

65<GO> FGLMC 4 N

4.555(341)17

WAC<WAM>WALA JAN13

JAN 1mo 1183P	40.20	1/ 1/12: 225,059,872	next pay 3/15/13 (monthly)	CA	MA	WA	OTHR
'13 3mo 1279	41.0	1/ 1/13: 139,224,891	rcd date 2/28/13 (14 Delay)	17.6	7.5	5.7	69.2
6mo 1530	44.6		accrual 2/ 1/13- 2/28/13	2011			
12mo 1572	37.1			100			
Life 1572	37.1	factor 0.618612680000					

2/12/13

CPR

YIELD TABLE

		40.0	10.0	20.0	30.0	45.0	50.0	60.0
Vary PRICE	1/32	40.0 CPR	10.0 CPR	20.0 CPR	30.0 CPR	45.0 CPR	50.0 CPR	60.0 CPR

106-8	.650	2.973	2.306	1.534	.156	-.379	-1.610
-------	------	-------	-------	-------	------	-------	--------

PRICE

YIELD

AvgLife	1.94	7.30	4.10	2.70	1.67	1.45	1.12
Mod Dur	1.91	6.02	3.72	2.57	1.66	1.46	1.15
DATEWindow	3/13- 6/15/41	3/13- 6/15/41	3/13- 6/15/41	3/13- 6/15/41	3/13- 6/15/41	3/13- 6/15/41	3/13- 6/15/41
Spread I	+38/AL	+156/AL	+164/AL	+115/AL	-8/AL	-59/AL	-177/AL

JAN13	DEC12	NOV	OCT	SEP	AUG	JUL	JUN	MAY	APR	MAR	FEB12	
1183	1462	1180	1830	2092	1537	1675	1427	1197	2268	2166	1282p	Treasury Curve - BGN 16:13 +
40.2	46.8	35.4	51.2	54.4	36.9	36.8	28.5	21.5	36.3	30.3	15.4c	6mo -1- -2- -3- -5- -7- -10- -30-
												0.11 0.14 0.27 0.42 0.85 1.34 1.94 3.12