

No.	Jumbo Deal/ Vintage Cohort	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 2004-AR1	\$177	\$21	0.00	0.03	61	736	4	(6.16)	(0.17)	6	6	(34)
2	FHASI 2004-AR2	\$213	\$37	6.06	0.25	61	737	5	(2.73)	(0.56)	(11)	4	(39)
3	FHASI 2004-AR3	\$291	\$65	2.16	0.36	60	735	5	(6.63)	(0.45)	(12)	2	(39)
4	FHASI 2004-AR4	\$255	\$47	10.89	0.38	60	735	8	2.10	(0.43)	(12)	2	(36)
5	FHASI 2004-AR5	\$253	\$24	6.18	0.46	69	729	9	(2.61)	(0.35)	(3)	(4)	(35)
6	FHASI 2004-AR6	\$233	\$43	7.95	0.35	73	729	9	(0.84)	(0.46)	0	(4)	(35)
7	FHASI 2004-AR7	\$278	\$59	9.76	1.73	78	729	12	0.97	0.92	6	(4)	(32)
8	FHASI 2004-FL1	\$150	\$8	2.69	0.46	77	722	6	(6.10)	(0.35)	5	(11)	(38)
9	FHASI 2004-1	\$200	\$26	6.85	0.03	52	733	9	1.97	(0.03)	6	0	(17)
10	FHASI 2004-2	\$286	\$42	2.23	0.19	52	729	10	(4.84)	(0.09)	(10)	(2)	(26)
11	FHASI 2004-3	\$270	\$50	3.10	0.04	53	739	14	(3.97)	(0.24)	(9)	8	(22)
12	FHASI 2004-4	\$410	\$86	4.65	0.12	57	738	14	(2.42)	(0.16)	(5)	7	(22)
13	FHASI 2004-5	\$217	\$16	8.64	0.15	46	704	0	1.38	0.11	2	(19)	(26)
14	FHASI 2004-6	\$283	\$40	8.74	0.21	61	731	18	1.67	(0.07)	(2)	0	(18)
15	FHASI 2004-7	\$235	\$49	9.29	0.49	67	730	10	2.22	0.21	5	(1)	(26)
2004		\$3,752	\$613	6.09	0.36	62	733	10					
% Better/Worse than Industry:									(1.65)	(0.13)	(4)	1	(29)
Average Deal Size:		\$250	\$41										
% of 2004 - 2007 Securitizations:		11%	6%										
16	FHASI 2005-AR1	\$253	\$64	10.66	0.96	75	738	9	1.87	0.15	3	5	(35)
17	FHASI 2005-AR2	\$282	\$83	10.02	1.68	81	730	10	(1.57)	(1.52)	(13)	(6)	(38)
18	FHASI 2005-AR3	\$315	\$104	9.21	1.79	87	736	7	(2.38)	(1.41)	(7)	0	(41)
19	FHASI 2005-AR4	\$426	\$160	8.05	2.96	91	738	21	(3.54)	(0.24)	(3)	2	(26)
20	FHASI 2005-AR5	\$216	\$78	9.71	3.32	90	736	18	(1.88)	0.12	(3)	0	(30)
21	FHASI 2005-AR6	\$305	\$116	13.15	4.27	94	734	19	1.56	1.07	(0)	(2)	(28)
22	FHASI 2005-1	\$228	\$59	5.00	0.48	75	738	9	(2.07)	0.20	13	7	(27)
23	FHASI 2005-2	\$285	\$72	4.82	0.32	72	741	14	(6.60)	(1.33)	(15)	6	(33)
24	FHASI 2005-3	\$230	\$68	7.88	0.42	75	734	13	(3.54)	(1.23)	(12)	(1)	(34)
25	FHASI 2005-4	\$286	\$76	9.18	0.55	76	735	15	(2.24)	(1.10)	(11)	0	(32)
26	FHASI 2005-5	\$366	\$124	6.06	1.68	81	742	15	(5.36)	0.03	(6)	7	(31)
27	FHASI 2005-6	\$247	\$86	8.85	1.03	81	738	15	(2.57)	(0.62)	(6)	3	(32)
28	FHASI 2005-7	\$210	\$83	13.86	2.07	87	738	17	2.44	0.42	(0)	3	(30)
29	FHASI 2005-8	\$311	\$110	13.46	1.75	89	737	9	2.04	0.10	2	2	(38)
2005		\$3,963	\$1,283	9.40	1.73	84	737	14					
% Better/Worse than Industry:									(1.76)	(0.39)	(4)	2	(32)
Average Deal Size:		\$283	\$92										
% of 2004 - 2007 Securitizations:		12%	12%										
30	FHASI 2006-AR1	\$213	\$73	10.53	3.76	96	737	20	(1.06)	0.56	3	1	(27)
31	FHASI 2006-AR2	\$172	\$55	16.03	4.78	94	740	24	(0.81)	(0.31)	(12)	6	(36)
32	FHASI 2006-AR3	\$230	\$76	12.41	4.76	99	737	22	(4.43)	(0.33)	(7)	3	(38)
33	FHASI 2006-AR4	\$350	\$129	17.50	4.88	103	742	38	0.66	(0.21)	(3)	8	(22)
34	FHASI 2006-1	\$303	\$101	9.14	2.60	93	735	20	(6.12)	(0.41)	(9)	1	(30)
35	FHASI 2006-2	\$434	\$132	11.68	2.71	93	742	22	(3.58)	(0.30)	(9)	8	(28)
36	FHASI 2006-3	\$423	\$106	8.13	2.39	99	736	20	(7.13)	(0.62)	(3)	2	(31)
37	FHASI 2006-4	\$388	\$135	15.84	2.70	96	742	22	0.58	(0.31)	(7)	8	(29)
2006		\$2,513	\$807	12.78	3.36	97	739	24					
% Better/Worse than Industry:									(2.66)	(0.29)	(6)	5	(29)
Average Deal Size:		\$314	\$101										
% of 2004 - 2007 Securitizations:		8%	8%										
38	FHASI 2007-AR1	\$328	\$120	19.19	5.59	101	745	36	(1.34)	(0.59)	(7)	10	(28)
39	FHASI 2007-AR2	\$426	\$169	15.04	6.17	101	750	27	(5.49)	(0.01)	(7)	15	(37)
40	FHASI 2007-AR3	\$458	\$174	13.14	7.59	114	743	26	(7.39)	1.41	5	8	(39)
41	FHASI 2007-1	\$225	\$93	13.09	4.18	97	742	25	(2.17)	1.17	(6)	8	(26)
42	FHASI 2007-2	\$210	\$91	12.25	2.77	99	742	21	(3.10)	(0.63)	(7)	5	(35)
43	FHASI 2007-3	\$225	\$95	11.27	4.21	97	749	20	(4.08)	0.81	(9)	12	(36)
44	FHASI 2007-4	\$346	\$140	11.03	3.50	97	746	15	(4.32)	0.10	(10)	9	(41)
45	FHASI 2007-5	\$458	\$187	12.93	4.40	107	742	16	(2.42)	1.00	1	5	(40)
46	FHASI 2007-6	\$275	\$109	13.73	9.57	109	744	26	(1.62)	6.17	3	7	(30)
2007		\$2,952	\$1,179	13.58	5.51	103	745	23					
% Better/Worse than Industry:									(3.80)	1.00	(3)	9	(36)
Average Deal Size:		\$328	\$131										
% of 2004 - 2007 Securitizations:		9%	11%										
Total Jumbo		\$13,180	\$3,882	10.85	2.50	89	739	18					
% Better/Worse than Industry:									(2.55)	0.02	(4)	4	(32)
Average Deal Size:		\$287	\$84										
% of 2004 - 2007 Securitizations:		40%	36%										

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

No.	Alt-A Deal/ Vintage Cohort	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	FHAMS 2004-AA1	\$290	\$62	9.83	1.55	78	714	45	(7.33)	(1.13)	(8)	0	(15)
2	FHAMS 2004-AA2	\$211	\$57	10.68	1.36	74	721	47	(6.48)	(1.32)	(12)	7	(13)
3	FHAMS 2004-AA3	\$220	\$49	10.20	1.44	76	714	36	(6.96)	(1.24)	(10)	0	(24)
4	FHAMS 2004-AA4	\$415	\$96	9.48	2.12	80	719	40	(7.68)	(0.56)	(6)	5	(20)
5	FHAMS 2004-AA5	\$290	\$69	8.55	1.89	81	716	42	(8.61)	(0.79)	(5)	2	(18)
6	FHAMS 2004-AA6	\$285	\$73	9.32	2.76	83	717	39	(7.84)	0.08	(4)	3	(21)
7	FHAMS 2004-AA7	\$473	\$118	10.53	2.98	83	715	47	(6.63)	0.30	(3)	1	(13)
8	FHAMS 2004-FA1	\$211	\$40	14.86	2.74	67	711	72	0.53	1.08	(4)	(1)	13
9	FHAMS 2004-FA2	\$282	\$79	13.88	1.94	68	715	62	(0.45)	0.28	(3)	3	2
2004		\$2,679	\$644	10.62	2.17	78	716	47					
% Better/Worse than Industry:									(6.01)	(0.32)	(6)	2	(13)
Average Deal Size:		\$298	\$72										
% of 2004 - 2007 Securitizations:		8%	6%										
10	FHAMS 2005-AA1	\$315	\$74	11.53	3.69	85	714	46	(5.63)	1.01	(1)	0	(14)
11	FHAMS 2005-AA10	\$315	\$104	17.34	10.10	101	723	57	(6.66)	0.00	(6)	8	(10)
12	FHAMS 2005-AA11	\$300	\$98	19.09	11.88	94	716	56	(4.91)	1.78	(13)	1	(12)
13	FHAMS 2005-AA12	\$331	\$101	16.87	10.14	94	722	55	(7.13)	0.04	(13)	7	(13)
14	FHAMS 2005-AA2	\$345	\$84	11.83	3.07	87	715	42	(12.17)	(7.03)	(20)	0	(26)
15	FHAMS 2005-AA3	\$410	\$117	13.16	3.70	89	719	43	(10.84)	(6.40)	(18)	4	(25)
16	FHAMS 2005-AA4	\$357	\$119	13.08	3.95	88	720	47	(10.92)	(6.15)	(19)	5	(20)
17	FHAMS 2005-AA5	\$440	\$127	11.68	4.56	88	719	49	(12.32)	(5.54)	(19)	4	(19)
18	FHAMS 2005-AA6	\$575	\$199	12.38	5.40	89	726	46	(11.62)	(4.70)	(18)	11	(21)
19	FHAMS 2005-AA7	\$605	\$210	13.15	7.53	92	724	49	(10.85)	(2.57)	(15)	9	(19)
20	FHAMS 2005-AA8	\$539	\$189	16.53	8.11	94	720	51	(7.47)	(1.99)	(13)	5	(16)
21	FHAMS 2005-AA9	\$524	\$191	17.86	9.62	95	722	50	(6.14)	(0.48)	(12)	7	(17)
22	FHAMS 2005-FA1	\$307	\$105	12.41	1.51	70	717	66	(1.92)	(0.15)	(1)	5	7
23	FHAMS 2005-FA10	\$474	\$199	15.86	4.72	82	723	64	(4.32)	(0.93)	(9)	10	(0)
24	FHAMS 2005-FA11	\$344	\$145	18.36	5.56	85	721	61	(1.82)	(0.09)	(6)	8	(3)
25	FHAMS 2005-FA2	\$257	\$87	8.57	2.33	68	728	67	(11.61)	(3.32)	(23)	15	3
26	FHAMS 2005-FA3	\$230	\$83	10.35	2.81	72	728	66	(9.83)	(2.84)	(19)	15	2
27	FHAMS 2005-FA4	\$272	\$100	10.83	1.94	72	726	70	(9.35)	(3.71)	(19)	13	6
28	FHAMS 2005-FA5	\$465	\$175	12.81	2.13	76	723	63	(7.37)	(3.52)	(15)	10	(1)
29	FHAMS 2005-FA6	\$225	\$93	13.96	3.40	89	722	63	(6.22)	(2.25)	(2)	9	(1)
30	FHAMS 2005-FA7	\$330	\$135	15.11	3.99	77	725	62	(5.07)	(1.66)	(14)	12	(2)
31	FHAMS 2005-FA8	\$544	\$228	14.07	4.00	81	726	64	(6.11)	(1.65)	(10)	13	(0)
32	FHAMS 2005-FA9	\$460	\$201	14.32	5.88	84	721	58	(5.86)	0.23	(7)	8	(6)
2005		\$8,967	\$3,164	14.23	5.43	86	722	56					
% Better/Worse than Industry:									(7.54)	(2.33)	(13)	8	(9)
Average Deal Size:		\$390	\$138										
% of 2004 - 2007 Securitizations:		27%	29%										
33	FHAMS 2006-AA1	\$507	\$145	21.67	13.98	100	718	59	(12.43)	(4.43)	(22)	8	(17)
34	FHAMS 2006-AA2	\$273	\$73	17.82	13.78	98	720	56	(16.28)	(4.63)	(24)	10	(20)
35	FHAMS 2006-AA3	\$400	\$124	20.80	14.23	103	720	57	(13.30)	(4.18)	(19)	10	(19)
36	FHAMS 2006-AA4	\$265	\$67	24.06	12.65	101	719	56	(10.04)	(5.76)	(21)	9	(20)
37	FHAMS 2006-AA5	\$261	\$74	27.72	16.27	104	719	63	(6.38)	(2.14)	(18)	9	(13)
38	FHAMS 2006-AA6	\$410	\$113	31.18	15.14	104	718	71	(2.92)	(3.27)	(18)	8	(5)
39	FHAMS 2006-AA7	\$250	\$71	27.63	16.76	109	722	70	(6.47)	(1.65)	(13)	12	(5)
40	FHAMS 2006-AA8	\$262	\$76	25.77	16.80	110	721	71	(8.33)	(1.61)	(12)	11	(5)
41	FHAMS 2006-FA1	\$589	\$226	20.62	5.91	86	723	68	0.44	0.26	(6)	10	4
42	FHAMS 2006-FA2	\$335	\$132	20.31	7.54	87	714	70	(9.85)	(4.58)	(19)	10	(6)
43	FHAMS 2006-FA3	\$666	\$280	19.94	7.60	88	718	69	(10.22)	(4.52)	(18)	14	(6)
44	FHAMS 2006-FA4	\$346	\$126	22.30	6.76	87	722	73	(7.86)	(5.36)	(19)	18	(3)
45	FHAMS 2006-FA5	\$286	\$108	17.88	6.89	89	719	74	(12.28)	(5.23)	(17)	15	(2)
46	FHAMS 2006-FA6	\$491	\$181	21.39	6.62	89	719	66	(8.77)	(5.50)	(17)	15	(10)
47	FHAMS 2006-FA7	\$217	\$83	21.83	6.94	91	717	75	(8.33)	(5.18)	(15)	13	(0)
48	FHAMS 2006-FA8	\$502	\$213	19.64	8.37	89	714	73	(10.52)	(3.75)	(16)	10	(3)
2006		\$6,060	\$2,092	21.82	10.44	93	719	68					
% Better/Worse than Industry:									(8.66)	(3.78)	(17)	12	(7)
Average Deal Size:		\$379	\$131										
% of 2004 - 2007 Securitizations:		18%	19%										
49	FHAMS 2007-AA1	\$351	\$110	35.02	22.32	111	720	72	(0.64)	3.68	(10)	5	(8)
50	FHAMS 2007-AA2	\$243	\$78	29.26	22.01	109	717	74	(6.40)	3.37	(11)	2	(6)
51	FHAMS 2007-AA3	\$201	\$66	32.02	20.91	116	720	81	(3.64)	2.27	(4)	5	1
52	FHAMS 2007-FA1	\$275	\$136	24.77	10.70	97	720	74	(5.39)	(1.42)	(9)	16	(2)
53	FHAMS 2007-FA2	\$330	\$141	25.68	11.63	93	714	73	(2.84)	0.74	(12)	4	(3)
54	FHAMS 2007-FA3	\$275	\$128	24.67	12.64	97	720	67	(3.85)	1.75	(9)	10	(9)
55	FHAMS 2007-FA4	\$413	\$227	24.43	10.94	95	713	70	(4.09)	0.05	(10)	3	(7)
56	FHAMS 2007-FA5	\$164	\$79	31.79	15.46	107	708	70	3.27	4.57	2	(2)	(7)
2007		\$2,253	\$966	27.41	15.40	101	716	72					
% Better/Worse than Industry:									(3.22)	1.63	(9)	6	(5)
Average Deal Size:		\$282	\$121										
% of 2004 - 2007 Securitizations:		7%	9%										
Total Alt-A		\$19,958	\$6,866	18.06	7.64	89	720	61					
% Better/Worse than Industry:									(7.13)	(2.05)	(13)	8	(8)
Average Deal Size:		\$356	\$123										
% of 2004 - 2007 Securitizations:		60%	64%										

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

Jumbo Deal/ No. Vintage Cohort	Original Balance	Current Balance	*30D Del%	60D Del%	60D+ Del%	%Cum Loss	WA ^CLTV	WA ^LTV	WA FICO	WA LnSz	%Low& NoDoc	%CA,FL AZ,NV
2004												
1 FHASI 2004-AR1 Jumbo ARM 2003 <i>difference</i>	\$177,410,972	\$20,505,340	0.00 1.28 -1.28	0.00 0.56 -0.56	0.00 6.16 -6.16	0.03 0.20 -0.17	61 55 6	61 53 8	736 730 6	446 386 60	4 38 -34	38 51 -13
2 FHASI 2004-AR2 Jumbo ARM 2004 <i>difference</i>	\$213,044,326	\$37,372,576	0.00 1.60 -1.60	0.00 0.74 -0.74	6.06 8.79 -2.73	0.25 0.81 -0.56	61 72 -11	61 69 -8	737 733 4	504 384 120	5 44 -39	61 61 0
3 FHASI 2004-AR3 Jumbo ARM 2004 <i>difference</i>	\$290,806,040	\$64,829,733	0.00 1.60 -1.60	0.47 0.74 -0.27	2.16 8.79 -6.63	0.36 0.81 -0.45	60 72 -12	60 69 -9	735 733 2	476 384 93	5 44 -39	56 61 -5
4 FHASI 2004-AR4 Jumbo ARM 2004 <i>difference</i>	\$255,126,370	\$47,282,878	1.03 1.60 -0.57	0.00 0.74 -0.74	10.89 8.79 2.10	0.38 0.81 -0.43	60 72 -12	60 69 -9	735 733 2	461 384 77	8 44 -36	40 61 -21
5 FHASI 2004-AR5 Jumbo ARM 2004 <i>difference</i>	\$252,654,458	\$24,311,446	1.93 1.60 0.33	0.00 0.74 -0.74	6.18 8.79 -2.61	0.46 0.81 -0.35	69 72 -3	69 69 0	729 733 -4	448 384 65	9 44 -35	41 61 -19
6 FHASI 2004-AR6 Jumbo ARM 2004 <i>difference</i>	\$232,609,369	\$43,070,297	0.00 1.60 -1.60	1.04 0.74 0.30	7.95 8.79 -0.84	0.35 0.81 -0.46	73 72 0	73 69 4	729 733 -4	488 384 104	9 44 -35	49 61 -12
7 FHASI 2004-AR7 Jumbo ARM 2004 <i>difference</i>	\$278,213,748	\$58,687,244	0.00 1.60 -1.60	1.40 0.74 0.66	9.76 8.79 0.97	1.73 0.81 0.92	78 72 6	78 69 9	729 733 -4	486 384 103	12 44 -32	57 61 -3
8 FHASI 2004-FL1 Jumbo ARM 2004 <i>difference</i>	\$150,278,330	\$7,907,101	0.00 1.60 -1.60	0.00 0.74 -0.74	2.69 8.79 -6.10	0.46 0.81 -0.35	77 72 5	77 69 8	722 733 -11	247 384 -137	6 44 -38	40 61 -20
9 FHASI 2004-1 Jumbo Fixed 2003 <i>difference</i>	\$200,289,684	\$26,208,993	0.00 1.37 -1.37	0.00 0.48 -0.48	6.85 4.88 1.97	0.03 0.06 -0.03	52 46 6	52 45 7	733 733 0	402 324 78	9 26 -17	38 48 -10
10 FHASI 2004-2 Jumbo Fixed 2004 <i>difference</i>	\$286,477,619	\$42,202,053	0.00 1.57 -1.57	0.00 0.74 -0.74	2.23 7.07 -4.84	0.19 0.28 -0.09	52 62 -10	52 61 -9	729 731 -2	394 352 42	10 36 -26	36 51 -16
11 FHASI 2004-3 Jumbo Fixed 2004 <i>difference</i>	\$270,424,563	\$50,186,198	0.41 1.57 -1.16	0.00 0.74 -0.74	3.10 7.07 -3.97	0.04 0.28 -0.24	53 62 -9	53 61 -8	739 731 8	389 352 36	14 36 -22	45 51 -7
12 FHASI 2004-4 Jumbo Fixed 2004 <i>difference</i>	\$409,572,539	\$86,118,169	1.35 1.57 -0.22	0.37 0.74 -0.37	4.65 7.07 -2.42	0.12 0.28 -0.16	57 62 -5	57 61 -4	738 731 7	398 352 45	14 36 -22	35 51 -17
13 FHASI 2004-5 Jumbo Fixed 2002 <i>difference</i>	\$216,587,323	\$15,999,515	5.67 1.74 3.93	0.00 0.81 -0.81	8.64 7.26 1.38	0.15 0.04 0.11	46 44 2	46 44 2	704 723 -19	324 287 37	0 26 -26	24 42 -19
14 FHASI 2004-6 Jumbo Fixed 2004 <i>difference</i>	\$282,956,293	\$39,522,219	1.09 1.57 -0.48	3.13 0.74 2.39	8.74 7.07 1.67	0.21 0.28 -0.07	61 62 -2	61 61 0	731 731 0	394 352 42	18 36 -18	28 51 -24
15 FHASI 2004-7 Jumbo Fixed 2004 <i>difference</i>	\$235,269,185	\$48,713,824	0.00 1.57 -1.57	2.46 0.74 1.72	9.29 7.07 2.22	0.49 0.28 0.21	67 62 5	67 61 6	730 731 -1	441 352 89	10 36 -26	41 51 -10

No.	Jumbo Deal/ Vintage Cohort	Original Balance	Current Balance	*30D Del%	60D Del%	60D+ Del%	%Cum Loss	WA ^CLTV	WA ^LTV	WA FICO	WA LnSz	%Low& NoDoc	%CA,FL AZ,NV
2005													
16	FHASI 2005-AR1	\$253,232,988	\$63,823,048	0.95	0.66	10.66	0.96	75	75	738	534	9	53
	Jumbo ARM 2004			1.60	0.74	8.79	0.81	72	69	733	384	44	61
	<i>difference</i>			-0.65	-0.08	1.87	0.15	3	6	5	151	-35	-7
17	FHASI 2005-AR2	\$281,967,155	\$83,284,828	1.77	0.42	10.02	1.68	81	81	730	512	10	56
	Jumbo ARM 2005			1.86	0.98	11.59	3.20	94	90	736	476	47	63
	<i>difference</i>			-0.09	-0.56	-1.57	-1.52	-13	-9	-6	36	-38	-7
18	FHASI 2005-AR3	\$315,424,244	\$104,227,188	2.16	1.22	9.21	1.79	87	87	736	534	7	47
	Jumbo ARM 2005			1.86	0.98	11.59	3.20	94	90	736	476	47	63
	<i>difference</i>			0.30	0.24	-2.38	-1.41	-7	-3	0	58	-41	-16
19	FHASI 2005-AR4	\$425,742,575	\$159,917,942	1.99	0.00	8.05	2.96	91	91	738	544	21	47
	Jumbo ARM 2005			1.86	0.98	11.59	3.20	94	90	736	476	47	63
	<i>difference</i>			0.13	-0.98	-3.54	-0.24	-3	1	2	68	-26	-16
20	FHASI 2005-AR5	\$216,265,167	\$78,034,415	1.19	0.00	9.71	3.32	90	90	736	538	18	41
	Jumbo ARM 2005			1.86	0.98	11.59	3.20	94	90	736	476	47	63
	<i>difference</i>			-0.67	-0.98	-1.88	0.12	-3	0	0	62	-30	-22
21	FHASI 2005-AR6	\$305,383,397	\$115,607,972	2.46	0.41	13.15	4.27	94	94	734	555	19	44
	Jumbo ARM 2005			1.86	0.98	11.59	3.20	94	90	736	476	47	63
	<i>difference</i>			0.60	-0.57	1.56	1.07	0	4	-2	79	-28	-19
22	FHASI 2005-1	\$228,264,784	\$58,948,118	0.95	0.00	5.00	0.48	75	75	738	439	9	42
	Jumbo Fixed 2004			1.57	0.74	7.07	0.28	62	61	731	352	36	51
	<i>difference</i>			-0.62	-0.74	-2.07	0.20	13	14	7	86	-27	-10
23	FHASI 2005-2	\$285,065,951	\$71,964,189	1.35	0.65	4.82	0.32	72	72	741	430	14	33
	Jumbo Fixed 2005			2.03	1.02	11.42	1.65	87	84	735	456	47	51
	<i>difference</i>			-0.68	-0.37	-6.60	-1.33	-15	-12	6	-26	-33	-18
24	FHASI 2005-3	\$230,082,689	\$68,454,548	0.65	0.56	7.88	0.42	75	75	734	452	13	38
	Jumbo Fixed 2005			2.03	1.02	11.42	1.65	87	84	735	456	47	51
	<i>difference</i>			-1.38	-0.46	-3.54	-1.23	-12	-9	-1	-4	-34	-14
25	FHASI 2005-4	\$286,498,539	\$76,016,750	1.55	0.45	9.18	0.55	76	76	735	474	15	40
	Jumbo Fixed 2005			2.03	1.02	11.42	1.65	87	84	735	456	47	51
	<i>difference</i>			-0.48	-0.57	-2.24	-1.10	-11	-8	0	18	-32	-12
26	FHASI 2005-5	\$365,977,042	\$124,442,462	3.32	0.00	6.06	1.68	81	81	742	472	15	41
	Jumbo Fixed 2005			2.03	1.02	11.42	1.65	87	84	735	456	47	51
	<i>difference</i>			1.29	-1.02	-5.36	0.03	-6	-3	7	16	-31	-11
27	FHASI 2005-6	\$247,252,741	\$85,946,635	1.30	0.55	8.85	1.03	81	81	738	479	15	37
	Jumbo Fixed 2005			2.03	1.02	11.42	1.65	87	84	735	456	47	51
	<i>difference</i>			-0.73	-0.47	-2.57	-0.62	-6	-3	3	23	-32	-14
28	FHASI 2005-7	\$210,117,732	\$82,565,249	1.03	0.97	13.86	2.07	87	87	738	535	17	39
	Jumbo Fixed 2005			2.03	1.02	11.42	1.65	87	84	735	456	47	51
	<i>difference</i>			-1.00	-0.05	2.44	0.42	0	3	3	79	-30	-12
29	FHASI 2005-8	\$311,459,534	\$110,005,144	2.10	0.45	13.46	1.75	89	89	737	530	9	40
	Jumbo Fixed 2005			2.03	1.02	11.42	1.65	87	84	735	456	47	51
	<i>difference</i>			0.07	-0.57	2.04	0.10	2	5	2	74	-38	-11

Jumbo Deal/ No. Vintage Cohort	Original Balance	Current Balance	*30D Del%	60D Del%	60D+ Del%	%Cum Loss	WA ^CLTV	WA ^LTV	WA FICO	WA LnSz	%Low& NoDoc	%CA,FL AZ,NV
2006												
30 FHASI 2006-AR1	\$213,125,017	\$72,658,169	1.43	0.00	10.53	3.76	96	96	737	605	20	40
Jumbo ARM 2005			1.86	0.98	11.59	3.20	94	90	736	476	47	63
<i>difference</i>			-0.43	-0.98	-1.06	0.56	3	6	1	129	-27	-23
31 FHASI 2006-AR2	\$171,826,952	\$55,434,974	2.10	1.76	16.03	4.78	94	94	740	652	24	31
Jumbo ARM 2006			2.18	1.15	16.84	5.09	106	101	734	574	60	64
<i>difference</i>			-0.08	0.61	-0.81	-0.31	-12	-7	6	78	-36	-33
32 FHASI 2006-AR3	\$230,342,675	\$76,344,318	2.33	0.70	12.41	4.76	99	99	737	591	22	36
Jumbo ARM 2006			2.18	1.15	16.84	5.09	106	101	734	574	60	64
<i>difference</i>			0.15	-0.45	-4.43	-0.33	-7	-2	3	17	-38	-28
33 FHASI 2006-AR4	\$350,437,101	\$128,582,373	1.06	0.00	17.50	4.88	103	103	742	624	38	49
Jumbo ARM 2006			2.18	1.15	16.84	5.09	106	101	734	574	60	64
<i>difference</i>			-1.12	-1.15	0.66	-0.21	-3	2	8	50	-22	-16
34 FHASI 2006-1	\$302,559,455	\$101,299,693	3.82	0.57	9.14	2.60	93	93	735	555	20	43
Jumbo Fixed 2006			2.20	1.26	15.26	3.01	102	98	734	496	51	49
<i>difference</i>			1.62	-0.69	-6.12	-0.41	-9	-5	1	59	-30	-6
35 FHASI 2006-2	\$433,773,603	\$131,693,044	3.08	0.70	11.68	2.71	93	93	742	572	22	44
Jumbo Fixed 2006			2.20	1.26	15.26	3.01	102	98	734	496	51	49
<i>difference</i>			0.88	-0.56	-3.58	-0.30	-9	-5	8	75	-28	-6
36 FHASI 2006-3	\$423,421,467	\$106,474,070	1.74	1.70	8.13	2.39	99	99	736	574	20	32
Jumbo Fixed 2006			2.20	1.26	15.26	3.01	102	98	734	496	51	49
<i>difference</i>			-0.46	0.44	-7.13	-0.62	-3	1	2	78	-31	-18
37 FHASI 2006-4	\$387,729,825	\$134,536,972	2.10	1.75	15.84	2.70	96	96	742	571	22	29
Jumbo Fixed 2006			2.20	1.26	15.26	3.01	102	98	734	496	51	49
<i>difference</i>			-0.10	0.49	0.58	-0.31	-7	-2	8	75	-29	-20
2007												
38 FHASI 2007-AR1	\$328,254,839	\$120,316,818	2.16	1.29	19.19	5.59	101	101	745	657	36	49
Jumbo ARM 2007			2.42	1.37	20.53	6.18	109	102	735	656	64	65
<i>difference</i>			-0.26	-0.08	-1.34	-0.59	-7	-1	10	1	-28	-15
39 FHASI 2007-AR2	\$426,257,666	\$169,337,997	1.72	0.74	15.04	6.17	101	101	750	654	27	62
Jumbo ARM 2007			2.42	1.37	20.53	6.18	109	102	735	656	64	65
<i>difference</i>			-0.70	-0.63	-5.49	-0.01	-7	-1	15	-2	-37	-3
40 FHASI 2007-AR3	\$457,711,739	\$174,250,488	0.80	0.28	13.14	7.59	114	105	743	620	26	47
Jumbo ARM 2007			2.42	1.37	20.53	6.18	109	102	735	656	64	65
<i>difference</i>			-1.62	-1.09	-7.39	1.41	5	3	8	-36	-39	-17
41 FHASI 2007-1	\$225,206,531	\$93,185,741	2.36	2.70	13.09	4.18	97	97	742	600	25	34
Jumbo Fixed 2006			2.20	1.26	15.26	3.01	102	98	734	496	51	49
<i>difference</i>			0.16	1.44	-2.17	1.17	-6	-1	8	104	-26	-15
42 FHASI 2007-2	\$210,273,847	\$91,247,687	2.54	1.16	12.25	2.77	99	99	742	587	21	42
Jumbo Fixed 2007			2.03	1.27	15.35	3.40	106	100	737	542	56	49
<i>difference</i>			0.51	-0.11	-3.10	-0.63	-7	-1	5	46	-35	-7
43 FHASI 2007-3	\$225,477,857	\$94,707,578	1.30	1.85	11.27	4.21	97	97	749	566	20	33
Jumbo Fixed 2007			2.03	1.27	15.35	3.40	106	100	737	542	56	49
<i>difference</i>			-0.73	0.58	-4.08	0.81	-9	-3	12	25	-36	-16
44 FHASI 2007-4	\$346,278,725	\$139,965,766	2.17	3.39	11.03	3.50	97	97	746	587	15	36
Jumbo Fixed 2007			2.03	1.27	15.35	3.40	106	100	737	542	56	49
<i>difference</i>			0.14	2.12	-4.32	0.10	-10	-3	9	46	-41	-13
45 FHASI 2007-5	\$457,891,549	\$186,820,017	1.71	0.85	12.93	4.40	107	99	742	609	16	28
Jumbo Fixed 2007			2.03	1.27	15.35	3.40	106	100	737	542	56	49
<i>difference</i>			-0.32	-0.42	-2.42	1.00	1	-1	5	68	-40	-21
46 FHASI 2007-6	\$275,030,091	\$108,833,813	0.00	0.00	13.73	9.57	109	104	744	646	26	38
Jumbo Fixed 2007			2.03	1.27	15.35	3.40	106	100	737	542	56	49
<i>difference</i>			-2.03	-1.27	-1.62	6.17	3	4	7	105	-30	-11

	Alt-A Deal/ No. Vintage Cohort	Original Balance	Current Balance	*30D Del%	60D Del%	60D+ Del%	%Cum Loss	WA ^CLTV	WA ^LTV	WA FICO	WA LnSz	%Low& NoDoc	%CA,FL AZ,NV
2004													
1	FHAMS 2004-AA1	\$290,417,328	\$62,374,315	0.88	0.00	9.83	1.55	78	73	714	242	45	48
	Alt-A ARM 2004			3.27	1.56	17.16	2.68	86	80	714	249	60	55
	<i>difference</i>			-2.39	-1.56	-7.33	-1.13	-8	-7	0	-7	-15	-7
2	FHAMS 2004-AA2	\$211,196,318	\$57,394,878	1.00	0.35	10.68	1.36	74	74	721	264	47	49
	Alt-A ARM 2004			3.27	1.56	17.16	2.68	86	80	714	249	60	55
	<i>difference</i>			-2.27	-1.21	-6.48	-1.32	-12	-6	7	16	-13	-6
3	FHAMS 2004-AA3	\$220,038,992	\$49,423,982	1.68	0.00	10.20	1.44	76	76	714	225	36	36
	Alt-A ARM 2004			3.27	1.56	17.16	2.68	86	80	714	249	60	55
	<i>difference</i>			-1.59	-1.56	-6.96	-1.24	-10	-4	0	-23	-24	-19
4	FHAMS 2004-AA4	\$415,100,606	\$95,641,423	0.93	0.37	9.48	2.12	80	80	719	216	40	36
	Alt-A ARM 2004			3.27	1.56	17.16	2.68	86	80	714	249	60	55
	<i>difference</i>			-2.34	-1.19	-7.68	-0.56	-6	0	5	-32	-20	-19
5	FHAMS 2004-AA5	\$290,282,064	\$69,241,654	3.06	0.43	8.55	1.89	81	81	716	222	42	38
	Alt-A ARM 2004			3.27	1.56	17.16	2.68	86	80	714	249	60	55
	<i>difference</i>			-0.21	-1.13	-8.61	-0.79	-5	1	2	-26	-18	-17
6	FHAMS 2004-AA6	\$285,069,490	\$72,758,651	1.95	0.22	9.32	2.76	83	83	717	208	39	33
	Alt-A ARM 2004			3.27	1.56	17.16	2.68	86	80	714	249	60	55
	<i>difference</i>			-1.32	-1.34	-7.84	0.08	-4	3	3	-41	-21	-22
7	FHAMS 2004-AA7	\$473,096,735	\$118,456,768	2.02	0.26	10.53	2.98	83	83	715	236	47	37
	Alt-A ARM 2004			3.27	1.56	17.16	2.68	86	80	714	249	60	55
	<i>difference</i>			-1.25	-1.30	-6.63	0.30	-3	3	1	-12	-13	-18
8	FHAMS 2004-FA1	\$211,075,923	\$40,377,240	3.94	0.65	14.86	2.74	67	67	711	130	72	26
	Alt-A Fixed 2004			3.42	1.62	14.33	1.66	71	69	712	155	59	41
	<i>difference</i>			0.52	-0.97	0.53	1.08	-4	-2	-1	-25	13	-15
9	FHAMS 2004-FA2	\$282,304,192	\$78,561,925	2.39	0.19	13.88	1.94	68	68	715	154	62	28
	Alt-A Fixed 2004			3.42	1.62	14.33	1.66	71	69	712	155	59	41
	<i>difference</i>			-1.03	-1.43	-0.45	0.28	-3	-1	3	-1	2	-14

Alt-A Deal/ No. Vintage Cohort	Original Balance	Current Balance	*30D Del%	60D Del%	60D+ Del%	%Cum Loss	WA ^CLTV	WA ^LTV	WA FICO	WA LnSz	%Low& NoDoc	%CA,FL AZ,NV
2005												
10 FHAMS 2005-AA1 Alt-A ARM 2004 difference	\$315,080,076	\$73,694,883	2.95 3.27 -0.32	0.00 1.56 -1.56	11.53 17.16 -5.63	3.69 2.68 1.01	85 86 -1	85 80 5	714 714 0	218 249 -30	46 60 -14	34 55 -21
11 FHAMS 2005-AA10 Alt-A ARM 2005 difference	\$315,102,970	\$103,828,031	1.48 3.36 -1.88	1.59 1.68 -0.09	17.34 24.00 -6.66	10.10 10.10 0.00	101 107 -6	101 98 3	723 715 8	218 284 -66	57 68 -10	39 56 -17
12 FHAMS 2005-AA11 Alt-A ARM 2005 difference	\$300,036,122	\$97,506,227	1.95 3.36 -1.41	0.74 1.68 -0.94	19.09 24.00 -4.91	11.88 10.10 1.78	94 107 -13	94 98 -4	716 715 1	235 284 -49	56 68 -12	34 56 -22
13 FHAMS 2005-AA12 Alt-A ARM 2005 difference	\$331,214,588	\$100,793,921	2.18 3.36 -1.18	0.50 1.68 -1.18	16.87 24.00 -7.13	10.14 10.10 0.04	94 107 -13	94 98 -4	722 715 7	213 284 -71	55 68 -13	27 56 -30
14 FHAMS 2005-AA2 Alt-A ARM 2005 difference	\$345,052,032	\$83,911,876	2.11 3.36 -1.25	2.29 1.68 0.61	11.83 24.00 -12.17	3.07 10.10 -7.03	87 107 -20	87 98 -11	715 715 0	215 284 -69	42 68 -26	33 56 -23
15 FHAMS 2005-AA3 Alt-A ARM 2005 difference	\$410,177,771	\$116,710,601	1.40 3.36 -1.96	0.72 1.68 -0.96	13.16 24.00 -10.84	3.70 10.10 -6.40	89 107 -18	89 98 -9	719 715 4	227 284 -57	43 68 -25	43 56 -14
16 FHAMS 2005-AA4 Alt-A ARM 2005 difference	\$357,052,588	\$118,676,269	2.44 3.36 -0.92	1.20 1.68 -0.48	13.08 24.00 -10.92	3.95 10.10 -6.15	88 107 -19	88 98 -10	720 715 5	240 284 -44	47 68 -20	39 56 -17
17 FHAMS 2005-AA5 Alt-A ARM 2005 difference	\$440,066,057	\$126,758,859	2.08 3.36 -1.28	0.21 1.68 -1.47	11.68 24.00 -12.32	4.56 10.10 -5.54	88 107 -19	88 98 -10	719 715 4	225 284 -59	49 68 -19	37 56 -19
18 FHAMS 2005-AA6 Alt-A ARM 2005 difference	\$575,191,503	\$198,836,819	1.79 3.36 -1.57	0.71 1.68 -0.97	12.38 24.00 -11.62	5.40 10.10 -4.70	89 107 -18	89 98 -9	726 715 11	228 284 -56	46 68 -21	31 56 -25
19 FHAMS 2005-AA7 Alt-A ARM 2005 difference	\$605,155,708	\$210,491,059	2.16 3.36 -1.20	0.60 1.68 -1.08	13.15 24.00 -10.85	7.53 10.10 -2.57	92 107 -15	92 98 -6	724 715 9	232 284 -53	49 68 -19	36 56 -21
20 FHAMS 2005-AA8 Alt-A ARM 2005 difference	\$539,068,486	\$188,633,164	1.79 3.36 -1.57	0.81 1.68 -0.87	16.53 24.00 -7.47	8.11 10.10 -1.99	94 107 -13	94 98 -4	720 715 5	228 284 -56	51 68 -16	37 56 -19
21 FHAMS 2005-AA9 Alt-A ARM 2005 difference	\$524,005,680	\$190,708,403	2.40 3.36 -0.96	1.01 1.68 -0.67	17.86 24.00 -6.14	9.62 10.10 -0.48	95 107 -12	95 98 -3	722 715 7	231 284 -54	50 68 -17	33 56 -24
22 FHAMS 2005-FA1 Alt-A Fixed 2004 difference	\$307,320,198	\$105,095,289	1.93 3.42 -1.49	0.59 1.62 -1.03	12.41 14.33 -1.92	1.51 1.66 -0.15	70 71 -1	70 69 1	717 712 5	163 155 8	66 59 7	29 41 -12
23 FHAMS 2005-FA10 Alt-A Fixed 2005 difference	\$474,144,593	\$198,914,648	3.67 3.62 0.05	1.25 1.75 -0.50	15.86 20.18 -4.32	4.72 5.65 -0.93	82 91 -9	82 86 -4	723 713 10	200 207 -7	64 64 0	31 44 -13
24 FHAMS 2005-FA11 Alt-A Fixed 2005 difference	\$343,849,193	\$145,456,019	3.41 3.62 -0.21	1.04 1.75 -0.71	18.36 20.18 -1.82	5.56 5.65 -0.09	85 91 -6	85 86 -1	721 713 8	196 207 -11	61 64 -3	30 44 -14
25 FHAMS 2005-FA2 Alt-A Fixed 2005 difference	\$257,124,485	\$87,421,961	2.13 3.62 -1.49	0.56 1.75 -1.19	8.57 20.18 -11.61	2.33 5.65 -3.32	68 91 -23	68 86 -18	728 713 15	166 207 -41	67 64 3	29 44 -15
26 FHAMS 2005-FA3 Alt-A Fixed 2005 difference	\$230,050,102	\$82,637,619	1.81 3.62 -1.81	0.39 1.75 -1.36	10.35 20.18 -9.83	2.81 5.65 -2.84	72 91 -19	72 86 -14	728 713 15	163 207 -43	66 64 2	34 44 -10
27 FHAMS 2005-FA4 Alt-A Fixed 2005 difference	\$272,073,133	\$100,382,236	2.22 3.62 -1.40	0.35 1.75 -1.40	10.83 20.18 -9.35	1.94 5.65 -3.71	72 91 -19	72 86 -14	726 713 13	170 207 -37	70 64 6	37 44 -7
28 FHAMS 2005-FA5 Alt-A Fixed 2005 difference	\$465,377,176	\$175,356,342	2.24 3.62 -1.38	0.82 1.75 -0.93	12.81 20.18 -7.37	2.13 5.65 -3.52	76 91 -15	76 86 -10	723 713 10	179 207 -28	63 64 -1	34 44 -10
29 FHAMS 2005-FA6 Alt-A Fixed 2005 difference	\$225,073,850	\$93,455,124	1.52 3.62 -2.10	1.04 1.75 -0.71	13.96 20.18 -6.22	3.40 5.65 -2.25	89 91 -2	82 86 -4	722 713 9	199 207 -8	63 64 -1	33 44 -11
30 FHAMS 2005-FA7 Alt-A Fixed 2005 difference	\$330,325,127	\$135,259,456	2.01 3.62 -1.61	0.30 1.75 -1.45	15.11 20.18 -5.07	3.99 5.65 -1.66	77 91 -14	77 86 -9	725 713 12	179 207 -28	62 64 -2	30 44 -14
31 FHAMS 2005-FA8 Alt-A Fixed 2005 difference	\$543,956,671	\$227,630,720	2.29 3.62 -1.33	1.09 1.75 -0.66	14.07 20.18 -6.11	4.00 5.65 -1.65	81 91 -10	81 86 -5	726 713 13	194 207 -13	64 64 0	33 44 -11
32 FHAMS 2005-FA9 Alt-A Fixed 2005 difference	\$460,070,816	\$201,362,692	1.82 3.62 -1.80	1.77 1.75 0.02	14.32 20.18 -5.86	5.88 5.65 0.23	84 91 -7	84 86 -2	721 713 8	209 207 2	58 64 -6	35 44 -9

Alt-A Deal/ No. Vintage Cohort	Original Balance	Current Balance	*30D Del%	60D Del%	60D+ Del%	%Cum Loss	WA ^CLTV	WA ^LTV	WA FICO	WA LnSz	%Low& NoDoc	%CA,FL AZ,NV
2006												
33 FHAMS 2006-AA1 Alt-A ARM 2006 difference	\$506,761,948	\$144,793,447	1.01 3.49 -2.48	0.61 1.85 -1.24	21.67 34.10 -12.43	13.98 18.41 -4.43	100 122 -22	100 110 -10	718 710 8	228 338 -110	59 76 -17	32 58 -26
34 FHAMS 2006-AA2 Alt-A ARM 2006 difference	\$273,150,991	\$73,316,177	2.29 3.49 -1.20	0.65 1.85 -1.20	17.82 34.10 -16.28	13.78 18.41 -4.63	98 122 -24	98 110 -12	720 710 10	233 338 -105	56 76 -20	34 58 -24
35 FHAMS 2006-AA3 Alt-A ARM 2006 difference	\$400,107,422	\$123,780,751	0.49 3.49 -3.00	0.54 1.85 -1.31	20.80 34.10 -13.30	14.23 18.41 -4.18	103 122 -19	103 110 -7	720 710 10	232 338 -107	57 76 -19	38 58 -20
36 FHAMS 2006-AA4 Alt-A ARM 2006 difference	\$264,682,584	\$66,856,105	1.89 3.49 -1.60	1.19 1.85 -0.66	24.06 34.10 -10.04	12.65 18.41 -5.76	101 122 -21	101 110 -9	719 710 9	227 338 -111	56 76 -20	36 58 -23
37 FHAMS 2006-AA5 Alt-A ARM 2006 difference	\$261,041,529	\$74,256,025	1.85 3.49 -1.64	0.28 1.85 -1.57	27.72 34.10 -6.38	16.27 18.41 -2.14	104 122 -18	104 110 -6	719 710 9	235 338 -104	63 76 -13	37 58 -21
38 FHAMS 2006-AA6 Alt-A ARM 2006 difference	\$410,253,064	\$112,857,821	2.44 3.49 -1.05	1.17 1.85 -0.68	31.18 34.10 -2.92	15.14 18.41 -3.27	104 122 -18	104 110 -6	718 710 8	249 338 -89	71 76 -5	37 58 -22
39 FHAMS 2006-AA7 Alt-A ARM 2006 difference	\$250,256,207	\$71,033,847	0.82 3.49 -2.67	2.04 1.85 0.19	27.63 34.10 -6.47	16.76 18.41 -1.65	109 122 -13	109 110 -1	722 710 12	250 338 -88	70 76 -5	40 58 -18
40 FHAMS 2006-AA8 Alt-A ARM 2006 difference	\$262,346,187	\$75,583,164	2.24 3.49 -1.25	0.06 1.85 -1.79	25.77 34.10 -8.33	16.80 18.41 -1.61	110 122 -12	110 110 0	721 710 11	242 338 -96	71 76 -5	43 58 -15
41 FHAMS 2006-FA1 Alt-A Fixed 2005 difference	\$588,843,200	\$225,914,323	1.23 3.62 -2.39	1.08 1.75 -0.67	20.62 20.18 0.44	5.91 5.65 0.26	86 91 -6	86 86 0	723 713 10	194 207 -12	68 64 4	30 44 -14
42 FHAMS 2006-FA2 Alt-A Fixed 2006 difference	\$335,180,260	\$132,473,510	2.48 4.33 -1.85	3.34 2.23 1.11	20.31 30.16 -9.85	7.54 12.12 -4.58	87 106 -19	87 99 -12	714 704 10	207 228 -21	70 76 -6	34 41 -7
43 FHAMS 2006-FA3 Alt-A Fixed 2006 difference	\$665,828,758	\$279,709,830	2.44 4.33 -1.89	1.48 2.23 -0.75	19.94 30.16 -10.22	7.60 12.12 -4.52	88 106 -18	88 99 -11	718 704 14	210 228 -18	69 76 -6	29 41 -12
44 FHAMS 2006-FA4 Alt-A Fixed 2006 difference	\$345,528,491	\$126,474,976	2.13 4.33 -2.20	1.31 2.23 -0.92	22.30 30.16 -7.86	6.76 12.12 -5.36	87 106 -19	87 99 -12	722 704 18	181 228 -47	73 76 -3	28 41 -13
45 FHAMS 2006-FA5 Alt-A Fixed 2006 difference	\$286,327,937	\$108,142,974	3.09 4.33 -1.24	1.74 2.23 -0.49	17.88 30.16 -12.28	6.89 12.12 -5.23	89 106 -17	89 99 -10	719 704 15	194 228 -35	74 76 -2	21 41 -20
46 FHAMS 2006-FA6 Alt-A Fixed 2006 difference	\$490,638,155	\$180,585,560	3.07 4.33 -1.26	0.58 2.23 -1.65	21.39 30.16 -8.77	6.62 12.12 -5.50	89 106 -17	89 99 -10	719 704 15	186 228 -43	66 76 -10	26 41 -15
47 FHAMS 2006-FA7 Alt-A Fixed 2006 difference	\$217,064,984	\$83,311,684	3.01 4.33 -1.32	2.36 2.23 0.13	21.83 30.16 -8.33	6.94 12.12 -5.18	91 106 -15	91 99 -8	717 704 13	213 228 -15	75 76 0	31 41 -9
48 FHAMS 2006-FA8 Alt-A Fixed 2006 difference	\$502,311,882	\$213,200,051	2.31 4.33 -2.02	1.62 2.23 -0.61	19.64 30.16 -10.52	8.37 12.12 -3.75	89 106 -16	89 99 -10	714 704 10	202 228 -26	73 76 -3	27 41 -14
2007												
49 FHAMS 2007-AA1 Alt-A ARM 2007 difference	\$351,147,987	\$109,599,321	2.19 3.34 -1.15	0.31 1.93 -1.62	35.02 35.66 -0.64	22.32 18.64 3.68	111 120 -10	111 111 0	720 715 5	277 442 -165	72 80 -8	47 64 -17
50 FHAMS 2007-AA2 Alt-A ARM 2007 difference	\$242,772,699	\$78,494,675	2.28 3.34 -1.06	0.53 1.93 -1.40	29.26 35.66 -6.40	22.01 18.64 3.37	109 120 -11	109 111 -2	717 715 2	321 442 -121	74 80 -6	48 64 -17
51 FHAMS 2007-AA3 Alt-A ARM 2007 difference	\$200,848,546	\$66,251,420	3.48 3.34 0.14	0.00 1.93 -1.93	32.02 35.66 -3.64	20.91 18.64 2.27	116 120 -4	109 111 -2	720 715 5	340 442 -102	81 80 1	38 64 -27
52 FHAMS 2007-FA1 Alt-A Fixed 2006 difference	\$275,164,342	\$136,269,330	2.35 4.33 -1.98	1.28 2.23 -0.95	24.77 30.16 -5.39	10.70 12.12 -1.42	97 106 -9	97 99 -2	720 704 16	230 228 2	74 76 -2	30 41 -10
53 FHAMS 2007-FA2 Alt-A Fixed 2007 difference	\$330,216,278	\$140,954,003	1.65 3.82 -2.17	1.29 2.11 -0.82	25.68 28.52 -2.84	11.63 10.89 0.74	93 105 -12	93 100 -7	714 710 4	219 290 -71	73 76 -3	28 44 -16
54 FHAMS 2007-FA3 Alt-A Fixed 2007 difference	\$275,035,670	\$128,149,096	2.56 3.82 -1.26	0.76 2.11 -1.35	24.67 28.52 -3.85	12.64 10.89 1.75	97 105 -9	97 100 -3	720 710 10	234 290 -56	67 76 -9	30 44 -14
55 FHAMS 2007-FA4 Alt-A Fixed 2007 difference	\$413,284,450	\$226,924,019	1.88 3.82 -1.94	0.98 2.11 -1.13	24.43 28.52 -4.09	10.94 10.89 0.05	95 105 -10	95 100 -5	713 710 3	233 290 -57	70 76 -7	29 44 -15
56 FHAMS 2007-FA5 Alt-A Fixed 2007 difference	\$164,355,149	\$79,148,512	5.49 3.82 1.67	1.22 2.11 -0.89	31.79 28.52 3.27	15.46 10.89 4.57	107 105 2	101 100 1	708 710 -2	316 290 26	70 76 -7	31 44 -13

Data as of May 2012 with June remits. Source: LoanPerformance, CPRCDR, Intex, PolyPaths, Bloomberg with company analysis. FHN has not verified the data accuracy. Cohorts are relevant reference groups of loans of similar type/vintage.