SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM SE
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS BY ELECTRONIC FILERS

RESIDENTIAL ASSET FUNDING CORPORATION
(Exact Name of Registrant as Specified in Charter)

0001053158
(Registrant CIK Number)

Form 8-K for August 14, 2002
(Electronic Report, Schedule or Registration Statement of Which the Documents Are a Part (Give Period of Report))

333-64775
~~333-53168~~
(SEC File Number, if Available)

N/A
(Name of Person Filing the Document (if Other Than the Registrant))

Exhibit Index at page 3.

2906 v2

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SIGNATURES

Filings Made by the Registrant. The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of Charlotte, State of North Carolina, on August 14, 2002.

RESIDENTIAL ASSET FUNDING CORPORATION

By: Michael Warden
Name: Michael Warden
Title: Director

Exhibit Index

Exhibit		Page
99.1	Computational Materials Prepared by Residential Asset Funding Corporation	

IN ACCORDANCE WITH RULE 311 (h) OF REGULATION S-T, THESE COMPUTATIONAL MATERIALS ARE BEING FILED IN PAPER.

Exhibit 99.1

COMPUTATIONAL MATERIALS
PREPARED BY RESIDENTIAL ASSET FUNDING CORPORATION

for

C-BASS Mortgage Loan Asset-Backed Certificates, Series 2002-CB4

2906 v2

Effective CLTV

Aggregate:	75.69%
Fixed:	76.20%
ARM:	74.73%
Group 1:	74.49%
Group 2:	76.22%
% with Original CLTV > 95%	17.56%
% with effective Original CLTV > 95%	13.04%
1st Liens (AGG)	95.78%
2nd Liens (AGG)	4.22%

294,812,392.54	
147,264,832.76	0.4995

AGGREGATE LPMI LOANS

Principal Balance Distribution	Count	Principal Balance	Percent of Principal Balance
0.01 to 50,000.00	186	7,063,229.79	4.80
50,000.01 to 100,000.00	525	37,934,166.62	25.76
100,000.01 to 150,000.00	287	35,654,314.39	24.21
150,000.01 to 200,000.00	149	25,988,450.31	17.65
200,000.01 to 250,000.00	73	16,381,663.09	11.12
250,000.01 to 300,000.00	38	10,323,194.22	7.01
300,000.01 to 350,000.00	22	7,111,182.62	4.83
350,000.01 to 400,000.00	10	3,714,036.61	2.52
400,000.01 to 450,000.00	5	2,116,615.11	1.44
450,000.01 to 500,000.00	2	977,980.00	0.66
Total:	**1,297**	**$147,264,832.76**	**100.00%**

Mortgage Rate Distribution	Count	Principal Balance	Percent of Principal Balance
5.501 to 6.000	3	450,846.72	0.31
6.001 to 6.500	5	1,053,455.45	0.72
6.501 to 7.000	29	5,263,174.99	3.57
7.001 to 7.500	71	12,951,844.61	8.79
7.501 to 8.000	140	21,796,300.52	14.8
8.001 to 8.500	117	14,631,033.03	9.94
8.501 to 9.000	435	44,414,115.20	30.16
9.001 to 9.500	262	23,688,875.45	16.09
9.501 to 10.000	94	10,357,527.10	7.03
10.001 to 10.500	69	7,349,664.27	4.99
10.501 to 11.000	47	3,881,279.21	2.64
11.001 to 11.500	12	715,552.32	0.49
11.501 to 12.000	10	543,704.62	0.37
12.001 to 12.500	1	50,711.92	0.03
12.501 to 13.000	2	116,747.35	0.08
Total:	**1,297**	**$147,264,832.76**	**100.00%**

Combined Loan to Value Distribution	Count	Principal Balance	Percent of Principal Balance
70.01 to 75.00	124	13,164,621.95	8.94
75.01 to 80.00	524	65,587,666.37	44.54
80.01 to 85.00	181	19,179,226.31	13.02
85.01 to 90.00	195	19,971,167.95	13.56
90.01 to 95.00	109	12,041,694.32	8.18
95.01 to 100.00	164	17,320,455.86	11.76
Total:	**1,297**	**$147,264,832.76**	**100.00%**

Remaining Term to Maturity Distribution	Count	Principal Balance	Percent of Principal Balance
61 to 120	10	460,883.37	0.31
121 to 180	131	9,954,661.29	6.76
181 to 240	76	4,921,595.86	3.34
241 to 300	44	3,221,832.75	2.19
301 to 360	1,036	128,705,859.49	87.4
Total:	**1,297**	**$147,264,832.76**	**100.00%**

Property Type Distribution	Count	Principal Balance	Percent of Principal Balance
Single Family	1,053	115,541,683.88	78.46
Planned Unit Development	54	9,340,280.16	6.34
Condominium	60	7,609,443.89	5.17
Two Family	55	6,084,165.93	4.13
Four Family	22	3,133,619.74	2.13
Three Family	21	2,860,909.67	1.94
Townhouse	8	888,977.13	0.60
Low Rise Condominium	7	721,499.73	0.49
Mobile Home	12	617,845.49	0.42
Manufactured Housing	3	270,777.64	0.18
High Rise Condominium	2	195,629.50	0.13
Total:	**1,297**	**$147,264,832.76**	**100.00%**

Occupancy Status Distribution	Count	Principal Balance	Percent of Principal Balance
Owner Occupied	1,111	133,196,790.69	90.45
Non Owner Occupied	176	13,293,629.95	9.03
Second Home	10	774,412.12	0.53
Total:	**1,297**	**$147,264,832.76**	**100.00%**

Use of Proceeds Distribution	Count	Principal Balance	Percent of Principal Balance
Purchase	440	53,609,688.50	36.40
Rate/Term Refinance	84	12,565,389.47	8.53
Cash Out Refinance	773	81,089,754.79	55.06
Total:	**1,297**	**$147,264,832.76**	**100.00%**

Doc Code Distribution	Count	Principal Balance	Percent of Principal Balance
Full Documentation	845	93,869,805.85	63.74
Income	269	34,519,173.73	23.44
Limited	92	10,162,823.33	6.90
Alternate	35	4,206,634.28	2.86
None	38	2,375,880.79	1.61
Streamlined	17	2,086,918.11	1.42
Missing	1	43,596.67	0.03
Total:	**1,297**	**$147,264,832.76**	**100.00%**

Geographic Distribution	Count	Principal Balance	Percent of Principal Balance
CA	192	34,119,747.77	23.17
FL	141	14,102,166.02	9.58
OH	87	7,623,266.69	5.18
NY	50	6,881,163.13	4.67
IL	43	5,629,380.57	3.82
MO	54	5,286,282.86	3.59
TX	58	4,888,945.70	3.32
MI	45	4,748,466.30	3.22
IN	64	4,574,174.29	3.11
NC	50	4,184,211.82	2.84
CO	25	4,049,083.26	2.75
VA	35	3,881,622.16	2.64
TN	46	3,605,711.74	2.45
AZ	22	3,003,191.11	2.04
PA	46	2,928,421.19	1.99
KY	27	2,715,421.36	1.84
AL	31	2,594,427.47	1.76
GA	19	2,570,896.69	1.75
MA	14	2,432,708.39	1.65
WI	18	2,172,787.35	1.48
MD	15	2,151,559.58	1.46
CT	15	2,099,670.79	1.43
SC	22	2,044,990.58	1.39
MN	15	1,992,680.19	1.35
OR	14	1,915,043.91	1.30
WA	14	1,829,473.45	1.24
OK	24	1,667,372.60	1.13
LA	20	1,618,338.40	1.10
NV	11	1,527,203.62	1.04
NJ	8	1,429,325.55	0.97
MS	7	991,081.98	0.67
KS	10	896,464.60	0.61
WV	11	904,374.60	0.61
IA	11	876,079.50	0.59
RI	5	641,632.23	0.44

AR	9	621,121.60	0.42
UT	4	542,937.53	0.37
NM	2	506,119.64	0.34
NH	2	244,063.20	0.17
NE	3	162,978.72	0.11
WY	2	115,922.74	0.08
DE	1	97,151.50	0.07
ME	1	95,790.08	0.07
HI	1	82,225.28	0.06
DC	1	80,251.28	0.05
ID	1	69,545.42	0.05
MT	1	69,358.32	0.05
Total:	**1,297**	**$147,264,832.76**	**100.00%**

FICO Distribution	**Count**	**Principal Balance**	**Percent of Principal Balance**
521 to 540	26	2,435,169.06	1.65
541 to 560	36	3,572,098.78	2.43
561 to 580	39	4,793,936.98	3.26
581 to 600	71	7,941,050.36	5.39
601 to 620	106	12,759,487.60	8.66
621 to 640	147	17,043,264.45	11.57
641 to 660	154	17,179,394.53	11.67
661 to 680	163	20,857,487.48	14.16
681 to 700	122	13,889,328.10	9.43
701 to 720	161	19,390,982.05	13.17
721 to 740	105	10,124,856.71	6.88
741 to 760	91	8,871,085.26	6.02
761 to 780	61	7,023,708.05	4.77
781 to 800	14	1,333,482.99	0.91
801 to 820	1	49,500.36	0.03
Total:	**1,297**	**$147,264,832.76**	**100.00%**

Aggregate Current Principal Balance:	$147,264,832.76
Range of Current Principal Balances:	$10,803.71 - $498,934.47
Average Current Principal Balance:	$113,542.66
Range of Original Principal Balances:	$11,075.00 - 500,000.00
Average Original Principal Balance:	$114,247.51
Range of Gross Mortgage Interest Rates:	5.875% - 12.990%
WA Gross Mortgage Interest Rate:	8.710%
WA Net Mortgage Interest Rate:	7.501%
WA CLTV Ratio:	84.66%
WA Remaining Term to Stated Maturity:	335
WA Original Term to Maturity:	343
% Second Lien Mortgage Loans:	0.00%
% Balloon Mortgage Loans:	3.71%
% Simple Interest Mortgage Loans:	0.00%
% of Mortgage Loans with Prepayment Penalties:	85.21%
% of Mortgage Loans with Primary Mortgage Insurance:	100.00%
% Owner-Financed Mortgage Loans:	1.18%
% FHA Mortgage Loans:	0.00%
% VA Mortgage Loans:	0.00%
% FHA Uninsured Mortgage Loans:	0.00%
% Subprime Mortgage Loans:	94.66%
% Performing Mortgage Loans:	99.59%
% Sub-Performing Mortgage Loans:	0.41%
% Sub-Performing in Forbearance:	0.00%
% Sub-Performing in Bankruptcy:	0.00%
% Delinquent Mortgage Loans:	0.41%
% 30 to 59 Days Delinquent:	0.41%
Geographic Concentration (In Excess of 5.00%)	
California	23.17%
Florida	9.58%
Ohio	5.18%
Maximum Zip Code Concentration (95111):	0.62%

Gross Margins Distribution		Count		Principal Balance		Percent of Principal Balance
-0.999 to 0.000		1		59,728.03		0.13
2.001 to 3.000		1		334,706.59		0.72
3.001 to 4.000		1		55,753.77		0.12
4.001 to 5.000		5		707,646.89		1.52
5.001 to 6.000		101		13,466,497.33		28.97
6.001 to 7.000		140		18,419,525.35		39.63
7.001 to 8.000		66		8,469,911.19		18.22
8.001 to 9.000		23		3,187,444.89		6.86
9.001 to 10.000		12		1,316,001.65		2.83
10.001 to 11.000		3		399,302.27		0.86
11.001 to 12.000		1		65,622.36		0.14
Total:		**354**		**46,482,140.32**		**100**

Initial Periodic Rate Cap Distributi		Count		Principal Balance		Percent of Principal Balance
1		6		529,282.58		1.14
1.5		173		26,018,501.36		55.98
2		49		5,029,744.89		10.82
3		124		14,771,470.65		31.78
6		2		133,140.84		0.29
Total:		**354**		**46,482,140.32**		**100**

Subsequent Periodic Rate Cap Dis		Count		Principal Balance		Percent of Principal Balance
1		123		13,813,284.73		29.72
1.5		186		27,808,676.77		59.83
2		45		4,860,178.82		10.46
Total:		**354**		**46,482,140.32**		**100**

Max Rate Distribution		Count		Principal Balance		Percent of Principal Balance
11.001 to 12.000		1		334,706.59		0.72
12.001 to 13.000		1		71,925.05		0.15
13.001 to 14.000		24		4,290,013.84		9.23
14.001 to 15.000		74		10,738,280.57		23.1
15.001 to 16.000		126		16,772,402.14		36.08
16.001 to 17.000		77		9,479,195.64		20.39

17.001 to 18.000		42		4,411,705.22		9.49
18.001 to 19.000		8		332,786.28		0.72
19.001 to 20.000		1		51,124.99		0.11
Total:		**354**		**46,482,140.32**		**100**

Floor Rate Distribution		**Count**		**Principal Balance**		**Percent of Principal Balance**
5.001 to 6.000		1		334,706.59		0.72
6.001 to 7.000		26		4,378,561.50		9.42
7.001 to 8.000		65		9,523,487.50		20.49
8.001 to 9.000		112		15,690,586.45		33.76
9.001 to 10.000		87		10,561,351.78		22.72
10.001 to 11.000		49		5,157,562.53		11.1
11.001 to 12.000		12		719,136.62		1.55
12.001 to 13.000		2		116,747.35		0.25
Total:		**354**		**46,482,140.32**		**100**

C BASS 2002-CB4
Term Sheet

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002
100% PPC, To Maturity			

Severity	*50%*				
Lag	*18*	***Servicer Advances***			
Forward Libor + 200					
CDR>>>>	***3***	***4***	***5***	***6***	***7***
DM (BEQ)	***405***	***413***	***462***	***277***	***-114***
WAL	4.79	4.98	6.83	6.59	6.11
Mod Durn	3.90	4.03	5.19	5.09	4.99
Mod Convexity	0.20	0.22	0.33	0.32	0.31
Prcp Window	Sep05 - Sep09	Sep05 - Jul09	Jun09 - Jun09	Apr09 - Apr09	Feb09 - Feb09
Payment Window	Sep02 - Sep09	Sep02 - Jul09	Sep02 - Jun09	Sep02 - Apr09	Sep02 - Feb09
Prcp Writedown	-	-	-	1,817,750	4,609,188
Total Collat Loss	13,552,335	17,610,535	21,467,237	25,136,977	28,632,970

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002
100% PPC, To Maturity			

Severity	*50%*				
Lag	*18*	***Servicer Advances***			
Forward Libor + 400					
CDR>>>>	***3***	***4***	***5***	***6***	***7***
DM (BEQ)	***407***	***413***	***6***	***-474***	***-1202***
WAL	4.79	4.96	6.63	6.02	5.35
Mod Durn	3.7	3.79	4.8	4.68	4.53
Mod Convexity	0.185	0.195	0.298	0.287	0.274
Prcp Window	Sep05 - Sep09	Sep05 - Jul09	Jun09 - Jun09	Apr09 - Apr09	Feb09 - Feb09
Payment Window	Sep02 - Sep09	Sep02 - Jul09	Sep02 - Jun09	Sep02 - Apr09	Sep02 - Feb09
Prcp Writedown	-	-	4,073,567	6,762,361	9,358,855
Total Collat Loss	13,558,599	17,618,396	21,476,492	25,147,444	28,644,485

C BASS 2002-CB4
Term Sheet

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002

100% PPC, To Maturity

Severity	*50%*						
Lag	*6*	*(No Advances)*					
Forward Libor							
CDR>>>>	***6***	***7***	***8***	***8***	***8.3***	***8.6***	***9***
WAL	4.42	4.31	4.58	4.58	4.75	4.87	4.93
Mod Durn	3.86	3.78	3.99	3.99	4.09	4.20	4.35
Mod Convexity	0.19	0.18	0.20	0.20	0.21	0.22	0.23
Prcp Window	Oct05 - Jan09	Sep05 - Nov08	Sep05 - Sep08	Sep05 - Sep08	Sep05 - Aug08	Sep05 - Aug08	Sep05 - Jul08
Payment Window	Sep02 - Jan09	Sep02 - Nov08	Sep02 - Sep08	Sep02 - Sep08	Sep02 - Aug08	Sep02 - Aug08	Sep02 - Jul08
Prcp Writedown	-	-	-	-	490,178	1,557,712	2,882,334
Total Collat Loss	25,131,823	28,626,750	31,959,984	31,959,984	32,930,093	33,886,926	35,142,519

Class B-2

Balance	2,950,000	**Delay**	0
Coupon	at pricing	**Dated**	08/27/202
Settle	08/27/202	**First Payment**	9/25/2002

100% PPC, To Maturity

Severity	*50%*						
Lag	*6*	*(No Advances)*					
Forward Libor							
CDR>>>>	***4***	***5***	***6***	***7***	***7.5***	***8***	***9***
WAL	4.57	4.48	4.38	4.53	5.97	5.2	3.34
Mod Durn	3.93	3.87	3.8	3.91	5	4.99	3.76
Mod Convexity	0.199	0.192	0.185	0.195	0.302	0.311	0.183
Prcp Window	Sep05 - May09	Sep05 - Mar09	Sep05 - Jan09	Sep05 - Nov08	Nov06 - Oct08	Sep08 - Sep08	NA - NA
Payment Window	Sep02 - May09	Sep02 - Mar09	Sep02 - Jan09	Sep02 - Nov08	Sep02 - Oct08	Sep02 - Sep08	Sep02 - Aug06
Prcp Writedown	-	-	-	-	731,370	2,454,854	2,950,000
Total Collat Loss	17,607,481	21,463,147	25,131,823	28,626,750	30,312,868	31,959,984	35,142,519

C BASS 2002-CB4
Term Sheet

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002

100% PPC, To Maturity

Severity	*50%*						
Lag	*6*	***(No Advances)***					
Forward Libor+200							
CDR>>>>	***4***	***5***	***6***	***6.3***	***6.6***	***7***	***7.5***
WAL	4.60	4.48	4.83	5.02	5.16	5.22	5.18
Mod Durn	3.79	3.71	3.95	4.05	4.16	4.30	4.49
Mod Convexity	0.19	0.18	0.20	0.21	0.22	0.23	0.25
Prcp Window	Sep05 - May09	Sep05 - Mar09	Sep05 - Jan09	Sep05 - Dec08	Sep05 - Dec08	Nov05 - Nov08	Apr06 - Oct08
Payment Window	Sep02 - May09	Sep02 - Mar09	Sep02 - Jan09	Sep02 - Dec08	Sep02 - Dec08	Sep02 - Nov08	Sep02 - Oct08
Prcp Writedown	-	-	-	653,181	1,777,686	3,179,172	4,920,656
Total Collat Loss	17,621,472	21,479,505	25,150,198	26,216,891	27,268,265	28,646,829	30,333,694

Class B-2

Balance	2,950,000	**Delay**	0
Coupon	at pricing	**Dated**	08/27/202
Settle	08/27/202	**First Payment**	9/25/2002

100% PPC, To Maturity

Severity	*50%*						
Lag	*6*	***(No Advances)***					
Forward Libor+200							
CDR>>>>	***3***	***4***	***5***	***5.3***	***5.6***	***6***	***6.5***
WAL	4.68	4.57	4.82	5.89	6.28	5.43	4.16
Mod Durn	3.8	3.73	3.9	4.58	4.91	4.62	3.69
Mod Convexity	0.192	0.184	0.198	0.265	0.304	0.28	0.18
Prcp Window	Sep05 - Aug09	Sep05 - May09	Sep05 - Mar09	Apr06 - Mar09	Feb09 - Feb09	Jan09 - Jan09	NA - NA
Payment Window	Sep02 - Aug09	Sep02 - May09	Sep02 - Mar09	Sep02 - Mar09	Sep02 - Feb09	Sep02 - Jan09	Sep02 - Oct07
Prcp Writedown	-	-	-	92,233	1,154,299	2,567,863	2,950,000
Total Collat Loss	13,561,481	17,621,472	21,479,505	22,599,755	23,703,524	25,150,198	26,919,489

C BASS 2002-CB4
Term Sheet

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002
100% PPC, To Maturity			

Severity	*40%*						
Lag	*6*	*Advances*					
Static Libor							
CDR>>>>	***9***	***10***	***12***	***13***	***13.5***	***14***	***15***
WAL	5.91	5.74	5.49	5.33	5.33	5.15	4.71
Mod Durn	5.20	5.07	4.87	4.74	4.74	4.70	4.71
Mod Convexity	0.32	0.30	0.28	0.26	0.26	0.26	0.26
Prcp Window	Jul08 - Jul08	May08 - May08	Feb08 - Feb08	Dec07 - Dec07	Dec07 - Dec07	Nov07 - Nov07	Oct07 - Oct07
Payment Window	Sep02 - Jul08	Sep02 - May08	Sep02 - Feb08	Sep02 - Dec07	Sep02 - Dec07	Sep02 - Nov07	Sep02 - Oct07
Prcp Writedown	-	-	-	-	172,003	1,323,547	3,625,511
Total Collat Loss	28,085,359	30,517,965	35,075,168	37,212,636	38,248,646	39,263,738	41,233,694

Class B-2

Balance	2,950,000	**Delay**	0
Coupon	at pricing	**Dated**	08/27/202
Settle	08/27/202	**First Payment**	9/25/2002
100% PPC, To Maturity			

Severity	*40%*						
Lag	*6*	*Advances*					
Static Libor							
CDR>>>>	***7***	***9***	***11***	***11.5***	***12***	***12.5***	***13***
WAL	4.31	4.16	4.08	4.5	5.16	5.15	4.31
Mod Durn	3.85	3.73	3.66	4.02	4.56	4.84	4.99
Mod Convexity	0.188	0.175	0.167	0.196	0.246	0.277	0.299
Prcp Window	Sep05 - Nov08	Sep05 - Jul08	Sep05 - Apr08	Dec05 - Mar08	Sep06 - Feb08	Dec07 - Jan08	Dec07 - Dec07
Payment Window	Sep02 - Nov08	Sep02 - Jul08	Sep02 - Apr08	Sep02 - Mar08	Sep02 - Feb08	Sep02 - Jan08	Sep02 - Dec07
Prcp Writedown	-	-	-	-	-	812,329	2,006,734
Total Collat Loss	22,875,490	28,085,359	32,845,665	33,972,294	35,075,168	36,155,041	37,212,636

C BASS 2002-CB4
Term Sheet

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002

100% PPC, To Maturity

Severity	*50%*						
Lag	*6*	***Advances***					
Static Libor							
CDR>>>>	***7***	***9***	***9.5***	***10***	***10.5***	***11***	***12***
WAL	6.24	5.91	5.83	5.74	5.66	5.61	4.94
Mod Durn	5.46	5.20	5.13	5.07	5.00	5.02	4.99
Mod Convexity	0.35	0.32	0.31	0.30	0.29	0.30	0.29
Prcp Window	Nov08 - Nov08	Jul08 - Jul08	Jun08 - Jun08	May08 - May08	Apr08 - Apr08	Apr08 - Apr08	Feb08 - Feb08
Payment Window	Sep02 - Nov08	Sep02 - Jul08	Sep02 - Jun08	Sep02 - May08	Sep02 - Apr08	Sep02 - Apr08	Sep02 - Feb08
Prcp Writedown	-	-	-	-	-	954,006	3,978,509
Total Collat Loss	28,594,258	35,106,589	36,643,911	38,147,345	39,618,007	41,056,969	43,843,849

Class B-2

Balance	2,950,000	**Delay**	0
Coupon	at pricing	**Dated**	08/27/202
Settle	08/27/202	**First Payment**	9/25/2002

100% PPC, To Maturity

Severity	*50%*						
Lag	*6*	***Advances***					
Static Libor							
CDR>>>>	***7***	***9***	***9.5***	***10***	***10.5***	***11***	***12***
WAL	6.24	5.91	5.83	5.54	4.33	3.09	2.14
Mod Durn	5.4	5.15	5.08	5.08	5.31	4.18	4.02
Mod Convexity	0.343	0.311	0.303	0.31	0.34	0.23	0.223
Prcp Window	Nov08 - Nov08	Jul08 - Jul08	Jun08 - Jun08	May08 - May08	Apr08 - Apr08	NA - NA	NA - NA
Payment Window	Sep02 - Nov08	Sep02 - Jul08	Sep02 - Jun08	Sep02 - May08	Sep02 - Apr08	Sep02 - Nov06	Sep02 - Apr05
Prcp Writedown	-	-	-	769,694	2,320,172	2,950,000	2,950,000
Total Collat Loss	28,594,258	35,106,589	36,643,911	38,147,345	39,618,007	41,056,969	43,843,849

-CONFIDENTIAL-

C BASS 2002-CB4
Term Sheet

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002

100% PPC, To Maturity

Severity	*40%*						
Lag	*6*	*Advances*					
Forward Libor							
CDR>>>>	***9***	***10***	***10.5***	***11***	***11.5***	***12***	***13***
WAL	5.91	5.74	5.74	5.66	5.56	5.39	5.03
Mod Durn	4.96	4.84	4.84	4.78	4.74	4.70	4.69
Mod Convexity	0.29	0.28	0.28	0.27	0.27	0.26	0.26
Prcp Window	Jul08 - Jul08	May08 - May08	May08 - May08	Apr08 - Apr08	Mar08 - Mar08	Feb08 - Feb08	Jan08 - Jan08
Payment Window	Sep02 - Jul08	Sep02 - May08	Sep02 - May08	Sep02 - Apr08	Sep02 - Mar08	Sep02 - Feb08	Sep02 - Jan08
Prcp Writedown	-	-	-	-	918,116	1,992,447	4,190,716
Total Collat Loss	28,113,886	30,547,393	31,724,275	32,875,737	34,002,602	35,105,661	37,243,357

Class B-2

Balance	2,950,000	**Delay**	0
Coupon	at pricing	**Dated**	08/27/202
Settle	08/27/202	**First Payment**	9/25/2002

100% PPC, To Maturity

Severity	*40%*						
Lag	*6*	*Advances*					
Forward Libor							
CDR>>>>	***7***	***8***	***9***	***9.5***	***10***	***11***	***12***
WAL	6.24	6.08	5.91	5.83	5.72	4.75	3.54
Mod Durn	5.13	5.02	4.91	4.85	4.81	4.62	3.81
Mod Convexity	0.314	0.301	0.287	0.281	0.277	0.271	0.188
Prcp Window	Nov08 - Nov08	Sep08 - Sep08	Jul08 - Jul08	Jun08 - Jun08	May08 - May08	Apr08 - Apr08	NA - NA
Payment Window	Sep02 - Nov08	Sep02 - Sep08	Sep02 - Jul08	Sep02 - Jun08	Sep02 - May08	Sep02 - Apr08	Sep02 - Nov06
Prcp Writedown	-	-	-	-	488,607	2,792,704	2,950,000
Total Collat Loss	22,901,278	25,567,860	28,113,886	29,344,230	30,547,393	32,875,737	35,105,661

-CONFIDENTIAL-

C- BASS 2002- CB4
run at 100% PPC

TERM_1 - CashflowsAF-2

Period	*Date*	*Principal*	*Interest*	*Cash Flow*	*Balance*	*Princ Writedown*	*Accrued Interest*	*Interest Shortfall*	*Accum Interest Shortfall*	*Coupon*
Total		33,400,000.00	3,770,022.06	37,170,022.06		0	3,770,022.06	0		
0	27-Aug-02	0	0	0	33,400,000.00	0	0	0	0	0
1	25-Sep-02	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
2	25-Oct-02	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
3	25-Nov-02	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
4	25-Dec-02	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
5	25-Jan-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
6	25-Feb-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
7	25-Mar-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
8	25-Apr-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
9	25-May-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
10	25-Jun-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
11	25-Jul-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
12	25-Aug-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
13	25-Sep-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
14	25-Oct-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
15	25-Nov-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
16	25-Dec-03	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
17	25-Jan-04	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
18	25-Feb-04	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
19	25-Mar-04	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
20	25-Apr-04	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
21	25-May-04	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
22	25-Jun-04	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
23	25-Jul-04	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
24	25-Aug-04	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75

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25	25-Sep-04	0	104,375.00	104,375.00	33,400,000.00	0	104,375.00	0	0	3.75
26	25-Oct-04	80,962.89	104,375.00	185,337.89	33,319,037.11	0	104,375.00	0	0	3.75
27	25-Nov-04	2,570,402.62	104,121.99	2,674,524.62	30,748,634.48	0	104,121.99	0	0	3.75
28	25-Dec-04	2,511,825.39	96,089.48	2,607,914.87	28,236,809.10	0	96,089.48	0	0	3.75
29	25-Jan-05	2,454,577.34	88,240.03	2,542,817.37	25,782,231.75	0	88,240.03	0	0	3.75
30	25-Feb-05	2,398,628.25	80,569.47	2,479,197.73	23,383,603.50	0	80,569.47	0	0	3.75
31	25-Mar-05	2,343,948.59	73,073.76	2,417,022.35	21,039,654.91	0	73,073.76	0	0	3.75
32	25-Apr-05	2,290,509.49	65,748.92	2,356,258.41	18,749,145.42	0	65,748.92	0	0	3.75
33	25-May-05	2,238,282.75	58,591.08	2,296,873.83	16,510,862.67	0	58,591.08	0	0	3.75
34	25-Jun-05	2,187,240.83	51,596.45	2,238,837.27	14,323,621.84	0	51,596.45	0	0	3.75
35	25-Jul-05	2,137,356.79	44,761.32	2,182,118.11	12,186,265.05	0	44,761.32	0	0	3.75
36	25-Aug-05	2,088,604.34	38,082.08	2,126,686.41	10,097,660.71	0	38,082.08	0	0	3.75
37	25-Sep-05	0	31,555.19	31,555.19	10,097,660.71	0	31,555.19	0	0	3.75
38	25-Oct-05	0	31,555.19	31,555.19	10,097,660.71	0	31,555.19	0	0	3.75
39	25-Nov-05	0	31,555.19	31,555.19	10,097,660.71	0	31,555.19	0	0	3.75
40	25-Dec-05	0	31,555.19	31,555.19	10,097,660.71	0	31,555.19	0	0	3.75
41	25-Jan-06	0	31,555.19	31,555.19	10,097,660.71	0	31,555.19	0	0	3.75
42	25-Feb-06	3,583.16	31,555.19	35,138.35	10,094,077.55	0	31,555.19	0	0	3.75
43	25-Mar-06	1,128,380.58	31,543.99	1,159,924.57	8,965,696.97	0	31,543.99	0	0	3.75
44	25-Apr-06	1,102,612.30	28,017.80	1,130,630.10	7,863,084.67	0	28,017.80	0	0	3.75
45	25-May-06	1,077,428.47	24,572.14	1,102,000.61	6,785,656.20	0	24,572.14	0	0	3.75
46	25-Jun-06	1,052,863.05	21,205.18	1,074,068.23	5,732,793.15	0	21,205.18	0	0	3.75
47	25-Jul-06	1,028,805.82	17,914.98	1,046,720.80	4,703,987.33	0	17,914.98	0	0	3.75
48	25-Aug-06	1,005,294.29	14,699.96	1,019,994.25	3,698,693.05	0	14,699.96	0	0	3.75
49	25-Sep-06	981,336.79	11,558.42	992,895.20	2,717,356.26	0	11,558.42	0	0	3.75
50	25-Oct-06	958,914.35	8,491.74	967,406.09	1,758,441.91	0	8,491.74	0	0	3.75
51	25-Nov-06	937,000.41	5,495.13	942,495.54	821,441.50	0	5,495.13	0	0	3.75
52	25-Dec-06	821,441.50	2,567.00	824,008.51	0	0	2,567.00	0	0	3.75

FICO Score Note: Cells in red font are calculations

Collateral Cuts for Subprime Pool

FICO	Total Balance Amount	%	LTV	Adjusted Balance[1] Amount	%[2]	WA LTV	WA DTI	WA FICO	% SFD/ PUD	Owner Occ.	% Full Doc	Cashout Refi
FICO NA	$1,156,777.20	0.39%	> 65.0	$974,424.64	0.33%	79.012	34.104	n/a	75.83	93.76	41.31	29.71
0 – 499.99	$8,574,284.17	2.91%	> 65.0	$7,549,302.01	2.56%	80.296	41.036	482	87.8	95.45	48.96	45.54
500 – 549.99	$25,382,292.23	8.61%	> 70.0	$20,491,222.33	6.95%	79.473	40.692	528	91.94	96.45	61.52	63.3
550 – 574.99	$19,367,160.15	6.57%	> 70.0	$15,451,523.03	5.24%	78.472	41.338	563	91.73	94.12	60.23	61.34
575 – 599.99	$24,489,617.92	8.31%	> 70.0	$19,032,345.00	6.46%	80.275	40.562	587	92.05	94.79	66.46	64.4
600 – 619.99	$23,418,641.66	7.94%	> 70.0	$19,674,059.20	6.67%	81.343	41.845	609	89.05	93.11	63.42	61.65
620 – 649.99	$50,132,893.91	17.01%	> 80.0	$20,313,342.97	6.89%	82.323	41.198	635	85.77	92.71	58.68	62.15
650 – 679.99	$49,821,406.47	16.90%	> 80.0	$22,799,545.43	7.73%	84.373	39.978	664	84.2	91.79	59.13	59.24
680 – 699.99	$26,636,571.44	9.04%	> 85.0	$11,489,560.60	3.90%	85.576	38.985	688	85.1	91.62	67.67	69.78
700 – 749.99	$46,104,409.73	15.64%	> 85.0	$19,797,127.98	6.72%	86.842	40.493	720	87.13	88.05	62.17	69.93
750 – 799.99	$19,662,702.89	6.67%	> 85.0	$9,264,245.90	3.14%	84.654	37.558	767	88.73	81.09	56.69	62.59
800 +	$65,634.77	0.02%	> 85.0	$49,500.36	0.02%	86.871	34.621	807	100	100	75.42	75.42
TOTAL	$294,812,392.54	100.00%		$166,886,199.45	56.61%	83.008	40.368	643	87.58	91.66	61	63.18

FICO: Average **643** **Min:** **391** **Max:** **809**

Debt To Income (DTI) Ratio

DTI	Total Balance Amount	%	FICO	Adjusted Balance[1] Amount	%[2]	WA LTV	WA DTI	WA FICO	% SFD/ PUD	Owner Occ.	% Full Doc	Cashout Refi
<= 20	$28,187,096.72	9.56%	< 550	$7,613,324.95	2.58%	80.013	15.07	615	90.1	88.44	38.6	47.78
20.001 – 25.00	$10,852,087.93	3.68%	< 550	$1,113,282.37	0.38%	80.817	22.642	653	84.89	83.65	58.19	70.43
25.001 – 30.00	$18,215,429.93	6.18%	< 575	$3,078,770.88	1.04%	81.256	27.663	646	86.76	92.57	54.41	74.44
30.001 – 35.00	$32,658,924.89	11.08%	< 575	$5,404,670.45	1.83%	83.101	32.559	653	89.72	93.59	65.59	67.21
35.001 – 40.00	$44,143,867.82	14.97%	< 600	$10,441,402.04	3.54%	83.609	37.535	646	90.36	92.94	59.08	65.89
40.001 – 45.00	$59,418,143.50	20.15%	< 625	$22,048,730.85	7.48%	83.557	42.646	648	85.09	91.49	58.36	60.35
45.001 – 50.00	$75,621,143.79	25.65%	< 650	$34,901,826.06	11.84%	84.925	47.786	649	87.83	92.13	68.81	64.87
50.001 – 55.00	$19,960,058.29	6.77%	< 675	$15,964,321.21	5.42%	80.979	52.185	618	84.14	93.91	71.64	63.41
55+	$5,755,639.67	1.95%	< 700	$5,167,469.42	1.75%	78.416	57.724	613	83.9	86.62	73.43	51.66
TOTAL	$294,812,392.54	100.00%		$105,733,798.23	35.86%	83.008	40.368	643	87.58	91.66	61	63.18

DTI: Average **40.37** **Min:** **3.00** **Max:** **62.75**

Loan To Value (LTV) Ratio

LTV	Total Balance Amount	%	DTI	Adjusted Balance[1] Amount	%[2]	WA LTV	WA DTI	WA FICO	% SFD/ PUD	Owner Occ	% Full Doc	Cashout Refi
< 60.00	$25,962,242.17	8.81%	> 50	$2,674,502.26	0.91%	68.374	39.263	660	90.78	88.54	44.46	85.86
60.01 – 70.00	$26,273,319.25	8.91%	> 50	$2,851,680.53	0.97%	67.509	39.622	624	82.44	83.07	53.72	74.4
70.01 – 80.00	$110,390,823.83	37.44%	> 50	$10,991,225.90	3.73%	78.465	40.495	635	82.72	91.28	56.15	47.15
80.01 – 85.00	$31,488,190.70	10.68%	> 50	$3,520,773.03	1.19%	84.352	41.594	615	89.06	90.74	64.33	69.84
85.01 – 90.00	$33,770,851.77	11.46%	> 50	$2,118,501.99	0.72%	89.397	39.799	628	90.24	91.73	66.5	56.62
90.01 – 95.00	$20,950,782.80	7.11%	> 50	$1,648,221.46	0.56%	94.11	42.638	667	89.32	92.59	71.95	60.11
95.01 – 100.00	$42,116,551.69	14.29%	> 50	$1,755,160.71	0.60%	99.536	39.946	683	96.48	99.33	75.47	85.05
100+	$3,859,630.33	1.31%	> 50	$155,632.08	0.05%	109.418	36.231	638	98.3	100	68.15	73.65
TOTAL	$294,812,392.54	100.00%		$25,715,697.96	8.72%	83.008	40.368	643	87.58	91.66	61	63.18

LTV: Average	**83.01**	**Min:**	**7.02**	**Max:**	**121.81**

[1] Balance of the collateral cut combined with second qualifier, i.e. (LTV), FICO, DTI etc.
All other cuts except the adjusted balance are only for the main bucket
[2] Percent of the Aggregate Principal Balance.

Principal Balance

Scheduled Principal Bala	Total Balance Amount	%	WA FICO	WA LTV	WA DTI	% SFD/ PUD	Owner Occ	Cashout Refi	% Full Doc
0 – $50K	$26,437,418.96	8.97%	645	78.17	36.01	85.91	81.48	49.05	67.93
$51 – $200K	$192,121,734.15	65.17%	640	84.26	40.32	87.67	90.88	65.79	66.64
$200.1 – $300K	$44,477,401.41	15.09%	640	82.68	42.18	86.69	97.72	55.31	56.75
$300.1 – $400K	$18,923,643.78	6.42%	661	81.45	40.95	87.67	96.45	52.7	46.63
$400.1 – $500K	$9,334,939.89	3.17%	651	80.11	44.98	95.46	94.68	50.95	46.58
$500.1 – $600K	$2,240,351.23	0.76%	703	74.40	35.42	77.05	100	51.33	25.91
$600.1 – $700K	$1,276,903.12	0.43%	592	65.58	27.00	100.00	100	0	100
$700.1 – $800K	$0.00	0.00%	n/a	n/a	n/a	n/a	n/a	n/a	n/a
$800.1 – $900K	$0.00	0.00%	n/a	n/a	n/a	n/a	n/a	n/a	n/a
$900.1 – $1000K	$0.00	0.00%	n/a	n/a	n/a	n/a	n/a	n/a	n/a
>$1000K	$0.00	0.00%	n/a	n/a	n/a	n/a	n/a	n/a	n/a
TOTAL	$294,812,392.54	100.00%	643	83.01	40.37	87.58	91.66	61	63.18

ipal Balance: Average **$98,172.62** **Min:** **$2,097.37** **Max:** **$643,583.30**

Documentation Type

Doc Type	Total Balance Amount	%	WA FICO	WA LTV	WA DTI	% SFD/ PUD	Owner Occ	Cashout Refi
Full Doc	$179,843,611.37	61.00%	643	84.51	41.01	88.83	92.94	66.65
Stated Doc	$59,142,617.86	20.06%	649	79.48	39.22	83.06	86.3	55.95
Limited Doc	$22,969,566.14	7.79%	650	84.09	38.04	87.49	95.51	69.96
NINA	$7,123,950.51	2.42%	647	86.25	39.64	90.89	90.43	22.62
Other	$25,732,646.66	8.73%	616	78.78	40.90	88.45	91.89	60.72
TOTAL	$294,812,392.54	100.00%	643	83.01	40.37	87.58	91.66	63.18

Property Type

Property Type	Total Balance Amount	%	WA FICO	WA LTV	WA DTI	% Owner Occ	Cashout Refi	% Full Doc
Single Family	$243,877,715.29	82.72%	641.00	83.614	40.07	94.12	62.37	66.65
PUD	$14,326,386.73	4.86%	640.00	82.472	42.88	98.71	53.38	42.23
Townhouse	$1,664,679.01	0.56%	663.00	84.985	38.43	86.09	72.56	65.12
2 – 4 Family	$20,165,249.89	6.84%	652.00	78.777	41.48	59.34	50.93	52.22
Condo	$12,104,263.42	4.11%	653.00	79.246	42.00	90.05	59.09	33.5
Manufactured	$2,287,056.78	0.78%	649.00	78.212	38.70	95.51	61.33	82.06
Other	$387,041.42	0.13%	702.00	79.105	38.47	15.66	15.33	32.25
TOTAL	$294,812,392.54	100.00%	643	83.01	40.37	91.66	61	63.18

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Loan Purpose

Loan Purpose	Total Balance		WA. FICO	WA. LTV	WA DTI	% SFD/ PUD	Owner Occ
	Amount	%					
Debt Consolidation	$0.00	0.00%	n/a	n/a	n/a	n/a	n/a
Refinance – Cashout	$186,254,821.12	63.18%	646	83.43	40.01	92.70	64.35
Purchase	$82,518,964.28	27.99%	642	83.49	40.78	88.12	53.41
Refinance – Rate Term	$26,038,607.14	8.83%	620	78.44	41.79	95.40	61.08
Other	$0.00	0.00%	n/a	n/a	n/a	n/a	n/a
TOTAL	$294,812,392.54	100.00%	643	83.01	40.37	91.66	61

Lien Status

Lien Status	Total Balance		WA FICO	WA LTV	WA DTI	% SFD/ PUD	Owner Occ	ashout Refi
	Amount	%						
First Lien	$282,367,822.88	95.78%	641	82.71	40.36	87.26	91.32	61.84
Second Lien	$12,444,569.66	4.22%	684	89.69	40.64	94.87	99.37	93.46
Third Lien	$0.00	0.00%	n/a	n/a	n/a	n/a	n/a	n/a
TOTAL	$294,812,392.54	100.00%	643	83.01	40.37	87.58	91.66	63.18

Occupancy Status

Occupancy Type	Total Balance		WA. FICO	WA LTV	WA DTI	% SFD/ PUD	Owner Occ	ashout Refi
	Amount	%						
Primary Residence	$270,217,990.14	91.66%	640	83.61	40.45	90.18	100	63.9
Second Home	$1,982,206.81	0.67%	663	75.32	39.62	88.15	58.45	35.65
Investment	$0.00	0.00%	n/a	n/a	n/a	n/a	n/a	n/a
Non-owner	$22,612,195.59	7.67%	673	76.49	39.41	56.53	0	56.97
Other	$0.00	0.00%	n/a	n/a	n/a	n/a	n/a	n/a
TOTAL	$294,812,392.54	100.00%	643	83.01	40.37	87.58	61	63.18

C BASS 2002-CB4

Class IO

Balance	112,000,000	Delay	24
Coupon	6.5 for 6, 3.50	Dated	37,469
Settle	8/27/2002	First Payment	37,524

	50 CPR, Call (Y)	*55 CPR, Call (Y)*	*60 CPR, Call (Y)*	***67 CPR, Call (Y)***	*70 CPR, Call (Y)*
Price	Yield	Yield	Yield	**Yield**	Yield
4.426	4.65	4.65	4.65	**3.93**	2.36
WAL	0.99	0.99	0.99	**0.99**	0.98
Mod Durn	0.45	0.45	0.45	**0.45**	0.45
Mod Convexity	0.01	0.01	0.01	**0.01**	0.01
Payment Window	Sep02 - Aug03	Sep02 - Aug03	Sep02 - Aug03	**Sep02 - Aug03**	Sep02 - Aug03

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C BASS Class A IO

Balance	112,000,000	Delay	24
Coupon	6.50 for 6 and 3.50	Dated	8/1/2002
Settle	8/27/2002	First Payment	9/25/2002

Yield	***100% PPC***	
3.70	4.447	Price
3.70	4.9164	Price (w/Accrd)
3.72	4.4466	Price
3.72	4.916	Price (w/Accrd)
3.74	4.4461	Price
3.74	4.9156	Price (w/Accrd)
3.76	4.4457	Price
3.76	4.9151	Price (w/Accrd)
3.78	4.4452	Price
3.78	4.9147	Price (w/Accrd)
3.80	4.4448	Price
3.80	4.9142	Price (w/Accrd)
3.82	4.4443	Price
3.82	4.9138	Price (w/Accrd)
3.84	4.4439	Price
3.84	4.9133	Price (w/Accrd)
3.86	4.4435	Price
3.86	4.9129	Price (w/Accrd)
3.88	4.443	Price
3.88	4.9125	Price (w/Accrd)
3.90	4.4426	Price
3.90	4.912	Price (w/Accrd)
3.92	4.4421	Price
3.92	4.9116	Price (w/Accrd)
3.94	4.4417	Price
3.94	4.9111	Price (w/Accrd)
3.96	4.4413	Price
3.96	4.9107	Price (w/Accrd)
3.98	4.4408	Price
3.98	4.9103	Price (w/Accrd)
4.00	4.4404	Price
4.00	4.9098	Price (w/Accrd)
4.02	4.4399	Price
4.02	4.9094	Price (w/Accrd)
4.04	4.4395	Price
4.04	4.9089	Price (w/Accrd)
4.06	4.439	Price
4.06	4.9085	Price (w/Accrd)
4.08	4.4386	Price
4.08	4.9081	Price (w/Accrd)
4.10	4.4382	Price
4.10	4.9076	Price (w/Accrd)

WAL	0.99
Mod Durn	0.45
Mod Convexity	0.005
Payment Wind	Sep02 - Aug03
Total Collat Lo:	0.00 (0.00%)

C BASS 2002-CB4
Excess Interest as a % of Collateral Balance

run at 100% PPC, to call

Period Total	Date	Static Libor	Forward Libor
0	27-Aug-02		
1	25-Sep-02	3.22%	3.21%
2	25-Oct-02	2.97%	2.96%
3	25-Nov-02	2.74%	2.75%
4	25-Dec-02	2.80%	2.89%
5	25-Jan-03	2.56%	2.65%
6	25-Feb-03	2.48%	2.56%
7	25-Mar-03	4.26%	4.35%
8	25-Apr-03	3.61%	3.69%
9	25-May-03	3.73%	3.80%
10	25-Jun-03	3.49%	3.50%
11	25-Jul-03	3.59%	3.59%
12	25-Aug-03	3.35%	3.32%
13	25-Sep-03	5.03%	4.85%
14	25-Oct-03	5.23%	5.02%
15	25-Nov-03	4.98%	4.74%
16	25-Dec-03	5.18%	4.72%
17	25-Jan-04	4.93%	4.44%
18	25-Feb-04	4.90%	4.41%
19	25-Mar-04	5.32%	4.77%
20	25-Apr-04	4.83%	4.25%
21	25-May-04	5.02%	4.43%
22	25-Jun-04	4.77%	3.96%
23	25-Jul-04	4.96%	4.14%
24	25-Aug-04	4.71%	3.89%
25	25-Sep-04	4.68%	3.84%
26	25-Oct-04	4.86%	4.03%
27	25-Nov-04	4.62%	3.77%
28	25-Dec-04	4.82%	3.84%
29	25-Jan-05	4.61%	3.57%
30	25-Feb-05	4.59%	3.57%
31	25-Mar-05	5.27%	4.25%
32	25-Apr-05	4.58%	3.47%
33	25-May-05	4.79%	3.66%
34	25-Jun-05	4.57%	3.27%
35	25-Jul-05	4.78%	3.47%
36	25-Aug-05	4.56%	3.21%
37	25-Sep-05	4.55%	3.15%
38	25-Oct-05	4.79%	3.41%
39	25-Nov-05	4.58%	3.19%
40	25-Dec-05	4.79%	3.37%
41	25-Jan-06	4.57%	3.14%

42	25-Feb-06	4.56%	3.15%
43	25-Mar-06	5.21%	3.85%
44	25-Apr-06	4.53%	3.09%
45	25-May-06	4.74%	3.30%
46	25-Jun-06	4.53%	3.01%
47	25-Jul-06	4.73%	3.23%
48	25-Aug-06	4.52%	2.98%
49	25-Sep-06	4.52%	2.94%
50	25-Oct-06	4.73%	3.15%
51	25-Nov-06	4.51%	2.89%
52	25-Dec-06	4.72%	3.05%
53	25-Jan-07	4.51%	2.80%
54	25-Feb-07	4.52%	2.79%
55	25-Mar-07	5.21%	3.51%
56	25-Apr-07	4.54%	2.74%
57	25-May-07	4.76%	2.97%
58	25-Jun-07	4.56%	2.68%
59	25-Jul-07	4.78%	2.91%
60	25-Aug-07	4.58%	2.67%
61	25-Sep-07	4.59%	2.64%
62	25-Oct-07	4.81%	2.86%
63	25-Nov-07	4.61%	2.60%
64	25-Dec-07	4.84%	2.77%
65	25-Jan-08	4.64%	2.51%
66	25-Feb-08	4.65%	2.50%
67	25-Mar-08	5.11%	2.96%
68	25-Apr-08	4.68%	2.44%
69	25-May-08	4.91%	2.67%
70	25-Jun-08	4.71%	2.39%
71	25-Jul-08	4.95%	2.64%
72	25-Aug-08	4.76%	2.38%
73	25-Sep-08	4.78%	2.36%
74	25-Oct-08	5.03%	2.60%
75	25-Nov-08	4.83%	2.34%
76	25-Dec-08	5.08%	2.55%
77	25-Jan-09	4.88%	2.29%
78	25-Feb-09	4.91%	2.28%
79	25-Mar-09	5.68%	3.06%
80	25-Apr-09	4.97%	2.23%
81	25-May-09	5.23%	2.48%
82	25-Jun-09	5.03%	2.20%
83	25-Jul-09	5.30%	2.45%
84	25-Aug-09	5.10%	2.18%
85	25-Sep-09	5.13%	2.15%
86	25-Oct-09	5.41%	2.40%
87	25-Nov-09	5.20%	2.11%
88	25-Dec-09	5.48%	2.32%
89	25-Jan-10	5.28%	2.04%
90	25-Feb-10	5.32%	2.03%
91	25-Mar-10	6.16%	2.89%

AGGREGATE

Originator	Number of Loans	Principal Balance	Percent of Principal Balance
First Union	1,112	89,804,464.86	30.46
Accredited	345	46,531,682.26	15.78
Master Financial Inc.	243	26,485,417.29	8.98
New Century	186	25,041,941.02	8.49
WMC Mortgage	80	15,988,270.36	5.42
Amresco	175	12,220,195.15	4.15
Nomura	130	10,415,891.80	3.53
Banc of America	150	9,661,395.54	3.28
Conseco	79	9,311,120.32	3.16
Guaranty Bank	38	8,367,302.30	2.84
Impac	83	8,331,004.02	2.83
Freemont Investment	50	6,667,043.18	2.26
Encore Credit Corp.	35	6,196,334.04	2.10
South Plains	114	5,027,638.62	1.71
Walsh	64	3,686,561.95	1.25
Radian	15	1,708,862.53	0.58
Mtge Investment Lending Assoc.	19	1,388,008.59	0.47
CIT/Tyco	8	800,973.21	0.27
RBMG Inc.	5	787,711.90	0.27
Aames	4	711,462.71	0.24
Merrill Lynch	6	648,830.20	0.22
First Place Financial	8	551,593.75	0.19
Altegra	6	539,366.58	0.18
Ocwen	5	532,078.36	0.18
Chase	6	494,074.52	0.17
DLJ	5	452,436.55	0.15
GMAC/RFC	5	335,010.41	0.11
Nassau Mortgage	1	314,304.52	0.11
Nations Bank	2	264,685.41	0.09
NCS Mortgage	3	239,895.11	0.08
Dime	2	201,022.64	0.07
Peoples Choice	1	163,262.74	0.06
Equicredit	3	132,826.23	0.05
Prudential	1	106,033.52	0.04
Crossland	1	84,674.43	0.03
EMC	1	78,894.90	0.03
First Collateral Corp	1	97,505.21	0.03
GRP Financial	2	77,551.70	0.03
Kaufman & Broad	1	90,070.46	0.03
Mellon Bank	2	100,073.79	0.03
Countrywide	3	47,143.14	0.02
IBF Mortgage	1	53,233.40	0.02
Conti	1	32,485.44	0.01
Creve Coeur	1	42,057.88	0.01
Total	**3,003**	**$294,812,392.54**	**100.00%**

GROUP I

Originator	Number of Loans	Principal Balance	Percent of Principal Balance
Accredited	127	18,800,612.10	20.67
New Century	144	18,437,245.72	20.27
Master Financial Inc.	132	14,189,967.86	15.60
Conseco	76	8,236,710.52	9.05
Amresco	112	6,749,606.22	7.42
Nomura	76	6,671,380.16	7.33
Freemont Investment	45	5,423,882.27	5.96
Impac	41	4,453,345.00	4.90
Banc of America	31	2,843,273.40	3.13
Walsh	17	1,040,685.28	1.14
Mtge Investment Lending Assoc.	6	1,000,049.29	1.10
WMC Mortgage	3	631,424.31	0.69
Merrill Lynch	3	408,410.27	0.45
RBMG Inc.	2	305,410.39	0.34
DLJ	3	220,606.25	0.24
Guaranty Bank	1	222,079.12	0.24
NCS Mortgage	2	215,682.34	0.24
First Place Financial	2	203,976.68	0.22
GMAC/RFC	2	163,074.78	0.18
Altegra	2	119,035.47	0.13
First Union	2	106,535.01	0.12
Prudential	1	106,033.52	0.12
Aames	1	87,491.48	0.10
Ocwen	1	88,448.72	0.10
EMC	1	78,894.90	0.09
GRP Financial	2	77,551.70	0.09
Equicredit	1	51,181.59	0.06
Creve Coeur	1	42,057.88	0.05
Total	**3,003**	**$294,812,392.54**	**100.00%**

GROUP II

Originator	Number of Loans	Principal Balance	Percent of Principal Balance
First Union	1,110	89,697,929.85	44.00
Accredited	218	27,731,070.16	13.60
WMC Mortgage	77	15,356,846.05	7.53
Master Financial Inc.	111	12,295,449.43	6.03
Guaranty Bank	37	8,145,223.18	4.00
Banc of America	119	6,818,122.14	3.34
New Century	42	6,604,695.30	3.24
Encore Credit Corp.	35	6,196,334.04	3.04
Amresco	63	5,470,588.93	2.68
South Plains	114	5,027,638.62	2.47
Impac	42	3,877,659.02	1.90
Nomura	54	3,744,511.64	1.84
Walsh	47	2,645,876.67	1.30
Radian	15	1,708,862.53	0.84
Freemont Investment	5	1,243,160.91	0.61
Conseco	3	1,074,409.80	0.53
CIT/Tyco	8	800,973.21	0.39
Aames	3	623,971.23	0.31
Chase	6	494,074.52	0.24
RBMG Inc.	3	482,301.51	0.24
Ocwen	4	443,629.64	0.22
Altegra	4	420,331.11	0.21
Mtge Investment Lending Assoc.	13	387,959.30	0.19
First Place Financial	6	347,617.07	0.17
Nassau Mortgage	1	314,304.52	0.15
Nations Bank	2	264,685.41	0.13
Merrill Lynch	3	240,419.93	0.12
DLJ	2	231,830.30	0.11
Dime	2	201,022.64	0.10
GMAC/RFC	3	171,935.63	0.08
Peoples Choice	1	163,262.74	0.08
First Collateral Corp	1	97,505.21	0.05
Mellon Bank	2	100,073.79	0.05
Crossland	1	84,674.43	0.04
Equicredit	2	81,644.64	0.04
Kaufman & Broad	1	90,070.46	0.04
IBF Mortgage	1	53,233.40	0.03
Conti	1	32,485.44	0.02
Countrywide	3	47,143.14	0.02
NCS Mortgage	1	24,212.77	0.01
Total	**2,166**	**203,837,740.31**	**100.00**

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THE CARLISLE GROUP
3,003 records
Balance: 294,812,393

***Selection Criteria:** All records*
Table of Contents

1. Prepayment Penalty Type

Prepayment Penalty Type	Count	Principal Balance	Percent of Principal Balance
	926	76,919,895.08	26.09
1 MONTH OF INTEREST	5	434,791.24	0.15
2 MONTHS OF INTEREST	8	632,052.61	0.21
3 MONTHS OF INTEREST	30	3,429,966.95	1.16
4 MONTHS OF INTEREST	6	855,672.74	0.29
6 MONTHS OF INTEREST	765	102,361,797.15	34.72
12 MONTHS OF INTEREST	3	228,500.42	0.08
1% OF UPB	43	3,323,869.75	1.13
2% OF UPB	1,062	87,309,158.13	29.62
3% OF UPB	17	2,069,022.26	0.70
3.5% OF UPB	1	56,219.28	0.02
4% OF UPB	2	204,293.03	0.07
5% OF UPB	114	15,198,444.60	5.16
6% OF UPB	2	143,205.29	0.05
PU3/2/1	2	240,133.86	0.08
PU3/3/3/1/1	2	124,189.19	0.04
PU5/4	1	65,488.10	0.02

The numbers after the PU represent what percentage of the UPB the penalty is. The first number is the penalty in year one, the second is year two and so on...

PU5/4/3	5	537,562.89	0.18
PU5/4/3/2/1	9	678,129.97	0.23
Total:	**3,003**	**294,812,392.54**	**100.00**

Contact Dane Smith @704-715-8141 with any questions.

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BASS 2002-CB4
Term Sheet

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002

100% PPC, To Maturity

Severity	50%				
Lag	18	*Servicer Advances*			
Forward Libor + 200					
CDR>>>>	*3*	*4*	*5*	*6*	*7*
WAL	4.79	4.70	4.65	4.96	5.33
Mod Durn	3.90	3.85	3.81	4.02	4.28
Mod Convexity	0.20	0.20	0.19	0.21	0.24
Prcp Window	Sep05 - Sep09	Sep05 - Jul09	Sep05 - Jun09	Sep05 - Apr09	Sep05 - Feb09
Payment Window	Sep02 - Sep09	Sep02 - Jul09	Sep02 - Jun09	Sep02 - Apr09	Sep02 - Feb09
Prcp Writedown	-	-	-	98,971	3,139,537
Total Collat Loss	13,552,335	17,610,535	21,467,237	25,136,977	28,632,970

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002

100% PPC, To Maturity

Severity	50%				
Lag	18	*Servicer Advances*			
Forward Libor + 400					
CDR>>>>	*3*	*4*	*5*	*6*	*7*
WAL	4.79	4.75	5.35	5.57	5.49
Mod Durn	3.7	3.68	3.98	4.25	4.56
Mod Convexity	0.185	0.182	0.212	0.239	0.274
Prcp Window	Sep05 - Sep09	Sep05 - Jul09	Sep05 - Jun09	Nov05 - Apr09	Mar07 - Feb09
Payment Window	Sep02 - Sep09	Sep02 - Jul09	Sep02 - Jun09	Sep02 - Apr09	Sep02 - Feb09
Prcp Writedown	-	-	1,739,640	4,822,742	7,771,244
Total Collat Loss	13,558,599	17,618,396	21,476,492	25,147,444	28,644,485

-CONFIDENTIAL-

	A	B	C	D	E	F
1	Period	Date	Principal	Interest	Cash Flow	Balance
2	Total		12,530,000.00	5,559,604.56	18,089,604.56	
3						
4	0	27-Aug-02	0	0	0	12,530,000.00
5	1	25-Sep-02	0	37,649.17	37,649.17	12,530,000.00
6	2	25-Oct-02	0	80,805.97	80,805.97	12,530,000.00
7	3	25-Nov-02	0	83,172.57	83,172.57	12,530,000.00
8	4	25-Dec-02	0	79,541.48	79,541.48	12,530,000.00
9	5	25-Jan-03	0	82,179.92	82,179.92	12,530,000.00
10	6	25-Feb-03	0	82,168.05	82,168.05	12,530,000.00
11	7	25-Mar-03	0	74,141.26	74,141.26	12,530,000.00
12	8	25-Apr-03	0	82,210.13	82,210.13	12,530,000.00
13	9	25-May-03	0	79,679.31	79,679.31	12,530,000.00
14	10	25-Jun-03	0	83,214.65	83,214.65	12,530,000.00
15	11	25-Jul-03	0	80,847.74	80,847.74	12,530,000.00
16	12	25-Aug-03	0	83,871.75	83,871.75	12,530,000.00
17	13	25-Sep-03	0	86,151.69	86,151.69	12,530,000.00
18	14	25-Oct-03	0	83,854.94	83,854.94	12,530,000.00
19	15	25-Nov-03	0	86,178.47	86,178.47	12,530,000.00
20	16	25-Dec-03	0	86,219.40	86,219.40	12,530,000.00
21	17	25-Jan-04	0	93,354.27	93,354.27	12,530,000.00
22	18	25-Feb-04	0	91,582.08	91,582.08	12,530,000.00
23	19	25-Mar-04	0	89,307.26	89,307.26	12,530,000.00
24	20	25-Apr-04	0	91,554.95	91,554.95	12,530,000.00
25	21	25-May-04	0	91,556.56	91,556.56	12,530,000.00
26	22	25-Jun-04	0	91,583.62	91,583.62	12,530,000.00
27	23	25-Jul-04	0	91,779.06	91,779.06	12,530,000.00
28	24	25-Aug-04	0	92,125.10	92,125.10	12,530,000.00
29	25	25-Sep-04	0	95,091.83	95,091.83	12,530,000.00
30	26	25-Oct-04	0	95,088.17	95,088.17	12,530,000.00
31	27	25-Nov-04	0	95,045.55	95,045.55	12,530,000.00
32	28	25-Dec-04	0	95,040.89	95,040.89	12,530,000.00
33	29	25-Jan-05	0	95,151.23	95,151.23	12,530,000.00
34	30	25-Feb-05	0	96,330.75	96,330.75	12,530,000.00
35	31	25-Mar-05	0	99,188.86	99,188.86	12,530,000.00
36	32	25-Apr-05	0	99,270.85	99,270.85	12,530,000.00
37	33	25-May-05	0	99,219.74	99,219.74	12,530,000.00
38	34	25-Jun-05	0	99,180.54	99,180.54	12,530,000.00
39	35	25-Jul-05	0	99,227.26	99,227.26	12,530,000.00
40	36	25-Aug-05	0	99,836.80	99,836.80	12,530,000.00
41	37	25-Sep-05	2,927,971.60	102,585.70	3,030,557.30	9,602,028.40
42	38	25-Oct-05	342,232.68	78,545.41	420,778.08	9,259,795.72
43	39	25-Nov-05	318,833.51	75,672.62	394,506.13	8,940,962.21
44	40	25-Dec-05	324,988.89	73,009.15	397,998.04	8,615,973.32
45	41	25-Jan-06	286,435.41	70,342.54	356,777.94	8,329,537.91
46	42	25-Feb-06	235,047.84	68,210.38	303,258.22	8,094,490.07
47	43	25-Mar-06	0	66,758.02	66,758.02	8,094,490.07
48	44	25-Apr-06	0	66,747.21	66,747.21	8,094,490.07
49	45	25-May-06	0	66,692.88	66,692.88	8,094,490.07
50	46	25-Jun-06	0	66,675.78	66,675.78	8,094,490.07
51	47	25-Jul-06	0	66,656.21	66,656.21	8,094,490.07

	A	B	C	D	E	F
52	48	25-Aug-06	0	66,779.12	66,779.12	8,094,490.07
53	49	25-Sep-06	1,469,425.84	66,729.29	1,536,155.12	6,625,064.24
54	50	25-Oct-06	186,815.45	54,561.38	241,376.83	6,438,248.79
55	51	25-Nov-06	181,555.83	52,966.68	234,522.51	6,256,692.96
56	52	25-Dec-06	176,444.39	51,424.65	227,869.04	6,080,248.57
57	53	25-Jan-07	0	49,952.89	49,952.89	6,080,248.57
58	54	25-Feb-07	0	49,942.35	49,942.35	6,080,248.57
59	55	25-Mar-07	0	49,895.34	49,895.34	6,080,248.57
60	56	25-Apr-07	0	49,872.86	49,872.86	6,080,248.57
61	57	25-May-07	0	49,828.49	49,828.49	6,080,248.57
62	58	25-Jun-07	0	49,801.84	49,801.84	6,080,248.57
63	59	25-Jul-07	0	49,797.50	49,797.50	6,080,248.57
64	60	25-Aug-07	0	49,779.18	49,779.18	6,080,248.57
65	61	25-Sep-07	1,348,943.19	49,731.72	1,398,674.91	4,731,305.38
66	62	25-Oct-07	0	38,658.34	38,658.34	4,731,305.38
67	63	25-Nov-07	0	38,621.27	38,621.27	4,731,305.38
68	64	25-Dec-07	0	38,587.83	38,587.83	4,731,305.38
69	65	25-Jan-08	0	38,570.24	38,570.24	4,731,305.38
70	66	25-Feb-08	0	38,557.05	38,557.05	4,731,305.38
71	67	25-Mar-08	0	38,520.13	38,520.13	4,731,305.38
72	68	25-Apr-08	0	38,497.82	38,497.82	4,731,305.38
73	69	25-May-08	0	38,462.38	38,462.38	4,731,305.38
74	70	25-Jun-08	0	38,433.44	38,433.44	4,731,305.38
75	71	25-Jul-08	0	38,418.24	38,418.24	4,731,305.38
76	72	25-Aug-08	0	38,395.96	38,395.96	4,731,305.38
77	73	25-Sep-08	0	38,358.56	38,358.56	4,731,305.38
78	74	25-Oct-08	0	38,321.97	38,321.97	4,731,305.38
79	75	25-Nov-08	0	38,284.52	38,284.52	4,731,305.38
80	76	25-Dec-08	0	38,260.47	38,260.47	4,731,305.38
81	77	25-Jan-09	0	38,246.79	38,246.79	4,731,305.38
82	78	25-Feb-09	0	38,226.29	38,226.29	4,731,305.38
83	79	25-Mar-09	0	38,201.72	38,201.72	4,731,305.38
84	80	25-Apr-09	0	38,187.76	38,187.76	4,731,305.38
85	81	25-May-09	0	38,164.97	38,164.97	4,731,305.38
86	82	25-Jun-09	0	38,141.42	38,141.42	4,731,305.38
87	83	25-Jul-09	4,731,305.38	38,126.31	4,769,431.69	0

	G	H	I	J	K
1	Princ Writedown	Accrued Interest	Interest Shortfall	Cum Interest Shortfall	Coupon
2	0	6,150,092.54	0		
3					
4	0	0	0	0	0
5	0	37,649.17	0	0	3.73
6	0	80,805.97	0	0	7.739
7	0	83,172.57	0	0	7.708
8	0	79,541.48	0	0	7.618
9	0	82,179.92	0	0	7.617
10	0	82,168.05	0	0	7.615
11	0	74,141.26	0	0	7.608
12	0	82,210.13	0	0	7.619
13	0	79,679.31	0	0	7.631
14	0	83,214.65	0	0	7.712
15	0	80,847.74	0	0	7.743
16	0	83,871.75	0	0	7.773
17	0	86,172.12	0	0	7.987
18	0	83,854.94	0	0	8.031
19	0	87,128.09	0	0	8.075
20	0	87,553.38	0	0	8.385
21	0	91,026.41	0	0	8.436
22	0	91,582.08	0	0	8.488
23	0	89,307.26	0	0	8.848
24	0	95,997.24	0	0	8.897
25	0	93,414.28	0	0	8.946
26	0	100,242.99	0	0	9.291
27	0	97,447.90	0	0	9.333
28	0	101,148.25	0	0	9.375
29	0	104,318.27	0	0	9.668
30	0	101,288.34	0	0	9.7
31	0	105,009.89	0	0	9.732
32	0	103,962.45	0	0	9.957
33	0	107,749.40	0	0	9.986
34	0	108,069.86	0	0	10.016
35	0	99,644.41	0	0	10.225
36	0	110,618.39	0	0	10.252
37	0	107,337.20	0	0	10.28
38	0	112,997.52	0	0	10.473
39	0	109,569.63	0	0	10.494
40	0	113,446.38	0	0	10.514
41	0	115,016.28	0	0	10.66
42	0	85,421.24	0	0	10.675
43	0	85,246.97	0	0	10.691
44	0	80,470.15	0	0	10.8
45	0	80,314.78	0	0	10.825
46	0	77,824.05	0	0	10.85
47	0	69,409.62	0	0	11.025
48	0	76,920.95	0	0	11.036
49	0	74,511.13	0	0	11.046
50	0	77,514.12	0	0	11.121
51	0	75,115.52	0	0	11.136

	G	H	I	J	K
52	0	77,723.92	0	0	11.151
53	0	78,458.59	0	0	11.256
54	0	62,220.39	0	0	11.27
55	0	62,557.92	0	0	11.284
56	0	59,334.83	0	0	11.38
57	0	59,667.35	0	0	11.396
58	0	59,750.60	0	0	11.412
59	0	54,497.00	0	0	11.524
60	0	60,382.04	0	0	11.533
61	0	58,478.82	0	0	11.541
62	0	60,750.63	0	0	11.603
63	0	58,849.71	0	0	11.615
64	0	60,871.58	0	0	11.626
65	0	61,295.15	0	0	11.707
66	0	46,209.87	0	0	11.72
67	0	47,803.98	0	0	11.733
68	0	46,626.62	0	0	11.826
69	0	48,243.58	0	0	11.841
70	0	48,306.33	0	0	11.857
71	0	45,600.65	0	0	11.964
72	0	48,767.93	0	0	11.97
73	0	47,216.46	0	0	11.975
74	0	48,947.19	0	0	12.014
75	0	47,398.61	0	0	12.022
76	0	49,009.94	0	0	12.029
77	0	49,229.13	0	0	12.083
78	0	47,669.48	0	0	12.09
79	0	49,287.39	0	0	12.098
80	0	47,895.00	0	0	12.148
81	0	49,538.36	0	0	12.159
82	0	49,585.62	0	0	12.171
83	0	45,084.35	0	0	12.252
84	0	49,925.81	0	0	12.254
85	0	48,326.34	0	0	12.257
86	0	50,015.44	0	0	12.276
87	0	48,432.40	0	0	12.284

	A	B	C	D	E	F
1	Period	Date	Principal	Interest	Cash Flow	Balance
2	Total		9,164,114.77	7,703,885.88	16,868,000.65	
3						
4	0	27-Aug-02	0	0	0	12,530,000.00
5	1	25-Sep-02	0	37,649.17	37,649.17	12,530,000.00
6	2	25-Oct-02	0	80,805.97	80,805.97	12,530,000.00
7	3	25-Nov-02	0	83,172.57	83,172.57	12,530,000.00
8	4	25-Dec-02	0	79,541.48	79,541.48	12,530,000.00
9	5	25-Jan-03	0	82,179.92	82,179.92	12,530,000.00
10	6	25-Feb-03	0	82,168.05	82,168.05	12,530,000.00
11	7	25-Mar-03	0	74,141.26	74,141.26	12,530,000.00
12	8	25-Apr-03	0	82,210.13	82,210.13	12,530,000.00
13	9	25-May-03	0	79,679.31	79,679.31	12,530,000.00
14	10	25-Jun-03	0	83,214.65	83,214.65	12,530,000.00
15	11	25-Jul-03	0	80,847.74	80,847.74	12,530,000.00
16	12	25-Aug-03	0	83,871.75	83,871.75	12,530,000.00
17	13	25-Sep-03	0	86,152.30	86,152.30	12,530,000.00
18	14	25-Oct-03	0	83,854.94	83,854.94	12,530,000.00
19	15	25-Nov-03	0	86,179.34	86,179.34	12,530,000.00
20	16	25-Dec-03	0	86,220.45	86,220.45	12,530,000.00
21	17	25-Jan-04	0	93,351.71	93,351.71	12,530,000.00
22	18	25-Feb-04	0	91,582.08	91,582.08	12,530,000.00
23	19	25-Mar-04	0	89,307.26	89,307.26	12,530,000.00
24	20	25-Apr-04	0	91,561.21	91,561.21	12,530,000.00
25	21	25-May-04	0	91,562.45	91,562.45	12,530,000.00
26	22	25-Jun-04	0	91,589.14	91,589.14	12,530,000.00
27	23	25-Jul-04	0	91,784.36	91,784.36	12,530,000.00
28	24	25-Aug-04	0	92,130.31	92,130.31	12,530,000.00
29	25	25-Sep-04	0	95,099.37	95,099.37	12,530,000.00
30	26	25-Oct-04	0	95,095.26	95,095.26	12,530,000.00
31	27	25-Nov-04	0	95,052.13	95,052.13	12,530,000.00
32	28	25-Dec-04	0	95,046.99	95,046.99	12,530,000.00
33	29	25-Jan-05	0	95,156.95	95,156.95	12,530,000.00
34	30	25-Feb-05	0	96,337.06	96,337.06	12,530,000.00
35	31	25-Mar-05	0	99,197.29	99,197.29	12,530,000.00
36	32	25-Apr-05	0	99,278.84	99,278.84	12,530,000.00
37	33	25-May-05	0	99,227.17	99,227.17	12,530,000.00
38	34	25-Jun-05	0	99,187.40	99,187.40	12,530,000.00
39	35	25-Jul-05	0	99,233.63	99,233.63	12,530,000.00
40	36	25-Aug-05	0	99,843.19	99,843.19	12,530,000.00
41	37	25-Sep-05	0	102,594.00	102,594.00	12,530,000.00
42	38	25-Oct-05	0	102,518.14	102,518.14	12,530,000.00
43	39	25-Nov-05	0	102,432.70	102,432.70	12,530,000.00
44	40	25-Dec-05	0	102,365.53	102,365.53	12,530,000.00
45	41	25-Jan-06	0	102,361.23	102,361.23	12,530,000.00
46	42	25-Feb-06	0	102,686.57	102,686.57	12,530,000.00
47	43	25-Mar-06	0	103,425.52	103,425.52	12,530,000.00
48	44	25-Apr-06	0	103,410.18	103,410.18	12,530,000.00
49	45	25-May-06	0	103,327.44	103,327.44	12,530,000.00
50	46	25-Jun-06	0	103,302.44	103,302.44	12,530,000.00
51	47	25-Jul-06	0	103,273.65	103,273.65	12,530,000.00

	A	B	C	D	E	F
52	48	25-Aug-06	0	103,465.67	103,465.67	12,530,000.00
53	49	25-Sep-06	0	103,390.08	103,390.08	12,530,000.00
54	50	25-Oct-06	0	103,302.06	103,302.06	12,530,000.00
55	51	25-Nov-06	0	103,207.78	103,207.78	12,530,000.00
56	52	25-Dec-06	0	103,126.16	103,126.16	12,530,000.00
57	53	25-Jan-07	0	103,092.41	103,092.41	12,530,000.00
58	54	25-Feb-07	0	103,073.81	103,073.81	12,530,000.00
59	55	25-Mar-07	0	102,980.12	102,980.12	12,530,000.00
60	56	25-Apr-07	0	102,937.08	102,937.08	12,530,000.00
61	57	25-May-07	0	102,849.13	102,849.13	12,530,000.00
62	58	25-Jun-07	0	102,800.40	102,800.40	12,530,000.00
63	59	25-Jul-07	0	102,826.57	102,826.57	12,530,000.00
64	60	25-Aug-07	0	102,825.31	102,825.31	12,530,000.00
65	61	25-Sep-07	0	102,764.82	102,764.82	12,530,000.00
66	62	25-Oct-07	0	102,709.12	102,709.12	12,530,000.00
67	63	25-Nov-07	0	102,651.17	102,651.17	12,530,000.00
68	64	25-Dec-07	0	102,603.84	102,603.84	12,408,118.90
69	65	25-Jan-08	0	101,602.01	101,602.01	12,247,210.12
70	66	25-Feb-08	0	100,293.07	100,293.07	12,090,976.81
71	67	25-Mar-08	0	98,962.78	98,962.78	11,939,283.02
72	68	25-Apr-08	0	97,709.71	97,709.71	11,791,996.96
73	69	25-May-08	0	96,460.92	96,460.92	11,648,990.71
74	70	25-Jun-08	0	95,265.95	95,265.95	11,510,140.10
75	71	25-Jul-08	0	94,101.12	94,101.12	11,375,324.55
76	72	25-Aug-08	0	92,952.96	92,952.96	11,244,426.95
77	73	25-Sep-08	0	91,802.17	91,802.17	11,117,333.64
78	74	25-Oct-08	0	90,686.51	90,686.51	10,993,934.29
79	75	25-Nov-08	0	89,601.02	89,601.02	10,874,121.76
80	76	25-Dec-08	0	88,551.45	88,551.45	10,757,792.06
81	77	25-Jan-09	0	87,553.81	87,553.81	10,644,844.19
82	78	25-Feb-09	0	86,569.26	86,569.26	10,535,180.03
83	79	25-Mar-09	0	85,603.18	85,603.18	10,428,704.39
84	80	25-Apr-09	0	84,686.37	84,686.37	10,325,324.90
85	81	25-May-09	0	83,776.99	83,776.99	10,224,951.87
86	82	25-Jun-09	9,164,114.77	82,890.81	9,247,005.58	0

	G	H	I	J	K
1	Princ Writedown	Accrued Interest	Interest Shortfall	Cum Interest Shortfall	Coupon
2	3,365,885.23	8,723,320.79	0		
3					
4	0	0	0	0	0
5	0	37,649.17	0	0	3.73
6	0	80,805.97	0	0	7.739
7	0	83,172.57	0	0	7.708
8	0	79,541.48	0	0	7.618
9	0	82,179.92	0	0	7.617
10	0	82,168.05	0	0	7.615
11	0	74,141.26	0	0	7.608
12	0	82,210.13	0	0	7.619
13	0	79,679.31	0	0	7.631
14	0	83,214.65	0	0	7.712
15	0	80,847.74	0	0	7.743
16	0	83,871.75	0	0	7.773
17	0	86,172.12	0	0	7.987
18	0	83,854.94	0	0	8.031
19	0	87,128.09	0	0	8.075
20	0	87,553.38	0	0	8.385
21	0	91,026.41	0	0	8.436
22	0	91,582.08	0	0	8.488
23	0	89,307.26	0	0	8.848
24	0	95,997.24	0	0	8.897
25	0	93,414.28	0	0	8.946
26	0	100,242.99	0	0	9.291
27	0	97,447.90	0	0	9.333
28	0	101,148.25	0	0	9.375
29	0	104,318.27	0	0	9.668
30	0	101,288.34	0	0	9.7
31	0	105,009.89	0	0	9.732
32	0	103,962.45	0	0	9.957
33	0	107,749.40	0	0	9.986
34	0	108,069.86	0	0	10.016
35	0	99,644.41	0	0	10.225
36	0	110,618.39	0	0	10.252
37	0	107,337.20	0	0	10.28
38	0	112,997.52	0	0	10.473
39	0	109,569.63	0	0	10.494
40	0	113,446.38	0	0	10.514
41	0	115,016.28	0	0	10.66
42	0	111,468.97	0	0	10.675
43	0	115,352.92	0	0	10.691
44	0	112,772.09	0	0	10.8
45	0	116,799.82	0	0	10.825
46	0	117,069.57	0	0	10.85
47	0	107,443.78	0	0	11.025
48	0	119,071.06	0	0	11.036
49	0	115,340.74	0	0	11.046
50	0	119,989.26	0	0	11.121
51	0	116,276.31	0	0	11.136

	G	H	I	J	K
52	0	120,314.03	0	0	11.151
53	0	121,451.27	0	0	11.256
54	0	117,677.58	0	0	11.27
55	0	121,749.07	0	0	11.284
56	0	118,827.21	0	0	11.38
57	0	122,960.75	0	0	11.396
58	0	123,132.31	0	0	11.412
59	0	112,305.83	0	0	11.524
60	0	124,433.55	0	0	11.533
61	0	120,511.45	0	0	11.541
62	0	125,193.15	0	0	11.603
63	0	121,275.78	0	0	11.615
64	0	125,442.39	0	0	11.626
65	0	126,315.28	0	0	11.707
66	0	122,378.42	0	0	11.72
67	0	126,600.13	0	0	11.733
68	121,881.10	123,482.11	0	0	11.826
69	160,908.78	126,521.56	0	0	11.841
70	156,233.30	125,043.23	0	0	11.857
71	151,693.79	116,533.67	0	0	11.965
72	147,286.06	123,064.16	0	0	11.97
73	143,006.25	117,679.22	0	0	11.975
74	138,850.61	120,513.34	0	0	12.014
75	134,815.55	115,309.54	0	0	12.022
76	130,897.60	117,833.01	0	0	12.029
77	127,093.32	116,998.01	0	0	12.083
78	123,399.35	112,010.84	0	0	12.09
79	119,812.53	114,527.02	0	0	12.098
80	116,329.70	110,078.73	0	0	12.148
81	112,947.87	112,637.70	0	0	12.159
82	109,664.17	111,561.43	0	0	12.171
83	106,475.64	100,389.15	0	0	12.252
84	103,379.49	110,046.06	0	0	12.254
85	100,373.02	105,464.59	0	0	12.257
86	1,060,837.10	108,089.73	0	0	12.276

	A	B	C	D	E	F
1	Period	Date	Principal	Interest	Cash Flow	Balance
2	Total		0	1,697,316.41	1,697,316.41	
3						
4	0	27-Aug-02	0	0	0	294,812,392.54
5	1	25-Sep-02	0	383,739.01	383,739.01	287,415,202.29
6	2	25-Oct-02	0	47,400.87	47,400.87	280,229,637.22
7	3	25-Nov-02	0	37,577.92	37,577.92	273,249,547.03
8	4	25-Dec-02	0	16,386.00	16,386.00	266,469,069.82
9	5	25-Jan-03	0	13,390.04	13,390.04	259,883,254.67
10	6	25-Feb-03	0	11,471.69	11,471.69	253,485,325.17
11	7	25-Mar-03	0	160,494.88	160,494.88	247,269,800.97
12	8	25-Apr-03	0	105,647.89	105,647.89	241,231,792.84
13	9	25-May-03	0	116,636.53	116,636.53	235,365,769.95
14	10	25-Jun-03	0	104,588.83	104,588.83	229,666,829.52
15	11	25-Jul-03	0	117,068.99	117,068.99	224,130,182.49
16	12	25-Aug-03	0	99,785.76	99,785.76	218,751,028.82
17	13	25-Sep-03	0	0	0	213,524,687.60
18	14	25-Oct-03	0	0	0	208,446,787.50
19	15	25-Nov-03	0	0	0	203,512,985.44
20	16	25-Dec-03	0	0	0	198,719,179.79
21	17	25-Jan-04	0	178,718.99	178,718.99	194,061,689.54
22	18	25-Feb-04	0	304,409.02	304,409.02	189,537,114.74
23	19	25-Mar-04	0	0	0	184,164,561.75
24	20	25-Apr-04	0	0	0	178,945,489.71
25	21	25-May-04	0	0	0	173,874,993.10
26	22	25-Jun-04	0	0	0	168,948,836.40
27	23	25-Jul-04	0	0	0	164,163,157.03
28	24	25-Aug-04	0	0	0	159,514,058.92
29	25	25-Sep-04	0	0	0	155,000,609.59
30	26	25-Oct-04	0	0	0	150,615,317.05
31	27	25-Nov-04	0	0	0	146,354,470.84
32	28	25-Dec-04	0	0	0	142,214,560.77
33	29	25-Jan-05	0	0	0	138,192,279.99
34	30	25-Feb-05	0	0	0	134,285,445.01
35	31	25-Mar-05	0	0	0	130,491,633.67
36	32	25-Apr-05	0	0	0	126,805,408.22
37	33	25-May-05	0	0	0	123,223,524.90
38	34	25-Jun-05	0	0	0	119,743,012.28
39	35	25-Jul-05	0	0	0	116,361,078.04
40	36	25-Aug-05	0	0	0	113,075,254.60
41	37	25-Sep-05	0	0	0	109,883,848.70
42	38	25-Oct-05	0	0	0	106,782,596.80
43	39	25-Nov-05	0	0	0	103,768,928.92
44	40	25-Dec-05	0	0	0	100,840,372.43
45	41	25-Jan-06	0	0	0	97,994,563.68
46	42	25-Feb-06	0	0	0	95,229,294.95
47	43	25-Mar-06	0	0	0	92,542,404.84
48	44	25-Apr-06	0	0	0	89,931,369.54
49	45	25-May-06	0	0	0	87,393,972.88
50	46	25-Jun-06	0	0	0	84,928,210.44
51	47	25-Jul-06	0	0	0	82,532,002.30

	A	B	C	D	E	F
52	48	25-Aug-06	0	0	0	80,203,445.72
53	49	25-Sep-06	0	0	0	77,941,932.18
54	50	25-Oct-06	0	0	0	75,744,103.42
55	51	25-Nov-06	0	0	0	73,608,152.53
56	52	25-Dec-06	0	0	0	71,532,336.16
57	53	25-Jan-07	0	0	0	69,514,983.65
58	54	25-Feb-07	0	0	0	67,554,424.37
59	55	25-Mar-07	0	0	0	65,649,025.12
60	56	25-Apr-07	0	0	0	63,797,259.13
61	57	25-May-07	0	0	0	61,997,578.94
62	58	25-Jun-07	0	0	0	60,248,542.01
63	59	25-Jul-07	0	0	0	58,548,749.99
64	60	25-Aug-07	0	0	0	56,896,761.09
65	61	25-Sep-07	0	0	0	55,291,205.84
66	62	25-Oct-07	0	0	0	53,730,774.05
67	63	25-Nov-07	0	0	0	52,214,191.07
68	64	25-Dec-07	0	0	0	50,740,224.70
69	65	25-Jan-08	0	0	0	49,307,693.69
70	66	25-Feb-08	0	0	0	47,915,418.48
71	67	25-Mar-08	0	0	0	46,562,248.77
72	68	25-Apr-08	0	0	0	45,247,101.35
73	69	25-May-08	0	0	0	43,968,887.26
74	70	25-Jun-08	0	0	0	42,726,571.42
75	71	25-Jul-08	0	0	0	41,519,158.55
76	72	25-Aug-08	0	0	0	40,345,646.78
77	73	25-Sep-08	0	0	0	39,205,073.41
78	74	25-Oct-08	0	0	0	38,096,512.06
79	75	25-Nov-08	0	0	0	37,019,061.80
80	76	25-Dec-08	0	0	0	35,971,849.83
81	77	25-Jan-09	0	0	0	34,954,035.42
82	78	25-Feb-09	0	0	0	33,964,782.71
83	79	25-Mar-09	0	0	0	33,003,286.99
84	80	25-Apr-09	0	0	0	32,068,777.97
85	81	25-May-09	0	0	0	31,160,488.82
86	82	25-Jun-09	0	0	0	30,277,682.05
87	83	25-Jul-09	0	0	0	0

	G	H	I	J	K
1	Princ Writedown	Accrued Interest	Interest Shortfall	Cum Interest Shortfall	Coupon
2	0	0	0		
3					
4	0	0	0	0	0
5	0	0	0	0	0
6	0	0	0	0	0
7	0	0	0	0	0
8	0	0	0	0	0
9	0	0	0	0	0
10	0	0	0	0	0
11	0	0	0	0	0
12	0	0	0	0	0
13	0	0	0	0	0
14	0	0	0	0	0
15	0	0	0	0	0
16	0	0	0	0	0
17	0	0	0	0	0
18	0	0	0	0	0
19	0	0	0	0	0
20	0	0	0	0	0
21	0	0	0	0	0
22	0	0	0	0	0
23	0	0	0	0	0
24	0	0	0	0	0
25	0	0	0	0	0
26	0	0	0	0	0
27	0	0	0	0	0
28	0	0	0	0	0
29	0	0	0	0	0
30	0	0	0	0	0
31	0	0	0	0	0
32	0	0	0	0	0
33	0	0	0	0	0
34	0	0	0	0	0
35	0	0	0	0	0
36	0	0	0	0	0
37	0	0	0	0	0
38	0	0	0	0	0
39	0	0	0	0	0
40	0	0	0	0	0
41	0	0	0	0	0
42	0	0	0	0	0
43	0	0	0	0	0
44	0	0	0	0	0
45	0	0	0	0	0
46	0	0	0	0	0
47	0	0	0	0	0
48	0	0	0	0	0
49	0	0	0	0	0
50	0	0	0	0	0
51	0	0	0	0	0

	G	H	I	J	K
52	0	0	0	0	0
53	0	0	0	0	0
54	0	0	0	0	0
55	0	0	0	0	0
56	0	0	0	0	0
57	0	0	0	0	0
58	0	0	0	0	0
59	0	0	0	0	0
60	0	0	0	0	0
61	0	0	0	0	0
62	0	0	0	0	0
63	0	0	0	0	0
64	0	0	0	0	0
65	0	0	0	0	0
66	0	0	0	0	0
67	0	0	0	0	0
68	0	0	0	0	0
69	0	0	0	0	0
70	0	0	0	0	0
71	0	0	0	0	0
72	0	0	0	0	0
73	0	0	0	0	0
74	0	0	0	0	0
75	0	0	0	0	0
76	0	0	0	0	0
77	0	0	0	0	0
78	0	0	0	0	0
79	0	0	0	0	0
80	0	0	0	0	0
81	0	0	0	0	0
82	0	0	0	0	0
83	0	0	0	0	0
84	0	0	0	0	0
85	0	0	0	0	0
86	0	0	0	0	0
87	0	0	0	0	0

	A	B	C	D	E	F
1	Period	Date	Principal	Interest	Cash Flow	Balance
2	Total		0	1,703,721.08	1,703,721.08	
3						
4	0	27-Aug-02	0	0	0	294,812,392.54
5	1	25-Sep-02	0	383,739.01	383,739.01	287,415,202.29
6	2	25-Oct-02	0	47,400.87	47,400.87	280,235,844.73
7	3	25-Nov-02	0	37,578.53	37,578.53	273,267,798.47
8	4	25-Dec-02	0	16,387.87	16,387.87	266,504,847.02
9	5	25-Jan-03	0	13,393.91	13,393.91	259,941,700.98
10	6	25-Feb-03	0	11,478.34	11,478.34	253,571,260.31
11	7	25-Mar-03	0	160,599.61	160,599.61	247,387,735.70
12	8	25-Apr-03	0	105,763.49	105,763.49	241,385,943.26
13	9	25-May-03	0	116,799.70	116,799.70	235,560,070.49
14	10	25-Jun-03	0	104,772.90	104,772.90	229,904,946.09
15	11	25-Jul-03	0	117,312.49	117,312.49	224,415,524.90
16	12	25-Aug-03	0	100,051.40	100,051.40	219,086,762.45
17	13	25-Sep-03	0	0	0	213,913,744.61
18	14	25-Oct-03	0	0	0	208,891,878.07
19	15	25-Nov-03	0	0	0	204,016,607.99
20	16	25-Dec-03	0	0	0	199,283,631.39
21	17	25-Jan-04	0	183,265.30	183,265.30	194,689,076.85
22	18	25-Feb-04	0	305,177.65	305,177.65	190,229,364.84
23	19	25-Mar-04	0	0	0	184,671,568.42
24	20	25-Apr-04	0	0	0	179,277,350.79
25	21	25-May-04	0	0	0	174,041,374.31
26	22	25-Jun-04	0	0	0	168,958,990.28
27	23	25-Jul-04	0	0	0	164,025,938.80
28	24	25-Aug-04	0	0	0	159,237,940.97
29	25	25-Sep-04	0	0	0	154,593,690.96
30	26	25-Oct-04	0	0	0	150,085,344.38
31	27	25-Nov-04	0	0	0	145,708,852.53
32	28	25-Dec-04	0	0	0	141,460,379.90
33	29	25-Jan-05	0	0	0	137,336,306.32
34	30	25-Feb-05	0	0	0	133,334,140.28
35	31	25-Mar-05	0	0	0	129,451,161.61
36	32	25-Apr-05	0	0	0	125,681,667.06
37	33	25-May-05	0	0	0	122,022,148.47
38	34	25-Jun-05	0	0	0	118,469,379.34
39	35	25-Jul-05	0	0	0	115,020,321.30
40	36	25-Aug-05	0	0	0	111,672,267.34
41	37	25-Sep-05	0	0	0	108,423,284.32
42	38	25-Oct-05	0	0	0	105,268,909.33
43	39	25-Nov-05	0	0	0	102,206,364.52
44	40	25-Dec-05	0	0	0	99,232,977.37
45	41	25-Jan-06	0	0	0	96,346,191.66
46	42	25-Feb-06	0	0	0	93,543,613.21
47	43	25-Mar-06	0	0	0	90,822,901.39
48	44	25-Apr-06	0	0	0	88,181,367.93
49	45	25-May-06	0	0	0	85,616,635.31
50	46	25-Jun-06	0	0	0	83,126,541.61
51	47	25-Jul-06	0	0	0	80,708,858.35

K-3

	A	B	C	D	E	F
52	48	25-Aug-06	0	0	0	78,361,537.85
53	49	25-Sep-06	0	0	0	76,083,797.26
54	50	25-Oct-06	0	0	0	73,872,184.35
55	51	25-Nov-06	0	0	0	71,724,766.13
56	52	25-Dec-06	0	0	0	69,639,678.11
57	53	25-Jan-07	0	0	0	67,615,132.87
58	54	25-Feb-07	0	0	0	65,649,349.12
59	55	25-Mar-07	0	0	0	63,740,588.02
60	56	25-Apr-07	0	0	0	61,887,219.95
61	57	25-May-07	0	0	0	60,087,600.79
62	58	25-Jun-07	0	0	0	58,340,193.66
63	59	25-Jul-07	0	0	0	56,643,509.74
64	60	25-Aug-07	0	0	0	54,996,023.20
65	61	25-Sep-07	0	0	0	53,396,283.32
66	62	25-Oct-07	0	0	0	51,842,901.58
67	63	25-Nov-07	0	0	0	50,334,528.46
68	64	25-Dec-07	0	0	0	48,869,859.94
69	65	25-Jan-08	0	0	0	47,447,645.52
70	66	25-Feb-08	0	0	0	46,066,640.57
71	67	25-Mar-08	0	0	0	44,725,632.81
72	68	25-Apr-08	0	0	0	43,423,478.54
73	69	25-May-08	0	0	0	42,159,032.41
74	70	25-Jun-08	0	0	0	40,931,203.89
75	71	25-Jul-08	0	0	0	39,738,945.04
76	72	25-Aug-08	0	0	0	38,581,205.23
77	73	25-Sep-08	0	0	0	37,456,974.82
78	74	25-Oct-08	0	0	0	36,365,282.31
79	75	25-Nov-08	0	0	0	35,305,183.79
80	76	25-Dec-08	0	0	0	34,275,765.39
81	77	25-Jan-09	0	0	0	33,276,146.90
82	78	25-Feb-09	0	0	0	32,305,455.74
83	79	25-Mar-09	0	0	0	31,362,851.90
84	80	25-Apr-09	0	0	0	30,447,530.95
85	81	25-May-09	0	0	0	29,558,694.47
86	82	25-Jun-09	0	0	0	0

	G	H	I	J	K
1	Princ Writedown	Accrued Interest	Interest Shortfall	cum Interest Shortfall	Coupon
2	0	0	0		
3					
4	0	0	0	0	0
5	0	0	0	0	0
6	0	0	0	0	0
7	0	0	0	0	0
8	0	0	0	0	0
9	0	0	0	0	0
10	0	0	0	0	0
11	0	0	0	0	0
12	0	0	0	0	0
13	0	0	0	0	0
14	0	0	0	0	0
15	0	0	0	0	0
16	0	0	0	0	0
17	0	0	0	0	0
18	0	0	0	0	0
19	0	0	0	0	0
20	0	0	0	0	0
21	0	0	0	0	0
22	0	0	0	0	0
23	0	0	0	0	0
24	0	0	0	0	0
25	0	0	0	0	0
26	0	0	0	0	0
27	0	0	0	0	0
28	0	0	0	0	0
29	0	0	0	0	0
30	0	0	0	0	0
31	0	0	0	0	0
32	0	0	0	0	0
33	0	0	0	0	0
34	0	0	0	0	0
35	0	0	0	0	0
36	0	0	0	0	0
37	0	0	0	0	0
38	0	0	0	0	0
39	0	0	0	0	0
40	0	0	0	0	0
41	0	0	0	0	0
42	0	0	0	0	0
43	0	0	0	0	0
44	0	0	0	0	0
45	0	0	0	0	0
46	0	0	0	0	0
47	0	0	0	0	0
48	0	0	0	0	0
49	0	0	0	0	0
50	0	0	0	0	0
51	0	0	0	0	0

	G	H	I	J	K
52	0	0	0	0	0
53	0	0	0	0	0
54	0	0	0	0	0
55	0	0	0	0	0
56	0	0	0	0	0
57	0	0	0	0	0
58	0	0	0	0	0
59	0	0	0	0	0
60	0	0	0	0	0
61	0	0	0	0	0
62	0	0	0	0	0
63	0	0	0	0	0
64	0	0	0	0	0
65	0	0	0	0	0
66	0	0	0	0	0
67	0	0	0	0	0
68	0	0	0	0	0
69	0	0	0	0	0
70	0	0	0	0	0
71	0	0	0	0	0
72	0	0	0	0	0
73	0	0	0	0	0
74	0	0	0	0	0
75	0	0	0	0	0
76	0	0	0	0	0
77	0	0	0	0	0
78	0	0	0	0	0
79	0	0	0	0	0
80	0	0	0	0	0
81	0	0	0	0	0
82	0	0	0	0	0
83	0	0	0	0	0
84	0	0	0	0	0
85	0	0	0	0	0
86	0	0	0	0	0

C BASS 2002-CB4
Term Sheet

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002

Call

Severity	*50%*				
Lag	*18*	***Servicer Advances***			
Static Libor					
CDR>>>>	***3***	***4***	***5***	***6***	***7***
DM	***195***	***195***	***195***	***195***	***195***
WAL	4.78	5.07	6.74	6.66	6.49
Mod Durn	4.33	4.56	5.94	5.87	5.75
Mod Convexity	0.24	0.27	0.41	0.40	0.39
Prcp Window	Sep05 - Sep09	Sep05 - Jul09	May09 - May09	Apr09 - Apr09	Feb09 - Feb09
Payment Window	Sep02 - Sep09	Sep02 - Jul09	Sep02 - May09	Sep02 - Apr09	Sep02 - Feb09
Prcp Writedown	-	-	-	-	-
Total Collat Loss	13,522,314	17,573,375	21,424,080	25,088,825	28,580,697

Severity	*50%*				
Lag	*18*	***Servicer Advances***			
Forward Libor + 200					
CDR>>>>	***3***	***4***	***5***	***6***	***7***
DM	***182***	***181***	***175***	***24***	***-346***
WAL	4.79	4.98	6.83	6.59	6.11
Mod Durn	3.90	4.03	5.19	5.09	4.99
Mod Convexity	0.20	0.22	0.33	0.32	0.31
Prcp Window	Sep05 - Sep09	Sep05 - Jul09	Jun09 - Jun09	Apr09 - Apr09	Feb09 - Feb09
Payment Window	Sep02 - Sep09	Sep02 - Jul09	Sep02 - Jun09	Sep02 - Apr09	Sep02 - Feb09
Prcp Writedown	-	-	-	1,817,750	4,609,188
Total Collat Loss	13,552,335	17,610,535	21,467,237	25,136,977	28,632,970

Severity	*50%*				
Lag	*18*	***Servicer Advances***			
Forward Libor + 400					
CDR>>>>	***3***	***4***	***5***	***6***	***7***
DM	***110***	***107***	***-245***	***-685***	***-1367***
WAL	4.79	4.96	6.63	6.02	5.35
Mod Durn	3.70	3.79	4.80	4.68	4.53
Mod Convexity	0.185	0.195	0.298	0.287	0.274
Prcp Window	Sep05 - Sep09	Sep05 - Jul09	Jun09 - Jun09	Apr09 - Apr09	Feb09 - Feb09
Payment Window	Sep02 - Sep09	Sep02 - Jul09	Sep02 - Jun09	Sep02 - Apr09	Sep02 - Feb09
Prcp Writedown	-	-	4,073,567	6,762,361	9,358,855
Total Collat Loss	13,558,599	17,618,396	21,476,492	25,147,444	28,644,485

C BASS 2002-CB4
Term Sheet

Class B-1

Balance	12,530,000	**Delay**	0
Coupon	at pricing	**Dated**	8/27/2002
Settle	8/27/2002	**First Payment**	9/25/2002

Maturity

Severity	*50%*				
Lag	*18*	***Servicer Advances***			
Static Libor					
CDR>>>>	***3***	***4***	***5***	***6***	***7***
DM	***200***	***217***	***213***	***213***	***219***
WAL	5.10	7.02	8.52	8.41	9.03
Mod Durn	4.56	5.94	7.25	7.17	7.60
Mod Convexity	0.28	0.52	0.62	0.61	0.69
Prcp Window	Sep05 - Jan13	Sep05 - May15	Feb10 - Jul12	Dec09 - Jun12	Apr10 - Oct13
Payment Window	Sep02 - Jan13	Sep02 - May15	Sep02 - Jul12	Sep02 - Jun12	Sep02 - Oct13
Prcp Writedown	-	-	-	-	-
Total Collat Loss	13,522,314	17,573,375	21,424,080	25,088,825	28,580,697

Severity	*50%*				
Lag	*18*	***Servicer Advances***			
Forward Libor + 200					
CDR>>>>	***3***	***4***	***5***	***6***	***7***
DM	***146***	***75***	***47***	***-219***	***-642***
WAL	6.85	9.88	12.92	12.12	10.91
Mod Durn	4.30	5.28	7.51	7.64	7.93
Mod Convexity	0.28	0.48	0.77	0.82	0.93
Prcp Window	Sep05 - Jan13	Sep05 - Nov21	Jan12 - Dec22	Nov12 - Jan22	Jul14 - Dec20
Payment Window	Sep02 - Nov30	Sep02 - Jun32	Sep02 - Jun32	Sep02 - Jun32	Sep02 - Jun32
Prcp Writedown	1,059,164	2,362,091	2,720,369	6,377,491	10,068,777
Total Collat Loss	13,552,335	17,610,535	21,467,237	25,136,977	28,632,970

Severity	*50%*				
Lag	*18*	***Servicer Advances***			
Forward Libor + 400					
CDR>>>>	***3***	***4***	***5***	***6***	***7***
DM	***-11***	***-158***	***-525***	***-1149***	***-2083***
WAL	9.30	11.83	18.04	13.19	6.36
Mod Durn	4.03	4.26	7.24	6.29	5.19
Mod Convexity	0.248	0.293	0.801	0.598	0.402
Prcp Window	Sep05 - Jul11	Sep05 - Sep07	Nov14 - Jan18	NA - NA	NA - NA
Payment Window	Sep02 - May20	Sep02 - Oct19	Sep02 - Jun32	Sep02 - May18	Sep02 - Jan16
Prcp Writedown	2,494,255	4,731,305	10,971,117	12,530,000	12,530,000
Total Collat Loss	13,558,599	17,618,396	21,476,492	25,147,444	28,644,485

C-BASS 2002-CB4
Class AF1 and AF2

Settle 8/27/2002
First Payment 9/25/2002

run to Call with static index

Prepayment Sensitivity

PSA >>	0	10	25	35	50	75	100	125	150	200
AF-1										
WAL	10.35	9.08	7.62	6.82	5.79	4.58	3.78	3.21	2.79	2.23
Mod Durn	9.1	8.07	6.87	6.19	5.32	4.28	3.56	3.05	2.67	2.14
Prcp Window	Sep02 - Feb20	Sep02 - Jun18	Sep02 - Jan16	Sep02 - Dec15	Sep02 - May14	Sep02 - Feb12	Sep02 - Jul10	Sep02 - May09	Sep02 - Jun08	Sep02 - Mar07
Pmt Window	Sep02 - Feb20	Sep02 - Jun18	Sep02 - Jan16	Sep02 - Dec15	Sep02 - May14	Sep02 - Feb12	Sep02 - Jul10	Sep02 - May09	Sep02 - Jun08	Sep02 - Mar07
AF-2										
WAL	20.17	18.7	16.51	15.32	14.02	11.92	10.24	8.81	7.69	6.09
Mod Durn	13.96	13.25	12.12	11.47	10.73	9.45	8.35	7.37	6.56	5.35
Prcp Window	Feb20 - Oct25	Jun18 - Sep24	Jan16 - Dec22	Dec15 - Aug21	May14 - Feb20	Feb12 - Jun17	Jul10 - Jan16	May09 - Apr14	Jun08 - Nov12	Mar07 - Oct10
Pmt Window	Sep02 - Oct25	Sep02 - Sep24	Sep02 - Dec22	Sep02 - Aug21	Sep02 - Feb20	Sep02 - Jun17	Sep02 - Jan16	Sep02 - Apr14	Sep02 - Nov12	Sep02 - Oct10

250	300	350	400	500
1.86	1.6	1.42	1.27	1.06
1.8	1.56	1.38	1.24	1.04
Sep02 - Jun06	Sep02 - Nov05	Sep02 - Jun05	Sep02 - Feb05	Sep02 - Sep04
Sep02 - Jun06	Sep02 - Nov05	Sep02 - Jun05	Sep02 - Feb05	Sep02 - Sep04
5.02	4.25	3.69	3.25	2.5
4.49	3.86	3.39	3.01	2.35
Jun06 - May09	Nov05 - May08	Jun05 - Jul07	Feb05 - Dec06	Sep04 - Aug05
Sep02 - May09	Sep02 - May08	Sep02 - Jul07	Sep02 - Dec06	Sep02 - Aug05

Current Principal Balance ($)

Current Principal Balance ($)	Number of Loans	Principal Balance	Percent of Principal Balance
0.01 -to- 50,000.00	6	198,727.13	29.32
50,000.01 -to- 100,000.00	5	339,353.31	50.07
100,000.01 -to- 150,000.00	1	139,710.46	20.61
Total:	**12**	**677,790.90**	**100**

Maximum --->>>: 139,710.46
Minimum --->>>: 19,407.64
Average --->>>: 56,482.58

Mortgage Rate (%)

Mortgage Rate (%)	Number of Loans	Principal Balance	Percent of Principal Balance
7.501 -to- 8.000	1	139,710.46	20.61
9.001 -to- 9.500	1	65,561.62	9.67
10.001 -to- 10.500	1	80,702.90	11.91
10.501 -to- 11.000	3	135,512.15	19.99
11.001 -to- 11.500	2	69,771.92	10.29
12.001 -to- 12.500	1	43,826.62	6.47
12.501 -to- 13.000	1	29,188.99	4.31
13.001 -to- 13.500	1	27,700.63	4.09
13.501 -to- 14.000	1	85,815.61	12.66
Total:	**12**	**677,790.90**	**100**

Maximum --->>>: 13.900
Minimum --->>>: 7.990
Wt.Avg. --->>>: 10.786

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Geographic Distribution

Geographic Distribution	Number of Loans	Principal Balance	Percent of Principal Balance
Alabama	1	43,826.62	6.47
Arizona	1	44,909.37	6.63
California	1	139,710.46	20.61
Georgia	2	146,264.52	21.58
Iowa	1	50,364.28	7.43
Kentucky	1	19,407.64	2.86
Maine	1	27,700.63	4.09
New Mexico	1	85,815.61	12.66
North Carolina	2	62,882.87	9.28
Washington	1	56,908.90	8.4
Total:	**12**	**677,790.90**	**100**

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Property Type

Property Type	Number of Loans	Principal Balance	Percent of Principal Balance
Manufactured Housing	12	677,790.90	100

Total:	**12**	**677,790.90**	**100**

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Purpose

Purpose	Number of Loans	Principal Balance	Percent of Principal Balance
Cash Out Refinance	11	658,383.26	97.14
Rate/Term Refinance	1	19,407.64	2.86
Total:	**12**	**677,790.90**	**100**

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Occupancy Status

Occupancy Status	Number of Loans	Principal Balance	Percent of Principal Balance
Owner Occupied	12	677,790.90	100
Total:	**12**	**677,790.90**	**100**

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Income Documentation

Income Documentation	Number of Loans	Principal Balance	Percent of Principal Balance
Alternate	2	72,610.00	10.71
Full	7	434,396.03	64.09
Limited	2	84,969.26	12.54
Missing	1	85,815.61	12.66
Total:	**12**	**677,790.90**	**100**

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Remaining Term to Maturity (Months)

Remaining Term to Maturity (Months)	Number of Loans	Principal Balance	Percent of Principal Balance
121 -to- 180	1	33,693.88	4.97
181 -to- 240	3	180,566.22	26.64
241 -to- 300	5	192,753.16	28.44
301 -to- 360	3	270,777.64	39.95
Total:	**12**	**677,790.90**	**100**

Maximum --->>>: 357
Minimum --->>>: 138
Wt.Avg. --->>>: 284

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Combined Loan to Value Ratio (%)

Combined Loan to Value Ratio (%)	Number of Loans	Principal Balance	Percent of Principal Balance
50.01 -to- 60.00	1	27,700.63	4.09
60.01 -to- 70.00	4	215,740.12	31.83
70.01 -to- 80.00	5	318,424.25	46.98
80.01 -to- 90.00	1	50,364.28	7.43
110.01 -to- 120.00	1	65,561.62	9.67
Total:	**12**	**677,790.90**	**100**

Maximum --->>>: 112.78
Minimum --->>>: 57.14
Wt.Avg. --->>>: 78.20

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Credit Score

Credit Score	Number of Loans	Principal Balance	Percent of Principal Balance
481 -to- 500	1	27,700.63	4.09
501 -to- 520	2	129,642.23	19.13
521 -to- 540	2	74,098.36	10.93
561 -to- 580	1	33,693.88	4.97
621 -to- 640	2	220,413.36	32.52
641 -to- 660	2	107,273.18	15.83
661 -to- 680	2	84,969.26	12.54
Total:	**12**	**677,790.90**	**100**

Maximum --->>>: 663
NZ Mininum --->>>: 492
NZ Wt.Avg. --->>>: 598

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C BASS 2002-CB4
Excess Interest as a % of Collateral Balance

run at 100% PPC, to call

Period Total	Date	Static Libor	Forward Libor
0	27-Aug-02		
1	25-Sep-02	3.22%	3.21%
2	25-Oct-02	2.97%	2.96%
3	25-Nov-02	2.74%	2.75%
4	25-Dec-02	2.80%	2.89%
5	25-Jan-03	2.56%	2.65%
6	25-Feb-03	2.48%	2.56%
7	25-Mar-03	4.26%	4.35%
8	25-Apr-03	3.61%	3.69%
9	25-May-03	3.73%	3.80%
10	25-Jun-03	3.49%	3.50%
11	25-Jul-03	3.59%	3.59%
12	25-Aug-03	3.35%	3.32%
13	25-Sep-03	5.03%	4.85%
14	25-Oct-03	5.23%	5.02%
15	25-Nov-03	4.98%	4.74%
16	25-Dec-03	5.18%	4.72%
17	25-Jan-04	4.93%	4.44%
18	25-Feb-04	4.90%	4.41%
19	25-Mar-04	5.32%	4.77%
20	25-Apr-04	4.83%	4.25%
21	25-May-04	5.02%	4.43%
22	25-Jun-04	4.77%	3.96%
23	25-Jul-04	4.96%	4.14%
24	25-Aug-04	4.71%	3.89%
25	25-Sep-04	4.68%	3.84%
26	25-Oct-04	4.86%	4.03%
27	25-Nov-04	4.62%	3.77%
28	25-Dec-04	4.82%	3.84%
29	25-Jan-05	4.61%	3.57%
30	25-Feb-05	4.59%	3.57%
31	25-Mar-05	5.27%	4.25%
32	25-Apr-05	4.58%	3.47%
33	25-May-05	4.79%	3.66%
34	25-Jun-05	4.57%	3.27%
35	25-Jul-05	4.78%	3.47%
36	25-Aug-05	4.56%	3.21%
37	25-Sep-05	4.55%	3.15%
38	25-Oct-05	4.79%	3.41%
39	25-Nov-05	4.58%	3.19%
40	25-Dec-05	4.79%	3.37%
41	25-Jan-06	4.57%	3.14%

42	25-Feb-06	4.56%	3.15%
43	25-Mar-06	5.21%	3.85%
44	25-Apr-06	4.53%	3.09%
45	25-May-06	4.74%	3.30%
46	25-Jun-06	4.53%	3.01%
47	25-Jul-06	4.73%	3.23%
48	25-Aug-06	4.52%	2.98%
49	25-Sep-06	4.52%	2.94%
50	25-Oct-06	4.73%	3.15%
51	25-Nov-06	4.51%	2.89%
52	25-Dec-06	4.72%	3.05%
53	25-Jan-07	4.51%	2.80%
54	25-Feb-07	4.52%	2.79%
55	25-Mar-07	5.21%	3.51%
56	25-Apr-07	4.54%	2.74%
57	25-May-07	4.76%	2.97%
58	25-Jun-07	4.56%	2.68%
59	25-Jul-07	4.78%	2.91%
60	25-Aug-07	4.58%	2.67%
61	25-Sep-07	4.59%	2.64%
62	25-Oct-07	4.81%	2.86%
63	25-Nov-07	4.61%	2.60%
64	25-Dec-07	4.84%	2.77%
65	25-Jan-08	4.64%	2.51%
66	25-Feb-08	4.65%	2.50%
67	25-Mar-08	5.11%	2.96%
68	25-Apr-08	4.68%	2.44%
69	25-May-08	4.91%	2.67%
70	25-Jun-08	4.71%	2.39%
71	25-Jul-08	4.95%	2.64%
72	25-Aug-08	4.76%	2.38%
73	25-Sep-08	4.78%	2.36%
74	25-Oct-08	5.03%	2.60%
75	25-Nov-08	4.83%	2.34%
76	25-Dec-08	5.08%	2.55%
77	25-Jan-09	4.88%	2.29%
78	25-Feb-09	4.91%	2.28%
79	25-Mar-09	5.68%	3.06%
80	25-Apr-09	4.97%	2.23%
81	25-May-09	5.23%	2.48%
82	25-Jun-09	5.03%	2.20%
83	25-Jul-09	5.30%	2.45%
84	25-Aug-09	5.10%	2.18%
85	25-Sep-09	5.13%	2.15%
86	25-Oct-09	5.41%	2.40%
87	25-Nov-09	5.20%	2.11%
88	25-Dec-09	5.48%	2.32%
89	25-Jan-10	5.28%	2.04%
90	25-Feb-10	5.32%	2.03%
91	25-Mar-10	6.16%	2.89%

Preliminary Securitization Pool

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1. Prepayment Penalty Type

Prepayment Penalty Type	Count	Principal Balance	Percent of Principal Balance
1 MONTH OF INTEREST - 7 FXD 360	3	332,188.78	0.11
1 MONTH OF INTEREST - LIBOR-6M 16 ARM 360 24/ 6	2	102,602.46	0.03
12 MONTHS OF INTEREST - 7 FXD 360	1	108,349.96	0.04
12 MONTHS OF INTEREST - 9 BALL	1	81,288.95	0.03
12 MONTHS OF INTEREST - LIBOR-6M 16 ARM 360 36/ 6	1	38,861.51	0.01
2 MONTHS OF INTEREST - 5 FXD 240	1	36,919.56	0.01
2 MONTHS OF INTEREST - 7 FXD 360	2	193,296.92	0.07
2 MONTHS OF INTEREST - 9 BALL	1	75,965.36	0.03
2 MONTHS OF INTEREST - LIBOR-6M 16 ARM 360 24/ 6	3	216,022.15	0.07
2 MONTHS OF INTEREST - LIBOR-6M 16 ARM 360 36/ 6	1	109,848.62	0.04
3 MONTHS OF INTEREST - 7 FXD 360	19	1,913,885.07	0.65
3 MONTHS OF INTEREST - 9 BALL	1	29,940.69	0.01
3 MONTHS OF INTEREST - LIBOR-6M 16 ARM 360 24/ 6	7	1,206,984.13	0.41
3 MONTHS OF INTEREST - LIBOR-6M 16 ARM 360 36/ 6	3	279,157.06	0.09
4 MONTHS OF INTEREST - 7 FXD 360	4	515,519.04	0.17
4 MONTHS OF INTEREST - 9 BALL	1	96,686.41	0.03
4 MONTHS OF INTEREST - LIBOR-6M 16 ARM 360 24/ 6	1	243,467.29	0.08
6 MONTHS OF INTEREST - 3 FXD 120	2	107,668.97	0.04
6 MONTHS OF INTEREST - 4 FXD 180	17	1,600,450.73	0.54
6 MONTHS OF INTEREST - 5 FXD 240	13	932,230.47	0.32
6 MONTHS OF INTEREST - 7 FXD 360	311	44,094,911.33	14.96
6 MONTHS OF INTEREST - 8 FXD>360	1	48,247.53	0.02
6 MONTHS OF INTEREST - 9 BALL	38	3,057,820.84	1.04
6 MONTHS OF INTEREST - LIBOR-6M 16 ARM 360 24/ 6	305	43,541,488.09	14.77
6 MONTHS OF INTEREST - LIBOR-6M 16 ARM 360 36/ 6	75	8,242,772.62	2.8
6 MONTHS OF INTEREST - LIBOR-6M 16 ARM 360 48/ 6	1	27,290.53	0.01
6 MONTHS OF INTEREST - LIBOR-6M 16 ARM 360 60/ 6	1	128,428.65	0.04
6 MONTHS OF INTEREST - TREAS-1Y 16 ARM 360 60/ 12	1	580,487.39	0.2
1% OF UPB - 4 FXD 180	5	231,955.94	0.08
1% OF UPB - 5 FXD 240	4	150,975.21	0.05
1% OF UPB - 7 FXD 360	18	1,479,083.08	0.5
1% OF UPB - 9 BALL	3	255,598.44	0.09
1% OF UPB - LIBOR-6M 16 ARM 360 24/ 6	12	1,110,309.43	0.38
1% OF UPB - LIBOR-6M 16 ARM 360 36/ 6	1	95,947.65	0.03
2% OF UPB - 2 FXD 60	6	173,930.38	0.06
2% OF UPB - 3 FXD 120	42	1,337,614.86	0.45
2% OF UPB - 4 FXD 180	157	7,660,538.72	2.6
2% OF UPB - 5 FXD 240	128	7,438,924.09	2.52
2% OF UPB - 6 FXD 300	10	505,226.51	0.17
2% OF UPB - 7 FXD 360	634	63,117,318.83	21.41
2% OF UPB - 9 BALL	52	3,549,964.12	1.2
2% OF UPB - LIBOR-6M 16 ARM 360 24/ 6	28	3,025,522.71	1.03
2% OF UPB - LIBOR-6M 16 ARM 360 36/ 6	4	377,917.37	0.13
2% OF UPB - TREAS-1Y 16 ARM 360 12/ 12	1	122,200.54	0.04
3% OF UPB - 4 FXD 180	1	47,190.10	0.02
3% OF UPB - 5 FXD 240	1	65,561.62	0.02

3% OF UPB - 7 FXD 360	7	1,260,343.92	0.43
3% OF UPB - 9 BALL	2	93,016.08	0.03
3% OF UPB - LIBOR-6M 16 ARM 360 24/ 6	4	372,129.12	0.13
3% OF UPB - LIBOR-6M 16 ARM 360 36/ 6	2	230,781.42	0.08
3% OF UPB - .5 TREAS-1Y 17 ARM>360 13/ 6	1	56,219.28	0.02
3/2/1 7 - FXD 360	1	179,625.92	0.06
3/2/1 - LIBOR-6M 16 ARM 360 24/ 6	1	60,507.94	0.02
3/3/3/1/1 - 9 BALL	2	124,189.19	0.04
4% OF UPB - 9 BALL	1	74,904.92	0.03
4% OF UPB - LIBOR-6M 16 ARM 360 24/ 6	1	129,388.11	0.04
5% OF UPB - 4 FXD 180	2	253,367.47	0.09
5% OF UPB - 7 FXD 360	16	2,835,962.57	0.96
5% OF UPB - 9 BALL	28	2,819,152.23	0.96
5% OF UPB - LIBOR-6M 16 ARM 360 24/ 3	1	167,643.76	0.06
5% OF UPB - LIBOR-6M 16 ARM 360 24/ 6	63	8,509,860.88	2.89
5% OF UPB - LIBOR-6M 16 ARM 360 36/ 6	4	612,457.69	0.21
5/4 - LIBOR-6M 16 ARM 360 24/ 6	1	65,488.10	0.02
5/4/3 - 4 FXD 180	2	39,038.38	0.01
5/4/3 - 7 FXD 360	1	33,965.27	0.01
5/4/3 - LIBOR-6M 16 ARM 360 24/ 6	2	464,559.24	0.16
5/4/3/2/1 - 3 FXD 120	1	5,764.96	0
5/4/3/2/1 - 4 FXD 180	1	89,462.91	0.03
5/4/3/2/1 - 5 FXD 240	3	118,905.74	0.04
5/4/3/2/1 - 7 FXD 360	1	130,360.32	0.04
5/4/3/2/1 - 9 BALL	1	53,019.71	0.02
5/4/3/2/1 - LIBOR-6M 16 ARM 360 24/ 6	2	280,616.33	0.1
6% OF UPB - 7 FXD 360	1	119,839.31	0.04
6% OF UPB - 9 BALL	1	23,365.98	0.01
Total:	**3,003**	**294,812,392.54**	**100**