/2011	26	0.0%	0.0%	0.0%	8.9%	4.6%
756695	36230RNL6	Reverse Mortgage Solutions	31,065,714 \$	30,749,808.77	Fixed	4.670%	29	11/1/2011	185	0.0%	0.2%	2.2%	5.2%	7.3%
756696	36230RNM4	Reverse Mortgage Solutions	50,099,822 \$	50,134,444.41	Fixed	4.694%	28	12/1/2011	380	0.2%	2.4%	3.5%	6.7%	5.0%
756697	36230RNN2	Reverse Mortgage Solutions	37,258,522 \$	37,522,759.95	Fixed	4.675%	28	1/1/2012	276	1.0%	10.8%	9.4%	5.0%	6.4%
756698	36230RNP7	Reverse Mortgage Solutions	7,533,987 \$	7,426,932.27	Fixed	5.037%	27	1/1/2012	55	0.0%	0.0%	6.6%	3.4%	9.8%
756699	36230RNQ5	Reverse Mortgage Solutions	30,055,199 \$	29,444,692.15	Fixed	4.698%	27	1/1/2012	192	0.0%	0.0%	14.5%	8.0%	7.1%
756700	36230RNR3	Reverse Mortgage Solutions	36,647,977 \$	35,809,221.85	Fixed	4.552%	30	10/1/2011	183	0.0%	0.0%	1.6%	6.0%	5.8%
756701	36230RNS1	Reverse Mortgage Solutions	23,862,108 \$	25,212,666.21	Fixed	4.567%	30	10/1/2011	140	0.0%	0.0%	8.5%	5.9%	4.1%
756702	36230RNT9	Reverse Mortgage Solutions	20,065,927 \$	21,252,010.84	Fixed	4.546%	29	11/1/2011	108	0.0%	0.1%	0.1%	2.4%	1.7%
756703	36230RNU6	Reverse Mortgage Solutions	29,480,998 \$	29,560,263.72	Fixed	4.557%	29	11/1/2011	160	0.0%	0.4%	7.0%	9.3%	7.0%
756704	36230RNV4	Reverse Mortgage Solutions	38,251,347 \$	39,162,298.49	Fixed	4.528%	28	12/1/2011	202	0.0%	0.1%	4.2%	4.0%	4.8%
756705	36230RNW2	Reverse Mortgage Solutions	31,286,897 \$	31,413,290.23	Fixed	4.528%	28	12/1/2011	153	0.7%	8.3%	2.9%	4.8%	6.5%
756706	36230RNX0	Reverse Mortgage Solutions	38,085,150 \$	38,190,954.44	Fixed	4.562%	27	1/1/2012	216	0.0%	0.0%	2.7%	7.2%	8.3%
756707	36230RNY8	Reverse Mortgage Solutions	24,101,683 \$	24,818,778.88	Fixed	4.586%	26	2/1/2012	131	0.0%	0.0%	0.0%	1.5%	5.1%
756708	36230RNZ5	Reverse Mortgage Solutions	23,731,917 \$	24,750,029.28	Fixed	4.555%	26	2/1/2012	153	0.2%	2.7%	4.6%	3.3%	4.7%
756709	36230RN28	Reverse Mortgage Solutions	4,148,569 \$	3,936,504.05	Fixed	4.858%	36	5/1/2012	18,817	0.9%	9.7%	8.4%	9.9%	9.2%
756710	36230RN36	Reverse Mortgage Solutions	15,677,961 \$	15,874,544.36	Fixed	4.692%	25	4/1/2012	119	3.7%	36.2%	14.0%	8.0%	7.0%
756711	36230RN44	Reverse Mortgage Solutions	6,998,576 \$	7,412,816.22	Fixed	5.111%	24	4/1/2012	59	2.6%	27.3%	10.1%	5.2%	4.0%
756712	36230RN51	Reverse Mortgage Solutions	29,058,176 \$	28,072,687.25	Fixed	4.621%	25	4/1/2012	161	1.2%	13.6%	11.8%	12.3%	9.3%
756713	36230RN69	Reverse Mortgage Solutions	32,976,729 \$	32,626,883.37	Fixed	4.636%	24	4/1/2012	202	0.0%	0.0%	5.8%	6.0%	6.3%
756714	36230RN77	Reverse Mortgage Solutions	21,983,614 \$	20,778,016.09	Fixed	4.541%	24	4/1/2012	117	0.0%	0.0%	7.4%	14.5%	11.3%
756715	36230RN85	Reverse Mortgage Solutions	34,438,883 \$	35,260,520.80	Fixed	4.681%	24	5/1/2012	238	1.9%	20.3%	7.3%	6.1%	5.5%
756716	36230RN93	Reverse Mortgage Solutions	37,848,698 \$	36,141,144.54	Fixed	4.675%	24	5/1/2012	231	0.0%	0.0%	2.5%	7.9%	9.4%
756717	36230RPA8	Reverse Mortgage Solutions	23,830,006 \$	23,836,174.01	Fixed	4.498%	23	5/1/2012	120	0.0%	0.2%	0.2%	6.3%	7.1%
756718	36230RPB6	Reverse Mortgage Solutions	32,006,291 \$	32,634,521.18	Fixed	4.676%	24	5/1/2012	240	0.8%	9.0%	8.3%	4.6%	5.3%
756719	36230RPC4	Reverse Mortgage Solutions	23,778,455 \$	24,201,266.19	Fixed	4.510%	23	5/1/2012	119	1.4%	15.7%	8.8%	7.0%	5.0%
756720	36230RPD2	Reverse Mortgage Solutions	30,025,045 \$	30,108,141.52	Fixed	4.688%	27	2/1/2012	186	1.8%	19.6%	11.2%	8.5%	7.6%
756721	36230RPE0	Reverse Mortgage Solutions	32,701,109 \$	33,893,558.85	Fixed	4.662%	27	2/1/2012	252	0.0%	0.0%	1.4%	1.9%	4.2%
756722	36230RPF7	Reverse Mortgage Solutions	7,814,863 \$	7,882,649.02	Fixed	4.885%	27	2/1/2012	57	0.1%	1.1%	3.4%	1.7%	7.1%
756723	36230RPG5	Reverse Mortgage Solutions	28,808,457 \$	29,018,769.35	Fixed	4.692%	26	3/1/2012	208	0.0%	0.2%	2.5%	4.4%	4.0%

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756724	36230RPH3	Reverse Mortgage Solutions	28,785,756 \$	28,253,497.20	Fixed	4.556%	27	2/1/2012	150	0.0%	0.1%	2.6%	8.0%	6.8%
756725	36230RPJ9	Reverse Mortgage Solutions	4,886,241 \$	4,853,276.39	Fixed	4.659%	27	1/1/2012	26	0.0%	0.1%	0.2%	18.9%	11.1%
756726	36230RPK6	Reverse Mortgage Solutions	19,082,664 \$	18,589,932.36	Fixed	4.536%	26	3/1/2012	91	0.5%	5.7%	8.8%	6.9%	7.8%
756727	36230RPL4	Reverse Mortgage Solutions	20,191,576 \$	19,703,405.89	Fixed	4.679%	26	3/1/2012	147	0.0%	0.0%	6.2%	6.8%	8.1%
756728	36230RPM2	Reverse Mortgage Solutions	14,288,788 \$	12,957,590.64	Fixed	4.556%	26	3/1/2012	56	0.0%	0.0%	7.0%	7.9%	11.8%
756729	36230RPN0	Reverse Mortgage Solutions	6,863,500 \$	6,729,013.79	Fixed	5.119%	26	3/1/2012	45	0.0%	0.0%	0.1%	0.2%	8.8%
756730	36230RPP5	Reverse Mortgage Solutions	28,445,661 \$	28,307,106.41	Fixed	4.555%	25	3/1/2012	145	0.4%	4.8%	4.7%	10.7%	7.6%
756731	36230RPQ3	Reverse Mortgage Solutions	30,600,373 \$	31,168,742.78	Fixed	4.674%	26	3/1/2012	218	1.6%	17.2%	7.0%	5.0%	5.1%
756732	36230RPR1	Reverse Mortgage Solutions	19,929,269 \$	19,304,268.84	Fixed	4.581%	25	3/1/2012	107	1.2%	13.9%	10.2%	13.2%	9.5%
756733	36230RPS9	Reverse Mortgage Solutions	30,011,957 \$	28,485,163.26	Fixed	4.628%	25	3/1/2012	180	0.4%	4.1%	4.1%	11.3%	13.0%
756734	36230RPT7	Reverse Mortgage Solutions	27,856,017 \$	27,861,837.36	Fixed	4.722%	25	4/1/2012	206	0.0%	0.0%	0.0%	3.1%	3.8%
756735	36230RPU4	Reverse Mortgage Solutions	19,019,417 \$	17,757,338.24	Fixed	4.588%	24	4/1/2012	94	2.3%	24.6%	9.3%	4.9%	12.7%
756736	36230RPV2	Reverse Mortgage Solutions	31,391,113 \$	30,541,208.74	Fixed	4.646%	25	4/1/2012	195	1.7%	18.1%	6.5%	7.8%	8.3%
756737	36230RPW0	Reverse Mortgage Solutions	4,100,033 \$	3,891,103.34	Fixed	4.874%	37	4/1/2012	17,685	0.7%	8.4%	10.1%	9.4%	9.1%
756738	36230RPX8	Reverse Mortgage Solutions	3,582,750 \$	3,228,099.76	Fixed	4.913%	38	3/1/2012	16,490	1.5%	16.8%	11.7%	12.2%	12.3%
756739	36230RPY6	Reverse Mortgage Solutions	3,277,201 \$	3,180,969.13	Fixed	4.917%	39	2/1/2012	15,507	0.7%	7.6%	9.0%	8.6%	7.7%
756740	36230RPZ3	Reverse Mortgage Solutions	3,134,025 \$	2,988,849.54	Fixed	4.966%	40	12/1/2011	13,966	1.1%	12.2%	11.3%	10.3%	8.8%
756741	36230RP26	Reverse Mortgage Solutions	2,756,691 \$	2,653,788.72	Fixed	4.932%	39	1/1/2012	14,728	1.4%	16.0%	11.2%	9.8%	8.1%
757311	36230SDQ4	Sunwest Mortgage	13,187,206 \$	13,552,312.15	Fixed	4.731%	40	11/1/2010	53	0.1%	1.4%	0.9%	4.1%	6.4%
757312	36230SDR2	Sunwest Mortgage	14,966,929 \$	15,214,380.87	Fixed	4.301%	40	12/1/2010	66	2.4%	25.0%	9.7%	8.1%	7.4%
757313	36230SDS0	Sunwest Mortgage	14,964,311 \$	15,276,565.23	Fixed	4.306%	39	12/1/2010	61	0.0%	0.1%	0.1%	3.5%	3.3%
757314	36230SDT8	Sunwest Mortgage	7,174,455 \$	7,797,338.56	Fixed	4.636%	40	1/1/2011	1,806	0.1%	1.5%	1.5%	1.3%	2.9%
757315	36230SDU5	Sunwest Mortgage	14,373,348 \$	15,510,810.38	Fixed	4.739%	39	1/1/2011	64	0.0%	0.0%	0.0%	7.1%	6.4%
757316	36230SDV3	Sunwest Mortgage	9,962,116 \$	10,352,571.29	Fixed	4.300%	38	2/1/2011	49	0.1%	0.7%	0.4%	0.3%	0.3%
757317	36230SDW1	Sunwest Mortgage	15,298,002 \$	15,839,410.15	Fixed	4.317%	38	2/1/2011	1,818	0.1%	1.1%	0.7%	4.1%	5.3%
757318	36230SDX9	Sunwest Mortgage	10,193,011 \$	10,747,523.77	Fixed	4.306%	37	3/1/2011	46	0.0%	0.2%	5.4%	6.8%	4.1%
757319	36230SDY7	Sunwest Mortgage	10,374,061 \$	10,367,965.57	Fixed	4.346%	37	3/1/2011	1,880	0.0%	0.4%	0.5%	0.4%	4.8%
757320	36230SDZ4	Sunwest Mortgage	17,063,587 \$	15,258,494.73	Fixed	4.340%	36	4/1/2011	70	0.0%	0.1%	5.2%	4.0%	11.0%
757321	36230SD27	Sunwest Mortgage	20,422,210 \$	20,108,993.62	Fixed	4.755%	35	4/1/2011	84	0.0%	0.1%	0.1%	13.6%	10.6%
757322	36230SD35	Sunwest Mortgage	1,027,669 \$	999,221.49	Fixed	5.120%	46	5/1/2011	1,896	0.4%	4.2%	7.3%	7.3%	7.4%
757323	36230SD43	Sunwest Mortgage	2,878,078 \$	3,202,938.06	Fixed	6.521%	68	5/1/2011	17	0.1%	1.3%	1.2%	14.1%	7.5%
757324	36230SD50	Sunwest Mortgage	32,035,607 \$	33,205,583.78	Fixed	4.609%	34	6/1/2011	159	0.7%	7.6%	2.9%	1.6%	3.6%

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757325	36230SD68	Sunwest Mortgage	7,580,569 \$	7,436,450.23	Fixed	6.879%	68	6/1/2011	53	0.1%	0.6%	0.6%	0.4%	5.5%
757326	36230SD76	Sunwest Mortgage	23,012,701 \$	22,539,189.71	Fixed	4.323%	34	7/1/2011	1,403	0.0%	0.4%	0.5%	4.2%	7.0%
757327	36230SD84	Sunwest Mortgage	22,915,412 \$	22,953,250.47	Fixed	4.293%	33	7/1/2011	878	0.0%	0.4%	0.9%	8.5%	6.4%
757328	36230SD92	Sunwest Mortgage	1,142,350 \$	1,060,250.05	Fixed	4.936%	39	8/1/2011	2,284	0.3%	3.0%	3.6%	3.9%	4.2%
757329	36230SEA8	Sunwest Mortgage	25,095,576 \$	25,400,152.75	Fixed	4.303%	31	8/1/2011	120	0.0%	0.2%	5.6%	7.0%	7.2%
757330	36230SEB6	Sunwest Mortgage	1,548,942 \$	1,650,032.50	Fixed	4.886%	35	9/1/2011	2,402	0.2%	1.9%	2.4%	2.6%	3.0%
757331	36230SEC4	Sunwest Mortgage	20,198,998 \$	19,868,921.51	Fixed	4.672%	31	9/1/2011	90	0.1%	0.6%	3.7%	3.8%	6.0%
757332	36230SED2	Sunwest Mortgage	24,546,168 \$	24,257,781.68	Fixed	4.715%	30	10/1/2011	2,586	0.0%	0.2%	4.5%	9.6%	9.1%
757333	36230SEE0	Sunwest Mortgage	22,824,991 \$	21,086,236.75	Fixed	4.663%	29	11/1/2011	107	0.0%	0.1%	10.2%	11.1%	10.0%
757334	36230SEF7	Sunwest Mortgage	1,497,955 \$	1,427,058.69	Fixed	4.976%	41	12/1/2011	2,658	0.3%	3.7%	5.5%	6.6%	10.4%
757335	36230SEG5	Sunwest Mortgage	23,358,762 \$	22,291,560.09	Fixed	4.660%	28	12/1/2011	119	0.6%	7.0%	2.5%	5.5%	13.2%
757336	36230SEH3	Sunwest Mortgage	2,018,031 \$	2,154,476.05	Fixed	6.616%	69	1/1/2012	17	0.1%	0.8%	0.4%	0.2%	0.2%
757337	36230SEJ9	Sunwest Mortgage	1,008,245 \$	1,017,734.39	Fixed	4.946%	39	1/1/2012	2,746	0.2%	2.8%	5.1%	5.5%	5.9%
757338	36230SEK6	Sunwest Mortgage	28,272,466 \$	26,712,000.29	Fixed	4.625%	27	1/1/2012	136	0.0%	0.2%	0.3%	9.8%	10.3%
757339	36230SEL4	Sunwest Mortgage	1,333,787 \$	966,802.53	Fixed	4.997%	39	2/1/2012	2,783	0.2%	2.8%	4.2%	5.5%	6.1%
757340	36230SEM2	Sunwest Mortgage	28,061,752 \$	27,773,478.09	Fixed	4.630%	26	2/1/2012	136	0.0%	0.2%	5.6%	4.4%	7.0%
757341	36230SEN0	Sunwest Mortgage	27,100,997 \$	25,557,020.45	Fixed	4.652%	25	3/1/2012	143	0.5%	5.8%	2.2%	12.3%	10.6%
757342	36230SEP5	Sunwest Mortgage	1,792,248 \$	1,749,530.45	Fixed	4.932%	39	4/1/2012	3,054	0.3%	3.4%	5.5%	6.9%	7.6%
757343	36230SEQ3	Sunwest Mortgage	20,050,291 \$	19,219,056.20	Fixed	4.670%	24	4/1/2012	107	0.0%	0.2%	3.9%	8.2%	10.1%
757344	36230SER1	Sunwest Mortgage	8,936,307 \$	8,046,076.14	Fixed	4.630%	23	5/1/2012	40	0.0%	0.0%	12.6%	9.0%	14.6%
757345	36230SES9	Sunwest Mortgage	1,306,019 \$	1,307,081.20	Fixed	4.834%	34	5/1/2012	3,140	0.2%	2.3%	4.2%	4.9%	5.5%
757346	36230SET7	Sunwest Mortgage	19,911,960 \$	19,400,442.79	Fixed	4.565%	23	5/1/2012	119	0.0%	0.2%	11.0%	7.9%	8.4%
757347	36230SEU4	Sunwest Mortgage	19,779,984 \$	18,777,465.93	Fixed	4.216%	22	6/1/2012	114	0.0%	0.1%	6.0%	15.2%	9.0%
757348	36230SEV2	Sunwest Mortgage	1,028,772 \$	1,003,247.18	Fixed	4.909%	38	6/1/2012	3,312	0.3%	3.5%	5.1%	6.3%	7.6%
757349	36230SEW0	Sunwest Mortgage	20,051,141 \$	20,024,993.23	Fixed	4.105%	21	7/1/2012	109	0.0%	0.2%	1.6%	8.3%	6.2%
757350	36230SEX8	Sunwest Mortgage	1,710,169 \$	1,581,076.65	Fixed	4.842%	31	7/1/2012	3,286	0.2%	1.8%	3.1%	4.0%	4.6%
757351	36230SEY6	Sunwest Mortgage	20,064,769 \$	20,326,659.03	Fixed	4.125%	20	8/1/2012	112	1.4%	15.6%	9.2%	9.2%	5.1%
757352	36230SEZ3	Sunwest Mortgage	2,457,345 \$	2,488,492.09	Fixed	4.816%	40	8/1/2012	351	0.5%	5.8%	3.0%	6.8%	5.9%
757354	36230SE34	Sunwest Mortgage	26,469,947 \$	25,273,363.83	Fixed	4.443%	19	9/1/2012	141	0.0%	0.2%	0.1%	2.7%	8.4%
757355	36230SE42	Sunwest Mortgage	2,346,285 \$	2,295,832.59	Fixed	4.856%	35	9/1/2012	3,495	0.5%	5.3%	5.8%	8.2%	7.4%
757356	36230SE59	Sunwest Mortgage	25,506,586 \$	25,103,596.00	Fixed	4.465%	18	10/1/2012	147	0.0%	0.1%	6.9%	9.4%	7.6%
757357	36230SE67	Sunwest Mortgage	22,291,371 \$	21,888,034.38	Fixed	3.319%	17	11/1/2012	151	0.6%	7.4%	6.2%	9.5%	6.1%

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757358	36230SE75	Sunwest Mortgage	2,801,531 \$	2,742,708.95	Fixed	4.803%	32	11/1/2012	3,802	0.4%	5.2%	6.6%	6.7%	7.2%
757359	36230SE83	Sunwest Mortgage	1,834,230 \$	1,635,894.91	Fixed	4.629%	29	12/1/2012	3,927	0.3%	3.3%	4.2%	26.7%	16.4%
757360	36230SE91	Sunwest Mortgage	17,310,126 \$	17,162,347.18	Fixed	3.338%	16	12/1/2012	105	0.1%	0.8%	0.4%	5.5%	5.0%
759692	36230UXV6	Generation Mortgage	48,840,384 \$	51,065,086.19	Fixed	4.799%	34	6/1/2011	272	0.0%	0.0%	2.0%	1.1%	4.8%
759693	36230UXW4	Generation Mortgage	15,232,047 \$	15,777,548.39	Fixed	4.806%	33	6/1/2011	92	0.0%	0.0%	0.0%	1.5%	5.9%
759694	36230UXX2	Generation Mortgage	20,482,598 \$	20,602,825.73	Fixed	4.689%	33	7/1/2011	121	0.0%	0.1%	9.8%	5.1%	6.8%
759695	36230UXY0	Generation Mortgage	23,007,104 \$	23,435,385.66	Fixed	4.688%	33	7/1/2011	140	0.5%	5.3%	8.0%	6.3%	3.7%
759696	36230UXZ7	Generation Mortgage	2,291,043 \$	2,176,517.32	Fixed	4.957%	43	7/1/2011	11,881	0.6%	6.5%	7.4%	9.0%	8.2%
759697	36230UX20	Generation Mortgage	19,589,173 \$	20,829,561.41	Fixed	4.697%	33	7/1/2011	126	0.0%	0.2%	1.9%	4.6%	6.1%
759698	36230UX38	Generation Mortgage	19,421,132 \$	19,617,570.33	Fixed	4.687%	32	7/1/2011	116	0.0%	0.0%	9.0%	6.9%	7.3%
759699	36230UX46	Generation Mortgage	1,891,856 \$	1,620,685.58	Fixed	5.194%	35	7/1/2011	10	0.0%	0.0%	0.0%	0.0%	0.0%
759700	36230UX53	Generation Mortgage	10,029,979 \$	9,188,006.48	Fixed	4.632%	32	8/1/2011	53	0.0%	0.0%	6.9%	3.5%	5.7%
759701	36230UX61	Generation Mortgage	10,070,736 \$	10,887,962.35	Fixed	4.687%	32	8/1/2011	63	0.0%	0.0%	0.0%	4.6%	3.7%
759702	36230UX79	Generation Mortgage	16,464,199 \$	16,944,595.16	Fixed	4.683%	32	8/1/2011	93	0.0%	0.0%	0.0%	2.3%	3.8%
759703	36230UX87	Generation Mortgage	10,041,034 \$	10,194,221.58	Fixed	4.684%	32	8/1/2011	66	0.0%	0.0%	0.0%	0.0%	3.4%
759704	36230UX95	Generation Mortgage	2,231,460 \$	2,199,393.99	Fixed	4.926%	41	8/1/2011	11,857	1.2%	13.9%	9.8%	10.3%	8.3%
759705	36230UYA1	Generation Mortgage	15,004,079 \$	15,465,098.23	Fixed	4.690%	31	8/1/2011	91	1.3%	14.6%	5.1%	2.6%	3.2%
759706	36230UYB9	Generation Mortgage	18,674,137 \$	19,907,922.34	Fixed	4.691%	31	8/1/2011	109	0.0%	0.0%	0.5%	0.7%	4.4%
759707	36230UYC7	Generation Mortgage	20,454,222 \$	21,212,103.40	Fixed	4.696%	31	9/1/2011	129	0.0%	0.1%	0.2%	0.8%	4.5%
759708	36230UYD5	Generation Mortgage	1,460,876 \$	1,299,621.97	Fixed	5.248%	32	9/1/2011	7	0.0%	0.0%	0.1%	0.4%	0.8%
759709	36230UYE3	Generation Mortgage	2,289,787 \$	2,198,879.71	Fixed	4.912%	41	9/1/2011	12,188	0.4%	5.0%	6.5%	10.4%	9.3%
759710	36230UYF0	Generation Mortgage	25,001,342 \$	25,109,766.80	Fixed	4.682%	31	9/1/2011	140	0.6%	6.4%	4.8%	2.8%	4.5%
759711	36230UYG8	Generation Mortgage	25,587,822 \$	25,573,993.82	Fixed	4.663%	30	9/1/2011	144	1.0%	10.8%	3.7%	6.3%	7.6%
759712	36230UYH6	Generation Mortgage	25,275,166 \$	25,914,630.66	Fixed	4.674%	30	10/1/2011	140	0.5%	5.7%	11.3%	10.5%	5.9%
759713	36230UYJ2	Generation Mortgage	2,350,674 \$	2,324,776.35	Fixed	4.897%	41	10/1/2011	12,435	0.4%	4.9%	6.2%	6.9%	6.9%
759714	36230UYK9	Generation Mortgage	10,010,513 \$	10,643,748.41	Fixed	4.683%	30	10/1/2011	67	0.0%	0.0%	0.0%	0.0%	4.8%
759715	36230UYL7	Generation Mortgage	20,008,022 \$	21,237,023.33	Fixed	4.676%	30	10/1/2011	114	0.0%	0.0%	0.0%	0.8%	4.4%
759716	36230UYM5	Generation Mortgage	20,035,682 \$	21,432,226.43	Fixed	4.664%	29	10/1/2011	131	0.6%	6.4%	2.2%	2.5%	2.3%
759717	36230UYN3	Generation Mortgage	20,007,785 \$	21,221,311.40	Fixed	4.676%	29	11/1/2011	147	0.0%	0.4%	2.6%	2.9%	2.7%
759718	36230UYP8	Generation Mortgage	1,442,383 \$	662,248.95	Fixed	5.190%	30	11/1/2011	5	33.3%	99.2%	80.5%	74.0%	68.2%
759719	36230UYQ6	Generation Mortgage	2,458,791 \$	2,435,461.95	Fixed	4.893%	40	11/1/2011	12,794	0.5%	5.7%	7.0%	8.0%	7.2%
759720	36230UYR4	Generation Mortgage	19,524,927 \$	19,671,492.76	Fixed	4.657%	29	11/1/2011	125	0.6%	6.9%	7.9%	7.4%	7.1%

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759721	36230UYS2	Generation Mortgage	19,500,132 \$	19,555,157.17	Fixed	4.685%	28	11/1/2011	121	0.0%	0.0%	4.1%	4.1%	8.4%
759722	36230UYT0	Generation Mortgage	9,856,231 \$	9,389,911.13	Fixed	4.667%	28	12/1/2011	53	0.0%	0.2%	0.3%	0.2%	13.5%
759723	36230UYU7	Generation Mortgage	2,503,887 \$	2,490,399.19	Fixed	4.883%	40	12/1/2011	13,162	0.4%	4.6%	6.6%	7.4%	6.9%
759724	36230UYV5	Generation Mortgage	20,008,671 \$	20,278,741.09	Fixed	4.682%	28	12/1/2011	129	0.0%	0.0%	4.7%	5.1%	6.5%
759725	36230UYW3	Generation Mortgage	20,001,680 \$	19,807,978.84	Fixed	4.666%	27	12/1/2011	122	0.0%	0.0%	6.9%	4.3%	5.8%
759726	36230UYX1	Generation Mortgage	20,009,802 \$	20,547,763.52	Fixed	4.670%	27	1/1/2012	124	0.0%	0.1%	1.0%	0.5%	3.6%
759727	36230UY9	Generation Mortgage	2,623,697 \$	2,613,018.96	Fixed	4.871%	39	1/1/2012	13,444	0.4%	4.4%	8.3%	7.4%	6.8%
759728	36230UYZ6	Generation Mortgage	20,020,713 \$	20,109,005.19	Fixed	4.685%	27	1/1/2012	129	1.3%	14.4%	7.1%	6.1%	8.2%
759729	36230UY29	Generation Mortgage	20,441,602 \$	20,024,765.37	Fixed	4.657%	27	1/1/2012	114	0.0%	0.1%	0.1%	4.7%	6.5%
759730	36230UY37	Generation Mortgage	20,039,514 \$	21,225,179.41	Fixed	4.670%	26	2/1/2012	123	0.0%	0.0%	0.0%	2.5%	2.3%
759731	36230UY45	Generation Mortgage	2,658,629 \$	2,649,706.72	Fixed	4.868%	39	2/1/2012	13,707	0.4%	4.4%	5.6%	6.0%	6.1%
759732	36230UY52	Generation Mortgage	20,003,905 \$	20,296,317.68	Fixed	4.656%	26	2/1/2012	118	0.7%	8.1%	3.5%	9.8%	8.1%
759733	36230UY60	Generation Mortgage	19,522,207 \$	20,483,399.76	Fixed	4.648%	26	2/1/2012	106	0.0%	0.0%	0.0%	1.5%	3.6%
759734	36230UY78	Generation Mortgage	19,781,955 \$	19,392,397.61	Fixed	4.622%	25	3/1/2012	117	0.0%	0.0%	0.0%	0.0%	6.1%
759735	36230UY86	Generation Mortgage	2,715,990 \$	2,718,544.64	Fixed	4.861%	39	3/1/2012	13,950	0.4%	4.4%	5.9%	6.1%	6.1%
759736	36230UY94	Generation Mortgage	20,124,334 \$	20,795,841.43	Fixed	4.653%	25	3/1/2012	119	0.0%	0.0%	0.4%	0.6%	5.2%
759737	36230UZA0	Generation Mortgage	19,518,250 \$	19,066,354.96	Fixed	4.573%	25	3/1/2012	129	0.0%	0.0%	4.8%	7.9%	8.9%
759738	36230UZB8	Generation Mortgage	1,136,238 \$	1,248,673.19	Fixed	5.267%	26	3/1/2012	29	0.1%	1.7%	1.2%	0.9%	1.0%
759739	36230UZC6	Generation Mortgage	20,075,339 \$	20,524,403.70	Fixed	4.603%	24	4/1/2012	145	0.0%	0.1%	2.5%	1.9%	4.6%
759740	36230UZD4	Generation Mortgage	20,004,301 \$	20,549,432.69	Fixed	4.665%	24	4/1/2012	113	0.0%	0.0%	7.5%	3.9%	4.1%
759741	36230UZE2	Generation Mortgage	2,723,727 \$	2,720,639.28	Fixed	4.855%	38	4/1/2012	14,255	0.5%	5.3%	5.7%	6.1%	6.2%
759742	36230UZF9	Generation Mortgage	20,008,510 \$	19,345,514.60	Fixed	4.618%	23	5/1/2012	126	0.0%	0.1%	2.5%	1.3%	6.6%
759743	36230UZG7	Generation Mortgage	20,005,560 \$	20,578,693.53	Fixed	4.628%	23	5/1/2012	121	0.0%	0.2%	0.1%	3.3%	3.4%
759744	36230UZH5	Generation Mortgage	20,019,544 \$	20,367,487.68	Fixed	4.621%	22	5/1/2012	109	0.0%	0.0%	13.7%	10.1%	5.4%
759745	36230UZI1	Generation Mortgage	2,842,850 \$	2,830,462.60	Fixed	4.846%	37	5/1/2012	14,484	0.4%	4.2%	5.6%	6.0%	6.2%
759746	36230UZK8	Generation Mortgage	20,030,504 \$	20,382,069.10	Fixed	4.592%	22	6/1/2012	124	0.4%	5.2%	1.7%	0.9%	4.8%
759747	36230UZL6	Generation Mortgage	2,981,247 \$	2,969,121.22	Fixed	4.851%	38	6/1/2012	14,842	0.3%	4.0%	5.8%	6.4%	6.1%
759748	36230UZM4	Generation Mortgage	10,014,500 \$	9,898,774.59	Fixed	4.583%	22	6/1/2012	58	0.0%	0.2%	18.1%	15.7%	8.9%
759749	36230UZN2	Generation Mortgage	20,041,467 \$	20,860,395.81	Fixed	4.561%	22	6/1/2012	117	0.0%	0.0%	8.4%	5.6%	3.4%
759750	36230UZP7	Generation Mortgage	20,059,844 \$	19,979,751.94	Fixed	4.597%	21	7/1/2012	120	0.0%	0.0%	1.2%	3.6%	5.7%
759751	36230UZQ5	Generation Mortgage	3,047,093 \$	3,027,650.30	Fixed	4.835%	37	7/1/2012	15,024	0.3%	3.9%	5.8%	6.0%	6.0%
765136	36176FY93	Urban Financial of America	98,348,633 \$	103,746,493.13	Fixed	4.861%	38	3/1/2011	685	0.2%	2.3%	5.7%	5.5%	4.5%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	CPR
765137	36176FZA9	Urban Financial of America	30,049,993 \$	29,703,615.91	Fixed	4.816%	38	3/1/2011	194	0.0%	0.1%	5.9%	4.2%	4.2%
765138	36176FZB7	Urban Financial of America	5,000,466 \$	5,788,194.11	Fixed	5.115%	37	4/1/2011	53	0.0%	0.5%	0.3%	0.2%	0.2%
765139	36176FZC5	Urban Financial of America	10,474,635 \$	10,588,140.10	Fixed	5.197%	37	4/1/2011	86	0.0%	0.4%	0.2%	5.3%	5.9%
765140	36176FZD3	Urban Financial of America	62,050,852 \$	67,231,347.17	Fixed	4.852%	37	4/1/2011	421	0.1%	1.0%	1.3%	2.6%	3.4%
765141	36176FZE1	Urban Financial of America	49,974,757 \$	52,303,959.63	Fixed	4.857%	36	4/1/2011	372	0.0%	0.2%	3.5%	3.6%	4.3%
765142	36176FZF8	Urban Financial of America	50,000,897 \$	52,605,711.84	Fixed	4.860%	36	5/1/2011	327	0.0%	0.1%	1.5%	3.6%	3.9%
765143	36176FZG6	Urban Financial of America	49,624,482 \$	50,709,996.85	Fixed	4.956%	35	5/1/2011	380	0.0%	0.1%	2.7%	3.7%	4.5%
765144	36176FZH4	Urban Financial of America	24,954,011 \$	26,255,267.10	Fixed	4.846%	34	6/1/2011	183	0.5%	6.1%	2.1%	2.1%	5.2%
765145	36176FZJ0	Urban Financial of America	24,767,329 \$	25,684,144.68	Fixed	4.841%	34	6/1/2011	176	0.0%	0.1%	0.1%	0.1%	0.4%
765146	36176FZK7	Urban Financial of America	9,545,034 \$	10,696,139.06	Fixed	5.019%	34	6/1/2011	81	1.7%	18.8%	6.9%	3.6%	2.0%
765147	36176FZL5	Urban Financial of America	40,181,935 \$	40,704,979.87	Fixed	4.782%	34	6/1/2011	285	0.0%	0.0%	5.0%	7.3%	7.4%
765148	36176FZM3	Urban Financial of America	36,354,255 \$	38,017,268.05	Fixed	4.833%	34	6/1/2011	291	0.2%	1.8%	4.0%	3.8%	5.3%
765149	36176FZN1	Urban Financial of America	31,442,764 \$	32,125,729.75	Fixed	4.709%	33	7/1/2011	221	0.0%	0.0%	0.0%	2.1%	4.0%
765150	36176FZP6	Urban Financial of America	49,705,901 \$	51,009,808.23	Fixed	4.686%	34	7/1/2011	340	0.6%	6.6%	7.9%	5.8%	4.4%
765151	36176FZQ4	Urban Financial of America	34,820,449 \$	35,754,598.68	Fixed	4.692%	34	7/1/2011	249	0.0%	0.1%	5.5%	3.4%	5.1%
765152	36176FZR2	Urban Financial of America	44,158,422 \$	45,761,578.71	Fixed	4.670%	33	7/1/2011	333	0.2%	2.1%	3.1%	3.8%	4.6%
765153	36176FZS0	Urban Financial of America	34,873,179 \$	34,948,232.48	Fixed	4.649%	32	8/1/2011	253	0.0%	0.0%	0.1%	9.1%	5.6%
765154	36176FZT8	Urban Financial of America	21,944,727 \$	21,465,133.38	Fixed	4.653%	32	8/1/2011	137	0.5%	5.4%	6.7%	11.0%	8.2%
765155	36176FZU5	Urban Financial of America	47,644,374 \$	50,394,782.86	Fixed	4.663%	32	8/1/2011	360	0.3%	3.0%	3.9%	4.9%	4.2%
765156	36176FZV3	Urban Financial of America	9,530,210 \$	9,840,525.10	Fixed	4.688%	32	8/1/2011	65	0.0%	0.0%	0.2%	0.2%	8.4%
765157	36176FZW1	Urban Financial of America	25,802,699 \$	26,354,605.90	Fixed	4.645%	32	8/1/2011	196	0.4%	4.4%	12.7%	12.1%	7.5%
765158	36176FZX9	Urban Financial of America	23,994,110 \$	24,642,694.94	Fixed	4.681%	32	9/1/2011	183	0.2%	2.6%	4.7%	3.7%	5.5%
765159	36176FZY7	Urban Financial of America	23,988,849 \$	23,336,320.49	Fixed	4.663%	31	9/1/2011	165	0.0%	0.0%	4.9%	11.3%	9.1%
765161	36176FZZ7	Urban Financial of America	32,992,699 \$	35,402,206.42	Fixed	4.665%	31	9/1/2011	259	0.0%	0.1%	5.1%	2.6%	3.9%
765162	36176FZ35	Urban Financial of America	28,831,224 \$	29,750,181.67	Fixed	4.654%	31	9/1/2011	220	0.0%	0.1%	0.1%	0.2%	4.7%
765163	36176FZ43	Urban Financial of America	48,815,495 \$	51,210,316.86	Fixed	4.657%	31	9/1/2011	365	0.9%	9.8%	4.4%	2.6%	3.6%
765164	36176FZ50	Urban Financial of America	24,490,080 \$	25,660,038.38	Fixed	4.624%	31	10/1/2011	174	0.3%	3.9%	6.7%	6.9%	5.8%
765165	36176FZ68	Urban Financial of America	54,718,295 \$	56,200,579.14	Fixed	4.616%	30	10/1/2011	348	0.2%	2.7%	4.4%	4.7%	6.7%
765166	36176FZ76	Urban Financial of America	24,874,098 \$	24,673,469.34	Fixed	4.570%	30	10/1/2011	162	0.0%	0.2%	4.0%	9.6%	6.2%
765167	36176FZ84	Urban Financial of America	49,796,421 \$	51,339,681.37	Fixed	4.584%	30	11/1/2011	327	0.0%	0.2%	1.7%	3.2%	3.1%
765168	36176FZ92	Urban Financial of America	25,031,146 \$	26,671,765.40	Fixed	4.612%	29	11/1/2011	183	0.0%	0.1%	1.2%	4.6%	3.2%
765169	36176FZA5	Urban Financial of America	24,970,463 \$	26,010,716.47	Fixed	4.643%	29	11/1/2011	184	0.0%	0.2%	3.7%	2.2%	5.4%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
765170	36176F2B3	Urban Financial of America	59,981,140 \$	59,834,718.80	Fixed	4.660%	29	11/1/2011	422	0.4%	4.9%	9.7%	9.2%	8.0%
765171	36176F2C1	Urban Financial of America	74,843,735 \$	77,226,711.49	Fixed	4.661%	29	12/1/2011	525	0.0%	0.1%	6.2%	6.5%	4.6%
765172	36176F2D9	Urban Financial of America	54,495,708 \$	54,907,890.37	Fixed	4.673%	28	12/1/2011	405	0.4%	4.8%	2.5%	6.6%	6.1%
765173	36176F2E7	Urban Financial of America	64,810,799 \$	66,552,638.00	Fixed	4.683%	27	1/1/2012	482	0.1%	1.2%	1.0%	5.2%	5.1%
765174	36176F2F4	Urban Financial of America	67,359,190 \$	69,134,905.31	Fixed	4.665%	27	1/1/2012	451	0.2%	2.1%	4.7%	3.6%	5.0%
765175	36176F2G2	Urban Financial of America	11,872,417 \$	12,081,671.35	Fixed	4.700%	34	2/1/2012	7,953	0.1%	1.7%	3.5%	4.3%	4.6%
765176	36176F2H0	Urban Financial of America	24,146,452 \$	24,362,793.33	Fixed	4.652%	27	2/1/2012	182	0.0%	0.1%	2.9%	2.1%	3.9%
765177	36176F2J6	Urban Financial of America	79,471,349 \$	82,593,097.63	Fixed	4.681%	26	2/1/2012	562	0.0%	0.1%	1.6%	2.9%	3.9%
765178	36176F2K3	Urban Financial of America	50,002,830 \$	47,491,092.03	Fixed	4.662%	25	3/1/2012	302	0.7%	8.1%	4.5%	9.9%	8.7%
765179	36176F2L1	Urban Financial of America	14,559,158 \$	14,141,834.91	Fixed	4.683%	28	3/1/2012	93	0.0%	0.1%	15.6%	12.7%	11.0%
765180	36176F2M9	Urban Financial of America	59,907,202 \$	60,165,220.92	Fixed	4.642%	25	3/1/2012	403	0.4%	4.5%	2.9%	7.1%	5.7%
765181	36176F2N7	Urban Financial of America	4,560,944 \$	4,637,639.95	Fixed	4.666%	31	4/1/2012	9,240	0.2%	1.8%	3.4%	4.5%	4.9%
765182	36176F2P2	Urban Financial of America	59,331,514 \$	59,347,328.09	Fixed	4.635%	24	4/1/2012	400	0.3%	3.1%	4.8%	6.5%	6.2%
765183	36176F2Q0	Urban Financial of America	1,781,418 \$	1,821,264.52	Fixed	4.707%	38	4/1/2012	650	0.3%	3.4%	5.6%	5.5%	4.3%
765184	36176F2R8	Urban Financial of America	104,683,000 \$	103,002,132.07	Fixed	4.554%	23	5/1/2012	663	0.7%	7.9%	4.9%	6.7%	7.6%
765185	36176F2S6	Urban Financial of America	36,868,076 \$	36,747,289.94	Fixed	4.589%	23	5/1/2012	251	0.0%	0.1%	7.1%	7.7%	6.4%
765186	36176F2T4	Urban Financial of America	4,082,849 \$	3,342,287.94	Fixed	4.693%	31	5/1/2012	10,479	16.4%	88.4%	57.1%	35.5%	26.4%
765187	36176F2U1	Urban Financial of America	1,019,980 \$	789,377.21	Fixed	5.290%	24	5/1/2012	5	0.0%	0.0%	0.0%	0.0%	21.8%
765188	36176F2V9	Urban Financial of America	40,138,563 \$	41,068,762.34	Fixed	4.573%	23	5/1/2012	277	0.0%	0.1%	2.2%	2.0%	4.0%
765189	36176F2W7	Urban Financial of America	24,955,112 \$	25,447,342.58	Fixed	4.563%	22	6/1/2012	159	0.0%	0.2%	6.9%	4.9%	4.8%
765190	36176F2X5	Urban Financial of America	49,590,401 \$	49,500,218.10	Fixed	4.537%	22	6/1/2012	307	0.0%	0.2%	4.7%	5.1%	6.7%
765191	36176F2Y3	Urban Financial of America	1,541,658 \$	1,497,556.61	Fixed	4.647%	25	6/1/2012	2,825	0.9%	10.5%	5.5%	6.5%	6.1%
765192	36176F2Z0	Urban Financial of America	5,468,545 \$	5,628,718.17	Fixed	4.686%	32	7/1/2012	10,259	0.2%	1.9%	3.2%	3.5%	3.6%
765193	36176F3A4	Urban Financial of America	25,009,930 \$	25,285,310.46	Fixed	4.582%	22	6/1/2012	167	0.0%	0.2%	0.3%	6.4%	6.4%
765194	36176F3B2	Urban Financial of America	1,336,165 \$	1,031,789.10	Fixed	4.838%	22	6/1/2012	6	0.0%	0.0%	40.9%	23.1%	12.6%
765195	36176F3C0	Urban Financial of America	1,015,499 \$	1,050,349.88	Fixed	4.731%	23	6/1/2012	39	0.0%	0.0%	17.1%	9.4%	4.9%
765196	36176F3D8	Urban Financial of America	84,903,308 \$	85,816,688.10	Fixed	4.547%	21	7/1/2012	536	0.6%	7.3%	6.5%	6.1%	5.4%
765197	36176F3E6	Urban Financial of America	1,992,032 \$	2,042,933.53	Fixed	4.545%	21	7/1/2012	9	0.1%	0.6%	0.6%	0.8%	4.7%
765198	36176F3F3	Urban Financial of America	40,038,568 \$	40,667,346.04	Fixed	4.560%	21	7/1/2012	275	0.0%	0.2%	5.6%	7.5%	5.5%
765199	36176F3G1	Urban Financial of America	30,542,831 \$	30,805,032.19	Fixed	4.530%	20	7/1/2012	197	0.3%	3.8%	3.5%	2.9%	6.5%
765200	36176F3H9	Urban Financial of America	54,667,165 \$	54,405,076.30	Fixed	4.554%	20	8/1/2012	351	0.0%	0.1%	4.9%	5.6%	7.4%
765201	36176F3J5	Urban Financial of America	1,405,379 \$	1,387,587.06	Fixed	4.575%	21	8/1/2012	7	0.1%	0.8%	0.8%	0.8%	0.7%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
765202	36176F3K2	Urban Financial of America	2,199,825 \$	2,207,047.77	Fixed	4.679%	32	8/1/2012	10,141	0.2%	2.4%	3.7%	5.1%	5.6%
765203	36176F3L0	Urban Financial of America	2,053,001 \$	2,048,987.59	Fixed	4.608%	24	8/1/2012	4,468	0.2%	2.8%	3.3%	4.9%	6.2%
765204	36176F3M8	Urban Financial of America	15,017,982 \$	14,616,384.43	Fixed	4.562%	20	8/1/2012	90	0.1%	0.7%	9.7%	5.1%	8.3%
765205	36176F3N6	Urban Financial of America	34,991,499 \$	36,086,722.15	Fixed	4.567%	20	8/1/2012	214	0.0%	0.1%	4.3%	3.2%	2.6%
765206	36176F3P1	Urban Financial of America	30,312,843 \$	30,386,819.88	Fixed	4.577%	20	8/1/2012	216	0.7%	8.4%	5.0%	4.9%	6.8%
765207	36176F3Q9	Urban Financial of America	1,065,299 \$	592,257.45	Fixed	4.779%	22	8/1/2012	4	0.3%	3.3%	1.9%	1.6%	2.6%
765208	36176F3R7	Urban Financial of America	25,023,215 \$	24,136,896.08	Fixed	4.494%	19	8/1/2012	158	0.0%	0.5%	8.6%	9.5%	8.6%
765209	36176F3S5	Urban Financial of America	26,768,801 \$	26,535,599.04	Fixed	4.534%	19	9/1/2012	194	0.7%	8.0%	10.9%	7.6%	6.0%
765210	36176F3T3	Urban Financial of America	2,156,429 \$	2,189,093.08	Fixed	4.678%	32	9/1/2012	10,076	0.2%	1.9%	3.6%	4.2%	4.3%
765211	36176F3U0	Urban Financial of America	1,586,245 \$	1,582,064.07	Fixed	4.599%	22	9/1/2012	5,476	0.2%	2.5%	3.8%	4.9%	6.2%
765212	36176F3V8	Urban Financial of America	2,150,668 \$	1,544,571.92	Fixed	4.514%	19	9/1/2012	7	0.2%	2.1%	1.8%	41.2%	30.6%
765213	36176F3W6	Urban Financial of America	20,014,791 \$	20,140,942.68	Fixed	4.524%	19	9/1/2012	128	1.3%	14.5%	7.9%	5.0%	4.7%
765214	36176F3X4	Urban Financial of America	43,905,509 \$	44,367,229.72	Fixed	4.514%	19	9/1/2012	284	0.3%	4.0%	3.0%	8.1%	5.5%
765215	36176F3Y2	Urban Financial of America	40,013,508 \$	40,166,821.26	Fixed	4.531%	18	10/1/2012	293	0.4%	5.2%	6.9%	7.4%	4.7%
765216	36176F3Z9	Urban Financial of America	2,123,768 \$	2,153,587.26	Fixed	4.672%	32	10/1/2012	10,034	0.2%	1.9%	3.6%	4.2%	4.2%
765217	36176F4A3	Urban Financial of America	35,007,387 \$	36,506,941.63	Fixed	4.596%	18	10/1/2012	248	0.0%	0.2%	1.8%	2.5%	2.2%
765218	36176F4B1	Urban Financial of America	1,413,663 \$	1,413,631.39	Fixed	4.589%	22	10/1/2012	5,995	0.3%	3.3%	5.1%	5.7%	5.6%
765219	36176F4C9	Urban Financial of America	2,859,730 \$	2,432,117.51	Fixed	4.357%	19	10/1/2012	15	0.1%	0.7%	0.7%	16.2%	22.1%
765220	36176F4D7	Urban Financial of America	25,004,205 \$	24,678,506.05	Fixed	4.551%	18	10/1/2012	155	0.0%	0.1%	4.2%	11.6%	7.6%
765221	36176F4E5	Urban Financial of America	15,073,850 \$	14,959,016.54	Fixed	4.522%	17	10/1/2012	104	0.8%	9.5%	3.4%	10.0%	7.1%
765222	36176F4F2	Urban Financial of America	25,037,345 \$	25,550,620.06	Fixed	4.537%	17	10/1/2012	176	0.0%	0.1%	0.3%	0.2%	3.5%
765223	36176F4G0	Urban Financial of America	60,193,125 \$	60,342,817.34	Fixed	4.518%	17	11/1/2012	437	0.6%	6.9%	6.3%	7.6%	5.6%
765224	36176F4H8	Urban Financial of America	3,094,224 \$	2,723,443.83	Fixed	4.612%	18	11/1/2012	14	0.0%	0.0%	0.6%	4.6%	15.2%
765225	36176F4J4	Urban Financial of America	2,080,602 \$	2,107,430.68	Fixed	4.676%	32	11/1/2012	9,884	0.2%	1.8%	3.7%	4.2%	4.2%
765226	36176F4K1	Urban Financial of America	1,647,932 \$	1,653,100.66	Fixed	4.587%	22	11/1/2012	7,021	0.3%	3.1%	3.9%	5.0%	5.1%
765227	36176F4L9	Urban Financial of America	19,795,605 \$	20,447,388.17	Fixed	4.563%	17	11/1/2012	151	0.0%	0.2%	0.2%	4.4%	2.8%
765228	36176F4M7	Urban Financial of America	2,097,438 \$	2,018,951.30	Fixed	4.581%	17	11/1/2012	12	0.1%	0.8%	0.8%	0.6%	0.6%
765229	36176F4N5	Urban Financial of America	50,028,803 \$	51,113,073.07	Fixed	4.549%	17	11/1/2012	349	0.4%	4.8%	3.2%	3.4%	3.1%
765230	36176F4P0	Urban Financial of America	30,102,175 \$	29,616,096.22	Fixed	4.542%	17	12/1/2012	195	0.0%	0.2%	0.1%	5.5%	6.6%
765231	36176F4Q8	Urban Financial of America	4,563,652 \$	4,696,290.70	Fixed	4.508%	17	12/1/2012	26	0.0%	0.0%	0.3%	0.3%	2.5%
765232	36176F4R6	Urban Financial of America	5,132,335 \$	5,083,940.67	Fixed	4.527%	16	12/1/2012	31	0.0%	0.4%	0.1%	13.1%	6.8%
765233	36176F4S4	Urban Financial of America	2,005,963 \$	2,025,155.11	Fixed	4.674%	32	12/1/2012	9,750	0.2%	1.8%	3.6%	4.3%	4.3%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR	
Number	CUSIP													
765234	36176F4T2	Urban Financial of America	1,836,830 \$	1,826,826.22	Fixed	4.584%	21	12/1/2012	7,946	0.3%	3.3%	4.0%	5.1%	5.3%
765235	36176F4U9	Urban Financial of America	52,016,185 \$	50,642,390.18	Fixed	4.487%	16	12/1/2012	337	1.7%	18.3%	9.1%	9.5%	7.4%
766517	36176HK60	Reverse Mortgage Solutions	23,513,047 \$	24,328,425.12	Fixed	4.659%	23	5/1/2012	159	2.3%	24.1%	8.8%	6.7%	3.8%
766518	36176HK78	Reverse Mortgage Solutions	31,494,960 \$	31,738,966.32	Fixed	4.513%	23	5/1/2012	155	0.0%	0.5%	3.2%	6.1%	5.1%
766519	36176HK86	Reverse Mortgage Solutions	28,467,815 \$	26,743,202.76	Fixed	4.665%	23	6/1/2012	192	0.6%	7.1%	6.1%	15.5%	11.2%
766520	36176HK94	Reverse Mortgage Solutions	19,977,645 \$	19,814,863.62	Fixed	4.525%	22	6/1/2012	123	0.0%	0.5%	0.2%	5.6%	8.1%
766521	36176HLA0	Reverse Mortgage Solutions	26,248,824 \$	26,535,292.26	Fixed	4.650%	23	6/1/2012	185	0.0%	0.1%	0.2%	1.2%	5.7%
766522	36176HLB8	Reverse Mortgage Solutions	30,486,437 \$	29,762,644.84	Fixed	4.538%	17	12/1/2012	210	0.0%	0.2%	7.8%	9.3%	7.8%
766523	36176HLC6	Reverse Mortgage Solutions	14,844,594 \$	14,799,506.52	Fixed	4.512%	22	6/1/2012	75	0.3%	3.2%	2.8%	8.2%	6.8%
766524	36176HLD4	Reverse Mortgage Solutions	35,439,789 \$	36,064,698.06	Fixed	4.624%	22	6/1/2012	257	0.5%	6.2%	6.2%	5.5%	5.4%
766525	36176HLE2	Reverse Mortgage Solutions	30,486,821 \$	31,009,990.83	Fixed	4.559%	17	12/1/2012	217	0.1%	1.1%	0.4%	4.3%	2.9%
766526	36176HLF9	Reverse Mortgage Solutions	19,084,144 \$	19,295,079.24	Fixed	4.526%	22	6/1/2012	98	0.0%	0.1%	0.1%	6.5%	6.1%
766527	36176HLG7	Reverse Mortgage Solutions	50,228,986 \$	49,971,251.65	Fixed	4.637%	22	6/1/2012	326	0.6%	7.2%	8.5%	6.5%	7.1%
766528	36176HLH5	Reverse Mortgage Solutions	28,048,027 \$	27,023,437.57	Fixed	4.533%	21	7/1/2012	143	0.0%	0.2%	2.9%	12.1%	7.4%
766529	36176HLJ1	Reverse Mortgage Solutions	39,955,383 \$	39,408,801.50	Fixed	4.601%	22	7/1/2012	239	0.0%	0.0%	1.5%	5.7%	7.4%
766530	36176HLK8	Reverse Mortgage Solutions	19,023,538 \$	18,987,918.50	Fixed	4.539%	21	7/1/2012	107	0.0%	0.4%	11.6%	9.3%	7.1%
766531	36176HLL6	Reverse Mortgage Solutions	30,017,375 \$	30,098,243.45	Fixed	4.627%	22	7/1/2012	221	0.0%	0.1%	2.3%	2.8%	7.1%
766532	36176HLM4	Reverse Mortgage Solutions	19,148,764 \$	19,229,701.29	Fixed	4.556%	21	7/1/2012	120	0.0%	0.1%	0.2%	8.2%	6.3%
766533	36176HLM2	Reverse Mortgage Solutions	30,042,820 \$	31,500,484.28	Fixed	4.611%	22	7/1/2012	208	0.0%	0.0%	0.2%	4.0%	2.3%
766534	36176HLP7	Reverse Mortgage Solutions	19,641,983 \$	19,795,967.45	Fixed	4.463%	21	7/1/2012	101	0.0%	0.0%	8.2%	7.6%	5.3%
766535	36176HLQ5	Reverse Mortgage Solutions	30,049,317 \$	31,538,998.81	Fixed	4.597%	21	7/1/2012	226	0.0%	0.1%	0.1%	2.2%	2.6%
766536	36176HLR3	Reverse Mortgage Solutions	24,328,497 \$	22,770,002.29	Fixed	4.452%	20	7/1/2012	154	0.6%	7.2%	13.2%	14.4%	12.6%
766537	36176HLS1	Reverse Mortgage Solutions	30,607,649 \$	30,456,851.31	Fixed	4.519%	21	8/1/2012	200	0.0%	0.1%	10.3%	11.8%	7.2%
766538	36176HLT9	Reverse Mortgage Solutions	25,094,052 \$	25,983,443.28	Fixed	4.630%	21	8/1/2012	162	0.4%	4.5%	1.5%	1.9%	3.0%
766539	36176HLU6	Reverse Mortgage Solutions	24,618,730 \$	24,757,842.70	Fixed	4.493%	20	8/1/2012	141	0.8%	8.7%	7.5%	3.8%	5.6%
766540	36176HLV4	Reverse Mortgage Solutions	41,026,424 \$	40,767,695.54	Fixed	4.586%	20	8/1/2012	287	0.6%	7.1%	7.7%	7.3%	5.5%
766541	36176HLW2	Reverse Mortgage Solutions	10,283,376 \$	10,061,693.47	Fixed	3.912%	17	12/1/2012	39	0.8%	9.2%	16.6%	10.2%	7.0%
766542	36176HLX0	Reverse Mortgage Solutions	49,187,118 \$	48,540,470.48	Fixed	4.586%	17	12/1/2012	330	0.1%	1.3%	3.7%	11.6%	6.9%
766543	36176HLY8	Reverse Mortgage Solutions	5,227,082 \$	5,103,615.79	Fixed	4.825%	34	7/1/2012	21,192	1.0%	10.9%	9.9%	9.2%	7.9%
766544	36176HLZ5	Reverse Mortgage Solutions	33,196,222 \$	32,626,226.37	Fixed	4.504%	16	1/1/2013	203	0.0%	0.1%	5.4%	5.3%	6.8%
766545	36176HL28	Reverse Mortgage Solutions	5,427,242 \$	5,309,377.49	Fixed	4.815%	33	8/1/2012	22,680	0.5%	5.5%	6.6%	7.3%	7.2%
766546	36176HL36	Reverse Mortgage Solutions	19,055,096 \$	18,966,277.44	Fixed	4.501%	20	8/1/2012	100	2.2%	23.8%	13.6%	7.1%	7.3%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
766547	36176HL44	Reverse Mortgage Solutions	35,728,686 \$	35,130,233.90	Fixed	4.488%	20	8/1/2012	214	0.0%	0.0%	6.5%	9.5%	8.2%
766548	36176HL51	Reverse Mortgage Solutions	29,533,996 \$	29,073,524.67	Fixed	4.470%	20	8/1/2012	165	0.0%	0.2%	8.5%	5.8%	8.0%
766549	36176HL69	Reverse Mortgage Solutions	30,351,356 \$	31,653,613.26	Fixed	4.617%	20	8/1/2012	250	0.2%	2.5%	0.8%	0.5%	1.5%
766550	36176HL77	Reverse Mortgage Solutions	23,957,221 \$	24,184,785.49	Fixed	4.524%	19	9/1/2012	145	1.6%	17.3%	6.2%	3.5%	5.3%
766551	36176HL85	Reverse Mortgage Solutions	35,742,678 \$	36,892,909.11	Fixed	4.522%	20	9/1/2012	239	0.0%	0.0%	2.9%	5.2%	3.6%
766552	36176HL93	Reverse Mortgage Solutions	4,503,505 \$	4,443,220.77	Fixed	4.840%	35	6/1/2012	19,833	0.6%	7.3%	6.5%	6.5%	6.7%
766553	36176HMA9	Reverse Mortgage Solutions	31,326,669 \$	30,540,748.09	Fixed	4.638%	19	9/1/2012	208	0.9%	10.0%	13.4%	9.6%	7.3%
766554	36176HMB7	Reverse Mortgage Solutions	30,208,666 \$	29,826,584.75	Fixed	4.478%	20	9/1/2012	208	0.0%	0.0%	9.8%	8.3%	7.4%
766555	36176HMC5	Reverse Mortgage Solutions	19,037,203 \$	17,211,611.79	Fixed	4.487%	19	9/1/2012	93	0.0%	0.0%	0.0%	8.2%	13.7%
766556	36176HMD3	Reverse Mortgage Solutions	5,559,659 \$	5,342,574.32	Fixed	4.794%	32	9/1/2012	24,291	0.5%	6.2%	7.8%	8.3%	8.7%
766557	36176HME1	Reverse Mortgage Solutions	4,885,980 \$	4,293,478.49	Fixed	3.946%	18	12/1/2012	17	7.3%	59.9%	45.9%	26.4%	17.3%
766558	36176HMF8	Reverse Mortgage Solutions	19,234,561 \$	19,580,027.73	Fixed	4.647%	19	9/1/2012	142	0.4%	4.9%	1.7%	0.8%	5.1%
766559	36176HMG6	Reverse Mortgage Solutions	38,047,500 \$	36,680,270.54	Fixed	4.529%	19	10/1/2012	238	0.0%	0.2%	14.6%	12.0%	9.0%
766560	36176HMH4	Reverse Mortgage Solutions	45,593,347 \$	46,967,285.50	Fixed	4.542%	19	9/1/2012	312	0.0%	0.1%	1.4%	4.3%	3.7%
766561	36176HMJ0	Reverse Mortgage Solutions	19,324,933 \$	19,581,888.01	Fixed	4.596%	15	1/1/2013	128	0.0%	0.0%	1.8%	2.4%	3.9%
766562	36176HMK7	Reverse Mortgage Solutions	31,438,238 \$	32,064,888.15	Fixed	4.531%	16	1/1/2013	243	0.2%	2.7%	7.4%	5.1%	3.3%
766563	36176HML5	Reverse Mortgage Solutions	43,203,998 \$	43,435,232.87	Fixed	4.576%	16	1/1/2013	297	1.0%	11.4%	9.6%	8.0%	4.5%
766564	36176HMM3	Reverse Mortgage Solutions	29,369,846 \$	29,384,630.49	Fixed	4.605%	17	1/1/2013	247	0.3%	3.5%	4.3%	2.9%	4.9%
766566	36176HMP6	Reverse Mortgage Solutions	14,666,277 \$	14,691,728.73	Fixed	4.143%	15	2/1/2013	71	0.4%	4.6%	4.4%	5.1%	4.3%
767593	36176JRN2	Generation Mortgage	20,021,437 \$	20,642,073.88	Fixed	4.547%	21	7/1/2012	117	0.0%	0.0%	0.0%	4.9%	4.4%
767594	36176JRP7	Generation Mortgage	19,511,054 \$	19,891,110.28	Fixed	4.563%	21	7/1/2012	113	0.0%	0.1%	1.9%	5.2%	4.0%
767595	36176JRS5	Generation Mortgage	19,618,851 \$	18,680,408.31	Fixed	4.565%	20	7/1/2012	113	0.0%	0.0%	9.8%	7.9%	10.3%
767596	36176JRR3	Generation Mortgage	19,502,544 \$	20,154,888.24	Fixed	4.518%	20	8/1/2012	116	0.0%	0.1%	0.1%	3.2%	3.7%
767597	36176JRS1	Generation Mortgage	4,732,656 \$	4,146,265.17	Fixed	4.898%	39	8/1/2012	15,765	1.8%	19.1%	12.8%	12.7%	15.3%
767598	36176JRT9	Generation Mortgage	19,600,727 \$	20,753,886.39	Fixed	4.515%	20	8/1/2012	121	0.0%	0.0%	5.3%	2.7%	1.4%
767599	36176JRU6	Generation Mortgage	20,147,776 \$	18,726,063.88	Fixed	4.467%	20	8/1/2012	104	0.4%	4.7%	6.3%	10.9%	9.6%
767600	36176JRV4	Generation Mortgage	20,000,638 \$	21,324,480.27	Fixed	4.498%	19	9/1/2012	135	0.0%	0.1%	0.2%	0.2%	0.2%
767601	36176JRW2	Generation Mortgage	6,798,919 \$	6,621,420.07	Fixed	4.969%	41	9/1/2012	16,893	0.5%	5.6%	7.5%	9.2%	7.5%
767602	36176JRX0	Generation Mortgage	20,028,549 \$	20,994,251.33	Fixed	4.491%	19	9/1/2012	133	0.0%	0.1%	1.9%	3.0%	1.9%
767603	36176JRY8	Generation Mortgage	19,837,994 \$	20,293,245.15	Fixed	4.526%	19	9/1/2012	129	0.0%	0.1%	6.6%	6.3%	4.3%
767604	36176JRZ5	Generation Mortgage	19,630,682 \$	20,123,305.11	Fixed	4.499%	18	10/1/2012	120	0.0%	0.0%	0.0%	2.5%	3.6%
767605	36176JR28	Generation Mortgage	19,981,230 \$	20,596,579.82	Fixed	4.476%	18	10/1/2012	115	0.0%	0.1%	0.1%	4.7%	3.3%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR	
Number	CUSIP													
767606	36176JR36	Generation Mortgage	3,518,245 \$	3,459,001.52	Fixed	4.829%	36	10/1/2012	17,217	0.4%	4.9%	5.8%	6.5%	6.6%
767607	36176JR44	Generation Mortgage	20,498,118 \$	20,904,066.30	Fixed	4.509%	18	10/1/2012	127	0.6%	7.3%	3.4%	4.1%	4.3%
767608	36176JR51	Generation Mortgage	1,384,500 \$	1,450,706.58	Fixed	4.916%	20	10/1/2012	37	0.2%	2.6%	1.7%	1.5%	1.6%
767609	36176JR69	Generation Mortgage	15,319,268 \$	16,005,165.89	Fixed	4.486%	17	10/1/2012	99	1.3%	14.5%	5.2%	3.5%	1.8%
767610	36176JR77	Generation Mortgage	3,911,727 \$	3,769,701.34	Fixed	4.840%	36	11/1/2012	17,668	0.7%	8.5%	8.2%	8.4%	7.5%
767611	36176JR85	Generation Mortgage	11,723,697 \$	11,989,509.22	Fixed	4.407%	17	10/1/2012	61	0.0%	0.1%	0.1%	3.4%	3.7%
767612	36176JR93	Generation Mortgage	15,325,812 \$	14,762,000.47	Fixed	4.527%	17	11/1/2012	90	0.0%	0.0%	9.1%	8.0%	9.5%
767613	36176JSA9	Generation Mortgage	15,017,667 \$	15,284,655.84	Fixed	4.484%	17	11/1/2012	92	0.0%	0.1%	0.7%	6.7%	4.2%
767614	36176JSB7	Generation Mortgage	15,003,184 \$	15,493,256.19	Fixed	4.484%	17	11/1/2012	94	0.0%	0.1%	0.2%	0.1%	2.7%
767615	36176JSC5	Generation Mortgage	15,015,917 \$	15,160,868.43	Fixed	4.485%	16	11/1/2012	81	1.0%	10.8%	12.7%	9.2%	4.8%
767616	36176JSD3	Generation Mortgage	3,737,888 \$	3,669,613.02	Fixed	4.802%	34	12/1/2012	17,869	0.3%	3.5%	5.1%	5.9%	6.7%
767617	36176JSE1	Generation Mortgage	15,028,492 \$	14,835,203.35	Fixed	4.447%	16	12/1/2012	81	1.4%	15.5%	12.1%	7.6%	6.6%
767618	36176JSF8	Generation Mortgage	15,363,054 \$	16,120,397.14	Fixed	4.514%	16	12/1/2012	108	0.0%	0.0%	0.1%	0.1%	0.5%
767619	36176JSG6	Generation Mortgage	15,323,641 \$	15,772,954.23	Fixed	4.527%	16	12/1/2012	91	0.9%	10.0%	3.6%	1.9%	2.7%
767620	36176JSH4	Generation Mortgage	15,206,196 \$	14,958,770.19	Fixed	4.518%	15	12/1/2012	84	0.0%	0.0%	5.2%	5.5%	5.4%
767621	36176JSJ0	Generation Mortgage	3,582,015 \$	3,544,751.79	Fixed	4.788%	34	1/1/2013	18,148	0.3%	3.8%	5.1%	6.4%	5.8%
767622	36176JSK7	Generation Mortgage	15,369,929 \$	15,276,328.07	Fixed	4.493%	15	1/1/2013	92	0.0%	0.5%	9.8%	8.5%	5.8%
767623	36176JSL5	Generation Mortgage	15,370,894 \$	14,994,438.43	Fixed	4.475%	15	1/1/2013	94	1.9%	20.3%	7.3%	5.5%	7.6%
767624	36176JSM3	Generation Mortgage	15,361,217 \$	15,612,142.48	Fixed	4.496%	15	1/1/2013	95	0.0%	0.1%	10.2%	5.3%	2.8%
767625	36176JSN1	Generation Mortgage	15,118,441 \$	15,750,799.78	Fixed	4.400%	15	1/1/2013	81	0.1%	0.8%	0.4%	1.7%	0.9%
767626	36176JSP6	Generation Mortgage	15,341,923 \$	15,904,371.51	Fixed	4.451%	14	2/1/2013	88	0.0%	0.0%	0.0%	0.7%	1.2%
767627	36176JSQ4	Generation Mortgage	3,775,233 \$	3,719,274.99	Fixed	4.793%	34	2/1/2013	18,489	0.5%	5.8%	5.7%	6.4%	6.2%
767628	36176JSR2	Generation Mortgage	15,029,845 \$	15,458,721.59	Fixed	4.460%	14	2/1/2013	81	0.0%	0.1%	0.5%	1.4%	0.8%
767629	36176JSS0	Generation Mortgage	15,003,299 \$	15,232,490.02	Fixed	4.458%	14	2/1/2013	80	0.0%	0.0%	0.0%	1.2%	3.3%
767630	36176JST8	Generation Mortgage	15,042,725 \$	14,803,924.94	Fixed	4.512%	13	3/1/2013	83	0.0%	0.1%	14.3%	11.6%	6.0%
767631	36176JSU5	Generation Mortgage	3,767,975 \$	3,717,344.60	Fixed	4.789%	34	3/1/2013	18,714	0.6%	6.6%	7.2%	6.9%	6.0%
767632	36176JSV3	Generation Mortgage	15,017,453 \$	14,427,568.24	Fixed	4.426%	13	3/1/2013	82	0.6%	7.4%	8.3%	15.0%	8.2%
767633	36176JSW1	Generation Mortgage	14,645,501 \$	14,389,530.00	Fixed	4.431%	13	3/1/2013	79	0.0%	0.4%	12.6%	6.7%	6.2%
767634	36176JSX9	Generation Mortgage	14,679,310 \$	15,220,945.75	Fixed	4.434%	12	3/1/2013	85	0.0%	0.1%	0.2%	0.2%	0.8%
767635	36176JSY7	Generation Mortgage	1,119,555 \$	1,161,214.27	Fixed	4.650%	14	3/1/2013	46	0.1%	1.5%	1.0%	0.9%	1.0%
767636	36176JSZ4	Generation Mortgage	3,799,729 \$	3,786,749.40	Fixed	4.773%	33	4/1/2013	18,989	0.3%	3.7%	4.9%	5.3%	
767637	36176JS27	Generation Mortgage	15,322,671 \$	15,402,948.80	Fixed	4.501%	12	4/1/2013	83	0.0%	0.0%	0.0%	4.8%	

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767638	36176JS35	Generation Mortgage	15,352,152	\$	15,975,953.76	Fixed	4.437%	12	4/1/2013	90	0.0%	0.0%	0.0%	0.0%
767639	36176JS43	Generation Mortgage	15,013,577	\$	15,631,912.67	Fixed	4.491%	12	4/1/2013	88	0.0%	0.0%	0.0%	0.0%
767640	36176JS50	Generation Mortgage	14,652,415	\$	14,642,946.87	Fixed	4.506%	11	5/1/2013	91	0.0%	0.2%	3.4%	1.9%
767641	36176JS68	Generation Mortgage	4,083,735	\$	4,078,716.44	Fixed	4.774%	33	5/1/2013	19,236	0.3%	3.8%	4.6%	4.9%
767642	36176JS76	Generation Mortgage	14,717,535	\$	14,549,897.09	Fixed	4.436%	11	5/1/2013	87	1.8%	19.3%	15.2%	9.0%
767643	36176JS84	Generation Mortgage	14,934,137	\$	14,905,970.81	Fixed	4.419%	11	5/1/2013	88	1.7%	18.1%	6.6%	6.8%
767644	36176JS92	Generation Mortgage	2,034,712	\$	1,703,215.96	Fixed	4.634%	11	5/1/2013	9	0.2%	1.8%	1.5%	18.5%
767645	36176JTA8	Generation Mortgage	10,246,419	\$	9,894,190.80	Fixed	4.470%	11	5/1/2013	51	0.0%	0.0%	17.0%	13.7%
767646	36176JTB6	Generation Mortgage	4,078,248	\$	4,066,612.66	Fixed	4.759%	32	6/1/2013	19,461	0.3%	4.0%	4.7%	5.1%
767647	36176JTC4	Generation Mortgage	9,754,172	\$	9,820,916.72	Fixed	4.459%	10	6/1/2013	54	0.0%	0.1%	3.7%	3.3%
767648	36176JTD2	Generation Mortgage	10,241,392	\$	10,586,649.32	Fixed	4.454%	10	6/1/2013	60	0.0%	0.0%	0.1%	0.0%
767649	36176JTE0	Generation Mortgage	10,237,796	\$	10,502,736.87	Fixed	4.489%	10	6/1/2013	55	0.0%	0.0%	0.0%	1.6%
767650	36176JTF7	Generation Mortgage	10,233,410	\$	10,393,772.87	Fixed	4.443%	10	6/1/2013	62	0.0%	0.0%	0.0%	3.4%
767651	36176JTG5	Generation Mortgage	10,216,217	\$	10,214,581.20	Fixed	4.466%	9	7/1/2013	54	0.0%	0.0%	0.0%	5.9%
767652	36176JTH3	Generation Mortgage	4,163,288	\$	4,151,996.06	Fixed	4.764%	32	7/1/2013	19,734	0.3%	4.0%	4.8%	5.1%
767653	36176JTI9	Generation Mortgage	2,432,348	\$	2,508,419.03	Fixed	4.630%	10	7/1/2013	14	0.0%	0.0%	0.0%	0.0%
767654	36176JTK6	Generation Mortgage	7,447,656	\$	7,658,032.48	Fixed	4.545%	9	7/1/2013	40	0.0%	0.1%	0.2%	0.3%
767655	36176JTL4	Generation Mortgage	4,190,660	\$	4,182,797.87	Fixed	4.763%	32	8/1/2013	19,718	0.3%	3.4%	4.8%	5.0%
767656	36176JTM2	Generation Mortgage	8,440,474	\$	8,642,834.13	Fixed	4.510%	9	8/1/2013	48	0.0%	0.1%	0.4%	0.4%
767657	36176JTN0	Generation Mortgage	3,288,753	\$	3,052,594.51	Fixed	4.638%	8	8/1/2013	18	7.0%	57.9%	25.8%	19.2%
767658	36176JTP5	Generation Mortgage	4,102,087	\$	4,108,765.24	Fixed	4.743%	31	9/1/2013	19,727	0.3%	3.1%	4.3%	4.3%
767659	36176JTQ3	Generation Mortgage	4,358,794	\$	4,310,479.71	Fixed	4.658%	7	9/1/2013	109	0.1%	1.4%	0.7%	6.8%
767660	36176JTR1	Generation Mortgage	4,118,611	\$	4,087,357.92	Fixed	4.747%	31	10/1/2013	19,659	0.3%	3.0%	7.0%	
767661	36176JTS9	Generation Mortgage	3,235,878	\$	3,288,130.31	Fixed	4.564%	6	10/1/2013	122	0.1%	0.7%	0.7%	
767662	36176JTT7	Generation Mortgage	4,019,968	\$	4,027,648.36	Fixed	4.748%	31	11/1/2013	19,579	0.3%	3.1%	4.2%	
767663	36176JTU4	Generation Mortgage	3,360,633	\$	3,410,054.45	Fixed	4.537%	5	11/1/2013	142	0.0%	0.2%	0.1%	
767664	36176JTV2	Generation Mortgage	4,040,515	\$	4,048,647.25	Fixed	4.755%	32	12/1/2013	19,530	0.2%	2.8%	3.9%	
767665	36176JTW0	Generation Mortgage	3,922,315	\$	3,942,958.53	Fixed	4.535%	4	1/1/2014	164	0.2%	2.0%		
767666	36176JTX8	Generation Mortgage	4,120,706	\$	4,118,896.44	Fixed	4.772%	32	1/1/2014	19,519	0.2%	2.8%		
767667	36176JTY6	Generation Mortgage	3,856,737	\$	3,885,069.14	Fixed	4.612%	3	1/1/2014	20	0.0%	0.0%		
767668	36176JTZ3	Generation Mortgage	4,042,373	\$	4,047,636.01	Fixed	4.759%	32	2/1/2014	19,490	0.3%	3.2%		
767669	36176JT26	Generation Mortgage	1,195,703	\$	1,200,040.93	Fixed	4.659%	3	2/1/2014	171	0.0%	0.4%		

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771799	36176PGG5	Liberty Home Equity Solutions	4,323,351 \$	4,355,156.78	Fixed	4.656%	4	1/1/2014	27	0.0%	0.1%			
771800	36176PGH3	Liberty Home Equity Solutions	8,758,450 \$	8,790,222.56	Fixed	4.627%	3	2/1/2014	54	0.0%	0.2%			
771801	36176PGJ9	Liberty Home Equity Solutions	1,025,494 \$	1,029,488.79	Fixed	4.674%	3	2/1/2014	5	0.0%	0.0%			
773419	36176RAU6	Champion Mortgage	36,971,491 \$	38,824,130.21	Fixed	4.531%	30	10/1/2011	207	0.0%	0.1%	0.5%	2.6%	4.8%
773420	36176RAV4	Champion Mortgage	32,616,416 \$	33,348,581.79	Fixed	4.584%	30	10/1/2011	179	0.2%	1.8%	7.4%	7.3%	5.3%
773421	36176RAW2	Champion Mortgage	8,719,934 \$	8,820,402.84	Fixed	4.675%	36	10/1/2011	8,593	0.5%	5.8%	6.0%	5.7%	5.7%
773422	36176RAX0	Champion Mortgage	10,502,574 \$	10,632,964.31	Fixed	4.616%	34	2/1/2012	8,710	0.3%	3.5%	6.4%	5.7%	5.2%
773423	36176RAY8	Champion Mortgage	12,829,036 \$	11,529,586.17	Fixed	5.204%	54	2/1/2012	8,305	1.5%	16.2%	18.5%	17.0%	15.3%
773424	36176RAZ5	Champion Mortgage	15,510,246 \$	12,837,134.49	Fixed	4.653%	30	10/1/2011	206	0.1%	0.7%	0.6%	0.7%	6.9%
773425	36176RA28	Champion Mortgage	45,204,604 \$	47,571,684.24	Fixed	4.587%	29	11/1/2011	326	0.0%	0.0%	1.0%	1.3%	3.3%
773426	36176RA36	Champion Mortgage	61,873,776 \$	62,042,259.73	Fixed	4.580%	30	10/1/2011	327	0.1%	1.2%	2.8%	6.8%	7.3%
773427	36176RA44	Champion Mortgage	60,618,178 \$	61,435,674.56	Fixed	4.518%	29	11/1/2011	354	0.4%	5.0%	7.3%	5.4%	6.0%
773428	36176RA51	Champion Mortgage	65,631,097 \$	63,326,487.63	Fixed	4.620%	28	12/1/2011	366	0.0%	0.1%	3.6%	6.7%	7.1%
773429	36176RA69	Champion Mortgage	26,046,741 \$	25,706,178.08	Fixed	4.561%	28	12/1/2011	141	0.1%	0.8%	0.4%	4.1%	8.6%
773430	36176RA77	Champion Mortgage	55,913,555 \$	56,864,771.81	Fixed	4.553%	27	1/1/2012	321	0.3%	3.7%	1.7%	3.7%	6.5%
773431	36176RA85	Champion Mortgage	51,270,484 \$	51,423,247.96	Fixed	4.533%	27	1/1/2012	316	0.5%	5.6%	7.7%	7.0%	7.7%
773432	36176RA93	Champion Mortgage	61,684,044 \$	62,264,067.70	Fixed	4.518%	27	2/1/2012	329	0.0%	0.1%	1.7%	6.7%	5.0%
773433	36176RBA9	Champion Mortgage	26,232,952 \$	27,521,959.49	Fixed	4.501%	26	2/1/2012	145	0.0%	0.1%	5.6%	3.3%	3.3%
773434	36176RBB7	Champion Mortgage	16,312,090 \$	13,537,588.75	Fixed	4.761%	28	2/1/2012	269	0.0%	0.5%	4.6%	8.4%	12.3%
773435	36176RBC5	Champion Mortgage	30,575,630 \$	31,201,179.24	Fixed	4.548%	25	3/1/2012	184	0.0%	0.0%	0.6%	0.6%	2.4%
773436	36176RBD3	Champion Mortgage	52,962,224 \$	51,332,272.36	Fixed	4.521%	25	4/1/2012	314	0.2%	2.0%	8.2%	8.9%	9.9%
773437	36176RBE1	Champion Mortgage	30,595,920 \$	30,285,387.41	Fixed	4.477%	25	3/1/2012	180	0.9%	9.7%	17.3%	9.7%	7.5%
773438	36176RBF8	Champion Mortgage	43,209,878 \$	41,904,155.66	Fixed	4.411%	24	5/1/2012	241	0.3%	3.1%	6.7%	10.8%	8.6%
773439	36176RBG6	Champion Mortgage	34,362,762 \$	33,988,030.61	Fixed	4.345%	23	5/1/2012	212	0.0%	0.0%	1.0%	4.9%	5.4%
773440	36176RBH4	Champion Mortgage	35,463,257 \$	34,976,013.29	Fixed	4.329%	23	5/1/2012	205	0.8%	9.0%	12.2%	8.8%	6.1%
773441	36176RBJ0	Champion Mortgage	7,397,967 \$	6,568,290.90	Fixed	5.186%	53	5/1/2012	8,421	1.0%	11.4%	12.7%	13.7%	13.5%
773442	36176RBK7	Champion Mortgage	34,559,145 \$	34,696,787.32	Fixed	4.225%	22	7/1/2012	195	0.4%	4.2%	1.5%	2.2%	6.3%
773443	36176RBL5	Champion Mortgage	10,958,525 \$	10,891,100.53	Fixed	5.063%	42	5/1/2012	9,313	0.5%	5.7%	6.4%	6.7%	6.8%
773444	36176RBM3	Champion Mortgage	7,478,006 \$	7,514,272.83	Fixed	4.614%	32	5/1/2012	8,736	0.5%	5.7%	5.5%	5.6%	5.3%
773445	36176RBN1	Champion Mortgage	60,170,441 \$	60,633,924.57	Fixed	4.182%	23	6/1/2012	363	0.0%	0.2%	1.1%	4.2%	5.8%
773446	36176RBP6	Champion Mortgage	60,094,189 \$	61,841,392.11	Fixed	4.193%	22	6/1/2012	339	0.8%	9.4%	4.5%	4.2%	3.4%
773447	36176RBQ4	Champion Mortgage	23,452,952 \$	20,830,891.27	Fixed	4.294%	24	6/1/2012	102	0.0%	0.4%	8.5%	6.7%	10.9%

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773448	36176RBR2	Champion Mortgage	3,615,496 \$	3,342,788.04	Fixed	3.997%	23	7/1/2012	14	0.1%	1.1%	15.9%	8.5%	4.6%
773449	36176RBS0	Champion Mortgage	1,052,997 \$	853,826.22	Fixed	4.601%	28	8/1/2012	752	0.1%	1.0%	0.6%	2.6%	2.8%
776086	36176T6X1	OneWest Bank	1,241,079 \$	1,078,043.31	Fixed	5.091%	49	9/1/2011	1,962	1.0%	11.4%	15.4%	15.6%	14.6%
776087	36176T6Y9	OneWest Bank	1,103,155 \$	953,342.13	Fixed	5.079%	49	12/1/2011	1,952	0.9%	10.2%	16.5%	15.6%	14.1%
776088	36176T6Z6	OneWest Bank	1,187,817 \$	1,034,769.54	Fixed	5.074%	49	3/1/2012	1,931	1.3%	14.5%	20.6%	17.3%	14.2%
776089	36176T7A0	OneWest Bank	1,130,216 \$	939,615.42	Fixed	5.097%	50	6/1/2012	1,906	1.0%	11.6%	14.9%	14.5%	14.6%
776090	36176T7B8	OneWest Bank	1,097,048 \$	971,876.38	Fixed	5.085%	49	9/1/2012	1,886	1.5%	16.5%	17.7%	17.0%	13.7%
776091	36176T7C6	OneWest Bank	1,015,366 \$	894,473.84	Fixed	5.098%	50	12/1/2012	1,877	1.0%	10.8%	14.3%	14.8%	13.6%
776092	36176T7D4	OneWest Bank	1,000,859 \$	917,834.60	Fixed	5.093%	50	3/1/2013	1,845	1.2%	13.2%	15.5%	14.5%	13.0%
776093	36176T7E2	OneWest Bank	1,023,477 \$	981,675.47	Fixed	5.120%	51	6/1/2013	1,835	1.0%	11.1%	12.4%	13.1%	
776094	36176T7F9	OneWest Bank	1,176,253 \$	1,188,359.57	Fixed	5.100%	50	10/1/2013	1,789	0.0%	0.0%	2.2%		
776095	36176T7G7	OneWest Bank	1,116,119 \$	1,120,791.06	Fixed	5.075%	49	2/1/2014	1,707	0.0%	0.0%			
777409	36176VN25	Reverse Mortgage Solutions	29,319,147 \$	28,867,823.23	Fixed	4.536%	19	10/1/2012	203	0.4%	4.8%	5.7%	7.2%	7.7%
777410	36176VN33	Reverse Mortgage Solutions	30,308,816 \$	30,188,811.28	Fixed	4.527%	18	10/1/2012	166	0.0%	0.0%	4.3%	5.4%	5.8%
777411	36176VN41	Reverse Mortgage Solutions	32,296,347 \$	32,684,176.02	Fixed	4.546%	19	10/1/2012	200	0.0%	0.0%	4.2%	6.6%	4.9%
777412	36176VN58	Reverse Mortgage Solutions	5,189,804 \$	5,214,054.19	Fixed	3.866%	18	10/1/2012	21	0.0%	0.0%	0.0%	10.0%	5.1%
777413	36176VN66	Reverse Mortgage Solutions	5,080,137 \$	4,675,691.94	Fixed	4.377%	19	10/1/2012	28	0.0%	0.5%	12.5%	6.6%	3.7%
777414	36176VN74	Reverse Mortgage Solutions	32,572,890 \$	33,478,919.61	Fixed	4.616%	18	10/1/2012	217	0.0%	0.2%	0.2%	4.4%	3.2%
777415	36176VN82	Reverse Mortgage Solutions	36,270,534 \$	35,695,432.49	Fixed	4.565%	19	10/1/2012	221	0.0%	0.0%	10.0%	6.6%	6.2%
777416	36176VN90	Reverse Mortgage Solutions	27,643,776 \$	28,541,371.80	Fixed	4.649%	17	12/1/2012	199	0.2%	2.1%	3.0%	2.2%	1.1%
777417	36176VPA5	Reverse Mortgage Solutions	20,051,049 \$	20,404,601.13	Fixed	4.552%	18	11/1/2012	144	0.3%	3.0%	1.0%	3.3%	4.3%
777418	36176VPB3	Reverse Mortgage Solutions	35,527,270 \$	34,085,121.78	Fixed	4.596%	18	11/1/2012	239	0.0%	0.2%	7.8%	13.0%	9.9%
777419	36176VPC1	Reverse Mortgage Solutions	34,914,418 \$	35,656,958.55	Fixed	4.613%	18	11/1/2012	243	0.0%	0.2%	4.7%	3.8%	4.0%
777420	36176VPD9	Reverse Mortgage Solutions	20,148,413 \$	19,791,887.22	Fixed	4.626%	18	11/1/2012	147	0.0%	0.0%	8.3%	11.8%	7.7%
777421	36176VPE7	Reverse Mortgage Solutions	6,272,539 \$	6,195,241.34	Fixed	4.777%	31	10/1/2012	25,434	0.7%	7.8%	6.6%	7.4%	6.8%
777422	36176VPF4	Reverse Mortgage Solutions	19,946,001 \$	20,678,569.12	Fixed	4.516%	18	10/1/2012	124	0.9%	10.4%	3.7%	4.4%	2.7%
777423	36176VPG2	Reverse Mortgage Solutions	7,211,676 \$	7,127,528.67	Fixed	4.708%	28	3/1/2013	32,634	0.5%	6.2%	6.1%	6.6%	5.7%
777424	36176VPH0	Reverse Mortgage Solutions	5,899,072 \$	5,834,983.68	Fixed	4.750%	30	11/1/2012	26,840	0.4%	5.2%	6.6%	6.6%	6.1%
777425	36176VPJ6	Reverse Mortgage Solutions	19,452,513 \$	19,369,652.38	Fixed	4.472%	17	11/1/2012	108	0.0%	0.1%	5.9%	11.9%	6.2%
777426	36176VPK3	Reverse Mortgage Solutions	28,485,296 \$	29,736,748.87	Fixed	4.547%	17	11/1/2012	183	0.0%	0.5%	0.3%	1.0%	0.6%
777427	36176VPL1	Reverse Mortgage Solutions	19,052,735 \$	19,283,252.93	Fixed	4.454%	14	2/1/2013	105	0.0%	0.2%	0.4%	0.3%	3.6%
777428	36176VPM9	Reverse Mortgage Solutions	15,137,148 \$	14,346,311.89	Fixed	4.305%	14	3/1/2013	85	0.0%	0.1%	0.3%	11.0%	9.4%

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777429	36176VPN7	Reverse Mortgage Solutions	24,173,702 \$	24,676,083.26	Fixed	4.510%	13	3/1/2013	117	0.0%	0.0%	2.2%	1.1%	2.4%
777430	36176VPP2	Reverse Mortgage Solutions	15,161,905 \$	14,973,418.39	Fixed	4.394%	14	3/1/2013	90	0.0%	0.0%	0.0%	6.0%	5.6%
777431	36176VPQ0	Reverse Mortgage Solutions	8,013,153 \$	7,965,876.01	Fixed	4.683%	26	4/1/2013	34,373	0.5%	5.6%	5.7%	5.7%	
777432	36176VPR8	Reverse Mortgage Solutions	35,015,777 \$	35,635,332.04	Fixed	4.590%	18	11/1/2012	248	0.5%	5.7%	2.0%	3.7%	4.3%
777434	36176VPT4	Reverse Mortgage Solutions	19,385,120 \$	18,457,547.30	Fixed	4.507%	17	11/1/2012	112	0.0%	0.5%	0.2%	4.8%	4.6%
777435	36176VPU1	Reverse Mortgage Solutions	10,046,548 \$	10,075,726.37	Fixed	4.529%	17	12/1/2012	52	0.0%	0.2%	0.2%	0.2%	5.4%
777436	36176VPV9	Reverse Mortgage Solutions	19,657,473 \$	19,432,139.79	Fixed	4.498%	16	12/1/2012	116	0.0%	0.2%	2.1%	7.4%	6.6%
777437	36176VPW7	Reverse Mortgage Solutions	19,365,119 \$	18,822,617.85	Fixed	4.448%	16	12/1/2012	112	2.4%	25.0%	9.1%	8.9%	8.2%
777438	36176VPX5	Reverse Mortgage Solutions	19,346,596 \$	19,547,001.38	Fixed	4.490%	17	12/1/2012	123	0.0%	0.4%	0.2%	3.6%	4.5%
777439	36176VPY3	Reverse Mortgage Solutions	6,329,212 \$	6,227,985.90	Fixed	4.745%	30	12/1/2012	28,259	0.5%	6.0%	6.7%	7.2%	6.5%
777440	36176VPZ0	Reverse Mortgage Solutions	21,035,380 \$	21,514,721.19	Fixed	4.467%	15	1/1/2013	97	0.0%	0.1%	0.1%	4.0%	2.1%
777441	36176VP23	Reverse Mortgage Solutions	19,878,476 \$	19,945,806.00	Fixed	4.448%	15	1/1/2013	131	0.0%	0.2%	0.2%	4.7%	4.3%
777442	36176VP31	Reverse Mortgage Solutions	20,045,542 \$	20,112,875.84	Fixed	4.527%	15	1/1/2013	111	0.0%	0.1%	2.8%	5.1%	4.4%
777443	36176VP49	Reverse Mortgage Solutions	10,591,333 \$	10,575,959.80	Fixed	4.398%	16	1/1/2013	55	0.0%	0.1%	12.4%	6.5%	5.3%
777444	36176VP56	Reverse Mortgage Solutions	19,964,699 \$	19,350,765.14	Fixed	4.488%	15	1/1/2013	108	0.5%	5.4%	15.7%	9.1%	7.7%
777445	36176VP64	Reverse Mortgage Solutions	20,982,218 \$	21,360,686.65	Fixed	4.496%	14	2/1/2013	111	0.0%	0.1%	0.1%	0.1%	3.0%
777446	36176VP72	Reverse Mortgage Solutions	20,792,489 \$	20,780,108.36	Fixed	4.530%	14	2/1/2013	126	0.0%	0.1%	0.1%	2.6%	4.5%
777447	36176VP80	Reverse Mortgage Solutions	26,085,393 \$	25,133,403.88	Fixed	4.503%	15	2/1/2013	143	0.0%	0.1%	3.6%	8.7%	8.2%
777448	36176VP98	Reverse Mortgage Solutions	19,756,618 \$	19,898,321.73	Fixed	4.502%	14	2/1/2013	111	2.0%	21.5%	8.9%	4.7%	4.1%
777449	36176VQA4	Reverse Mortgage Solutions	15,113,971 \$	15,172,444.84	Fixed	4.384%	13	3/1/2013	87	0.0%	0.0%	0.0%	2.6%	4.0%
777450	36176VQB2	Reverse Mortgage Solutions	6,671,628 \$	6,566,679.01	Fixed	4.726%	29	1/1/2013	29,570	0.5%	5.8%	5.7%	6.3%	6.5%
777451	36176VQC0	Reverse Mortgage Solutions	20,037,603 \$	20,166,194.97	Fixed	4.449%	14	2/1/2013	109	0.8%	9.5%	3.3%	3.4%	4.2%
777452	36176VQD8	Reverse Mortgage Solutions	14,744,075 \$	15,110,470.11	Fixed	4.356%	13	3/1/2013	74	0.0%	0.0%	3.6%	3.6%	1.9%
777453	36176VQE6	Reverse Mortgage Solutions	19,125,596 \$	19,259,771.15	Fixed	4.500%	13	3/1/2013	94	0.0%	0.5%	0.2%	7.4%	3.8%
777454	36176VQF3	Reverse Mortgage Solutions	1,676,139 \$	1,476,033.73	Fixed	4.700%	15	3/1/2013	8	0.0%	0.0%	0.0%	0.0%	18.9%
777455	36176VQG1	Reverse Mortgage Solutions	14,727,551 \$	15,055,798.50	Fixed	4.190%	13	3/1/2013	73	0.0%	0.1%	1.9%	3.7%	2.0%
777456	36176VQH9	Reverse Mortgage Solutions	19,798,291 \$	20,526,549.79	Fixed	4.321%	13	3/1/2013	95	0.0%	0.1%	0.4%	0.8%	0.7%
777457	36176VQJ5	Reverse Mortgage Solutions	20,675,131 \$	21,408,484.68	Fixed	4.501%	12	3/1/2013	99	0.5%	5.6%	2.1%	1.2%	1.0%
777458	36176VQK2	Reverse Mortgage Solutions	20,194,392 \$	20,619,815.59	Fixed	4.314%	13	4/1/2013	110	0.0%	0.0%	6.2%	3.2%	
791929	36177LEB6	Reverse Mortgage Solutions	29,165,132 \$	29,380,609.00	Fixed	4.540%	15	2/1/2013	191	0.0%	0.0%	4.9%	4.1%	4.1%
791930	36177LEC4	Reverse Mortgage Solutions	31,040,554 \$	31,870,511.51	Fixed	4.507%	14	3/1/2013	241	0.0%	0.0%	3.0%	1.9%	1.8%
791931	36177LED2	Reverse Mortgage Solutions	29,040,590 \$	29,968,765.65	Fixed	4.507%	15	2/1/2013	197	0.0%	0.0%	0.0%	1.8%	1.7%

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Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
791932	36177LEE0	Reverse Mortgage Solutions	20,661,577 \$	21,204,110.71	Fixed	4.516%	15	2/1/2013	162	0.0%	0.0%	5.9%	3.0%	2.3%
791933	36177LEF7	Reverse Mortgage Solutions	25,346,156 \$	26,419,956.11	Fixed	4.519%	15	2/1/2013	188	0.0%	0.2%	1.8%	0.9%	0.7%
791934	36177LEG5	Reverse Mortgage Solutions	45,317,198 \$	46,269,577.87	Fixed	4.477%	15	3/1/2013	322	0.5%	6.1%	2.1%	3.7%	2.4%
791935	36177LEH3	Reverse Mortgage Solutions	30,097,070 \$	30,548,288.23	Fixed	4.481%	14	3/1/2013	205	0.0%	0.1%	1.5%	1.7%	3.0%
791937	36177LEK6	Reverse Mortgage Solutions	7,153,886 \$	7,070,485.76	Fixed	4.728%	28	2/1/2013	31,196	0.5%	5.3%	6.2%	6.4%	5.7%
791938	36177LEL4	Reverse Mortgage Solutions	29,890,904 \$	30,957,956.27	Fixed	4.459%	14	3/1/2013	197	0.0%	0.0%	1.1%	0.6%	0.9%
791940	36177LENO	Reverse Mortgage Solutions	7,564,985 \$	7,769,947.64	Fixed	4.025%	14	4/1/2013	47	1.0%	11.6%	4.0%	2.0%	
791941	36177LEP5	Reverse Mortgage Solutions	32,707,648 \$	33,265,970.27	Fixed	4.565%	13	4/1/2013	242	0.0%	0.1%	4.0%	2.5%	
791942	36177LEQ3	Reverse Mortgage Solutions	34,022,552 \$	34,438,181.63	Fixed	4.487%	13	4/1/2013	217	0.4%	4.2%	1.5%	2.2%	
791943	36177LER1	Reverse Mortgage Solutions	25,031,108 \$	24,407,658.16	Fixed	4.526%	13	4/1/2013	158	1.2%	13.2%	17.2%	11.7%	
791944	36177LES9	Reverse Mortgage Solutions	2,110,452 \$	1,875,049.63	Fixed	4.692%	13	4/1/2013	11	7.1%	58.5%	25.4%	13.7%	
791945	36177LET7	Reverse Mortgage Solutions	28,758,570 \$	29,418,131.13	Fixed	4.515%	12	5/1/2013	182	0.0%	0.0%	5.6%	2.9%	
791946	36177LEU4	Reverse Mortgage Solutions	50,103,039 \$	50,700,847.66	Fixed	4.512%	14	4/1/2013	371	0.0%	0.0%	0.4%	1.9%	
791947	36177LEV2	Reverse Mortgage Solutions	15,516,485 \$	15,746,301.03	Fixed	4.331%	11	5/1/2013	91	0.0%	0.2%	0.2%	0.2%	
791948	36177LEW0	Reverse Mortgage Solutions	14,875,927 \$	15,219,940.40	Fixed	4.296%	11	5/1/2013	67	0.0%	0.0%	0.0%	2.6%	
791949	36177LEX8	Reverse Mortgage Solutions	19,334,328 \$	19,517,088.37	Fixed	4.505%	12	5/1/2013	114	0.0%	0.2%	1.0%	3.8%	
791950	36177LEY6	Reverse Mortgage Solutions	25,846,314 \$	26,123,670.44	Fixed	4.557%	12	5/1/2013	165	1.4%	15.5%	5.4%	3.4%	
791951	36177LEZ3	Reverse Mortgage Solutions	20,530,041 \$	20,510,374.18	Fixed	4.327%	11	5/1/2013	105	0.0%	0.0%	0.0%	5.5%	
791952	36177LE26	Reverse Mortgage Solutions	15,723,445 \$	15,830,650.55	Fixed	4.322%	10	5/1/2013	69	0.0%	0.0%	0.0%	5.5%	
791953	36177LE34	Reverse Mortgage Solutions	20,909,312 \$	21,685,736.43	Fixed	4.452%	11	5/1/2013	150	0.0%	0.0%	0.2%	0.1%	
791954	36177LE42	Reverse Mortgage Solutions	20,168,927 \$	20,437,274.42	Fixed	4.477%	11	6/1/2013	131	0.0%	0.1%	3.6%	2.6%	
791955	36177LE59	Reverse Mortgage Solutions	15,688,816 \$	14,899,903.34	Fixed	4.404%	10	6/1/2013	71	0.0%	0.1%	18.9%	14.4%	
791956	36177LE67	Reverse Mortgage Solutions	4,792,986 \$	4,520,302.75	Fixed	4.765%	12	4/1/2013	43	0.0%	0.0%	36.7%	20.4%	
791957	36177LE75	Reverse Mortgage Solutions	19,408,218 \$	19,319,464.49	Fixed	4.525%	11	5/1/2013	119	0.0%	0.1%	11.4%	8.2%	
791958	36177LE83	Reverse Mortgage Solutions	15,008,456 \$	15,556,437.66	Fixed	4.273%	12	4/1/2013	74	0.0%	0.1%	0.4%	0.3%	
791959	36177LE91	Reverse Mortgage Solutions	24,023,712 \$	24,489,302.61	Fixed	4.488%	12	4/1/2013	111	0.0%	0.0%	0.0%	4.4%	
791960	36177LFA7	Reverse Mortgage Solutions	25,480,699 \$	25,678,190.56	Fixed	4.202%	11	5/1/2013	123	0.0%	0.1%	0.1%	1.1%	
791961	36177LFB5	Reverse Mortgage Solutions	14,807,222 \$	14,916,075.03	Fixed	4.260%	12	4/1/2013	65	0.0%	0.2%	1.8%	3.8%	
791962	36177LFC3	Reverse Mortgage Solutions	14,674,481 \$	14,557,222.19	Fixed	4.285%	12	4/1/2013	70	0.0%	0.0%	2.3%	8.6%	
791963	36177LFD1	Reverse Mortgage Solutions	14,830,699 \$	15,399,001.09	Fixed	4.291%	12	4/1/2013	81	0.0%	0.1%	0.0%	0.3%	
791964	36177LFE9	Reverse Mortgage Solutions	19,511,281 \$	19,359,836.41	Fixed	4.526%	12	4/1/2013	125	2.3%	24.7%	15.9%	8.6%	
791965	36177LFF6	Reverse Mortgage Solutions	20,043,248 \$	20,796,368.23	Fixed	4.316%	11	4/1/2013	99	0.0%	0.1%	0.1%	0.1%	

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Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	CPR	
791966	36177LFG4	Reverse Mortgage Solutions	19,424,037	\$	19,007,761.39	Fixed	4.513%	11	4/1/2013	113	0.0%	0.0%	0.0%	7.6%	
791967	36177LFH2	Reverse Mortgage Solutions	7,439,174	\$	7,435,747.25	Fixed	4.632%	24	5/1/2013	33,650	0.3%	3.4%	4.2%	5.0%	
791968	36177LFJ8	Reverse Mortgage Solutions	19,593,425	\$	20,129,443.42	Fixed	4.418%	11	5/1/2013	110	0.9%	10.3%	3.6%	1.8%	
791969	36177LFK5	Reverse Mortgage Solutions	18,559,628	\$	19,119,492.48	Fixed	4.432%	10	6/1/2013	103	0.0%	0.0%	0.0%	0.0%	
791970	36177LFL3	Reverse Mortgage Solutions	20,501,335	\$	20,813,267.47	Fixed	4.385%	11	5/1/2013	104	0.0%	0.0%	0.0%	4.2%	
791971	36177LFM1	Reverse Mortgage Solutions	8,749,900	\$	8,390,262.65	Fixed	4.548%	9	7/1/2013	53	0.0%	0.2%	19.1%	13.7%	
791972	36177LFN9	Reverse Mortgage Solutions	15,606,602	\$	15,636,599.19	Fixed	4.393%	10	6/1/2013	78	0.0%	0.1%	7.2%	6.1%	
791973	36177LFP4	Reverse Mortgage Solutions	10,495,885	\$	10,755,939.44	Fixed	4.509%	10	6/1/2013	64	0.0%	0.0%	3.6%	1.8%	
791974	36177LFQ2	Reverse Mortgage Solutions	3,937,368	\$	3,346,493.45	Fixed	4.458%	10	6/1/2013	19	1.2%	13.9%	5.2%	2.9%	
791975	36177LFR0	Reverse Mortgage Solutions	20,986,544	\$	21,002,415.58	Fixed	4.383%	10	6/1/2013	106	0.0%	0.0%	1.6%	6.1%	
791976	36177LFS8	Reverse Mortgage Solutions	15,474,195	\$	15,939,818.31	Fixed	4.507%	11	7/1/2013	98	0.0%	0.1%	0.1%	0.1%	
791977	36177LFT6	Reverse Mortgage Solutions	20,981,701	\$	21,120,391.41	Fixed	4.425%	10	6/1/2013	110	1.9%	20.8%	7.5%	5.2%	
791978	36177LFU3	Reverse Mortgage Solutions	7,760,511	\$	7,759,864.74	Fixed	4.641%	24	6/1/2013	34,654	0.3%	3.0%	4.3%	4.9%	
795465	36177QCB7	Champion Mortgage	2,284,946	\$	1,603,901.07	Fixed	5.401%	61	1/1/2012	1,790	2.7%	28.3%	26.3%	24.5%	28.2%
795466	36177QCC5	Champion Mortgage	6,668,220	\$	5,723,984.91	Fixed	5.175%	47	1/1/2012	11,614	1.9%	20.6%	16.8%	16.5%	15.9%
795467	36177QCD3	Champion Mortgage	2,581,754	\$	2,588,855.60	Fixed	4.779%	38	1/1/2012	4,348	0.6%	6.6%	9.9%	7.2%	6.2%
795468	36177QCE1	Champion Mortgage	1,297,687	\$	1,297,650.68	Fixed	4.767%	38	2/1/2012	4,383	0.5%	5.5%	6.2%	5.3%	4.7%
795469	36177QCF8	Champion Mortgage	2,057,868	\$	1,958,193.61	Fixed	5.179%	48	2/1/2012	11,603	0.8%	8.6%	12.6%	11.6%	10.7%
795470	36177QCG6	Champion Mortgage	1,059,843	\$	1,068,985.65	Fixed	4.753%	38	3/1/2012	4,373	0.9%	10.4%	7.6%	5.9%	4.8%
795471	36177QCH4	Champion Mortgage	1,679,432	\$	1,577,888.45	Fixed	5.180%	48	3/1/2012	11,586	1.0%	10.8%	11.5%	12.2%	11.7%
795473	36177QCK7	Champion Mortgage	1,149,720	\$	1,150,425.29	Fixed	4.764%	38	4/1/2012	4,365	0.2%	2.5%	4.0%	7.6%	6.1%
795474	36177QCL5	Champion Mortgage	1,918,458	\$	1,779,871.73	Fixed	5.181%	48	4/1/2012	11,565	1.6%	17.1%	13.8%	13.4%	12.0%
795475	36177QCM3	Champion Mortgage	1,377,914	\$	1,397,704.02	Fixed	4.765%	38	5/1/2012	4,358	0.2%	1.8%	4.5%	4.6%	3.9%
795476	36177QCN1	Champion Mortgage	2,051,119	\$	1,969,114.00	Fixed	5.183%	48	5/1/2012	11,556	0.9%	10.5%	10.4%	10.9%	9.5%
795477	36177QCP6	Champion Mortgage	1,226,182	\$	1,247,695.85	Fixed	4.759%	38	6/1/2012	4,353	0.2%	1.8%	4.1%	3.7%	4.7%
795478	36177QCQ4	Champion Mortgage	1,964,291	\$	1,849,923.58	Fixed	5.183%	48	6/1/2012	11,538	1.4%	15.7%	12.1%	10.9%	10.6%
795479	36177QCR2	Champion Mortgage	1,118,132	\$	1,091,744.09	Fixed	4.769%	38	7/1/2012	4,351	0.7%	8.5%	14.6%	10.6%	8.2%
795480	36177QCS0	Champion Mortgage	2,006,369	\$	1,891,764.33	Fixed	5.178%	48	7/1/2012	11,521	0.8%	9.3%	10.9%	10.9%	10.5%
795481	36177QCT8	Champion Mortgage	2,482,357	\$	1,923,929.43	Fixed	5.406%	61	7/1/2012	1,781	4.5%	42.1%	33.6%	27.2%	25.3%
795482	36177QCU5	Champion Mortgage	1,010,608	\$	1,016,933.62	Fixed	4.760%	38	8/1/2012	4,347	0.2%	2.1%	5.0%	4.7%	4.7%
795483	36177QCV3	Champion Mortgage	1,963,537	\$	1,843,392.49	Fixed	5.181%	48	8/1/2012	11,488	1.1%	12.5%	14.0%	13.4%	11.4%
795484	36177QCW1	Champion Mortgage	11,818,304	\$	9,840,976.13	Fixed	5.113%	52	8/1/2012	9,501	1.6%	17.7%	17.9%	20.9%	17.8%

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Number	CUSIP										CPR	CPR	CPR	CPR
795485	36177QCX9	Champion Mortgage	9,063,120 \$	8,496,230.68	Fixed	4.885%	39	8/1/2012	10,192	1.0%	10.8%	13.0%	12.0%	10.6%
795486	36177QCY7	Champion Mortgage	8,847,728 \$	8,171,549.44	Fixed	4.823%	37	8/1/2012	8,807	1.2%	13.1%	11.3%	11.3%	12.0%
795487	36177QCZ4	Champion Mortgage	1,120,782 \$	1,108,453.39	Fixed	4.775%	39	9/1/2012	4,309	0.4%	5.0%	9.9%	7.2%	6.2%
795488	36177QC27	Champion Mortgage	2,297,171 \$	2,030,978.38	Fixed	5.181%	48	9/1/2012	11,389	1.0%	11.8%	11.8%	15.6%	13.6%
795489	36177QC35	Champion Mortgage	2,435,476 \$	1,957,821.74	Fixed	5.047%	49	9/1/2012	9,375	0.9%	10.6%	16.5%	14.3%	12.9%
795490	36177QC43	Champion Mortgage	2,271,836 \$	2,214,893.96	Fixed	4.815%	38	9/1/2012	10,132	0.5%	6.2%	5.8%	7.3%	6.7%
795491	36177QC50	Champion Mortgage	2,301,405 \$	2,220,012.29	Fixed	4.728%	35	9/1/2012	8,715	0.3%	3.7%	8.5%	7.6%	7.5%
795494	36177QC84	Champion Mortgage	1,917,762 \$	1,940,937.42	Fixed	4.762%	38	11/1/2012	4,278	0.3%	3.3%	5.8%	4.9%	4.5%
795495	36177QC92	Champion Mortgage	3,613,411 \$	3,405,444.20	Fixed	5.182%	48	11/1/2012	11,124	1.0%	11.7%	12.3%	12.4%	10.9%
795496	36177QDA8	Champion Mortgage	2,001,980 \$	1,829,712.42	Fixed	5.065%	50	10/1/2012	9,305	1.0%	11.6%	15.6%	13.8%	12.5%
795497	36177QDB6	Champion Mortgage	2,083,114 \$	2,056,657.16	Fixed	4.828%	38	10/1/2012	10,038	0.5%	6.0%	7.9%	7.4%	6.5%
795498	36177QDC4	Champion Mortgage	2,128,981 \$	2,113,533.66	Fixed	4.740%	35	10/1/2012	8,677	0.4%	4.8%	7.6%	7.0%	6.1%
795499	36177QDD2	Champion Mortgage	1,872,072 \$	1,695,250.47	Fixed	5.049%	49	11/1/2012	9,123	1.2%	13.0%	13.7%	14.5%	12.6%
795500	36177QDE0	Champion Mortgage	2,166,064 \$	2,100,372.25	Fixed	4.811%	37	11/1/2012	9,843	0.5%	5.4%	6.2%	7.1%	7.9%
795501	36177QDF7	Champion Mortgage	2,089,209 \$	2,055,139.47	Fixed	4.720%	35	11/1/2012	8,488	0.4%	4.1%	5.6%	6.4%	6.6%
795502	36177QDG5	Champion Mortgage	3,081,758 \$	2,614,492.53	Fixed	5.252%	55	12/1/2012	9,567	1.6%	17.7%	21.1%	20.6%	18.1%
795503	36177QDH3	Champion Mortgage	3,160,969 \$	3,085,026.26	Fixed	4.689%	35	12/1/2012	10,641	0.9%	10.6%	6.3%	7.3%	7.2%
795504	36177QDJ9	Champion Mortgage	3,112,041 \$	3,035,895.28	Fixed	4.641%	33	12/1/2012	9,274	0.5%	6.2%	7.0%	7.3%	7.0%
795506	36177QDL4	Champion Mortgage	1,814,837 \$	1,731,993.32	Fixed	5.180%	48	12/1/2012	11,417	0.9%	10.3%	14.5%	12.4%	9.7%
795507	36177QDM2	Champion Mortgage	1,905,010 \$	1,913,368.67	Fixed	4.765%	38	1/1/2013	4,312	0.2%	2.0%	6.7%	5.7%	4.7%
795508	36177QDN0	Champion Mortgage	1,604,359 \$	1,538,212.04	Fixed	5.179%	48	1/1/2013	11,400	0.8%	9.3%	12.0%	11.0%	9.3%
795509	36177QDP5	Champion Mortgage	2,061,468 \$	1,887,280.55	Fixed	5.052%	49	1/1/2013	9,558	0.8%	9.6%	12.3%	13.1%	12.2%
795510	36177QDQ3	Champion Mortgage	2,414,041 \$	2,350,522.77	Fixed	4.780%	37	1/1/2013	10,602	0.6%	7.1%	7.4%	7.3%	7.0%
795511	36177QDR1	Champion Mortgage	2,480,408 \$	2,439,753.92	Fixed	4.709%	34	1/1/2013	9,241	0.9%	9.7%	7.7%	7.6%	6.6%
795513	36177QDT7	Champion Mortgage	1,618,613 \$	1,556,024.99	Fixed	5.180%	48	2/1/2013	11,409	0.8%	9.4%	9.2%	9.8%	8.9%
795514	36177QDU4	Champion Mortgage	2,652,779 \$	2,184,052.06	Fixed	5.406%	61	2/1/2013	1,719	3.4%	34.2%	25.9%	27.5%	22.5%
795515	36177QDV2	Champion Mortgage	2,327,858 \$	2,107,351.46	Fixed	5.077%	50	2/1/2013	9,599	1.1%	12.3%	17.0%	15.5%	14.0%
795516	36177QDW0	Champion Mortgage	2,715,917 \$	2,658,010.22	Fixed	4.796%	37	2/1/2013	10,725	0.4%	4.8%	8.8%	8.4%	6.9%
795517	36177QDX8	Champion Mortgage	2,900,793 \$	2,691,741.59	Fixed	4.698%	34	2/1/2013	9,345	0.4%	4.4%	14.8%	13.2%	10.2%
795518	36177QDY6	Champion Mortgage	1,872,249 \$	1,889,532.61	Fixed	4.756%	38	3/1/2013	4,314	0.2%	2.4%	4.0%	4.2%	3.8%
795519	36177QDZ3	Champion Mortgage	1,567,075 \$	1,486,841.97	Fixed	5.179%	48	3/1/2013	11,392	0.7%	8.4%	11.7%	10.8%	10.0%
795520	36177QD26	Champion Mortgage	1,966,376 \$	1,768,878.62	Fixed	5.042%	49	3/1/2013	9,582	1.3%	14.0%	18.6%	15.2%	14.7%

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Number	CUSIP										CPR	CPR	CPR	CPR
795521	36177QD34	Champion Mortgage	2,165,630 \$	2,126,614.09	Fixed	4.777%	37	3/1/2013	10,704	0.4%	4.9%	5.2%	6.9%	6.4%
795522	36177QD42	Champion Mortgage	2,340,593 \$	2,309,377.77	Fixed	4.695%	34	3/1/2013	9,325	0.3%	3.7%	5.2%	5.9%	5.9%
795523	36177QD59	Champion Mortgage	1,904,931 \$	1,790,295.80	Fixed	5.058%	50	4/1/2013	9,548	0.8%	9.1%	12.0%	11.5%	
795524	36177QD67	Champion Mortgage	2,193,964 \$	2,153,046.61	Fixed	4.778%	37	4/1/2013	10,682	0.4%	4.8%	6.4%	7.7%	
795525	36177QD75	Champion Mortgage	2,197,906 \$	2,167,411.14	Fixed	4.701%	34	4/1/2013	9,298	0.7%	8.4%	6.8%	6.6%	
795526	36177QD83	Champion Mortgage	1,604,270 \$	1,542,200.78	Fixed	5.179%	48	4/1/2013	11,323	0.7%	7.9%	8.9%	8.7%	
795527	36177QD91	Champion Mortgage	2,072,280 \$	1,860,547.05	Fixed	5.061%	50	5/1/2013	9,553	0.9%	10.0%	16.0%	14.4%	
795528	36177QEA7	Champion Mortgage	2,293,356 \$	2,214,305.82	Fixed	4.786%	37	5/1/2013	10,686	0.5%	5.4%	12.0%	9.6%	
795529	36177QEB5	Champion Mortgage	2,343,505 \$	2,308,031.82	Fixed	4.702%	34	5/1/2013	9,298	0.9%	9.7%	6.8%	6.9%	
795530	36177QEC3	Champion Mortgage	1,883,643 \$	1,890,190.09	Fixed	4.755%	38	5/1/2013	4,288	0.1%	1.7%	4.9%	4.6%	
795531	36177QED1	Champion Mortgage	1,720,069 \$	1,652,320.64	Fixed	5.180%	48	5/1/2013	11,181	0.6%	6.6%	9.4%	10.1%	
795532	36177QEE9	Champion Mortgage	1,182,837 \$	1,054,403.72	Fixed	5.400%	61	5/1/2013	1,733	1.7%	18.6%	18.1%	18.1%	
795533	36177QEF6	Champion Mortgage	2,237,898 \$	2,107,062.68	Fixed	5.053%	49	6/1/2013	9,522	1.2%	13.9%	13.5%	12.1%	
795534	36177QEG4	Champion Mortgage	2,446,319 \$	2,426,967.44	Fixed	4.786%	37	6/1/2013	10,656	0.5%	5.6%	6.0%	6.1%	
795535	36177QEH2	Champion Mortgage	2,515,445 \$	2,450,219.20	Fixed	4.700%	34	6/1/2013	9,270	0.3%	3.4%	9.2%	9.1%	
795536	36177QEI8	Champion Mortgage	1,024,860 \$	1,021,241.61	Fixed	4.753%	38	6/1/2013	4,254	0.1%	1.7%	3.2%	4.0%	
795537	36177QEK5	Champion Mortgage	1,810,692 \$	1,769,138.30	Fixed	5.181%	48	6/1/2013	11,087	0.9%	10.2%	8.4%	8.6%	
795538	36177QEL3	Champion Mortgage	2,326,737 \$	2,164,302.28	Fixed	5.074%	50	7/1/2013	9,512	0.7%	7.8%	10.5%	11.2%	
795539	36177QEM1	Champion Mortgage	2,449,863 \$	2,388,718.46	Fixed	4.794%	37	7/1/2013	10,629	0.6%	7.1%	6.3%	8.3%	
798487	36177TND5	Reverse Mortgage Solutions	8,938,286 \$	8,939,313.05	Fixed	4.659%	24	9/1/2013	38,493	0.3%	3.5%	4.4%	4.5%	
798488	36177TNE3	Reverse Mortgage Solutions	15,700,630 \$	16,112,732.23	Fixed	4.510%	10	7/1/2013	94	0.0%	0.0%	1.5%	0.8%	
798489	36177TNF0	Reverse Mortgage Solutions	15,742,832 \$	16,083,049.81	Fixed	4.228%	9	7/1/2013	73	0.0%	0.0%	0.0%	1.3%	
798490	36177TNG8	Reverse Mortgage Solutions	5,247,017 \$	5,191,207.24	Fixed	4.885%	35	7/1/2013	3,016	0.6%	6.6%	8.2%	6.3%	
798491	36177TNH6	Reverse Mortgage Solutions	27,238,901 \$	27,299,205.94	Fixed	4.433%	9	7/1/2013	153	0.0%	0.1%	5.0%	5.3%	
798492	36177TNJ2	Reverse Mortgage Solutions	6,866,604 \$	7,047,179.91	Fixed	4.458%	10	8/1/2013	37	0.0%	0.0%	0.0%	0.0%	
798493	36177TNK9	Reverse Mortgage Solutions	8,893,611 \$	8,870,115.42	Fixed	4.655%	24	10/1/2013	38,523	0.3%	3.5%	5.2%		
798494	36177TNL7	Reverse Mortgage Solutions	3,803,024 \$	3,873,660.10	Fixed	4.693%	6	10/1/2013	43	0.0%	0.0%	0.1%		
798495	36177TNM5	Reverse Mortgage Solutions	20,491,798 \$	20,582,675.61	Fixed	4.600%	10	7/1/2013	135	0.0%	0.0%	0.0%	5.2%	
798496	36177TNN3	Reverse Mortgage Solutions	8,928,956 \$	8,944,962.65	Fixed	4.660%	25	11/1/2013	38,560	0.4%	4.2%	4.2%		
798497	36177TNP8	Reverse Mortgage Solutions	7,325,988 \$	7,324,863.40	Fixed	4.632%	24	7/1/2013	34,789	0.3%	3.0%	4.3%	4.8%	
798498	36177TNQ6	Reverse Mortgage Solutions	6,843,429 \$	6,538,435.69	Fixed	4.396%	9	8/1/2013	37	1.9%	20.7%	24.1%	13.7%	
798499	36177TNR4	Reverse Mortgage Solutions	6,295,199 \$	6,369,064.47	Fixed	4.462%	8	8/1/2013	35	0.1%	0.8%	4.6%	2.8%	

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Pool									# of		1Mo	3Mo	6Mo	12Mo
Number	CUSIP	Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	Partic.	SMM	CPR	CPR	CPR	CPR
798500	36177TNS2	Reverse Mortgage Solutions	8,129,789 \$	8,220,220.22	Fixed	4.512%	7	9/1/2013	45	1.0%	11.0%	4.3%	2.3%	
798501	36177TNT0	Reverse Mortgage Solutions	5,717,340 \$	5,409,457.31	Fixed	4.552%	7	9/1/2013	34	0.0%	0.0%	25.9%	15.4%	
798502	36177TNU7	Reverse Mortgage Solutions	5,161,315 \$	5,277,997.85	Fixed	4.542%	11	9/1/2013	27	0.0%	0.4%	0.1%	0.1%	
798503	36177TNV5	Reverse Mortgage Solutions	9,356,303 \$	9,303,740.76	Fixed	4.661%	24	8/1/2013	38,485	0.3%	3.0%	5.2%	5.8%	
798504	36177TNW3	Reverse Mortgage Solutions	4,696,434 \$	4,736,484.37	Fixed	4.456%	6	10/1/2013	24	0.0%	0.0%	0.0%		
798505	36177TNX1	Reverse Mortgage Solutions	7,020,808 \$	7,007,493.00	Fixed	4.626%	7	10/1/2013	44	0.0%	0.2%	5.4%		
798506	36177TNY9	Reverse Mortgage Solutions	8,080,628 \$	7,965,161.29	Fixed	4.565%	5	11/1/2013	45	0.0%	0.4%	0.6%		
798507	36177TNZ6	Reverse Mortgage Solutions	1,506,078 \$	1,514,297.73	Fixed	6.549%	68	2/1/2014	12	0.0%	0.0%			
798508	36177TN29	Reverse Mortgage Solutions	8,001,352 \$	8,091,480.33	Fixed	4.649%	5	12/1/2013	57	0.0%	0.2%	0.1%		
798509	36177TN37	Reverse Mortgage Solutions	6,697,402 \$	6,769,595.25	Fixed	4.532%	4	12/1/2013	41	0.0%	0.1%	0.2%		
798510	36177TN45	Reverse Mortgage Solutions	11,126,959 \$	11,165,393.00	Fixed	4.661%	3	2/1/2014	75	0.0%	0.5%			
798519	36177TPD3	Reverse Mortgage Solutions	5,284,276 \$	5,360,136.25	Fixed	4.696%	5	11/1/2013	50	0.0%	0.4%	0.4%		
798520	36177TPE1	Reverse Mortgage Solutions	8,505,667 \$	8,498,661.96	Fixed	4.653%	24	12/1/2013	38,529	0.3%	3.5%	4.9%		
798521	36177TPF8	Reverse Mortgage Solutions	5,486,096 \$	5,528,113.55	Fixed	4.587%	3	1/1/2014	35	0.0%	0.0%			
798522	36177TPG6	Reverse Mortgage Solutions	8,518,998 \$	8,550,479.28	Fixed	4.650%	24	1/1/2014	38,503	0.2%	2.5%			
798523	36177TPH4	Reverse Mortgage Solutions	12,054,777 \$	12,143,406.91	Fixed	4.686%	4	1/1/2014	95	0.0%	0.2%			
798524	36177TPJ0	Reverse Mortgage Solutions	12,713,646 \$	12,800,576.50	Fixed	4.608%	3	1/1/2014	80	0.0%	0.1%			
798525	36177TPK7	Reverse Mortgage Solutions	5,674,344 \$	5,695,226.87	Fixed	4.652%	2	2/1/2014	35	0.0%	0.2%			
798526	36177TPL5	Reverse Mortgage Solutions	10,041,362 \$	10,074,275.81	Fixed	4.653%	2	2/1/2014	59	0.1%	0.7%			
798528	36177TPN1	Reverse Mortgage Solutions	8,793,176 \$	8,813,697.70	Fixed	4.659%	24	2/1/2014	38,272	0.2%	1.8%			
891562	36208AZY0	Sunwest Mortgage	96,623,339 \$	78,668,032.43	CMT	1.232%	85	9/1/2008	529	0.4%	4.1%	7.0%	6.7%	7.0%
891563	36208AZZ7	Sunwest Mortgage	17,932,063 \$	16,234,072.33	LIBOR	1.247%	72	9/1/2008	113	2.0%	21.8%	13.8%	10.2%	7.9%
891564	36208AZ61	Sunwest Mortgage	1,031,078 \$	782,339.90	CMT	1.238%	85	11/1/2008	529	0.1%	0.8%	17.0%	17.5%	12.4%
891565	36208AZR1	Sunwest Mortgage	1,176,902 \$	886,224.96	CMT	1.184%	85	2/1/2009	491	0.1%	0.8%	13.1%	11.5%	9.1%
891566	36208AZY6	Sunwest Mortgage	1,278,909 \$	1,086,515.11	CMT	1.214%	84	5/1/2009	477	0.1%	0.7%	15.0%	10.8%	9.0%
891588	36208AZN4	Champion Mortgage	220,470,249 \$	172,093,971.98	CMT	1.046%	81	4/1/2008	1,316	0.6%	7.0%	6.3%	5.2%	6.9%
891615	36208AZP9	OneWest Bank	104,557,374 \$	78,809,469.72	LIBOR	0.797%	73	6/1/2008	638	1.0%	11.7%	10.8%	21.8%	14.2%
891616	36208AZR5	OneWest Bank	145,053,925 \$	111,444,589.29	CMT	1.530%	88	7/1/2008	896	1.6%	17.2%	11.5%	14.6%	11.4%
891617	36208AZU8	OneWest Bank	1,931,327 \$	1,367,726.57	LIBOR	0.802%	73	8/1/2008	638	0.1%	1.0%	0.9%	17.5%	12.1%
891618	36208AZV6	OneWest Bank	1,177,461 \$	870,367.94	CMT	1.530%	88	8/1/2008	896	0.3%	3.9%	8.9%	12.7%	12.3%
891619	36208AZW4	OneWest Bank	1,209,754 \$	964,393.47	LIBOR	0.784%	74	9/1/2008	638	0.1%	0.7%	0.7%	3.7%	3.5%
891620	36208AZX2	OneWest Bank	1,268,701 \$	732,454.13	CMT	1.530%	88	9/1/2008	896	1.0%	10.8%	7.8%	11.5%	24.9%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
891621	36208AZ46	OneWest Bank	1,100,692 \$	640,433.45	LIBOR	0.802%	73	10/1/2008	638	0.1%	1.2%	1.1%	12.0%	14.5%
891622	36208AZ53	OneWest Bank	1,088,572 \$	745,208.58	CMT	1.530%	88	10/1/2008	896	0.9%	10.7%	14.5%	13.7%	12.6%
891623	36208AZ79	OneWest Bank	1,003,247 \$	703,674.46	LIBOR	0.810%	73	11/1/2008	638	0.1%	1.0%	24.6%	28.5%	17.5%
891624	36208AZ87	OneWest Bank	2,226,369 \$	1,420,397.98	CMT	1.530%	89	11/1/2008	900	0.3%	3.7%	8.2%	9.2%	9.7%
891770	36208AZ53	Champion Mortgage	76,208,151 \$	60,198,469.79	LIBOR	1.326%	73	8/1/2008	545	0.7%	7.5%	10.0%	7.9%	7.9%
891771	36208AZT1	Champion Mortgage	51,026,527 \$	42,743,902.54	LIBOR	1.378%	73	8/1/2008	372	1.1%	12.2%	9.5%	5.8%	6.9%
891772	3620E0WF9	Reverse Mortgage Solutions	10,842,040 \$	10,177,397.08	LIBOR	2.204%	21	8/1/2012	120	2.6%	27.4%	10.2%	12.3%	6.9%
891773	3620E0WY8	Reverse Mortgage Solutions	5,092,957 \$	4,415,075.68	LIBOR	2.296%	20	8/1/2012	63	0.4%	4.4%	1.5%	0.7%	4.5%
891774	3620E0XH4	Reverse Mortgage Solutions	7,126,836 \$	6,682,524.53	LIBOR	2.402%	20	8/1/2012	92	0.6%	7.1%	4.0%	6.9%	7.4%
891840	36208A3B5	Sunwest Mortgage	1,027,733 \$	687,847.56	LIBOR	1.382%	72	6/1/2009	112	0.6%	6.5%	4.1%	32.6%	21.4%
891841	36208A3J8	Sunwest Mortgage	1,091,749 \$	882,294.26	CMT	1.236%	85	8/1/2009	475	0.1%	0.7%	12.5%	12.3%	8.3%
892038	36208AZ38	Champion Mortgage	228,072,490 \$	194,608,814.01	LIBOR	1.170%	71	10/1/2008	1,496	0.8%	9.5%	9.2%	7.2%	7.5%
892039	36208AZ95	Champion Mortgage	35,115,847 \$	30,913,730.74	LIBOR	1.092%	68	12/1/2008	370	0.0%	0.1%	3.2%	4.7%	5.2%
892040	36208AZE0	Champion Mortgage	81,890,318 \$	70,618,536.16	LIBOR	1.359%	70	1/1/2009	705	0.8%	9.6%	6.9%	4.6%	5.6%
892041	36208AZS9	Champion Mortgage	15,426,966 \$	13,854,026.92	LIBOR	2.859%	61	3/1/2009	110	1.4%	15.7%	8.4%	10.5%	10.4%
892042	36208AZT7	Champion Mortgage	13,416,157 \$	11,601,177.84	LIBOR	2.859%	61	4/1/2009	101	0.3%	3.4%	7.2%	10.8%	11.7%
892242	36208AZP5	OneWest Bank	1,758,867 \$	1,168,565.34	LIBOR	0.807%	73	1/1/2009	637	0.6%	7.4%	3.8%	24.2%	21.5%
892243	36208AZQ3	OneWest Bank	2,065,523 \$	1,538,587.27	CMT	1.530%	88	1/1/2009	886	0.9%	10.1%	11.5%	12.0%	10.8%
892291	36208AZU4	Champion Mortgage	16,784,057 \$	15,550,981.24	LIBOR	2.920%	60	4/1/2009	129	0.4%	4.1%	18.5%	18.5%	10.0%
892292	36208AZD1	Champion Mortgage	29,077,903 \$	23,569,378.98	LIBOR	1.416%	70	7/1/2009	3,752	1.2%	13.9%	11.3%	8.5%	8.6%
892331	36208AZZ3	Champion Mortgage	54,539,659 \$	51,665,942.68	LIBOR	2.609%	59	5/1/2009	200	0.0%	0.0%	0.1%	5.3%	6.3%
892332	36208AZA7	Champion Mortgage	50,139,022 \$	46,370,719.25	LIBOR	2.859%	59	5/1/2009	246	0.3%	4.0%	10.6%	6.8%	6.5%
892333	36208AZN9	Bank of America	518,726,488 \$	417,118,367.62	CMT	1.540%	92	8/1/2009	3,028	0.6%	7.1%	8.7%	15.1%	11.7%
892334	36208AZG4	Bank of America	117,549,339 \$	96,152,904.77	CMT	1.540%	92	7/1/2009	672	1.0%	10.9%	10.4%	17.1%	11.3%
892335	36208AZC3	Champion Mortgage	267,285,181 \$	230,217,416.40	CMT	1.566%	89	6/1/2009	1,619	1.1%	12.7%	11.9%	11.2%	8.8%
892336	36208AZE9	Champion Mortgage	130,000,064 \$	120,287,308.94	LIBOR	2.855%	58	7/1/2009	743	1.0%	11.7%	10.4%	10.0%	8.2%
892337	36208AZF6	Bank of America	77,838,925 \$	72,170,916.40	LIBOR	2.859%	58	7/1/2009	511	0.1%	1.5%	10.7%	9.9%	7.6%
892338	36208AZH2	Champion Mortgage	101,362,900 \$	92,534,617.54	LIBOR	2.857%	57	7/1/2009	612	0.2%	1.9%	8.9%	9.1%	9.0%
892339	36208AZK5	Bank of America	170,532,731 \$	150,623,514.19	LIBOR	2.830%	57	8/1/2009	1,122	1.6%	17.9%	13.4%	11.3%	10.4%
892340	36208AZL3	Champion Mortgage	99,925,927 \$	87,516,452.29	LIBOR	2.846%	56	8/1/2009	708	0.1%	1.2%	4.1%	7.3%	6.1%
892341	36208AZM1	Champion Mortgage	75,147,129 \$	71,382,350.02	LIBOR	3.109%	58	8/1/2009	468	0.3%	3.3%	6.6%	5.0%	5.6%
892342	36208AZP4	Bank of America	51,978,286 \$	45,221,655.35	LIBOR	2.829%	56	9/1/2009	242	0.9%	9.8%	18.6%	13.3%	13.9%

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892343	36208A3Q2	Bank of America	23,755,869 \$	21,508,238.85	LIBOR	3.079%	56	9/1/2009	172	0.6%	7.2%	15.8%	9.7%	6.4%
892344	36208A3R0	Bank of America	4,438,381 \$	3,831,001.84	LIBOR	2.829%	55	9/1/2009	23	0.0%	0.0%	0.0%	1.4%	2.9%
892345	36208A3U3	Champion Mortgage	66,432,036 \$	59,674,939.01	LIBOR	2.604%	57	9/1/2009	393	0.5%	5.6%	7.3%	8.3%	8.3%
892346	36208A3S8	Champion Mortgage	39,546,955 \$	32,083,457.43	LIBOR	2.845%	56	9/1/2009	325	0.9%	10.0%	5.6%	10.1%	9.2%
892347	36208A3T6	Champion Mortgage	56,719,350 \$	45,549,064.91	LIBOR	3.109%	56	9/1/2009	329	0.9%	9.8%	10.7%	12.6%	14.0%
892348	36208A4C2	Bank of America	8,916,841 \$	6,990,962.52	LIBOR	2.829%	54	10/1/2009	41	0.0%	0.0%	0.0%	7.7%	5.9%
892349	36208A4D0	Bank of America	9,085,879 \$	6,704,424.64	LIBOR	3.079%	54	10/1/2009	65	0.8%	9.5%	23.1%	27.1%	17.1%
892350	36208A4F5	Champion Mortgage	31,510,193 \$	30,188,224.23	LIBOR	2.357%	55	10/1/2009	227	0.6%	7.4%	9.2%	7.0%	5.1%
892351	36208A4H1	Bank of America	2,437,464 \$	2,704,249.92	LIBOR	2.329%	53	11/1/2009	12	0.0%	0.0%	0.0%	0.0%	0.0%
892352	36208A4J7	Bank of America	9,174,834 \$	7,588,534.29	LIBOR	2.829%	53	11/1/2009	52	0.0%	0.0%	0.0%	8.9%	11.8%
892353	36208A4K4	Bank of America	7,200,327 \$	5,892,389.12	LIBOR	3.079%	53	11/1/2009	73	0.0%	0.1%	1.5%	2.7%	3.4%
892354	36208A4P3	Champion Mortgage	1,975,090 \$	1,450,873.49	CMT	1.570%	89	11/1/2009	8	0.0%	0.2%	0.5%	9.6%	19.1%
892355	36208A4Q1	Champion Mortgage	1,739,574 \$	915,718.65	CMT	3.170%	86	11/1/2009	10	28.1%	98.1%	73.3%	48.3%	40.4%
892356	36208A4T5	Champion Mortgage	9,041,576 \$	8,231,549.19	LIBOR	2.358%	54	12/1/2009	277	0.8%	9.6%	10.7%	23.2%	12.9%
892357	36208A4U2	Champion Mortgage	86,794,393 \$	69,823,549.11	LIBOR	2.602%	54	12/1/2009	1,206	0.7%	8.4%	11.6%	13.5%	11.9%
892358	36208A4X6	Champion Mortgage	56,196,986 \$	49,005,804.02	LIBOR	2.852%	56	12/1/2009	2,841	0.3%	3.8%	6.1%	7.6%	8.2%
892359	36208A4V0	Champion Mortgage	23,288,987 \$	19,831,568.82	LIBOR	3.109%	55	12/1/2009	897	0.3%	3.0%	7.8%	8.9%	8.4%
892360	36208A4Y4	Bank of America	5,537,461 \$	5,171,050.19	LIBOR	2.329%	52	12/1/2009	31	2.0%	21.4%	21.2%	11.2%	5.8%
892361	36208A4Z1	Bank of America	10,632,416 \$	8,843,879.92	LIBOR	2.829%	53	12/1/2009	413	0.0%	0.4%	5.7%	12.9%	13.3%
892362	36208A5A5	Bank of America	9,720,663 \$	8,399,027.46	LIBOR	3.079%	53	12/1/2009	374	5.2%	47.5%	22.5%	19.1%	14.8%
892363	36208A5C1	Champion Mortgage	5,007,440 \$	4,562,090.67	LIBOR	2.359%	53	12/1/2009	37	0.0%	0.0%	2.6%	3.7%	11.7%
892364	36208A5G2	Champion Mortgage	49,311,011 \$	40,487,987.57	LIBOR	2.608%	53	12/1/2009	414	0.4%	4.5%	13.9%	12.0%	10.4%
892365	36208A5D9	Champion Mortgage	10,003,655 \$	8,426,242.95	LIBOR	2.859%	53	12/1/2009	108	1.5%	16.9%	17.1%	17.9%	12.4%
892366	36208A5E7	Champion Mortgage	5,000,491 \$	4,169,337.86	LIBOR	3.109%	53	12/1/2009	37	0.0%	0.1%	0.1%	0.1%	0.1%
892367	36208A5L1	Champion Mortgage	12,404,242 \$	10,774,880.61	CMT	1.533%	88	12/1/2009	1,601	0.4%	4.6%	15.7%	13.2%	7.8%
892368	36208A5M9	Bank of America	5,641,187 \$	4,568,794.64	LIBOR	2.820%	58	12/1/2009	508	0.1%	1.2%	14.9%	9.5%	9.3%
892369	36208A5N7	Bank of America	97,047,075 \$	84,178,598.68	LIBOR	2.580%	55	12/1/2009	721	1.1%	12.3%	7.5%	8.8%	8.6%
892370	36208A5P2	Bank of America	55,341,722 \$	46,091,543.70	LIBOR	2.829%	56	12/1/2009	1,411	3.2%	31.9%	13.8%	11.1%	14.4%
892371	36208A5Q0	Champion Mortgage	29,624,730 \$	25,189,528.99	LIBOR	0.963%	66	12/1/2009	212	0.0%	0.1%	5.8%	4.2%	5.6%
892372	36208A5T4	Bank of America	13,062,766 \$	10,367,408.82	CMT	1.540%	92	12/1/2009	3,156	1.2%	13.7%	8.4%	13.6%	10.5%
892373	36208A5R8	Champion Mortgage	38,167,350 \$	34,415,303.89	LIBOR	1.499%	65	12/1/2009	300	0.3%	3.4%	2.7%	4.0%	4.8%
892374	36208A5S6	Champion Mortgage	48,692,720 \$	42,506,465.34	LIBOR	1.236%	65	12/1/2009	377	0.4%	4.7%	4.0%	6.3%	5.0%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
892375	36208A5V9	Bank of America	4,793,644 \$	2,838,990.90	LIBOR	2.329%	51	1/1/2010	41	0.8%	9.0%	46.5%	26.9%	14.5%
892376	36208A5W7	Bank of America	11,145,663 \$	8,319,800.71	LIBOR	2.579%	52	1/1/2010	58	1.8%	19.7%	7.0%	10.9%	9.5%
892377	36208A5X5	Bank of America	6,413,623 \$	5,265,349.57	LIBOR	2.829%	52	1/1/2010	448	0.0%	0.2%	0.9%	10.5%	14.3%
892378	36208A5Y3	Bank of America	7,731,322 \$	6,259,142.02	LIBOR	3.079%	52	1/1/2010	449	0.3%	3.8%	2.6%	3.1%	7.3%
892379	36208A6F3	Bank of America	6,022,244 \$	5,101,423.34	CMT	1.540%	92	1/1/2010	3,178	0.2%	2.3%	2.3%	5.8%	4.6%
892380	36208A6G1	Bank of America	2,126,835 \$	1,778,303.51	LIBOR	2.580%	55	1/1/2010	720	0.1%	1.5%	1.2%	7.6%	9.4%
892381	36208A6H9	Bank of America	4,057,452 \$	2,986,049.63	LIBOR	2.829%	57	1/1/2010	1,410	5.6%	49.9%	26.3%	23.2%	18.2%
892382	36208A6M8	Champion Mortgage	1,532,933 \$	1,115,528.70	CMT	1.543%	89	1/1/2010	1,600	0.6%	7.4%	7.1%	6.0%	7.6%
892383	36208A6J5	Champion Mortgage	5,560,728 \$	4,067,572.66	LIBOR	2.606%	54	1/1/2010	1,620	0.6%	6.6%	12.2%	13.6%	10.3%
892384	36208A6K2	Champion Mortgage	6,122,363 \$	4,557,402.61	LIBOR	2.854%	56	1/1/2010	2,934	0.6%	7.2%	14.3%	15.4%	12.3%
892385	36208A6L0	Champion Mortgage	5,994,460 \$	4,136,081.75	LIBOR	3.109%	53	1/1/2010	965	0.1%	0.8%	14.6%	24.0%	14.9%
892386	36208A6V8	Bank of America	2,527,423 \$	1,544,188.33	LIBOR	2.329%	51	2/1/2010	48	1.4%	16.0%	7.7%	23.6%	41.7%
892387	36208A6W6	Bank of America	6,519,056 \$	5,678,106.84	LIBOR	2.579%	50	2/1/2010	103	0.0%	0.2%	0.1%	16.2%	9.9%
892388	36208A6X4	Bank of America	5,570,501 \$	4,387,602.16	LIBOR	2.829%	51	2/1/2010	478	0.0%	0.2%	0.2%	9.4%	6.3%
892389	36208A6Y2	Bank of America	5,806,369 \$	5,802,549.73	LIBOR	3.079%	51	2/1/2010	494	0.0%	0.4%	3.5%	3.5%	3.3%
892390	36208A7B1	Champion Mortgage	1,512,479 \$	1,139,202.23	LIBOR	1.284%	65	2/1/2010	871	1.7%	18.6%	11.1%	12.7%	10.5%
892391	36208A7C9	Champion Mortgage	5,435,588 \$	5,357,829.70	LIBOR	2.329%	52	2/1/2010	48	0.0%	0.0%	0.0%	1.3%	0.7%
892392	36208A7D7	Champion Mortgage	21,468,403 \$	19,779,611.05	LIBOR	2.579%	52	2/1/2010	215	0.2%	1.9%	1.9%	6.6%	6.7%
892393	36208A7E5	Champion Mortgage	27,143,447 \$	24,898,639.32	LIBOR	2.829%	52	2/1/2010	236	0.1%	0.8%	9.5%	8.4%	5.9%
892394	36208A7F2	Champion Mortgage	34,494,568 \$	29,817,284.93	LIBOR	3.079%	53	2/1/2010	316	0.0%	0.2%	12.2%	7.9%	6.1%
892395	36208A7G0	Bank of America	86,850,788 \$	75,951,867.47	LIBOR	2.580%	51	2/1/2010	1,454	0.6%	6.4%	5.2%	5.6%	8.2%
892396	36208A7H8	Bank of America	3,689,750 \$	2,929,065.34	LIBOR	2.832%	57	2/1/2010	1,410	2.5%	26.0%	12.5%	10.4%	11.0%
892397	36208A7J4	Champion Mortgage	160,658,551 \$	149,785,306.43	CMT	1.070%	79	2/1/2010	1,132	0.3%	3.4%	5.3%	5.3%	5.3%
892398	36208A7K1	Champion Mortgage	61,915,897 \$	57,588,712.04	CMT	1.248%	77	2/1/2010	460	0.8%	9.0%	5.1%	5.8%	5.2%
892399	36208A7L9	Champion Mortgage	103,168,625 \$	89,956,694.06	CMT	1.570%	79	2/1/2010	757	0.9%	10.1%	8.3%	7.9%	8.6%
892400	36208A7M7	Champion Mortgage	12,154,052 \$	10,503,935.08	CMT	2.019%	71	2/1/2010	91	0.7%	8.3%	4.2%	5.4%	8.9%
892401	3620E0AA4	Champion Mortgage	3,301,839 \$	3,347,683.10	LIBOR	0.996%	70	2/1/2010	25	1.1%	12.3%	4.3%	2.2%	1.2%
892402	3620E0AB2	Champion Mortgage	11,825,003 \$	10,859,148.71	LIBOR	1.359%	67	2/1/2010	107	1.0%	11.5%	4.2%	2.3%	4.0%
892403	3620E0AC0	Champion Mortgage	60,636,563 \$	55,457,728.32	LIBOR	1.609%	68	2/1/2010	515	1.3%	14.2%	8.0%	7.1%	7.3%
892404	3620E0AD8	Champion Mortgage	2,293,330 \$	2,079,506.59	LIBOR	1.859%	66	2/1/2010	17	0.0%	0.1%	0.1%	17.8%	13.7%
892405	3620E0AE6	Champion Mortgage	9,553,145 \$	7,616,263.30	LIBOR	2.109%	68	2/1/2010	57	0.5%	5.7%	15.0%	13.8%	17.8%
892406	3620E0AH9	Bank of America	2,271,098 \$	2,030,128.12	LIBOR	2.329%	50	3/1/2010	56	0.0%	0.1%	1.2%	13.5%	16.5%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
892407	3620E0AJ5	Bank of America	6,824,400 \$	5,095,014.83	LIBOR	2.579%	49	3/1/2010	151	0.0%	0.2%	14.0%	17.1%	14.8%
892408	3620E0AK2	Bank of America	3,331,718 \$	2,785,459.66	LIBOR	2.829%	50	3/1/2010	493	0.0%	0.4%	26.2%	16.3%	11.3%
892409	3620E0AL0	Bank of America	3,174,640 \$	2,613,980.76	LIBOR	3.079%	50	3/1/2010	519	0.1%	0.8%	7.7%	4.5%	8.5%
892410	3620E0AP1	Champion Mortgage	12,246,813 \$	10,195,364.18	LIBOR	2.358%	51	3/1/2010	385	0.0%	0.2%	2.0%	15.3%	11.9%
892411	3620E0AQ9	Champion Mortgage	89,151,393 \$	72,524,030.46	LIBOR	2.608%	51	3/1/2010	2,322	0.3%	3.5%	8.9%	12.9%	10.8%
892412	3620E0AU0	Champion Mortgage	43,575,544 \$	37,216,386.12	LIBOR	2.858%	52	3/1/2010	3,242	1.0%	11.7%	8.6%	6.9%	8.7%
892413	3620E0AR7	Champion Mortgage	4,263,006 \$	3,633,620.36	LIBOR	3.109%	55	3/1/2010	964	0.1%	1.0%	1.9%	7.0%	9.2%
892414	3620E0BN5	Bank of America	14,486,191 \$	12,711,133.52	CMT	1.540%	92	4/1/2010	3,451	1.3%	14.3%	7.4%	8.1%	6.0%
892415	3620E0BP0	Bank of America	1,063,653 \$	517,452.84	CMT	3.190%	91	4/1/2010	4	0.0%	0.1%	85.6%	62.1%	66.1%
892416	3620E1CJ1	Bank of America	3,832,302 \$	3,576,607.08	LIBOR	2.586%	53	4/1/2013	1,284	0.8%	9.2%	14.4%	14.4%	
892417	3620E0BG0	Bank of America	9,022,035 \$	7,108,211.28	LIBOR	2.581%	53	4/1/2010	1,451	1.3%	14.7%	6.2%	9.5%	15.6%
892418	3620E0BH8	Bank of America	5,571,937 \$	4,073,377.00	LIBOR	2.829%	57	4/1/2010	1,401	5.8%	50.9%	23.7%	18.6%	20.9%
892419	3620E0BJ4	Bank of America	3,476,473 \$	2,677,342.82	LIBOR	2.819%	58	4/1/2010	509	0.0%	0.5%	17.4%	11.8%	10.6%
892421	3620E0AV8	Champion Mortgage	1,119,507 \$	1,072,789.47	CMT	1.496%	76	3/1/2010	347	0.1%	0.7%	0.5%	0.7%	0.9%
892422	3620E0BQ8	Champion Mortgage	9,491,684 \$	8,087,107.20	CMT	1.322%	78	4/1/2010	2,478	0.1%	0.7%	1.9%	3.0%	12.8%
892423	3620E0BR6	Champion Mortgage	9,747,134 \$	8,329,252.70	LIBOR	1.046%	70	4/1/2010	1,613	1.0%	11.3%	8.0%	6.1%	6.7%
892424	3620E0BS4	Champion Mortgage	8,083,093 \$	6,928,743.63	LIBOR	1.355%	71	4/1/2010	1,337	0.2%	2.0%	4.0%	9.2%	7.0%
892425	3620E0BT2	Champion Mortgage	3,850,474 \$	3,277,213.79	LIBOR	1.625%	70	4/1/2010	857	2.2%	23.1%	9.7%	5.6%	9.4%
892426	3620E0BU9	Champion Mortgage	4,539,763 \$	3,682,303.92	LIBOR	2.786%	62	4/1/2010	466	1.9%	20.3%	11.9%	13.4%	12.4%
892427	3620E0BV7	Bank of America	1,512,905 \$	1,485,825.67	LIBOR	2.329%	49	4/1/2010	62	1.6%	17.4%	16.1%	10.7%	6.2%
892428	3620E0BW5	Bank of America	5,263,989 \$	3,603,676.19	LIBOR	2.579%	49	4/1/2010	185	0.3%	4.0%	5.9%	3.2%	17.4%
892429	3620E0BX3	Bank of America	3,871,361 \$	2,873,492.31	LIBOR	2.829%	50	4/1/2010	513	18.5%	91.4%	59.6%	37.5%	22.1%
892430	3620E0BY1	Bank of America	3,359,383 \$	2,629,914.23	LIBOR	3.079%	50	4/1/2010	548	0.1%	0.8%	6.2%	3.5%	10.1%
892431	36208A4G3	Sunwest Mortgage	2,040,200 \$	1,579,154.00	CMT	1.210%	85	11/1/2009	518	0.7%	8.4%	40.1%	25.0%	16.8%
892432	3620E0AG1	Sunwest Mortgage	1,817,921 \$	1,046,704.09	CMT	1.233%	85	3/1/2010	486	0.3%	3.7%	39.9%	26.1%	38.3%
892596	3620E0B62	Sunwest Mortgage	1,246,862 \$	1,155,446.96	CMT	1.152%	84	5/1/2010	514	0.1%	0.7%	4.0%	3.7%	3.6%
892597	3620E0FE1	Sunwest Mortgage	1,611,879 \$	1,289,164.16	CMT	1.324%	84	10/1/2010	451	0.1%	1.0%	9.2%	8.3%	12.9%
892598	3620E0GA8	Sunwest Mortgage	1,023,440 \$	945,605.84	LIBOR	1.180%	72	11/1/2010	86	0.1%	1.3%	1.9%	9.5%	7.5%
892599	3620E0H66	Sunwest Mortgage	1,202,037 \$	985,018.79	CMT	1.206%	84	2/1/2011	436	0.1%	0.8%	14.4%	19.2%	15.4%
892600	36208A4R9	OneWest Bank	5,707,119 \$	4,186,109.54	LIBOR	0.809%	73	11/1/2009	555	0.3%	3.2%	3.0%	14.5%	13.0%
892601	36208A4S7	OneWest Bank	6,076,162 \$	4,668,016.66	CMT	1.530%	88	11/1/2009	599	0.6%	7.1%	13.0%	14.9%	13.2%
892602	36208A6D8	OneWest Bank	1,353,322 \$	1,062,689.64	LIBOR	0.803%	73	1/1/2010	562	0.5%	5.3%	5.0%	14.2%	9.6%

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by \$ Amount Prepaid  
as of February 2014**

Pool										# of		1Mo	3Mo	6Mo	12Mo
Number	CUSIP	Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	Partic.	SMM	CPR	CPR	CPR	CPR	
892603	36208A6E6	OneWest Bank	1,877,888 \$	1,239,028.38	CMT	1.530%	88	1/1/2010	659	1.2%	13.8%	13.2%	11.8%	11.8%	
892604	3620E0A55	OneWest Bank	1,017,315 \$	800,083.95	LIBOR	0.801%	73	3/1/2010	582	0.1%	1.7%	1.6%	13.6%	11.1%	
892605	3620E0AT3	OneWest Bank	1,892,769 \$	1,538,134.75	CMT	1.530%	88	3/1/2010	695	0.5%	5.4%	4.9%	16.3%	14.1%	
892606	3620E0CG9	OneWest Bank	1,050,557 \$	844,522.69	LIBOR	0.806%	73	5/1/2010	577	0.4%	4.5%	2.5%	18.8%	11.8%	
892607	3620E0CH7	OneWest Bank	1,309,504 \$	999,191.66	CMT	1.530%	88	5/1/2010	696	0.5%	6.0%	8.6%	13.2%	13.6%	
892608	3620E0C20	OneWest Bank	2,792,460 \$	1,839,470.18	LIBOR	1.819%	46	6/1/2010	12	0.0%	0.0%	0.0%	1.7%	10.6%	
892609	3620E0C38	OneWest Bank	4,614,802 \$	4,038,594.83	LIBOR	2.569%	48	6/1/2010	77	0.0%	0.0%	0.2%	11.0%	8.0%	
892610	3620E0C46	OneWest Bank	2,436,654 \$	1,767,818.71	LIBOR	2.819%	47	6/1/2010	24	3.1%	31.4%	12.0%	42.6%	30.0%	
892611	3620E0C53	OneWest Bank	3,688,580 \$	2,619,207.57	LIBOR	3.069%	47	6/1/2010	35	3.6%	35.5%	13.6%	12.1%	10.8%	
892612	3620E0D60	OneWest Bank	1,264,953 \$	1,014,452.90	LIBOR	0.801%	73	8/1/2010	572	0.2%	2.7%	2.9%	12.3%	8.5%	
892613	3620E0DD5	OneWest Bank	1,626,028 \$	1,338,413.88	CMT	1.530%	88	7/1/2010	711	0.5%	5.3%	6.6%	8.2%	13.1%	
892614	3620E0D78	OneWest Bank	11,499,813 \$	8,429,785.54	LIBOR	2.261%	45	8/1/2010	87	0.8%	8.9%	5.4%	11.1%	12.8%	
892615	3620E0EV4	OneWest Bank	6,939,352 \$	6,861,085.79	LIBOR	1.924%	43	9/1/2010	45	0.0%	0.1%	0.0%	0.0%	0.1%	
892616	3620E0EW2	OneWest Bank	1,514,071 \$	1,138,828.61	CMT	1.530%	88	9/1/2010	748	0.4%	5.0%	3.7%	17.7%	16.5%	
892617	3620E0EX0	OneWest Bank	1,766,518 \$	1,293,226.85	LIBOR	2.564%	47	9/1/2010	234	4.3%	40.9%	16.4%	20.7%	15.6%	
892618	3620E0FF8	OneWest Bank	6,574,320 \$	6,023,248.84	LIBOR	1.819%	42	10/1/2010	45	0.0%	0.0%	10.2%	5.5%	2.8%	
892619	3620E0GEO	OneWest Bank	7,683,242 \$	7,519,099.66	LIBOR	1.819%	41	11/1/2010	50	0.0%	0.0%	0.0%	0.9%	1.7%	
892921	3620E0BZ8	Champion Mortgage	1,429,689 \$	1,099,187.79	LIBOR	1.247%	65	4/1/2010	857	1.8%	19.1%	10.4%	13.2%	9.6%	
892922	3620E0BK1	Champion Mortgage	1,314,438 \$	1,044,017.39	LIBOR	2.579%	52	4/1/2010	215	0.8%	9.5%	6.4%	17.5%	15.1%	
892923	3620E0BL9	Champion Mortgage	1,327,671 \$	962,769.13	LIBOR	2.829%	52	4/1/2010	236	0.7%	7.5%	10.0%	9.6%	8.9%	
892924	3620E0BM7	Champion Mortgage	1,577,507 \$	1,030,497.83	LIBOR	3.079%	53	4/1/2010	315	0.1%	0.8%	14.3%	8.0%	14.4%	
892925	3620E0B21	Champion Mortgage	6,783,789 \$	5,116,565.58	LIBOR	2.853%	55	4/1/2010	3,242	0.6%	7.0%	13.9%	12.3%	12.7%	
892926	3620E0B39	Champion Mortgage	2,032,480 \$	1,530,858.94	LIBOR	3.109%	56	4/1/2010	965	0.1%	1.0%	4.9%	8.7%	10.9%	
892927	3620E0CM6	Bank of America	4,478,369 \$	3,957,586.29	LIBOR	2.581%	53	5/1/2010	1,445	0.4%	5.2%	5.1%	6.0%	8.6%	
892928	3620E0CN4	Bank of America	3,031,579 \$	2,299,501.04	LIBOR	2.829%	57	5/1/2010	1,393	3.5%	34.9%	21.6%	14.3%	16.3%	
892929	3620E0CP9	Bank of America	1,010,335 \$	769,351.69	LIBOR	2.819%	58	5/1/2010	505	0.0%	0.2%	37.8%	22.3%	15.4%	
892930	3620E0CK0	Bank of America	1,420,738 \$	982,848.25	LIBOR	2.829%	54	5/1/2010	512	6.4%	55.0%	24.1%	19.2%	15.7%	
892931	3620E0CL8	Bank of America	1,341,023 \$	1,067,642.11	LIBOR	3.079%	53	5/1/2010	546	4.4%	41.7%	21.5%	14.7%	9.6%	
892932	3620E0G91	Champion Mortgage	4,587,609 \$	3,854,028.54	LIBOR	1.242%	65	12/1/2010	837	0.8%	8.9%	8.1%	10.1%	9.7%	
892933	3620E0CQ7	Champion Mortgage	4,282,627 \$	3,805,180.79	LIBOR	2.358%	50	5/1/2010	404	0.0%	0.2%	4.5%	4.8%	3.6%	
892934	3620E0CR5	Champion Mortgage	70,571,111 \$	56,595,186.76	LIBOR	2.608%	49	5/1/2010	2,799	0.9%	10.7%	12.2%	12.9%	12.8%	
892935	3620E0CS3	Champion Mortgage	6,244,838 \$	4,947,497.98	LIBOR	2.854%	56	5/1/2010	3,232	3.1%	31.1%	19.1%	13.1%	11.7%	

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
892936	3620EOCT1	Champion Mortgage	1,892,903 \$	1,613,962.32	LIBOR	3.109%	56	5/1/2010	960	0.1%	0.8%	2.8%	5.3%	8.6%
892937	3620EOCU8	Bank of America	2,545,768 \$	2,132,759.71	CMT	1.540%	92	5/1/2010	3,427	1.0%	11.6%	17.3%	16.1%	11.4%
892938	3620EOCV6	Bank of America	2,077,328 \$	1,898,292.59	LIBOR	1.829%	47	5/1/2010	18	12.4%	79.6%	41.1%	23.2%	12.4%
892939	3620EOC61	Champion Mortgage	6,515,435 \$	5,534,811.09	CMT	1.566%	89	6/1/2010	1,596	2.0%	21.6%	12.1%	11.8%	14.6%
892940	3620EOC79	Bank of America	2,788,270 \$	2,176,874.83	CMT	1.540%	92	6/1/2010	3,483	0.6%	7.3%	8.6%	11.2%	10.2%
892941	3620EOEQ5	Champion Mortgage	2,711,735 \$	2,120,392.21	CMT	1.567%	89	8/1/2010	1,562	0.5%	5.7%	17.1%	28.7%	18.8%
892942	3620EODV5	Bank of America	2,146,898 \$	1,392,706.34	LIBOR	2.579%	50	7/1/2010	176	0.8%	8.6%	6.1%	10.2%	8.7%
892943	3620EODW3	Bank of America	2,194,951 \$	1,734,132.75	LIBOR	2.829%	53	7/1/2010	506	0.7%	8.0%	6.7%	9.2%	9.4%
892944	3620EODX1	Bank of America	2,694,667 \$	1,919,183.04	LIBOR	3.079%	53	7/1/2010	528	0.2%	2.3%	15.9%	11.4%	11.0%
892945	3620EOEJ1	Champion Mortgage	2,757,910 \$	2,185,681.43	LIBOR	2.357%	53	8/1/2010	393	0.2%	2.7%	16.6%	17.2%	15.5%
892946	3620EOER3	Champion Mortgage	22,755,258 \$	16,704,721.83	LIBOR	2.607%	52	8/1/2010	2,749	0.4%	4.9%	13.8%	13.6%	13.3%
892947	3620EOEU6	Champion Mortgage	15,859,317 \$	12,414,508.95	LIBOR	2.854%	56	8/1/2010	3,128	1.0%	11.5%	15.9%	11.6%	13.5%
892948	3620EOEK8	Champion Mortgage	4,984,318 \$	4,039,527.81	LIBOR	3.109%	56	8/1/2010	941	0.1%	1.2%	2.4%	15.3%	13.4%
892949	3620EOEE2	Bank of America	5,206,389 \$	4,237,124.07	CMT	1.540%	92	8/1/2010	3,447	0.8%	9.5%	7.0%	11.8%	10.5%
892950	3620EODY9	Champion Mortgage	10,537,641 \$	9,600,518.11	CMT	1.389%	76	7/1/2010	2,474	0.2%	2.4%	2.4%	9.1%	7.3%
892951	3620EODZ6	Champion Mortgage	10,549,281 \$	9,546,140.12	LIBOR	1.354%	70	7/1/2010	3,287	0.4%	4.1%	3.3%	3.4%	4.8%
892952	3620EOD29	Bank of America	7,432,526 \$	6,251,356.92	LIBOR	2.582%	53	7/1/2010	1,445	2.5%	26.2%	10.3%	9.4%	10.4%
892953	3620EOD37	Bank of America	5,641,923 \$	4,063,499.96	LIBOR	2.829%	57	7/1/2010	1,389	2.2%	23.5%	19.2%	18.3%	23.3%
892954	3620EOEF9	Bank of America	1,158,898 \$	931,542.12	LIBOR	2.829%	53	8/1/2010	513	0.2%	2.1%	4.4%	9.6%	12.4%
892955	3620EOEG7	Bank of America	1,221,381 \$	956,228.39	LIBOR	3.079%	52	8/1/2010	541	0.2%	2.3%	9.1%	9.8%	6.8%
892956	3620EOEL6	Bank of America	3,666,264 \$	2,839,185.09	LIBOR	2.581%	53	8/1/2010	1,444	2.3%	24.5%	9.4%	8.4%	10.6%
892957	3620EDEM4	Bank of America	2,300,375 \$	2,003,296.02	LIBOR	2.829%	57	8/1/2010	1,385	3.5%	34.5%	16.7%	12.5%	11.0%
892958	3620EOEN2	Champion Mortgage	2,304,528 \$	1,772,614.17	LIBOR	2.579%	52	8/1/2010	214	1.3%	14.7%	9.5%	11.4%	10.8%
892959	3620EYES1	Champion Mortgage	2,251,016 \$	1,750,243.93	LIBOR	2.829%	52	8/1/2010	235	0.7%	8.2%	12.2%	11.3%	10.1%
892960	3620EOET9	Champion Mortgage	3,132,315 \$	2,371,791.57	LIBOR	3.079%	53	8/1/2010	313	0.1%	0.8%	5.1%	4.1%	9.0%
892961	3620EOEP7	Bank of America	2,491,772 \$	2,066,011.01	LIBOR	2.819%	58	8/1/2010	499	0.0%	0.4%	16.7%	11.8%	12.6%
892962	3620EOFD3	Champion Mortgage	1,993,072 \$	1,775,509.98	CMT	1.309%	78	9/1/2010	2,459	1.6%	17.5%	9.6%	7.2%	7.2%
892963	3620EOE28	Bank of America	3,673,814 \$	2,950,450.52	LIBOR	2.581%	53	9/1/2010	1,445	1.2%	13.9%	8.2%	8.5%	11.2%
892964	3620EOE36	Bank of America	2,507,414 \$	2,065,655.51	LIBOR	2.829%	57	9/1/2010	1,383	2.3%	24.5%	15.6%	12.0%	10.9%
892965	3620EOE44	Bank of America	2,325,505 \$	1,945,135.60	CMT	1.540%	92	9/1/2010	3,402	0.7%	8.0%	7.6%	10.6%	9.8%
892966	3620E0FC5	Champion Mortgage	1,071,758 \$	968,160.17	CMT	1.567%	89	9/1/2010	1,553	0.6%	6.6%	7.6%	7.0%	6.4%
892967	3620E0FZ4	Champion Mortgage	1,282,564 \$	1,120,240.94	LIBOR	2.329%	51	10/1/2010	48	0.0%	0.0%	0.0%	5.6%	2.9%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
892968	3620E0FN1	Champion Mortgage	1,034,469 \$	861,574.14	LIBOR	2.829%	52	10/1/2010	235	0.7%	8.3%	7.8%	9.2%	9.7%
892969	3620E0FX9	Champion Mortgage	2,298,873 \$	1,772,503.49	LIBOR	2.899%	53	10/1/2010	521	0.3%	3.1%	9.1%	5.3%	11.9%
892970	3620E0F68	Champion Mortgage	1,776,623 \$	1,350,369.30	LIBOR	2.358%	53	10/1/2010	389	2.8%	28.5%	21.0%	28.4%	17.7%
892971	3620E0F84	Champion Mortgage	14,056,978 \$	10,116,430.85	LIBOR	2.608%	52	10/1/2010	2,737	1.0%	11.1%	11.2%	12.2%	13.7%
892972	3620E0F76	Champion Mortgage	9,186,547 \$	7,307,254.17	LIBOR	2.853%	56	10/1/2010	3,096	0.8%	9.6%	12.5%	10.8%	10.8%
892973	3620E0FY7	Champion Mortgage	3,331,890 \$	2,868,316.90	LIBOR	3.109%	56	10/1/2010	937	0.1%	1.3%	2.5%	7.1%	7.2%
892974	3620E0GG5	Bank of America	2,908,575 \$	2,340,890.09	CMT	1.540%	92	11/1/2010	3,305	0.5%	5.8%	7.8%	12.1%	9.3%
892975	3620E0F27	Bank of America	2,627,574 \$	2,152,881.88	CMT	1.540%	92	10/1/2010	3,287	0.4%	4.6%	5.1%	17.2%	11.9%
892976	3620E0FR2	Bank of America	2,328,828 \$	1,982,680.74	LIBOR	2.829%	57	10/1/2010	1,382	2.9%	30.0%	17.3%	11.1%	9.8%
892977	3620E0FP6	Bank of America	1,367,096 \$	1,205,572.88	LIBOR	2.819%	58	10/1/2010	497	1.8%	19.9%	17.2%	10.4%	10.2%
892978	3620E0GM2	Champion Mortgage	4,145,431 \$	3,893,642.68	CMT	1.259%	78	11/1/2010	2,447	1.2%	13.4%	6.6%	5.3%	4.5%
892979	3620E0GL4	Champion Mortgage	1,903,073 \$	1,545,111.42	CMT	1.570%	89	11/1/2010	1,504	0.4%	4.7%	7.5%	6.7%	6.5%
892980	3620E0HJ8	Champion Mortgage	9,502,587 \$	8,432,143.46	LIBOR	1.270%	71	12/1/2010	3,819	0.5%	6.1%	7.4%	6.7%	7.0%
892981	3620E0HK5	Champion Mortgage	2,236,285 \$	2,041,242.77	LIBOR	2.892%	61	12/1/2010	320	0.1%	1.7%	1.8%	4.9%	4.6%
892982	3620E0HL3	Champion Mortgage	1,325,429 \$	1,178,724.50	CMT	1.308%	78	12/1/2010	2,431	0.1%	1.2%	6.5%	5.0%	8.6%
892983	3620E0GT7	Bank of America	9,483,135 \$	7,676,188.04	LIBOR	2.581%	53	12/1/2010	1,425	2.3%	24.7%	13.3%	11.4%	12.0%
892984	3620E0GU4	Bank of America	1,454,360 \$	1,356,546.91	LIBOR	2.819%	58	12/1/2010	494	0.0%	0.2%	12.5%	7.1%	8.7%
892985	3620E0GV2	Bank of America	4,714,191 \$	3,327,162.15	LIBOR	2.829%	57	12/1/2010	1,379	4.5%	42.3%	35.5%	29.2%	24.0%
892986	3620E0GW0	Bank of America	1,685,724 \$	1,525,961.99	LIBOR	2.216%	50	12/1/2010	77	3.4%	33.9%	22.1%	15.9%	10.7%
892987	3620E0GX8	Bank of America	2,590,845 \$	1,782,271.29	LIBOR	2.579%	50	12/1/2010	183	0.9%	10.5%	4.0%	4.7%	8.6%
892988	3620E0GY6	Bank of America	4,147,867 \$	3,276,562.30	LIBOR	2.829%	53	12/1/2010	504	1.1%	12.2%	8.8%	10.7%	11.6%
892989	3620E0GZ3	Bank of America	3,796,740 \$	3,124,346.47	LIBOR	3.079%	53	12/1/2010	529	0.3%	4.0%	19.7%	14.0%	10.7%
892990	3620E0G26	Bank of America	2,606,921 \$	2,030,395.54	CMT	1.540%	92	12/1/2010	2,551	0.6%	6.9%	17.3%	15.8%	11.0%
892991	3620E0CZ7	Champion Mortgage	20,094,896 \$	17,989,823.62	LIBOR	2.167%	47	6/1/2010	175	0.5%	5.3%	1.9%	6.2%	7.0%
892992	3620E0DH6	Champion Mortgage	40,121,495 \$	32,990,637.88	LIBOR	1.997%	46	7/1/2010	390	0.1%	1.2%	3.8%	9.4%	9.9%
892993	3620E0D86	Champion Mortgage	25,064,114 \$	20,277,151.46	LIBOR	2.001%	45	8/1/2010	220	0.3%	3.1%	3.5%	7.7%	10.1%
892994	3620E0D94	Champion Mortgage	25,124,938 \$	19,960,731.43	LIBOR	1.914%	45	8/1/2010	200	1.2%	13.1%	21.0%	18.1%	13.0%
892995	3620E0EH5	Champion Mortgage	25,030,414 \$	22,239,318.70	LIBOR	1.985%	44	8/1/2010	210	0.0%	0.1%	0.9%	10.2%	9.0%
892996	3620E0EZ5	Champion Mortgage	20,118,054 \$	17,344,627.47	LIBOR	2.118%	43	9/1/2010	198	0.0%	0.1%	3.4%	4.0%	5.5%
892998	3620E0FQ4	Champion Mortgage	11,090,443 \$	7,956,679.24	LIBOR	2.011%	46	10/1/2010	1,176	0.1%	1.1%	3.1%	13.2%	13.5%
893000	3620E1GQ1	Bank of America	16,876,950 \$	16,460,452.97	LIBOR	2.417%	55	8/1/2013	2,720	0.5%	5.5%	5.8%	5.3%	
893001	3620E1GP3	Bank of America	5,455,313 \$	5,180,983.08	LIBOR	2.577%	53	8/1/2013	1,261	0.6%	6.7%	13.7%	10.6%	

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR
893002	3620E1GR9	Bank of America	6,587,153 \$	6,343,910.72	CMT	1.270%	92	8/1/2013	3,354	0.7%	7.6%	4.8%	8.6%
893003	3620E0GH3	Champion Mortgage	29,734,199 \$	26,302,605.12	LIBOR	2.041%	42	11/1/2010	284	0.0%	0.4%	7.4%	7.2%
893004	3620E0GJ9	Champion Mortgage	22,034,149 \$	18,845,578.91	LIBOR	1.932%	42	11/1/2010	218	0.7%	8.2%	16.3%	11.2%
893005	3620E0GK6	Champion Mortgage	21,264,603 \$	19,207,584.80	LIBOR	2.556%	42	11/1/2010	211	0.2%	2.0%	8.3%	13.7%
893006	3620E0GR1	Champion Mortgage	30,416,066 \$	26,064,517.14	LIBOR	1.819%	41	12/1/2010	295	1.7%	18.8%	16.1%	12.9%
893007	3620E0GS9	Champion Mortgage	25,161,247 \$	21,941,047.38	LIBOR	1.867%	40	12/1/2010	201	0.0%	0.1%	5.0%	11.5%
893008	3620E0HA7	Champion Mortgage	25,182,297 \$	21,304,994.73	LIBOR	1.836%	40	12/1/2010	263	0.0%	0.2%	1.8%	10.7%
893009	3620E0H58	Champion Mortgage	13,878,762 \$	10,371,534.12	LIBOR	2.049%	45	2/1/2011	1,621	0.1%	1.0%	15.0%	18.6%
893010	3620E0H25	Champion Mortgage	50,378,393 \$	44,629,159.17	LIBOR	1.841%	39	1/1/2011	496	0.3%	3.0%	6.3%	7.1%
893011	3620E0JB3	Champion Mortgage	40,502,326 \$	36,418,854.61	LIBOR	1.822%	38	2/1/2011	398	0.1%	0.8%	4.2%	10.3%
893012	3620E0JU1	Champion Mortgage	4,303,190 \$	3,509,661.63	LIBOR	1.935%	40	3/1/2011	31	0.0%	0.0%	6.8%	3.7%
893013	3620E0J98	Champion Mortgage	14,133,616 \$	10,479,664.10	LIBOR	2.158%	43	3/1/2011	2,074	0.9%	10.0%	14.0%	17.0%
893014	3620E0KC9	Champion Mortgage	10,122,320 \$	7,853,961.85	LIBOR	1.830%	40	3/1/2011	1,648	0.3%	4.0%	5.9%	15.7%
893017	3620E0KH8	Champion Mortgage	25,673,147 \$	22,648,735.61	LIBOR	1.859%	37	3/1/2011	309	0.8%	9.2%	5.0%	7.9%
893018	3620E0KP0	Champion Mortgage	20,227,044 \$	17,804,688.52	LIBOR	1.885%	36	4/1/2011	221	0.6%	6.6%	4.7%	3.1%
893019	3620E0LG9	Champion Mortgage	20,224,048 \$	16,021,904.29	LIBOR	1.839%	36	5/1/2011	173	0.3%	3.9%	9.4%	10.2%
893020	3620E0LD6	Champion Mortgage	8,561,792 \$	6,621,270.11	LIBOR	2.073%	45	5/1/2011	800	0.0%	0.4%	8.1%	18.3%
893137	36208A5B3	Wells Fargo	25,183,575 \$	17,718,474.06	LIBOR	2.569%	55	12/1/2009	166	0.0%	0.0%	32.9%	24.8%
893138	36208A5F4	Wells Fargo	66,897,154 \$	54,598,093.63	LIBOR	2.569%	54	12/1/2009	497	0.2%	2.8%	10.1%	10.2%
893139	36208A5U1	Wells Fargo	51,323,500 \$	38,660,756.71	LIBOR	2.569%	53	1/1/2010	381	2.0%	21.5%	15.9%	14.8%
893140	36208A6N6	Wells Fargo	57,069,865 \$	48,373,367.93	LIBOR	2.569%	52	2/1/2010	425	0.3%	3.7%	3.0%	7.2%
893141	3620E0AF3	Wells Fargo	12,865,986 \$	10,248,591.24	LIBOR	2.569%	51	3/1/2010	98	0.0%	0.1%	5.7%	4.0%
893142	3620E0AN6	Wells Fargo	10,800,092 \$	6,750,648.32	LIBOR	2.569%	54	3/1/2010	1,462	0.6%	6.5%	18.9%	19.2%
893143	3620E0A55	Wells Fargo	37,400,414 \$	27,669,868.31	LIBOR	2.569%	50	4/1/2010	291	0.3%	3.9%	11.6%	11.7%
893144	3620E0B88	Wells Fargo	38,195,302 \$	28,661,475.12	LIBOR	2.569%	49	5/1/2010	328	1.0%	11.1%	7.3%	7.3%
893145	3620E0CJ3	Wells Fargo	10,926,842 \$	7,660,513.10	LIBOR	2.569%	53	5/1/2010	1,548	2.0%	21.6%	16.4%	18.9%
893146	3620E0CY0	Wells Fargo	6,272,386 \$	5,373,857.45	CMT	1.931%	61	6/1/2010	33	0.0%	0.0%	11.4%	5.9%
893147	3620E0CX2	Wells Fargo	26,090,435 \$	20,152,879.52	LIBOR	2.569%	48	6/1/2010	223	0.1%	1.5%	3.7%	8.6%
893148	3620E0CW4	Wells Fargo	16,486,181 \$	13,209,454.25	LIBOR	2.269%	48	6/1/2010	145	0.0%	0.0%	3.7%	4.2%
893149	3620E0EB8	Wells Fargo	27,755,621 \$	21,856,186.09	LIBOR	1.904%	46	8/1/2010	271	0.1%	1.0%	9.8%	9.2%
893150	3620E0DQ6	Wells Fargo	9,361,398 \$	6,672,468.39	LIBOR	2.136%	50	7/1/2010	76	0.0%	0.0%	12.7%	9.2%
893151	3620E0DU7	Wells Fargo	30,267,442 \$	24,958,281.61	LIBOR	1.904%	47	7/1/2010	306	0.0%	0.1%	4.6%	4.8%

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893152	3620E0EA0	Wells Fargo	22,393,049 \$	18,513,893.76	LIBOR	1.904%	46	8/1/2010	218	1.2%	13.3%	12.5%	9.3%	6.6%
893153	3620E0EC6	Wells Fargo	25,313,907 \$	17,395,319.49	LIBOR	2.553%	51	8/1/2010	2,537	0.8%	8.6%	9.9%	12.4%	14.7%
893154	3620E0ED4	Wells Fargo	65,900,143 \$	57,594,392.88	LIBOR	1.869%	45	8/1/2010	611	0.1%	1.5%	3.8%	7.4%	8.1%
893155	3620E0E51	Wells Fargo	51,633,577 \$	45,271,271.70	LIBOR	1.869%	44	9/1/2010	468	0.3%	3.0%	2.1%	5.5%	6.3%
893156	3620E0E69	Wells Fargo	35,258,793 \$	30,985,074.38	LIBOR	1.875%	44	9/1/2010	318	0.3%	3.5%	8.4%	6.3%	5.9%
893157	3620E0FM3	Wells Fargo	79,464,057 \$	66,853,599.48	LIBOR	1.869%	43	10/1/2010	655	0.1%	1.3%	5.2%	5.2%	8.2%
893158	3620E0FW1	Wells Fargo	20,633,041 \$	17,203,743.81	LIBOR	1.869%	43	10/1/2010	199	0.0%	0.0%	5.3%	8.6%	9.8%
893159	3620E0GF7	Wells Fargo	96,393,913 \$	81,010,136.44	LIBOR	1.869%	42	11/1/2010	901	0.7%	8.3%	11.2%	11.0%	8.7%
893160	3620E0GNO	Wells Fargo	45,984,143 \$	33,120,695.56	LIBOR	2.171%	48	11/1/2010	5,652	0.5%	5.8%	11.2%	10.9%	12.3%
893161	3620E0HF6	Wells Fargo	101,045,000 \$	88,713,031.36	LIBOR	1.869%	41	12/1/2010	924	0.4%	5.0%	3.4%	5.1%	6.2%
893162	3620E0HX7	Wells Fargo	71,302,206 \$	60,681,256.71	LIBOR	1.874%	40	1/1/2011	590	1.4%	15.2%	11.3%	10.4%	9.0%
893163	3620E0HY5	Wells Fargo	66,450,646 \$	61,595,312.28	LIBOR	1.869%	40	1/1/2011	567	0.5%	6.3%	10.3%	6.1%	5.8%
893164	3620E0JA5	Wells Fargo	81,303,600 \$	70,509,947.32	LIBOR	1.869%	39	2/1/2011	694	0.7%	8.3%	5.2%	8.6%	9.3%
893165	3620E0JN7	Wells Fargo	34,406,902 \$	27,168,599.79	LIBOR	1.869%	43	2/1/2011	5,215	0.5%	6.3%	7.8%	9.6%	9.4%
893166	3620E0JP2	Wells Fargo	25,014,435 \$	17,727,228.11	LIBOR	2.377%	50	2/1/2011	3,394	0.8%	9.1%	12.1%	11.4%	13.8%
893532	3620E0BA3	Champion Mortgage	3,186,654 \$	2,644,038.42	LIBOR	2.359%	49	4/1/2010	31	0.0%	0.0%	50.3%	29.7%	16.3%
893533	3620E0BB1	Champion Mortgage	23,506,083 \$	20,701,987.61	LIBOR	2.609%	49	4/1/2010	225	1.5%	17.0%	13.6%	8.5%	7.2%
893534	3620E0BC9	Champion Mortgage	13,933,051 \$	12,672,289.92	LIBOR	2.859%	50	4/1/2010	133	0.8%	9.0%	3.7%	3.4%	6.1%
893535	3620E0BD7	Champion Mortgage	8,118,175 \$	6,232,428.67	LIBOR	3.128%	49	4/1/2010	85	0.0%	0.2%	17.5%	10.9%	14.8%
893536	3620E0DS2	Champion Mortgage	20,066,866 \$	16,919,505.87	LIBOR	1.859%	45	7/1/2010	227	0.1%	1.4%	1.2%	3.4%	9.8%
893537	3620E0DT0	Champion Mortgage	15,355,864 \$	13,707,494.64	LIBOR	2.109%	46	7/1/2010	148	1.1%	12.0%	4.9%	12.3%	10.5%
893538	3620E0DM5	Champion Mortgage	9,023,242 \$	8,466,067.70	LIBOR	2.359%	46	7/1/2010	132	0.0%	0.0%	1.0%	0.5%	4.1%
893539	3620E0DR4	Champion Mortgage	5,304,962 \$	4,647,153.50	LIBOR	2.609%	47	7/1/2010	58	0.2%	1.8%	0.8%	3.8%	8.0%
893540	3620E0DN3	Champion Mortgage	2,231,931 \$	1,863,442.95	LIBOR	2.859%	47	7/1/2010	25	0.0%	0.0%	11.9%	26.5%	14.2%
893541	3620E0DP8	Champion Mortgage	1,448,958 \$	998,821.77	LIBOR	3.252%	48	7/1/2010	17	0.0%	0.4%	0.1%	0.1%	29.3%
893542	3620E0E77	Champion Mortgage	1,559,231 \$	1,176,391.87	LIBOR	1.485%	65	9/1/2010	11	0.0%	0.2%	0.2%	0.2%	0.3%
893543	3620E0E85	Champion Mortgage	23,530,177 \$	20,409,439.21	LIBOR	1.859%	43	9/1/2010	263	0.0%	0.2%	8.0%	7.6%	10.1%
893544	3620E0E93	Champion Mortgage	16,517,960 \$	14,431,989.40	LIBOR	2.109%	44	9/1/2010	194	0.0%	0.4%	0.7%	9.2%	10.4%
893545	3620E0FA9	Champion Mortgage	18,619,214 \$	17,224,135.75	LIBOR	2.359%	43	9/1/2010	214	0.3%	3.1%	8.9%	7.0%	5.7%
893546	3620E0FS0	Champion Mortgage	13,468,348 \$	12,339,785.87	LIBOR	1.842%	43	10/1/2010	141	0.0%	0.1%	14.9%	10.3%	8.5%
893547	3620E0FT8	Champion Mortgage	12,853,190 \$	11,433,227.01	LIBOR	2.109%	42	10/1/2010	116	4.9%	45.0%	22.8%	12.9%	11.9%
893548	3620E0FU5	Champion Mortgage	6,700,314 \$	5,579,302.72	LIBOR	2.522%	42	10/1/2010	76	0.0%	0.1%	0.6%	4.0%	6.2%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
893549	3620E0FV3	Champion Mortgage	7,937,524 \$	7,440,410.79	LIBOR	1.794%	42	10/1/2010	89	1.1%	12.3%	8.5%	7.0%	9.2%
893550	3620E0G75	Champion Mortgage	31,091,659 \$	26,063,943.56	LIBOR	2.005%	41	12/1/2010	321	0.0%	0.1%	8.2%	7.6%	9.8%
893551	3620E0G42	Champion Mortgage	20,930,930 \$	18,651,195.11	LIBOR	1.794%	41	12/1/2010	230	0.4%	5.2%	1.9%	3.0%	3.6%
893552	3620E0G67	Champion Mortgage	20,226,413 \$	20,192,414.42	LIBOR	1.919%	40	12/1/2010	222	0.2%	2.0%	3.5%	2.5%	3.0%
893553	3620E0HM1	Champion Mortgage	14,629,594 \$	11,222,464.68	LIBOR	1.858%	42	12/1/2010	698	0.1%	1.2%	5.1%	22.4%	15.6%
893554	3620E0HB5	Champion Mortgage	10,128,867 \$	8,560,145.74	LIBOR	2.109%	42	12/1/2010	511	0.2%	2.1%	5.7%	11.7%	11.5%
893555	3620E0HG4	Champion Mortgage	11,035,827 \$	8,487,459.90	LIBOR	2.485%	47	12/1/2010	726	0.3%	3.2%	7.2%	6.8%	7.4%
893556	3620E0HH2	Champion Mortgage	5,900,644 \$	4,138,287.44	LIBOR	2.979%	49	12/1/2010	263	0.2%	1.8%	10.0%	5.4%	8.7%
893557	3620E0G83	Champion Mortgage	4,226,196 \$	3,910,952.32	LIBOR	1.794%	40	12/1/2010	136	0.6%	6.6%	7.7%	3.9%	5.4%
893558	3620E0JK3	Champion Mortgage	75,203,814 \$	72,351,034.42	LIBOR	1.919%	39	2/1/2011	719	0.1%	0.8%	2.1%	2.9%	4.4%
893559	3620E0JL1	Champion Mortgage	14,046,181 \$	9,282,880.34	LIBOR	2.241%	39	2/1/2011	154	2.9%	29.8%	11.4%	10.9%	15.6%
893560	3620E0KB1	Champion Mortgage	48,252,978 \$	43,896,332.42	LIBOR	1.912%	37	3/1/2011	501	0.0%	0.0%	1.2%	3.7%	5.1%
893561	3620E0KX3	Champion Mortgage	15,822,146 \$	11,795,141.23	LIBOR	2.274%	37	4/1/2011	192	3.4%	33.8%	18.3%	14.9%	12.5%
893562	3620E0KY1	Champion Mortgage	26,642,676 \$	23,470,902.35	LIBOR	1.950%	36	4/1/2011	305	0.0%	0.0%	4.1%	7.5%	6.2%
893563	3620E0KZ8	Champion Mortgage	19,064,351 \$	16,658,470.13	LIBOR	1.932%	38	4/1/2011	1,644	0.3%	3.3%	6.3%	6.0%	7.3%
893564	3620E0K21	Champion Mortgage	27,608,704 \$	23,010,136.73	LIBOR	2.061%	42	4/1/2011	2,223	0.9%	10.6%	7.3%	10.8%	11.1%
893565	3620E0LL8	Champion Mortgage	20,747,765 \$	18,665,064.40	LIBOR	1.919%	35	5/1/2011	273	0.0%	0.1%	8.0%	6.1%	10.7%
893566	3620E0MN3	Champion Mortgage	39,195,409 \$	35,104,523.95	LIBOR	1.806%	34	6/1/2011	504	0.0%	0.2%	4.0%	7.4%	8.1%
893567	3620E0MP8	Champion Mortgage	20,090,725 \$	15,711,611.49	LIBOR	2.088%	34	6/1/2011	260	1.0%	10.9%	6.9%	10.4%	14.3%
893568	3620E0M86	Champion Mortgage	23,512,702 \$	21,414,272.02	LIBOR	1.361%	36	7/1/2011	911	0.0%	0.5%	4.0%	8.1%	7.1%
893569	3620E0M94	Champion Mortgage	41,911,336 \$	37,060,811.51	LIBOR	1.863%	37	7/1/2011	3,202	0.1%	1.3%	4.9%	7.0%	9.6%
893570	3620E0NA0	Champion Mortgage	7,895,733 \$	6,542,728.21	LIBOR	2.338%	44	7/1/2011	611	0.5%	5.3%	10.9%	10.8%	9.3%
893571	3620E0NQ5	Champion Mortgage	32,435,696 \$	30,346,334.62	LIBOR	1.724%	32	8/1/2011	372	0.5%	5.7%	5.0%	7.1%	7.5%
894140	3620E0GB6	OneWest Bank	1,535,620 \$	1,106,067.20	CMT	1.530%	88	11/1/2010	747	0.5%	5.5%	7.6%	10.8%	21.1%
894141	3620E0GC4	OneWest Bank	1,127,400 \$	976,579.82	LIBOR	0.796%	73	11/1/2010	557	0.8%	9.2%	4.4%	12.2%	8.9%
894142	3620E0GD2	OneWest Bank	1,813,531 \$	1,226,181.85	LIBOR	2.346%	45	11/1/2010	324	9.3%	69.0%	36.2%	25.3%	17.9%
894143	3620E0G59	OneWest Bank	1,013,577 \$	836,047.82	LIBOR	2.260%	44	12/1/2010	370	0.0%	0.4%	4.4%	7.5%	8.0%
894144	3620E0G34	OneWest Bank	10,001,561 \$	8,745,886.58	LIBOR	1.819%	40	12/1/2010	63	0.2%	1.8%	0.7%	12.0%	10.1%
894145	3620E0HRO	OneWest Bank	1,416,251 \$	1,202,735.44	CMT	1.530%	88	1/1/2011	744	0.3%	3.3%	8.5%	11.4%	11.7%
894146	3620E0HZ2	OneWest Bank	8,505,902 \$	6,669,989.61	LIBOR	1.819%	39	1/1/2011	51	1.5%	16.9%	6.1%	5.5%	8.2%
894147	3620E0H41	OneWest Bank	1,493,878 \$	980,308.72	LIBOR	0.804%	73	2/1/2011	564	0.2%	2.1%	2.2%	53.9%	33.8%
894148	3620E0H82	OneWest Bank	2,043,225 \$	1,690,715.39	LIBOR	2.108%	43	2/1/2011	487	0.5%	5.7%	5.5%	8.2%	12.2%

**HMBS Prepayment Speeds  
by \$ Amount Prepaid  
as of February 2014**

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	CPR
894149	3620E0H90	OneWest Bank	5,519,372 \$	4,586,934.60	LIBOR	1.876%	38	2/1/2011	31	0.0%	0.0%	0.0%	2.0%	1.8%
894150	3620E0J56	OneWest Bank	1,220,852 \$	1,006,752.35	CMT	1.530%	88	3/1/2011	737	0.7%	8.4%	11.7%	15.7%	14.0%
894151	3620E0JT4	OneWest Bank	1,001,187 \$	701,263.94	LIBOR	2.196%	43	3/1/2011	515	2.3%	24.1%	9.7%	12.0%	15.4%
894153	3620E0KN5	OneWest Bank	1,616,716 \$	1,366,709.02	LIBOR	2.041%	42	4/1/2011	514	0.8%	9.6%	4.4%	14.3%	13.8%
894154	3620E0KQ8	OneWest Bank	8,199,778 \$	6,500,075.19	LIBOR	1.894%	37	4/1/2011	67	0.5%	5.8%	18.2%	17.4%	14.3%
894155	3620E0K39	OneWest Bank	1,527,432 \$	1,098,019.65	LIBOR	2.056%	42	5/1/2011	580	3.2%	32.0%	19.7%	14.2%	17.0%
894156	3620E0K47	OneWest Bank	1,201,961 \$	873,280.39	LIBOR	0.800%	73	5/1/2011	561	0.2%	2.4%	2.2%	16.2%	10.5%
894157	3620E0K54	OneWest Bank	2,145,049 \$	1,916,374.49	CMT	1.530%	88	5/1/2011	775	0.1%	1.5%	12.4%	13.4%	9.5%
894158	3620E0L53	OneWest Bank	1,592,384 \$	1,307,696.58	LIBOR	2.419%	35	6/1/2011	14	0.4%	4.5%	1.8%	26.1%	23.6%
894159	3620E0LT1	OneWest Bank	6,089,614 \$	5,772,562.59	LIBOR	2.004%	35	6/1/2011	60	0.0%	0.1%	0.2%	7.1%	4.9%
894160	3620E0LU8	OneWest Bank	1,441,687 \$	1,140,945.63	LIBOR	2.031%	41	6/1/2011	579	7.7%	62.0%	32.1%	23.7%	15.4%
894474	3620E1G57	Bank of America	2,279,808 \$	2,268,514.70	LIBOR	2.559%	58	8/1/2013	502	0.6%	6.9%	4.8%	3.4%	
894475	3620E1H23	Bank of America	6,948,707 \$	6,668,757.78	LIBOR	2.421%	55	11/1/2013	2,695	0.6%	7.3%	6.7%		
894476	3620E1H31	Bank of America	4,689,451 \$	4,414,788.22	CMT	1.270%	92	11/1/2013	3,284	0.2%	2.1%	13.9%		
894477	3620E1HZ0	Bank of America	3,778,568 \$	3,430,537.54	LIBOR	2.563%	52	11/1/2013	1,258	0.1%	1.2%	35.9%		
894607	3620E0HC3	Champion Mortgage	1,393,582 \$	1,140,571.82	LIBOR	2.358%	53	12/1/2010	386	0.1%	0.6%	10.6%	11.5%	10.9%
894608	3620E0HN9	Champion Mortgage	13,140,841 \$	9,571,418.55	LIBOR	2.607%	52	12/1/2010	2,721	0.7%	8.4%	11.1%	12.4%	12.4%
894609	3620E0HD1	Champion Mortgage	9,336,016 \$	7,265,118.05	LIBOR	2.854%	56	12/1/2010	3,101	1.0%	10.8%	11.6%	12.5%	14.1%
894610	3620E0HE9	Champion Mortgage	2,927,923 \$	2,544,699.78	LIBOR	3.109%	56	12/1/2010	938	0.1%	1.1%	2.8%	3.3%	6.7%
894611	3620E0HP4	Champion Mortgage	1,208,165 \$	1,073,611.77	CMT	1.561%	89	12/1/2010	1,544	0.9%	10.2%	6.5%	6.3%	5.8%
894612	3620E0JD9	Champion Mortgage	12,821,856 \$	9,513,031.53	LIBOR	2.608%	52	2/1/2011	2,705	0.5%	6.0%	14.5%	14.1%	12.8%
894613	3620E0JE7	Champion Mortgage	8,520,872 \$	6,883,203.98	LIBOR	2.854%	56	2/1/2011	3,094	1.0%	10.8%	11.6%	9.2%	12.3%
894614	3620E0HV1	Bank of America	2,653,109 \$	2,190,106.97	CMT	1.540%	92	1/1/2011	3,335	0.6%	6.6%	5.3%	12.2%	14.0%
894615	3620E0H33	Champion Mortgage	1,927,878 \$	1,773,169.40	CMT	1.227%	78	1/1/2011	2,419	0.5%	5.6%	5.8%	4.1%	4.3%
894616	3620E0JF4	Champion Mortgage	1,538,369 \$	1,365,675.51	CMT	1.566%	89	2/1/2011	1,539	0.5%	6.1%	7.5%	6.6%	6.2%
894617	3620E0JC1	Bank of America	2,003,745 \$	1,603,249.76	CMT	1.558%	92	2/1/2011	3,363	1.6%	17.8%	10.7%	10.5%	10.4%
894618	3620E0JQ0	Champion Mortgage	3,919,113 \$	3,455,631.45	LIBOR	1.496%	69	2/1/2011	4,065	0.7%	7.9%	7.2%	6.3%	5.9%
894619	3620E0JR8	Champion Mortgage	1,384,134 \$	1,287,460.66	CMT	1.327%	77	2/1/2011	2,413	0.1%	1.2%	4.9%	3.6%	7.4%
894620	3620E0JG2	Bank of America	5,997,452 \$	5,013,668.36	LIBOR	2.600%	53	2/1/2011	1,417	1.0%	11.7%	5.1%	7.3%	8.8%
894621	3620E0JH0	Bank of America	4,101,608 \$	3,160,750.17	LIBOR	2.847%	57	2/1/2011	1,371	5.3%	48.2%	24.9%	22.9%	17.9%
894622	3620E0JW7	Champion Mortgage	5,390,547 \$	4,078,274.44	LIBOR	2.608%	52	3/1/2011	2,735	0.4%	4.4%	7.0%	11.2%	11.3%
894623	3620E0JX5	Champion Mortgage	4,378,930 \$	3,677,016.46	LIBOR	2.855%	56	3/1/2011	3,190	0.7%	8.1%	5.9%	9.8%	10.9%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR	
Number	CUSIP													
894624	3620E0JY3	Champion Mortgage	3,400,128 \$	2,943,802.42	LIBOR	3.109%	56	3/1/2011	955	0.1%	1.3%	8.7%	9.9%	10.9%
894625	3620E0JZ0	Champion Mortgage	1,032,053 \$	918,381.31	CMT	1.563%	89	3/1/2011	1,588	0.7%	8.5%	7.9%	8.1%	7.3%
894626	3620E0J49	Bank of America	2,723,060 \$	2,168,971.29	LIBOR	2.847%	54	3/1/2011	496	0.7%	7.6%	10.0%	12.4%	11.4%
894627	3620E0J56	Bank of America	2,642,275 \$	2,364,419.52	LIBOR	3.097%	53	3/1/2011	529	1.2%	13.2%	16.5%	12.7%	8.3%
894628	3620E0J31	Bank of America	2,913,131 \$	2,403,888.52	CMT	1.558%	92	3/1/2011	3,545	1.0%	11.4%	20.5%	19.4%	13.5%
894629	3620E0J72	Champion Mortgage	1,428,512 \$	1,202,341.63	LIBOR	1.277%	65	3/1/2011	859	2.0%	21.6%	14.7%	10.5%	12.7%
894630	3620E0KJ4	Champion Mortgage	2,877,507 \$	2,574,447.13	LIBOR	1.488%	69	3/1/2011	4,348	0.8%	9.1%	7.7%	7.4%	7.3%
894631	3620E0KK1	Champion Mortgage	1,297,041 \$	1,186,605.42	CMT	1.293%	78	3/1/2011	2,480	0.8%	9.3%	12.9%	8.1%	6.6%
894632	3620E0KE5	Bank of America	3,194,586 \$	2,637,689.46	LIBOR	2.598%	53	3/1/2011	1,431	1.6%	17.3%	6.7%	5.4%	13.5%
894633	3620E0KF2	Bank of America	2,297,510 \$	1,587,037.90	LIBOR	2.847%	57	3/1/2011	1,396	3.9%	38.0%	43.4%	26.3%	23.2%
894634	3620E0KGO	Bank of America	1,766,026 \$	1,606,885.98	LIBOR	2.819%	58	3/1/2011	507	0.0%	0.5%	11.2%	7.9%	10.4%
894635	3620E0LN4	Champion Mortgage	10,332,568 \$	7,690,534.58	LIBOR	2.608%	52	5/1/2011	2,707	0.4%	4.5%	12.1%	16.5%	16.4%
894636	3620E0LP9	Champion Mortgage	7,832,049 \$	6,477,601.22	LIBOR	2.854%	56	5/1/2011	3,174	0.9%	10.4%	10.9%	7.8%	10.4%
894637	3620E0LM6	Bank of America	4,368,201 \$	3,880,268.73	CMT	1.558%	92	5/1/2011	3,534	0.4%	4.8%	13.7%	12.9%	9.7%
894638	3620E0L79	Champion Mortgage	4,126,633 \$	3,364,043.98	LIBOR	2.358%	53	6/1/2011	395	0.8%	8.7%	17.4%	15.4%	13.3%
894639	3620E0MA1	Champion Mortgage	4,518,589 \$	3,660,741.13	LIBOR	2.608%	52	6/1/2011	2,711	0.4%	5.2%	7.9%	7.9%	10.4%
894640	3620E0MB9	Champion Mortgage	4,004,640 \$	3,241,453.03	LIBOR	2.851%	56	6/1/2011	3,157	0.7%	7.6%	7.5%	8.3%	12.6%
894641	3620E0L87	Champion Mortgage	3,296,092 \$	2,858,197.87	LIBOR	3.109%	56	6/1/2011	946	0.1%	1.4%	3.2%	4.7%	6.7%
894642	3620E0L95	Champion Mortgage	2,618,490 \$	2,369,355.57	CMT	1.566%	89	6/1/2011	1,570	0.6%	6.4%	11.5%	12.3%	9.0%
894643	3620E0MG8	Bank of America	1,033,119 \$	791,669.22	LIBOR	2.242%	51	6/1/2011	75	4.7%	43.7%	33.2%	26.0%	18.0%
894644	3620E0MH6	Bank of America	2,119,063 \$	1,644,016.85	LIBOR	2.597%	50	6/1/2011	176	1.3%	14.3%	8.0%	6.1%	11.0%
894645	3620E0MJ2	Bank of America	3,073,915 \$	2,462,229.82	LIBOR	2.847%	54	6/1/2011	502	1.0%	11.0%	12.3%	16.4%	12.6%
894646	3620E0MK9	Bank of America	2,883,261 \$	2,505,269.86	LIBOR	3.097%	52	6/1/2011	530	1.3%	14.6%	18.1%	17.7%	14.5%
894647	3620E0MC7	Bank of America	2,246,032 \$	2,051,592.54	CMT	1.558%	92	6/1/2011	3,535	0.3%	3.3%	3.6%	7.9%	6.4%
894648	3620E0ML7	Champion Mortgage	1,242,903 \$	1,108,340.61	LIBOR	1.289%	65	6/1/2011	854	0.3%	3.8%	9.1%	7.5%	5.8%
894649	3620E0MT0	Champion Mortgage	6,169,226 \$	5,482,255.53	LIBOR	1.504%	69	6/1/2011	4,285	0.9%	10.3%	6.0%	5.5%	4.9%
894650	3620E0MQ6	Champion Mortgage	4,616,587 \$	4,304,830.61	CMT	1.298%	78	6/1/2011	2,451	0.7%	8.5%	6.5%	5.6%	6.6%
894651	3620E0MD5	Bank of America	8,285,649 \$	7,249,382.31	LIBOR	2.599%	54	6/1/2011	1,423	0.5%	6.2%	2.8%	4.3%	8.5%
894652	3620E0ME3	Bank of America	6,763,272 \$	5,298,095.38	LIBOR	2.847%	57	6/1/2011	1,390	3.3%	33.1%	15.7%	19.8%	16.8%
894653	3620E0MF0	Bank of America	2,104,746 \$	1,750,120.52	LIBOR	2.819%	58	6/1/2011	505	0.5%	5.6%	6.7%	4.4%	9.8%
894654	3620E0PD2	Champion Mortgage	16,024,580 \$	12,345,477.44	LIBOR	2.272%	52	9/1/2011	3,084	0.5%	5.6%	16.3%	15.4%	15.2%
894655	3620E0PE0	Champion Mortgage	14,036,727 \$	12,067,643.62	LIBOR	2.625%	56	9/1/2011	4,062	2.4%	25.7%	16.3%	11.4%	11.8%

**HMBS Prepayment Speeds  
by \$ Amount Prepaid  
as of February 2014**

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
894656	3620E0PH3	Champion Mortgage	2,348,496 \$	2,027,200.53	CMT	1.266%	89	9/1/2011	1,547	0.7%	8.4%	7.3%	6.9%	8.0%
894687	3620E0LH7	Champion Mortgage	12,642,046 \$	10,284,190.10	LIBOR	1.845%	39	5/1/2011	1,127	1.3%	14.1%	11.0%	13.1%	11.9%
894688	3620E0L46	Champion Mortgage	3,421,770 \$	2,628,936.36	LIBOR	2.341%	42	6/1/2011	462	2.1%	22.5%	19.4%	18.9%	16.3%
894689	3620E0L53	Champion Mortgage	4,208,269 \$	3,024,744.40	LIBOR	2.068%	45	6/1/2011	1,400	0.1%	0.8%	6.1%	20.4%	20.0%
894690	3620E0L61	Champion Mortgage	6,372,172 \$	5,056,175.27	LIBOR	1.862%	39	6/1/2011	1,957	0.6%	7.1%	10.2%	12.5%	12.5%
894691	3620E0M45	Champion Mortgage	3,899,039 \$	3,087,048.18	LIBOR	1.800%	45	7/1/2011	1,017	0.0%	0.5%	3.8%	12.8%	13.6%
894692	3620E0M37	Champion Mortgage	6,879,552 \$	5,664,927.83	LIBOR	1.838%	39	7/1/2011	1,752	0.7%	8.3%	12.6%	14.1%	12.2%
894693	3620E0N51	Bank of America	7,564,147 \$	5,828,338.96	LIBOR	2.559%	53	9/1/2011	1,291	3.0%	31.0%	21.3%	15.1%	14.3%
894694	3620E0PJ9	Bank of America	6,756,998 \$	5,816,041.66	CMT	1.270%	92	9/1/2011	3,460	4.2%	40.0%	18.0%	15.9%	10.9%
894695	3620E0PM2	Champion Mortgage	6,136,716 \$	5,632,601.95	LIBOR	1.263%	69	9/1/2011	4,248	0.5%	6.0%	4.5%	4.6%	4.5%
894696	3620E0PK6	Champion Mortgage	1,415,751 \$	1,334,518.74	LIBOR	0.974%	65	9/1/2011	852	0.2%	2.8%	6.6%	6.6%	4.7%
894697	3620E0PF7	Bank of America	12,976,166 \$	10,734,345.83	LIBOR	2.417%	55	9/1/2011	2,794	0.9%	10.3%	10.5%	13.1%	14.5%
894698	3620E0PG5	Bank of America	1,572,723 \$	1,276,211.23	LIBOR	2.559%	58	9/1/2011	494	0.1%	0.7%	14.2%	10.8%	13.0%
894699	3620E0PNO	Champion Mortgage	4,395,654 \$	4,086,771.71	CMT	0.985%	78	9/1/2011	2,436	0.4%	4.6%	6.9%	5.4%	4.9%
894701	3620E0P34	Bank of America	1,984,529 \$	1,705,607.44	CMT	1.270%	92	10/1/2011	3,319	3.1%	31.8%	16.0%	17.5%	11.7%
894702	3620E0PZ3	Bank of America	1,743,349 \$	1,465,472.23	LIBOR	2.591%	53	10/1/2011	1,279	3.1%	31.7%	20.3%	15.2%	13.2%
894703	3620E0P42	Bank of America	4,099,585 \$	3,587,936.32	LIBOR	2.405%	55	10/1/2011	2,803	0.8%	9.3%	5.2%	8.9%	9.2%
894704	3620E0QF6	Champion Mortgage	1,298,186 \$	1,144,258.14	CMT	0.989%	78	10/1/2011	2,420	1.9%	20.6%	12.6%	7.8%	6.7%
894705	3620E0QG4	Champion Mortgage	1,784,949 \$	1,716,624.32	LIBOR	1.147%	70	10/1/2011	4,227	0.6%	6.4%	5.3%	4.6%	4.4%
894706	3620E0QC3	Champion Mortgage	9,720,562 \$	7,961,531.13	LIBOR	2.423%	54	10/1/2011	7,150	1.2%	13.1%	18.9%	18.8%	15.0%
894707	3620E0QP4	Champion Mortgage	8,866,764 \$	7,061,811.99	LIBOR	2.434%	54	11/1/2011	7,143	1.1%	12.4%	9.3%	8.3%	9.8%
894708	3620E0QQ2	Champion Mortgage	1,767,455 \$	1,489,190.18	CMT	1.266%	89	11/1/2011	1,552	0.4%	4.1%	5.6%	4.9%	4.9%
894709	3620E0QW9	Champion Mortgage	3,299,262 \$	3,152,715.88	LIBOR	1.172%	69	11/1/2011	4,198	1.1%	12.0%	6.3%	5.9%	5.4%
894710	3620E0QX7	Champion Mortgage	1,954,781 \$	1,850,666.64	CMT	0.986%	78	11/1/2011	2,407	0.1%	1.7%	2.8%	4.2%	4.7%
894711	3620E0RL2	Bank of America	11,839,682 \$	9,893,138.62	LIBOR	2.416%	55	1/1/2012	2,787	1.0%	10.9%	8.1%	12.3%	14.1%
894712	3620E0RM0	Bank of America	2,744,239 \$	2,248,393.13	LIBOR	2.559%	58	1/1/2012	501	0.1%	0.6%	14.3%	8.9%	13.9%
894713	3620E0PC4	Champion Mortgage	10,161,483 \$	8,076,739.97	LIBOR	1.853%	44	9/1/2011	1,993	1.0%	10.9%	12.7%	16.9%	14.8%
894714	3620E0NY8	Champion Mortgage	12,137,989 \$	9,603,089.61	LIBOR	1.862%	39	9/1/2011	2,327	0.5%	5.3%	16.8%	16.1%	13.2%
894715	3620E0P26	Champion Mortgage	5,457,694 \$	4,247,905.87	LIBOR	1.860%	39	10/1/2011	2,327	4.5%	42.5%	31.1%	21.5%	16.3%
894716	3620E0P91	Champion Mortgage	5,268,722 \$	3,830,205.20	LIBOR	1.877%	44	10/1/2011	1,977	0.5%	5.8%	7.0%	21.9%	19.0%
894717	3620E0QT6	Champion Mortgage	4,479,697 \$	3,590,145.65	LIBOR	1.831%	44	11/1/2011	1,969	0.6%	6.4%	15.5%	16.8%	16.0%
894718	3620E0QRO	Champion Mortgage	5,194,437 \$	4,196,182.20	LIBOR	1.848%	39	11/1/2011	2,314	0.5%	6.3%	6.4%	11.6%	11.9%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR	
Number	CUSIP													
894719	3620E0R32	Bank of America	6,340,528 \$	5,402,646.22	LIBOR	2.566%	53	1/1/2012	1,274	1.2%	13.4%	14.0%	13.1%	11.4%
894720	3620E0RN8	Bank of America	6,140,276 \$	5,434,464.82	CMT	1.270%	92	1/1/2012	3,403	0.6%	6.7%	5.9%	8.7%	9.0%
894721	3620E0S23	Bank of America	7,158,167 \$	5,926,551.72	LIBOR	2.420%	55	3/1/2012	2,775	1.0%	10.9%	6.4%	8.9%	11.4%
894722	3620E0S80	Bank of America	3,539,238 \$	3,271,322.12	LIBOR	2.576%	53	3/1/2012	1,267	1.2%	13.6%	13.8%	11.8%	8.6%
894723	3620E0S31	Bank of America	3,861,061 \$	3,361,233.57	CMT	1.270%	92	3/1/2012	3,399	0.4%	4.2%	5.8%	9.2%	8.2%
894725	3620E0UE4	Bank of America	3,990,808 \$	3,650,113.27	CMT	1.270%	92	5/1/2012	3,401	0.8%	8.9%	9.2%	9.3%	6.9%
894726	3620E0UF1	Bank of America	6,963,178 \$	6,098,095.50	LIBOR	2.407%	55	5/1/2012	2,765	0.8%	9.3%	7.5%	11.9%	12.1%
894727	3620E0UG9	Bank of America	1,595,424 \$	1,385,910.86	LIBOR	2.559%	58	5/1/2012	502	0.3%	3.8%	4.7%	6.7%	9.2%
894728	3620E0UJ3	Bank of America	3,493,586 \$	3,019,183.97	LIBOR	2.571%	53	5/1/2012	1,269	1.1%	12.4%	13.6%	12.6%	9.8%
894729	3620E0V29	Bank of America	2,908,302 \$	2,644,354.07	LIBOR	2.554%	52	7/1/2012	1,268	1.0%	11.8%	13.7%	12.6%	10.4%
894730	3620E0VS2	Bank of America	3,656,820 \$	3,429,767.24	CMT	1.270%	92	7/1/2012	3,395	0.3%	3.2%	2.5%	5.8%	4.9%
894731	3620E0VV5	Bank of America	6,935,948 \$	6,435,444.08	LIBOR	2.435%	55	7/1/2012	2,758	1.0%	11.1%	6.4%	8.7%	9.1%
894732	3620E0YU4	Bank of America	10,370,737 \$	9,081,450.35	LIBOR	2.418%	55	10/1/2012	2,796	1.2%	13.7%	10.6%	10.0%	11.8%
894733	3620E0YV2	Bank of America	4,699,025 \$	4,325,066.06	LIBOR	2.560%	52	10/1/2012	1,295	0.9%	10.7%	12.3%	13.5%	9.6%
894734	3620E0YW0	Bank of America	2,324,725 \$	2,117,515.55	LIBOR	2.559%	58	10/1/2012	507	0.2%	2.5%	12.6%	11.3%	9.4%
894735	3620E0YX8	Bank of America	5,706,352 \$	5,391,943.04	CMT	1.270%	92	10/1/2012	3,455	0.7%	8.1%	5.3%	7.9%	5.6%
894736	3620E05H5	Bank of America	5,200,138 \$	4,879,460.96	CMT	1.270%	92	1/1/2013	3,403	0.8%	8.6%	6.3%	8.8%	6.6%
894737	3620E04K9	Bank of America	4,752,244 \$	4,343,373.96	LIBOR	2.557%	53	1/1/2013	1,286	1.3%	14.2%	15.0%	13.8%	10.1%
894738	3620E05J1	Bank of America	8,227,967 \$	7,586,007.28	LIBOR	2.418%	55	1/1/2013	2,755	0.5%	6.1%	8.5%	9.1%	10.3%
894739	3620E05M4	Bank of America	1,462,099 \$	1,411,854.42	LIBOR	2.559%	58	1/1/2013	506	0.5%	6.2%	5.3%	3.5%	6.4%
894740	3620E1CB8	Bank of America	4,203,738 \$	3,903,039.44	CMT	1.270%	92	4/1/2013	3,363	0.3%	3.4%	2.6%	8.3%	
895674	3620E0K62	Sunwest Mortgage	1,004,354 \$	880,492.96	CMT	1.300%	85	5/1/2011	454	0.1%	0.8%	7.0%	6.6%	11.5%
895675	3620E0K70	Sunwest Mortgage	1,442,743 \$	1,287,311.99	LIBOR	1.632%	36	5/1/2011	20	0.0%	0.0%	0.0%	15.0%	10.1%
895676	3620E0LQ7	Sunwest Mortgage	7,880,426 \$	7,861,218.97	CMT	1.198%	82	5/1/2011	59	0.0%	0.1%	0.0%	0.1%	0.6%
895677	3620E0LR5	Sunwest Mortgage	3,730,326 \$	3,478,052.54	LIBOR	1.297%	71	5/1/2011	34	0.0%	0.0%	1.7%	0.9%	10.8%
895678	3620E0LY0	Sunwest Mortgage	1,095,128 \$	669,044.00	LIBOR	1.554%	34	6/1/2011	7	0.0%	0.0%	0.0%	48.7%	41.5%
895679	3620E0MR4	Sunwest Mortgage	2,675,291 \$	2,645,735.54	LIBOR	1.344%	71	6/1/2011	22	0.0%	0.1%	0.1%	4.1%	2.7%
895680	3620E0MS2	Sunwest Mortgage	5,317,491 \$	5,259,533.25	CMT	1.219%	82	6/1/2011	34	0.0%	0.1%	0.4%	5.3%	2.8%
895681	3620E0NS1	Sunwest Mortgage	4,079,829 \$	3,075,773.45	LIBOR	1.604%	33	8/1/2011	37	0.0%	0.5%	13.5%	10.3%	6.9%
895682	3620E0PL4	Sunwest Mortgage	1,106,599 \$	985,460.94	CMT	1.113%	85	9/1/2011	451	0.1%	0.8%	6.3%	5.2%	4.5%
895684	3620E0QA7	Sunwest Mortgage	7,113,716 \$	6,491,884.57	LIBOR	1.931%	35	10/1/2011	65	0.0%	0.4%	13.0%	6.7%	5.1%
895685	3620E0QL3	Sunwest Mortgage	2,221,335 \$	1,794,003.23	LIBOR	1.985%	33	11/1/2011	190	0.0%	0.2%	4.9%	7.9%	5.9%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool										# of		1Mo	3Mo	6Mo	12Mo
Number	CUSIP	Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	Partic.	SMM	CPR	CPR	CPR	CPR	
895686	3620EQV1	Sunwest Mortgage	1,087,824 \$	1,059,683.44	CMT	1.019%	83	11/1/2011	434	0.0%	0.2%	1.4%	0.9%	2.1%	
895687	3620EORX6	Sunwest Mortgage	5,009,125 \$	4,864,493.36	LIBOR	2.103%	28	1/1/2012	63	0.0%	0.4%	3.4%	2.3%	5.0%	
895688	3620E0SB3	Sunwest Mortgage	1,763,078 \$	1,789,166.97	LIBOR	0.647%	73	1/1/2012	17	0.0%	0.0%	0.0%	0.0%	0.0%	
895689	3620E0SC1	Sunwest Mortgage	1,587,843 \$	1,621,322.12	CMT	0.942%	83	1/1/2012	10	0.0%	0.0%	0.0%	0.0%	0.0%	
895690	3620E0SA5	Sunwest Mortgage	1,077,929 \$	821,267.44	LIBOR	2.078%	33	1/1/2012	183	0.0%	0.0%	0.6%	2.9%	17.5%	
895691	3620E0SR8	Sunwest Mortgage	1,526,891 \$	1,220,750.22	LIBOR	2.471%	47	2/1/2012	247	0.0%	0.4%	8.4%	4.4%	22.7%	
895692	3620E0SW7	Sunwest Mortgage	3,577,509 \$	3,320,836.21	LIBOR	2.458%	27	3/1/2012	48	0.3%	3.8%	4.1%	2.1%	8.5%	
895693	3620E0TQ9	Sunwest Mortgage	2,425,134 \$	2,065,678.40	LIBOR	2.184%	29	4/1/2012	325	0.0%	0.2%	2.7%	1.5%	17.2%	
895694	3620E0TY2	Sunwest Mortgage	1,196,968 \$	1,086,059.12	CMT	1.070%	85	4/1/2012	433	0.1%	0.7%	3.7%	7.8%	6.7%	
895695	3620E0UK0	Sunwest Mortgage	5,504,610 \$	4,519,960.73	LIBOR	2.317%	24	5/1/2012	54	0.0%	0.0%	3.8%	1.9%	18.5%	
895696	3620E0VB9	Sunwest Mortgage	4,905,115 \$	4,653,266.71	LIBOR	2.173%	22	6/1/2012	61	0.0%	0.2%	0.3%	1.0%	5.2%	
895697	3620E0VC7	Sunwest Mortgage	2,075,526 \$	1,639,600.36	LIBOR	2.586%	23	6/1/2012	18	2.1%	22.5%	18.5%	17.6%	12.6%	
895698	3620E0W93	Sunwest Mortgage	5,822,545 \$	4,958,295.98	LIBOR	2.333%	21	8/1/2012	70	0.2%	1.8%	4.5%	10.3%	12.1%	
895699	3620E0XA9	Sunwest Mortgage	2,754,440 \$	2,412,116.77	LIBOR	2.179%	30	8/1/2012	432	0.0%	0.1%	7.2%	8.0%	10.2%	
895700	3620E0XB7	Sunwest Mortgage	1,080,726 \$	885,447.54	LIBOR	2.565%	21	8/1/2012	14	0.0%	0.2%	0.1%	3.6%	26.3%	
895701	3620E0YF7	Sunwest Mortgage	5,771,644 \$	5,409,959.28	LIBOR	2.351%	19	9/1/2012	68	0.0%	0.5%	1.6%	10.9%	5.7%	
895702	3620E0YGS	Sunwest Mortgage	1,201,350 \$	1,172,427.07	CMT	0.975%	84	9/1/2012	521	0.1%	0.6%	3.3%	4.0%	3.1%	
895703	3620E0ZA7	Sunwest Mortgage	2,787,666 \$	2,459,589.38	LIBOR	2.307%	26	10/1/2012	575	0.1%	0.7%	18.6%	12.1%	12.0%	
895704	3620E0ZB1	Sunwest Mortgage	5,820,999 \$	5,765,111.12	LIBOR	2.286%	17	11/1/2012	66	0.0%	0.5%	10.3%	5.4%	3.2%	
895708	3620E05E2	Sunwest Mortgage	1,019,010 \$	1,031,977.87	LIBOR	1.071%	72	1/1/2013	9	0.0%	0.0%	0.0%	0.0%	0.0%	
895709	3620E05F9	Sunwest Mortgage	1,525,914 \$	1,543,229.85	CMT	0.962%	83	1/1/2013	6	0.0%	0.0%	0.0%	0.0%	0.0%	
895710	3620E05A0	Sunwest Mortgage	3,869,160 \$	3,676,128.57	LIBOR	2.334%	24	1/1/2013	689	0.1%	0.6%	6.6%	5.2%	7.6%	
895711	3620E05B8	Sunwest Mortgage	5,359,499 \$	5,171,414.28	LIBOR	2.263%	16	1/1/2013	77	0.0%	0.0%	13.9%	11.8%	6.2%	
895712	3620E07M2	Sunwest Mortgage	2,408,072 \$	2,336,185.11	LIBOR	2.410%	20	2/1/2013	776	0.0%	0.2%	5.6%	5.2%	5.5%	
895713	3620E1AA2	Sunwest Mortgage	1,134,912 \$	1,096,729.56	CMT	1.065%	85	2/1/2013	505	0.0%	0.0%	4.9%	4.4%	4.5%	
895714	3620E1AB0	Sunwest Mortgage	3,352,403 \$	3,360,918.19	LIBOR	2.507%	14	2/1/2013	40	0.0%	0.5%	0.6%	0.5%	0.4%	
895716	3620E1CF9	Sunwest Mortgage	3,619,545 \$	3,692,306.11	LIBOR	2.370%	13	4/1/2013	54	0.0%	0.0%	0.0%	0.3%		
895717	3620E1CG7	Sunwest Mortgage	2,656,196 \$	2,319,474.11	LIBOR	2.354%	22	4/1/2013	819	0.0%	0.5%	12.6%	9.0%		
895718	3620E1CP7	Sunwest Mortgage	1,396,121 \$	1,395,765.12	CMT	1.537%	70	4/1/2013	475	0.0%	0.0%	1.0%	2.7%		
895719	3620E1DS0	Sunwest Mortgage	4,771,795 \$	4,508,362.14	LIBOR	2.473%	12	5/1/2013	39	0.0%	0.5%	0.3%	0.2%		
895720	3620E1DT8	Sunwest Mortgage	2,407,027 \$	2,145,192.00	LIBOR	2.370%	19	5/1/2013	878	0.0%	0.5%	13.0%	8.5%		
895724	3620E0LKO	Urban Financial of America	27,247,478 \$	24,169,688.58	LIBOR	2.360%	40	5/1/2011	285	0.3%	3.1%	6.2%	8.3%	7.3%	

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo		
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR		
895725	3620E0MU7	Urban Financial of America	100,789,069	\$	95,044,616.88	CMT	0.815%	81	7/1/2011	608	0.4%	4.6%	5.3%	4.5%	4.3%
895726	3620E0NM4	Urban Financial of America	19,608,258	\$	17,407,374.66	LIBOR	2.036%	34	8/1/2011	244	0.3%	3.0%	5.2%	11.2%	7.8%
895727	3620E0NZ5	Urban Financial of America	10,754,943	\$	9,815,849.32	LIBOR	2.018%	33	9/1/2011	164	0.0%	0.0%	8.3%	8.6%	8.1%
895728	3620E0PS9	Urban Financial of America	7,498,415	\$	6,076,820.77	LIBOR	2.466%	34	10/1/2011	86	0.0%	0.1%	3.8%	2.7%	10.3%
895729	3620E0PT7	Urban Financial of America	11,405,236	\$	10,055,701.62	LIBOR	1.985%	31	10/1/2011	148	1.1%	12.6%	19.6%	15.8%	10.8%
895730	3620E0QK5	Urban Financial of America	18,158,295	\$	17,401,720.34	LIBOR	1.985%	30	11/1/2011	197	1.6%	18.0%	6.5%	7.4%	5.2%
895731	3620E0Q90	Urban Financial of America	17,743,665	\$	16,048,933.73	LIBOR	2.196%	29	12/1/2011	199	0.1%	1.0%	1.9%	13.3%	12.3%
895732	3620E0SM9	Urban Financial of America	49,757,656	\$	44,762,560.95	LIBOR	2.177%	29	2/1/2012	1,680	0.3%	3.9%	13.2%	13.8%	10.1%
895733	3620E0ST4	Urban Financial of America	8,463,134	\$	6,840,647.28	LIBOR	2.462%	29	2/1/2012	92	0.0%	0.2%	20.6%	18.5%	14.7%
895735	3620E0SU1	Urban Financial of America	29,723,446	\$	26,471,667.00	LIBOR	2.257%	26	3/1/2012	297	0.2%	2.7%	4.4%	8.7%	8.0%
895736	3620E0S64	Urban Financial of America	10,344,639	\$	9,031,787.50	LIBOR	2.165%	30	3/1/2012	1,676	0.2%	1.9%	1.7%	17.0%	14.5%
895737	3620E0T89	Urban Financial of America	26,778,074	\$	24,651,201.96	LIBOR	2.415%	24	5/1/2012	309	0.1%	0.6%	3.2%	8.9%	9.0%
895738	3620E0UB0	Urban Financial of America	7,152,505	\$	6,077,415.14	LIBOR	2.100%	31	5/1/2012	1,665	0.3%	3.5%	6.0%	11.1%	9.2%
895739	3620E0UC8	Urban Financial of America	4,918,443	\$	4,114,431.95	LIBOR	2.621%	24	5/1/2012	63	0.7%	7.8%	28.6%	15.8%	16.5%
895740	3620E0UJ8	Urban Financial of America	2,876,596	\$	2,675,948.07	CMT	0.836%	81	5/1/2012	574	0.4%	4.9%	6.3%	6.6%	3.8%
895741	3620E0U95	Urban Financial of America	3,217,389	\$	2,908,208.52	LIBOR	2.066%	32	6/1/2012	1,681	0.8%	9.4%	14.7%	14.8%	11.0%
895742	3620E0U20	Urban Financial of America	1,439,672	\$	1,135,281.29	LIBOR	2.531%	31	6/1/2012	176	0.0%	0.0%	8.7%	5.8%	19.8%
895743	3620E0VJ2	Urban Financial of America	2,379,682	\$	2,185,187.19	LIBOR	2.242%	26	6/1/2012	570	0.1%	0.7%	1.7%	6.7%	7.2%
895744	3620E0U61	Urban Financial of America	15,504,716	\$	15,184,723.54	LIBOR	2.368%	23	6/1/2012	177	0.0%	0.2%	1.9%	1.1%	3.6%
895745	3620E0VA1	Urban Financial of America	1,320,787	\$	1,259,172.47	LIBOR	2.688%	23	6/1/2012	19	0.0%	0.0%	0.0%	0.0%	8.4%
895746	3620E0VK9	Urban Financial of America	1,423,983	\$	954,114.63	LIBOR	2.148%	31	6/1/2012	43	0.0%	0.0%	0.0%	13.2%	29.4%
895749	3620E0V86	Urban Financial of America	3,257,985	\$	3,262,123.34	LIBOR	2.467%	24	7/1/2012	35	0.0%	0.0%	5.9%	5.5%	3.9%
895750	3620E0VR4	Urban Financial of America	20,114,277	\$	18,910,096.38	LIBOR	2.364%	22	7/1/2012	233	0.3%	4.0%	3.7%	10.1%	9.0%
895751	3620E0WD4	Urban Financial of America	5,913,986	\$	5,553,014.11	LIBOR	2.181%	20	8/1/2012	64	0.0%	0.0%	0.1%	10.8%	9.2%
895752	3620E0VTO	Urban Financial of America	11,505,050	\$	11,183,226.56	LIBOR	2.310%	21	7/1/2012	103	0.0%	0.0%	4.6%	5.1%	5.2%
895753	3620E0VU7	Urban Financial of America	2,357,310	\$	2,011,448.98	LIBOR	2.343%	21	7/1/2012	26	0.1%	0.7%	12.7%	17.0%	12.5%
895754	3620E0V37	Urban Financial of America	2,600,986	\$	2,333,410.17	LIBOR	2.162%	32	7/1/2012	1,683	1.2%	13.0%	9.9%	13.8%	12.5%
895755	3620E0V45	Urban Financial of America	1,498,664	\$	1,329,823.13	LIBOR	2.328%	25	7/1/2012	745	0.2%	1.8%	15.7%	10.6%	11.5%
895756	3620E0V94	Urban Financial of America	1,078,994	\$	971,701.58	LIBOR	2.494%	22	7/1/2012	9	0.0%	0.0%	0.0%	11.3%	14.7%
895757	3620E0WP7	Urban Financial of America	1,486,928	\$	1,075,069.47	LIBOR	2.592%	24	8/1/2012	171	0.8%	8.9%	20.5%	10.9%	10.8%
895758	3620E0WC6	Urban Financial of America	5,062,918	\$	4,923,579.27	LIBOR	2.316%	20	8/1/2012	64	0.0%	0.0%	1.3%	2.9%	5.9%
895759	3620E0WG7	Urban Financial of America	1,859,437	\$	1,573,320.43	LIBOR	2.437%	21	8/1/2012	15	0.0%	0.2%	6.2%	5.9%	19.5%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	CPR
895760	3620E0WH5	Urban Financial of America	2,212,492 \$	2,053,479.86	LIBOR	2.277%	20	8/1/2012	20	0.1%	0.8%	0.4%	0.3%	10.1%
895761	3620E0WK8	Urban Financial of America	3,265,161 \$	2,848,089.18	LIBOR	2.203%	20	8/1/2012	35	0.3%	3.8%	1.4%	22.0%	11.7%
895762	3620E0WV4	Urban Financial of America	2,381,246 \$	2,025,312.58	LIBOR	2.107%	32	8/1/2012	1,678	3.3%	32.9%	14.9%	17.1%	14.4%
895763	3620E0WQ5	Urban Financial of America	21,199,168 \$	20,790,979.95	LIBOR	1.058%	70	8/1/2012	179	0.0%	0.0%	0.0%	1.0%	1.2%
895764	3620E0W36	Urban Financial of America	1,518,864 \$	1,277,731.17	CMT	0.901%	75	8/1/2012	9	0.0%	0.0%	60.2%	36.9%	20.6%
895765	3620E0WR3	Urban Financial of America	2,524,114 \$	2,461,802.50	LIBOR	2.379%	23	8/1/2012	1,089	0.0%	0.1%	1.6%	6.2%	5.6%
895766	3620E0WZ5	Urban Financial of America	1,377,873 \$	1,429,398.60	LIBOR	2.339%	20	8/1/2012	16	0.0%	0.0%	0.0%	0.0%	0.0%
895767	3620E0W28	Urban Financial of America	1,454,118 \$	1,215,441.84	LIBOR	2.235%	20	8/1/2012	22	2.7%	28.1%	11.9%	8.4%	5.8%
895768	3620E0W77	Urban Financial of America	1,095,855 \$	545,777.12	LIBOR	2.197%	23	8/1/2012	8	0.0%	0.0%	0.0%	24.6%	73.6%
895769	3620E0W85	Urban Financial of America	3,486,274 \$	3,550,973.18	LIBOR	2.258%	20	8/1/2012	41	0.9%	10.2%	4.1%	2.3%	1.3%
895770	3620E0XC5	Urban Financial of America	1,143,576 \$	1,107,721.58	LIBOR	2.178%	19	8/1/2012	17	6.8%	57.3%	24.7%	13.2%	6.8%
895771	3620E0XL5	Urban Financial of America	7,937,344 \$	7,789,762.40	LIBOR	2.269%	19	9/1/2012	90	0.0%	0.0%	0.0%	0.0%	3.5%
895772	3620E0XK7	Urban Financial of America	2,988,196 \$	1,797,391.03	LIBOR	2.260%	19	9/1/2012	27	0.0%	0.4%	0.3%	16.9%	31.4%
895788	3620E0J80	Wells Fargo	87,039,055 \$	75,080,593.86	LIBOR	1.869%	38	3/1/2011	813	0.2%	2.5%	7.8%	8.5%	8.4%
895789	3620E0KR6	Wells Fargo	53,353,583 \$	45,672,923.51	LIBOR	1.962%	37	4/1/2011	542	0.9%	10.2%	7.9%	8.3%	9.1%
895790	3620E0KS4	Wells Fargo	24,817,279 \$	17,263,032.68	LIBOR	2.157%	38	4/1/2011	276	0.9%	10.5%	23.1%	21.8%	20.8%
895791	3620E0KW5	Wells Fargo	37,426,992 \$	27,821,934.67	LIBOR	1.885%	42	4/1/2011	7,710	2.2%	23.6%	13.5%	12.7%	13.3%
895792	3620E0LE4	Wells Fargo	34,840,497 \$	30,062,517.09	LIBOR	2.134%	36	5/1/2011	411	1.6%	17.1%	17.7%	12.5%	10.2%
895793	3620E0LX2	Wells Fargo	29,370,090 \$	25,732,906.72	LIBOR	1.916%	35	6/1/2011	352	0.2%	2.1%	3.7%	5.1%	7.3%
895794	3620E0LW4	Wells Fargo	24,572,261 \$	18,488,402.84	LIBOR	2.038%	35	6/1/2011	313	0.3%	3.8%	4.7%	10.2%	13.4%
895795	3620E0MW3	Wells Fargo	25,960,591 \$	21,912,924.98	LIBOR	1.680%	34	7/1/2011	317	0.6%	7.4%	6.6%	7.5%	8.6%
895796	3620E0MV5	Wells Fargo	29,278,936 \$	21,203,091.16	LIBOR	2.171%	48	7/1/2011	3,350	0.9%	10.5%	11.6%	15.4%	16.8%
895797	3620E0M52	Wells Fargo	53,527,222 \$	41,777,341.80	LIBOR	1.870%	41	7/1/2011	7,767	0.9%	9.7%	9.9%	10.1%	12.2%
895798	3620E0NC6	Wells Fargo	36,992,348 \$	31,028,416.27	LIBOR	1.675%	33	8/1/2011	394	1.0%	11.7%	10.1%	13.1%	9.7%
895799	3620E0NN2	Wells Fargo	28,946,155 \$	22,247,199.85	LIBOR	1.671%	33	8/1/2011	355	0.4%	4.2%	9.8%	15.1%	15.0%
895800	3620E0NW2	Wells Fargo	39,853,688 \$	31,096,699.94	LIBOR	1.869%	42	9/1/2011	8,019	0.6%	6.9%	8.2%	10.0%	10.3%
895801	3620E0N69	Wells Fargo	45,189,672 \$	41,104,438.95	LIBOR	1.670%	32	9/1/2011	498	0.0%	0.1%	3.3%	4.7%	4.5%
895802	3620E0N77	Wells Fargo	15,407,088 \$	11,778,622.45	LIBOR	1.669%	32	9/1/2011	213	0.3%	3.4%	5.6%	16.9%	11.2%
895803	3620E0N36	Wells Fargo	23,647,802 \$	17,184,250.45	LIBOR	2.014%	42	9/1/2011	4,905	0.6%	6.4%	8.2%	11.3%	15.1%
895804	3620E0PV2	Wells Fargo	29,998,348 \$	26,188,456.68	LIBOR	1.669%	31	10/1/2011	308	0.0%	0.5%	0.2%	4.0%	5.9%
895805	3620E0PY6	Wells Fargo	9,849,247 \$	8,530,830.17	LIBOR	1.669%	31	10/1/2011	93	0.1%	0.8%	14.0%	8.5%	10.0%
895806	3620E0P59	Wells Fargo	26,752,392 \$	20,920,343.93	LIBOR	1.906%	42	10/1/2011	12,533	0.7%	7.8%	9.8%	10.9%	12.0%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	SMM	1Mo	3Mo	6Mo	12Mo
Number	CUSIP										CPR	CPR	CPR	CPR
895807	3620EQB5	Wells Fargo	4,270,635 \$	3,065,472.43	LIBOR	1.817%	34	10/1/2011	1,153	0.1%	0.8%	6.8%	11.9%	16.4%
895808	3620E0TA4	Wells Fargo	17,367,470 \$	13,892,023.85	LIBOR	1.669%	31	3/1/2012	178	0.4%	4.2%	9.5%	10.7%	12.9%
895809	3620E0TD8	Wells Fargo	33,997,071 \$	29,434,263.25	LIBOR	1.672%	31	3/1/2012	273	0.3%	3.7%	5.0%	7.3%	10.0%
895810	3620E0TE6	Wells Fargo	29,540,038 \$	22,680,050.02	LIBOR	1.668%	32	3/1/2012	2,196	0.9%	10.1%	15.7%	14.1%	15.5%
895811	3620E0TH9	Wells Fargo	71,761,484 \$	58,938,094.87	LIBOR	1.872%	41	3/1/2012	8,499	0.6%	6.5%	9.3%	9.1%	11.3%
895812	3620E0TCO	Wells Fargo	29,683,323 \$	22,393,609.74	LIBOR	2.171%	46	3/1/2012	3,337	0.9%	10.2%	10.8%	16.9%	18.1%
895813	3620E0VFO	Wells Fargo	40,333,518 \$	33,442,917.94	LIBOR	1.872%	41	6/1/2012	8,604	0.5%	6.0%	8.0%	8.8%	12.3%
895814	3620E0VDS	Wells Fargo	16,104,728 \$	12,726,800.73	LIBOR	2.171%	47	6/1/2012	3,402	2.3%	24.6%	15.5%	14.2%	16.8%
895815	3620E0VG8	Wells Fargo	13,026,247 \$	10,167,585.10	LIBOR	1.669%	32	6/1/2012	1,977	0.6%	6.7%	13.9%	16.5%	15.8%
895816	3620E0VE3	Wells Fargo	5,271,940 \$	3,934,648.38	LIBOR	1.669%	33	6/1/2012	667	2.1%	22.1%	20.6%	25.8%	21.3%
896263	3620E0NB8	Generation Mortgage	5,382,678 \$	5,028,313.19	LIBOR	1.833%	33	7/1/2011	77	1.0%	11.7%	4.1%	10.8%	7.2%
896264	3620E0LV6	Generation Mortgage	6,917,354 \$	6,353,151.15	LIBOR	1.902%	35	6/1/2011	87	1.2%	13.3%	4.6%	3.0%	4.5%
896265	3620E0M78	Generation Mortgage	2,283,233 \$	1,382,886.81	LIBOR	2.545%	35	7/1/2011	23	0.0%	0.5%	32.1%	25.2%	23.1%
896266	3620E0ND4	Generation Mortgage	7,053,530 \$	6,378,088.88	LIBOR	1.719%	32	8/1/2011	79	0.0%	0.0%	0.0%	9.6%	9.2%
896267	3620E0N44	Generation Mortgage	6,588,366 \$	6,166,745.96	LIBOR	1.728%	32	9/1/2011	88	0.0%	0.0%	0.0%	0.0%	2.4%
896268	3620E0NX0	Generation Mortgage	1,640,055 \$	1,340,611.68	LIBOR	2.009%	34	9/1/2011	243	6.0%	52.2%	21.8%	13.9%	16.8%
896269	3620E0PB6	Generation Mortgage	1,190,145 \$	667,033.11	LIBOR	2.669%	31	9/1/2011	10	0.1%	1.5%	9.9%	5.8%	33.5%
896270	3620E0PR1	Generation Mortgage	6,616,623 \$	6,332,851.74	LIBOR	1.749%	30	10/1/2011	74	0.0%	0.0%	6.0%	7.0%	6.9%
896271	3620E0QD1	Generation Mortgage	4,649,255 \$	3,576,141.76	LIBOR	1.729%	29	10/1/2011	53	0.1%	0.7%	0.3%	0.2%	20.4%
896272	3620E0QM1	Generation Mortgage	4,710,424 \$	4,047,697.65	LIBOR	1.773%	29	11/1/2011	51	0.0%	0.0%	0.0%	0.0%	8.9%
896273	3620E0QJ8	Generation Mortgage	1,980,057 \$	1,529,185.88	LIBOR	1.936%	33	11/1/2011	455	3.5%	34.7%	15.3%	21.9%	19.9%
896274	3620E0QU3	Generation Mortgage	5,163,482 \$	4,699,792.23	LIBOR	1.776%	29	11/1/2011	45	0.0%	0.2%	18.0%	12.6%	8.1%
896275	3620E0QY5	Generation Mortgage	1,430,308 \$	1,077,742.55	LIBOR	2.568%	29	12/1/2011	19	0.1%	1.1%	0.7%	12.2%	19.8%
896276	3620E0QZ2	Generation Mortgage	1,404,695 \$	1,200,202.86	LIBOR	1.907%	32	12/1/2011	550	2.2%	23.8%	8.8%	7.5%	7.3%
896277	3620E0RA6	Generation Mortgage	4,803,624 \$	4,518,549.53	LIBOR	1.801%	28	12/1/2011	64	0.0%	0.0%	29.9%	16.3%	9.2%
896278	3620E0RH1	Generation Mortgage	1,637,598 \$	1,511,244.36	LIBOR	2.660%	27	1/1/2012	16	0.0%	0.0%	9.0%	4.6%	9.2%
896279	3620E0RK4	Generation Mortgage	9,499,073 \$	9,311,732.72	LIBOR	1.843%	27	1/1/2012	113	0.0%	0.1%	4.8%	2.5%	2.3%
896280	3620E0RJ7	Generation Mortgage	1,183,659 \$	1,014,147.81	LIBOR	1.919%	31	1/1/2012	614	3.8%	37.5%	16.7%	16.2%	14.6%
896281	3620E0R73	Generation Mortgage	5,023,666 \$	4,954,413.62	LIBOR	1.874%	27	1/1/2012	64	0.0%	0.1%	0.1%	2.3%	4.7%
896282	3620E0SD9	Generation Mortgage	2,080,550 \$	1,862,096.97	LIBOR	1.935%	30	2/1/2012	790	1.4%	16.0%	7.5%	7.3%	11.7%
896283	3620E0SJ6	Generation Mortgage	10,006,697 \$	9,655,820.22	LIBOR	1.898%	26	2/1/2012	110	0.0%	0.0%	0.0%	0.0%	4.1%
896284	3620E0SN7	Generation Mortgage	2,029,583 \$	1,585,357.75	LIBOR	2.661%	26	2/1/2012	24	0.0%	0.2%	0.2%	0.1%	16.9%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
896285	3620E0SS6	Generation Mortgage	5,665,881 \$	5,581,982.60	LIBOR	1.963%	26	2/1/2012	75	0.0%	0.0%	10.6%	5.4%	3.2%
896286	3620E0SV9	Generation Mortgage	2,175,535 \$	1,870,140.30	LIBOR	1.977%	28	3/1/2012	972	1.5%	16.3%	16.0%	13.7%	12.8%
896287	3620E0S56	Generation Mortgage	5,565,651 \$	4,630,556.28	LIBOR	2.046%	25	3/1/2012	67	0.0%	0.1%	7.7%	12.5%	20.3%
896288	3620E0S72	Generation Mortgage	1,730,911 \$	1,302,797.63	LIBOR	2.650%	28	3/1/2012	103	0.0%	0.1%	7.9%	13.8%	19.8%
896289	3620E0TJ5	Generation Mortgage	3,129,216 \$	3,041,045.04	LIBOR	2.057%	24	3/1/2012	34	0.0%	0.0%	0.0%	0.0%	4.4%
896290	3620E0TR7	Generation Mortgage	2,616,826 \$	2,006,156.52	LIBOR	2.000%	29	4/1/2012	1,074	1.3%	14.9%	17.3%	12.8%	14.2%
896291	3620E0TT3	Generation Mortgage	7,003,218 \$	6,271,486.09	LIBOR	2.032%	24	4/1/2012	76	0.7%	8.5%	4.6%	9.0%	11.4%
896292	3620E0T48	Generation Mortgage	2,788,590 \$	2,257,994.19	LIBOR	2.461%	24	5/1/2012	131	0.0%	0.1%	52.7%	38.0%	22.9%
896328	3620E0NR3	Champion Mortgage	16,867,537 \$	13,870,297.78	LIBOR	1.934%	32	8/1/2011	233	1.0%	11.3%	11.7%	6.7%	11.7%
896330	3620E0NU6	Champion Mortgage	6,517,264 \$	5,499,370.79	LIBOR	1.770%	44	8/1/2011	2,952	0.2%	1.8%	3.0%	5.5%	7.5%
896331	3620E0NV4	Champion Mortgage	44,051,983 \$	39,024,719.37	CMT	0.839%	81	8/1/2011	1,136	0.4%	4.6%	4.0%	6.4%	6.6%
896332	3620E0PA8	Champion Mortgage	24,940,483 \$	23,034,612.64	LIBOR	1.930%	31	9/1/2011	310	0.7%	8.3%	6.4%	8.8%	6.4%
896333	3620E0P67	Champion Mortgage	25,343,983 \$	19,476,261.37	LIBOR	2.259%	33	10/1/2011	948	1.8%	20.0%	13.5%	11.7%	14.8%
896334	3620E0QE9	Champion Mortgage	25,115,060 \$	22,164,074.59	LIBOR	1.976%	30	10/1/2011	307	0.1%	1.4%	1.5%	10.8%	9.0%
896335	3620E0P75	Champion Mortgage	28,426,710 \$	24,359,813.21	LIBOR	1.842%	36	10/1/2011	3,890	0.4%	4.5%	4.4%	9.2%	11.1%
896336	3620E0P83	Champion Mortgage	10,179,915 \$	8,713,753.24	LIBOR	1.763%	44	10/1/2011	2,534	0.1%	1.7%	4.4%	5.1%	8.5%
896337	3620E0QS8	Champion Mortgage	30,589,780 \$	29,372,751.17	LIBOR	2.005%	29	11/1/2011	341	0.5%	6.3%	8.5%	8.2%	5.4%
896338	3620E0RB4	Champion Mortgage	75,188,758 \$	69,209,252.17	LIBOR	2.095%	29	12/1/2011	814	0.5%	6.2%	8.8%	8.6%	8.0%
896339	3620E0RC2	Champion Mortgage	36,277,243 \$	34,045,533.70	LIBOR	2.129%	28	12/1/2011	390	0.3%	3.0%	4.8%	7.9%	6.1%
896340	3620E0RDO	Champion Mortgage	28,275,486 \$	23,001,119.51	LIBOR	2.417%	28	12/1/2011	364	1.1%	12.0%	9.9%	12.4%	12.6%
896341	3620E0R57	Champion Mortgage	63,863,504 \$	59,358,579.54	LIBOR	2.157%	27	1/1/2012	660	0.1%	0.6%	2.5%	6.2%	6.8%
896342	3620E0R65	Champion Mortgage	14,985,263 \$	11,813,069.00	LIBOR	2.394%	27	1/1/2012	211	0.0%	0.2%	9.5%	12.6%	14.4%
896343	3620E0SQ0	Champion Mortgage	107,749,459 \$	95,118,661.22	LIBOR	2.012%	32	2/1/2012	8,337	0.5%	5.8%	7.5%	10.1%	10.0%
896344	3620E0SP2	Champion Mortgage	23,458,913 \$	17,942,377.08	LIBOR	2.309%	30	2/1/2012	1,373	0.7%	7.8%	9.3%	15.0%	18.0%
896345	3620E0TB2	Champion Mortgage	75,078,885 \$	69,285,041.13	LIBOR	2.166%	27	3/1/2012	7,536	0.2%	2.6%	2.9%	6.0%	7.0%
896346	3620E0S98	Champion Mortgage	20,687,584 \$	16,230,837.30	LIBOR	2.417%	26	3/1/2012	1,711	1.1%	12.6%	18.2%	15.3%	15.8%
896347	3620E0TX4	Champion Mortgage	69,947,156 \$	63,979,127.80	LIBOR	2.186%	26	4/1/2012	8,910	0.4%	4.9%	5.8%	8.3%	10.0%
896348	3620E0TW6	Champion Mortgage	19,895,401 \$	17,107,027.25	LIBOR	2.403%	26	4/1/2012	1,798	0.5%	6.2%	6.1%	8.0%	12.7%
896349	3620E0UN4	Champion Mortgage	16,861,707 \$	14,669,768.67	LIBOR	1.926%	35	5/1/2012	9,087	0.3%	3.4%	8.1%	9.2%	11.0%
896350	3620E0UP9	Champion Mortgage	16,184,250 \$	11,636,962.86	LIBOR	2.435%	25	5/1/2012	2,074	2.5%	26.2%	33.9%	29.3%	23.0%
896351	3620E0UD6	Champion Mortgage	41,336,861 \$	38,797,250.00	LIBOR	2.217%	23	5/1/2012	469	0.4%	4.7%	6.7%	10.1%	7.4%
896352	3620E0URS	Champion Mortgage	6,846,139 \$	6,086,717.89	CMT	0.830%	81	5/1/2012	1,105	0.5%	5.3%	12.0%	7.4%	8.2%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
896353	3620E0UQ7	Champion Mortgage	2,572,981 \$	2,279,522.52	LIBOR	2.250%	25	5/1/2012	911	0.4%	4.1%	4.6%	13.4%	13.7%
896354	3620E0US3	Champion Mortgage	21,971,102 \$	19,850,497.45	LIBOR	2.387%	52	5/1/2012	774	0.3%	3.4%	11.2%	9.3%	9.9%
896355	3620E0U38	Champion Mortgage	57,986,958 \$	55,680,933.84	LIBOR	2.260%	23	6/1/2012	617	0.4%	4.2%	4.3%	6.3%	6.0%
896356	3620E0U53	Champion Mortgage	16,176,703 \$	14,588,563.62	LIBOR	2.413%	23	6/1/2012	221	0.1%	1.1%	5.0%	10.7%	8.2%
896357	3620E0U46	Champion Mortgage	16,755,707 \$	15,134,670.09	LIBOR	2.086%	27	6/1/2012	150	0.0%	0.2%	6.0%	14.4%	8.9%
896358	3620E0XD3	Champion Mortgage	2,227,447 \$	1,861,059.31	LIBOR	2.517%	23	8/1/2012	331	0.2%	2.7%	3.0%	21.1%	15.4%
896359	3620E0V52	Champion Mortgage	20,437,521 \$	18,270,329.47	LIBOR	2.301%	23	7/1/2012	249	0.5%	6.3%	3.4%	8.1%	10.2%
896360	3620E0V78	Champion Mortgage	7,964,188 \$	7,248,158.17	LIBOR	2.403%	23	7/1/2012	129	0.0%	0.4%	5.0%	13.2%	11.5%
896361	3620E0XG6	Champion Mortgage	3,660,691 \$	3,444,714.39	LIBOR	1.913%	27	8/1/2012	460	0.3%	3.3%	9.6%	10.6%	8.3%
896362	3620E0XE1	Champion Mortgage	2,938,670 \$	2,617,169.37	LIBOR	2.512%	23	8/1/2012	553	0.5%	5.5%	8.4%	16.4%	12.6%
896363	3620E0W69	Champion Mortgage	4,823,833 \$	4,641,158.46	CMT	0.871%	81	8/1/2012	1,162	0.2%	2.4%	2.1%	2.0%	3.0%
896973	3620E0NE2	OneWest Bank	2,917,536 \$	2,306,715.25	CMT	1.270%	88	8/1/2011	814	4.5%	42.1%	19.5%	17.4%	18.0%
896974	3620E0NF9	OneWest Bank	2,884,542 \$	2,377,572.35	LIBOR	1.896%	41	8/1/2011	649	2.1%	22.4%	10.9%	16.8%	14.1%
896975	3620E0NG7	OneWest Bank	1,055,281 \$	880,658.91	LIBOR	0.523%	73	8/1/2011	563	0.3%	3.4%	3.4%	14.0%	9.6%
896976	3620E0N28	OneWest Bank	1,828,836 \$	1,526,194.24	LIBOR	1.854%	40	9/1/2011	646	1.5%	16.6%	8.5%	9.6%	8.6%
896977	3620E0PP5	OneWest Bank	1,340,473 \$	1,133,135.63	CMT	1.270%	88	10/1/2011	804	0.3%	3.9%	7.0%	7.6%	8.7%
896978	3620E0PQ3	OneWest Bank	1,450,661 \$	1,151,447.23	LIBOR	1.818%	41	10/1/2011	646	2.5%	26.0%	14.5%	12.0%	11.4%
896979	3620E0QH2	OneWest Bank	1,242,672 \$	1,029,609.85	LIBOR	1.844%	41	11/1/2011	645	4.1%	39.4%	16.6%	16.1%	12.0%
896980	3620E0Q33	OneWest Bank	1,597,511 \$	1,310,084.20	LIBOR	1.915%	41	12/1/2011	643	0.5%	5.5%	4.5%	9.7%	7.7%
896981	3620E0Q41	OneWest Bank	1,169,838 \$	997,395.82	LIBOR	0.540%	73	12/1/2011	561	0.4%	5.0%	3.3%	17.6%	12.2%
896982	3620E0Q58	OneWest Bank	1,217,239 \$	1,133,064.46	CMT	1.270%	88	12/1/2011	800	0.4%	4.9%	6.7%	8.4%	6.7%
896983	3620E0RG3	OneWest Bank	1,396,034 \$	1,219,869.27	LIBOR	1.881%	41	1/1/2012	641	1.2%	13.4%	6.6%	14.7%	9.9%
896984	3620E0SE7	OneWest Bank	1,082,878 \$	822,006.30	LIBOR	1.881%	41	2/1/2012	636	1.3%	14.2%	8.1%	7.9%	14.0%
896985	3620E0SF4	OneWest Bank	1,025,479 \$	952,053.93	CMT	1.270%	88	2/1/2012	796	0.4%	4.4%	10.1%	11.2%	8.1%
896986	3620E0TK2	OneWest Bank	1,141,590 \$	965,450.26	LIBOR	0.551%	73	4/1/2012	554	0.3%	3.2%	3.0%	25.1%	16.0%
896987	3620E0TL0	OneWest Bank	2,265,235 \$	1,958,504.95	LIBOR	1.832%	41	4/1/2012	631	1.3%	14.1%	6.8%	16.0%	11.8%
896988	3620E0T29	OneWest Bank	1,015,790 \$	844,219.14	LIBOR	1.876%	41	5/1/2012	630	0.2%	2.7%	4.6%	8.0%	9.1%
896989	3620E0T22	OneWest Bank	1,379,709 \$	1,290,506.93	CMT	1.270%	88	5/1/2012	799	0.4%	4.8%	6.1%	9.7%	7.4%
896990	3620E0VL7	OneWest Bank	1,789,544 \$	1,617,277.14	LIBOR	1.856%	42	7/1/2012	630	0.6%	6.9%	5.5%	9.7%	11.1%
896991	3620E0WJ1	OneWest Bank	1,395,160 \$	1,326,435.41	CMT	1.270%	88	8/1/2012	764	0.6%	7.3%	3.8%	8.9%	6.2%
896992	3620E0XR2	OneWest Bank	1,186,584 \$	1,078,365.78	LIBOR	0.539%	73	9/1/2012	534	0.2%	2.7%	2.8%	11.1%	7.4%
896993	3620E0XS0	OneWest Bank	1,931,509 \$	1,806,044.24	LIBOR	1.849%	41	9/1/2012	627	0.4%	4.4%	4.2%	6.1%	6.6%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
896994	3620E0ZL3	OneWest Bank	1,536,801 \$	1,430,226.82	LIBOR	1.849%	42	11/1/2012	624	1.3%	14.8%	7.4%	6.9%	8.8%
896995	3620E0ZM1	OneWest Bank	1,395,677 \$	1,323,101.68	CMT	1.270%	88	11/1/2012	753	1.6%	18.0%	10.3%	9.4%	6.5%
896996	3620E0ZP0	OneWest Bank	1,065,056 \$	925,771.79	LIBOR	1.885%	41	12/1/2012	626	1.7%	19.0%	8.6%	8.0%	15.4%
896997	3620E04C7	OneWest Bank	1,000,823 \$	954,034.21	CMT	1.270%	88	1/1/2013	787	0.4%	4.5%	3.5%	9.0%	6.0%
896998	3620E06E1	OneWest Bank	1,059,455 \$	996,507.79	LIBOR	0.545%	73	2/1/2013	540	0.2%	1.9%	2.5%	11.9%	6.7%
896999	3620E06F8	OneWest Bank	1,579,789 \$	1,424,378.14	LIBOR	1.821%	41	2/1/2013	620	0.8%	9.5%	5.8%	8.1%	11.8%
897000	3620E1AL8	OneWest Bank	1,004,281 \$	956,243.68	LIBOR	1.827%	40	3/1/2013	628	0.1%	1.0%	2.4%	2.5%	6.7%
897001	3620E1BP8	OneWest Bank	1,239,100 \$	1,085,559.70	CMT	1.270%	88	4/1/2013	772	0.4%	4.4%	5.2%	27.3%	
897002	3620E1CZ5	OneWest Bank	1,501,856 \$	1,440,627.86	LIBOR	1.828%	42	5/1/2013	621	1.2%	13.0%	6.4%	5.5%	
897880	3620E0RY4	Champion Mortgage	2,016,863 \$	1,780,612.63	CMT	1.267%	90	1/1/2012	1,567	0.3%	3.2%	10.9%	9.5%	9.4%
897881	3620E0RZ1	Champion Mortgage	31,385,564 \$	26,146,849.83	LIBOR	2.266%	51	1/1/2012	9,454	1.4%	15.4%	11.5%	14.5%	12.6%
897882	3620E0R24	Champion Mortgage	10,170,760 \$	7,723,914.41	LIBOR	1.991%	39	1/1/2012	2,357	1.1%	12.0%	11.9%	20.0%	17.0%
897883	3620E0R81	Champion Mortgage	4,176,022 \$	3,695,132.19	LIBOR	1.138%	70	1/1/2012	4,264	0.8%	9.2%	5.8%	8.0%	9.4%
897884	3620E0R99	Champion Mortgage	2,552,002 \$	2,184,746.72	CMT	0.973%	78	1/1/2012	2,411	0.2%	2.3%	6.1%	6.1%	13.8%
897885	3620E0R40	Champion Mortgage	1,714,999 \$	1,523,681.17	LIBOR	0.996%	65	1/1/2012	840	1.7%	18.4%	6.9%	6.1%	5.4%
897886	3620E0SG2	Champion Mortgage	4,781,130 \$	3,716,488.50	LIBOR	2.006%	38	2/1/2012	2,366	2.0%	21.5%	15.1%	25.1%	18.6%
897887	3620E0SH0	Champion Mortgage	12,048,612 \$	10,583,273.92	LIBOR	2.279%	52	2/1/2012	9,441	1.0%	11.8%	8.1%	8.6%	10.5%
897888	3620E0SZ0	Champion Mortgage	3,983,301 \$	3,309,780.00	LIBOR	1.991%	38	3/1/2012	2,364	0.7%	7.8%	10.6%	12.6%	13.3%
897889	3620E0SX5	Champion Mortgage	1,557,679 \$	1,458,883.55	CMT	1.266%	89	3/1/2012	1,556	0.5%	5.8%	7.2%	8.8%	7.7%
897890	3620E0SY3	Champion Mortgage	10,007,891 \$	8,560,035.08	LIBOR	2.253%	51	3/1/2012	9,413	0.6%	6.9%	7.0%	10.5%	12.4%
897891	3620E0TF3	Champion Mortgage	2,467,933 \$	2,238,462.85	CMT	1.063%	77	3/1/2012	2,402	0.4%	4.9%	4.5%	10.4%	8.6%
897892	3620E0TG1	Champion Mortgage	3,331,110 \$	2,920,794.01	LIBOR	1.187%	69	3/1/2012	4,237	1.3%	14.7%	10.3%	8.2%	8.8%
897893	3620E0TN6	Champion Mortgage	3,958,427 \$	3,214,979.84	LIBOR	1.999%	38	4/1/2012	2,363	1.7%	18.3%	12.1%	11.2%	10.9%
897894	3620E0T63	Champion Mortgage	1,192,196 \$	1,098,171.11	CMT	1.265%	89	5/1/2012	1,537	0.6%	6.6%	8.4%	8.5%	8.6%
897895	3620E0TP1	Champion Mortgage	11,081,186 \$	8,956,200.66	LIBOR	2.281%	51	4/1/2012	9,391	0.7%	8.0%	8.7%	11.8%	12.7%
897896	3620E0T55	Champion Mortgage	4,439,252 \$	3,655,615.60	LIBOR	2.010%	38	5/1/2012	2,360	0.5%	5.5%	9.6%	9.9%	11.6%
897897	3620E0T71	Champion Mortgage	11,104,530 \$	9,364,542.06	LIBOR	2.251%	51	5/1/2012	9,382	0.6%	7.0%	10.3%	11.6%	14.1%
897898	3620E0UL8	Champion Mortgage	1,586,767 \$	1,494,560.87	CMT	1.011%	78	5/1/2012	2,396	0.1%	1.3%	6.3%	4.5%	4.3%
897899	3620E0UM6	Champion Mortgage	2,444,325 \$	2,308,021.91	LIBOR	1.214%	69	5/1/2012	4,218	0.2%	2.5%	2.7%	4.3%	6.0%
897900	3620E0UH7	Champion Mortgage	1,733,115 \$	1,609,313.35	LIBOR	0.980%	65	5/1/2012	836	0.3%	3.8%	2.5%	7.1%	5.4%
897901	3620E0UW4	Champion Mortgage	4,056,512 \$	3,166,146.41	LIBOR	1.985%	39	6/1/2012	2,357	2.4%	25.7%	15.2%	21.3%	17.6%
897902	3620E0UY0	Champion Mortgage	11,156,150 \$	9,269,493.74	LIBOR	2.274%	51	6/1/2012	9,375	0.6%	6.5%	11.3%	16.0%	16.6%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR	
Number	CUSIP													
897903	3620E0VN3	Champion Mortgage	4,026,424 \$	3,256,731.93	LIBOR	2.004%	39	7/1/2012	2,356	1.3%	14.1%	18.8%	15.3%	17.8%
897904	3620E0VP8	Champion Mortgage	1,297,953 \$	1,254,963.33	CMT	1.267%	89	7/1/2012	1,523	0.6%	6.5%	6.7%	5.0%	4.4%
897905	3620E0VQ6	Champion Mortgage	10,798,371 \$	9,223,918.22	LIBOR	2.260%	51	7/1/2012	9,353	0.6%	6.9%	18.1%	14.6%	14.7%
897906	3620E0VW3	Champion Mortgage	1,829,947 \$	1,751,643.19	CMT	0.996%	78	7/1/2012	2,393	0.3%	3.4%	7.8%	5.9%	5.1%
897907	3620E0VX1	Champion Mortgage	2,897,066 \$	2,745,833.94	LIBOR	1.150%	70	7/1/2012	4,215	0.4%	4.9%	3.2%	4.8%	4.7%
897908	3620E0WM4	Champion Mortgage	3,713,024 \$	3,101,207.48	LIBOR	1.990%	39	8/1/2012	2,354	1.1%	12.2%	11.8%	16.2%	14.3%
897909	3620E0WL6	Champion Mortgage	10,535,896 \$	8,737,323.73	LIBOR	2.275%	51	8/1/2012	9,328	0.9%	10.0%	9.6%	11.0%	16.4%
897910	3620E1EG5	Champion Mortgage	1,739,058 \$	1,638,246.26	LIBOR	1.994%	38	6/1/2013	1,449	1.8%	19.1%	15.7%	11.6%	
897911	3620E0WS1	Champion Mortgage	18,307,534 \$	14,556,165.78	LIBOR	2.509%	29	8/1/2012	2,190	1.3%	14.7%	11.3%	17.9%	18.4%
897912	3620E0WT9	Champion Mortgage	12,061,435 \$	10,914,598.28	LIBOR	1.670%	40	8/1/2012	2,491	0.8%	9.4%	8.9%	10.3%	9.1%
897913	3620E0WX0	Champion Mortgage	31,270,126 \$	27,048,565.83	LIBOR	2.059%	32	8/1/2012	5,083	0.6%	7.4%	10.6%	13.1%	14.1%
897914	3620E0WU6	Champion Mortgage	23,946,428 \$	21,778,941.53	LIBOR	2.536%	30	8/1/2012	3,944	0.4%	4.7%	6.1%	10.3%	9.4%
897915	3620E0XY7	Champion Mortgage	5,671,444 \$	4,763,875.94	LIBOR	1.983%	38	9/1/2012	2,306	1.0%	11.8%	12.5%	18.9%	16.8%
897916	3620E0XW1	Champion Mortgage	2,052,735 \$	1,652,220.67	CMT	1.266%	89	9/1/2012	1,518	0.5%	5.3%	30.9%	18.9%	19.5%
897917	3620E0XX9	Champion Mortgage	15,275,670 \$	13,542,768.96	LIBOR	2.252%	51	9/1/2012	9,221	0.5%	6.1%	7.4%	8.2%	11.3%
897918	3620E0XZ4	Champion Mortgage	4,965,763 \$	4,249,259.22	LIBOR	2.471%	29	9/1/2012	2,177	1.2%	13.5%	7.2%	8.7%	14.9%
897919	3620E0XZ7	Champion Mortgage	3,455,214 \$	3,047,640.78	LIBOR	1.665%	40	9/1/2012	2,446	0.2%	1.9%	6.5%	7.7%	10.9%
897920	3620E0X35	Champion Mortgage	9,890,038 \$	8,568,379.63	LIBOR	2.059%	32	9/1/2012	5,047	1.3%	14.5%	10.7%	11.0%	12.5%
897921	3620E0X43	Champion Mortgage	8,361,343 \$	6,231,356.76	LIBOR	2.536%	30	9/1/2012	3,897	0.4%	5.0%	7.9%	11.6%	11.4%
897922	3620E0YA8	Champion Mortgage	2,909,735 \$	2,766,672.45	CMT	0.989%	78	9/1/2012	2,379	0.2%	2.3%	4.2%	4.4%	4.9%
897923	3620E0YB6	Champion Mortgage	3,794,856 \$	3,558,216.34	LIBOR	1.203%	69	9/1/2012	4,172	0.5%	5.7%	5.4%	5.9%	6.4%
897924	3620E0ZX7	Champion Mortgage	6,332,655 \$	5,704,386.57	LIBOR	1.985%	38	11/1/2012	2,272	0.7%	8.0%	9.0%	11.9%	11.2%
897925	3620E0ZY5	Champion Mortgage	17,553,187 \$	15,855,194.14	LIBOR	2.285%	51	11/1/2012	8,970	0.5%	5.3%	7.7%	8.4%	9.5%
897926	3620E0Y26	Champion Mortgage	5,178,293 \$	4,168,848.35	LIBOR	2.527%	28	10/1/2012	2,167	3.3%	33.5%	22.6%	20.1%	19.4%
897927	3620E0Y34	Champion Mortgage	3,570,060 \$	3,263,576.99	LIBOR	1.689%	40	10/1/2012	2,447	0.1%	1.5%	4.4%	12.8%	9.2%
897928	3620E0Y42	Champion Mortgage	8,991,851 \$	7,935,181.51	LIBOR	2.059%	33	10/1/2012	5,018	0.6%	7.3%	11.8%	14.3%	12.3%
897929	3620E0Y59	Champion Mortgage	7,097,279 \$	6,634,200.24	LIBOR	2.568%	35	10/1/2012	3,897	0.9%	10.3%	11.2%	9.4%	9.0%
898379	3620E0UA2	Generation Mortgage	6,956,068 \$	6,800,934.52	LIBOR	2.052%	23	5/1/2012	76	0.3%	3.8%	5.9%	3.0%	1.5%
898380	3620E0T30	Generation Mortgage	3,250,000 \$	2,855,714.09	LIBOR	2.015%	28	5/1/2012	1,150	0.9%	10.7%	7.8%	5.6%	12.9%
898381	3620E0UX2	Generation Mortgage	8,103,280 \$	7,938,468.76	LIBOR	2.081%	22	6/1/2012	75	0.0%	0.1%	4.2%	2.9%	2.3%
898382	3620E0UV6	Generation Mortgage	2,693,859 \$	2,476,153.09	LIBOR	2.015%	28	6/1/2012	1,223	1.2%	13.6%	10.6%	8.4%	8.6%
898383	3620E0U79	Generation Mortgage	3,301,108 \$	3,048,750.49	LIBOR	2.143%	22	6/1/2012	38	0.0%	0.0%	7.2%	13.5%	11.3%

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	CPR
898384	3620E0U87	Generation Mortgage	3,899,521 \$	3,420,924.46	LIBOR	2.493%	23	6/1/2012	166	0.1%	0.7%	20.3%	12.2%	11.7%
898385	3620E0V60	Generation Mortgage	11,430,271 \$	11,523,210.34	LIBOR	2.155%	21	7/1/2012	130	0.0%	0.0%	0.6%	2.7%	2.4%
898386	3620E0VM5	Generation Mortgage	3,055,626 \$	2,650,796.01	LIBOR	2.038%	27	7/1/2012	1,336	1.3%	14.5%	20.7%	21.0%	14.6%
898387	3620E0WA0	Generation Mortgage	4,372,726 \$	4,242,018.16	LIBOR	2.354%	21	7/1/2012	214	0.2%	2.6%	1.7%	2.7%	3.8%
898388	3620E0W44	Generation Mortgage	13,560,394 \$	12,464,599.17	LIBOR	2.082%	20	8/1/2012	133	0.0%	0.4%	4.3%	6.8%	10.4%
898389	3620E0WN2	Generation Mortgage	1,027,773 \$	559,232.87	LIBOR	2.643%	25	8/1/2012	214	0.0%	0.0%	2.7%	50.7%	32.5%
898390	3620E0XF8	Generation Mortgage	5,825,885 \$	4,312,315.40	LIBOR	2.308%	20	8/1/2012	63	0.1%	0.6%	3.2%	20.7%	15.3%
898391	3620E0WE2	Generation Mortgage	3,205,867 \$	2,930,561.02	LIBOR	2.061%	26	8/1/2012	1,471	0.0%	0.4%	5.2%	8.3%	10.2%
898392	3620E0XJ0	Generation Mortgage	7,597,716 \$	7,681,096.49	LIBOR	2.146%	20	8/1/2012	87	0.0%	0.0%	0.0%	0.0%	2.3%
898393	3620E0XQ4	Generation Mortgage	3,672,865 \$	3,389,155.78	LIBOR	2.341%	20	9/1/2012	312	0.0%	0.0%	0.3%	8.3%	8.2%
898394	3620E0XM3	Generation Mortgage	3,853,785 \$	3,506,531.22	LIBOR	2.078%	26	9/1/2012	1,689	0.0%	0.2%	6.6%	7.4%	11.5%
898395	3620E0YH3	Generation Mortgage	14,843,858 \$	14,395,644.53	LIBOR	2.160%	19	10/1/2012	167	0.3%	3.7%	2.3%	2.6%	6.0%
898396	3620E0YM2	Generation Mortgage	5,303,890 \$	4,675,903.21	LIBOR	2.354%	19	10/1/2012	376	0.0%	0.0%	0.4%	6.1%	15.4%
898397	3620E0YJ9	Generation Mortgage	3,605,723 \$	2,697,698.30	LIBOR	2.072%	26	10/1/2012	1,687	0.0%	0.4%	7.8%	11.1%	22.8%
898398	3620E0ZD1	Generation Mortgage	17,382,584 \$	16,971,654.80	LIBOR	2.228%	18	10/1/2012	185	0.0%	0.1%	0.9%	1.1%	3.5%
898399	3620E0Y67	Generation Mortgage	3,299,295 \$	2,465,252.50	LIBOR	2.458%	18	10/1/2012	36	0.0%	0.0%	0.0%	36.1%	23.3%
898400	3620E0ZE9	Generation Mortgage	2,835,688 \$	2,772,817.20	LIBOR	2.450%	18	10/1/2012	37	0.0%	0.0%	8.3%	4.2%	2.1%
898401	3620E0ZQ2	Generation Mortgage	2,071,392 \$	1,876,778.62	LIBOR	2.350%	17	11/1/2012	32	0.0%	0.4%	3.2%	1.8%	1.0%
898402	3620E0ZH2	Generation Mortgage	4,674,200 \$	4,082,455.69	LIBOR	2.125%	24	11/1/2012	2,034	0.1%	0.8%	14.0%	18.3%	14.8%
898403	3620E0ZN9	Generation Mortgage	1,406,807 \$	1,212,969.04	LIBOR	2.591%	22	11/1/2012	449	0.0%	0.0%	0.6%	16.6%	17.3%
898404	3620E0ZS8	Generation Mortgage	7,083,566 \$	6,637,722.97	LIBOR	2.246%	17	11/1/2012	90	0.0%	0.1%	4.2%	2.2%	1.2%
898405	3620E0ZG0	Generation Mortgage	7,010,114 \$	6,828,723.25	LIBOR	2.228%	17	12/1/2012	90	0.3%	3.2%	1.2%	5.3%	5.4%
898406	3620E0ZX3	Generation Mortgage	6,646,128 \$	6,299,865.07	LIBOR	2.408%	17	12/1/2012	68	0.0%	0.1%	0.2%	0.3%	7.4%
898407	3620E0ZK1	Generation Mortgage	3,949,728 \$	3,764,305.02	LIBOR	2.145%	23	12/1/2012	2,121	0.0%	0.4%	5.0%	5.7%	6.7%
898408	3620E0ZL9	Generation Mortgage	1,024,781 \$	839,452.38	LIBOR	2.531%	21	12/1/2012	481	0.0%	0.1%	6.3%	25.2%	21.6%
898409	3620E03S3	Generation Mortgage	9,004,770 \$	8,597,826.42	LIBOR	2.294%	16	12/1/2012	115	0.0%	0.1%	2.4%	2.0%	5.6%
898410	3620E03Z7	Generation Mortgage	4,640,480 \$	4,393,312.52	LIBOR	2.191%	23	1/1/2013	2,324	0.4%	5.2%	5.8%	5.2%	6.6%
898411	3620E04G8	Generation Mortgage	6,067,844 \$	6,118,433.76	LIBOR	2.292%	15	1/1/2013	71	0.0%	0.0%	0.0%	1.4%	1.9%
898412	3620E04D5	Generation Mortgage	1,058,813 \$	1,003,135.99	LIBOR	2.540%	21	1/1/2013	550	0.0%	0.1%	1.0%	6.6%	7.8%
898413	3620E04L7	Generation Mortgage	4,037,182 \$	3,461,327.72	LIBOR	2.447%	16	1/1/2013	50	0.0%	0.4%	14.5%	7.6%	12.2%
898414	3620E05Q5	Generation Mortgage	7,058,526 \$	7,025,123.54	LIBOR	2.188%	15	1/1/2013	98	0.0%	0.0%	0.3%	2.7%	1.5%
898415	3620E05V4	Generation Mortgage	3,646,132 \$	3,286,306.77	LIBOR	2.347%	15	2/1/2013	45	0.0%	0.0%	1.5%	25.3%	13.7%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo		
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	CPR	
898416	3620E05S1	Generation Mortgage	4,469,670	\$	4,175,502.71	LIBOR	2.176%	22	2/1/2013	2,490	0.3%	3.0%	11.5%	10.6%	8.7%
898417	3620E05X0	Generation Mortgage	1,473,911	\$	1,420,255.23	LIBOR	2.499%	19	2/1/2013	600	0.0%	0.0%	0.7%	2.7%	5.0%
898418	3620E06Z4	Generation Mortgage	8,150,423	\$	7,568,315.90	LIBOR	2.335%	15	2/1/2013	84	0.0%	0.0%	15.1%	11.9%	9.7%
898419	3620E0UT1	Live Well Financial	12,820,824	\$	12,010,201.91	LIBOR	2.330%	26	5/1/2012	71	0.0%	0.1%	2.6%	3.9%	8.3%
898420	3620E0VH6	Live Well Financial	23,750,203	\$	22,704,719.78	LIBOR	2.262%	26	6/1/2012	293	0.0%	0.1%	4.2%	4.8%	6.6%
898421	3620E0WB8	Live Well Financial	16,777,564	\$	14,827,035.40	LIBOR	2.362%	25	7/1/2012	418	0.6%	7.2%	10.3%	11.5%	12.3%
898422	3620E0WW2	Live Well Financial	28,909,106	\$	26,583,829.85	LIBOR	2.217%	24	8/1/2012	559	0.8%	8.7%	8.6%	6.9%	9.4%
898423	3620E0XN1	Live Well Financial	1,795,857	\$	1,452,272.04	LIBOR	2.287%	26	9/1/2012	684	1.8%	20.0%	8.6%	22.4%	17.3%
898424	3620E0YD2	Live Well Financial	23,692,654	\$	23,189,700.09	LIBOR	2.291%	24	9/1/2012	309	0.1%	1.1%	6.3%	6.5%	5.5%
898425	3620E0YN0	Live Well Financial	1,627,656	\$	1,522,509.47	LIBOR	2.312%	25	10/1/2012	993	0.0%	0.5%	4.0%	10.7%	9.5%
898426	3620E0ZF6	Live Well Financial	25,302,440	\$	23,549,783.13	LIBOR	2.327%	21	10/1/2012	286	0.0%	0.1%	0.6%	6.3%	8.6%
898427	3620E0ZJ8	Live Well Financial	2,610,268	\$	2,391,154.95	LIBOR	2.315%	24	11/1/2012	1,270	1.7%	18.7%	12.7%	11.6%	10.7%
898428	3620E0ZF2	Live Well Financial	17,005,051	\$	16,041,475.12	LIBOR	2.339%	19	11/1/2012	221	0.3%	3.0%	3.2%	7.3%	6.1%
898429	3620E0ZQ8	Live Well Financial	2,371,840	\$	2,248,593.50	LIBOR	2.308%	23	12/1/2012	1,494	0.7%	8.3%	7.6%	5.7%	7.9%
898430	3620E03T1	Live Well Financial	12,072,286	\$	12,255,289.56	LIBOR	2.474%	18	12/1/2012	81	0.0%	0.1%	0.1%	1.9%	1.6%
898431	3620E04B9	Live Well Financial	2,562,858	\$	2,454,540.00	LIBOR	2.323%	23	1/1/2013	1,573	0.5%	6.3%	9.1%	5.9%	6.8%
898432	3620E07L4	Live Well Financial	9,286,047	\$	9,139,963.69	LIBOR	2.182%	14	2/1/2013	134	0.0%	0.1%	0.1%	5.5%	3.9%
898433	3620E05W2	Live Well Financial	2,628,369	\$	2,397,891.66	LIBOR	2.319%	23	2/1/2013	1,580	0.7%	7.9%	4.9%	8.9%	11.2%
898434	3620E1AH7	Live Well Financial	2,849,869	\$	2,821,130.48	LIBOR	2.503%	13	3/1/2013	45	0.2%	1.8%	0.9%	0.5%	3.5%
898435	3620E1BJ2	Live Well Financial	1,334,066	\$	1,041,756.53	LIBOR	2.574%	12	4/1/2013	23	9.8%	71.1%	68.5%	43.9%	
898436	3620E1AM6	Live Well Financial	2,245,248	\$	2,123,811.01	LIBOR	2.342%	22	3/1/2013	1,711	0.3%	3.3%	6.3%	12.0%	7.8%
898437	3620E1CN2	Live Well Financial	3,141,529	\$	3,199,125.62	LIBOR	2.391%	12	4/1/2013	53	0.0%	0.0%	0.2%	0.1%	
898438	3620E1BD5	Live Well Financial	24,698,269	\$	23,459,966.70	LIBOR	2.528%	17	3/1/2013	245	0.0%	0.2%	9.7%	10.4%	7.5%
898439	3620E1CR3	Live Well Financial	9,923,560	\$	9,505,227.77	LIBOR	2.196%	12	4/1/2013	160	1.1%	12.0%	17.3%	10.4%	
898440	3620E1B94	Live Well Financial	2,510,101	\$	2,195,670.03	LIBOR	2.264%	21	4/1/2013	1,584	0.8%	8.9%	9.6%	10.0%	
898441	3620E1B52	Live Well Financial	1,194,883	\$	1,166,516.43	LIBOR	2.402%	17	4/1/2013	417	0.1%	0.7%	2.5%	3.3%	
898442	3620E1DQ4	Live Well Financial	4,583,019	\$	4,065,320.52	LIBOR	2.456%	12	5/1/2013	65	0.1%	1.2%	3.6%	13.5%	
898443	3620E1CU6	Live Well Financial	20,357,082	\$	19,522,810.84	LIBOR	2.328%	18	4/1/2013	252	0.0%	0.0%	2.6%	8.5%	
898444	3620E1C28	Live Well Financial	2,196,040	\$	2,234,962.15	LIBOR	2.420%	12	5/1/2013	30	0.0%	0.2%	0.3%	0.3%	
898445	3620E1C93	Live Well Financial	1,036,926	\$	933,972.19	LIBOR	2.498%	18	5/1/2013	440	1.7%	18.8%	13.9%	16.1%	
898446	3620E1DA9	Live Well Financial	3,023,284	\$	2,699,402.28	LIBOR	2.278%	21	5/1/2013	2,045	0.0%	0.4%	5.9%	22.7%	
898447	3620E1DX9	Live Well Financial	9,722,615	\$	9,288,534.90	LIBOR	2.248%	11	5/1/2013	135	3.3%	32.8%	19.9%	11.1%	

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR
898448	3620E1D76	Live Well Financial	15,078,134 \$	14,992,672.37	LIBOR	2.311%	15	6/1/2013	190	0.7%	7.5%	6.7%	3.9%
898449	3620E1EX8	Live Well Financial	5,254,680 \$	5,137,629.59	LIBOR	2.540%	9	6/1/2013	27	1.0%	11.3%	8.8%	5.0%
898450	3620E1DZ4	Live Well Financial	3,640,696 \$	3,521,262.45	LIBOR	2.286%	19	6/1/2013	2,208	0.0%	0.5%	2.5%	8.7%
898451	3620E1D35	Live Well Financial	1,407,172 \$	1,100,949.24	LIBOR	2.477%	16	6/1/2013	504	0.0%	0.5%	7.0%	7.1%
898452	3620E1FD1	Live Well Financial	10,488,769 \$	10,521,766.32	LIBOR	2.548%	9	7/1/2013	89	0.0%	0.0%	0.0%	2.2%
898453	3620E1FA7	Live Well Financial	3,693,519 \$	3,460,329.10	LIBOR	2.291%	18	7/1/2013	2,418	0.9%	10.2%	7.9%	12.4%
898454	3620E1GM0	Live Well Financial	9,779,439 \$	9,892,786.50	LIBOR	2.326%	8	8/1/2013	127	0.0%	0.0%	0.1%	0.4%
898455	3620E1GW8	Live Well Financial	12,428,674 \$	12,588,871.09	LIBOR	2.281%	8	8/1/2013	132	0.0%	0.0%	0.1%	0.1%
898456	3620E1FZ2	Live Well Financial	7,533,950 \$	7,588,346.31	LIBOR	2.518%	8	7/1/2013	58	0.0%	0.0%	0.0%	0.0%
898457	3620E1GT5	Live Well Financial	11,372,332 \$	11,312,960.73	LIBOR	2.284%	7	8/1/2013	133	0.0%	0.0%	1.9%	3.1%
898458	3620E1GE8	Live Well Financial	4,027,018 \$	3,959,240.10	LIBOR	2.294%	18	8/1/2013	2,561	0.2%	1.9%	2.7%	3.5%
898459	3620E1GF5	Live Well Financial	1,969,098 \$	1,846,163.88	LIBOR	2.506%	17	8/1/2013	502	1.1%	12.5%	11.1%	14.8%
898460	3620E1GX6	Live Well Financial	1,435,266 \$	1,447,794.25	LIBOR	2.492%	9	8/1/2013	13	0.1%	1.2%	1.0%	1.0%
898461	3620E1GY4	Live Well Financial	7,351,840 \$	6,930,750.03	LIBOR	2.393%	8	8/1/2013	62	0.0%	0.0%	12.0%	13.6%
898462	3620E1GZ1	Live Well Financial	4,156,584 \$	4,049,441.91	LIBOR	2.460%	16	9/1/2013	3,012	0.6%	6.7%	5.6%	7.5%
898463	3620E1G99	Live Well Financial	9,423,967 \$	9,232,105.59	LIBOR	2.390%	7	9/1/2013	73	0.0%	0.1%	11.3%	6.5%
898464	3620E1HT4	Live Well Financial	43,275,653 \$	43,446,202.41	CMT	1.215%	73	11/1/2013	269	0.0%	0.0%	0.0%	
898465	3620E1HU1	Live Well Financial	1,598,694 \$	1,508,352.25	CMT	2.947%	76	11/1/2013	12	0.0%	0.0%	0.0%	
898466	3620E1HV9	Live Well Financial	15,314,961 \$	14,899,136.61	LIBOR	1.677%	55	11/1/2013	89	0.0%	0.0%	5.7%	
898467	3620E1HW7	Live Well Financial	4,712,083 \$	4,743,677.02	LIBOR	2.006%	68	11/1/2013	31	0.0%	0.0%	0.0%	
898468	3620E1HA5	Live Well Financial	3,909,200 \$	3,899,715.17	LIBOR	2.438%	16	10/1/2013	3,073	0.3%	3.3%	2.1%	
898726	3620E1HC1	Live Well Financial	1,638,573 \$	1,528,441.14	LIBOR	2.620%	17	10/1/2013	516	2.2%	23.7%	18.7%	
898727	3620E1HD9	Live Well Financial	10,149,008 \$	10,110,774.92	LIBOR	2.533%	6	10/1/2013	74	0.0%	0.0%	1.8%	
898728	3620E1HS6	Live Well Financial	1,438,111 \$	1,451,090.60	LIBOR	2.711%	6	10/1/2013	12	0.0%	0.0%	0.2%	
898730	3620E1HX5	Live Well Financial	4,480,891 \$	4,410,822.89	LIBOR	2.456%	16	11/1/2013	3,132	0.3%	3.0%	8.5%	
898731	3620E1HY3	Live Well Financial	1,067,865 \$	1,063,623.12	LIBOR	2.568%	17	11/1/2013	526	0.9%	10.1%	4.8%	
898732	3620E1H49	Live Well Financial	14,254,354 \$	14,212,981.75	LIBOR	2.233%	5	11/1/2013	115	0.0%	0.2%	4.0%	
898733	3620E1H64	Live Well Financial	10,143,759 \$	10,195,308.79	LIBOR	2.158%	4	12/1/2013	107	0.0%	0.1%	0.1%	
898734	3620E1H56	Live Well Financial	4,128,432 \$	4,127,344.55	LIBOR	2.430%	16	12/1/2013	3,289	0.2%	2.8%	2.5%	
898735	3620E1JC9	Live Well Financial	1,821,541 \$	1,803,133.90	LIBOR	2.542%	10	12/1/2013	577	1.3%	14.7%	6.5%	
898736	3620E1JJ4	Live Well Financial	10,087,469 \$	10,094,250.41	LIBOR	2.227%	3	1/1/2014	73	0.0%	0.0%		
898737	3620E1JD7	Live Well Financial	6,169,144 \$	6,097,294.37	LIBOR	2.294%	4	12/1/2013	43	0.0%	0.1%	6.8%	

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Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	CPR
898739	3620E1JG0	Live Well Financial	3,976,586 \$	3,977,123.22	LIBOR	2.407%	16	1/1/2014	3,471	0.3%	3.9%			
898740	3620E1JH8	Live Well Financial	4,495,721 \$	4,508,990.22	LIBOR	2.349%	3	1/1/2014	47	0.1%	1.1%			
898741	3620E1JQ8	Live Well Financial	1,782,992 \$	1,786,003.03	LIBOR	2.228%	2	2/1/2014	18	0.0%	0.2%			
898742	3620E1JR6	Live Well Financial	3,228,738 \$	3,234,686.71	LIBOR	2.211%	4	2/1/2014	20	0.0%	0.0%			
898743	3620E1JK1	Live Well Financial	4,771,476 \$	4,766,033.50	LIBOR	2.441%	16	2/1/2014	3,464	0.3%	3.8%			
898744	3620E1JL9	Live Well Financial	1,764,616 \$	1,768,089.03	LIBOR	2.587%	16	2/1/2014	531	0.0%	0.2%			
898745	3620E1JS4	Live Well Financial	5,467,655 \$	5,476,396.73	LIBOR	2.301%	2	2/1/2014	57	0.0%	0.4%			
898947	3620E1A87	Reverse Mortgage Solutions	7,498,450 \$	7,145,905.54	LIBOR	2.369%	14	3/1/2013	83	0.0%	0.1%	0.1%	7.3%	
898948	3620E1BE3	Reverse Mortgage Solutions	1,959,992 \$	1,993,158.55	LIBOR	2.374%	15	3/1/2013	17	0.2%	1.8%	0.6%	0.4%	0.7%
898949	3620E1BF0	Reverse Mortgage Solutions	1,913,644 \$	1,392,655.43	LIBOR	2.239%	15	3/1/2013	14	11.5%	76.8%	38.5%	57.0%	34.5%
899054	3620E1CH5	Reverse Mortgage Solutions	4,176,048 \$	3,990,708.71	LIBOR	2.408%	13	4/1/2013	53	0.5%	5.4%	6.4%	11.0%	
899055	3620E0XT8	Reverse Mortgage Solutions	4,553,118 \$	4,511,351.61	LIBOR	2.189%	20	9/1/2012	56	0.0%	0.0%	2.2%	6.9%	4.3%
899056	3620E02Y1	Reverse Mortgage Solutions	9,175,258 \$	8,862,573.70	LIBOR	2.356%	17	12/1/2012	98	0.2%	2.6%	17.0%	12.0%	6.4%
899057	3620E0XP6	Reverse Mortgage Solutions	5,164,358 \$	4,979,425.78	LIBOR	2.345%	21	9/1/2012	61	0.0%	0.0%	0.0%	2.4%	3.7%
899058	3620E0YP5	Reverse Mortgage Solutions	8,226,815 \$	7,752,110.13	LIBOR	2.233%	19	10/1/2012	105	2.6%	26.7%	9.9%	14.5%	8.5%
899059	3620E03U8	Reverse Mortgage Solutions	8,023,218 \$	7,445,101.65	LIBOR	2.258%	17	12/1/2012	113	0.2%	2.7%	13.0%	7.2%	6.1%
899060	3620E05Y8	Reverse Mortgage Solutions	1,783,327 \$	1,829,017.28	LIBOR	2.403%	16	2/1/2013	27	0.0%	0.1%	0.1%	0.1%	0.1%
899061	3620E0Y75	Reverse Mortgage Solutions	5,099,446 \$	4,841,311.76	LIBOR	2.319%	19	10/1/2012	46	0.0%	0.0%	7.2%	6.2%	8.2%
899062	3620E04Y9	Reverse Mortgage Solutions	4,248,335 \$	3,828,243.64	LIBOR	2.291%	17	1/1/2013	34	3.0%	30.3%	13.5%	7.0%	13.2%
899063	3620E02J4	Reverse Mortgage Solutions	4,828,345 \$	4,188,680.52	LIBOR	2.298%	18	12/1/2012	43	0.0%	0.0%	29.1%	27.1%	16.4%
899064	3620E02D7	Reverse Mortgage Solutions	8,096,757 \$	7,319,112.93	LIBOR	2.291%	18	11/1/2012	85	0.0%	0.0%	0.2%	13.8%	12.5%
899065	3620E0ZC3	Reverse Mortgage Solutions	2,008,809 \$	1,818,646.61	LIBOR	2.281%	20	10/1/2012	392	0.9%	9.7%	7.1%	19.7%	12.2%
899066	3620E0ZG4	Reverse Mortgage Solutions	5,031,588 \$	5,213,568.81	LIBOR	2.484%	18	10/1/2012	60	0.0%	0.0%	0.0%	0.0%	0.0%
899067	3620E02C9	Reverse Mortgage Solutions	8,750,363 \$	8,163,252.69	LIBOR	2.479%	17	11/1/2012	90	1.3%	14.4%	5.7%	16.1%	9.9%
899068	3620E02Z8	Reverse Mortgage Solutions	2,386,502 \$	2,140,424.87	LIBOR	2.514%	17	12/1/2012	22	0.0%	0.0%	21.0%	11.1%	14.0%
899069	3620E03L8	Reverse Mortgage Solutions	7,719,487 \$	7,662,183.88	LIBOR	2.389%	16	12/1/2012	100	0.0%	0.1%	0.0%	4.6%	3.4%
899070	3620E02M7	Reverse Mortgage Solutions	3,413,034 \$	3,359,457.49	LIBOR	2.526%	18	12/1/2012	37	0.0%	0.0%	0.0%	6.0%	4.8%
899071	3620E1CT9	Reverse Mortgage Solutions	7,631,085 \$	7,671,528.79	LIBOR	2.455%	14	4/1/2013	84	0.0%	0.0%	0.0%	2.6%	
899072	3620E02E5	Reverse Mortgage Solutions	1,441,061 \$	1,345,163.47	LIBOR	2.295%	20	11/1/2012	602	0.4%	4.7%	4.2%	8.5%	9.4%
899073	3620E03V6	Reverse Mortgage Solutions	2,641,983 \$	1,929,278.95	LIBOR	2.348%	16	12/1/2012	24	0.1%	1.1%	19.7%	37.7%	31.3%
899074	3620E1CY8	Reverse Mortgage Solutions	3,282,630 \$	2,851,090.39	LIBOR	2.496%	12	5/1/2013	39	4.8%	44.4%	20.5%	21.5%	
899075	3620E03P9	Reverse Mortgage Solutions	1,442,099 \$	1,232,218.24	LIBOR	2.306%	19	12/1/2012	777	0.6%	6.5%	6.7%	14.2%	17.4%

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899076	3620E05C6	Reverse Mortgage Solutions	2,584,223	\$	2,575,702.22	LIBOR	2.364%	15	1/1/2013	34	0.0%	0.0%	0.0%	0.0%	3.1%
899077	3620E04J2	Reverse Mortgage Solutions	3,036,425	\$	2,819,930.46	LIBOR	2.405%	15	1/1/2013	43	8.3%	64.6%	31.5%	19.4%	10.4%
899078	3620E05K8	Reverse Mortgage Solutions	2,429,768	\$	2,478,292.01	LIBOR	2.332%	15	1/1/2013	38	0.0%	0.0%	0.0%	0.1%	0.8%
899079	3620E05L6	Reverse Mortgage Solutions	13,486,375	\$	12,196,839.02	LIBOR	2.430%	16	1/1/2013	162	4.4%	41.4%	18.0%	19.7%	10.9%
899080	3620E07F7	Reverse Mortgage Solutions	3,248,449	\$	3,276,760.23	LIBOR	2.226%	14	2/1/2013	33	0.3%	3.5%	1.2%	3.0%	1.6%
899081	3620E06C5	Reverse Mortgage Solutions	1,833,432	\$	1,877,222.46	LIBOR	2.452%	17	2/1/2013	24	0.0%	0.0%	1.3%	0.6%	0.3%
899082	3620E05T9	Reverse Mortgage Solutions	2,234,103	\$	2,293,072.81	LIBOR	2.399%	14	2/1/2013	22	0.0%	0.0%	0.0%	0.0%	0.0%
899083	3620E06L5	Reverse Mortgage Solutions	3,497,763	\$	3,255,441.93	LIBOR	2.339%	15	2/1/2013	42	0.0%	0.0%	32.7%	18.4%	9.7%
899084	3620E06S0	Reverse Mortgage Solutions	2,414,995	\$	2,478,955.29	LIBOR	2.395%	14	2/1/2013	26	0.0%	0.0%	0.0%	0.0%	0.0%
899085	3620E06M3	Reverse Mortgage Solutions	5,031,795	\$	5,094,877.49	LIBOR	2.247%	14	2/1/2013	60	0.0%	0.0%	0.0%	0.2%	1.2%
899086	3620E05R3	Reverse Mortgage Solutions	3,293,169	\$	2,944,363.96	LIBOR	2.318%	19	1/1/2013	1,211	1.0%	11.5%	14.1%	12.9%	12.9%
899087	3620E07H3	Reverse Mortgage Solutions	2,976,195	\$	2,710,229.21	LIBOR	2.360%	18	2/1/2013	1,520	1.6%	17.4%	20.8%	15.3%	11.4%
899088	3620E1BC7	Reverse Mortgage Solutions	4,265,848	\$	3,859,449.94	LIBOR	2.359%	17	3/1/2013	1,841	1.3%	14.3%	18.2%	17.5%	11.8%
899089	3620E1CL6	Reverse Mortgage Solutions	2,297,967	\$	2,316,838.09	LIBOR	2.210%	13	4/1/2013	26	0.0%	0.1%	0.0%	2.4%	
899090	3620E06D3	Reverse Mortgage Solutions	2,011,195	\$	1,967,258.67	LIBOR	2.154%	15	2/1/2013	19	0.0%	0.0%	16.1%	8.4%	4.6%
899091	3620E1AC8	Reverse Mortgage Solutions	3,389,047	\$	3,436,844.19	LIBOR	2.334%	16	2/1/2013	39	0.0%	0.2%	2.2%	1.1%	1.1%
899092	3620E1CM4	Reverse Mortgage Solutions	5,579,493	\$	5,595,962.27	LIBOR	2.408%	12	4/1/2013	64	0.0%	0.0%	4.9%	2.5%	
899093	3620E07E0	Reverse Mortgage Solutions	1,807,074	\$	1,792,756.54	LIBOR	2.607%	15	2/1/2013	32	0.0%	0.0%	4.3%	4.8%	3.6%
899094	3620E1AD6	Reverse Mortgage Solutions	3,479,255	\$	3,359,697.05	LIBOR	2.279%	14	3/1/2013	27	0.0%	0.0%	0.0%	0.0%	5.8%
899095	3620E1A46	Reverse Mortgage Solutions	1,592,846	\$	1,586,819.02	LIBOR	1.868%	14	3/1/2013	17	0.0%	0.0%	3.5%	4.5%	2.3%
899096	3620E1A53	Reverse Mortgage Solutions	6,234,892	\$	6,066,808.86	LIBOR	2.461%	13	3/1/2013	76	0.0%	0.5%	6.3%	9.7%	5.2%
899097	3620E1A79	Reverse Mortgage Solutions	7,344,319	\$	7,328,908.23	LIBOR	2.555%	14	3/1/2013	110	0.5%	6.0%	2.9%	4.2%	2.8%
899181	3620E1DB7	Champion Mortgage	1,942,864	\$	1,653,668.19	LIBOR	1.992%	38	5/1/2013	1,458	4.2%	40.2%	17.5%	14.5%	
899182	3620E1DC5	Champion Mortgage	1,010,086	\$	930,604.68	LIBOR	1.998%	39	5/1/2013	867	0.1%	1.3%	21.1%	15.6%	
899183	3620E1DD3	Champion Mortgage	1,256,492	\$	1,223,146.65	CMT	1.266%	89	5/1/2013	1,467	0.3%	3.3%	6.4%	5.5%	
899184	3620E1DE1	Champion Mortgage	5,173,830	\$	4,896,999.06	LIBOR	2.300%	51	5/1/2013	5,510	0.5%	6.3%	4.8%	6.7%	
899185	3620E1DF8	Champion Mortgage	3,102,179	\$	3,044,456.78	LIBOR	2.283%	52	5/1/2013	3,628	0.2%	1.8%	3.2%	4.0%	
899186	3620E1EA8	Champion Mortgage	4,891,289	\$	4,328,313.76	LIBOR	2.476%	29	6/1/2013	2,588	4.3%	40.6%	24.1%	18.6%	
899187	3620E1EB6	Champion Mortgage	3,095,276	\$	2,964,050.67	LIBOR	1.669%	40	6/1/2013	2,492	0.7%	8.1%	6.6%	6.3%	
899188	3620E1EC4	Champion Mortgage	8,097,108	\$	7,614,393.66	LIBOR	2.059%	32	6/1/2013	5,519	0.3%	3.1%	11.6%	11.2%	
899189	3620E1ED2	Champion Mortgage	6,443,832	\$	6,068,257.61	LIBOR	2.560%	30	6/1/2013	4,775	0.6%	7.0%	8.0%	10.4%	
899190	3620E1EH3	Champion Mortgage	1,036,954	\$	953,064.47	LIBOR	1.993%	39	6/1/2013	867	6.5%	55.4%	29.4%	18.0%	

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899191	3620E1EJ9	Champion Mortgage	4,704,415 \$	4,296,804.74	LIBOR	2.251%	50	6/1/2013	5,456	0.6%	6.7%	10.2%	9.2%	
899192	3620E1EK6	Champion Mortgage	3,754,873 \$	3,413,691.63	LIBOR	2.246%	51	6/1/2013	3,615	0.1%	1.1%	2.3%	18.4%	
899193	3620E1EN0	Champion Mortgage	1,437,628 \$	1,295,718.98	LIBOR	1.114%	70	6/1/2013	4,029	0.1%	1.7%	1.9%	19.5%	
899194	3620E1EL4	Champion Mortgage	1,192,427 \$	1,146,424.95	LIBOR	0.967%	65	6/1/2013	798	2.2%	23.5%	8.7%	6.9%	
899195	3620E1FK5	Champion Mortgage	4,561,869 \$	4,273,931.29	LIBOR	2.509%	28	7/1/2013	2,586	1.3%	14.9%	10.0%	11.1%	
899196	3620E1FL3	Champion Mortgage	3,195,779 \$	2,953,113.23	LIBOR	1.682%	40	7/1/2013	2,485	4.4%	41.4%	21.7%	16.2%	
899197	3620E1FM1	Champion Mortgage	7,851,670 \$	7,415,785.06	LIBOR	2.059%	32	7/1/2013	5,508	0.5%	6.0%	10.5%	9.1%	
899198	3620E1FN9	Champion Mortgage	6,006,374 \$	5,582,802.70	LIBOR	2.551%	31	7/1/2013	4,761	0.2%	2.6%	17.1%	16.3%	
899199	3620E1FP4	Champion Mortgage	1,701,996 \$	1,685,005.99	CMT	0.977%	78	7/1/2013	2,252	0.1%	0.6%	3.2%	2.7%	
899200	3620E1FQ2	Champion Mortgage	1,418,676 \$	1,393,083.49	LIBOR	1.180%	70	7/1/2013	4,026	0.1%	1.2%	1.1%	3.4%	
899201	3620E1FR0	Champion Mortgage	1,621,639 \$	1,575,389.16	LIBOR	1.996%	38	7/1/2013	1,443	0.7%	8.5%	4.9%	6.9%	
899202	3620E1FS8	Champion Mortgage	1,250,409 \$	1,241,114.02	LIBOR	2.002%	39	7/1/2013	866	0.1%	1.0%	2.3%	3.3%	
899203	3620E1FG4	Champion Mortgage	1,118,574 \$	1,097,787.92	CMT	1.267%	89	7/1/2013	1,439	0.3%	3.0%	5.8%	4.6%	
899204	3620E1FH2	Champion Mortgage	4,731,001 \$	4,402,816.56	LIBOR	2.252%	51	7/1/2013	5,423	0.6%	6.5%	16.4%	12.6%	
899205	3620E1FJ8	Champion Mortgage	3,532,930 \$	3,310,765.74	LIBOR	2.326%	52	7/1/2013	3,609	0.1%	1.5%	2.6%	12.9%	
899206	3620E1F74	Champion Mortgage	4,374,397 \$	4,029,138.26	LIBOR	2.496%	28	8/1/2013	2,583	1.4%	15.2%	22.2%	16.7%	
899207	3620E1F82	Champion Mortgage	3,081,920 \$	3,039,672.49	LIBOR	1.656%	39	8/1/2013	2,480	0.8%	8.9%	6.3%	4.3%	
899208	3620E1F90	Champion Mortgage	7,617,265 \$	7,391,761.85	LIBOR	2.059%	32	8/1/2013	5,486	0.4%	4.7%	6.6%	6.8%	
899209	3620E1GA6	Champion Mortgage	5,970,464 \$	5,483,395.80	LIBOR	2.550%	31	8/1/2013	4,745	0.5%	5.3%	13.6%	18.5%	
899210	3620E1GB4	Champion Mortgage	2,066,976 \$	1,991,473.61	LIBOR	1.976%	39	8/1/2013	1,433	0.6%	7.0%	10.1%	8.7%	
899211	3620E1G24	Champion Mortgage	1,598,723 \$	1,526,739.22	LIBOR	2.005%	38	9/1/2013	1,415	0.8%	8.7%	10.4%	10.7%	
899212	3620E1GC2	Champion Mortgage	4,794,550 \$	4,558,740.86	LIBOR	2.279%	51	8/1/2013	5,406	0.5%	5.4%	10.8%	9.2%	
899213	3620E1GD0	Champion Mortgage	3,103,494 \$	3,091,684.07	LIBOR	2.274%	52	8/1/2013	3,601	0.0%	0.2%	1.6%	2.9%	
899219	3620E0YE0	Silvergate Bank	19,193,885 \$	16,745,227.45	LIBOR	2.539%	22	9/1/2012	266	2.5%	26.5%	14.0%	13.2%	14.2%
899220	3620E03R5	Silvergate Bank	2,349,333 \$	2,059,840.31	LIBOR	2.564%	22	12/1/2012	265	0.2%	2.3%	7.4%	7.4%	13.9%
899221	3620E1BG8	Silvergate Bank	1,943,642 \$	1,698,682.80	LIBOR	2.534%	22	3/1/2013	265	1.6%	17.9%	13.0%	13.8%	15.1%
899222	3620E1E26	Silvergate Bank	2,554,326 \$	2,205,453.25	LIBOR	2.578%	22	7/1/2013	258	0.2%	2.0%	10.7%	21.5%	
899223	3620E1HB3	Silvergate Bank	1,489,529 \$	1,461,186.57	LIBOR	2.536%	22	10/1/2013	262	2.5%	25.8%	10.2%		
899224	3620E1H98	Silvergate Bank	1,075,628 \$	1,066,969.58	LIBOR	2.613%	22	12/1/2013	264	0.3%	3.9%	5.7%		
899319	3620E0XU5	Urban Financial of America	1,866,916 \$	1,803,545.11	LIBOR	2.345%	20	9/1/2012	35	0.0%	0.0%	0.0%	0.1%	7.3%
899320	3620E0XV3	Urban Financial of America	10,987,669 \$	10,371,987.99	LIBOR	2.352%	19	9/1/2012	123	0.0%	0.0%	3.2%	9.3%	8.3%
899321	3620E0X68	Urban Financial of America	2,873,649 \$	2,638,223.16	LIBOR	2.115%	31	9/1/2012	1,678	0.2%	2.6%	6.1%	8.0%	8.3%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
899322	3620E0YC4	Urban Financial of America	3,215,976 \$	3,139,273.01	LIBOR	2.251%	23	9/1/2012	1,405	0.4%	5.2%	4.4%	7.0%	5.1%
899323	3620E0X50	Urban Financial of America	1,356,658 \$	1,364,647.65	LIBOR	2.307%	20	9/1/2012	18	0.0%	0.0%	0.0%	5.8%	3.0%
899324	3620E0X92	Urban Financial of America	1,260,548 \$	1,157,931.51	CMT	1.442%	62	9/1/2012	567	0.4%	4.6%	3.1%	4.7%	3.3%
899325	3620E0X76	Urban Financial of America	1,128,055 \$	1,020,797.46	LIBOR	2.474%	31	9/1/2012	175	0.0%	0.0%	7.3%	7.0%	7.4%
899326	3620E0X84	Urban Financial of America	2,371,574 \$	2,242,840.66	LIBOR	2.321%	19	9/1/2012	26	0.0%	0.0%	0.0%	0.0%	1.2%
899327	3620E0YK6	Urban Financial of America	5,659,406 \$	5,788,828.22	LIBOR	2.252%	18	10/1/2012	85	0.0%	0.0%	0.6%	0.4%	0.6%
899328	3620E0YL4	Urban Financial of America	6,753,405 \$	6,510,071.64	LIBOR	2.331%	19	10/1/2012	79	0.0%	0.2%	0.2%	0.1%	9.1%
899329	3620E0YQ3	Urban Financial of America	2,157,975 \$	2,000,324.84	LIBOR	2.275%	18	10/1/2012	13	0.0%	0.2%	0.2%	11.2%	5.9%
899330	3620E0YT7	Urban Financial of America	2,460,005 \$	2,144,404.14	LIBOR	2.072%	31	10/1/2012	1,676	0.6%	7.1%	7.1%	10.5%	13.0%
899331	3620E0YY6	Urban Financial of America	3,541,817 \$	3,077,275.64	LIBOR	2.305%	23	10/1/2012	1,653	0.2%	2.6%	17.3%	16.8%	14.8%
899332	3620E0YZ3	Urban Financial of America	1,490,390 \$	1,080,323.00	LIBOR	2.503%	22	10/1/2012	299	0.5%	6.3%	45.3%	41.7%	30.4%
899333	3620E0Y83	Urban Financial of America	10,617,248 \$	9,951,139.99	LIBOR	2.320%	18	10/1/2012	111	1.7%	19.0%	6.9%	4.4%	8.7%
899334	3620E0Y91	Urban Financial of America	2,010,671 \$	1,770,938.02	LIBOR	2.264%	19	10/1/2012	21	0.0%	0.0%	0.0%	29.8%	16.2%
899335	3620E0ZB5	Urban Financial of America	2,209,596 \$	2,180,725.94	LIBOR	2.444%	18	10/1/2012	35	0.1%	0.6%	0.3%	0.3%	4.7%
899336	3620E0ZP4	Urban Financial of America	5,076,497 \$	5,021,328.44	LIBOR	2.384%	18	11/1/2012	53	0.0%	0.5%	0.2%	1.3%	1.1%
899337	3620E0ZK5	Urban Financial of America	7,647,055 \$	7,320,515.21	LIBOR	2.328%	17	11/1/2012	91	0.0%	0.1%	0.5%	0.4%	1.4%
899338	3620E0ZR0	Urban Financial of America	2,476,177 \$	2,141,643.85	LIBOR	2.077%	32	11/1/2012	1,670	0.7%	8.0%	7.1%	20.3%	14.3%
899339	3620E0Z66	Urban Financial of America	5,362,135 \$	4,019,340.10	LIBOR	2.325%	17	11/1/2012	58	0.1%	1.2%	2.5%	4.2%	11.6%
899340	3620E0Z82	Urban Financial of America	2,603,271 \$	2,062,231.41	LIBOR	2.452%	19	11/1/2012	27	0.1%	1.7%	21.3%	24.3%	19.1%
899341	3620E0Z90	Urban Financial of America	4,203,384 \$	3,901,378.66	LIBOR	2.249%	23	11/1/2012	2,028	1.2%	13.9%	11.6%	8.5%	8.4%
899342	3620E0ZV7	Urban Financial of America	4,829,667 \$	4,657,114.30	LIBOR	2.341%	21	12/1/2012	2,280	0.7%	8.2%	7.5%	5.7%	5.7%
899343	3620E0Z74	Urban Financial of America	6,711,810 \$	6,452,811.61	LIBOR	2.377%	17	11/1/2012	82	0.0%	0.1%	2.2%	4.2%	5.9%
899344	3620E0ZA3	Urban Financial of America	2,282,345 \$	2,251,562.52	LIBOR	2.470%	18	11/1/2012	32	0.0%	0.0%	0.2%	0.1%	0.1%
899345	3620E0ZN5	Urban Financial of America	8,400,735 \$	8,328,656.34	LIBOR	2.409%	17	12/1/2012	105	0.2%	2.1%	0.7%	5.4%	3.8%
899346	3620E0ZH8	Urban Financial of America	8,583,462 \$	7,846,378.64	LIBOR	2.352%	16	12/1/2012	99	0.4%	4.9%	4.9%	15.0%	8.3%
899347	3620E03C8	Urban Financial of America	1,428,366 \$	1,287,097.73	LIBOR	2.348%	17	12/1/2012	24	0.0%	0.0%	0.0%	0.0%	8.4%
899348	3620E03A2	Urban Financial of America	1,813,063 \$	1,693,573.57	LIBOR	2.295%	16	12/1/2012	27	2.1%	22.3%	8.8%	5.1%	9.7%
899349	3620E02R6	Urban Financial of America	2,115,053 \$	2,020,611.61	LIBOR	2.093%	32	12/1/2012	1,666	0.7%	8.2%	5.6%	7.8%	6.8%
899350	3620E02W5	Urban Financial of America	2,766,547 \$	2,325,598.77	LIBOR	2.442%	21	12/1/2012	438	0.6%	7.2%	48.1%	30.5%	26.8%
899351	3620E03D6	Urban Financial of America	7,682,417 \$	7,529,457.63	LIBOR	2.316%	16	12/1/2012	101	1.6%	17.6%	7.4%	3.8%	2.7%
899352	3620E03M6	Urban Financial of America	2,890,347 \$	2,796,341.83	LIBOR	2.298%	17	12/1/2012	37	0.0%	0.0%	0.1%	5.9%	6.2%
899353	3620E03K0	Urban Financial of America	2,485,021 \$	2,232,529.37	LIBOR	2.296%	16	12/1/2012	24	0.0%	0.0%	0.0%	9.2%	13.7%

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899354	3620E03N4	Urban Financial of America	1,686,156 \$	1,688,630.71	LIBOR	2.436%	16	12/1/2012	29	0.0%	0.0%	0.0%	4.9%	2.5%
899355	3620E03W4	Urban Financial of America	8,627,387 \$	8,325,824.94	LIBOR	2.325%	15	1/1/2013	100	0.0%	0.0%	3.0%	1.5%	3.2%
899356	3620E03X2	Urban Financial of America	3,611,781 \$	3,314,965.59	LIBOR	2.386%	15	1/1/2013	41	0.0%	0.1%	30.7%	16.8%	8.9%
899357	3620E03Y0	Urban Financial of America	5,120,740 \$	4,977,469.88	LIBOR	2.376%	16	1/1/2013	63	0.0%	0.4%	0.3%	8.9%	4.9%
899358	3620E04A1	Urban Financial of America	2,065,644 \$	2,108,374.62	LIBOR	2.569%	16	1/1/2013	28	0.1%	0.8%	0.8%	0.8%	0.9%
899359	3620E05N2	Urban Financial of America	30,000,102 \$	29,384,513.67	LIBOR	2.388%	15	1/1/2013	378	0.6%	7.0%	8.4%	7.2%	4.5%
899360	3620E04T0	Urban Financial of America	1,509,435 \$	1,462,262.87	LIBOR	2.292%	15	1/1/2013	27	0.0%	0.4%	0.2%	0.1%	0.8%
899361	3620E04F0	Urban Financial of America	4,444,866 \$	4,176,991.21	LIBOR	2.299%	21	1/1/2013	2,642	0.7%	8.5%	7.2%	9.6%	8.5%
899362	3620E04H6	Urban Financial of America	1,028,105 \$	908,371.56	LIBOR	2.382%	20	1/1/2013	512	0.4%	4.1%	34.0%	29.2%	21.3%
899363	3620E04E3	Urban Financial of America	2,262,312 \$	2,014,892.02	LIBOR	2.048%	32	1/1/2013	1,663	0.7%	8.2%	11.0%	11.1%	12.3%
899364	3620E04W3	Urban Financial of America	1,042,790 \$	975,066.19	LIBOR	2.520%	32	1/1/2013	174	0.0%	0.0%	6.6%	4.1%	7.9%
899365	3620E05D4	Urban Financial of America	1,435,683 \$	1,291,541.47	LIBOR	2.537%	16	1/1/2013	15	0.0%	0.0%	0.2%	21.3%	11.5%
899366	3620E07J9	Urban Financial of America	1,145,680 \$	1,124,585.55	CMT	0.827%	81	2/1/2013	549	0.0%	0.0%	2.8%	5.1%	2.7%
899367	3620E05P7	Urban Financial of America	1,862,473 \$	1,638,973.52	LIBOR	2.454%	15	1/1/2013	23	0.0%	0.0%	10.0%	13.2%	15.1%
899368	3620E05G7	Urban Financial of America	1,302,558 \$	1,112,235.35	LIBOR	2.282%	14	1/1/2013	11	0.0%	0.5%	2.9%	5.3%	3.6%
899369	3620E06B7	Urban Financial of America	6,282,799 \$	6,266,392.68	LIBOR	2.413%	15	2/1/2013	88	0.0%	0.1%	4.4%	5.6%	2.9%
899370	3620E06A9	Urban Financial of America	7,455,531 \$	7,464,850.77	LIBOR	2.344%	14	2/1/2013	95	0.0%	0.0%	4.2%	3.1%	2.4%
899371	3620E06G6	Urban Financial of America	3,386,642 \$	3,187,549.70	LIBOR	2.431%	14	2/1/2013	45	3.8%	36.9%	15.3%	8.2%	6.9%
899372	3620E05Z5	Urban Financial of America	6,256,198 \$	5,729,327.56	LIBOR	2.324%	20	2/1/2013	3,161	1.3%	14.2%	12.3%	15.4%	10.4%
899373	3620E06H4	Urban Financial of America	2,168,024 \$	1,672,729.23	LIBOR	2.432%	15	2/1/2013	22	14.5%	84.6%	47.6%	39.7%	23.5%
899374	3620E06J0	Urban Financial of America	2,161,503 \$	1,881,564.10	LIBOR	2.106%	32	2/1/2013	1,562	1.2%	13.2%	12.7%	23.3%	14.9%
899375	3620E05U6	Urban Financial of America	1,487,369 \$	1,377,394.69	LIBOR	2.449%	18	2/1/2013	658	1.5%	16.5%	16.0%	14.2%	10.0%
899376	3620E06N1	Urban Financial of America	2,559,157 \$	2,625,208.57	LIBOR	2.348%	14	2/1/2013	39	0.0%	0.0%	0.0%	0.0%	0.0%
899377	3620E07G5	Urban Financial of America	2,303,738 \$	1,843,946.14	LIBOR	2.335%	14	2/1/2013	28	0.1%	0.6%	0.3%	30.9%	24.9%
899378	3620E07D2	Urban Financial of America	2,649,314 \$	2,658,097.05	LIBOR	2.450%	14	2/1/2013	32	0.0%	0.0%	3.6%	1.9%	2.3%
899379	3620E07K6	Urban Financial of America	2,807,030 \$	2,482,495.34	LIBOR	2.320%	13	2/1/2013	29	0.5%	5.4%	1.8%	22.4%	14.9%
899380	3620E1AE4	Urban Financial of America	2,455,309 \$	2,056,779.47	LIBOR	2.367%	13	3/1/2013	35	0.0%	0.4%	0.4%	29.2%	20.4%
899381	3620E1AS3	Urban Financial of America	5,830,049 \$	5,491,506.81	LIBOR	2.330%	19	3/1/2013	3,453	0.5%	6.1%	7.7%	7.2%	8.1%
899382	3620E1AF1	Urban Financial of America	2,551,918 \$	2,157,890.49	LIBOR	2.357%	14	3/1/2013	27	0.0%	0.4%	57.0%	35.8%	20.4%
899383	3620E1AN4	Urban Financial of America	3,614,515 \$	3,446,173.68	LIBOR	2.278%	13	3/1/2013	37	0.0%	0.1%	0.0%	0.6%	7.3%
899384	3620E1AR5	Urban Financial of America	1,920,248 \$	1,778,650.41	LIBOR	2.126%	32	3/1/2013	1,646	0.5%	5.6%	17.4%	14.5%	9.5%
899385	3620E1AQ7	Urban Financial of America	1,759,559 \$	1,473,905.31	LIBOR	2.369%	18	3/1/2013	753	2.2%	23.6%	11.8%	24.0%	18.9%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
899386	3620E1A61	Urban Financial of America	9,737,623 \$	9,105,262.16	LIBOR	2.296%	13	3/1/2013	106	0.0%	0.1%	4.4%	8.5%	8.9%
899387	3620E1A95	Urban Financial of America	1,592,306 \$	1,221,854.76	LIBOR	2.579%	13	3/1/2013	17	0.0%	0.4%	0.7%	11.7%	29.5%
899388	3620E1BK9	Urban Financial of America	3,026,375 \$	3,052,774.29	LIBOR	2.383%	16	4/1/2013	36	0.0%	0.0%	0.0%	0.0%	
899389	3620E1B78	Urban Financial of America	12,950,543 \$	12,274,658.88	LIBOR	2.415%	12	4/1/2013	153	0.1%	1.1%	11.3%	8.9%	
899390	3620E1BN3	Urban Financial of America	2,516,191 \$	2,404,498.44	LIBOR	2.450%	12	4/1/2013	29	0.1%	0.8%	0.5%	0.5%	
899391	3620E1CA0	Urban Financial of America	7,429,768 \$	6,778,202.32	LIBOR	2.324%	18	4/1/2013	3,586	0.8%	8.9%	10.6%	17.8%	
899392	3620E1BR4	Urban Financial of America	2,328,962 \$	2,143,452.98	LIBOR	2.418%	17	4/1/2013	799	0.7%	7.6%	4.3%	9.2%	
899393	3620E1B60	Urban Financial of America	2,257,316 \$	2,208,106.88	LIBOR	2.096%	32	4/1/2013	1,645	0.2%	2.0%	3.3%	6.2%	
899394	3620E1CC6	Urban Financial of America	1,785,997 \$	1,826,314.30	LIBOR	2.444%	11	4/1/2013	18	0.0%	0.0%	0.0%	0.0%	
899395	3620E1DH4	Urban Financial of America	3,886,021 \$	3,745,412.61	LIBOR	2.433%	11	5/1/2013	46	0.1%	1.7%	0.8%	0.6%	
899396	3620E1DG6	Urban Financial of America	16,015,355 \$	15,995,693.98	LIBOR	2.444%	11	5/1/2013	162	0.0%	0.0%	0.5%	0.9%	
899397	3620E1DJ0	Urban Financial of America	2,117,787 \$	1,933,118.06	LIBOR	2.110%	32	5/1/2013	1,633	0.2%	2.4%	11.7%	17.0%	
899398	3620E1DN1	Urban Financial of America	7,992,353 \$	7,694,114.14	LIBOR	2.350%	18	5/1/2013	3,777	0.5%	6.3%	5.3%	7.0%	
899399	3620E1DR2	Urban Financial of America	10,223,619 \$	10,399,612.53	LIBOR	2.425%	11	5/1/2013	102	0.3%	3.2%	1.1%	0.6%	
899400	3620E1DU5	Urban Financial of America	2,173,236 \$	1,907,294.20	LIBOR	2.421%	18	5/1/2013	821	2.9%	29.8%	14.1%	15.6%	
899401	3620E1D27	Urban Financial of America	20,017,810 \$	20,217,372.29	LIBOR	2.527%	10	6/1/2013	170	0.0%	0.0%	3.6%	1.8%	
899402	3620E1D84	Urban Financial of America	7,585,273 \$	7,253,392.62	LIBOR	2.480%	11	6/1/2013	87	0.0%	0.1%	23.5%	12.6%	
899403	3620E1D92	Urban Financial of America	4,214,407 \$	4,081,945.42	LIBOR	2.485%	11	6/1/2013	61	0.2%	2.1%	1.1%	8.4%	
899404	3620E1EE0	Urban Financial of America	10,001,730 \$	9,794,039.64	LIBOR	2.435%	10	6/1/2013	98	0.0%	0.1%	13.3%	7.7%	
899406	3620E1EU4	Urban Financial of America	1,102,702 \$	1,070,890.62	LIBOR	2.445%	31	6/1/2013	174	0.0%	0.4%	11.5%	7.3%	
899407	3620E1ET7	Urban Financial of America	2,054,359 \$	1,995,560.94	LIBOR	2.085%	31	6/1/2013	1,631	1.0%	10.8%	6.9%	6.7%	
899408	3620E1EP5	Urban Financial of America	14,963,248 \$	15,131,697.98	LIBOR	2.569%	10	6/1/2013	123	0.0%	0.1%	0.1%	0.1%	
899409	3620E1EM2	Urban Financial of America	7,461,359 \$	7,301,337.62	LIBOR	2.374%	17	6/1/2013	3,923	1.4%	15.3%	10.5%	6.9%	
899410	3620E1ER1	Urban Financial of America	2,177,655 \$	1,904,491.27	LIBOR	2.430%	16	6/1/2013	863	0.8%	9.5%	7.5%	10.6%	
899411	3620E1EW0	Urban Financial of America	10,222,703 \$	10,417,324.83	LIBOR	2.572%	10	6/1/2013	85	0.0%	0.0%	0.1%	0.0%	
899412	3620E1E42	Urban Financial of America	10,910,429 \$	10,630,209.34	LIBOR	2.504%	9	7/1/2013	81	0.0%	0.1%	1.0%	6.3%	
899413	3620E1E59	Urban Financial of America	9,085,081 \$	9,237,072.90	LIBOR	2.584%	9	7/1/2013	88	0.0%	0.0%	0.1%	0.1%	
899414	3620E1E91	Urban Financial of America	15,167,008 \$	14,941,721.65	LIBOR	2.560%	9	7/1/2013	126	0.0%	0.0%	0.3%	0.3%	
899415	3620E1FB5	Urban Financial of America	4,947,346 \$	4,805,168.59	LIBOR	2.471%	10	7/1/2013	73	0.0%	0.1%	0.8%	7.0%	
899416	3620E1FF6	Urban Financial of America	20,421,837 \$	19,930,099.11	LIBOR	2.569%	9	7/1/2013	152	0.0%	0.1%	0.1%	1.0%	
899417	3620E1FW9	Urban Financial of America	19,524,447 \$	19,128,990.10	LIBOR	2.596%	8	7/1/2013	104	0.6%	7.4%	13.8%	7.2%	
899418	3620E1FE9	Urban Financial of America	8,010,566 \$	7,953,392.56	LIBOR	2.357%	17	7/1/2013	4,402	0.3%	3.1%	4.4%	3.2%	

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo		
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR		
899597	3620E1BT0	Reverse Mortgage Solutions	5,550,273	\$	5,532,812.25	LIBOR	2.405%	13	4/1/2013	69	0.0%	0.0%	0.1%	4.3%	
899598	3620E1BS2	Reverse Mortgage Solutions	2,882,942	\$	2,463,293.99	LIBOR	2.515%	12	4/1/2013	40	0.0%	0.0%	57.8%	35.0%	
899599	3620E1CK8	Reverse Mortgage Solutions	1,068,363	\$	1,064,740.98	LIBOR	2.433%	14	4/1/2013	10	0.0%	0.0%	4.1%	2.0%	
899600	3620E1B86	Reverse Mortgage Solutions	4,631,875	\$	4,683,549.38	LIBOR	2.318%	12	4/1/2013	60	0.7%	8.3%	3.3%	1.8%	
899601	3620E1CV4	Reverse Mortgage Solutions	3,429,902	\$	3,446,759.44	LIBOR	2.150%	12	5/1/2013	45	0.4%	4.6%	1.6%	0.8%	
899602	3620E1DY7	Reverse Mortgage Solutions	6,997,703	\$	6,748,679.06	LIBOR	2.372%	16	5/1/2013	2,571	0.8%	9.1%	9.3%	8.9%	
899603	3620E1DP6	Reverse Mortgage Solutions	7,086,121	\$	6,724,367.45	LIBOR	2.418%	11	5/1/2013	76	5.6%	49.9%	21.7%	14.0%	
899604	3620E1DV3	Reverse Mortgage Solutions	6,889,249	\$	6,841,812.86	LIBOR	2.406%	12	5/1/2013	67	0.0%	0.1%	2.4%	5.3%	
899605	3620E1CQ5	Reverse Mortgage Solutions	4,386,971	\$	4,129,291.21	LIBOR	2.342%	17	4/1/2013	2,178	1.4%	15.5%	11.1%	11.0%	
899606	3620E0ZZ2	Champion Mortgage	1,255,371	\$	1,157,392.58	CMT	1.267%	89	11/1/2012	1,432	0.5%	6.1%	7.2%	14.9%	9.5%
899607	3620E0ZZ5	Champion Mortgage	5,250,921	\$	4,256,774.14	LIBOR	2.473%	30	11/1/2012	2,142	0.9%	10.6%	15.1%	15.2%	19.5%
899608	3620E0Z33	Champion Mortgage	3,296,164	\$	2,930,943.94	LIBOR	1.671%	40	11/1/2012	2,398	0.1%	1.0%	13.1%	12.4%	11.5%
899609	3620E0Z41	Champion Mortgage	8,780,122	\$	7,906,175.32	LIBOR	2.059%	33	11/1/2012	4,945	1.4%	15.5%	12.6%	12.8%	11.9%
899610	3620E0Z58	Champion Mortgage	6,042,722	\$	5,502,853.51	LIBOR	2.552%	32	11/1/2012	3,837	2.3%	24.5%	15.4%	12.2%	10.9%
899611	3620E03E4	Champion Mortgage	8,239,894	\$	6,901,871.89	LIBOR	2.533%	26	12/1/2012	2,546	1.3%	14.3%	11.9%	16.6%	17.6%
899612	3620E03F1	Champion Mortgage	3,980,498	\$	3,552,722.12	LIBOR	1.679%	40	12/1/2012	2,499	3.0%	30.9%	17.0%	12.4%	12.6%
899613	3620E03G9	Champion Mortgage	13,307,240	\$	12,096,330.54	LIBOR	2.059%	30	12/1/2012	5,451	0.4%	4.1%	7.1%	10.4%	11.1%
899614	3620E03J3	Champion Mortgage	12,790,438	\$	11,881,487.24	LIBOR	2.575%	28	12/1/2012	4,740	0.7%	7.6%	8.9%	12.3%	10.0%
899615	3620E02S4	Champion Mortgage	2,289,654	\$	1,993,298.09	LIBOR	1.967%	38	12/1/2012	1,467	1.6%	17.5%	24.1%	18.3%	15.1%
899616	3620E02T2	Champion Mortgage	1,238,985	\$	1,172,550.72	LIBOR	1.995%	39	12/1/2012	852	0.1%	1.4%	5.2%	6.4%	7.2%
899617	3620E02U9	Champion Mortgage	9,520,866	\$	8,619,619.04	LIBOR	2.287%	52	12/1/2012	9,249	0.7%	8.5%	7.1%	9.3%	9.9%
899618	3620E03H7	Champion Mortgage	5,131,806	\$	4,869,102.28	CMT	0.829%	81	12/1/2012	1,209	0.3%	3.2%	4.5%	5.5%	5.0%
899619	3620E04R4	Champion Mortgage	3,012,539	\$	2,711,643.22	LIBOR	1.984%	39	1/1/2013	2,310	1.2%	13.1%	11.4%	13.8%	11.9%
899620	3620E1G32	Champion Mortgage	1,859,549	\$	1,799,196.39	LIBOR	1.995%	39	9/1/2013	857	0.3%	3.3%	5.8%	8.3%	
899621	3620E04M5	Champion Mortgage	1,058,831	\$	1,014,107.35	CMT	1.261%	89	1/1/2013	1,465	1.0%	11.7%	9.5%	6.2%	5.4%
899622	3620E04N3	Champion Mortgage	4,879,322	\$	4,314,960.27	LIBOR	2.245%	51	1/1/2013	5,640	0.9%	10.1%	8.9%	11.8%	13.0%
899623	3620E04P8	Champion Mortgage	3,258,190	\$	3,038,357.33	LIBOR	2.300%	51	1/1/2013	3,596	0.2%	1.9%	2.4%	4.5%	8.4%
899624	3620E04U7	Champion Mortgage	5,884,304	\$	4,902,657.23	LIBOR	2.480%	28	1/1/2013	2,532	1.2%	13.0%	11.2%	10.8%	14.9%
899625	3620E04X1	Champion Mortgage	3,255,572	\$	2,948,696.34	LIBOR	1.686%	40	1/1/2013	2,503	1.1%	12.1%	10.1%	13.6%	11.1%
899626	3620E04V5	Champion Mortgage	8,654,596	\$	7,692,167.41	LIBOR	2.059%	32	1/1/2013	5,456	0.3%	3.8%	7.7%	15.0%	13.2%
899627	3620E04Z6	Champion Mortgage	7,465,626	\$	6,637,828.03	LIBOR	2.551%	31	1/1/2013	4,726	0.4%	4.5%	11.5%	11.5%	11.2%
899628	3620E1G65	Champion Mortgage	1,126,200	\$	1,113,989.88	CMT	1.265%	89	9/1/2013	1,427	0.2%	2.8%	5.4%	3.4%	

**HMBS Prepayment Speeds  
by \$ Amount Prepaid  
as of February 2014**

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR	
Number	CUSIP													
899629	3620E1G73	Champion Mortgage	5,184,950 \$	5,107,616.51	LIBOR	2.257%	50	9/1/2013	5,388	1.1%	12.7%	5.8%	5.2%	
899630	3620E06T8	Champion Mortgage	2,411,679 \$	2,095,998.88	LIBOR	1.969%	38	2/1/2013	1,472	4.2%	40.4%	23.6%	17.5%	15.2%
899631	3620E06U5	Champion Mortgage	1,637,452 \$	1,521,412.15	LIBOR	2.001%	39	2/1/2013	868	0.1%	1.3%	2.5%	12.8%	8.7%
899632	3620E1G81	Champion Mortgage	3,120,048 \$	2,986,383.67	LIBOR	2.322%	52	9/1/2013	3,590	0.0%	0.4%	4.2%	10.8%	
899633	3620E06X9	Champion Mortgage	5,660,718 \$	4,817,645.01	LIBOR	2.278%	51	2/1/2013	5,642	0.8%	9.1%	19.6%	17.9%	17.2%
899634	3620E06Y7	Champion Mortgage	3,540,969 \$	3,338,221.48	LIBOR	2.300%	52	2/1/2013	3,648	0.1%	1.0%	10.1%	11.2%	8.0%
899635	3620E07A8	Champion Mortgage	4,293,732 \$	4,221,963.70	CMT	0.995%	78	2/1/2013	2,278	0.1%	1.2%	4.0%	3.0%	2.6%
899636	3620E07B6	Champion Mortgage	7,144,027 \$	6,914,874.94	LIBOR	1.168%	70	2/1/2013	4,028	0.2%	2.3%	3.2%	4.0%	4.3%
899637	3620E07C4	Champion Mortgage	2,815,408 \$	2,715,082.82	LIBOR	0.978%	65	2/1/2013	806	1.2%	13.2%	4.9%	5.6%	4.6%
899638	3620E06P6	Champion Mortgage	6,181,070 \$	5,404,520.78	LIBOR	2.532%	28	2/1/2013	2,595	1.3%	14.5%	18.6%	15.2%	14.1%
899639	3620E06Q4	Champion Mortgage	3,818,648 \$	3,296,355.97	LIBOR	1.683%	40	2/1/2013	2,508	0.5%	5.4%	6.5%	23.3%	15.8%
899640	3620E06R2	Champion Mortgage	9,717,171 \$	8,877,699.24	LIBOR	2.059%	31	2/1/2013	5,545	0.4%	4.2%	10.8%	11.8%	10.7%
899641	3620E06V3	Champion Mortgage	8,598,362 \$	7,870,286.63	LIBOR	2.570%	29	2/1/2013	4,798	1.6%	17.2%	10.5%	14.3%	11.0%
899642	3620E06W1	Champion Mortgage	1,370,515 \$	1,310,973.38	CMT	0.847%	82	2/1/2013	1,210	0.4%	4.9%	3.4%	2.6%	4.5%
899643	3620E1AX2	Champion Mortgage	2,869,225 \$	2,498,878.12	LIBOR	1.974%	39	3/1/2013	2,337	0.8%	8.6%	8.7%	21.8%	15.3%
899644	3620E1AZ7	Champion Mortgage	1,258,271 \$	1,213,645.73	CMT	1.266%	89	3/1/2013	1,484	0.3%	3.4%	5.6%	6.3%	4.8%
899645	3620E1A20	Champion Mortgage	4,969,440 \$	4,431,112.65	LIBOR	2.242%	50	3/1/2013	5,618	0.7%	7.6%	13.3%	15.3%	13.0%
899646	3620E1A38	Champion Mortgage	3,470,282 \$	3,263,364.73	LIBOR	2.258%	51	3/1/2013	3,646	0.1%	1.2%	2.5%	8.6%	8.2%
899647	3620E1BA1	Champion Mortgage	1,419,887 \$	1,406,360.93	LIBOR	1.105%	70	3/1/2013	4,022	0.1%	1.3%	0.9%	3.3%	2.1%
899648	3620E1AU8	Champion Mortgage	4,487,221 \$	4,103,697.64	LIBOR	2.484%	28	3/1/2013	2,592	0.9%	10.3%	11.7%	12.2%	11.0%
899649	3620E1AV6	Champion Mortgage	2,746,185 \$	2,411,915.04	LIBOR	1.677%	40	3/1/2013	2,507	1.7%	19.0%	18.4%	19.6%	13.9%
899650	3620E1AY0	Champion Mortgage	7,855,676 \$	7,148,456.21	LIBOR	2.059%	32	3/1/2013	5,540	0.3%	4.0%	11.8%	12.9%	11.0%
899651	3620E1AW4	Champion Mortgage	5,744,429 \$	5,063,307.78	LIBOR	2.546%	30	3/1/2013	4,792	1.2%	13.3%	14.8%	19.0%	14.9%
899652	3620E1BU7	Champion Mortgage	4,699,531 \$	3,986,686.16	LIBOR	2.540%	27	4/1/2013	2,588	1.4%	16.0%	12.1%	25.5%	
899653	3620E1BV5	Champion Mortgage	2,845,935 \$	2,603,265.97	LIBOR	1.665%	39	4/1/2013	2,494	0.8%	9.3%	11.1%	9.4%	
899654	3620E1BW3	Champion Mortgage	8,322,496 \$	7,549,385.40	LIBOR	2.059%	32	4/1/2013	5,528	0.8%	9.0%	12.1%	10.9%	
899655	3620E1BX1	Champion Mortgage	6,047,827 \$	5,712,654.59	LIBOR	2.554%	30	4/1/2013	4,780	0.4%	4.1%	8.2%	8.9%	
899656	3620E1BY9	Champion Mortgage	1,414,488 \$	1,376,314.80	CMT	0.861%	81	4/1/2013	1,196	0.4%	4.5%	5.5%	3.1%	
899657	3620E1BZ6	Champion Mortgage	1,866,901 \$	1,727,606.21	LIBOR	2.006%	38	4/1/2013	1,454	2.5%	26.4%	20.5%	14.5%	
899658	3620E1BZ9	Champion Mortgage	1,059,820 \$	996,096.64	LIBOR	2.012%	39	4/1/2013	862	0.3%	3.7%	3.9%	9.9%	
899659	3620E1B37	Champion Mortgage	5,078,905 \$	4,635,941.12	LIBOR	2.280%	51	4/1/2013	5,563	0.5%	6.0%	5.5%	9.2%	
899660	3620E1B45	Champion Mortgage	3,436,830 \$	3,017,926.59	LIBOR	2.275%	52	4/1/2013	3,637	0.1%	1.1%	1.9%	5.7%	

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	
899661	3620E1CD4	Champion Mortgage	1,927,255 \$	1,876,033.35	CMT	1.022%	78	4/1/2013	2,261	0.1%	0.8%	4.5%	3.0%	
899662	3620E1CE2	Champion Mortgage	1,354,823 \$	1,334,913.57	LIBOR	1.123%	70	4/1/2013	4,009	0.1%	1.3%	1.5%	3.4%	
899663	3620E1C36	Champion Mortgage	4,810,929 \$	4,306,323.17	LIBOR	2.500%	28	5/1/2013	2,599	1.8%	19.7%	14.5%	11.4%	
899664	3620E1C44	Champion Mortgage	2,743,064 \$	2,551,089.42	LIBOR	1.691%	40	5/1/2013	2,494	2.5%	26.1%	12.9%	9.9%	
899665	3620E1C51	Champion Mortgage	8,550,660 \$	7,550,093.14	LIBOR	2.059%	32	5/1/2013	5,529	0.3%	3.9%	5.4%	15.8%	
899666	3620E1C69	Champion Mortgage	6,547,411 \$	5,980,455.83	LIBOR	2.535%	30	5/1/2013	4,780	0.3%	3.7%	6.0%	11.2%	
899667	3620E1DK7	Champion Mortgage	1,096,877 \$	1,041,303.57	CMT	1.001%	78	5/1/2013	2,268	0.0%	0.5%	1.9%	3.0%	
899668	3620E1DL5	Champion Mortgage	1,670,735 \$	1,610,723.93	LIBOR	1.112%	70	5/1/2013	4,033	0.1%	1.2%	0.9%	3.8%	
899669	3620E1EF7	Champion Mortgage	1,652,935 \$	1,636,653.42	CMT	0.915%	82	6/1/2013	1,197	0.2%	2.8%	1.9%	1.2%	
899764	3620E1AP9	Generation Mortgage	4,101,304 \$	4,149,822.23	LIBOR	2.491%	14	3/1/2013	37	0.3%	3.1%	1.9%	1.8%	1.3%
899765	3620E1AJ3	Generation Mortgage	4,215,502 \$	4,102,742.49	LIBOR	2.227%	22	3/1/2013	2,570	0.3%	3.5%	4.7%	5.3%	4.9%
899766	3620E1AK0	Generation Mortgage	2,151,165 \$	1,821,792.99	LIBOR	2.537%	19	3/1/2013	645	0.0%	0.0%	0.6%	2.3%	20.0%
899767	3620E1AG9	Generation Mortgage	5,941,853 \$	5,980,557.07	LIBOR	2.337%	13	3/1/2013	78	0.1%	0.8%	0.4%	1.8%	1.7%
899768	3620E1BB9	Generation Mortgage	8,291,344 \$	8,061,780.44	LIBOR	2.297%	13	3/1/2013	90	0.0%	0.4%	13.0%	8.5%	5.1%
899769	3620E1BQ6	Generation Mortgage	3,582,614 \$	3,075,917.27	LIBOR	2.390%	13	4/1/2013	42	0.0%	0.1%	31.5%	29.8%	
899770	3620E1BH6	Generation Mortgage	6,512,328 \$	6,241,118.02	LIBOR	2.389%	12	4/1/2013	58	0.0%	0.0%	17.1%	9.5%	
899771	3620E1BL7	Generation Mortgage	4,565,185 \$	4,214,091.08	LIBOR	2.230%	21	4/1/2013	2,741	0.1%	1.2%	6.1%	8.5%	
899772	3620E1BM5	Generation Mortgage	1,805,294 \$	1,657,113.19	LIBOR	2.597%	19	4/1/2013	681	0.0%	0.4%	6.5%	8.9%	
899773	3620E1CS1	Generation Mortgage	9,676,332 \$	9,441,811.26	LIBOR	2.356%	12	4/1/2013	102	2.2%	23.2%	8.6%	7.8%	
899774	3620E1CW2	Generation Mortgage	5,335,948 \$	5,191,224.66	LIBOR	2.272%	20	5/1/2013	2,896	0.2%	2.7%	3.3%	4.7%	
899775	3620E1CX0	Generation Mortgage	2,109,187 \$	2,085,517.86	LIBOR	2.549%	18	5/1/2013	723	0.0%	0.2%	1.3%	3.2%	
899776	3620E1C77	Generation Mortgage	5,915,485 \$	5,939,745.11	LIBOR	2.302%	11	5/1/2013	65	1.2%	13.5%	4.8%	2.7%	
899777	3620E1C85	Generation Mortgage	3,243,576 \$	3,012,831.44	LIBOR	2.483%	12	5/1/2013	37	0.0%	0.0%	0.0%	0.2%	
899778	3620E1DW1	Generation Mortgage	7,794,039 \$	7,758,982.93	LIBOR	2.366%	11	5/1/2013	93	0.1%	1.0%	0.4%	1.0%	
899779	3620E1D43	Generation Mortgage	5,536,093 \$	5,301,648.89	LIBOR	2.300%	19	6/1/2013	3,049	1.2%	13.6%	7.8%	8.2%	
899780	3620E1D50	Generation Mortgage	1,515,547 \$	1,490,510.67	LIBOR	2.542%	19	6/1/2013	759	0.0%	0.0%	1.3%	3.2%	
899781	3620E1D68	Generation Mortgage	5,906,010 \$	6,006,927.97	LIBOR	2.439%	10	6/1/2013	55	0.0%	0.1%	0.2%	0.2%	
899782	3620E1EQ3	Generation Mortgage	7,662,620 \$	7,661,466.74	LIBOR	2.374%	10	6/1/2013	69	0.0%	0.0%	0.0%	0.6%	
899783	3620E1EV2	Generation Mortgage	7,116,705 \$	7,148,099.93	LIBOR	2.421%	10	6/1/2013	53	0.0%	0.0%	0.0%	0.0%	
899784	3620E1ES9	Generation Mortgage	3,063,783 \$	2,849,693.93	LIBOR	2.477%	10	6/1/2013	40	0.1%	0.6%	12.3%	10.8%	
899785	3620E1E75	Generation Mortgage	5,580,412 \$	5,309,494.01	LIBOR	2.291%	20	7/1/2013	3,227	0.8%	8.9%	11.2%	11.4%	
899786	3620E1E83	Generation Mortgage	1,765,731 \$	1,758,391.24	LIBOR	2.575%	18	7/1/2013	799	0.0%	0.1%	1.3%	3.5%	

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo		
Number	CUSIP								Partic.	SMM	CPR	CPR	CPR	CPR	
899787	3620E1E67	Generation Mortgage	9,099,007	\$	8,793,176.99	LIBOR	2.376%	9	7/1/2013	66	0.0%	0.1%	0.3%	9.8%	
899788	3620E1FC3	Generation Mortgage	6,079,909	\$	6,130,609.22	LIBOR	2.385%	9	7/1/2013	51	0.0%	0.0%	0.0%	0.0%	
899789	3620E1FU3	Generation Mortgage	10,058,926	\$	9,995,712.40	LIBOR	2.467%	9	7/1/2013	82	0.0%	0.4%	0.4%	4.4%	
899790	3620E1FV1	Generation Mortgage	2,942,366	\$	2,907,707.06	LIBOR	2.420%	9	7/1/2013	43	0.0%	0.4%	0.2%	4.7%	
899791	3620E1FX7	Generation Mortgage	9,121,542	\$	9,233,175.06	LIBOR	2.378%	8	7/1/2013	65	0.0%	0.4%	0.8%	0.5%	
899792	3620E1F25	Generation Mortgage	5,358,718	\$	5,442,611.04	LIBOR	2.431%	8	7/1/2013	44	0.0%	0.0%	0.0%	0.0%	
899793	3620E1F33	Generation Mortgage	2,147,525	\$	2,182,264.49	LIBOR	2.521%	9	7/1/2013	19	0.0%	0.0%	0.0%	0.0%	
899794	3620E1GV0	Generation Mortgage	1,334,273	\$	1,339,798.08	LIBOR	0.693%	70	8/1/2013	8	0.0%	0.0%	0.0%	0.0%	
899795	3620E1F41	Generation Mortgage	6,430,410	\$	6,357,010.16	LIBOR	2.316%	18	8/1/2013	3,526	0.4%	5.2%	5.3%	4.6%	
899796	3620E1F66	Generation Mortgage	8,015,441	\$	8,005,397.51	LIBOR	2.335%	8	8/1/2013	60	0.0%	0.5%	0.3%	2.9%	
899797	3620E1F58	Generation Mortgage	1,863,684	\$	1,850,458.03	LIBOR	2.577%	17	8/1/2013	861	0.0%	0.0%	2.1%	4.3%	
899798	3620E1GN8	Generation Mortgage	15,334,743	\$	15,481,912.95	LIBOR	2.467%	8	8/1/2013	116	0.0%	0.0%	0.0%	1.0%	
899799	3620E1GU2	Generation Mortgage	6,772,285	\$	6,374,946.71	LIBOR	2.334%	8	8/1/2013	57	0.0%	0.0%	0.0%	14.7%	
899845	3620E1E34	Sunwest Mortgage	10,153,295	\$	10,212,039.94	LIBOR	2.591%	10	7/1/2013	77	0.0%	0.0%	0.0%	1.9%	
899846	3620E1FT6	Sunwest Mortgage	2,139,891	\$	1,898,596.62	LIBOR	2.245%	22	7/1/2013	764	0.0%	0.5%	6.7%	23.1%	
899847	3620E1FY5	Sunwest Mortgage	8,135,018	\$	8,271,237.15	LIBOR	2.630%	9	7/1/2013	69	0.1%	0.6%	0.2%	0.1%	
899852	3620E1G40	Sunwest Mortgage	14,348,868	\$	14,443,679.14	LIBOR	2.491%	8	9/1/2013	115	0.0%	0.1%	1.2%	1.2%	
899853	3620E1G57	Sunwest Mortgage	2,222,043	\$	1,891,314.95	LIBOR	2.584%	9	9/1/2013	23	0.1%	0.8%	1.3%	33.6%	
899855	3620E1HE7	Sunwest Mortgage	19,116,976	\$	19,254,705.05	LIBOR	2.329%	6	10/1/2013	123	0.0%	0.1%	0.4%		
899856	3620E1HF4	Sunwest Mortgage	1,303,330	\$	1,283,154.48	CMT	1.064%	84	10/1/2013	497	0.0%	0.0%	4.8%		
899857	3620E1HG2	Sunwest Mortgage	5,302,657	\$	4,936,235.62	LIBOR	2.345%	19	10/1/2013	1,163	0.0%	0.4%	7.8%		
899858	3620E1HH0	Sunwest Mortgage	1,284,765	\$	1,194,661.86	LIBOR	1.014%	72	10/1/2013	70	0.1%	1.4%	0.5%		
899862	3620E1H72	Sunwest Mortgage	1,912,682	\$	1,922,259.07	LIBOR	2.598%	6	12/1/2013	21	0.1%	1.1%	0.6%		
899863	3620E1H80	Sunwest Mortgage	33,137,276	\$	33,249,376.17	LIBOR	2.241%	5	12/1/2013	211	0.1%	1.3%	0.9%		
899864	3620E1JA3	Sunwest Mortgage	1,419,962	\$	1,378,057.36	LIBOR	2.582%	4	12/1/2013	14	0.0%	0.0%	13.9%		
899865	3620E1JB1	Sunwest Mortgage	3,097,643	\$	3,080,716.73	LIBOR	2.217%	19	12/1/2013	1,164	0.2%	2.4%	4.3%		
899869	3620E1JN5	Sunwest Mortgage	2,791,546	\$	2,796,369.42	LIBOR	2.316%	18	2/1/2014	1,349	0.0%	0.2%			
899870	3620E1JP0	Sunwest Mortgage	17,750,222	\$	17,618,285.60	LIBOR	2.171%	3	2/1/2014	124	0.9%	10.6%			
AA1678	36177X2K3	Live Well Financial	6,797,860	\$	6,440,257.79	Fixed	4.692%	24	4/1/2012	29	0.0%	0.5%	0.5%	0.6%	7.8%
AA1679	36177X2L1	Live Well Financial	3,781,840	\$	3,704,267.43	Fixed	4.658%	22	7/1/2012	45	0.0%	0.0%	0.0%	7.8%	9.6%
AA1680	36177X2M9	Live Well Financial	17,798,357	\$	18,024,087.19	Fixed	4.613%	21	9/1/2012	136	0.0%	0.1%	0.2%	0.4%	5.0%
AA1681	36177X2N7	Live Well Financial	19,635,367	\$	19,989,421.13	Fixed	4.541%	18	10/1/2012	128	0.0%	0.0%	0.0%	0.5%	3.9%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP													Partic.
AA1682	36177X2P2	Live Well Financial	23,839,140 \$	23,601,359.86	Fixed	4.570%	17	11/1/2012	377	0.0%	0.0%	4.0%	2.1%	6.0%
AA1683	36177X2Q0	Live Well Financial	15,283,058 \$	15,245,650.63	Fixed	4.519%	17	11/1/2012	93	0.0%	0.0%	5.0%	9.0%	6.1%
AA1684	36177X2R8	Live Well Financial	19,177,071 \$	19,866,230.40	Fixed	4.347%	16	12/1/2012	104	0.1%	1.3%	0.4%	1.9%	1.5%
AA1685	36177X2S6	Live Well Financial	4,948,830 \$	4,714,251.02	Fixed	4.597%	16	12/1/2012	26	0.0%	0.0%	0.1%	16.2%	10.7%
AA1686	36177X2T4	Live Well Financial	12,165,489 \$	11,906,919.34	Fixed	4.387%	16	12/1/2012	556	0.0%	0.0%	3.1%	11.1%	7.5%
AA1687	36177X2U1	Live Well Financial	20,515,903 \$	18,692,401.98	Fixed	4.634%	16	12/1/2012	135	1.9%	20.9%	18.1%	10.8%	14.3%
AA1688	36177X2V9	Live Well Financial	20,900,348 \$	21,463,368.10	Fixed	4.462%	16	12/1/2012	147	0.5%	5.3%	1.9%	4.0%	2.8%
AA1689	36177X2W7	Live Well Financial	10,624,101 \$	10,812,289.02	Fixed	4.372%	14	1/1/2013	53	0.0%	0.0%	0.1%	1.7%	3.3%
AA1690	36177X2X5	Live Well Financial	20,699,589 \$	20,228,482.09	Fixed	4.461%	14	1/1/2013	135	0.0%	0.0%	8.4%	7.4%	7.3%
AA1691	36177X2Y3	Live Well Financial	19,996,946 \$	19,402,058.10	Fixed	4.394%	15	1/1/2013	1,080	0.9%	10.2%	21.0%	14.6%	8.1%
AA1692	36177X2Z0	Live Well Financial	22,775,142 \$	22,962,441.47	Fixed	4.436%	14	2/1/2013	1,411	0.0%	0.1%	3.2%	1.7%	4.0%
AA1693	36177X3A4	Live Well Financial	25,942,965 \$	26,262,015.38	Fixed	4.669%	14	2/1/2013	176	0.9%	10.5%	3.7%	5.2%	3.8%
AA1694	36177X3B2	Live Well Financial	34,050,761 \$	33,338,149.52	Fixed	4.575%	13	3/1/2013	223	0.0%	0.1%	7.8%	9.9%	6.6%
AA1695	36177X3C0	Live Well Financial	21,763,561 \$	21,878,302.06	Fixed	4.526%	13	3/1/2013	1,684	0.0%	0.2%	13.8%	7.4%	4.0%
AA1696	36177X3D8	Live Well Financial	15,212,077 \$	15,625,818.34	Fixed	4.605%	12	4/1/2013	109	0.0%	0.0%	1.7%	1.9%	
AA1697	36177X3E6	Live Well Financial	19,350,537 \$	19,800,868.44	Fixed	4.527%	13	3/1/2013	141	0.0%	0.0%	8.4%	4.3%	2.2%
AA1698	36177X3F3	Live Well Financial	15,028,605 \$	15,453,201.03	Fixed	4.392%	14	3/1/2013	62	0.0%	0.0%	6.2%	3.2%	1.6%
AA1699	36177X3G1	Live Well Financial	9,829,562 \$	9,514,492.28	Fixed	4.628%	13	3/1/2013	78	3.6%	35.4%	23.4%	14.1%	7.7%
AA1700	36177X3H9	Live Well Financial	14,837,178 \$	13,958,347.21	Fixed	4.368%	13	3/1/2013	108	5.8%	51.1%	27.3%	17.3%	10.3%
AA1701	36177X3J5	Live Well Financial	10,597,995 \$	10,849,612.68	Fixed	4.367%	12	3/1/2013	83	0.0%	0.0%	2.8%	1.5%	2.0%
AA1702	36177X3K2	Live Well Financial	21,706,158 \$	22,328,093.77	Fixed	4.479%	12	4/1/2013	2,541	0.0%	0.4%	2.3%	2.2%	
AA1703	36177X3L0	Live Well Financial	15,175,478 \$	15,602,538.19	Fixed	4.565%	13	4/1/2013	94	0.0%	0.0%	0.0%	1.3%	
AA1704	36177X3M8	Live Well Financial	10,295,208 \$	10,650,201.60	Fixed	4.363%	12	4/1/2013	58	0.0%	0.0%	0.0%	1.1%	
AA1705	36177X3N6	Live Well Financial	15,372,549 \$	15,298,860.25	Fixed	4.456%	11	4/1/2013	133	2.1%	22.5%	9.3%	6.2%	
AA1706	36177X3P1	Live Well Financial	10,217,523 \$	10,442,411.73	Fixed	4.415%	12	4/1/2013	78	0.0%	0.2%	0.1%	0.3%	
AA1707	36177X3Q9	Live Well Financial	5,434,202 \$	5,503,813.30	Fixed	4.623%	14	3/1/2013	29	0.0%	0.0%	0.0%	0.0%	3.4%
AA1708	36177X3R7	Live Well Financial	21,387,291 \$	21,500,595.93	Fixed	4.515%	12	4/1/2013	120	0.0%	0.1%	0.2%	5.1%	
AA1709	36177X3S5	Live Well Financial	30,618,530 \$	30,985,824.51	Fixed	4.556%	11	4/1/2013	188	0.0%	0.0%	11.0%	5.7%	
AA1710	36177X3T3	Live Well Financial	15,431,479 \$	15,250,125.79	Fixed	4.406%	12	4/1/2013	134	1.0%	10.9%	7.9%	10.1%	
AA1711	36177X3U0	Live Well Financial	15,372,359 \$	15,417,824.38	Fixed	4.420%	11	4/1/2013	118	2.4%	25.2%	9.4%	5.0%	
AA1712	36177X3V8	Live Well Financial	21,371,636 \$	21,691,055.80	Fixed	4.473%	10	6/1/2013	181	1.2%	13.5%	7.1%	3.7%	
AA1713	36177X3W6	Live Well Financial	32,414,968 \$	32,789,652.91	Fixed	4.560%	11	5/1/2013	242	0.0%	0.0%	0.1%	4.9%	

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR
Number	CUSIP												
AA1714	36177X3X4	Live Well Financial	21,096,646 \$	20,237,260.75	Fixed	4.492%	11	5/1/2013	3,669	4.1%	39.5%	19.8%	13.4%
AA1715	36177X3Y2	Live Well Financial	3,176,413 \$	2,945,579.51	Fixed	4.623%	13	5/1/2013	14	0.0%	0.4%	0.2%	16.0%
AA1716	36177X3Z9	Live Well Financial	10,411,359 \$	10,705,586.48	Fixed	4.557%	10	6/1/2013	68	0.0%	0.4%	0.4%	0.4%
AA1717	36177X4A3	Live Well Financial	20,973,952 \$	21,517,106.33	Fixed	4.449%	11	5/1/2013	119	0.0%	0.1%	0.2%	2.2%
AA1718	36177X4B1	Live Well Financial	20,518,576 \$	21,036,710.65	Fixed	4.483%	11	5/1/2013	178	0.0%	0.0%	0.0%	0.6%
AA1719	36177X4C9	Live Well Financial	19,112,534 \$	19,854,250.21	Fixed	4.590%	11	5/1/2013	122	0.0%	0.0%	0.0%	0.0%
AA1720	36177X4D7	Live Well Financial	14,757,310 \$	14,990,874.18	Fixed	4.521%	9	7/1/2013	95	0.0%	0.2%	0.2%	1.7%
AA1721	36177X4E5	Live Well Financial	21,061,990 \$	21,474,434.15	Fixed	4.414%	10	6/1/2013	113	0.0%	0.1%	0.8%	2.7%
AA1722	36177X4F2	Live Well Financial	14,794,270 \$	14,446,375.34	Fixed	4.662%	9	8/1/2013	110	0.0%	0.1%	0.4%	7.4%
AA1723	36177X4G0	Live Well Financial	20,479,740 \$	20,743,367.15	Fixed	4.565%	10	6/1/2013	124	0.0%	0.1%	0.2%	3.6%
AA1724	36177X4H8	Live Well Financial	3,284,902 \$	2,750,195.20	Fixed	4.604%	11	6/1/2013	18	0.2%	2.7%	1.3%	28.6%
AA1725	36177X4J4	Live Well Financial	10,469,622 \$	10,822,330.61	Fixed	4.472%	10	6/1/2013	80	0.0%	0.0%	0.0%	0.0%
AA1726	36177X4K1	Live Well Financial	9,692,816 \$	9,952,700.63	Fixed	4.599%	11	5/1/2013	53	1.1%	12.4%	4.3%	2.3%
AA1727	36177X4L9	Live Well Financial	20,948,089 \$	20,898,147.17	Fixed	4.431%	10	6/1/2013	112	0.0%	0.0%	0.2%	4.0%
AA7507	36178FKU9	Live Well Financial	1,338,093 \$	1,346,518.77	Fixed	4.476%	14	6/1/2013	4,400	0.4%	4.1%	4.6%	3.9%
AA7508	36178FKV7	Live Well Financial	23,005,189 \$	22,968,813.15	Fixed	4.529%	9	6/1/2013	197	0.8%	8.6%	3.1%	4.5%
AA7509	36178FKW5	Live Well Financial	10,565,065 \$	10,373,867.76	Fixed	4.516%	11	6/1/2013	53	0.0%	0.1%	0.2%	2.5%
AA7510	36178FKX3	Live Well Financial	2,889,356 \$	2,559,530.93	Fixed	4.432%	8	9/1/2013	13	0.1%	1.0%	48.7%	28.4%
AA7511	36178FKY1	Live Well Financial	21,669,228 \$	22,027,547.38	Fixed	4.452%	9	7/1/2013	110	0.0%	0.0%	5.2%	2.6%
AA7512	36178FKZ8	Live Well Financial	3,631,356 \$	3,373,525.09	Fixed	4.450%	9	7/1/2013	19	0.0%	0.5%	15.4%	11.7%
AA7513	36178FK21	Live Well Financial	5,416,900 \$	5,523,468.35	Fixed	4.623%	7	9/1/2013	35	0.1%	1.2%	1.1%	0.7%
AA7514	36178FK39	Live Well Financial	1,425,876 \$	1,415,378.82	Fixed	4.509%	13	7/1/2013	5,340	0.4%	4.4%	8.9%	6.4%
AA7515	36178FK47	Live Well Financial	13,124,703 \$	13,118,865.81	Fixed	4.310%	8	7/1/2013	68	0.0%	0.0%	0.0%	5.7%
AA7516	36178FK54	Live Well Financial	4,061,789 \$	3,752,516.46	Fixed	4.545%	8	8/1/2013	23	0.1%	1.4%	1.6%	15.4%
AA7517	36178FK62	Live Well Financial	3,103,479 \$	3,155,904.67	Fixed	4.544%	8	9/1/2013	17	0.0%	0.0%	0.4%	1.2%
AA7518	36178FK70	Live Well Financial	1,560,877 \$	1,569,084.04	Fixed	4.503%	13	8/1/2013	5,622	0.3%	3.5%	3.9%	3.8%
AA7519	36178FK88	Live Well Financial	4,247,033 \$	4,348,924.96	Fixed	4.650%	7	8/1/2013	37	0.0%	0.2%	0.2%	0.5%
AA7520	36178FK96	Live Well Financial	5,183,484 \$	5,290,046.87	Fixed	4.697%	6	9/1/2013	41	0.1%	0.7%	0.7%	0.6%
AA7521	36178FLA2	Live Well Financial	5,375,067 \$	5,387,492.35	Fixed	4.569%	6	10/1/2013	30	0.2%	2.8%	1.1%	
AA7522	36178FLB0	Live Well Financial	1,666,025 \$	1,662,259.32	Fixed	4.509%	12	9/1/2013	5,788	0.3%	3.3%	5.3%	4.9%
AA7523	36178FLC8	Live Well Financial	4,780,675 \$	4,850,974.60	Fixed	4.503%	6	10/1/2013	28	0.2%	2.4%	1.0%	
AA7524	36178FLD6	Live Well Financial	4,740,118 \$	4,806,859.42	Fixed	4.521%	5	11/1/2013	28	0.0%	0.0%	0.4%	

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Pool										# of		1Mo	3Mo	6Mo	12Mo
Number	CUSIP	Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	Partic.	SMM	CPR	CPR	CPR	CPR	
AA7525	36178FLE4	Live Well Financial	7,695,624 \$	7,790,513.42	Fixed	4.990%	41	11/1/2013	53	0.0%	0.0%	1.7%			
AA7526	36178FLF1	Live Well Financial	1,715,507 \$	1,716,256.91	Fixed	4.515%	12	10/1/2013	5,879	0.7%	7.6%	5.1%			
AA7527	36178FLG9	Live Well Financial	5,011,493 \$	4,893,633.36	Fixed	4.536%	5	12/1/2013	24	3.5%	35.1%	13.5%			
AA7528	36178FLH7	Live Well Financial	1,587,318 \$	1,590,082.44	Fixed	4.523%	12	11/1/2013	5,921	0.3%	3.2%	3.8%			
AA7529	36178FLJ3	Live Well Financial	1,743,063 \$	1,719,574.15	Fixed	4.727%	5	11/1/2013	16	0.1%	0.6%	11.4%			
AA7530	36178FLK0	Live Well Financial	5,509,732 \$	5,570,040.44	Fixed	4.553%	4	12/1/2013	35	0.0%	0.1%	0.2%			
AA7531	36178FLL8	Live Well Financial	1,689,811 \$	1,694,176.91	Fixed	4.512%	12	12/1/2013	6,007	0.3%	3.1%	3.4%			
AA7532	36178FLM6	Live Well Financial	5,444,136 \$	5,485,793.85	Fixed	4.607%	3	1/1/2014	36	0.0%	0.0%				
AA7533	36178FLN4	Live Well Financial	1,540,653 \$	1,544,282.92	Fixed	4.510%	12	1/1/2014	6,052	0.3%	3.3%				
AA7534	36178FLP9	Live Well Financial	3,691,680 \$	3,705,920.31	Fixed	4.629%	3	2/1/2014	20	0.0%	0.0%				
AA7535	36178FLQ7	Live Well Financial	8,634,254 \$	8,696,930.33	Fixed	4.685%	3	1/1/2014	54	0.0%	0.0%				
AA7536	36178FLR5	Live Well Financial	6,355,191 \$	6,377,428.24	Fixed	4.698%	2	2/1/2014	45	0.0%	0.5%				
AA7537	36178FLS3	Live Well Financial	1,507,321 \$	1,508,167.30	Fixed	4.515%	12	2/1/2014	6,032	0.3%	3.8%				
AB7890	36178UXT5	Champion Mortgage	2,565,752 \$	2,528,390.94	Fixed	4.738%	35	7/1/2013	9,258	0.3%	3.8%	6.7%	7.0%		
AB7891	36178UXU2	Champion Mortgage	1,117,447 \$	1,120,048.80	Fixed	4.760%	38	7/1/2013	4,229	1.2%	13.4%	6.8%	5.0%		
AB7892	36178UXV0	Champion Mortgage	1,897,429 \$	1,854,239.07	Fixed	5.173%	48	7/1/2013	11,041	0.8%	8.7%	8.2%	8.8%		
AB7893	36178UXW8	Champion Mortgage	1,975,050 \$	1,863,983.98	Fixed	5.074%	50	8/1/2013	9,477	0.8%	9.4%	13.2%	15.1%		
AB7894	36178UXX6	Champion Mortgage	2,367,082 \$	2,288,273.59	Fixed	4.791%	37	8/1/2013	10,571	0.3%	3.9%	5.9%	10.2%		
AB7895	36178UXY4	Champion Mortgage	2,526,659 \$	2,480,413.07	Fixed	4.728%	35	8/1/2013	9,216	0.4%	4.4%	5.5%	6.4%		
AB7896	36178UXZ1	Champion Mortgage	1,728,465 \$	1,694,555.22	Fixed	5.178%	48	8/1/2013	10,984	0.9%	10.1%	8.4%	8.5%		
AB7897	36178UX24	Champion Mortgage	2,073,505 \$	2,066,618.25	Fixed	4.765%	38	9/1/2013	4,192	0.2%	2.6%	7.3%	5.3%		
AB7898	36178UX32	Champion Mortgage	1,894,966 \$	1,857,768.34	Fixed	5.180%	48	9/1/2013	10,971	0.6%	7.0%	7.9%	8.8%		
AB7899	36178UX40	Champion Mortgage	1,509,208 \$	1,395,595.97	Fixed	5.387%	61	9/1/2013	1,719	1.8%	19.3%	21.3%	19.3%		
AB7900	36178UX57	Champion Mortgage	2,078,509 \$	2,008,571.21	Fixed	5.066%	50	9/1/2013	9,456	0.9%	10.7%	12.3%	11.3%		
AB7902	36178UX73	Champion Mortgage	2,293,400 \$	2,222,338.01	Fixed	4.706%	34	9/1/2013	9,188	0.3%	3.1%	15.6%	10.6%		
AB8444	36178VLZ2	Reverse Mortgage Solutions	13,642,437 \$	13,725,920.80	LIBOR	2.220%	6	9/1/2013	92	0.0%	0.0%	0.0%	1.0%		
AB8445	36178VL25	Reverse Mortgage Solutions	8,164,755 \$	8,264,268.07	LIBOR	2.427%	9	9/1/2013	51	0.0%	0.0%	0.0%	0.0%		
AB8446	36178VL33	Reverse Mortgage Solutions	10,773,881 \$	10,763,999.81	LIBOR	2.167%	7	9/1/2013	81	0.0%	0.2%	0.4%	2.3%		
AB8447	36178VL41	Reverse Mortgage Solutions	19,021,438 \$	19,132,851.65	LIBOR	2.135%	6	10/1/2013	165	0.2%	2.3%	0.8%			
AB8448	36178VL58	Reverse Mortgage Solutions	19,024,745 \$	19,186,222.09	LIBOR	2.123%	6	10/1/2013	150	0.0%	0.0%	0.1%			
AB8449	36178VL66	Reverse Mortgage Solutions	3,368,224 \$	3,269,194.43	LIBOR	2.567%	6	10/1/2013	51	0.0%	0.5%	6.8%			
AB8450	36178VL74	Reverse Mortgage Solutions	10,206,753 \$	10,006,951.06	LIBOR	2.322%	6	10/1/2013	73	0.0%	0.0%	0.0%			

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	Partic.	SMM	1Mo	3Mo	6Mo	12Mo
Number	CUSIP											CPR	CPR	CPR	CPR
AB8451	36178VL82	Reverse Mortgage Solutions	9,226,318	\$	9,045,999.76	LIBOR	2.279%	6	10/1/2013	70	0.0%	0.0%	7.8%		
AB8452	36178VL90	Reverse Mortgage Solutions	23,808,282	\$	23,746,657.54	LIBOR	2.078%	5	10/1/2013	154	0.0%	0.1%	4.1%		
AB8453	36178VMA6	Reverse Mortgage Solutions	3,787,799	\$	3,449,909.47	LIBOR	2.568%	11	10/1/2013	461	4.6%	42.8%	33.8%		
AB8454	36178VMB4	Reverse Mortgage Solutions	12,316,400	\$	12,099,549.84	LIBOR	2.356%	10	12/1/2013	8,407	2.0%	21.1%	9.2%		
AB8455	36178VMC2	Reverse Mortgage Solutions	7,809,114	\$	7,712,611.84	LIBOR	2.507%	13	9/1/2013	4,967	0.2%	2.1%	6.8%	4.9%	
AB8456	36178VMD0	Reverse Mortgage Solutions	6,506,445	\$	6,562,177.56	LIBOR	2.062%	6	10/1/2013	50	0.0%	0.1%	0.0%		
AB8457	36178VME8	Reverse Mortgage Solutions	9,923,827	\$	9,992,889.62	LIBOR	2.190%	6	10/1/2013	105	0.0%	0.1%	0.6%		
AB8458	36178VMF5	Reverse Mortgage Solutions	16,716,557	\$	16,131,512.37	LIBOR	2.226%	6	11/1/2013	116	0.3%	3.9%	16.1%		
AB8459	36178VMG3	Reverse Mortgage Solutions	23,916,610	\$	24,079,010.77	LIBOR	2.036%	5	11/1/2013	169	0.0%	0.0%	0.0%		
AB8460	36178VMH1	Reverse Mortgage Solutions	26,265,640	\$	26,239,648.07	LIBOR	2.093%	5	11/1/2013	192	0.0%	0.0%	3.1%		
AB8461	36178VMJ7	Reverse Mortgage Solutions	11,777,633	\$	11,803,784.84	LIBOR	2.259%	6	11/1/2013	103	0.0%	0.0%	0.1%		
AB8462	36178VMK4	Reverse Mortgage Solutions	19,051,432	\$	19,171,361.26	LIBOR	2.028%	5	11/1/2013	128	0.0%	0.5%	0.2%		
AB8463	36178VML2	Reverse Mortgage Solutions	12,110,732	\$	12,184,534.46	LIBOR	2.068%	5	11/1/2013	106	0.0%	0.0%	0.3%		
AB8464	36178VMM0	Reverse Mortgage Solutions	3,963,225	\$	3,681,904.12	LIBOR	2.308%	5	11/1/2013	65	0.0%	0.2%	29.8%		
AB8465	36178VMN8	Reverse Mortgage Solutions	1,892,434	\$	1,867,191.25	LIBOR	2.515%	9	11/1/2013	513	1.8%	19.8%	7.5%		
AB8466	36178VMP3	Reverse Mortgage Solutions	20,927,660	\$	20,613,379.08	LIBOR	2.130%	6	10/1/2013	158	0.9%	9.8%	7.8%		
AB8467	36178VMQ1	Reverse Mortgage Solutions	8,665,300	\$	8,714,580.83	LIBOR	2.051%	4	11/1/2013	75	0.0%	0.1%	0.1%		
AB8468	36178VMR9	Reverse Mortgage Solutions	9,580,891	\$	9,539,730.31	LIBOR	2.449%	12	10/1/2013	5,939	0.3%	3.4%	5.0%		
AB8469	36178VMS7	Reverse Mortgage Solutions	9,555,185	\$	9,633,972.41	LIBOR	2.190%	5	10/1/2013	121	0.0%	0.0%	0.0%		
AB8470	36178VMT5	Reverse Mortgage Solutions	7,029,162	\$	7,079,517.87	LIBOR	2.179%	6	11/1/2013	82	0.0%	0.1%	0.0%		
AB8471	36178VMU2	Reverse Mortgage Solutions	10,045,593	\$	10,098,325.72	LIBOR	2.153%	5	11/1/2013	104	0.0%	0.0%	0.1%		
AB8472	36178VMV0	Reverse Mortgage Solutions	17,066,823	\$	17,132,018.05	LIBOR	2.152%	5	11/1/2013	185	0.0%	0.1%	1.3%		
AB8473	36178VMW8	Reverse Mortgage Solutions	9,308,459	\$	9,302,822.87	LIBOR	2.415%	11	11/1/2013	6,848	0.3%	4.0%	3.2%		
AB8474	36178VMX6	Reverse Mortgage Solutions	9,326,279	\$	9,358,085.69	LIBOR	2.498%	15	11/1/2013	121	0.0%	0.0%	1.9%		
AB8475	36178VMY4	Reverse Mortgage Solutions	26,954,142	\$	26,904,676.92	LIBOR	2.078%	4	12/1/2013	164	0.7%	8.1%	2.8%		
AB8476	36178VMZ1	Reverse Mortgage Solutions	17,131,598	\$	17,087,372.21	LIBOR	2.104%	5	12/1/2013	124	0.1%	0.6%	3.1%		
AB8477	36178VM24	Reverse Mortgage Solutions	14,275,459	\$	14,348,495.50	LIBOR	2.055%	4	12/1/2013	84	0.0%	0.0%	0.0%		
AB8479	36178VM40	Reverse Mortgage Solutions	15,749,599	\$	15,814,733.72	LIBOR	2.018%	4	12/1/2013	97	0.0%	0.0%	0.4%		
AB8480	36178VM57	Reverse Mortgage Solutions	1,712,767	\$	1,717,465.91	LIBOR	1.646%	59	1/1/2014	10	0.0%	0.0%			
AB8481	36178VM65	Reverse Mortgage Solutions	17,309,912	\$	17,292,247.73	LIBOR	2.070%	4	12/1/2013	148	0.0%	0.0%	2.5%		
AB8482	36178VM73	Reverse Mortgage Solutions	13,031,027	\$	13,097,549.98	LIBOR	2.061%	4	12/1/2013	103	0.0%	0.0%	0.0%		
AB8483	36178VM81	Reverse Mortgage Solutions	8,464,967	\$	8,512,226.63	LIBOR	2.245%	4	12/1/2013	71	0.0%	0.0%	0.0%		

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	Partic.	1Mo	3Mo	6Mo	12Mo
Number	CUSIP													
AB8484	36178VM99	Reverse Mortgage Solutions	16,273,445 \$	16,329,688.36	LIBOR	2.092%	3	1/1/2014	102	0.0%	0.0%			
AB8485	36178VNA5	Reverse Mortgage Solutions	28,646,984 \$	28,799,809.64	LIBOR	2.514%	10	12/1/2013	204	0.0%	0.4%	0.4%		
AB8486	36178VNB3	Reverse Mortgage Solutions	21,774,550 \$	21,300,261.19	LIBOR	2.136%	3	1/1/2014	141	2.0%	21.3%			
AB8487	36178VNC1	Reverse Mortgage Solutions	17,364,811 \$	17,421,847.59	LIBOR	2.008%	3	1/1/2014	131	0.0%	0.0%			
AB8488	36178VND9	Reverse Mortgage Solutions	17,248,928 \$	17,169,948.94	LIBOR	1.994%	3	1/1/2014	96	0.8%	9.1%			
AB8489	36178VNE7	Reverse Mortgage Solutions	6,741,763 \$	6,177,433.85	LIBOR	2.456%	5	1/1/2014	638	6.6%	55.7%			
AB8490	36178VNF4	Reverse Mortgage Solutions	25,722,152 \$	25,616,276.82	LIBOR	2.046%	3	1/1/2014	150	0.7%	8.5%			
AC0931	36179AA89	Urban Financial of America	30,025,811 \$	30,738,436.04	Fixed	4.530%	16	12/1/2012	209	1.7%	18.9%	7.4%	3.9%	3.3%
AC0932	36179AA97	Urban Financial of America	25,022,802 \$	25,900,071.08	Fixed	4.517%	16	12/1/2012	159	0.0%	0.0%	0.0%	0.0%	2.2%
AC0933	36179ABA3	Urban Financial of America	50,020,456 \$	50,580,894.61	Fixed	4.532%	15	1/1/2013	346	0.2%	2.1%	1.5%	4.4%	4.1%
AC0934	36179ABB1	Urban Financial of America	3,635,566 \$	3,243,162.21	Fixed	4.644%	16	1/1/2013	20	0.0%	0.0%	38.1%	21.9%	15.1%
AC0935	36179ABC9	Urban Financial of America	15,092,319 \$	15,615,028.41	Fixed	4.357%	15	1/1/2013	98	0.0%	0.1%	3.0%	1.6%	1.5%
AC0936	36179ABD7	Urban Financial of America	28,395,961 \$	28,175,287.24	Fixed	4.498%	15	1/1/2013	176	0.0%	0.0%	7.2%	7.7%	4.7%
AC0937	36179ABE5	Urban Financial of America	15,288,049 \$	15,653,023.79	Fixed	4.506%	15	1/1/2013	102	0.0%	0.1%	9.9%	5.1%	2.9%
AC0938	36179ABF2	Urban Financial of America	2,001,453 \$	1,995,037.84	Fixed	4.572%	21	1/1/2013	8,854	0.4%	4.1%	4.1%	5.2%	5.2%
AC0939	36179ABG0	Urban Financial of America	2,136,254 \$	2,154,425.07	Fixed	4.677%	32	1/1/2013	9,681	0.1%	1.7%	3.4%	4.2%	4.1%
AC0940	36179ABH8	Urban Financial of America	11,150,486 \$	10,774,267.08	Fixed	4.373%	15	1/1/2013	58	0.0%	0.0%	0.0%	16.8%	8.8%
AC0941	36179ABJ4	Urban Financial of America	30,565,485 \$	30,865,299.93	Fixed	4.527%	15	1/1/2013	198	0.3%	3.1%	1.2%	2.1%	4.2%
AC0942	36179ABK1	Urban Financial of America	1,732,773 \$	1,244,965.14	Fixed	4.673%	15	1/1/2013	12	8.8%	66.8%	33.9%	18.8%	30.4%
AC0943	36179ABL9	Urban Financial of America	20,120,967 \$	20,376,890.23	Fixed	4.515%	15	1/1/2013	133	0.4%	5.2%	2.0%	3.2%	3.7%
AC0944	36179ABM7	Urban Financial of America	20,732,331 \$	21,076,033.91	Fixed	4.544%	14	1/1/2013	143	0.1%	0.8%	0.4%	3.2%	3.6%
AC0945	36179ABN5	Urban Financial of America	16,307,613 \$	15,800,024.25	Fixed	4.433%	14	1/1/2013	100	0.0%	0.0%	0.0%	9.1%	8.0%
AC0946	36179ABP0	Urban Financial of America	2,732,231 \$	2,093,825.11	Fixed	4.414%	15	2/1/2013	11	0.1%	0.8%	0.8%	0.5%	13.0%
AC0947	36179ABQ8	Urban Financial of America	36,313,414 \$	37,023,909.53	Fixed	4.498%	14	2/1/2013	238	0.8%	9.2%	4.3%	4.5%	2.9%
AC0948	36179ABR6	Urban Financial of America	2,259,863 \$	2,252,937.12	Fixed	4.567%	20	2/1/2013	10,157	0.3%	3.8%	4.8%	5.6%	5.0%
AC0949	36179ABS4	Urban Financial of America	10,005,130 \$	10,138,988.63	Fixed	4.524%	14	2/1/2013	69	0.0%	0.0%	0.0%	6.9%	3.6%
AC0950	36179ABT2	Urban Financial of America	2,073,458 \$	2,094,292.34	Fixed	4.676%	32	2/1/2013	9,506	0.1%	1.7%	3.5%	3.8%	3.9%
AC0951	36179ABU9	Urban Financial of America	30,037,270 \$	30,944,372.79	Fixed	4.358%	14	2/1/2013	171	0.0%	0.1%	0.4%	3.3%	1.7%
AC0952	36179ABV7	Urban Financial of America	10,040,105 \$	10,166,701.31	Fixed	4.478%	14	2/1/2013	75	0.0%	0.1%	13.7%	7.1%	3.6%
AC0953	36179ABW5	Urban Financial of America	10,029,610 \$	10,156,388.89	Fixed	4.505%	14	2/1/2013	57	0.0%	0.0%	0.0%	3.1%	3.5%
AC0954	36179ABX3	Urban Financial of America	44,039,381 \$	43,824,458.65	Fixed	4.514%	14	2/1/2013	294	1.0%	10.8%	5.6%	6.7%	5.2%
AC0955	36179ABY1	Urban Financial of America	46,549,153 \$	47,505,402.06	Fixed	4.493%	13	3/1/2013	322	0.0%	0.1%	3.4%	4.8%	2.4%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR		
Number	CUSIP														
AC0956	36179ABZ8	Urban Financial of America	30,008,991	\$	30,136,889.40	Fixed	4.458%	13	3/1/2013	198	0.0%	0.0%	0.7%	2.9%	4.0%
AC0957	36179AB21	Urban Financial of America	1,979,643	\$	1,997,148.41	Fixed	4.677%	32	3/1/2013	9,421	0.1%	1.7%	3.5%	3.8%	3.7%
AC0958	36179AB39	Urban Financial of America	1,460,752	\$	1,396,897.88	Fixed	4.486%	13	3/1/2013	8	0.0%	0.0%	0.3%	0.5%	9.0%
AC0959	36179AB47	Urban Financial of America	2,263,427	\$	2,245,460.87	Fixed	4.563%	20	3/1/2013	10,113	0.3%	3.9%	4.9%	6.1%	5.2%
AC0960	36179AB54	Urban Financial of America	30,021,483	\$	31,058,213.00	Fixed	4.434%	13	3/1/2013	174	0.0%	0.1%	0.9%	1.5%	1.0%
AC0961	36179AB62	Urban Financial of America	11,070,312	\$	10,852,552.14	Fixed	4.454%	13	3/1/2013	64	0.0%	0.1%	0.2%	7.7%	6.4%
AC0962	36179AB70	Urban Financial of America	30,020,991	\$	30,442,227.82	Fixed	4.488%	12	3/1/2013	189	1.4%	15.7%	5.6%	5.4%	3.1%
AC0963	36179AB88	Urban Financial of America	30,077,917	\$	29,896,155.59	Fixed	4.461%	12	3/1/2013	202	0.0%	0.0%	10.7%	6.2%	5.0%
AC0964	36179AB96	Urban Financial of America	2,634,654	\$	2,407,464.69	Fixed	4.550%	15	4/1/2013	14	0.0%	0.1%	0.1%	1.1%	
AC0965	36179ACA2	Urban Financial of America	2,894,105	\$	2,895,553.05	Fixed	4.547%	18	4/1/2013	12,010	0.3%	3.7%	4.0%	4.9%	
AC0966	36179ACB0	Urban Financial of America	46,138,116	\$	46,706,641.71	Fixed	4.357%	12	4/1/2013	270	0.0%	0.0%	6.9%	5.2%	
AC0967	36179ACC8	Urban Financial of America	2,024,037	\$	2,042,177.85	Fixed	4.675%	32	4/1/2013	9,365	0.1%	1.7%	3.3%	3.7%	
AC0968	36179ACD6	Urban Financial of America	35,006,171	\$	35,388,686.89	Fixed	4.487%	12	4/1/2013	209	0.0%	0.0%	0.0%	0.1%	
AC0969	36179ACE4	Urban Financial of America	25,018,981	\$	25,891,686.82	Fixed	4.436%	12	4/1/2013	155	0.0%	0.1%	2.3%	1.2%	
AC0970	36179ACF1	Urban Financial of America	20,012,863	\$	20,455,383.31	Fixed	4.462%	11	4/1/2013	132	0.0%	0.0%	2.1%	1.1%	
AC0971	36179ACG9	Urban Financial of America	10,004,596	\$	10,302,576.66	Fixed	4.430%	11	4/1/2013	71	0.0%	0.0%	4.2%	2.1%	
AC0972	36179ACH7	Urban Financial of America	44,870,738	\$	45,599,714.19	Fixed	4.446%	11	4/1/2013	277	0.0%	0.2%	0.2%	3.2%	
AC0973	36179ACJ3	Urban Financial of America	44,892,487	\$	46,022,789.17	Fixed	4.463%	11	5/1/2013	290	0.0%	0.0%	4.0%	2.1%	
AC0974	36179ACK0	Urban Financial of America	22,048,146	\$	22,141,385.88	Fixed	4.546%	11	5/1/2013	195	0.0%	0.1%	3.4%	5.3%	
AC0975	36179ACL8	Urban Financial of America	1,969,524	\$	1,989,499.10	Fixed	4.677%	32	5/1/2013	9,168	0.2%	1.8%	3.4%	3.7%	
AC0976	36179ACM6	Urban Financial of America	2,863,475	\$	2,867,006.08	Fixed	4.537%	18	5/1/2013	12,926	0.3%	3.7%	3.9%	4.8%	
AC0977	36179ACN4	Urban Financial of America	51,905,744	\$	52,167,837.61	Fixed	4.440%	11	5/1/2013	292	1.0%	10.9%	6.5%	6.1%	
AC0978	36179ACP9	Urban Financial of America	29,874,385	\$	29,737,920.98	Fixed	4.181%	11	5/1/2013	160	0.6%	7.0%	7.9%	7.5%	
AC0979	36179ACQ7	Urban Financial of America	20,001,133	\$	20,709,740.21	Fixed	4.480%	10	5/1/2013	125	0.0%	0.1%	0.2%	0.1%	
AC0980	36179ACR5	Urban Financial of America	40,053,262	\$	40,882,571.02	Fixed	4.374%	10	6/1/2013	240	0.2%	2.8%	1.3%	2.4%	
AC0981	36179ACS3	Urban Financial of America	3,153,061	\$	2,725,219.46	Fixed	4.612%	11	6/1/2013	18	4.7%	43.6%	50.9%	30.0%	
AC0982	36179ACT1	Urban Financial of America	30,109,154	\$	30,862,162.55	Fixed	4.391%	10	6/1/2013	175	0.0%	0.0%	1.3%	1.6%	
AC0983	36179ACU8	Urban Financial of America	2,124,267	\$	2,143,605.32	Fixed	4.676%	32	6/1/2013	9,159	0.2%	1.8%	3.7%	3.8%	
AC0984	36179ACV6	Urban Financial of America	3,075,707	\$	3,071,618.79	Fixed	4.529%	18	6/1/2013	13,497	0.3%	3.3%	4.5%	5.1%	
AC0985	36179ACW4	Urban Financial of America	19,961,801	\$	20,257,165.68	Fixed	4.422%	10	6/1/2013	134	0.1%	1.2%	4.4%	3.0%	
AC0986	36179ACX2	Urban Financial of America	2,294,379	\$	2,344,326.99	Fixed	4.615%	10	6/1/2013	15	0.0%	0.2%	0.3%	2.4%	
AC0987	36179ACY0	Urban Financial of America	20,000,538	\$	20,355,679.85	Fixed	4.450%	9	6/1/2013	125	0.0%	0.0%	0.1%	3.0%	

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	Partic.	SMM	1Mo	3Mo	6Mo	12Mo
Number	CUSIP											CPR	CPR	CPR	CPR
AC0988	36179ACZ7	Urban Financial of America	20,254,377	\$	20,822,097.70	Fixed	4.423%	9	7/1/2013	125	0.0%	0.0%	0.7%	0.3%	
AC0989	36179AC20	Urban Financial of America	4,179,282	\$	4,082,045.16	Fixed	4.490%	9	7/1/2013	25	0.0%	0.2%	0.3%	1.3%	
AC0990	36179AC38	Urban Financial of America	15,369,869	\$	15,219,047.45	Fixed	4.427%	9	7/1/2013	77	0.0%	0.0%	2.9%	7.7%	
AC0991	36179AC46	Urban Financial of America	3,453,571	\$	3,447,979.08	Fixed	4.513%	17	7/1/2013	14,375	0.2%	2.7%	3.2%	4.6%	
AC0992	36179AC53	Urban Financial of America	10,243,816	\$	10,547,530.96	Fixed	4.429%	9	7/1/2013	72	0.0%	0.0%	0.0%	0.0%	
AC0993	36179AC61	Urban Financial of America	12,042,443	\$	12,349,782.15	Fixed	4.424%	8	8/1/2013	78	0.0%	0.0%	0.2%	0.1%	
AC0994	36179AC79	Urban Financial of America	3,972,837	\$	3,496,540.13	Fixed	4.523%	17	8/1/2013	14,621	0.2%	2.4%	3.1%	5.2%	
AC0995	36179AC87	Urban Financial of America	4,719,335	\$	4,844,080.54	Fixed	4.481%	9	8/1/2013	25	0.0%	0.0%	0.0%	0.0%	
AC0996	36179AC95	Urban Financial of America	4,938,138	\$	4,463,143.94	Fixed	4.640%	8	8/1/2013	31	6.0%	52.2%	41.7%	23.9%	
AC0997	36179ADA1	Urban Financial of America	3,840,751	\$	3,871,628.56	Fixed	4.673%	32	8/1/2013	8,887	0.1%	1.7%	3.4%	3.5%	
AC0998	36179ADB9	Urban Financial of America	3,513,892	\$	3,524,665.16	Fixed	4.522%	17	9/1/2013	14,551	0.2%	2.4%	2.8%	3.9%	
AC0999	36179ADC7	Urban Financial of America	4,085,733	\$	4,173,960.41	Fixed	4.646%	7	9/1/2013	27	0.1%	0.6%	0.5%	0.4%	
AC1000	36179ADD5	Urban Financial of America	3,869,244	\$	3,908,290.03	Fixed	4.680%	6	10/1/2013	27	0.1%	1.0%	3.5%		
AC1001	36179ADE3	Urban Financial of America	3,265,153	\$	3,279,643.83	Fixed	4.511%	17	10/1/2013	14,281	0.2%	2.3%	2.8%		
AC1002	36179ADF0	Urban Financial of America	3,686,495	\$	3,701,681.50	Fixed	4.672%	32	10/1/2013	8,664	0.1%	1.3%	3.8%		
AC1003	36179ADG8	Urban Financial of America	4,546,069	\$	4,401,008.06	Fixed	4.633%	6	10/1/2013	28	2.1%	22.4%	8.3%		
AC1004	36179ADH6	Urban Financial of America	1,643,165	\$	1,665,467.34	Fixed	4.641%	9	11/1/2013	10	0.2%	2.4%	0.8%		
AC1005	36179ADJ2	Urban Financial of America	4,249,623	\$	4,306,012.64	Fixed	4.637%	5	11/1/2013	29	0.1%	1.0%	0.8%		
AC1006	36179ADK9	Urban Financial of America	6,267,775	\$	6,356,248.17	Fixed	4.627%	5	11/1/2013	37	0.0%	0.1%	0.4%		
AC1007	36179ADL7	Urban Financial of America	4,088,275	\$	4,116,117.61	Fixed	4.542%	18	11/1/2013	14,406	0.2%	1.8%	2.3%		
AC1008	36179ADM5	Urban Financial of America	1,845,057	\$	1,855,315.71	Fixed	4.670%	32	11/1/2013	8,652	0.1%	1.3%	3.3%		
AC1009	36179ADN3	Urban Financial of America	9,689,603	\$	9,710,626.68	Fixed	4.625%	5	12/1/2013	69	0.0%	0.2%	3.7%		
AC1010	36179ADP8	Urban Financial of America	5,966,836	\$	6,031,391.47	Fixed	4.672%	4	12/1/2013	36	0.0%	0.2%	0.4%		
AC1011	36179ADQ6	Urban Financial of America	4,196,736	\$	4,208,097.29	Fixed	4.540%	18	12/1/2013	14,686	0.2%	1.9%	3.4%		
AC1012	36179ADR4	Urban Financial of America	1,823,692	\$	1,831,294.19	Fixed	4.670%	32	12/1/2013	8,611	0.1%	0.8%	3.0%		
AC1013	36179ADS2	Urban Financial of America	6,807,693	\$	6,851,994.00	Fixed	4.636%	4	1/1/2014	36	0.0%	0.5%			
AC1014	36179ADT0	Urban Financial of America	5,053,296	\$	5,091,330.73	Fixed	4.626%	4	1/1/2014	31	0.0%	0.1%			
AC1015	36179ADU7	Urban Financial of America	5,567,482	\$	5,529,689.45	Fixed	4.602%	4	1/1/2014	25	1.5%	16.1%			
AC1016	36179ADV5	Urban Financial of America	5,135,484	\$	5,175,868.00	Fixed	4.709%	3	1/1/2014	35	0.0%	0.0%			
AC1017	36179ADW3	Urban Financial of America	3,535,994	\$	3,551,254.58	Fixed	4.527%	17	1/1/2014	14,716	0.1%	1.5%			
AC1018	36179ADX1	Urban Financial of America	4,046,256	\$	4,067,076.25	Fixed	4.694%	32	1/1/2014	9,044	0.1%	1.3%			
AC1019	36179ADY9	Urban Financial of America	4,996,566	\$	5,015,815.25	Fixed	4.623%	3	2/1/2014	31	0.0%	0.0%			

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Pool										# of		1Mo	3Mo	6Mo	12Mo
Number	CUSIP	Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	Partic.	SMM	CPR	CPR	CPR	CPR	
AC1020	36179ADZ6	Urban Financial of America	4,335,186 \$	4,345,921.99	Fixed	4.580%	3	2/1/2014	29	0.1%	1.5%				
AC1021	36179AD29	Urban Financial of America	2,235,607 \$	2,244,194.20	Fixed	4.609%	3	2/1/2014	15	0.0%	0.0%				
AC1022	36179AD37	Urban Financial of America	5,118,678 \$	5,138,598.96	Fixed	4.670%	2	2/1/2014	41	0.0%	0.0%				
AC1023	36179AD45	Urban Financial of America	5,112,874 \$	5,132,670.02	Fixed	4.646%	2	2/1/2014	33	0.0%	0.0%				
AC1024	36179AD52	Urban Financial of America	5,186,787 \$	5,205,916.19	Fixed	4.654%	2	2/1/2014	36	0.0%	0.2%				
AC1025	36179AD60	Urban Financial of America	3,674,513 \$	3,670,780.41	Fixed	4.525%	17	2/1/2014	14,702	0.5%	5.6%				
AC1026	36179AD78	Urban Financial of America	2,004,327 \$	2,010,941.95	Fixed	4.675%	32	2/1/2014	8,991	0.1%	0.7%				
AC9897	36179K7J7	Sunwest Mortgage	1,234,129 \$	1,205,194.96	Fixed	4.780%	33	1/1/2013	4,002	0.3%	3.5%	4.9%	6.5%	7.1%	
AC9898	36179K7K4	Sunwest Mortgage	15,289,766 \$	15,314,573.41	Fixed	4.429%	15	1/1/2013	90	0.0%	0.2%	4.9%	6.5%	4.5%	
AC9899	36179K7L2	Sunwest Mortgage	2,273,218 \$	1,886,592.50	Fixed	4.721%	26	2/1/2013	4,028	0.2%	2.1%	3.7%	18.5%	11.9%	
AC9900	36179K7M0	Sunwest Mortgage	15,040,831 \$	14,809,451.33	Fixed	4.276%	15	2/1/2013	91	1.0%	11.3%	11.7%	10.3%	6.0%	
AC9901	36179LAA0	Sunwest Mortgage	30,599,606 \$	30,971,044.40	Fixed	4.492%	14	3/1/2013	200	0.6%	6.7%	2.4%	4.2%	3.3%	
AC9903	36179LAC6	Sunwest Mortgage	3,121,162 \$	2,866,612.24	Fixed	4.760%	29	4/1/2013	4,181	0.4%	4.1%	9.7%	9.2%		
AC9904	36179LAD4	Sunwest Mortgage	1,167,563 \$	1,148,519.56	Fixed	4.811%	39	4/1/2013	342	0.4%	5.2%	2.9%	6.6%		
AC9905	36179LAE2	Sunwest Mortgage	27,482,064 \$	27,645,941.10	Fixed	4.401%	12	4/1/2013	159	0.0%	0.1%	0.0%	1.2%		
AC9906	36179LAF9	Sunwest Mortgage	22,444,886 \$	22,344,012.06	Fixed	4.316%	11	5/1/2013	128	0.0%	0.4%	14.3%	7.7%		
AC9907	36179LAG7	Sunwest Mortgage	1,787,682 \$	1,798,423.56	Fixed	4.745%	27	5/1/2013	4,340	0.2%	2.3%	3.2%	4.4%		
AC9910	36179LAK8	Sunwest Mortgage	19,997,199 \$	20,226,828.10	Fixed	4.517%	10	7/1/2013	108	0.0%	0.4%	6.6%	3.5%		
AC9911	36179LAL6	Sunwest Mortgage	5,177,303 \$	4,979,897.82	Fixed	4.743%	21	7/1/2013	4,288	0.2%	2.7%	3.0%	12.8%		
AC9915	36179LAQ5	Sunwest Mortgage	5,705,265 \$	5,675,231.08	Fixed	4.575%	9	9/1/2013	32	0.0%	0.0%	0.2%	5.6%		
AC9916	36179LAR3	Sunwest Mortgage	2,613,315 \$	2,668,453.02	Fixed	4.620%	8	9/1/2013	15	0.0%	0.0%	0.0%	0.4%		
AC9917	36179LAS1	Sunwest Mortgage	4,128,911 \$	4,133,083.57	Fixed	4.800%	31	10/1/2013	4,511	0.3%	3.2%	4.0%			
AC9918	36179LAT9	Sunwest Mortgage	2,760,078 \$	2,799,765.11	Fixed	4.575%	6	10/1/2013	17	0.1%	0.8%	1.1%			
AC9922	36179LAX0	Sunwest Mortgage	3,538,771 \$	3,576,787.47	Fixed	4.586%	5	12/1/2013	22	0.0%	0.4%	0.4%			
AC9923	36179LAY8	Sunwest Mortgage	2,188,636 \$	2,200,292.61	Fixed	4.624%	25	12/1/2013	3,119	0.2%	1.8%	2.5%			
AC9924	36179LAZ5	Sunwest Mortgage	1,171,334 \$	1,176,763.24	Fixed	4.764%	38	12/1/2013	333	0.4%	5.2%	2.9%			
AC9927	36179LA44	Sunwest Mortgage	2,041,342 \$	2,044,898.11	Fixed	4.616%	25	2/1/2014	2,997	0.2%	2.5%				
AC9928	36179LA51	Sunwest Mortgage	2,734,144 \$	2,744,768.11	Fixed	4.663%	4	2/1/2014	14	0.0%	0.0%				
AD3403	36180EX83	Liberty Home Equity Solutions	4,600,131 \$	4,330,593.36	LIBOR	2.400%	13	3/1/2013	59	0.9%	10.0%	3.5%	10.0%	8.4%	
AD3404	36180EX91	Liberty Home Equity Solutions	4,618,116 \$	4,653,419.43	LIBOR	2.297%	13	3/1/2013	64	0.3%	3.8%	1.3%	0.7%	1.6%	
AD3405	36180EY7	Liberty Home Equity Solutions	2,630,878 \$	2,585,451.85	LIBOR	2.517%	12	4/1/2013	27	0.3%	3.9%	1.3%	4.2%		
AD3406	36180EY85	Liberty Home Equity Solutions	2,076,585 \$	1,733,518.43	LIBOR	2.535%	12	4/1/2013	28	0.4%	5.2%	6.8%	10.5%		

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR
Number	CUSIP												
AD3407	36180EYC3	Liberty Home Equity Solutions	7,020,265 \$	7,017,879.37	LIBOR	2.231%	11	5/1/2013	83	0.0%	0.0%	0.2%	3.8%
AD3408	36180EYD1	Liberty Home Equity Solutions	2,502,330 \$	1,818,942.52	LIBOR	2.386%	11	5/1/2013	28	0.0%	0.0%	0.1%	37.0%
AD3409	36180EYE9	Liberty Home Equity Solutions	5,907,302 \$	5,510,344.28	LIBOR	2.356%	11	5/1/2013	73	0.0%	0.0%	14.3%	16.4%
AD3410	36180EYF6	Liberty Home Equity Solutions	1,307,814 \$	1,232,332.38	LIBOR	2.550%	11	5/1/2013	19	1.9%	20.2%	28.4%	15.6%
AD3411	36180EYG4	Liberty Home Equity Solutions	10,357,979 \$	10,336,503.27	LIBOR	2.359%	10	6/1/2013	112	0.3%	3.2%	1.6%	2.2%
AD3412	36180EYH2	Liberty Home Equity Solutions	6,397,199 \$	6,335,343.93	LIBOR	2.451%	10	6/1/2013	64	0.1%	0.6%	0.6%	0.6%
AD3413	36180EYJ8	Liberty Home Equity Solutions	2,099,351 \$	2,115,093.81	LIBOR	2.417%	10	5/1/2013	28	0.0%	0.0%	0.0%	2.5%
AD3414	36180EYK5	Liberty Home Equity Solutions	1,361,824 \$	1,087,252.26	LIBOR	2.293%	10	6/1/2013	19	0.0%	0.0%	55.5%	41.4%
AD3415	36180EYL3	Liberty Home Equity Solutions	4,933,080 \$	4,958,819.03	LIBOR	2.534%	10	6/1/2013	53	0.0%	0.1%	2.8%	2.7%
AD3416	36180EYM1	Liberty Home Equity Solutions	9,648,608 \$	9,689,877.82	LIBOR	2.417%	9	7/1/2013	88	0.9%	10.0%	3.9%	2.3%
AD3417	36180EYN9	Liberty Home Equity Solutions	11,957,799 \$	11,684,412.94	LIBOR	2.395%	10	6/1/2013	115	0.1%	1.7%	4.2%	4.9%
AD3418	36180EYP4	Liberty Home Equity Solutions	1,233,714 \$	1,254,090.49	LIBOR	2.299%	10	6/1/2013	22	0.0%	0.1%	0.1%	0.2%
AD3419	36180EYQ2	Liberty Home Equity Solutions	13,960,630 \$	14,112,711.56	LIBOR	2.418%	9	7/1/2013	140	0.0%	0.0%	2.1%	1.1%
AD3420	36180EYR0	Liberty Home Equity Solutions	2,168,955 \$	2,170,987.59	LIBOR	2.376%	9	7/1/2013	30	0.0%	0.0%	1.7%	3.0%
AD3421	36180EYS8	Liberty Home Equity Solutions	8,298,693 \$	8,407,528.68	LIBOR	2.370%	8	7/1/2013	84	0.0%	0.0%	0.1%	0.6%
AD3422	36180EYT6	Liberty Home Equity Solutions	1,602,495 \$	1,619,609.38	LIBOR	2.578%	8	7/1/2013	9	0.2%	2.0%	2.1%	1.3%
AD3423	36180EYU3	Liberty Home Equity Solutions	11,175,975 \$	11,262,452.31	LIBOR	2.380%	8	8/1/2013	125	0.5%	6.1%	2.2%	1.2%
AD3424	36180EYV1	Liberty Home Equity Solutions	1,785,455 \$	1,549,588.41	LIBOR	2.470%	9	7/1/2013	28	0.0%	0.0%	0.2%	31.3%
AD3425	36180EYW9	Liberty Home Equity Solutions	7,034,652 \$	7,105,712.54	LIBOR	2.348%	9	7/1/2013	49	0.0%	0.0%	2.3%	1.1%
AD3426	36180EYX7	Liberty Home Equity Solutions	2,145,824 \$	1,826,217.50	LIBOR	2.362%	8	8/1/2013	35	3.6%	35.4%	19.2%	31.7%
AD3427	36180EYY5	Liberty Home Equity Solutions	9,612,140 \$	9,693,276.24	LIBOR	2.369%	8	8/1/2013	92	0.5%	5.7%	2.0%	1.1%
AD3428	36180EYZ2	Liberty Home Equity Solutions	9,433,680 \$	9,358,800.45	LIBOR	2.302%	8	8/1/2013	87	0.8%	9.3%	3.2%	4.3%
AD3429	36180EY25	Liberty Home Equity Solutions	9,033,866 \$	9,083,231.37	LIBOR	2.498%	7	8/1/2013	72	0.6%	7.1%	3.4%	1.8%
AD3430	36180EY33	Liberty Home Equity Solutions	5,958,704 \$	5,734,578.27	LIBOR	2.505%	11	8/1/2013	1,076	2.4%	25.2%	12.3%	10.0%
AD3431	36180EY41	Liberty Home Equity Solutions	14,603,783 \$	14,777,841.21	LIBOR	2.418%	7	9/1/2013	88	0.0%	0.1%	0.0%	0.0%
AD3432	36180EY58	Liberty Home Equity Solutions	20,015,958 \$	20,009,493.08	LIBOR	2.460%	8	8/1/2013	106	0.0%	0.0%	1.0%	0.5%
AD3433	36180EY66	Liberty Home Equity Solutions	14,019,013 \$	14,138,158.16	LIBOR	2.346%	7	9/1/2013	135	0.0%	0.1%	1.3%	0.7%
AD3434	36180EY74	Liberty Home Equity Solutions	2,089,426 \$	2,118,411.63	LIBOR	2.489%	8	8/1/2013	25	0.0%	0.4%	0.2%	0.1%
AD3435	36180EY82	Liberty Home Equity Solutions	29,402,939 \$	29,421,179.95	LIBOR	2.328%	7	9/1/2013	239	0.0%	0.4%	1.4%	2.2%
AD3436	36180EY90	Liberty Home Equity Solutions	19,997,305 \$	20,137,763.35	LIBOR	2.210%	6	10/1/2013	131	0.0%	0.2%	0.8%	
AD3437	36180EZA6	Liberty Home Equity Solutions	4,282,437 \$	4,331,682.69	LIBOR	2.483%	7	9/1/2013	49	0.0%	0.2%	0.2%	0.2%
AD3438	36180EZB4	Liberty Home Equity Solutions	15,964,524 \$	16,135,208.92	LIBOR	2.303%	6	9/1/2013	134	0.0%	0.4%	0.2%	0.2%

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AD3439	36180EZC2	Liberty Home Equity Solutions	18,574,683	\$	18,737,748.88	LIBOR	2.260%	6	10/1/2013	157	0.0%	0.0%	0.0%
AD3440	36180EZD0	Liberty Home Equity Solutions	5,908,560	\$	5,799,774.52	LIBOR	2.492%	9	10/1/2013	2,145	2.5%	26.1%	10.9%
AD3441	36180EZE8	Liberty Home Equity Solutions	2,965,988	\$	2,968,688.97	LIBOR	2.482%	8	10/1/2013	20	0.0%	0.0%	3.7%
AD3442	36180EZF5	Liberty Home Equity Solutions	17,005,739	\$	17,132,225.94	LIBOR	2.228%	6	10/1/2013	142	0.0%	0.2%	0.6%
AD3443	36180EZG3	Liberty Home Equity Solutions	16,882,587	\$	16,992,216.20	LIBOR	2.268%	6	10/1/2013	152	0.0%	0.1%	1.2%
AD3444	36180EZH1	Liberty Home Equity Solutions	29,977,243	\$	30,158,638.82	LIBOR	2.156%	5	11/1/2013	228	0.1%	0.7%	0.4%
AD3445	36180EZJ7	Liberty Home Equity Solutions	3,315,007	\$	3,347,864.89	LIBOR	2.387%	6	10/1/2013	50	0.0%	0.0%	0.0%
AD3446	36180EZK4	Liberty Home Equity Solutions	2,438,213	\$	2,367,826.63	LIBOR	2.530%	9	10/1/2013	253	0.5%	6.1%	7.9%
AD3447	36180EZL2	Liberty Home Equity Solutions	19,041,584	\$	19,167,366.09	LIBOR	2.016%	5	11/1/2013	135	0.0%	0.1%	0.0%
AD3448	36180EZM0	Liberty Home Equity Solutions	7,199,686	\$	6,829,793.87	LIBOR	2.315%	5	11/1/2013	84	0.3%	3.2%	22.5%
AD3449	36180EZN8	Liberty Home Equity Solutions	2,247,799	\$	2,266,508.58	LIBOR	2.326%	6	10/1/2013	15	0.0%	0.0%	0.6%
AD3450	36180EZP3	Liberty Home Equity Solutions	9,727,903	\$	9,809,246.13	LIBOR	2.098%	6	10/1/2013	60	0.0%	0.0%	0.1%
AD3451	36180EQZ1	Liberty Home Equity Solutions	24,010,257	\$	23,966,486.28	LIBOR	2.131%	5	11/1/2013	193	0.0%	0.1%	3.5%
AD3452	36180EZR9	Liberty Home Equity Solutions	19,730,686	\$	19,797,904.93	LIBOR	2.067%	4	12/1/2013	171	0.1%	1.3%	0.7%
AD3453	36180EZS7	Liberty Home Equity Solutions	17,997,292	\$	18,052,395.42	LIBOR	2.066%	4	12/1/2013	149	0.1%	0.7%	0.9%
AD3454	36180EZT5	Liberty Home Equity Solutions	17,351,489	\$	17,331,063.04	LIBOR	2.079%	5	11/1/2013	139	0.7%	8.0%	3.2%
AD3455	36180EZU2	Liberty Home Equity Solutions	4,890,637	\$	4,879,868.88	LIBOR	2.420%	8	11/1/2013	2,808	0.6%	7.1%	3.9%
AD3456	36180EZV0	Liberty Home Equity Solutions	3,012,964	\$	3,003,911.01	LIBOR	2.210%	4	12/1/2013	47	0.3%	3.4%	3.4%
AD3457	36180EZW8	Liberty Home Equity Solutions	19,401,215	\$	19,314,715.00	LIBOR	2.063%	4	12/1/2013	151	1.0%	11.0%	3.8%
AD3458	36180EZX6	Liberty Home Equity Solutions	13,158,783	\$	13,206,576.81	LIBOR	2.245%	3	1/1/2014	165	0.0%	0.0%	
AD3459	36180EZY4	Liberty Home Equity Solutions	10,715,699	\$	10,798,116.26	LIBOR	2.356%	4	11/1/2013	76	0.0%	0.0%	0.0%
AD3460	36180EZZ1	Liberty Home Equity Solutions	17,819,097	\$	17,889,946.75	LIBOR	2.107%	4	12/1/2013	107	0.0%	0.0%	0.5%
AD3461	36180EZ24	Liberty Home Equity Solutions	1,479,080	\$	1,484,305.67	LIBOR	2.119%	3	1/1/2014	13	0.0%	0.0%	
AD3462	36180EZ32	Liberty Home Equity Solutions	5,928,742	\$	5,959,734.10	LIBOR	2.129%	3	12/1/2013	55	0.0%	0.0%	0.0%
AD3463	36180EZ40	Liberty Home Equity Solutions	3,827,957	\$	3,799,959.57	LIBOR	2.343%	6	12/1/2013	413	0.2%	2.3%	5.2%
AD3464	36180EZ57	Liberty Home Equity Solutions	5,503,285	\$	5,530,912.45	LIBOR	2.155%	4	12/1/2013	61	0.0%	0.1%	0.1%
AD3465	36180EZ65	Liberty Home Equity Solutions	14,778,194	\$	14,827,358.87	LIBOR	2.056%	3	1/1/2014	103	0.0%	0.1%	
AD3466	36180EZ73	Liberty Home Equity Solutions	5,575,940	\$	5,586,488.31	LIBOR	2.327%	7	12/1/2013	3,575	0.1%	1.0%	1.5%
AD3467	36180EZ81	Liberty Home Equity Solutions	18,398,773	\$	18,466,460.97	LIBOR	2.241%	3	1/1/2014	221	0.0%	0.0%	
AD3468	36180EZ99	Liberty Home Equity Solutions	15,406,775	\$	15,458,603.57	LIBOR	2.090%	3	1/1/2014	110	0.0%	0.1%	
AD3469	36180EZ2A2	Liberty Home Equity Solutions	28,797,202	\$	28,438,509.79	LIBOR	2.066%	3	1/1/2014	202	0.0%	0.0%	
AD3470	36180EZ2B0	Liberty Home Equity Solutions	5,379,243	\$	5,388,376.27	LIBOR	2.373%	3	1/1/2014	500	0.2%	2.1%	

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR
Number	CUSIP												
AD3471	36180E2C8	Liberty Home Equity Solutions	9,845,157 \$	9,876,556.04	LIBOR	2.091%	2	1/1/2014	71	0.0%	0.0%		
AD3472	36180E2D6	Liberty Home Equity Solutions	15,615,058 \$	15,640,509.43	LIBOR	2.215%	2	2/1/2014	202	0.0%	0.2%		
AD3473	36180E2E4	Liberty Home Equity Solutions	5,316,050 \$	5,246,974.92	LIBOR	2.287%	7	1/1/2014	4,186	1.6%	17.8%		
AD3475	36180E2G9	Liberty Home Equity Solutions	17,889,604 \$	17,894,177.02	LIBOR	2.158%	2	2/1/2014	226	0.2%	1.8%		
AD3477	36180E2J3	Liberty Home Equity Solutions	6,105,405 \$	6,113,622.40	LIBOR	2.263%	7	2/1/2014	4,667	0.1%	0.6%		
AD3478	36180E2K0	Liberty Home Equity Solutions	4,325,672 \$	4,333,429.64	LIBOR	2.152%	2	2/1/2014	21	0.0%	0.0%		
AD3479	36180E2L8	Liberty Home Equity Solutions	1,463,276 \$	1,463,262.56	LIBOR	2.382%	6	2/1/2014	502	0.2%	2.4%		
AE0439	36180SPY4	Reverse Mortgage Solutions	11,078,849 \$	11,117,192.03	LIBOR	2.158%	4	1/1/2014	162	0.0%	0.1%		
AE0440	36180SPZ1	Reverse Mortgage Solutions	10,925,280 \$	10,889,135.97	LIBOR	2.188%	3	1/1/2014	149	0.7%	8.1%		
AE0441	36180SP24	Reverse Mortgage Solutions	10,013,855 \$	9,977,652.09	LIBOR	2.184%	3	1/1/2014	134	0.7%	8.4%		
AE0442	36180SP32	Reverse Mortgage Solutions	12,015,602 \$	12,038,393.53	LIBOR	2.339%	3	2/1/2014	160	0.0%	0.1%		
AE0443	36180SP40	Reverse Mortgage Solutions	6,830,307 \$	6,761,886.72	LIBOR	2.176%	2	2/1/2014	72	1.2%	13.4%		
AE0444	36180SP57	Reverse Mortgage Solutions	30,025,432 \$	30,061,832.29	LIBOR	2.216%	3	2/1/2014	482	0.1%	0.7%		
AE0445	36180SP65	Reverse Mortgage Solutions	7,105,675 \$	7,119,029.19	LIBOR	2.272%	2	2/1/2014	142	0.0%	0.0%		
AE0449	36180SQA5	Reverse Mortgage Solutions	1,414,773 \$	1,396,522.32	LIBOR	2.528%	9	12/1/2013	578	1.9%	20.4%	7.6%	
AE0450	36180SQB3	Reverse Mortgage Solutions	7,234,690 \$	7,274,354.08	LIBOR	2.287%	4	12/1/2013	139	0.0%	0.1%	0.1%	
AE0452	36180SQD9	Reverse Mortgage Solutions	13,446,215 \$	13,438,361.10	LIBOR	2.340%	10	1/1/2014	9,447	0.3%	3.8%		
AE0453	36180SQE7	Reverse Mortgage Solutions	10,943,022 \$	10,959,153.34	LIBOR	2.328%	10	2/1/2014	10,053	0.1%	0.6%		
AE7140	36181A4Z2	Reverse Mortgage Solutions	1,408,961 \$	1,361,229.54	LIBOR	2.480%	12	8/1/2013	273	2.7%	27.8%	12.7%	9.5%
AE7141	36181A5A6	Reverse Mortgage Solutions	3,732,448 \$	3,539,363.30	LIBOR	2.448%	11	6/1/2013	41	0.0%	0.1%	0.1%	14.2%
AE7142	36181A5B4	Reverse Mortgage Solutions	15,537,520 \$	15,171,672.25	LIBOR	2.405%	10	6/1/2013	163	0.0%	0.0%	10.8%	5.7%
AE7143	36181A5C2	Reverse Mortgage Solutions	13,528,774 \$	13,217,752.49	LIBOR	2.492%	10	6/1/2013	124	0.0%	0.0%	4.1%	7.9%
AE7144	36181A5D0	Reverse Mortgage Solutions	8,897,234 \$	8,935,266.03	LIBOR	2.411%	11	7/1/2013	131	0.1%	1.7%	3.0%	2.3%
AE7145	36181A5E8	Reverse Mortgage Solutions	6,040,949 \$	5,524,535.36	LIBOR	2.364%	15	6/1/2013	2,921	6.4%	54.8%	28.7%	19.3%
AE7146	36181A5F5	Reverse Mortgage Solutions	6,116,660 \$	6,052,705.33	LIBOR	2.252%	12	5/1/2013	67	1.9%	20.4%	7.5%	5.7%
AE7147	36181A5G3	Reverse Mortgage Solutions	7,368,787 \$	7,348,860.61	LIBOR	2.392%	11	5/1/2013	83	0.0%	0.1%	0.1%	4.3%
AE7148	36181A5H1	Reverse Mortgage Solutions	8,076,400 \$	8,204,347.34	LIBOR	2.389%	11	7/1/2013	93	0.0%	0.0%	0.0%	0.0%
AE7149	36181A5J7	Reverse Mortgage Solutions	7,863,191 \$	7,990,239.26	LIBOR	2.412%	9	7/1/2013	71	0.0%	0.0%	0.0%	0.0%
AE7150	36181A5K4	Reverse Mortgage Solutions	8,620,056 \$	8,758,246.91	LIBOR	2.415%	10	7/1/2013	71	0.0%	0.2%	0.1%	0.0%
AE7151	36181A5L2	Reverse Mortgage Solutions	14,970,475 \$	14,736,620.66	LIBOR	2.431%	9	7/1/2013	130	0.0%	0.0%	5.4%	2.7%
AE7152	36181A5M0	Reverse Mortgage Solutions	10,469,828 \$	10,543,095.37	LIBOR	2.389%	9	7/1/2013	91	0.0%	0.0%	3.0%	1.7%
AE7153	36181A5N8	Reverse Mortgage Solutions	10,587,905 \$	10,664,395.95	LIBOR	2.340%	10	7/1/2013	126	0.6%	6.9%	2.4%	1.6%

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	Partic.	SMM	1Mo	3Mo	6Mo	12Mo
Number	CUSIP											CPR	CPR	CPR	CPR
AE7154	36181A5P3	Reverse Mortgage Solutions	9,721,140	\$	9,879,104.76	LIBOR	2.465%	10	7/1/2013	95	0.0%	0.0%	0.0%	0.0%	
AE7155	36181A5Q1	Reverse Mortgage Solutions	4,133,211	\$	3,784,821.52	LIBOR	2.596%	10	7/1/2013	28	0.0%	0.0%	0.0%	20.8%	
AE7156	36181A5R9	Reverse Mortgage Solutions	11,011,207	\$	11,196,940.49	LIBOR	2.516%	9	7/1/2013	96	0.0%	0.0%	0.0%	0.0%	
AE7157	36181A5S7	Reverse Mortgage Solutions	13,499,329	\$	13,420,922.00	LIBOR	2.401%	8	7/1/2013	93	1.8%	20.0%	7.2%	3.9%	
AE7158	36181A5T5	Reverse Mortgage Solutions	2,973,251	\$	2,924,781.69	LIBOR	2.558%	9	7/1/2013	26	0.0%	0.0%	13.0%	6.7%	
AE7159	36181A5U2	Reverse Mortgage Solutions	6,791,653	\$	6,647,492.04	LIBOR	2.345%	15	7/1/2013	3,278	0.3%	3.4%	6.1%	7.0%	
AE7160	36181A5V0	Reverse Mortgage Solutions	12,709,670	\$	12,930,792.12	LIBOR	2.602%	9	7/1/2013	98	0.0%	0.0%	0.0%	0.0%	
AE7161	36181A5W8	Reverse Mortgage Solutions	5,326,133	\$	5,416,685.93	LIBOR	2.542%	9	7/1/2013	45	0.0%	0.0%	0.0%	0.0%	
AE7162	36181A5X6	Reverse Mortgage Solutions	31,291,831	\$	31,616,478.54	LIBOR	2.507%	8	8/1/2013	225	0.0%	0.2%	0.2%	0.5%	
AE7163	36181A5Y4	Reverse Mortgage Solutions	5,510,615	\$	5,140,564.30	LIBOR	2.591%	9	8/1/2013	75	0.0%	0.2%	0.3%	16.2%	
AE7164	36181A5Z1	Reverse Mortgage Solutions	5,013,987	\$	5,084,517.14	LIBOR	2.395%	8	8/1/2013	36	0.0%	0.1%	0.0%	0.0%	
AE7165	36181A6A5	Reverse Mortgage Solutions	6,940,698	\$	6,829,352.59	LIBOR	2.477%	8	8/1/2013	60	0.0%	0.0%	0.0%	6.1%	
AE7166	36181A6B3	Reverse Mortgage Solutions	7,336,198	\$	7,361,024.75	LIBOR	2.509%	8	8/1/2013	63	0.0%	0.0%	0.0%	2.2%	
AE7167	36181A6C1	Reverse Mortgage Solutions	10,584,895	\$	10,664,303.45	LIBOR	2.413%	8	8/1/2013	79	0.0%	0.0%	0.0%	0.0%	
AE7168	36181A6D9	Reverse Mortgage Solutions	15,014,559	\$	15,158,944.85	LIBOR	2.369%	7	8/1/2013	119	0.0%	0.0%	0.0%	0.7%	
AE7169	36181A6E7	Reverse Mortgage Solutions	3,012,409	\$	3,059,585.59	LIBOR	2.656%	8	8/1/2013	25	0.0%	0.0%	0.0%	0.0%	
AE7170	36181A6F4	Reverse Mortgage Solutions	8,312,982	\$	8,435,170.88	LIBOR	2.526%	9	8/1/2013	56	0.0%	0.1%	0.0%	0.0%	
AE7171	36181A6G2	Reverse Mortgage Solutions	16,197,386	\$	16,420,850.44	LIBOR	2.423%	8	8/1/2013	113	0.0%	0.0%	0.0%	0.0%	
AE7172	36181A6H0	Reverse Mortgage Solutions	11,594,437	\$	11,732,486.17	LIBOR	2.558%	8	8/1/2013	99	0.0%	0.0%	0.5%	0.6%	
AE7173	36181A6J6	Reverse Mortgage Solutions	5,082,189	\$	5,061,212.40	LIBOR	2.611%	9	8/1/2013	33	0.0%	0.0%	6.9%	3.5%	
AE7174	36181A6K3	Reverse Mortgage Solutions	3,180,131	\$	3,149,667.09	LIBOR	2.565%	8	9/1/2013	42	0.1%	1.2%	7.5%	4.5%	
AE7175	36181A6L1	Reverse Mortgage Solutions	11,316,241	\$	11,445,065.89	LIBOR	2.351%	7	9/1/2013	111	0.0%	0.1%	0.1%	0.1%	
AE7176	36181A6M9	Reverse Mortgage Solutions	7,854,736	\$	7,786,597.97	LIBOR	2.497%	13	8/1/2013	4,094	0.1%	1.7%	4.2%	4.6%	
AE7177	36181A6N7	Reverse Mortgage Solutions	9,769,453	\$	9,862,807.64	LIBOR	2.295%	7	9/1/2013	129	0.0%	0.0%	0.1%	0.4%	
AE7178	36181A6P2	Reverse Mortgage Solutions	26,243,784	\$	26,272,974.34	LIBOR	2.298%	7	9/1/2013	195	0.4%	4.4%	1.5%	2.1%	
AE7179	36181A6Q0	Reverse Mortgage Solutions	3,932,737	\$	3,861,988.22	LIBOR	2.506%	7	9/1/2013	52	0.0%	0.0%	8.7%	6.1%	
AE7180	36181A6R8	Reverse Mortgage Solutions	21,767,766	\$	21,719,416.12	LIBOR	2.329%	7	9/1/2013	162	0.0%	0.0%	0.0%	2.8%	
AE7181	36181A6S6	Reverse Mortgage Solutions	20,972,018	\$	21,183,303.50	LIBOR	2.252%	7	9/1/2013	141	0.0%	0.1%	0.5%	0.3%	
AE7182	36181A6T4	Reverse Mortgage Solutions	8,041,360	\$	8,089,663.77	LIBOR	2.188%	7	9/1/2013	54	0.0%	0.0%	2.0%	1.0%	
AE9593	36181DUS3	OneWest Bank	1,324,884	\$	1,293,982.59	LIBOR	1.865%	41	7/1/2013	620	0.3%	3.3%	4.7%	4.4%	
AE9594	36181DUT1	OneWest Bank	1,144,011	\$	1,095,632.03	LIBOR	0.532%	73	7/1/2013	538	0.1%	1.4%	1.9%	8.8%	
AE9595	36181DUU8	OneWest Bank	1,016,295	\$	990,473.42	CMT	1.270%	88	7/1/2013	748	0.0%	0.5%	3.6%	6.7%	

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Number	CUSIP											CPR	CPR	CPR	CPR
AE9596	36181DUV6	OneWest Bank	1,317,021 \$	1,298,027.24	LIBOR	1.847%	42	9/1/2013	616	0.8%	9.2%	3.9%	4.7%		
AE9597	36181DUW4	OneWest Bank	1,235,400 \$	1,218,458.32	CMT	1.270%	88	10/1/2013	741	0.0%	0.0%	0.0%			
AE9598	36181DUX2	OneWest Bank	1,482,861 \$	1,473,843.42	LIBOR	1.827%	41	11/1/2013	609	0.4%	5.0%	2.4%			
AE9599	36181DUY0	OneWest Bank	1,061,497 \$	1,063,679.92	CMT	1.270%	88	1/1/2014	728	0.0%	0.0%				
AE9600	36181DUZ7	OneWest Bank	1,504,517 \$	1,506,143.47	LIBOR	1.781%	41	1/1/2014	603	0.0%	0.4%				
AE9601	36181DU20	OneWest Bank	1,107,492 \$	1,106,966.13	LIBOR	0.537%	73	1/1/2014	524	0.1%	1.1%				
AF5164	36181LWZ7	Urban Financial of America	19,321,740 \$	19,244,188.94	LIBOR	2.576%	9	7/1/2013	157	0.0%	0.4%	0.2%	0.2%		
AF5165	36181LW20	Urban Financial of America	13,606,196 \$	13,836,328.09	LIBOR	2.583%	9	7/1/2013	114	0.0%	0.0%	0.0%	0.1%		
AF5166	36181LW38	Urban Financial of America	2,080,935 \$	1,841,623.81	LIBOR	2.409%	17	7/1/2013	921	0.5%	6.3%	8.4%	9.8%		
AF5167	36181LW46	Urban Financial of America	20,181,974 \$	20,361,048.44	LIBOR	2.536%	8	8/1/2013	180	0.0%	0.0%	0.2%	0.8%		
AF5168	36181LW53	Urban Financial of America	12,092,964 \$	12,273,770.64	LIBOR	2.551%	8	8/1/2013	101	0.0%	0.0%	0.0%	0.0%		
AF5169	36181LW61	Urban Financial of America	8,612,390 \$	8,738,039.36	LIBOR	2.615%	9	8/1/2013	82	0.0%	0.0%	0.3%	0.2%		
AF5170	36181LW79	Urban Financial of America	8,321,124 \$	7,945,153.02	LIBOR	2.582%	9	8/1/2013	101	0.4%	4.1%	5.9%	11.7%		
AF5171	36181LW87	Urban Financial of America	1,329,345 \$	1,302,324.97	CMT	0.825%	81	8/1/2013	536	0.0%	0.0%	5.5%	5.0%		
AF5172	36181LW95	Urban Financial of America	9,040,024 \$	8,584,701.85	LIBOR	2.377%	16	8/1/2013	5,234	0.9%	10.6%	6.9%	7.0%		
AF5173	36181LXA1	Urban Financial of America	2,741,333 \$	2,337,403.78	LIBOR	2.453%	16	8/1/2013	989	2.8%	29.1%	11.5%	27.9%		
AF5174	36181LXB9	Urban Financial of America	4,220,765 \$	3,945,838.54	LIBOR	2.042%	32	8/1/2013	1,620	0.2%	2.4%	20.9%	13.7%		
AF5175	36181LXC7	Urban Financial of America	19,745,822 \$	19,985,261.39	LIBOR	2.517%	8	8/1/2013	167	0.0%	0.0%	0.0%	0.5%		
AF5176	36181LXD5	Urban Financial of America	20,043,277 \$	20,209,705.06	LIBOR	2.546%	8	8/1/2013	158	0.1%	0.6%	0.3%	1.3%		
AF5177	36181LXE3	Urban Financial of America	19,588,061 \$	19,640,788.65	LIBOR	2.445%	8	8/1/2013	148	0.4%	5.2%	1.9%	2.3%		
AF5178	36181LXF0	Urban Financial of America	4,979,586 \$	5,011,674.15	LIBOR	2.529%	8	9/1/2013	35	0.0%	0.0%	0.0%	1.3%		
AF5179	36181LXG8	Urban Financial of America	19,911,141 \$	19,653,781.36	LIBOR	2.549%	7	9/1/2013	169	0.4%	4.5%	3.9%	5.0%		
AF5180	36181LXH6	Urban Financial of America	20,131,964 \$	20,281,467.56	LIBOR	2.528%	7	9/1/2013	157	0.5%	5.8%	2.1%	1.0%		
AF5181	36181LXJ2	Urban Financial of America	19,925,269 \$	20,069,492.22	LIBOR	2.527%	7	9/1/2013	149	0.0%	0.0%	0.0%	1.1%		
AF5182	36181LXK9	Urban Financial of America	5,164,746 \$	4,522,423.91	LIBOR	2.561%	7	9/1/2013	61	0.0%	0.5%	1.2%	27.3%		
AF5183	36181LXL7	Urban Financial of America	19,317,928 \$	19,192,092.20	LIBOR	2.506%	7	9/1/2013	168	0.0%	0.1%	0.1%	3.8%		
AF5184	36181LXM5	Urban Financial of America	19,646,838 \$	19,449,208.90	LIBOR	2.535%	7	9/1/2013	150	0.4%	4.9%	1.8%	4.5%		
AF5185	36181LXN3	Urban Financial of America	19,543,078 \$	19,652,433.58	LIBOR	2.512%	7	9/1/2013	164	0.0%	0.1%	2.7%	1.4%		
AF5186	36181LXP8	Urban Financial of America	2,123,192 \$	2,066,706.35	LIBOR	2.440%	16	9/1/2013	1,030	0.5%	5.8%	6.5%	7.7%		
AF5187	36181LXQ6	Urban Financial of America	9,311,614 \$	9,099,918.81	LIBOR	2.379%	15	9/1/2013	5,841	1.2%	13.7%	7.4%	6.8%		
AF5188	36181LXR4	Urban Financial of America	15,557,105 \$	15,713,897.01	LIBOR	2.018%	7	9/1/2013	107	0.0%	0.0%	0.0%	0.0%		
AF5189	36181LXS2	Urban Financial of America	19,185,854 \$	18,189,368.28	LIBOR	2.059%	6	10/1/2013	86	0.0%	0.0%	18.2%			

**HMBS Prepayment Speeds  
by \$ Amount Prepaid  
as of February 2014**

Pool										# of		1Mo	3Mo	6Mo	12Mo
Number	CUSIP	Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	Partic.	SMM	CPR	CPR	CPR	CPR	
AF5190	36181LXT0	Urban Financial of America	4,403,003 \$	4,152,941.47	LIBOR	2.508%	6	10/1/2013	57	0.1%	0.6%	0.2%			
AF5191	36181LXU7	Urban Financial of America	19,060,441 \$	19,186,233.81	LIBOR	2.522%	6	10/1/2013	156	0.0%	0.2%	1.5%			
AF5192	36181LXV5	Urban Financial of America	38,477,439 \$	38,816,698.52	LIBOR	2.506%	6	10/1/2013	323	0.0%	0.4%	0.6%			
AF5193	36181LXW3	Urban Financial of America	19,840,589 \$	19,982,622.51	LIBOR	2.075%	6	10/1/2013	135	0.0%	0.0%	0.1%			
AF5194	36181LXX1	Urban Financial of America	19,798,261 \$	19,933,055.92	LIBOR	2.263%	6	10/1/2013	128	0.1%	1.0%	1.1%			
AF5195	36181LXY9	Urban Financial of America	19,946,863 \$	20,037,437.62	LIBOR	2.058%	6	10/1/2013	127	0.0%	0.2%	0.1%			
AF5196	36181LXZ6	Urban Financial of America	20,280,690 \$	20,381,829.69	LIBOR	2.287%	5	10/1/2013	155	0.0%	0.0%	0.0%			
AF5197	36181LX29	Urban Financial of America	9,362,796 \$	9,224,792.24	LIBOR	2.386%	14	10/1/2013	6,614	0.5%	6.3%	7.2%			
AF5198	36181LX37	Urban Financial of America	2,625,725 \$	2,570,494.88	LIBOR	2.430%	15	10/1/2013	1,154	0.7%	8.4%	3.8%			
AF5199	36181LX45	Urban Financial of America	4,001,889 \$	3,962,443.03	LIBOR	2.083%	32	10/1/2013	1,586	0.2%	2.4%	2.9%			
AF5200	36181LX52	Urban Financial of America	20,136,649 \$	20,112,854.49	LIBOR	2.216%	5	11/1/2013	151	0.0%	0.0%	2.3%			
AF5201	36181LX60	Urban Financial of America	20,218,856 \$	19,680,269.40	LIBOR	2.245%	5	11/1/2013	157	0.0%	0.4%	8.6%			
AF5202	36181LX78	Urban Financial of America	20,370,660 \$	20,489,193.46	LIBOR	2.091%	5	11/1/2013	130	0.0%	0.0%	0.1%			
AF5203	36181LX86	Urban Financial of America	39,914,045 \$	39,530,253.58	LIBOR	2.162%	5	11/1/2013	299	0.0%	0.0%	0.6%			
AF5204	36181LX94	Urban Financial of America	20,406,919 \$	20,523,998.43	LIBOR	1.807%	5	11/1/2013	153	0.0%	0.1%	0.1%			
AF5205	36181LYA0	Urban Financial of America	3,826,068 \$	3,828,981.66	LIBOR	2.538%	5	11/1/2013	51	0.0%	0.2%	0.4%			
AF5206	36181LYB8	Urban Financial of America	20,143,953 \$	19,937,974.34	LIBOR	2.153%	5	11/1/2013	142	0.0%	0.0%	6.8%			
AF5207	36181LYC6	Urban Financial of America	20,963,118 \$	20,941,699.52	LIBOR	2.163%	5	11/1/2013	156	0.0%	0.0%	3.2%			
AF5208	36181LYD4	Urban Financial of America	1,185,943 \$	1,190,811.98	LIBOR	2.470%	31	11/1/2013	166	0.0%	0.1%	1.6%			
AF5209	36181LYE2	Urban Financial of America	2,683,352 \$	2,649,599.83	LIBOR	2.463%	14	11/1/2013	1,138	0.9%	10.0%	5.5%			
AF5210	36181LYF9	Urban Financial of America	11,718,315 \$	11,728,034.52	LIBOR	2.367%	13	11/1/2013	8,000	0.3%	3.4%	2.5%			
AF5211	36181LYG7	Urban Financial of America	1,051,458 \$	1,057,479.47	CMT	1.727%	60	11/1/2013	6	0.0%	0.0%	0.0%			
AF5212	36181LYH5	Urban Financial of America	40,262,948 \$	40,430,073.83	LIBOR	2.132%	4	12/1/2013	281	0.0%	0.0%	0.5%			
AF5213	36181LYJ1	Urban Financial of America	20,249,771 \$	20,334,962.27	LIBOR	2.161%	4	12/1/2013	136	0.0%	0.1%	0.5%			
AF7286	36181PCX5	AAG	20,078,356 \$	19,865,470.05	Fixed	4.580%	9	7/1/2013	132	1.6%	17.1%	14.6%	7.6%		
AF7287	36181PCY3	AAG	10,403,392 \$	10,558,291.94	LIBOR	2.439%	9	7/1/2013	103	0.0%	0.4%	0.2%	0.3%		
AF7288	36181PCZ0	AAG	20,802,766 \$	21,426,455.00	Fixed	4.566%	9	7/1/2013	120	0.0%	0.0%	0.2%	0.1%		
AF7289	36181PC23	AAG	19,803,284 \$	20,009,687.24	Fixed	4.562%	9	7/1/2013	138	1.3%	14.1%	4.9%	3.9%		
AF7290	36181PC31	AAG	36,129,681 \$	36,935,684.78	Fixed	4.631%	9	8/1/2013	236	0.0%	0.0%	0.1%	1.0%		
AF7291	36181PC49	AAG	20,269,172 \$	20,062,916.32	LIBOR	2.512%	8	8/1/2013	143	0.0%	0.1%	6.3%	4.9%		
AF7292	36181PC56	AAG	26,444,871 \$	26,189,070.35	LIBOR	2.475%	9	8/1/2013	308	0.0%	0.1%	1.8%	3.4%		
AF7293	36181PC64	AAG	20,623,966 \$	20,834,049.83	LIBOR	2.551%	8	8/1/2013	230	0.0%	0.0%	0.3%	1.0%		

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	Partic.	SMM	1Mo	3Mo	6Mo	12Mo
Number	CUSIP											CPR	CPR	CPR	CPR
AF7294	36181PC72	AAG	10,120,645 \$	10,047,421.88	LIBOR	2.574%	8	8/1/2013	103	0.0%	0.0%	0.0%	4.4%		
AF7295	36181PC80	AAG	5,106,495 \$	5,196,350.09	Fixed	4.611%	8	8/1/2013	37	0.0%	0.0%	3.5%	1.8%		
AF7296	36181PC98	AAG	19,583,141 \$	19,711,975.63	LIBOR	2.397%	7	8/1/2013	154	0.0%	0.0%	0.1%	0.1%		
AF7297	36181PDA4	AAG	25,209,903 \$	25,508,977.69	LIBOR	2.433%	7	9/1/2013	282	0.0%	0.1%	0.1%	0.1%		
AF7298	36181PDB2	AAG	17,652,822 \$	17,252,806.39	LIBOR	2.516%	7	9/1/2013	142	2.0%	21.5%	9.0%	7.0%		
AF7299	36181PDC0	AAG	35,568,741 \$	35,782,323.99	LIBOR	2.473%	7	9/1/2013	287	0.0%	0.2%	0.2%	1.3%		
AF7300	36181PDD8	AAG	21,153,556 \$	21,206,847.24	LIBOR	2.317%	6	10/1/2013	209	0.5%	5.4%	2.0%			
AF7301	36181PDE6	AAG	19,862,439 \$	19,919,668.19	LIBOR	2.458%	7	10/1/2013	178	0.7%	8.3%	2.9%			
AF7302	36181PDF3	AAG	10,639,345 \$	10,688,169.68	Fixed	4.577%	7	10/1/2013	88	0.0%	0.5%	0.4%			
AF7303	36181PDG1	AAG	5,275,079 \$	5,328,736.84	LIBOR	2.585%	7	10/1/2013	79	0.0%	0.0%	0.1%			
AF7304	36181PDH9	AAG	20,207,445 \$	20,226,523.44	LIBOR	2.449%	6	10/1/2013	182	0.0%	0.1%	0.2%			
AF7305	36181PDJ5	AAG	8,834,114 \$	8,992,125.38	Fixed	4.524%	6	10/1/2013	73	0.0%	0.1%	0.4%			
AF7306	36181PDK2	AAG	13,472,824 \$	13,468,875.68	LIBOR	2.417%	6	10/1/2013	130	0.0%	0.1%	3.7%			
AF7307	36181PDL0	AAG	20,276,673 \$	20,086,142.68	LIBOR	2.354%	6	10/1/2013	190	1.9%	20.6%	7.5%			
AF7308	36181PDM8	AAG	10,125,128 \$	10,117,793.91	LIBOR	2.263%	6	10/1/2013	131	1.0%	11.5%	4.0%			
AF7309	36181PDN6	AAG	3,085,779 \$	3,065,829.12	LIBOR	2.476%	8	10/1/2013	209	0.0%	0.0%	4.6%			
AF7310	36181PDP1	AAG	20,258,769 \$	20,222,131.36	LIBOR	2.325%	6	11/1/2013	169	0.6%	7.2%	2.7%			
AF7311	36181PDQ9	AAG	21,121,077 \$	21,254,104.46	LIBOR	2.347%	5	11/1/2013	165	0.0%	0.1%	0.6%			
AF7312	36181PDR7	AAG	10,369,466 \$	10,443,667.24	Fixed	4.695%	5	11/1/2013	86	0.0%	0.0%	0.0%			
AF7313	36181PDS5	AAG	11,004,611 \$	11,051,868.62	LIBOR	2.296%	5	11/1/2013	84	0.0%	0.0%	1.3%			
AF7314	36181PDT3	AAG	7,908,409 \$	7,996,872.27	Fixed	4.660%	5	11/1/2013	64	0.0%	0.0%	1.7%			
AF7315	36181PDU0	AAG	20,930,365 \$	21,089,074.42	LIBOR	2.274%	5	11/1/2013	173	0.0%	0.0%	0.0%			
AF7316	36181PDV8	AAG	3,722,815 \$	3,706,763.26	LIBOR	2.449%	7	11/1/2013	355	0.0%	0.0%	4.9%			
AF7317	36181PDW6	AAG	20,331,384 \$	20,368,858.48	LIBOR	2.278%	5	11/1/2013	156	0.0%	0.4%	1.6%			
AF7318	36181PDX4	AAG	20,685,703 \$	20,788,932.07	LIBOR	2.292%	5	12/1/2013	211	0.0%	0.2%	0.3%			
AF7319	36181PDY2	AAG	10,143,392 \$	10,198,009.88	LIBOR	2.169%	4	12/1/2013	103	0.0%	0.0%	0.0%			
AF7320	36181PDZ9	AAG	16,400,079 \$	16,480,257.82	Fixed	4.677%	4	12/1/2013	147	0.0%	0.0%	2.7%			
AF7321	36181PD22	AAG	6,015,566 \$	6,049,904.67	LIBOR	2.443%	4	12/1/2013	85	0.0%	0.2%	0.2%			
AF7322	36181PD30	AAG	17,700,700 \$	17,758,664.05	LIBOR	2.151%	4	12/1/2013	150	0.0%	0.4%	0.8%			
AF7323	36181PD48	AAG	20,598,009 \$	20,710,303.68	LIBOR	2.193%	4	12/1/2013	153	0.0%	0.0%	0.0%			
AF7324	36181PD55	AAG	3,982,710 \$	3,994,928.10	LIBOR	2.428%	7	12/1/2013	720	0.1%	1.0%	1.2%			
AF7325	36181PD63	AAG	20,412,972 \$	20,404,143.05	LIBOR	2.244%	4	12/1/2013	172	0.0%	0.2%	2.4%			

## HMBS Prepayment Speeds by \$ Amount Prepaid as of February 2014

Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	Partic.	SMM	1Mo	3Mo	6Mo	12Mo
Number	CUSIP											CPR	CPR	CPR	CPR
AF7326	36181PD71	AAG	20,657,049 \$	20,656,797.54	LIBOR	2.311%	4	12/1/2013	191	0.5%	5.6%	2.3%			
AF7327	36181PD89	AAG	4,685,033 \$	4,710,957.47	LIBOR	2.522%	5	12/1/2013	79	0.0%	0.2%	0.3%			
AF7328	36181PD97	AAG	7,179,014 \$	7,204,618.92	LIBOR	2.138%	3	1/1/2014	86	0.0%	0.0%				
AF7329	36181PEA3	AAG	16,472,326 \$	16,598,454.66	Fixed	4.693%	3	1/1/2014	148	0.0%	0.1%				
AF7330	36181PEB1	AAG	5,605,215 \$	5,648,791.63	Fixed	4.656%	3	1/1/2014	43	0.0%	0.0%				
AF7331	36181PEC9	AAG	17,147,099 \$	17,123,378.50	LIBOR	2.245%	3	1/1/2014	134	0.1%	0.6%				
AF7332	36181PED7	AAG	5,020,515 \$	4,990,067.34	LIBOR	2.403%	6	1/1/2014	1,715	1.0%	10.9%				
AF7333	36181PEE5	AAG	20,669,461 \$	20,564,794.37	LIBOR	2.259%	3	1/1/2014	187	0.0%	0.5%				
AF7334	36181PEF2	AAG	17,921,156 \$	17,759,830.95	LIBOR	2.466%	3	1/1/2014	268	1.3%	14.5%				
AF7335	36181PEG0	AAG	14,344,834 \$	14,373,898.19	LIBOR	2.457%	2	2/1/2014	216	0.0%	0.0%				
AF7336	36181PEH8	AAG	20,959,811 \$	20,893,199.42	LIBOR	2.201%	3	1/1/2014	166	0.0%	0.0%				
AF7337	36181PEJ4	AAG	9,520,816 \$	9,557,626.25	Fixed	4.687%	2	2/1/2014	74	0.0%	0.0%				
AF7338	36181PEK1	AAG	10,208,831 \$	10,228,958.09	LIBOR	2.449%	2	2/1/2014	141	0.0%	0.1%				
AF7339	36181PEL9	AAG	6,463,135 \$	6,486,448.72	Fixed	4.701%	2	2/1/2014	54	0.0%	0.4%				
AF7340	36181PEM7	AAG	10,245,340 \$	10,262,932.05	LIBOR	2.119%	2	2/1/2014	70	0.0%	0.0%				
AF7341	36181PEN5	AAG	15,957,397 \$	15,985,586.03	LIBOR	2.120%	2	2/1/2014	117	0.0%	0.0%				
AF7342	36181PEP0	AAG	5,600,864 \$	5,606,301.15	LIBOR	2.383%	6	2/1/2014	2,964	0.1%	1.2%				
AF7343	36181PEQ8	AAG	1,632,336 \$	1,635,873.72	LIBOR	2.617%	6	2/1/2014	68	0.0%	0.0%				
AF7344	36181PER6	AAG	3,860,916 \$	3,876,025.56	Fixed	4.696%	2	2/1/2014	38	0.0%	0.0%				
AG1928	36181VD94	Generation Mortgage	9,479,088 \$	9,592,157.49	LIBOR	2.431%	7	8/1/2013	66	0.0%	0.5%	0.4%	0.4%		
AG1929	36181VEA0	Generation Mortgage	3,932,625 \$	3,795,300.30	LIBOR	2.508%	8	8/1/2013	39	0.2%	1.9%	18.4%	9.9%		
AG1930	36181VEB8	Generation Mortgage	6,109,609 \$	5,981,382.64	LIBOR	2.305%	18	9/1/2013	3,821	0.6%	6.7%	4.8%	6.4%		
AG1931	36181VEC6	Generation Mortgage	1,942,986 \$	1,877,099.93	LIBOR	2.610%	17	9/1/2013	898	0.0%	0.2%	6.9%	9.2%		
AG1932	36181VED4	Generation Mortgage	10,077,366 \$	10,172,219.35	LIBOR	2.328%	7	9/1/2013	64	0.0%	0.5%	0.6%	0.4%		
AG1933	36181VEE2	Generation Mortgage	10,428,788 \$	10,552,871.25	LIBOR	2.361%	7	9/1/2013	75	0.0%	0.0%	0.0%	0.0%		
AG1934	36181VEF9	Generation Mortgage	10,556,514 \$	10,668,738.23	LIBOR	2.275%	7	9/1/2013	88	0.0%	0.0%	0.1%	0.1%		
AG1935	36181VEG7	Generation Mortgage	9,978,526 \$	10,082,362.87	LIBOR	2.186%	6	9/1/2013	55	0.0%	0.1%	0.1%	0.1%		
AG1936	36181VEH5	Generation Mortgage	2,647,177 \$	2,520,989.13	LIBOR	2.333%	7	9/1/2013	38	0.0%	0.1%	4.9%	11.7%		
AG1937	36181VEJ1	Generation Mortgage	5,712,099 \$	5,706,665.08	LIBOR	2.314%	17	10/1/2013	4,102	0.0%	0.2%	2.8%			
AG1938	36181VEK8	Generation Mortgage	2,448,924 \$	2,227,566.13	LIBOR	2.547%	15	10/1/2013	932	0.0%	0.1%	0.8%			
AG1939	36181VEL6	Generation Mortgage	9,789,570 \$	9,877,016.19	LIBOR	2.243%	6	10/1/2013	72	0.0%	0.0%	0.1%			
AG1940	36181VEM4	Generation Mortgage	10,483,856 \$	10,563,729.89	LIBOR	2.214%	6	10/1/2013	90	0.1%	0.6%	0.6%			

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR	
Number	CUSIP													
AG1941	36181VEN2	Generation Mortgage	10,033,084	\$	9,774,390.33	LIBOR	2.146%	6	10/1/2013	79	3.5%	35.1%	13.5%	
AG1942	36181VEP7	Generation Mortgage	9,519,296	\$	9,473,589.85	LIBOR	2.136%	5	10/1/2013	69	0.0%	0.4%	0.3%	
AG1943	36181VEQ5	Generation Mortgage	2,003,072	\$	1,674,000.57	LIBOR	2.256%	5	10/1/2013	27	0.2%	1.8%	59.7%	
AG1944	36181VER3	Generation Mortgage	6,494,712	\$	6,481,905.76	LIBOR	2.285%	17	11/1/2013	4,401	0.2%	2.5%	3.7%	
AG1945	36181VES1	Generation Mortgage	3,244,659	\$	3,156,779.31	LIBOR	2.540%	13	11/1/2013	966	0.1%	0.8%	3.9%	
AG1946	36181VET9	Generation Mortgage	10,550,064	\$	10,581,338.56	LIBOR	2.233%	5	11/1/2013	61	0.0%	0.1%	1.0%	
AG1947	36181VEU6	Generation Mortgage	9,950,452	\$	10,013,566.10	LIBOR	2.212%	5	11/1/2013	78	0.0%	0.5%	0.4%	
AG1948	36181VEV4	Generation Mortgage	10,508,206	\$	10,586,042.36	LIBOR	2.215%	5	11/1/2013	65	0.0%	0.0%	0.0%	
AG1949	36181VEW2	Generation Mortgage	9,904,406	\$	9,925,055.64	LIBOR	2.163%	5	11/1/2013	69	0.1%	1.7%	2.0%	
AG1950	36181VEX0	Generation Mortgage	9,999,553	\$	10,051,031.02	LIBOR	2.127%	4	11/1/2013	64	0.1%	0.7%	0.6%	
AG1951	36181VEY8	Generation Mortgage	5,845,094	\$	5,856,831.78	LIBOR	2.250%	16	12/1/2013	4,738	0.1%	0.6%	1.4%	
AG1952	36181VEZ5	Generation Mortgage	4,142,419	\$	4,162,776.90	LIBOR	2.472%	9	12/1/2013	987	0.0%	0.1%	0.5%	
AG1953	36181VE28	Generation Mortgage	10,512,903	\$	10,544,624.05	LIBOR	2.221%	4	12/1/2013	74	0.0%	0.0%	1.0%	
AG1954	36181VE36	Generation Mortgage	10,499,860	\$	10,480,486.15	LIBOR	2.154%	4	12/1/2013	82	0.7%	8.2%	2.8%	
AG1955	36181VE44	Generation Mortgage	10,522,995	\$	10,554,847.29	LIBOR	2.127%	3	12/1/2013	67	0.0%	0.0%	0.9%	
AG1956	36181VE51	Generation Mortgage	2,700,571	\$	2,619,477.15	LIBOR	2.532%	12	1/1/2014	994	0.0%	0.1%		
AG1957	36181VE69	Generation Mortgage	6,838,695	\$	6,815,527.62	LIBOR	2.285%	16	1/1/2014	4,950	0.6%	7.4%		
AG1958	36181VE77	Generation Mortgage	9,538,724	\$	9,571,527.65	LIBOR	2.119%	3	1/1/2014	68	0.0%	0.1%		
AG1959	36181VE85	Generation Mortgage	10,543,254	\$	10,562,939.63	LIBOR	2.205%	3	1/1/2014	77	0.2%	2.1%		
AG1960	36181VE93	Generation Mortgage	9,921,086	\$	9,899,436.39	LIBOR	2.435%	3	1/1/2014	130	0.6%	7.2%		
AG1961	36181VFA9	Generation Mortgage	8,299,822	\$	8,314,870.79	LIBOR	2.176%	3	2/1/2014	38	0.0%	0.0%		
AG1962	36181VFB7	Generation Mortgage	9,995,523	\$	10,014,377.48	LIBOR	2.264%	2	2/1/2014	146	0.0%	0.0%		
AG1963	36181VFC5	Generation Mortgage	6,784,854	\$	6,794,273.24	LIBOR	2.268%	15	2/1/2014	5,090	0.1%	0.6%		
AG1964	36181VFD3	Generation Mortgage	2,549,374	\$	2,553,246.77	LIBOR	2.491%	12	2/1/2014	999	0.1%	0.7%		
AG8000	36182C3H8	Champion Mortgage	4,864,119	\$	4,747,497.91	LIBOR	2.457%	29	9/1/2013	2,562	0.7%	8.3%	8.2%	7.1%
AG8001	36182C3J4	Champion Mortgage	2,771,761	\$	2,700,979.06	LIBOR	1.697%	40	9/1/2013	2,458	1.1%	12.9%	10.3%	6.7%
AG8002	36182C3K1	Champion Mortgage	7,155,334	\$	7,016,526.00	LIBOR	2.059%	32	9/1/2013	5,459	0.2%	2.6%	6.8%	5.9%
AG8003	36182C3L9	Champion Mortgage	5,770,848	\$	5,574,567.52	LIBOR	2.552%	30	9/1/2013	4,709	1.2%	13.9%	9.7%	9.9%
AG8004	36182C3M7	Champion Mortgage	2,135,847	\$	2,112,743.91	CMT	0.845%	81	9/1/2013	1,169	0.3%	3.3%	5.0%	3.0%
AG8005	36182C3N5	Champion Mortgage	1,856,261	\$	1,846,553.83	CMT	1.039%	78	9/1/2013	2,236	0.0%	0.5%	2.7%	2.1%
AG8006	36182C3P0	Champion Mortgage	3,110,232	\$	3,038,548.04	LIBOR	1.210%	69	9/1/2013	3,982	0.1%	1.2%	6.3%	5.8%
AG8007	36182C3Q8	Champion Mortgage	1,084,783	\$	1,084,491.34	Fixed	4.761%	38	10/1/2013	4,194	0.1%	1.3%	6.2%	

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of Partic.	1Mo SMM	3Mo CPR	6Mo CPR	12Mo CPR
Number	CUSIP												
AG8008	36182C3R6	Champion Mortgage	1,569,616 \$	1,508,292.49	LIBOR	1.991%	38	10/1/2013	1,419	1.4%	16.0%	11.2%	
AG8009	36182C3S4	Champion Mortgage	1,018,366 \$	980,193.79	LIBOR	2.001%	38	10/1/2013	861	0.1%	1.3%	2.5%	
AG8010	36182C3T2	Champion Mortgage	2,059,086 \$	2,016,275.82	Fixed	5.182%	48	10/1/2013	10,945	0.6%	7.1%	9.4%	
AG8012	36182C3V7	Champion Mortgage	4,449,190 \$	4,369,851.31	LIBOR	2.294%	51	10/1/2013	5,370	0.4%	4.4%	6.7%	
AG8013	36182C3W5	Champion Mortgage	3,266,236 \$	3,228,892.17	LIBOR	2.273%	51	10/1/2013	3,597	0.0%	0.2%	2.2%	
AG8014	36182C3X3	Champion Mortgage	1,875,521 \$	1,808,270.14	Fixed	5.052%	49	10/1/2013	9,447	0.8%	9.3%	13.2%	
AG8015	36182C3Y1	Champion Mortgage	4,481,580 \$	4,454,147.89	Fixed	4.788%	37	10/1/2013	10,544	0.4%	4.6%	5.3%	
AG8016	36182C3Z8	Champion Mortgage	2,291,560 \$	2,277,498.05	Fixed	4.697%	34	10/1/2013	9,178	0.3%	3.4%	6.8%	
AG8017	36182C4A2	Champion Mortgage	4,357,722 \$	3,729,867.45	LIBOR	2.544%	28	10/1/2013	2,562	1.5%	16.5%	14.4%	
AG8018	36182C4B0	Champion Mortgage	2,925,535 \$	2,899,134.91	LIBOR	1.689%	40	10/1/2013	2,457	0.3%	3.2%	3.8%	
AG8019	36182C4C8	Champion Mortgage	7,110,338 \$	6,889,132.52	LIBOR	2.059%	32	10/1/2013	5,453	0.3%	3.3%	4.6%	
AG8020	36182C4D6	Champion Mortgage	5,419,614 \$	5,091,914.46	LIBOR	2.537%	31	10/1/2013	4,705	4.7%	43.6%	19.8%	
AG8021	36182C4E4	Champion Mortgage	1,162,841 \$	1,162,550.26	LIBOR	1.069%	70	10/1/2013	3,976	0.1%	1.4%	1.5%	
AG8022	36182C4F1	Champion Mortgage	1,944,398 \$	1,891,106.66	Fixed	5.049%	49	11/1/2013	9,431	0.9%	10.7%	12.8%	
AG8023	36182C4G9	Champion Mortgage	2,496,977 \$	2,502,066.39	Fixed	4.805%	38	11/1/2013	10,525	0.3%	3.9%	4.3%	
AG8024	36182C4H7	Champion Mortgage	2,375,435 \$	2,375,797.44	Fixed	4.693%	34	11/1/2013	9,161	0.3%	3.8%	4.5%	
AG8025	36182C4J3	Champion Mortgage	4,674,835 \$	4,600,965.11	LIBOR	2.517%	28	11/1/2013	2,557	1.5%	16.3%	8.1%	
AG8026	36182C4K0	Champion Mortgage	2,676,673 \$	2,630,705.94	LIBOR	1.677%	40	11/1/2013	2,450	0.1%	1.1%	5.2%	
AG8027	36182C4L8	Champion Mortgage	7,887,353 \$	7,590,598.10	LIBOR	2.059%	31	11/1/2013	5,435	0.7%	8.2%	14.6%	
AG8028	36182C4M6	Champion Mortgage	5,952,740 \$	5,942,287.47	LIBOR	2.542%	30	11/1/2013	4,692	0.2%	2.7%	2.8%	
AG8029	36182C4N4	Champion Mortgage	1,325,118 \$	1,323,230.32	CMT	0.839%	81	11/1/2013	1,161	0.3%	3.5%	1.6%	
AG8030	36182C4P9	Champion Mortgage	1,974,185 \$	1,961,000.67	CMT	0.984%	79	11/1/2013	2,225	0.0%	0.5%	3.2%	
AG8031	36182C4Q7	Champion Mortgage	1,257,627 \$	1,251,367.54	LIBOR	1.151%	70	11/1/2013	3,974	0.1%	1.4%	1.0%	
AG8032	36182C4R5	Champion Mortgage	1,007,348 \$	1,013,018.06	Fixed	4.756%	38	11/1/2013	4,184	0.1%	1.1%	3.3%	
AG8033	36182C4S3	Champion Mortgage	2,653,727 \$	2,589,100.43	LIBOR	1.992%	38	11/1/2013	2,271	0.5%	5.7%	7.4%	
AG8034	36182C4T1	Champion Mortgage	1,851,934 \$	1,833,030.04	Fixed	5.178%	48	11/1/2013	10,887	0.8%	8.9%	8.9%	
AG8035	36182C4U8	Champion Mortgage	1,191,759 \$	1,182,264.84	CMT	1.267%	89	11/1/2013	1,417	0.1%	0.6%	4.5%	
AG8036	36182C4V6	Champion Mortgage	4,879,905 \$	4,826,881.49	LIBOR	2.219%	51	11/1/2013	5,328	0.5%	5.6%	3.9%	
AG8037	36182C4W4	Champion Mortgage	2,999,518 \$	3,003,001.71	LIBOR	2.267%	52	11/1/2013	3,578	0.0%	0.2%	1.4%	
AG8038	36182C4X2	Champion Mortgage	1,409,823 \$	1,398,417.08	LIBOR	0.979%	65	11/1/2013	787	0.1%	0.7%	0.4%	
AG8039	36182C4Y0	Champion Mortgage	2,009,840 \$	1,960,569.74	Fixed	5.058%	49	12/1/2013	9,394	0.8%	9.0%	14.1%	
AG8040	36182C4Z7	Champion Mortgage	2,371,137 \$	2,354,781.93	Fixed	4.795%	37	12/1/2013	10,493	0.6%	6.6%	7.3%	

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	Partic.	SMM	1Mo	3Mo	6Mo	12Mo
Number	CUSIP											CPR	CPR	CPR	CPR
AG8041	36182C5A1	Champion Mortgage	2,394,034 \$	2,389,752.30	Fixed	4.713%	34	12/1/2013	9,113	0.2%	2.5%	5.3%			
AG8042	36182C5B9	Champion Mortgage	3,569,970 \$	3,533,418.21	LIBOR	2.503%	29	12/1/2013	2,550	0.8%	8.9%	6.4%			
AG8043	36182C5C7	Champion Mortgage	2,795,616 \$	2,773,223.45	LIBOR	1.668%	40	12/1/2013	2,438	0.1%	1.1%	4.8%			
AG8044	36182C5D5	Champion Mortgage	7,087,960 \$	6,832,370.46	LIBOR	2.059%	32	12/1/2013	5,419	3.5%	34.8%	15.9%			
AG8045	36182C5E3	Champion Mortgage	4,918,883 \$	4,871,152.97	LIBOR	2.537%	31	12/1/2013	4,678	0.2%	2.3%	6.3%			
AG8046	36182C5F0	Champion Mortgage	1,098,831 \$	1,049,051.01	Fixed	5.404%	61	12/1/2013	1,711	1.4%	15.5%	21.7%			
AG8047	36182C5G8	Champion Mortgage	1,329,590 \$	1,326,988.84	LIBOR	1.170%	69	12/1/2013	3,948	0.3%	3.5%	1.9%			
AG8048	36182C5H6	Champion Mortgage	2,601,247 \$	2,598,346.50	LIBOR	1.975%	39	12/1/2013	2,252	0.2%	1.9%	2.4%			
AG8049	36182C5J2	Champion Mortgage	1,765,703 \$	1,744,955.69	Fixed	5.179%	48	12/1/2013	10,814	0.9%	10.3%	9.5%			
AG8050	36182C5K9	Champion Mortgage	4,264,153 \$	4,255,386.59	LIBOR	2.263%	51	12/1/2013	5,284	0.2%	2.0%	3.1%			
AG8051	36182C5L7	Champion Mortgage	3,212,206 \$	3,216,550.36	LIBOR	2.292%	52	12/1/2013	3,565	0.0%	0.4%	1.7%			
AG8052	36182C5M5	Champion Mortgage	1,886,023 \$	1,894,302.21	Fixed	4.759%	38	1/1/2014	4,123	0.1%	1.1%				
AG8053	36182C5N3	Champion Mortgage	2,544,079 \$	2,534,352.51	LIBOR	1.975%	39	1/1/2014	2,241	0.3%	3.9%				
AG8054	36182C5P8	Champion Mortgage	1,557,515 \$	1,547,430.96	Fixed	5.181%	48	1/1/2014	10,740	1.0%	11.7%				
AG8055	36182C5Q6	Champion Mortgage	1,063,922 \$	1,052,623.46	CMT	1.267%	89	1/1/2014	1,400	0.1%	0.7%				
AG8056	36182C5R4	Champion Mortgage	4,752,749 \$	4,543,489.73	LIBOR	2.288%	51	1/1/2014	5,222	0.2%	2.5%				
AG8057	36182C5S2	Champion Mortgage	2,496,108 \$	2,489,409.62	LIBOR	2.278%	52	1/1/2014	3,544	0.1%	0.8%				
AG8058	36182C5T0	Champion Mortgage	1,845,644 \$	1,799,091.24	Fixed	5.054%	49	1/1/2014	9,354	0.8%	8.6%				
AG8059	36182C5U7	Champion Mortgage	2,164,144 \$	2,165,902.22	Fixed	4.777%	37	1/1/2014	10,455	0.3%	3.7%				
AG8060	36182C5V5	Champion Mortgage	2,199,875 \$	2,198,139.49	Fixed	4.690%	34	1/1/2014	9,060	0.5%	5.7%				
AG8061	36182C5W3	Champion Mortgage	4,176,155 \$	4,076,532.93	LIBOR	2.519%	28	1/1/2014	2,538	2.4%	25.0%				
AG8062	36182C5X1	Champion Mortgage	2,780,980 \$	2,776,858.07	LIBOR	1.686%	40	1/1/2014	2,421	0.1%	0.8%				
AG8063	36182C5Y9	Champion Mortgage	6,197,852 \$	6,175,706.54	LIBOR	2.059%	32	1/1/2014	5,391	0.5%	5.4%				
AG8064	36182C5Z6	Champion Mortgage	1,058,891 \$	1,059,422.19	CMT	0.840%	81	1/1/2014	1,148	0.1%	0.6%				
AG8065	36182C6A0	Champion Mortgage	1,711,818 \$	1,712,040.07	CMT	0.982%	78	1/1/2014	2,195	0.0%	0.5%				
AG8066	36182C6B8	Champion Mortgage	1,185,428 \$	1,185,135.22	LIBOR	1.127%	70	1/1/2014	3,906	0.1%	1.1%				
AG8067	36182C6C6	Champion Mortgage	5,415,929 \$	5,428,908.57	LIBOR	2.542%	30	1/1/2014	4,665	0.1%	1.0%				
AG8068	36182C6D4	Champion Mortgage	1,818,139 \$	1,811,015.75	Fixed	5.047%	49	2/1/2014	9,334	0.8%	9.4%				
AG8069	36182C6E2	Champion Mortgage	2,164,384 \$	2,167,107.88	Fixed	4.776%	37	2/1/2014	10,433	0.3%	3.2%				
AG8070	36182C6F9	Champion Mortgage	2,235,357 \$	2,239,452.71	Fixed	4.693%	34	2/1/2014	9,032	0.2%	2.5%				
AG8071	36182C6G7	Champion Mortgage	4,244,556 \$	4,191,342.63	LIBOR	2.511%	28	2/1/2014	2,530	1.5%	16.4%				
AG8072	36182C6H5	Champion Mortgage	2,737,493 \$	2,736,919.14	LIBOR	1.694%	40	2/1/2014	2,410	0.2%	1.9%				

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo
Number	CUSIP												
AG8073	36182C6J1	Champion Mortgage	6,287,662 \$	6,294,095.36	LIBOR	2.059%	32	2/1/2014	5,370	0.1%	0.8%		
AG8074	36182C6K8	Champion Mortgage	5,318,982 \$	5,325,886.63	LIBOR	2.545%	32	2/1/2014	4,656	0.1%	1.0%		
AG8075	36182C6L6	Champion Mortgage	1,192,254 \$	1,192,075.33	LIBOR	1.174%	69	2/1/2014	3,894	0.1%	1.3%		
AG8077	36182C6N2	Champion Mortgage	2,060,893 \$	2,062,058.75	LIBOR	1.987%	39	2/1/2014	2,236	0.1%	1.3%		
AG8078	36182C6P7	Champion Mortgage	1,543,956 \$	1,539,388.60	Fixed	5.181%	48	2/1/2014	10,682	0.7%	8.4%		
AG8079	36182C6Q5	Champion Mortgage	4,064,187 \$	4,057,818.44	LIBOR	2.265%	51	2/1/2014	5,211	0.4%	4.1%		
AG8080	36182C6R3	Champion Mortgage	2,615,245 \$	2,618,857.10	LIBOR	2.289%	52	2/1/2014	3,544	0.1%	0.6%		
AH0715	36182GYL6	Plaza Home Mortgage	13,929,134 \$	12,883,517.15	LIBOR	2.162%	6	11/1/2013	59	0.0%	0.2%	0.2%	
AH0716	36182GYM4	Plaza Home Mortgage	6,982,715 \$	7,018,523.10	LIBOR	2.048%	4	12/1/2013	38	0.0%	0.0%	0.0%	
AH0717	36182GYN2	Plaza Home Mortgage	5,989,748 \$	5,979,154.06	LIBOR	1.965%	3	1/1/2014	33	0.0%	0.0%		
AH4535	36182MBC8	Urban Financial of America	20,183,560 \$	20,091,327.57	LIBOR	2.193%	4	12/1/2013	139	0.5%	6.1%	3.9%	
AH4536	36182MBD6	Urban Financial of America	4,696,483 \$	4,574,745.04	LIBOR	2.503%	5	12/1/2013	67	3.0%	30.9%	12.5%	
AH4537	36182MBE4	Urban Financial of America	39,733,485 \$	39,577,434.59	LIBOR	2.173%	4	12/1/2013	237	0.7%	7.6%	3.7%	
AH4538	36182MBF1	Urban Financial of America	19,852,825 \$	19,959,726.23	LIBOR	2.187%	4	12/1/2013	136	0.0%	0.1%	0.0%	
AH4539	36182MBG9	Urban Financial of America	20,146,641 \$	20,257,300.87	LIBOR	2.269%	4	12/1/2013	168	0.0%	0.1%	0.1%	
AH4540	36182MBH7	Urban Financial of America	2,648,244 \$	2,662,820.19	LIBOR	2.230%	4	12/1/2013	32	0.0%	0.1%	0.0%	
AH4541	36182MBJ3	Urban Financial of America	10,558,987 \$	10,540,559.11	LIBOR	2.369%	13	12/1/2013	8,185	0.2%	2.8%	3.1%	
AH4542	36182MBK0	Urban Financial of America	2,767,554 \$	2,771,794.74	LIBOR	2.461%	14	12/1/2013	1,195	0.2%	2.4%	1.9%	
AH4543	36182MBL8	Urban Financial of America	3,199,978 \$	3,137,183.13	LIBOR	2.083%	32	12/1/2013	1,588	0.2%	1.9%	9.7%	
AH4544	36182MBM6	Urban Financial of America	20,160,691 \$	20,161,430.18	LIBOR	2.266%	4	12/1/2013	156	0.4%	4.2%	2.2%	
AH4545	36182MBN4	Urban Financial of America	10,193,006 \$	10,230,659.17	LIBOR	2.275%	3	1/1/2014	65	0.0%	0.1%		
AH4546	36182MBP9	Urban Financial of America	19,577,221 \$	19,557,609.84	LIBOR	2.263%	3	1/1/2014	153	0.4%	4.9%		
AH4547	36182MBQ7	Urban Financial of America	6,721,396 \$	6,745,344.93	LIBOR	2.228%	3	1/1/2014	73	0.0%	0.1%		
AH4548	36182MBR5	Urban Financial of America	9,563,940 \$	9,590,693.40	LIBOR	2.181%	3	1/1/2014	73	0.1%	0.8%		
AH4549	36182MBS3	Urban Financial of America	9,567,318 \$	9,601,256.64	LIBOR	2.179%	3	1/1/2014	65	0.0%	0.0%		
AH4550	36182MBT1	Urban Financial of America	19,748,818 \$	19,697,078.98	LIBOR	2.310%	4	1/1/2014	249	0.3%	3.5%		
AH4551	36182MBU8	Urban Financial of America	3,583,320 \$	3,575,670.36	LIBOR	2.574%	4	1/1/2014	48	0.0%	0.2%		
AH4552	36182MBV6	Urban Financial of America	10,142,418 \$	10,089,713.15	LIBOR	2.246%	3	1/1/2014	140	0.9%	10.3%		
AH4553	36182MBW4	Urban Financial of America	12,441,854 \$	12,450,947.86	LIBOR	2.233%	14	1/1/2014	10,832	0.2%	2.8%		
AH4554	36182MBX2	Urban Financial of America	3,011,440 \$	2,957,211.01	LIBOR	2.417%	13	1/1/2014	1,260	2.2%	23.2%		
AH4555	36182MBY0	Urban Financial of America	1,774,734 \$	1,779,717.29	LIBOR	2.084%	32	1/1/2014	1,601	0.1%	0.6%		
AH4556	36182MBZ7	Urban Financial of America	1,285,251 \$	1,286,747.30	CMT	0.807%	81	1/1/2014	534	0.0%	0.0%		

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Pool		Issuer Name	OPB	UPB	Type	WAC	WAPA	Issued	# of	1Mo	3Mo	6Mo	12Mo	
Number	CUSIP													SMM
AH4557	36182MB20	Urban Financial of America	15,970,778	\$	15,971,849.63	LIBOR	2.178%	3	1/1/2014	113	0.3%	3.9%		
AH4558	36182MB38	Urban Financial of America	10,154,942	\$	10,173,917.71	LIBOR	2.242%	2	2/1/2014	131	0.0%	0.0%		
AH4559	36182MB46	Urban Financial of America	25,617,075	\$	25,658,478.65	LIBOR	2.053%	3	2/1/2014	161	0.0%	0.1%		
AH4560	36182MB53	Urban Financial of America	1,786,431	\$	1,789,996.63	LIBOR	2.395%	3	2/1/2014	18	0.0%	0.0%		
AH4561	36182MB61	Urban Financial of America	10,170,747	\$	10,190,032.40	LIBOR	2.275%	3	2/1/2014	118	0.0%	0.0%		
AH4562	36182MB79	Urban Financial of America	10,053,533	\$	10,068,170.37	LIBOR	1.747%	2	2/1/2014	66	0.0%	0.0%		
AH4563	36182MB87	Urban Financial of America	10,059,399	\$	10,078,395.28	LIBOR	2.285%	2	2/1/2014	119	0.0%	0.0%		
AH4564	36182MB95	Urban Financial of America	10,092,716	\$	10,111,100.23	LIBOR	2.285%	2	2/1/2014	122	0.0%	0.1%		
AH4565	36182MCA1	Urban Financial of America	4,989,790	\$	4,995,600.45	LIBOR	2.311%	1	2/1/2014	67	0.1%	1.0%		
AH4566	36182MCB9	Urban Financial of America	12,646,510	\$	12,640,834.30	LIBOR	2.339%	12	2/1/2014	11,258	0.2%	2.8%		
AH4567	36182MCC7	Urban Financial of America	2,670,277	\$	2,671,852.62	LIBOR	2.488%	13	2/1/2014	1,359	0.2%	1.8%		
AH4568	36182MCD5	Urban Financial of America	1,509,148	\$	1,511,393.40	LIBOR	2.083%	32	2/1/2014	1,589	0.0%	0.2%		
		Totals		\$	49,869,784,956	\$	47,247,036,291.67							