

(\$ 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	7.96	1.46	64	736	10	0.42	0.40	2	5	-34
2 FHASI 2005-AR2	\$282	\$62	12.06	1.81	70	725	9	3.01	-2.29	-11	-10	-39
3 FHASI 2005-AR3	\$315	\$76	8.16	2.47	77	735	6	-0.89	-1.63	-4	0	-42
4 FHASI 2005-AR4	\$426	\$129	8.82	3.70	80	736	24	-0.23	-0.40	-1	1	-24
5 FHASI 2005-AR5	\$216	\$60	7.94	4.03	82	733	22	-1.11	-0.07	1	-2	-26
6 FHASI 2005-AR6	\$305	\$94	12.10	4.90	83	728	20	3.05	0.80	2	-7	-28
7 FHASI 2005-1	\$228	\$35	6.89	0.60	65	734	12	-1.93	0.18	9	7	-25
8 FHASI 2005-2	\$285	\$35	7.90	0.48	66	738	20	-3.34	-1.93	-12	7	-28
9 FHASI 2005-3	\$230	\$43	9.78	0.71	66	731	13	-1.46	-1.70	-12	0	-34
10 FHASI 2005-4	\$286	\$40	11.79	1.14	66	728	17	0.55	-1.27	-12	-3	-31
11 FHASI 2005-5	\$366	\$78	5.43	2.39	72	737	15	-5.81	-0.02	-5	6	-32
12 FHASI 2005-6	\$247	\$53	7.17	1.84	75	733	15	-4.07	-0.57	-3	2	-33
13 FHASI 2005-7	\$210	\$51	11.08	3.55	76	738	18	-0.16	1.14	-2	7	-30
14 FHASI 2005-8	\$311	\$66	11.46	2.94	80	732	9	0.22	0.53	2	1	-38
<b>2005</b>	<b>\$3,963</b>	<b>\$870</b>	<b>9.23</b>	<b>2.36</b>	<b>75</b>	<b>733</b>	<b>16</b>					
% Better / Worse than Industry:								<b>-0.64</b>	<b>-0.51</b>	<b>-3</b>	<b>0</b>	<b>-31</b>
Average Deal Size:	<b>\$283</b>	<b>\$62</b>										
% of 2005-2007 Securitizations:	<b>15%</b>	<b>12%</b>										
15 FHASI 2006-AR1	\$213	\$63	7.68	4.62	85	736	21	-1.37	0.52	4	1	-27
16 FHASI 2006-AR2	\$172	\$44	14.18	5.54	84	742	23	1.49	-0.91	-7	10	-37
17 FHASI 2006-AR3	\$230	\$58	12.83	6.00	88	737	25	0.14	-0.45	-3	5	-36
18 FHASI 2006-AR4	\$350	\$98	10.68	6.65	90	739	38	-2.01	0.20	-2	7	-23
19 FHASI 2006-1	\$303	\$69	7.56	3.16	84	733	22	-7.01	-1.04	-6	2	-29
20 FHASI 2006-2	\$434	\$87	9.87	3.45	81	737	22	-4.70	-0.75	-9	6	-30
21 FHASI 2006-3	\$423	\$72	9.59	2.69	87	733	20	-4.98	-1.51	-4	2	-32
22 FHASI 2006-4	\$388	\$94	14.86	3.43	86	739	25	0.29	-0.77	-5	8	-27
<b>2006</b>	<b>\$2,513</b>	<b>\$586</b>	<b>10.88</b>	<b>4.21</b>	<b>86</b>	<b>737</b>	<b>25</b>					
% Better / Worse than Industry:								<b>-2.45</b>	<b>-0.66</b>	<b>-4</b>	<b>5</b>	<b>-29</b>
Average Deal Size:	<b>\$314</b>	<b>\$73</b>										
% of 2005-2007 Securitizations:	<b>9%</b>	<b>8%</b>										
23 FHASI 2007-AR1	\$328	\$84	11.05	7.97	86	749	36	-4.40	-0.03	-8	17	-29
24 FHASI 2007-AR2	\$426	\$121	11.33	7.25	87	749	30	-4.12	-0.75	-7	17	-36
25 FHASI 2007-AR3	\$458	\$128	9.98	9.30	98	741	27	-5.47	1.30	3	9	-39
26 FHASI 2007-1	\$225	\$66	6.59	5.55	86	740	26	-7.98	1.35	-5	9	-26
27 FHASI 2007-2	\$210	\$61	11.31	4.40	87	736	21	-3.52	-0.42	-8	3	-37
28 FHASI 2007-3	\$225	\$58	12.62	5.66	87	746	24	-2.21	0.84	-8	13	-33
29 FHASI 2007-4	\$346	\$93	13.37	4.31	88	741	18	-1.46	-0.51	-7	8	-40
30 FHASI 2007-5	\$458	\$121	14.75	6.13	97	739	18	-0.08	1.31	2	6	-39
31 FHASI 2007-6	\$275	\$71	16.16	11.49	95	743	29	1.33	6.67	0	10	-29
<b>2007</b>	<b>\$2,952</b>	<b>\$804</b>	<b>11.96</b>	<b>7.07</b>	<b>91</b>	<b>743</b>	<b>25</b>					
% Better / Worse than Industry:								<b>-3.10</b>	<b>0.99</b>	<b>-4</b>	<b>10</b>	<b>-35</b>
Average Deal Size:	<b>\$328</b>	<b>\$89</b>										
% of 2005-2007 Securitizations:	<b>11%</b>	<b>11%</b>										
<b>Total Jumbo</b>	<b>\$9,428</b>	<b>\$2,260</b>	<b>10.63</b>	<b>4.33</b>	<b>83</b>	<b>738</b>	<b>21</b>					
% Better / Worse than Industry:								<b>-1.99</b>	<b>-0.08</b>	<b>-3</b>	<b>5</b>	<b>-32</b>
Average Deal Size:	<b>\$304</b>	<b>\$73</b>										
% of 2005-2007 Securitizations:	<b>35%</b>	<b>31%</b>										

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	\$65	9.32	4.43	76	713	46	-4.90	1.26	2	1	-15
2	FHAMS 2005-AA10	\$315	\$90	11.72	11.88	88	722	56	-7.66	0.09	-5	8	-12
3	FHAMS 2005-AA11	\$300	\$84	14.27	13.79	83	717	57	-5.11	2.00	-9	3	-11
4	FHAMS 2005-AA12	\$331	\$90	14.81	11.33	85	722	55	-4.57	-0.46	-8	8	-12
5	FHAMS 2005-AA2	\$345	\$71	7.04	3.82	77	714	42	-12.34	-7.97	-15	0	-26
6	FHAMS 2005-AA3	\$410	\$100	9.17	4.97	78	715	43	-10.21	-6.82	-14	1	-25
7	FHAMS 2005-AA4	\$357	\$105	11.20	4.95	78	720	49	-8.18	-6.84	-15	6	-19
8	FHAMS 2005-AA5	\$440	\$108	9.80	5.60	78	720	49	-9.58	-6.19	-15	6	-19
9	FHAMS 2005-AA6	\$575	\$169	11.43	6.36	80	724	45	-7.95	-5.43	-13	10	-22
10	FHAMS 2005-AA7	\$605	\$184	9.58	8.79	82	724	49	-9.80	-3.00	-11	10	-19
11	FHAMS 2005-AA8	\$539	\$163	12.76	9.86	82	719	50	-6.62	-1.93	-10	5	-18
12	FHAMS 2005-AA9	\$524	\$166	12.62	11.21	85	721	50	-6.76	-0.58	-8	7	-18
13	FHAMS 2005-FA1	\$307	\$79	9.90	2.43	62	716	70	-4.67	0.15	-2	8	11
14	FHAMS 2005-FA10	\$474	\$150	15.17	6.69	74	721	65	-3.37	-0.66	-7	10	0
15	FHAMS 2005-FA11	\$344	\$110	16.60	7.58	76	718	62	-1.94	0.23	-5	7	-3
16	FHAMS 2005-FA2	\$257	\$72	12.09	2.65	61	727	69	-6.45	-4.70	-20	16	4
17	FHAMS 2005-FA3	\$230	\$62	9.22	3.80	64	728	67	-9.32	-3.55	-17	17	3
18	FHAMS 2005-FA4	\$272	\$71	9.44	3.18	62	724	71	-9.10	-4.17	-19	13	6
19	FHAMS 2005-FA5	\$465	\$132	12.36	3.23	67	722	66	-6.18	-4.12	-14	11	1
20	FHAMS 2005-FA6	\$225	\$72	13.18	4.65	79	718	64	-5.36	-2.70	-2	7	-1
21	FHAMS 2005-FA7	\$330	\$100	15.46	4.98	69	723	64	-3.08	-2.37	-11	12	-1
22	FHAMS 2005-FA8	\$544	\$167	14.78	5.59	73	724	63	-3.76	-1.76	-8	13	-2
23	FHAMS 2005-FA9	\$460	\$153	13.50	7.57	75	718	59	-5.04	0.22	-6	7	-6
<b>2005</b>		<b>\$8,967</b>	<b>\$2,564</b>	<b>12.24</b>	<b>6.74</b>	<b>76</b>	<b>721</b>	<b>56</b>	<b>-6.51</b>	<b>-2.64</b>	<b>-10</b>	<b>8</b>	<b>-10</b>
% Better / Worse than Industry:													
Average Deal Size:		\$390	\$111										
% of 2005-2007 Securitizations:		34%	36%										
24	FHAMS 2006-AA1	\$507	\$118	12.24	16.18	88	717	57	-15.19	-5.29	-17	8	-18
25	FHAMS 2006-AA2	\$273	\$65	16.03	14.91	87	720	54	-11.40	-6.56	-18	11	-22
26	FHAMS 2006-AA3	\$400	\$105	19.03	15.79	90	719	57	-8.40	-5.68	-14	10	-18
27	FHAMS 2006-AA4	\$265	\$52	16.12	14.96	89	718	56	-11.31	-6.51	-16	9	-19
28	FHAMS 2006-AA5	\$261	\$61	14.52	19.11	91	719	61	-12.91	-2.36	-13	10	-15
29	FHAMS 2006-AA6	\$410	\$92	24.88	17.60	90	720	70	-2.55	-3.87	-14	11	-5
30	FHAMS 2006-AA7	\$250	\$59	14.90	18.90	93	721	69	-12.53	-2.57	-11	12	-6
31	FHAMS 2006-AA8	\$262	\$58	19.57	19.62	95	721	72	-7.86	-1.85	-10	12	-4
32	FHAMS 2006-FA1	\$589	\$168	20.84	7.53	77	720	67	2.30	0.18	-4	9	3
33	FHAMS 2006-FA2	\$335	\$99	18.10	9.39	77	712	69	-9.29	-5.58	-16	10	-7
34	FHAMS 2006-FA3	\$666	\$216	18.52	10.00	79	716	72	-8.87	-4.97	-15	14	-5
35	FHAMS 2006-FA4	\$346	\$94	19.41	9.07	79	719	71	-7.98	-5.90	-15	17	-5
36	FHAMS 2006-FA5	\$286	\$84	19.68	8.90	81	715	73	-7.71	-6.07	-13	13	-3
37	FHAMS 2006-FA6	\$491	\$133	20.53	8.82	80	715	66	-6.86	-6.15	-14	13	-10
38	FHAMS 2006-FA7	\$217	\$63	20.48	9.00	82	715	74	-6.91	-5.97	-11	13	-2
39	FHAMS 2006-FA8	\$502	\$165	18.73	10.39	81	711	75	-8.66	-4.58	-12	9	-1
<b>2006</b>		<b>\$6,060</b>	<b>\$1,633</b>	<b>18.62</b>	<b>12.55</b>	<b>83</b>	<b>717</b>	<b>67</b>	<b>-7.87</b>	<b>-4.50</b>	<b>-13</b>	<b>11</b>	<b>-7</b>
% Better / Worse than Industry:													
Average Deal Size:		\$379	\$102										
% of 2005-2007 Securitizations:		23%	23%										
40	FHAMS 2007-AA1	\$351	\$84	25.51	25.46	95	718	70	-2.16	3.08	-8	4	-10
41	FHAMS 2007-AA2	\$243	\$64	20.28	24.25	93	717	76	-7.39	1.87	-10	3	-4
42	FHAMS 2007-AA3	\$201	\$52	26.17	23.88	102	720	80	-1.50	1.50	-1	6	0
43	FHAMS 2007-FA1	\$275	\$104	22.86	14.67	87	717	72	-4.53	-0.30	-7	15	-4
44	FHAMS 2007-FA2	\$330	\$107	22.84	14.44	83	712	73	-3.10	0.47	-10	4	-4
45	FHAMS 2007-FA3	\$275	\$99	19.17	16.71	86	720	68	-6.77	2.74	-8	12	-9
46	FHAMS 2007-FA4	\$413	\$185	23.09	14.03	85	712	71	-2.85	0.06	-8	4	-6
47	FHAMS 2007-FA5	\$164	\$61	33.12	19.37	95	704	68	7.18	5.40	2	-4	-8
<b>2007</b>		<b>\$2,253</b>	<b>\$757</b>	<b>23.56</b>	<b>18.65</b>	<b>89</b>	<b>715</b>	<b>72</b>	<b>-3.04</b>	<b>1.59</b>	<b>-7</b>	<b>6</b>	<b>-6</b>
% Better / Worse than Industry:													
Average Deal Size:		\$282	\$95										
% of 2005-2007 Securitizations:		8%	10%										
<b>Total Alt-A</b>		<b>\$17,280</b>	<b>\$4,954</b>	<b>16.07</b>	<b>10.33</b>	<b>81</b>	<b>719</b>	<b>62</b>	<b>-6.43</b>	<b>-2.74</b>	<b>-10</b>	<b>9</b>	<b>-8</b>
% Better / Worse than Industry:													
Average Deal Size:		\$368	\$105										
% 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
<b>2005</b>													
1	FHASI 2005-AR1	\$253	\$49	0.67	0.81	7.96	1.46	64	64	736	513	10	54
	Jumbo ARM 2004			2.28	0.76	7.54	1.06	62	59	731	356	44	59
	<i>difference</i>			-1.61	0.05	0.42	0.40	2	5	5	157	-34	-5
2	FHASI 2005-AR2	\$282	\$62	1.96	1.69	12.06	1.81	70	70	725	485	9	52
	Jumbo ARM 2005			2.12	0.89	9.05	4.10	81	77	735	447	48	62
	<i>difference</i>			-0.16	0.80	3.01	-2.29	-11	-7	-10	38	-39	-10
3	FHASI 2005-AR3	\$315	\$76	4.04	1.34	8.16	2.47	77	77	735	515	6	44
	Jumbo ARM 2005			2.12	0.89	9.05	4.10	81	77	735	447	48	62
	<i>difference</i>			1.92	0.45	-0.89	-1.63	-4	0	0	68	-42	-18
4	FHASI 2005-AR4	\$426	\$129	2.01	1.21	8.82	3.70	80	80	736	536	24	44
	Jumbo ARM 2005			2.12	0.89	9.05	4.10	81	77	735	447	48	62
	<i>difference</i>			-0.11	0.32	-0.23	-0.40	-1	3	1	89	-24	-19
5	FHASI 2005-AR5	\$216	\$60	0.00	0.00	7.94	4.03	82	82	733	520	22	38
	Jumbo ARM 2005			2.12	0.89	9.05	4.10	81	77	735	447	48	62
	<i>difference</i>			-2.12	-0.89	-1.11	-0.07	1	5	-2	72	-26	-25
6	FHASI 2005-AR6	\$305	\$94	2.12	0.00	12.10	4.90	83	83	728	556	20	40
	Jumbo ARM 2005			2.12	0.89	9.05	4.10	81	77	735	447	48	62
	<i>difference</i>			0.00	-0.89	3.05	0.80	2	6	-7	109	-28	-22
7	FHASI 2005-1	\$228	\$35	0.00	0.56	6.89	0.60	65	65	734	407	12	48
	Jumbo Fixed 2004			3.48	0.95	8.82	0.42	56	55	727	311	37	52
	<i>difference</i>			-3.48	-0.39	-1.93	0.18	9	10	7	97	-25	-4
8	FHASI 2005-2	\$285	\$35	1.16	0.00	7.90	0.48	66	66	738	401	20	38
	Jumbo Fixed 2005			2.97	1.02	11.24	2.41	78	75	731	424	47	51
	<i>difference</i>			-1.81	-1.02	-3.34	-1.93	-12	-9	7	-23	-28	-13
9	FHASI 2005-3	\$230	\$43	0.86	0.87	9.78	0.71	66	66	731	433	13	38
	Jumbo Fixed 2005			2.97	1.02	11.24	2.41	78	75	731	424	47	51
	<i>difference</i>			-2.11	-0.15	-1.46	-1.70	-12	-9	0	9	-34	-13
10	FHASI 2005-4	\$286	\$40	5.69	0.00	11.79	1.14	66	66	728	436	17	36
	Jumbo Fixed 2005			2.97	1.02	11.24	2.41	78	75	731	424	47	51
	<i>difference</i>			2.72	-1.02	0.55	-1.27	-12	-9	-3	12	-31	-15
11	FHASI 2005-5	\$366	\$78	3.25	0.33	5.43	2.39	72	72	737	463	15	42
	Jumbo Fixed 2005			2.97	1.02	11.24	2.41	78	75	731	424	47	51
	<i>difference</i>			0.28	-0.69	-5.81	-0.02	-5	-3	6	39	-32	-9
12	FHASI 2005-6	\$247	\$53	0.00	0.00	7.17	1.84	75	75	733	458	15	38
	Jumbo Fixed 2005			2.97	1.02	11.24	2.41	78	75	731	424	47	51
	<i>difference</i>			-2.97	-1.02	-4.07	-0.57	-3	0	2	34	-33	-13
13	FHASI 2005-7	\$210	\$51	0.93	0.00	11.08	3.55	76	76	738	525	18	37
	Jumbo Fixed 2005			2.97	1.02	11.24	2.41	78	75	731	424	47	51
	<i>difference</i>			-2.04	-1.02	-0.16	1.14	-2	1	7	101	-30	-14
14	FHASI 2005-8	\$311	\$66	1.70	0.60	11.46	2.94	80	80	732	514	9	41
	Jumbo Fixed 2005			2.97	1.02	11.24	2.41	78	75	731	424	47	51
	<i>difference</i>			-1.27	-0.42	0.22	0.53	2	5	1	90	-38	-10

(\$ 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
<b>2006</b>													
15	FHASI 2006-AR1	\$213	\$63	0.82	0.00	7.68	4.62	85	85	736	599	21	41
	Jumbo ARM 2005			2.12	0.89	9.05	4.10	81	77	735	447	48	62
	<i>difference</i>			-1.30	-0.89	-1.37	0.52	4	8	1	152	-27	-21
16	FHASI 2006-AR2	\$172	\$44	1.06	1.26	14.18	5.54	84	84	742	649	23	29
	Jumbo ARM 2006			2.50	1.17	12.69	6.45	92	87	732	545	61	64
	<i>difference</i>			-1.44	0.09	1.49	-0.91	-7	-3	10	104	-37	-35
17	FHASI 2006-AR3	\$230	\$58	0.91	0.86	12.83	6.00	88	88	737	583	25	34
	Jumbo ARM 2006			2.50	1.17	12.69	6.45	92	87	732	545	61	64
	<i>difference</i>			-1.59	-0.31	0.14	-0.45	-3	1	5	38	-36	-30
18	FHASI 2006-AR4	\$350	\$98	2.12	0.00	10.68	6.65	90	90	739	600	38	47
	Jumbo ARM 2006			2.50	1.17	12.69	6.45	92	87	732	545	61	64
	<i>difference</i>			-0.38	-1.17	-2.01	0.20	-2	3	7	55	-23	-17
19	FHASI 2006-1	\$303	\$69	2.34	0.00	7.56	3.16	84	84	733	538	22	45
	Jumbo Fixed 2006			2.92	1.18	14.57	4.20	91	87	731	466	52	49
	<i>difference</i>			-0.58	-1.18	-7.01	-1.04	-6	-3	2	72	-29	-4
20	FHASI 2006-2	\$434	\$87	3.32	1.54	9.87	3.45	81	81	737	552	22	41
	Jumbo Fixed 2006			2.92	1.18	14.57	4.20	91	87	731	466	52	49
	<i>difference</i>			0.40	0.36	-4.70	-0.75	-9	-6	6	86	-30	-8
21	FHASI 2006-3	\$423	\$72	1.71	0.64	9.59	2.69	87	87	733	559	20	34
	Jumbo Fixed 2006			2.92	1.18	14.57	4.20	91	87	731	466	52	49
	<i>difference</i>			-1.21	-0.54	-4.98	-1.51	-4	0	2	93	-32	-14
22	FHASI 2006-4	\$388	\$94	1.35	1.02	14.86	3.43	86	86	739	557	25	28
	Jumbo Fixed 2006			2.92	1.18	14.57	4.20	91	87	731	466	52	49
	<i>difference</i>			-1.57	-0.16	0.29	-0.77	-5	-1	8	91	-27	-21
<b>2007</b>													
23	FHASI 2007-AR1	\$328	\$84	0.69	0.00	11.05	7.97	86	86	749	635	36	47
	Jumbo ARM 2007			2.78	1.12	15.45	8.00	95	89	732	628	66	64
	<i>difference</i>			-2.09	-1.12	-4.40	-0.03	-8	-3	17	7	-29	-18
24	FHASI 2007-AR2	\$426	\$121	3.05	0.00	11.33	7.25	87	87	749	632	30	59
	Jumbo ARM 2007			2.78	1.12	15.45	8.00	95	89	732	628	66	64
	<i>difference</i>			0.27	-1.12	-4.12	-0.75	-7	-2	17	4	-36	-5
25	FHASI 2007-AR3	\$458	\$128	1.92	0.00	9.98	9.30	98	91	741	596	27	41
	Jumbo ARM 2007			2.78	1.12	15.45	8.00	95	89	732	628	66	64
	<i>difference</i>			-0.86	-1.12	-5.47	1.30	3	2	9	-33	-39	-23
26	FHASI 2007-1	\$225	\$66	5.33	0.00	6.59	5.55	86	86	740	599	26	33
	Jumbo Fixed 2006			2.92	1.18	14.57	4.20	91	87	731	466	52	49
	<i>difference</i>			2.41	-1.18	-7.98	1.35	-5	-1	9	133	-26	-16
27	FHASI 2007-2	\$210	\$61	5.83	2.16	11.31	4.40	87	87	736	558	21	42
	Jumbo Fixed 2007			2.66	1.25	14.83	4.82	95	89	733	510	57	48
	<i>difference</i>			3.17	0.91	-3.52	-0.42	-8	-2	3	48	-37	-6
28	FHASI 2007-3	\$225	\$58	2.18	0.00	12.62	5.66	87	87	746	559	24	32
	Jumbo Fixed 2007			2.66	1.25	14.83	4.82	95	89	733	510	57	48
	<i>difference</i>			-0.48	-1.25	-2.21	0.84	-8	-2	13	49	-33	-16
29	FHASI 2007-4	\$346	\$93	2.06	0.66	13.37	4.31	88	88	741	569	18	35
	Jumbo Fixed 2007			2.66	1.25	14.83	4.82	95	89	733	510	57	48
	<i>difference</i>			-0.60	-0.59	-1.46	-0.51	-7	-1	8	60	-40	-13
30	FHASI 2007-5	\$458	\$121	2.55	1.97	14.75	6.13	97	89	739	595	18	29
	Jumbo Fixed 2007			2.66	1.25	14.83	4.82	95	89	733	510	57	48
	<i>difference</i>			-0.11	0.72	-0.08	1.31	2	0	6	86	-39	-19
31	FHASI 2007-6	\$275	\$71	1.72	0.82	16.16	11.49	95	90	743	631	29	36
	Jumbo Fixed 2007			2.66	1.25	14.83	4.82	95	89	733	510	57	48
	<i>difference</i>			-0.94	-0.43	1.33	6.67	0	1	10	121	-29	-12

(\$ 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
<b>2005</b>													
1	FHAMS 2005-AA1	\$315	\$65	2.46	1.09	9.32	4.43	76	76	713	216	46	34
	Alt-A ARM 2004			4.19	1.48	14.22	3.17	75	69	712	238	60	54
	difference			-1.73	-0.39	-4.90	1.26	2	7	1	-21	-15	-20
2	FHAMS 2005-AA10	\$315	\$90	1.64	0.47	11.72	11.88	88	88	722	212	56	35
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-2.51	-1.07	-7.66	0.09	-5	4	8	-59	-12	-19
3	FHAMS 2005-AA11	\$300	\$84	1.36	0.70	14.27	13.79	83	83	717	228	57	33
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-2.79	-0.84	-5.11	2.00	-9	-1	3	-43	-11	-22
4	FHAMS 2005-AA12	\$331	\$90	1.31	0.51	14.81	11.33	85	85	722	214	55	25
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-2.84	-1.03	-4.57	-0.46	-8	1	8	-57	-12	-29
5	FHAMS 2005-AA2	\$345	\$71	2.30	0.38	7.04	3.82	77	77	714	211	42	31
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-1.85	-1.16	-12.34	-7.97	-15	-7	0	-60	-26	-23
6	FHAMS 2005-AA3	\$410	\$100	0.94	0.00	9.17	4.97	78	78	715	220	43	39
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-3.21	-1.54	-10.21	-6.82	-14	-6	1	-51	-25	-16
7	FHAMS 2005-AA4	\$357	\$105	1.98	1.45	11.20	4.95	78	78	720	238	49	39
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-2.17	-0.09	-8.18	-6.84	-15	-6	6	-33	-19	-16
8	FHAMS 2005-AA5	\$440	\$108	1.76	1.32	9.80	5.60	78	78	720	217	49	36
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-2.39	-0.22	-9.58	-6.19	-15	-6	6	-54	-19	-18
9	FHAMS 2005-AA6	\$575	\$169	1.46	0.50	11.43	6.36	80	80	724	222	45	30
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-2.69	-1.04	-7.95	-5.43	-13	-4	10	-49	-22	-25
10	FHAMS 2005-AA7	\$605	\$184	1.92	0.52	9.58	8.79	82	82	724	229	49	34
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-2.23	-1.02	-9.80	-3.00	-11	-2	10	-42	-19	-20
11	FHAMS 2005-AA8	\$539	\$163	1.53	1.01	12.76	9.86	82	82	719	227	50	34
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-2.62	-0.53	-6.62	-1.93	-10	-2	5	-44	-18	-21
12	FHAMS 2005-AA9	\$524	\$166	1.92	0.25	12.62	11.21	85	85	721	232	50	31
	Alt-A ARM 2005			4.15	1.54	19.38	11.79	92	84	714	271	68	55
	difference			-2.23	-1.29	-6.76	-0.58	-8	1	7	-39	-18	-24
13	FHAMS 2005-FA1	\$307	\$79	1.72	0.17	9.90	2.43	62	62	716	150	70	30
	Alt-A Fixed 2004			4.55	1.58	14.57	2.28	64	62	708	140	59	39
	difference			-2.83	-1.41	-4.67	0.15	-2	0	8	10	11	-9
14	FHAMS 2005-FA10	\$474	\$150	3.43	0.30	15.17	6.69	74	74	721	192	65	31
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-1.15	-1.44	-3.37	-0.66	-7	-2	10	-3	0	-12
15	FHAMS 2005-FA11	\$344	\$110	2.11	0.25	16.60	7.58	76	76	718	193	62	27
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-2.47	-1.49	-1.94	0.23	-5	0	7	-2	-3	-16
16	FHAMS 2005-FA2	\$257	\$72	2.05	0.23	12.09	2.65	61	61	727	163	69	28
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-2.53	-1.51	-6.45	-4.70	-20	-15	16	-32	4	-14
17	FHAMS 2005-FA3	\$230	\$62	3.47	1.02	9.22	3.80	64	64	728	156	67	33
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-1.11	-0.72	-9.32	-3.55	-17	-12	17	-39	3	-10
18	FHAMS 2005-FA4	\$272	\$71	3.44	1.35	9.44	3.18	62	62	724	156	71	32
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-1.14	-0.39	-9.10	-4.17	-19	-14	13	-39	6	-11
19	FHAMS 2005-FA5	\$465	\$132	2.11	0.56	12.36	3.23	67	67	722	172	66	33
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-2.47	-1.18	-6.18	-4.12	-14	-9	11	-23	1	-10
20	FHAMS 2005-FA6	\$225	\$72	2.08	0.16	13.18	4.65	79	73	718	194	64	32
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-2.50	-1.58	-5.36	-2.70	-2	-3	7	-1	-1	-11
21	FHAMS 2005-FA7	\$330	\$100	3.21	0.24	15.46	4.98	69	69	723	168	64	28
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-1.37	-1.50	-3.08	-2.37	-11	-7	12	-27	-1	-15
22	FHAMS 2005-FA8	\$544	\$167	2.19	0.69	14.78	5.59	73	73	724	186	63	32
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-2.39	-1.05	-3.76	-1.76	-8	-3	13	-9	-2	-10
23	FHAMS 2005-FA9	\$460	\$153	2.19	0.77	13.50	7.57	75	75	718	201	59	33
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-2.39	-0.97	-5.04	0.22	-6	-1	7	6	-6	-9

(\$ 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
<b>2006</b>													
24	FHAMS 2006-AA1	\$507	\$118	3.01	0.51	12.24	16.18	88	88	717	222	57	30
	Alt-A ARM 2006			4.56	1.86	27.43	21.47	105	95	709	324	75	56
	difference			-1.55	-1.35	-15.19	-5.29	-17	-7	8	-103	-18	-26
25	FHAMS 2006-AA2	\$273	\$65	0.92	0.96	16.03	14.91	87	87	720	231	54	33
	Alt-A ARM 2006			4.56	1.86	27.43	21.47	105	95	709	324	75	56
	difference			-3.64	-0.90	-11.40	-6.56	-18	-8	11	-94	-22	-23
26	FHAMS 2006-AA3	\$400	\$105	3.26	0.19	19.03	15.79	90	90	719	226	57	37
	Alt-A ARM 2006			4.56	1.86	27.43	21.47	105	95	709	324	75	56
	difference			-1.30	-1.67	-8.40	-5.68	-14	-5	10	-98	-18	-20
27	FHAMS 2006-AA4	\$265	\$52	0.98	1.69	16.12	14.96	89	89	718	217	56	33
	Alt-A ARM 2006			4.56	1.86	27.43	21.47	105	95	709	324	75	56
	difference			-3.58	-0.17	-11.31	-6.51	-16	-6	9	-107	-19	-23
28	FHAMS 2006-AA5	\$261	\$61	1.40	0.00	14.52	19.11	91	91	719	231	61	37
	Alt-A ARM 2006			4.56	1.86	27.43	21.47	105	95	709	324	75	56
	difference			-3.16	-1.86	-12.91	-2.36	-13	-4	10	-93	-15	-19
29	FHAMS 2006-AA6	\$410	\$92	2.35	0.44	24.88	17.60	90	90	720	243	70	32
	Alt-A ARM 2006			4.56	1.86	27.43	21.47	105	95	709	324	75	56
	difference			-2.21	-1.42	-2.55	-3.87	-14	-5	11	-81	-5	-24
30	FHAMS 2006-AA7	\$250	\$59	1.64	0.96	14.90	18.90	93	93	721	244	69	36
	Alt-A ARM 2006			4.56	1.86	27.43	21.47	105	95	709	324	75	56
	difference			-2.92	-0.90	-12.53	-2.57	-11	-2	12	-80	-6	-20
31	FHAMS 2006-AA8	\$262	\$58	1.11	0.70	19.57	19.62	95	95	721	231	72	41
	Alt-A ARM 2006			4.56	1.86	27.43	21.47	105	95	709	324	75	56
	difference			-3.45	-1.16	-7.86	-1.85	-10	0	12	-93	-4	-15
32	FHAMS 2006-FA1	\$589	\$168	1.94	1.62	20.84	7.53	77	77	720	188	67	28
	Alt-A Fixed 2005			4.58	1.74	18.54	7.35	81	76	711	195	65	43
	difference			-2.64	-0.12	2.30	0.18	-4	1	9	-7	3	-15
33	FHAMS 2006-FA2	\$335	\$99	4.96	0.95	18.10	9.39	77	77	712	203	69	32
	Alt-A Fixed 2006			5.20	2.17	27.39	14.97	94	87	702	217	76	39
	difference			-0.24	-1.22	-9.29	-5.58	-16	-10	10	-14	-7	-7
34	FHAMS 2006-FA3	\$666	\$216	3.14	0.68	18.52	10.00	79	79	716	202	72	27
	Alt-A Fixed 2006			5.20	2.17	27.39	14.97	94	87	702	217	76	39
	difference			-2.06	-1.49	-8.87	-4.97	-15	-8	14	-16	-5	-13
35	FHAMS 2006-FA4	\$346	\$94	2.93	1.14	19.41	9.07	79	79	719	170	71	24
	Alt-A Fixed 2006			5.20	2.17	27.39	14.97	94	87	702	217	76	39
	difference			-2.27	-1.03	-7.98	-5.90	-15	-8	17	-47	-5	-15
36	FHAMS 2006-FA5	\$286	\$84	2.21	2.65	19.68	8.90	81	81	715	190	73	19
	Alt-A Fixed 2006			5.20	2.17	27.39	14.97	94	87	702	217	76	39
	difference			-2.99	0.48	-7.71	-6.07	-13	-6	13	-27	-3	-20
37	FHAMS 2006-FA6	\$491	\$133	2.80	0.27	20.53	8.82	80	80	715	177	66	23
	Alt-A Fixed 2006			5.20	2.17	27.39	14.97	94	87	702	217	76	39
	difference			-2.40	-1.90	-6.86	-6.15	-14	-7	13	-41	-10	-17
38	FHAMS 2006-FA7	\$217	\$63	1.53	1.11	20.48	9.00	82	82	715	206	74	27
	Alt-A Fixed 2006			5.20	2.17	27.39	14.97	94	87	702	217	76	39
	difference			-3.67	-1.06	-6.91	-5.97	-11	-5	13	-11	-2	-12
39	FHAMS 2006-FA8	\$502	\$165	3.52	0.63	18.73	10.39	81	81	711	194	75	25
	Alt-A Fixed 2006			5.20	2.17	27.39	14.97	94	87	702	217	76	39
	difference			-1.68	-1.54	-8.66	-4.58	-12	-6	9	-23	-1	-14
<b>2007</b>													
40	FHAMS 2007-AA1	\$351	\$84	5.45	1.57	25.51	25.46	95	95	718	268	70	44
	Alt-A ARM 2007			4.65	1.79	27.67	22.38	103	95	714	422	80	63
	difference			0.80	-0.22	-2.16	3.08	-8	0	4	-155	-10	-19
41	FHAMS 2007-AA2	\$243	\$64	2.45	0.00	20.28	24.25	93	93	717	321	76	45
	Alt-A ARM 2007			4.65	1.79	27.67	22.38	103	95	714	422	80	63
	difference			-2.20	-1.79	-7.39	1.87	-10	-2	3	-101	-4	-18
42	FHAMS 2007-AA3	\$201	\$52	3.50	0.28	26.17	23.88	102	96	720	338	80	39
	Alt-A ARM 2007			4.65	1.79	27.67	22.38	103	95	714	422	80	63
	difference			-1.15	-1.51	-1.50	1.50	-1	1	6	-84	0	-24
43	FHAMS 2007-FA1	\$275	\$104	3.02	0.29	22.86	14.67	87	87	717	214	72	26
	Alt-A Fixed 2006			5.20	2.17	27.39	14.97	94	87	702	217	76	39
	difference			-2.18	-1.88	-4.53	-0.30	-7	0	15	-4	-4	-13
44	FHAMS 2007-FA2	\$330	\$107	2.57	1.40	22.84	14.44	83	83	712	209	73	24
	Alt-A Fixed 2007			5.09	2.01	25.94	13.97	93	88	708	275	77	42
	difference			-2.52	-0.61	-3.10	0.47	-10	-5	4	-65	-4	-18
45	FHAMS 2007-FA3	\$275	\$99	2.45	0.56	19.17	16.71	86	86	720	227	68	29
	Alt-A Fixed 2007			5.09	2.01	25.94	13.97	93	88	708	275	77	42
	difference			-2.64	-1.45	-6.77	2.74	-8	-2	12	-48	-9	-13
46	FHAMS 2007-FA4	\$413	\$185	3.39	0.89	23.09	14.03	85	85	712	230	71	28
	Alt-A Fixed 2007			5.09	2.01	25.94	13.97	93	88	708	275	77	42
	difference			-1.70	-1.12	-2.85	0.06	-8	-3	4	-45	-6	-14
47	FHAMS 2007-FA5	\$164	\$61	2.46	2.84	33.12	19.37	95	90	704	301	68	29
	Alt-A Fixed 2007			5.09	2.01	25.94	13.97	93	88	708	275	77	42
	difference			-2.63	0.83	7.18	5.40	2	2	-4	26	-8	-14