

(\$ in billions) Jumbo Deal	FHN Actuals							FHN vs Industry				
	Original Balance	Current Balance	60D+ Del%	%Cum Loss	WA ^CLTV	WA FICO	%Low& NoDoc	60D+ Del%	%Cum Loss	WA ^CLTV	WA FICO	%Low& NoDoc
1 FHASI 2005-AR1	\$253	\$49	6.07	1.46	63	735	10	-1.37	0.39	2	4	-34
2 FHASI 2005-AR2	\$282	\$58	11.30	1.89	68	726	10	2.59	-2.26	-11	-9	-38
3 FHASI 2005-AR3	\$315	\$73	9.55	2.53	75	735	6	0.84	-1.62	-3	0	-41
4 FHASI 2005-AR4	\$426	\$128	8.20	3.75	78	736	24	-0.51	-0.40	0	1	-24
5 FHASI 2005-AR5	\$216	\$58	6.48	4.12	80	734	22	-2.23	-0.03	2	-1	-26
6 FHASI 2005-AR6	\$305	\$90	11.83	5.00	81	729	19	3.12	0.85	3	-6	-29
7 FHASI 2005-1	\$228	\$34	6.59	0.60	63	732	12	-2.15	0.16	9	4	-24
8 FHASI 2005-2	\$285	\$33	7.64	0.58	63	737	21	-3.69	-1.88	-12	7	-27
9 FHASI 2005-3	\$230	\$41	8.90	0.71	64	731	14	-2.43	-1.75	-12	1	-34
10 FHASI 2005-4	\$286	\$38	12.31	1.14	64	727	17	0.98	-1.32	-11	-3	-30
11 FHASI 2005-5	\$366	\$72	7.79	2.36	70	738	16	-3.54	-0.10	-6	8	-31
12 FHASI 2005-6	\$247	\$49	6.01	2.11	72	733	15	-5.32	-0.35	-3	3	-32
13 FHASI 2005-7	\$210	\$48	13.12	3.55	74	737	15	1.79	1.09	-1	7	-33
14 FHASI 2005-8	\$311	\$63	10.58	2.98	77	732	10	-0.75	0.52	2	2	-38
2005	\$3,963	\$835	9.11	2.41	73	733	16	-0.61	-0.50	-2	1	-31
% Better / Worse than Industry:												
Average Deal Size:	\$283	\$60										
% of 2005-2007 Securitizations:	15%	12%										
15 FHASI 2006-AR1	\$213	\$63	7.70	4.62	83	736	21	-1.01	0.47	5	1	-27
16 FHASI 2006-AR2	\$172	\$44	12.88	5.75	83	742	24	0.62	-0.79	-6	10	-37
17 FHASI 2006-AR3	\$230	\$57	14.15	6.00	85	738	26	1.89	-0.54	-3	6	-35
18 FHASI 2006-AR4	\$350	\$93	10.55	6.96	87	738	40	-1.71	0.42	-1	6	-21
19 FHASI 2006-1	\$303	\$67	8.05	3.30	82	733	22	-6.59	-0.99	-6	3	-29
20 FHASI 2006-2	\$434	\$83	12.08	3.45	80	737	23	-2.56	-0.84	-8	7	-29
21 FHASI 2006-3	\$423	\$68	10.24	2.74	85	732	21	-4.40	-1.55	-3	2	-31
22 FHASI 2006-4	\$388	\$90	14.92	3.54	84	739	25	0.28	-0.75	-4	9	-27
2006	\$2,513	\$564	11.36	4.31	84	737	26	-1.80	-0.65	-3	6	-29
% Better / Worse than Industry:												
Average Deal Size:	\$314	\$70										
% of 2005-2007 Securitizations:	9%	8%										
23 FHASI 2007-AR1	\$328	\$83	10.30	7.97	85	749	37	-4.84	-0.17	-7	17	-29
24 FHASI 2007-AR2	\$426	\$118	13.18	7.25	85	749	28	-1.96	-0.89	-7	17	-37
25 FHASI 2007-AR3	\$458	\$126	10.53	9.30	95	741	27	-4.61	1.16	4	9	-39
26 FHASI 2007-1	\$225	\$65	10.40	5.55	83	740	25	-4.24	1.26	-5	10	-26
27 FHASI 2007-2	\$210	\$59	10.19	4.40	84	736	20	-4.68	-0.53	-8	3	-38
28 FHASI 2007-3	\$225	\$54	12.57	5.66	85	746	26	-2.30	0.73	-7	13	-32
29 FHASI 2007-4	\$346	\$89	13.96	4.43	85	740	17	-0.91	-0.50	-7	7	-40
30 FHASI 2007-5	\$458	\$113	14.63	6.26	96	737	18	-0.24	1.33	4	4	-40
31 FHASI 2007-6	\$275	\$67	14.39	11.91	92	742	28	-0.48	6.98	0	9	-29
2007	\$2,952	\$773	12.34	7.14	88	742	25	-2.62	0.94	-3	10	-35
% Better / Worse than Industry:												
Average Deal Size:	\$328	\$86										
% of 2005-2007 Securitizations:	11%	11%										
Total Jumbo	\$9,428	\$2,172	10.85	4.40	81	737	22	-1.63	-0.09	-3	5	-32
% Better / Worse than Industry:												
Average Deal Size:	\$304	\$70										
% of 2005-2007 Securitizations:	35%	31%										

Green is a positive comparison, red is a negative comparison.

(\$ in billions)		Original	Current	60D+	%Cum	WA	WA	%Low&	60D+	%Cum	WA	WA	%Low&
Alt-A Deal		Balance	Balance	Del%	Loss	^CLTV	FICO	NoDoc	Del%	Loss	^CLTV	FICO	NoDoc
1	FHAMS 2005-AA1	\$315	\$64	8.30	4.48	75	712	45	-5.67	1.27	2	0	-15
2	FHAMS 2005-AA10	\$315	\$89	10.91	11.98	86	722	56	-7.82	0.06	-4	8	-11
3	FHAMS 2005-AA11	\$300	\$82	13.68	13.97	81	717	57	-5.05	2.05	-8	3	-11
4	FHAMS 2005-AA12	\$331	\$88	14.56	11.50	83	722	55	-4.17	-0.42	-7	8	-13
5	FHAMS 2005-AA2	\$345	\$69	8.27	3.86	75	714	42	-10.46	-8.06	-14	0	-26
6	FHAMS 2005-AA3	\$410	\$99	9.56	4.97	76	715	43	-9.17	-6.95	-13	1	-25
7	FHAMS 2005-AA4	\$357	\$103	10.60	4.96	76	720	49	-8.13	-6.96	-14	6	-19
8	FHAMS 2005-AA5	\$440	\$107	9.83	5.65	76	719	49	-8.90	-6.27	-13	5	-19
9	FHAMS 2005-AA6	\$575	\$166	11.38	6.50	78	724	45	-7.35	-5.42	-11	10	-23
10	FHAMS 2005-AA7	\$605	\$182	8.84	8.98	80	724	49	-9.89	-2.94	-10	10	-19
11	FHAMS 2005-AA8	\$539	\$161	12.84	9.88	81	719	49	-5.89	-2.04	-9	5	-19
12	FHAMS 2005-AA9	\$524	\$163	12.43	11.41	83	721	50	-6.30	-0.51	-7	7	-18
13	FHAMS 2005-FA1	\$307	\$77	10.91	2.43	61	716	70	-3.57	0.09	-2	8	11
14	FHAMS 2005-FA10	\$474	\$145	15.26	6.84	72	720	65	-2.91	-0.66	-7	9	0
15	FHAMS 2005-FA11	\$344	\$107	17.40	7.72	75	719	62	-0.77	0.22	-4	8	-3
16	FHAMS 2005-FA2	\$257	\$69	9.98	2.77	59	727	69	-8.19	-4.73	-20	16	4
17	FHAMS 2005-FA3	\$230	\$61	9.91	3.82	62	727	67	-8.26	-3.68	-17	16	2
18	FHAMS 2005-FA4	\$272	\$69	8.81	3.29	61	723	71	-9.36	-4.21	-18	12	6
19	FHAMS 2005-FA5	\$465	\$127	12.99	3.26	65	722	66	-5.18	-4.24	-14	11	1
20	FHAMS 2005-FA6	\$225	\$69	12.81	4.92	77	717	64	-5.36	-2.58	-2	6	-1
21	FHAMS 2005-FA7	\$330	\$96	17.01	5.11	68	723	63	-1.16	-2.39	-11	12	-2
22	FHAMS 2005-FA8	\$544	\$162	14.90	5.70	71	724	63	-3.27	-1.80	-8	13	-2
23	FHAMS 2005-FA9	\$460	\$149	14.66	7.65	73	718	59	-3.51	0.15	-6	7	-5
2005		\$8,967	\$2,502	12.28	6.84	75	721	56	-5.96	-2.67	-9	8	-10
% Better / Worse than Industry:													
Average Deal Size:		\$390	\$109										
% of 2005-2007 Securitizations:		34%	36%										
24	FHAMS 2006-AA1	\$507	\$116	13.31	16.31	86	718	57	-13.10	-5.38	-16	9	-19
25	FHAMS 2006-AA2	\$273	\$62	16.38	15.04	85	720	54	-10.03	-6.65	-16	11	-21
26	FHAMS 2006-AA3	\$400	\$103	19.08	16.06	89	719	57	-7.33	-5.63	-13	10	-19
27	FHAMS 2006-AA4	\$265	\$51	14.72	15.18	87	718	56	-11.69	-6.51	-14	9	-20
28	FHAMS 2006-AA5	\$261	\$60	14.88	19.17	90	718	61	-11.53	-2.52	-12	9	-15
29	FHAMS 2006-AA6	\$410	\$89	24.39	17.90	88	719	70	-2.02	-3.79	-13	10	-5
30	FHAMS 2006-AA7	\$250	\$58	13.75	19.09	91	720	69	-12.66	-2.60	-11	11	-7
31	FHAMS 2006-AA8	\$262	\$58	19.21	19.67	92	721	72	-7.20	-2.02	-9	12	-4
32	FHAMS 2006-FA1	\$589	\$163	21.19	7.65	76	720	67	3.02	0.15	-3	9	2
33	FHAMS 2006-FA2	\$335	\$97	18.16	9.43	76	712	70	-8.82	-5.78	-16	10	-7
34	FHAMS 2006-FA3	\$666	\$209	18.44	10.12	77	715	72	-8.54	-5.09	-14	13	-5
35	FHAMS 2006-FA4	\$346	\$90	20.50	9.23	77	719	71	-6.48	-5.98	-14	17	-5
36	FHAMS 2006-FA5	\$286	\$80	18.96	9.11	79	715	74	-8.02	-6.10	-12	13	-2
37	FHAMS 2006-FA6	\$491	\$129	19.16	9.05	78	715	66	-7.82	-6.16	-13	13	-11
38	FHAMS 2006-FA7	\$217	\$61	20.24	9.09	81	714	75	-6.74	-6.12	-11	12	-1
39	FHAMS 2006-FA8	\$502	\$159	19.41	10.58	79	711	75	-7.57	-4.63	-12	9	-2
2006		\$6,060	\$1,587	18.60	12.71	82	717	67	-7.26	-4.56	-12	11	-7
% Better / Worse than Industry:													
Average Deal Size:		\$379	\$99										
% of 2005-2007 Securitizations:		23%	23%										
40	FHAMS 2007-AA1	\$351	\$80	24.55	26.11	92	717	69	-2.23	3.47	-7	4	-11
41	FHAMS 2007-AA2	\$243	\$63	20.24	24.42	91	717	76	-6.54	1.78	-9	4	-5
42	FHAMS 2007-AA3	\$201	\$51	25.06	24.30	99	720	80	-1.72	1.66	-1	7	0
43	FHAMS 2007-FA1	\$275	\$102	22.15	15.03	85	717	72	-4.83	-0.18	-6	15	-5
44	FHAMS 2007-FA2	\$330	\$104	22.42	14.65	82	711	73	-2.99	0.41	-9	4	-4
45	FHAMS 2007-FA3	\$275	\$94	19.43	17.17	84	720	67	-5.98	2.93	-7	13	-10
46	FHAMS 2007-FA4	\$413	\$176	23.19	14.50	83	711	71	-2.22	0.26	-8	4	-6
47	FHAMS 2007-FA5	\$164	\$58	29.40	19.68	93	705	69	3.99	5.44	2	-2	-8
2007		\$2,253	\$727	22.97	19.04	87	714	72	-3.03	1.72	-6	6	-6
% Better / Worse than Industry:													
Average Deal Size:		\$282	\$91										
% of 2005-2007 Securitizations:		8%	10%										
Total Alt-A		\$17,280	\$4,816	15.97	10.49	79	718	62	-5.95	-2.76	-10	9	-9
% Better / Worse than Industry:													
Average Deal Size:		\$368	\$102										
% of 2005-2007 Securitizations:		65%	69%										

Green is a positive comparison, red is a negative comparison.

(\$ in billions)		Original	Current	*30D	60D	60D+	%Cum	WA	WA	WA	WA	%Low&	%CA,FL
Jumbo Deal		Balance	Balance	Del%	Del%	Del%	Loss	^CLTV	^LTV	FICO	LnSz	NoDoc	AZ,NV
2005													
1	FHASI 2005-AR1	\$253	\$49	1.00	0.81	6.07	1.46	63	63	735	511	10	54
	Jumbo ARM 2004			1.79	0.78	7.44	1.07	60	57	731	352	44	59
	<i>difference</i>			-0.79	0.03	-1.37	0.39	2	6	4	159	-34	-5
2	FHASI 2005-AR2	\$282	\$58	1.93	0.00	11.30	1.89	68	68	726	485	10	54
	Jumbo ARM 2005			2.12	0.79	8.71	4.15	78	75	735	443	48	62
	<i>difference</i>			-0.19	-0.79	2.59	-2.26	-11	-7	-9	42	-38	-8
3	FHASI 2005-AR3	\$315	\$73	3.38	0.00	9.55	2.53	75	75	735	510	6	43
	Jumbo ARM 2005			2.12	0.79	8.71	4.15	78	75	735	443	48	62
	<i>difference</i>			1.26	-0.79	0.84	-1.62	-3	0	0	66	-41	-19
4	FHASI 2005-AR4	\$426	\$128	0.76	1.13	8.20	3.75	78	78	736	536	24	44
	Jumbo ARM 2005			2.12	0.79	8.71	4.15	78	75	735	443	48	62
	<i>difference</i>			-1.36	0.34	-0.51	-0.40	0	3	1	93	-24	-19
5	FHASI 2005-AR5	\$216	\$58	1.45	0.00	6.48	4.12	80	80	734	521	22	37
	Jumbo ARM 2005			2.12	0.79	8.71	4.15	78	75	735	443	48	62
	<i>difference</i>			-0.67	-0.79	-2.23	-0.03	2	5	-1	78	-26	-25
6	FHASI 2005-AR6	\$305	\$90	1.71	0.68	11.83	5.00	81	81	729	553	19	40
	Jumbo ARM 2005			2.12	0.79	8.71	4.15	78	75	735	443	48	62
	<i>difference</i>			-0.41	-0.11	3.12	0.85	3	6	-6	110	-29	-22
7	FHASI 2005-1	\$228	\$34	0.56	0.00	6.59	0.60	63	63	732	407	12	49
	Jumbo Fixed 2004			2.87	0.93	8.74	0.44	54	53	728	308	36	51
	<i>difference</i>			-2.31	-0.93	-2.15	0.16	9	10	4	99	-24	-2
8	FHASI 2005-2	\$285	\$33	1.14	0.90	7.64	0.58	63	63	737	399	21	40
	Jumbo Fixed 2005			2.72	1.05	11.33	2.46	75	73	730	421	47	51
	<i>difference</i>			-1.58	-0.15	-3.69	-1.88	-12	-10	7	-22	-27	-11
9	FHASI 2005-3	\$230	\$41	2.88	0.00	8.90	0.71	64	64	731	433	14	39
	Jumbo Fixed 2005			2.72	1.05	11.33	2.46	75	73	730	421	47	51
	<i>difference</i>			0.16	-1.05	-2.43	-1.75	-12	-9	1	12	-34	-12
10	FHASI 2005-4	\$286	\$38	7.96	0.00	12.31	1.14	64	64	727	432	17	35
	Jumbo Fixed 2005			2.72	1.05	11.33	2.46	75	73	730	421	47	51
	<i>difference</i>			5.24	-1.05	0.98	-1.32	-11	-9	-3	11	-30	-16
11	FHASI 2005-5	\$366	\$72	1.68	1.61	7.79	2.36	70	70	738	463	16	42
	Jumbo Fixed 2005			2.72	1.05	11.33	2.46	75	73	730	421	47	51
	<i>difference</i>			-1.04	0.56	-3.54	-0.10	-6	-3	8	42	-31	-9
12	FHASI 2005-6	\$247	\$49	2.09	1.05	6.01	2.11	72	72	733	453	15	38
	Jumbo Fixed 2005			2.72	1.05	11.33	2.46	75	73	730	421	47	51
	<i>difference</i>			-0.63	0.00	-5.32	-0.35	-3	-1	3	32	-32	-13
13	FHASI 2005-7	\$210	\$48	0.97	0.00	13.12	3.55	74	74	737	524	15	36
	Jumbo Fixed 2005			2.72	1.05	11.33	2.46	75	73	730	421	47	51
	<i>difference</i>			-1.75	-1.05	1.79	1.09	-1	1	7	103	-33	-14
14	FHASI 2005-8	\$311	\$63	0.62	0.00	10.58	2.98	77	77	732	510	10	40
	Jumbo Fixed 2005			2.72	1.05	11.33	2.46	75	73	730	421	47	51
	<i>difference</i>			-2.10	-1.05	-0.75	0.52	2	4	2	90	-38	-11

(\$ in billions)		Original	Current	*30D	60D	60D+	%Cum	WA	WA	WA	WA	%Low&	%CA,FL
Jumbo Deal		Balance	Balance	Del%	Del%	Del%	Loss	^CLTV	^LTV	FICO	LnSz	NoDoc	AZ,NV
2006													
15	FHASI 2006-AR1	\$213	\$63	0.00	0.00	7.70	4.62	83	83	736	598	21	41
	Jumbo ARM 2005			2.12	0.79	8.71	4.15	78	75	735	443	48	62
	<i>difference</i>			-2.12	-0.79	-1.01	0.47	5	8	1	155	-27	-21
16	FHASI 2006-AR2	\$172	\$44	2.22	0.00	12.88	5.75	83	83	742	649	24	29
	Jumbo ARM 2006			2.49	1.09	12.26	6.54	88	84	732	541	61	64
	<i>difference</i>			-0.27	-1.09	0.62	-0.79	-6	-1	10	108	-37	-34
17	FHASI 2006-AR3	\$230	\$57	2.07	1.02	14.15	6.00	85	85	738	583	26	33
	Jumbo ARM 2006			2.49	1.09	12.26	6.54	88	84	732	541	61	64
	<i>difference</i>			-0.42	-0.07	1.89	-0.54	-3	1	6	42	-35	-30
18	FHASI 2006-AR4	\$350	\$93	0.48	0.70	10.55	6.96	87	87	738	595	40	46
	Jumbo ARM 2006			2.49	1.09	12.26	6.54	88	84	732	541	61	64
	<i>difference</i>			-2.01	-0.39	-1.71	0.42	-1	3	6	54	-21	-18
19	FHASI 2006-1	\$303	\$67	2.56	0.63	8.05	3.30	82	82	733	539	22	44
	Jumbo Fixed 2006			3.02	1.25	14.64	4.29	88	84	730	462	52	49
	<i>difference</i>			-0.46	-0.62	-6.59	-0.99	-6	-2	3	77	-29	-5
20	FHASI 2006-2	\$434	\$83	2.77	1.22	12.08	3.45	80	80	737	553	23	41
	Jumbo Fixed 2006			3.02	1.25	14.64	4.29	88	84	730	462	52	49
	<i>difference</i>			-0.25	-0.03	-2.56	-0.84	-8	-4	7	92	-29	-8
21	FHASI 2006-3	\$423	\$68	4.49	0.00	10.24	2.74	85	85	732	553	21	36
	Jumbo Fixed 2006			3.02	1.25	14.64	4.29	88	84	730	462	52	49
	<i>difference</i>			1.47	-1.25	-4.40	-1.55	-3	1	2	91	-31	-13
22	FHASI 2006-4	\$388	\$90	1.88	0.00	14.92	3.54	84	84	739	559	25	27
	Jumbo Fixed 2006			3.02	1.25	14.64	4.29	88	84	730	462	52	49
	<i>difference</i>			-1.14	-1.25	0.28	-0.75	-4	0	9	97	-27	-22
2007													
23	FHASI 2007-AR1	\$328	\$83	2.56	1.26	10.30	7.97	85	85	749	632	37	47
	Jumbo ARM 2007			2.45	1.11	15.14	8.14	91	86	732	623	66	64
	<i>difference</i>			0.11	0.15	-4.84	-0.17	-7	-1	17	8	-29	-17
24	FHASI 2007-AR2	\$426	\$118	0.97	2.68	13.18	7.25	85	85	749	629	28	59
	Jumbo ARM 2007			2.45	1.11	15.14	8.14	91	86	732	623	66	64
	<i>difference</i>			-1.48	1.57	-1.96	-0.89	-7	-1	17	6	-37	-5
25	FHASI 2007-AR3	\$458	\$126	2.15	0.00	10.53	9.30	95	88	741	595	27	41
	Jumbo ARM 2007			2.45	1.11	15.14	8.14	91	86	732	623	66	64
	<i>difference</i>			-0.30	-1.11	-4.61	1.16	4	2	9	-28	-39	-23
26	FHASI 2007-1	\$225	\$65	2.42	1.35	10.40	5.55	83	83	740	597	25	34
	Jumbo Fixed 2006			3.02	1.25	14.64	4.29	88	84	730	462	52	49
	<i>difference</i>			-0.60	0.10	-4.24	1.26	-5	-1	10	135	-26	-15
27	FHASI 2007-2	\$210	\$59	5.48	1.54	10.19	4.40	84	84	736	558	20	42
	Jumbo Fixed 2007			2.71	1.24	14.87	4.93	92	86	733	506	57	48
	<i>difference</i>			2.77	0.30	-4.68	-0.53	-8	-2	3	52	-38	-6
28	FHASI 2007-3	\$225	\$54	2.33	0.00	12.57	5.66	85	85	746	556	26	32
	Jumbo Fixed 2007			2.71	1.24	14.87	4.93	92	86	733	506	57	48
	<i>difference</i>			-0.38	-1.24	-2.30	0.73	-7	-1	13	50	-32	-16
29	FHASI 2007-4	\$346	\$89	2.82	2.20	13.96	4.43	85	85	740	568	17	34
	Jumbo Fixed 2007			2.71	1.24	14.87	4.93	92	86	733	506	57	48
	<i>difference</i>			0.11	0.96	-0.91	-0.50	-7	-1	7	62	-40	-14
30	FHASI 2007-5	\$458	\$113	2.48	1.21	14.63	6.26	96	88	737	593	18	29
	Jumbo Fixed 2007			2.71	1.24	14.87	4.93	92	86	733	506	57	48
	<i>difference</i>			-0.23	-0.03	-0.24	1.33	4	2	4	87	-40	-19
31	FHASI 2007-6	\$275	\$67	3.84	0.00	14.39	11.91	92	88	742	632	28	35
	Jumbo Fixed 2007			2.71	1.24	14.87	4.93	92	86	733	506	57	48
	<i>difference</i>			1.13	-1.24	-0.48	6.98	0	2	9	126	-29	-13

(\$ in billions)		Original	Current	*30D	60D	60D+	%Cum	WA	WA	WA	WA	%Low&	%CA,FL
Alt-A Deal		Balance	Balance	Del%	Del%	Del%	Loss	^CLTV	^LTV	FICO	LnSz	NoDoc	AZ,NV
2005													
1	FHAMS 2005-AA1	\$315	\$64	1.96	0.28	8.30	4.48	75	75	712	216	45	34
	Alt-A ARM 2004			3.94	1.36	13.97	3.21	72	67	712	236	60	54
	<i>difference</i>			-1.98	-1.08	-5.67	1.27	2	8	0	-20	-15	-21
2	FHAMS 2005-AA10	\$315	\$89	1.43	0.00	10.91	11.98	86	86	722	212	56	36
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-2.37	-1.52	-7.82	0.06	-4	4	8	-57	-11	-19
3	FHAMS 2005-AA11	\$300	\$82	2.47	0.42	13.68	13.97	81	81	717	227	57	32
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-1.33	-1.10	-5.05	2.05	-8	-1	3	-43	-11	-22
4	FHAMS 2005-AA12	\$331	\$88	1.09	1.00	14.56	11.50	83	83	722	215	55	25
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-2.71	-0.52	-4.17	-0.42	-7	1	8	-55	-13	-29
5	FHAMS 2005-AA2	\$345	\$69	2.83	0.00	8.27	3.86	75	75	714	208	42	32
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-0.97	-1.52	-10.46	-8.06	-14	-7	0	-62	-26	-22
6	FHAMS 2005-AA3	\$410	\$99	1.60	0.28	9.56	4.97	76	76	715	218	43	39
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-2.20	-1.24	-9.17	-6.95	-13	-6	1	-51	-25	-15
7	FHAMS 2005-AA4	\$357	\$103	2.92	0.45	10.60	4.96	76	76	720	238	49	39
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-0.88	-1.07	-8.13	-6.96	-14	-6	6	-32	-19	-15
8	FHAMS 2005-AA5	\$440	\$107	1.15	0.33	9.83	5.65	76	76	719	216	49	36
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-2.65	-1.19	-8.90	-6.27	-13	-6	5	-53	-19	-19
9	FHAMS 2005-AA6	\$575	\$166	1.09	0.38	11.38	6.50	78	78	724	219	45	30
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-2.71	-1.14	-7.35	-5.42	-11	-4	10	-50	-23	-24
10	FHAMS 2005-AA7	\$605	\$182	1.58	0.69	8.84	8.98	80	80	724	229	49	34
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-2.22	-0.83	-9.89	-2.94	-10	-2	10	-41	-19	-20
11	FHAMS 2005-AA8	\$539	\$161	1.18	0.08	12.84	9.88	81	81	719	226	49	34
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-2.62	-1.44	-5.89	-2.04	-9	-1	5	-43	-19	-20
12	FHAMS 2005-AA9	\$524	\$163	1.46	1.31	12.43	11.41	83	83	721	232	50	30
	Alt-A ARM 2005			3.80	1.52	18.73	11.92	89	82	714	270	68	54
	<i>difference</i>			-2.34	-0.21	-6.30	-0.51	-7	1	7	-38	-18	-24
13	FHAMS 2005-FA1	\$307	\$77	1.24	0.94	10.91	2.43	61	61	716	150	70	30
	Alt-A Fixed 2004			4.03	1.58	14.48	2.34	62	60	708	139	59	39
	<i>difference</i>			-2.79	-0.64	-3.57	0.09	-2	1	8	10	11	-9
14	FHAMS 2005-FA10	\$474	\$145	3.54	0.61	15.26	6.84	72	72	720	192	65	31
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	<i>difference</i>			-0.67	-1.07	-2.91	-0.66	-7	-3	9	-2	0	-12
15	FHAMS 2005-FA11	\$344	\$107	1.99	1.04	17.40	7.72	75	75	719	192	62	26
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	<i>difference</i>			-2.22	-0.64	-0.77	0.22	-4	0	8	-2	-3	-17
16	FHAMS 2005-FA2	\$257	\$69	1.47	0.86	9.98	2.77	59	59	727	162	69	29
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	<i>difference</i>			-2.74	-0.82	-8.19	-4.73	-20	-16	16	-32	4	-14
17	FHAMS 2005-FA3	\$230	\$61	3.11	0.79	9.91	3.82	62	62	727	156	67	32
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	<i>difference</i>			-1.10	-0.89	-8.26	-3.68	-17	-13	16	-38	2	-10
18	FHAMS 2005-FA4	\$272	\$69	4.72	0.00	8.81	3.29	61	61	723	155	71	31
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	<i>difference</i>			0.51	-1.68	-9.36	-4.21	-18	-14	12	-39	6	-12
19	FHAMS 2005-FA5	\$465	\$127	2.46	0.42	12.99	3.26	65	65	722	171	66	34
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	<i>difference</i>			-1.75	-1.26	-5.18	-4.24	-14	-10	11	-22	1	-9
20	FHAMS 2005-FA6	\$225	\$69	1.94	0.11	12.81	4.92	77	71	717	192	64	32
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	<i>difference</i>			-2.27	-1.57	-5.36	-2.58	-2	-4	6	-1	-1	-11
21	FHAMS 2005-FA7	\$330	\$96	2.45	1.15	17.01	5.11	68	68	723	167	63	28
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	<i>difference</i>			-1.76	-0.53	-1.16	-2.39	-11	-7	12	-26	-2	-15
22	FHAMS 2005-FA8	\$544	\$162	2.89	0.50	14.90	5.70	71	71	724	185	63	32
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	<i>difference</i>			-1.32	-1.18	-3.27	-1.80	-8	-4	13	-9	-2	-11
23	FHAMS 2005-FA9	\$460	\$149	2.41	0.99	14.66	7.65	73	73	718	201	59	33
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	<i>difference</i>			-1.80	-0.69	-3.51	0.15	-6	-2	7	8	-5	-10

(\$ in billions)		Original	Current	*30D	60D	60D+	%Cum	WA	WA	WA	WA	%Low&	%CA,FL
Alt-A Deal		Balance	Balance	Del%	Del%	Del%	Loss	^CLTV	^LTV	FICO	LnSz	NoDoc	AZ,NV
2006													
24	FHAMS 2006-AA1	\$507	\$116	2.36	0.83	13.31	16.31	86	86	718	221	57	29
	Alt-A ARM 2006			4.15	1.72	26.41	21.69	101	92	709	322	76	56
	difference			-1.79	-0.89	-13.10	-5.38	-16	-6	9	-101	-19	-26
25	FHAMS 2006-AA2	\$273	\$62	1.81	1.00	16.38	15.04	85	85	720	227	54	34
	Alt-A ARM 2006			4.15	1.72	26.41	21.69	101	92	709	322	76	56
	difference			-2.34	-0.72	-10.03	-6.65	-16	-7	11	-95	-21	-22
26	FHAMS 2006-AA3	\$400	\$103	1.95	0.50	19.08	16.06	89	89	719	225	57	37
	Alt-A ARM 2006			4.15	1.72	26.41	21.69	101	92	709	322	76	56
	difference			-2.20	-1.22	-7.33	-5.63	-13	-3	10	-97	-19	-19
27	FHAMS 2006-AA4	\$265	\$51	2.91	0.53	14.72	15.18	87	87	718	217	56	33
	Alt-A ARM 2006			4.15	1.72	26.41	21.69	101	92	709	322	76	56
	difference			-1.24	-1.19	-11.69	-6.51	-14	-5	9	-105	-20	-23
28	FHAMS 2006-AA5	\$261	\$60	3.44	0.51	14.88	19.17	90	90	718	232	61	37
	Alt-A ARM 2006			4.15	1.72	26.41	21.69	101	92	709	322	76	56
	difference			-0.71	-1.21	-11.53	-2.52	-12	-2	9	-90	-15	-19
29	FHAMS 2006-AA6	\$410	\$89	1.39	1.86	24.39	17.90	88	88	719	243	70	32
	Alt-A ARM 2006			4.15	1.72	26.41	21.69	101	92	709	322	76	56
	difference			-2.76	0.14	-2.02	-3.79	-13	-4	10	-79	-5	-23
30	FHAMS 2006-AA7	\$250	\$58	1.20	0.00	13.75	19.09	91	91	720	244	69	36
	Alt-A ARM 2006			4.15	1.72	26.41	21.69	101	92	709	322	76	56
	difference			-2.95	-1.72	-12.66	-2.60	-11	-1	11	-78	-7	-20
31	FHAMS 2006-AA8	\$262	\$58	2.49	0.10	19.21	19.67	92	92	721	231	72	41
	Alt-A ARM 2006			4.15	1.72	26.41	21.69	101	92	709	322	76	56
	difference			-1.66	-1.62	-7.20	-2.02	-9	0	12	-91	-4	-15
32	FHAMS 2006-FA1	\$589	\$163	1.88	1.13	21.19	7.65	76	76	720	188	67	27
	Alt-A Fixed 2005			4.21	1.68	18.17	7.50	79	75	711	194	65	43
	difference			-2.33	-0.55	3.02	0.15	-3	1	9	-5	2	-15
33	FHAMS 2006-FA2	\$335	\$97	3.84	1.70	18.16	9.43	76	76	712	203	70	32
	Alt-A Fixed 2006			4.83	2.17	26.98	15.21	91	85	702	216	76	39
	difference			-0.99	-0.47	-8.82	-5.78	-16	-9	10	-13	-7	-7
34	FHAMS 2006-FA3	\$666	\$209	3.97	0.45	18.44	10.12	77	77	715	201	72	27
	Alt-A Fixed 2006			4.83	2.17	26.98	15.21	91	85	702	216	76	39
	difference			-0.86	-1.72	-8.54	-5.09	-14	-8	13	-15	-5	-12
35	FHAMS 2006-FA4	\$346	\$90	3.40	1.04	20.50	9.23	77	77	719	168	71	24
	Alt-A Fixed 2006			4.83	2.17	26.98	15.21	91	85	702	216	76	39
	difference			-1.43	-1.13	-6.48	-5.98	-14	-8	17	-48	-5	-15
36	FHAMS 2006-FA5	\$286	\$80	3.31	0.15	18.96	9.11	79	79	715	191	74	20
	Alt-A Fixed 2006			4.83	2.17	26.98	15.21	91	85	702	216	76	39
	difference			-1.52	-2.02	-8.02	-6.10	-12	-6	13	-26	-2	-19
37	FHAMS 2006-FA6	\$491	\$129	3.52	0.81	19.16	9.05	78	78	715	175	66	23
	Alt-A Fixed 2006			4.83	2.17	26.98	15.21	91	85	702	216	76	39
	difference			-1.31	-1.36	-7.82	-6.16	-13	-7	13	-41	-11	-16
38	FHAMS 2006-FA7	\$217	\$61	2.39	0.51	20.24	9.09	81	81	714	206	75	27
	Alt-A Fixed 2006			4.83	2.17	26.98	15.21	91	85	702	216	76	39
	difference			-2.44	-1.66	-6.74	-6.12	-11	-4	12	-10	-1	-13
39	FHAMS 2006-FA8	\$502	\$159	4.61	1.36	19.41	10.58	79	79	711	195	75	25
	Alt-A Fixed 2006			4.83	2.17	26.98	15.21	91	85	702	216	76	39
	difference			-0.22	-0.81	-7.57	-4.63	-12	-6	9	-21	-2	-15
2007													
40	FHAMS 2007-AA1	\$351	\$80	3.21	1.67	24.55	26.11	92	92	717	263	69	42
	Alt-A ARM 2007			4.18	1.70	26.78	22.64	99	92	713	420	80	63
	difference			-0.97	-0.03	-2.23	3.47	-7	0	4	-157	-11	-21
41	FHAMS 2007-AA2	\$243	\$63	2.05	0.80	20.24	24.42	91	91	717	320	76	45
	Alt-A ARM 2007			4.18	1.70	26.78	22.64	99	92	713	420	80	63
	difference			-2.13	-0.90	-6.54	1.78	-9	-1	4	-100	-5	-18
51	FHAMS 2007-AA3	\$201	\$51	3.72	0.57	25.06	24.30	99	93	720	336	80	38
	Alt-A ARM 2007			4.18	1.70	26.78	22.64	99	92	713	420	80	63
	difference			-0.46	-1.13	-1.72	1.66	-1	1	7	-84	0	-25
52	FHAMS 2007-FA1	\$275	\$102	2.57	0.60	22.15	15.03	85	85	717	215	72	27
	Alt-A Fixed 2006			4.83	2.17	26.98	15.21	91	85	702	216	76	39
	difference			-2.26	-1.57	-4.83	-0.18	-6	0	15	-1	-5	-13
53	FHAMS 2007-FA2	\$330	\$104	3.56	1.65	22.42	14.65	82	82	711	211	73	24
	Alt-A Fixed 2007			4.55	2.06	25.41	14.24	91	86	707	273	77	42
	difference			-0.99	-0.41	-2.99	0.41	-9	-4	4	-62	-4	-18
54	FHAMS 2007-FA3	\$275	\$94	3.67	0.76	19.43	17.17	84	84	720	226	67	29
	Alt-A Fixed 2007			4.55	2.06	25.41	14.24	91	86	707	273	77	42
	difference			-0.88	-1.30	-5.98	2.93	-7	-2	13	-47	-10	-13
55	FHAMS 2007-FA4	\$413	\$176	3.26	1.12	23.19	14.50	83	83	711	228	71	28
	Alt-A Fixed 2007			4.55	2.06	25.41	14.24	91	86	707	273	77	42
	difference			-1.29	-0.94	-2.22	0.26	-8	-3	4	-45	-6	-15
56	FHAMS 2007-FA5	\$164	\$58	1.64	1.45	29.40	19.68	93	88	705	301	69	29
	Alt-A Fixed 2007			4.55	2.06	25.41	14.24	91	86	707	273	77	42
	difference			-2.91	-0.61	3.99	5.44	2	2	-2	28	-8	-14