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FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS BY ELECTRONIC FILERS

Deutsche Mortgage Securities, Inc.	0001199476
Exact Name of Registrant as Specified in Charter	**Registrant CIK Number**
Form 8-K, May 12, 2004, Series 2004-4	333-100675

Name of Person Filing the Document
(If Other than the Registrant)

PROCESSED
MAY 14 2004
THOMSON
FINANCIAL

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

Dated: May 12, 2004

DEUTSCHE MORTGAGE SECURITIES, INC.

By:_____
Name: Ted Hsueh
Title: Vice President

By:_____
Name: Peter Cerwin
Title: Vice President

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

Dated: May 12, 2004

DEUTSCHE MORTGAGE SECURITIES, INC.

By:/s/ Ted Hsueh
Name: Ted Hsueh
Title: Vice President

By:/s/ Peter Cerwin
Name: Peter Cerwin
Title: Vice President

IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THIS EXHIBIT IS BEING FILED IN PAPER PURSUANT TO A CONTINUING HARDSHIP EXEMPTION.

EXHIBIT INDEX

Exhibit No.	Description	Format
99.1	Collateral Term Sheets	P*

* The Collateral Term Sheets have been filed on paper pursuant to a continuing hardship exemption from certain electronic requirements.

DMSI 04-4 Group 2 - ARM - FNBN & Greenpoint; LTV > 80

Product Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
ARM - 7 Year/6 Month - IO	1	$354,150	0.78%
ARM - 2 Year/6 Month	20	4,783,158	10.58
ARM - 2 Year/6 Month - IO	33	9,176,885	20.30
ARM - 3 Year/6 Month	19	4,316,274	9.55
ARM - 3 Year/6 Month - IO	45	10,986,615	24.30
ARM - 3 Year/1 Year- IO	5	928,450	2.05
ARM - 5 Year/6 Month	14	3,446,842	7.62
ARM - 5 Year/6 Month - IO	41	10,084,050	22.30
ARM - 5 Year/1 Year - IO	2	504,299	1.12
ARM - 10 Year/6 Month - IO	1	140,400	0.31
ARM - 3 Year/1 Year	2	380,529	0.84
ARM - 5 Year/1 Year	1	114,750	0.25
Total:	184	$45,216,402	100.00%

Remaining Principal Balance ($)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
50,000.01 - 100,000.00	9	$763,940	1.69%
100,000.01 - 150,000.00	38	4,868,472	10.77
150,000.01 - 200,000.00	37	6,347,534	14.04
200,000.01 - 250,000.00	22	4,996,730	11.05
250,000.01 - 300,000.00	22	5,934,550	13.12
300,000.01 - 350,000.00	13	4,228,540	9.35
350,000.01 - 400,000.00	24	8,976,239	19.85
400,000.01 - 450,000.00	9	3,760,249	8.32
450,000.01 - 500,000.00	4	1,958,000	4.33
500,000.01 - 550,000.00	3	1,577,748	3.49
550,000.01 - 600,000.00	1	571,500	1.26
600,000.01 - 650,000.00	2	1,232,900	2.73
Total:	184	$45,216,402	100.00%

Principal Balance at Origination ($)	Number of Mortgage Loans	Aggregate Original Principal Balance	% of Aggregate Original Principal Balance
50,000.01 - 100,000.00	9	$764,300	1.69%
100,000.01 - 150,000.00	38	4,870,400	10.77
150,000.01 - 200,000.00	37	6,350,260	14.04
200,000.01 - 250,000.00	22	4,997,805	11.05
250,000.01 - 300,000.00	22	5,934,550	13.12
300,000.01 - 350,000.00	13	4,229,600	9.35
350,000.01 - 400,000.00	24	8,980,750	19.85
400,000.01 - 450,000.00	9	3,761,900	8.32
450,000.01 - 500,000.00	4	1,958,000	4.33
500,000.01 - 550,000.00	3	1,582,200	3.50
550,000.01 - 600,000.00	1	571,500	1.26
600,000.01 - 650,000.00	2	1,232,900	2.73
Total:	184	$45,234,165	100.00%

Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
3.500 - 3.999	1	$259,200	0.57%
4.000 - 4.499	5	1,090,629	2.41
4.500 - 4.999	15	3,137,863	6.94
5.000 - 5.499	37	9,242,520	20.44
5.500 - 5.999	59	14,412,783	31.88
6.000 - 6.499	53	13,578,464	30.03
6.500 - 6.999	12	3,131,258	6.93
7.000 - 7.499	2	363,685	0.80
Total:	184	$45,216,402	100.00%

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State	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
Florida	31	$6,737,191	14.90%
New York	17	6,524,905	14.43
California	15	4,207,800	9.31
Arizona	21	4,046,119	8.95
Illinois	13	2,882,817	6.38
Georgia	8	2,363,098	5.23
Connecticut	6	2,049,825	4.53
Nevada	7	1,910,678	4.23
New Jersey	7	1,902,897	4.21
Massachusetts	5	1,537,313	3.40
Virginia	6	1,472,646	3.26
Washington	4	1,077,188	2.38
South Carolina	6	999,760	2.21
Ohio	6	969,896	2.15
Maryland	3	937,758	2.07
Oregon	3	760,550	1.68
Michigan	4	669,162	1.48
Minnesota	2	630,000	1.39
Texas	3	629,509	1.39
Tennessee	2	471,450	1.04
Utah	3	463,141	1.02
North Carolina	2	346,700	0.77
Delaware	2	328,300	0.73
Colorado	1	285,000	0.63
Rhode Island	1	168,300	0.37
Arkansas	1	166,500	0.37
Pennsylvania	1	166,000	0.37
Iowa	1	152,000	0.34
New Mexico	1	152,000	0.34
Missouri	1	140,400	0.31
Idaho	1	67,500	0.15
Total:	184	$45,216,402	100.00%

Property Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
Single Family Residence	96	$23,018,956	50.91%
PUD	47	11,713,801	25.91
2-4 Family	19	5,850,055	12.94
Condo	22	4,633,589	10.25
Total:	184	$45,216,402	100.00%

Orig Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
80.01 - 85.00	13	$3,533,121	7.81%
85.01 - 90.00	104	25,736,368	56.92
90.01 - 95.00	67	15,946,913	35.27
Total:	184	$45,216,402	100.00%

*** The Above LTV Calculation does not include Simultaneous Seconds

Program	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
Stated Documentation	113	$30,013,017	66.38%
No Documentation	45	10,040,407	22.21
Full/Alt	26	5,162,978	11.42
Total:	184	$45,216,402	100.00%

FICO Score	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
620 - 639	4	$1,220,402	2.70%
640 - 659	7	1,602,622	3.54
660 - 679	23	6,146,860	13.59
680 - 699	38	9,982,593	22.08
700 - 719	34	7,778,507	17.20
720 - 739	35	8,638,022	19.10
740 - 759	18	4,035,303	8.92
760 - 779	15	3,798,665	8.40
780 - 799	8	1,404,327	3.11
800 >=	2	609,100	1.35
Total:	184	$45,216,402	100.00%

Purpose	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
Purchase	129	$32,793,839	72.53%
Refinance - Cashout	38	8,383,587	18.54
Refinance - Rate Term	17	4,038,975	8.93
Total:	184	$45,216,402	100.00%

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Occupancy Status	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
Primary	167	$42,220,232	93.37%
Second Home	7	1,814,720	4.01
Investment	10	1,181,450	2.61
Total:	184	$45,216,402	100.00%

Prepayment Penalty Months	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
0	73	$17,536,052	38.78%
12	25	7,097,121	15.70
24	18	5,303,386	11.73
36	39	8,367,409	18.51
60	29	6,912,433	15.29
Total:	184	$45,216,402	100.00%
Non-zero Weighted Average Prepay Penalty Term: 34			

Margin	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
2.000 - 2.499	12	$2,508,528	5.55%
2.500 - 2.999	165	40,436,919	89.43
3.000 - 3.499	1	369,674	0.82
3.500 - 3.999	6	1,901,281	4.20
Total:	184	$45,216,402	100.00%

Max Rate	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
9.000 - 9.499	1	$242,250	0.54%
9.500 - 9.999	5	986,600	2.18
10.000 - 10.499	11	2,603,428	5.76
10.500 - 10.999	17	3,638,313	8.05
11.000 - 11.499	38	9,577,732	21.18
11.500 - 11.999	56	13,866,683	30.67
12.000 - 12.499	45	11,488,203	25.41
12.500 - 12.999	9	2,449,508	5.42
13.000 - 13.499	2	363,685	0.80
Total:	184	$45,216,402	100.00%

Min Rate	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
2.000 - 2.499	10	$2,127,999	4.71%
2.500 - 2.999	166	41,068,863	90.83
3.000 - 3.499	1	369,674	0.82
3.500 - 3.999	5	1,386,163	3.07
4.000 - 4.499	1	121,329	0.27
6.500 - 6.999	1	142,374	0.31
Total:	184	$45,216,402	100.00%

Life Cap	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
5.00000	29	$6,724,561	14.87%
6.00000	155	38,491,841	85.13
Total:	184	$45,216,402	100.00%

Initial Cap	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
2.00000	7	$1,308,979	2.89%
5.00000	65	15,002,726	33.18
6.00000	112	28,904,697	63.93
Total:	184	$45,216,402	100.00%

Periodic Cap	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
1.00000	62	$14,383,676	31.81%
2.00000	7	1,308,979	2.89
5.00000	3	619,049	1.37
6.00000	112	28,904,697	63.93
Total:	184	$45,216,402	100.00%

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Month of Next Rate Adjustment	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance
2005-06-01	1	$430,738	0.95%
2005-10-01	1	391,500	0.87
2006-02-01	3	1,288,497	2.85
2006-03-01	31	7,373,676	16.31
2006-04-01	17	4,475,632	9.90
2006-10-01	1	361,441	0.80
2007-02-01	1	191,500	0.42
2007-03-01	30	6,374,044	14.10
2007-04-01	39	9,684,883	21.42
2008-09-01	1	514,251	1.14
2008-11-01	1	155,272	0.34
2009-02-01	2	463,805	1.03
2009-03-01	15	2,753,919	6.09
2009-04-01	39	10,262,696	22.70
2011-04-01	1	354,150	0.78
2014-04-01	1	140,400	0.31
Total:	184	$45,216,402	100.00%

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Orig LTV	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Original LTV	Weighted Average Effective LTV
75.01 - 80.00	1	581,448	0.06%	79.98	59.99
80.01 - 85.00	54	7,571,343	5.42	84.57	63.43
85.01 - 90.00	189	35,120,129	25.14	89.77	62.96
90.01 - 95.00	497	88,889,386	63.64	94.94	62.09
95.01 - 100.00	51	8,011,954	5.74	99.76	60.39
Total:	792	$139,674,260	100.00%	93.35	62.29

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Looking for the % of UPB in each of the cells below

Each of the FICO/LTV strat groups will add up to 100%

1st mortgages

LTV	FICO >700	651-700	601-650
>100			
90.01-100	2.39%	1.47%	0.24%
80.01-90	4.29%	2.94%	0.28%
70.01-80	41.48%	30.89%	5.97%
60-70	3.65%	2.97%	0.51%
<60	1.09%	1.30%	0.52%
	53%	**40%**	**8%**

2nd Mortgages

LTV	FICO >700	651-700	601-650
>100			
90.01-100			
80.01-90			
70.01-80			
60-70			
<60			
	0.00	**0.00**	**0.00**

Loss Coverage	moodys
BBB+	
BBB	
BBB-	
BB	
B	

551-600	501-550	450-500	<450	Total
				-
0	0	0	0	4%
0	0	0	0	8%
0	0	0	0	78%
0	0	0	0	7%
0	0	0	0	3%
-	-	-	-	100%

551-600	501-550	450-500	<450	Total
				0.00
				0.00
				0.00
				0.00
				0.00
				0.00
0.00	0.00	0.00	0.00	0.00

fitch	s&p	
	Fixed	ARM

Doc Type	Number of Loans	Current Principal Balance	% of Current Principal Balance
Stated Documentation	289	143,510,476.26	100.00
Total:	289	143,510,476.26	100.00

Occupancy	Number of Loans	Current Principal Balance	% of Current Principal Balance
Primary	236	117,832,741.60	82.11
Investment	45	21,190,299.97	14.77
Second Home	8	4,487,434.69	3.13
Total:	289	143,510,476.26	100.00

Current Principal Bal($)	Number of Loans	Current Principal Balance	% of Current Principal Balance
300,001 - 400,000	84	30,472,673.90	21.23
400,001 - 500,000	104	47,146,199.44	32.85
500,001 - 600,000	49	26,766,613.29	18.65
600,001 - 700,000	28	18,079,696.18	12.60
700,001 - 800,000	9	6,698,643.81	4.67
800,001 - 900,000	6	5,213,300.00	3.63
900,001 - 1,000,000	7	6,652,149.64	4.64
1,000,001 >=	2	2,481,200.00	1.73
Total:	289	143,510,476.26	100.00

Minimum: 334,999.99
Maximum: 1,360,000.00
Average: 496,576.04

Loan Purpose	Number of Loans	Current Principal Balance	% of Current Principal Balance
Purchase	179	86,610,289.76	60.35
Refinance - Cashout	72	36,439,981.17	25.39
Refinance - Rate Term	38	20,460,205.33	14.26
Total:	289	143,510,476.26	100.00

Property Type	Number of Loans	Current Principal Balance	% of Current Principal Balance
Single Family Residence	183	90,501,650.82	63.06
PUD	62	30,327,912.45	21.13
2-4 Family	21	12,307,317.04	8.58
Condo	23	10,373,595.95	7.23
Total:	289	143,510,476.26	100.00

Mortgage Rate (%)	Number of Loans	Current Principal Balance	% of Current Principal Balance
3.501 - 4.000	1	347,750.00	0.24
4.001 - 4.500	11	5,304,582.41	3.70
4.501 - 5.000	44	21,353,913.19	14.88
5.001 - 5.500	91	44,799,155.40	31.22
5.501 - 6.000	107	54,283,741.45	37.83
6.001 - 6.500	26	12,377,969.50	8.63
6.501 - 7.000	8	3,922,164.31	2.73
7.001 - 7.500	1	1,121,200.00	0.78
Total:	289	143,510,476.26	100.00

Minimum: 3.875
Maximum: 7.125
Weighted Average: 5.537

Originator	Number of Loans	Current Principal Balance	% of Current Principal Balance
GreenPoint Mortgage Funding, Inc.	243	122,135,895.97	85.11
FNBN	46	21,374,580.29	14.89
Total:	289	143,510,476.26	100.00

Original Loan-to-Value Ratio (%)	Number of Loans	Current Principal Balance	% of Current Principal Balance
0.01 - 60.00	10	6,104,190.00	4.25
60.01 - 70.00	16	10,211,328.09	7.12
70.01 - 80.00	233	114,606,759.78	79.86
80.01 - 85.00	2	947,550.00	0.66
85.01 - 90.00	15	6,768,641.67	4.72
90.01 - 95.00	13	4,872,006.72	3.39
Total:	289	143,510,476.26	100.00

Minimum: 45.29
Maximum: 95.00
Weighted Average by Original Balance: 78.17

Top States	Number of Loans	Current Principal Balance	% of Current Principal Balance
California	176	88,252,570.72	61.50
New York	15	7,376,616.38	5.14
Florida	15	7,252,649.84	5.05
Washington	11	4,759,896.52	3.32
Georgia	9	4,151,250.00	2.89
Virginia	9	4,148,282.94	2.89
Other	54	27,569,209.86	19.21
Total:	289	143,510,476.26	100.00

FICO Score	Number of Loans	Current Principal Balance	% of Current Principal Balance
600 - 649	24	12,541,996.15	8.74
650 - 699	135	67,599,462.39	47.10
700 - 749	93	45,591,531.29	31.77
750 - 799	35	16,939,986.43	11.80
800 >=	2	837,500.00	0.58
Total:	289	143,510,476.26	100.00

Minimum: 624
Maximum: 803
Weighted Average: 700
% UPB missing FICOs: 0.0

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Origination Date	Number of Loans	Current Principal Balance	% of Current Principal Balance
2003-05	1	430,737.70	0.30
2003-08	3	1,353,450.53	0.94
2003-09	1	359,986.58	0.25
2003-10	1	1,360,000.00	0.95
2003-12	3	1,793,095.58	1.25
2004-01	15	7,920,772.76	5.52
2004-02	88	41,220,228.49	28.72
2004-03	176	88,607,204.62	61.74
2004-04	1	465,000.00	0.32
Total:	289	143,510,476.26	100.00

Seasoning	Number of Loans	Current Principal Balance	% of Current Principal Balance
<= 0	173	87,091,363.43	60.69
1 - 3	110	52,914,938.02	36.87
4 - 6	2	1,719,986.58	1.20
7 - 9	3	1,353,450.53	0.94
10 - 12	1	430,737.70	0.30
Total:	289	143,510,476.26	100.00

Months to Rate Adjustment	Number of Loans	Current Principal Balance	% of Current Principal Balance
14	1	430,737.70	0.30
22	1	529,200.00	0.37
23	10	4,138,605.14	2.88
24	6	3,556,500.00	2.48
29	1	388,000.00	0.27
30	1	359,986.58	0.25
33	2	1,369,863.76	0.95
34	10	5,509,496.92	3.84
35	48	23,154,861.60	16.13
36	99	49,290,520.67	34.35
53	2	965,450.53	0.67
55	1	1,360,000.00	0.95
57	1	423,231.82	0.29
58	6	2,562,275.83	1.79
59	32	15,227,402.95	10.61
60	62	31,113,192.77	21.68
84	3	1,564,150.00	1.09
120	2	1,101,999.99	0.77
121	1	465,000.00	0.32
Total:	289	143,510,476.26	100.00

Product Type	Number of Loans	Current Principal Balance	% of Current Principal Balance
ARM - 7 Year/6 Month	1	560,000.00	0.39
ARM - 7 Year/6 Month - IO	2	1,004,150.00	0.70
ARM - 2 Year/6 Month	4	1,826,205.14	1.27
ARM - 2 Year/6 Month - IO	14	6,828,837.70	4.76
ARM - 3 Year/6 Month	6	2,819,959.49	1.96
ARM - 3 Year/6 Month - IO	155	77,252,770.04	53.83
ARM - 5 Year/6 Month	9	3,885,283.28	2.71
ARM - 5 Year/6 Month - IO	92	46,516,452.62	32.41
ARM - 5 Year/1 Year - IO	2	858,300.00	0.60
ARM - 10 Year/6 Month - IO	3	1,566,999.99	1.09
ARM - 5 Year/1 Year	1	391,518.00	0.27
Total:	289	143,510,476.26	100.00

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DMSI
DMSI 04-4 Group 1 - Fixed - FNBN; No Docs

Deutsche Bank

Doc Type	Number of Loans	Current Principal Balance	% of Current Principal Balance
No Documentation	655	106,973,929.95	100.00
Total:	655	106,973,929.95	100.00

Occupancy	Number of Loans	Current Principal Balance	% of Current Principal Balance
Primary	625	103,749,914.75	96.99
Investment	17	1,992,268.67	1.86
Second Home	13	1,231,746.53	1.15
Total:	655	106,973,929.95	100.00

Current Principal Bal($)	Number of Loans	Current Principal Balance	% of Current Principal Balance
1 - 100,000	183	13,035,737.46	12.19
100,001 - 200,000	297	43,025,068.34	40.22
200,001 - 300,000	124	30,845,686.77	28.83
300,001 - 400,000	33	11,251,184.51	10.52
400,001 - 500,000	14	6,053,468.46	5.66
500,001 - 600,000	1	503,694.68	0.47
600,001 - 700,000	2	1,262,272.69	1.18
900,001 - 1,000,000	1	996,817.04	0.93
Total:	655	106,973,929.95	100.00

Minimum: 30,358.02
Maximum: 996,817.04
Average: 163,318.98

Loan Purpose	Number of Loans	Current Principal Balance	% of Current Principal Balance
Purchase	471	80,965,880.29	75.69
Refinance - Cashout	144	20,766,222.26	19.41
Refinance - Rate Term	40	5,241,827.40	4.90
Total:	655	106,973,929.95	100.00

Property Type	Number of Loans	Current Principal Balance	% of Current Principal Balance
Single Family Residence	402	59,850,049.76	55.95
PUD	138	24,082,531.66	22.51
2-4 Family	68	16,505,662.80	15.43
Condo	47	6,535,685.73	6.11
Total:	655	106,973,929.95	100.00

Mortgage Rate (%)	Number of Loans	Current Principal Balance	% of Current Principal Balance
5.501 - 6.000	5	668,089.89	0.62
6.001 - 6.500	18	2,569,839.27	2.40
6.501 - 7.000	98	14,652,105.75	13.70
7.001 - 7.500	243	38,814,249.97	36.28
7.501 - 8.000	215	36,888,909.81	34.48
8.001 - 8.500	64	11,053,438.91	10.33
8.501 - 9.000	10	1,974,502.87	1.85
9.001 - 9.500	2	352,793.48	0.33
Total:	655	106,973,929.95	100.00

Minimum: 5.750
Maximum: 9.375
Weighted Average: 7.530

Originator	Number of Loans	Current Principal Balance	% of Current Principal Balance
FNBN	655	106,973,929.95	100.00
Total:	655	106,973,929.95	100.00

Original Loan-to-Value Ratio (%)	Number of Loans	Current Principal Balance	% of Current Principal Balance
0.01 - 60.00	32	3,951,616.97	3.69
60.01 - 70.00	58	7,296,771.22	6.82
70.01 - 80.00	102	16,152,425.36	15.10
80.01 - 85.00	12	1,769,819.87	1.65
85.01 - 90.00	95	17,214,875.76	16.09
90.01 - 95.00	354	60,337,689.56	56.40
95.01 - 100.00	2	250,731.21	0.23
Total:	655	106,973,929.95	100.00

Minimum: 20.00
Maximum: 95.05
Weighted Average by Original Balance: 87.85

Top States	Number of Loans	Current Principal Balance	% of Current Principal Balance
New York	65	17,213,125.56	16.09
Florida	106	14,864,649.78	13.90
New Jersey	40	10,095,048.08	9.44
Illinois	58	8,366,284.64	7.82
Georgia	31	5,057,587.34	4.73
Nevada	27	4,825,325.76	4.51
Other	328	46,551,908.79	43.52
Total:	655	106,973,929.95	100.00

FICO Score	Number of Loans	Current Principal Balance	% of Current Principal Balance
Not Available	4	376,707.59	0.35
550 - 599	4	1,824,175.71	1.71
600 - 649	227	34,623,228.90	32.37
650 - 699	269	45,596,817.92	42.62
700 - 749	112	18,488,267.56	17.28
750 - 799	38	6,004,849.64	5.61
800 >=	1	59,882.63	0.06
Total:	655	106,973,929.95	100.00

Minimum: 581
Maximum: 800
Weighted Average: 673
% UPB missing FICOs: 0.4

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Origination Date	Number of Loans	Current Principal Balance	% of Current Principal Balance
2003-01	1	298,804.43	0.28
2003-08	2	495,337.03	0.46
2003-09	2	322,570.46	0.30
2003-10	16	2,623,142.70	2.45
2003-11	79	12,310,925.28	11.51
2003-12	261	43,534,912.29	40.70
2004-01	220	34,210,919.24	31.98
2004-02	74	13,177,318.52	12.32
Total:	655	106,973,929.95	100.00

Seasoning	Number of Loans	Current Principal Balance	% of Current Principal Balance
1 - 3	551	90,669,273.39	84.76
4 - 6	102	15,892,542.65	14.86
7 - 9	1	320,495.29	0.30
13 - 15	1	91,618.62	0.09
Total:	655	106,973,929.95	100.00

Months to Rate Adjustment	Number of Loans	Current Principal Balance	% of Current Principal Balance
0	655	106,973,929.95	100.00
Total:	655	106,973,929.95	100.00

Product Type	Number of Loans	Current Principal Balance	% of Current Principal Balance
Fixed - 15 Year	24	2,389,357.63	2.23
Fixed - 30 Year	551	88,620,114.42	82.84
Balloon - 15/30	16	2,441,376.47	2.28
Fixed - 30 Year - 10 Year IO	64	13,523,081.43	12.64
Total:	655	106,973,929.95	100.00

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Product Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
Fixed - 15 Year	64	$9,499,818	3.80%	6.160	68.63	65.74	16.5	89.0	90.2	690.6
Fixed - 20 Year	4	661,072	0.26	6.040	63.40	63.40	27.5	55.2	55.2	728.9
Fixed - 30 Year	1,140	203,641,180	81.45	7.050	83.53	65.29	6.5	89.9	75.4	683.5
Balloon - 15/30	24	3,912,650	1.56	7.597	87.42	63.56	0.0	87.9	47.0	669.2
Fixed - 30 Year - 10 Year IO	147	32,303,069	12.92	6.971	84.13	68.60	13.0	86.0	88.6	675.8
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

Principal Balance at Origination ($)	Number of Mortgage Loans	Aggregate Original Principal Balance	% of Aggregate Original Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
0.01 - 50,000.00	57	$2,453,725	0.98%	7.414	73.71	60.79	13.6	52.8	73.9	673.8
50,000.01 - 100,000.00	295	22,719,919	9.07	7.228	81.69	66.65	4.1	77.2	82.5	671.4
100,000.01 - 150,000.00	326	40,831,780	16.29	7.208	85.25	65.57	3.8	88.3	82.9	674.6
150,000.01 - 200,000.00	266	46,357,555	18.50	7.095	84.08	65.27	4.2	88.4	80.9	680.8
200,000.01 - 250,000.00	131	29,484,312	11.76	7.136	87.68	65.54	6.8	91.6	75.3	685.2
250,000.01 - 300,000.00	119	32,710,562	13.05	6.988	83.99	64.74	7.6	95.8	78.7	681.9
300,000.01 - 350,000.00	64	20,700,785	8.26	6.913	84.76	64.26	9.3	92.2	63.3	688.6
350,000.01 - 400,000.00	46	17,371,375	6.93	6.651	81.51	67.21	13.2	91.2	67.4	703.2
400,000.01 - 450,000.00	34	14,471,150	5.77	7.042	85.43	66.56	12.0	88.0	58.7	688.3
450,000.01 - 500,000.00	14	6,625,400	2.64	6.231	71.24	64.65	35.1	100.0	86.0	717.3
500,000.01 - 550,000.00	5	2,582,000	1.03	6.377	66.05	61.64	0.0	100.0	59.1	698.1
550,000.01 - 600,000.00	9	5,204,000	2.08	6.613	75.04	75.04	33.7	65.8	89.1	678.6
600,000.01 - 650,000.00	10	6,370,880	2.54	6.231	69.21	66.60	0.0	100.0	90.3	694.5
800,000.01 - 850,000.00	1	805,000	0.32	7.000	74.88	74.88	0.0	100.0	100.0	620.0
900,000.01 - 950,000.00	1	937,500	0.37	7.625	75.00	75.00	0.0	100.0	100.0	592.0
950,000.01 - 1,000,000.00	1	999,000	0.40	7.625	55.50	55.50	0.0	100.0	100.0	589.0
Total:	1,379	$250,624,943	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

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Remaining Principal Balance ($)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
0.01 - 50,000.00	58	$2,497,641	1.00%	7.408	74.13	60.81	13.4	53.8	74.4	673.0
50,000.01 - 100,000.00	294	22,603,853	9.04	7.228	81.66	66.66	4.1	77.2	82.4	671.5
100,000.01 - 150,000.00	328	41,020,930	16.41	7.211	85.30	65.55	3.8	88.4	83.0	674.4
150,000.01 - 200,000.00	265	46,154,575	18.46	7.094	84.08	65.27	4.2	88.4	80.8	680.7
200,000.01 - 250,000.00	131	29,459,259	11.78	7.132	87.69	65.53	6.7	91.6	75.4	686.4
250,000.01 - 300,000.00	118	32,396,767	12.96	6.987	83.90	64.77	7.7	95.7	78.5	681.0
300,000.01 - 350,000.00	66	21,352,536	8.54	6.881	84.56	64.29	10.6	92.5	62.8	689.1
350,000.01 - 400,000.00	45	17,025,469	6.81	6.664	81.13	67.13	11.4	91.1	68.9	702.6
400,000.01 - 450,000.00	33	14,045,449	5.62	7.071	86.15	66.75	12.3	87.7	57.5	688.5
450,000.01 - 500,000.00	14	6,606,884	2.64	6.231	71.24	64.65	35.1	100.0	86.0	717.3
500,000.01 - 550,000.00	5	2,570,650	1.03	6.377	66.05	61.64	0.0	100.0	59.1	698.1
550,000.01 - 600,000.00	9	5,193,332	2.08	6.613	75.04	75.04	33.7	65.8	89.1	678.6
600,000.01 - 650,000.00	10	6,352,451	2.54	6.231	69.21	66.60	0.0	100.0	90.3	694.5
800,000.01 - 850,000.00	1	803,676	0.32	7.000	74.88	74.88	0.0	100.0	100.0	620.0
900,000.01 - 950,000.00	1	937,500	0.37	7.625	75.00	75.00	0.0	100.0	100.0	592.0
950,000.01 - 1,000,000.00	1	996,817	0.40	7.625	55.50	55.50	0.0	100.0	100.0	589.0
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
4.500 - 4.999	8	$1,950,058	0.78%	4.783	54.02	54.02	80.5	100.0	93.7	756.3
5.000 - 5.499	47	15,218,332	6.09	5.224	60.72	60.72	42.7	100.0	90.8	738.6
5.500 - 5.999	73	19,176,408	7.67	5.730	68.60	68.07	28.0	95.5	89.0	711.7
6.000 - 6.499	107	19,369,106	7.75	6.191	77.63	69.86	7.7	95.0	85.9	692.8
6.500 - 6.999	238	38,975,921	15.59	6.710	82.78	67.29	2.1	89.5	74.0	686.7
7.000 - 7.499	371	65,231,407	26.09	7.195	86.74	65.70	3.5	85.7	78.6	673.1
7.500 - 7.999	388	64,504,396	25.80	7.648	88.63	64.66	1.9	86.3	72.4	667.3
8.000 - 8.499	126	21,450,741	8.58	8.134	90.17	64.53	0.0	87.4	66.7	670.9
8.500 - 8.999	17	3,528,486	1.41	8.581	92.43	65.69	0.0	97.8	62.1	675.8
9.000 - 9.499	4	612,936	0.25	9.108	87.44	69.07	0.0	100.0	57.2	663.6
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

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State	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
New York	137	$35,265,930	14.11%	7.208	83.61	64.60	4.1	89.7	56.6	680.8
Florida	235	33,567,766	13.43	7.098	85.42	65.63	1.6	85.2	84.2	672.1
California	73	24,536,370	9.81	5.829	67.08	63.92	24.6	95.1	85.0	712.4
New Jersey	78	20,379,162	8.15	7.413	88.50	64.84	0.9	91.5	46.0	679.5
Illinois	114	17,965,608	7.19	7.328	88.13	64.50	1.9	91.8	60.5	684.2
Arizona	74	12,746,473	5.10	6.931	82.87	69.34	20.6	83.1	94.8	689.7
Texas	71	9,290,840	3.72	7.159	85.43	67.47	6.8	83.0	94.9	683.0
Georgia	51	8,581,262	3.43	7.102	86.76	64.88	10.9	89.6	97.4	683.2
Massachusetts	38	8,515,168	3.41	6.924	78.60	61.53	8.4	84.5	49.4	692.4
Nevada	44	8,438,207	3.38	7.238	88.24	68.07	12.6	91.6	98.9	684.2
Connecticut	35	7,870,822	3.15	6.874	78.99	64.80	13.1	94.4	81.1	684.3
Virginia	41	7,333,809	2.93	7.141	86.09	65.25	4.4	95.9	88.9	679.5
Colorado	25	5,905,878	2.36	6.536	76.15	70.43	20.9	93.4	88.6	681.0
South Carolina	36	5,452,003	2.18	7.065	83.63	65.59	4.6	83.0	85.5	681.1
Maryland	24	4,766,620	1.91	7.253	88.38	65.30	11.0	87.9	94.3	664.5
Michigan	38	4,546,162	1.82	7.302	83.41	71.32	3.2	67.3	95.4	663.9
Minnesota	26	4,440,930	1.78	7.432	89.04	64.42	3.5	92.3	95.2	676.7
North Carolina	33	4,287,553	1.71	7.301	87.79	66.24	0.0	98.0	100.0	653.9
Pennsylvania	29	3,736,636	1.49	6.808	82.31	68.75	0.0	85.0	87.1	669.7
Tennessee	29	3,412,007	1.36	7.063	85.67	64.71	7.9	94.7	90.4	668.8
Rhode Island	14	2,790,447	1.12	7.116	80.53	70.10	12.5	85.6	50.8	690.1
Indiana	23	2,380,052	0.95	7.151	84.83	70.60	1.4	89.1	100.0	680.0
Ohio	17	1,992,670	0.80	7.191	87.59	67.64	0.0	92.8	59.0	684.2
Washington	12	1,777,300	0.71	6.494	77.02	66.97	7.9	100.0	87.3	701.3
Utah	10	1,774,668	0.71	6.932	77.64	65.48	0.0	75.1	89.0	660.3
Wisconsin	10	1,086,657	0.43	7.384	91.81	62.83	0.0	94.1	72.8	675.4
Delaware	5	830,204	0.33	7.217	88.28	62.02	0.0	100.0	100.0	712.2
Alabama	4	827,464	0.33	6.954	80.95	75.55	0.0	100.0	100.0	669.5
New Hampshire	4	694,594	0.28	7.420	87.04	68.21	0.0	68.4	68.0	683.8
Louisiana	9	685,934	0.27	7.212	86.30	68.92	4.9	87.3	93.4	656.8
New Mexico	6	641,040	0.26	6.672	73.14	65.62	0.0	91.2	100.0	695.9
Oregon	4	569,518	0.23	6.328	79.23	79.23	25.3	100.0	74.7	706.7
Missouri	9	562,949	0.23	7.528	93.32	62.10	0.0	91.4	84.3	660.3
District of Columbia	2	364,351	0.15	7.546	81.63	55.16	0.0	100.0	100.0	637.2
Vermont	1	291,794	0.12	7.125	89.18	62.42	0.0	100.0	100.0	689.0
Iowa	3	279,583	0.11	7.459	87.42	60.11	0.0	100.0	100.0	658.5
Mississippi	4	263,195	0.11	6.668	81.03	66.42	40.5	82.6	100.0	665.3
Kentucky	2	246,111	0.10	6.126	62.80	62.80	0.0	39.9	39.9	780.0
West Virginia	1	224,000	0.09	7.250	80.00	80.00	0.0	100.0	100.0	680.0
Oklahoma	2	172,119	0.07	7.031	82.47	65.62	0.0	100.0	100.0	639.1
Kansas	1	160,965	0.06	6.500	95.00	61.75	0.0	100.0	100.0	646.0
Arkansas	1	121,454	0.05	8.625	95.00	66.50	0.0	100.0	100.0	666.0
Maine	1	79,467	0.03	7.750	94.99	61.75	0.0	100.0	100.0	632.0
Idaho	1	67,346	0.03	6.875	80.00	80.00	0.0	100.0	100.0	620.0
Montana	1	59,883	0.02	6.750	75.00	75.00	0.0	100.0	100.0	800.0
Wyoming	1	34,821	0.01	6.875	85.00	63.75	0.0	0.0	100.0	716.0
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

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Property Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
Single Family Residence	834	$140,431,769	56.17%	6.944	82.12	65.67	7.8	90.8	100.0	679.7
PUD	258	52,603,006	21.04	6.938	83.92	66.26	9.8	93.1	100.0	687.0
2-4 Family	189	42,702,878	17.08	7.311	84.05	65.51	5.3	80.2	0.0	688.2
Condo	98	14,280,138	5.71	7.054	86.10	64.52	6.2	86.7	0.0	679.8
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

Orig Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
<= 50.00	56	$9,378,078	3.75%	5.847	40.78	40.78	28.4	92.6	74.4	713.2
50.01 - 55.00	20	4,127,756	1.65	5.893	53.00	53.00	28.8	88.5	78.5	706.6
55.01 - 60.00	34	7,460,659	2.98	6.114	58.23	58.23	12.9	89.6	92.4	701.9
60.01 - 65.00	45	9,219,741	3.69	6.376	63.57	63.57	14.9	81.8	82.8	684.8
65.01 - 70.00	85	17,293,881	6.92	6.229	68.57	68.57	13.0	84.7	84.6	693.4
70.01 - 75.00	68	13,793,829	5.52	6.864	73.95	73.95	15.8	75.5	71.3	663.3
75.01 - 80.00	280	49,151,034	19.66	6.753	79.45	79.42	10.4	79.3	81.4	684.7
80.01 - 85.00	54	7,571,343	3.03	7.374	84.57	63.43	4.7	52.9	72.9	672.6
85.01 - 90.00	189	35,120,129	14.05	7.367	89.77	62.96	6.9	89.9	73.1	669.9
90.01 - 95.00	497	88,889,386	35.55	7.459	94.94	62.09	0.8	100.0	73.8	678.9
95.01 - 100.00	51	8,011,954	3.20	7.204	99.76	60.39	0.0	100.0	87.9	719.8
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

*** The Above LTV Calculation does not include Simultaneous Seconds

Program	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
Stated Documentation	638	$123,787,316	49.51%	6.745	80.77	66.60	0.0	83.6	75.1	684.4
No Documentation	655	106,973,930	42.79	7.530	87.85	64.61	0.0	97.0	78.5	672.9
Full/Alt	86	19,256,544	7.70	5.852	71.04	65.97	100.0	82.3	83.7	725.7
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

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FICO Score	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
0 - 0	6	$817,853	0.33%	7.247	69.81	69.81	0.0	66.4	100.0	0.0
1 - 619	41	8,278,657	3.31	7.212	67.44	66.89	10.8	91.8	94.7	599.6
620 - 639	252	42,879,184	17.15	7.324	84.95	65.93	2.7	90.5	77.1	630.1
640 - 659	256	42,867,479	17.15	7.244	84.70	65.79	2.2	86.6	84.7	649.4
660 - 679	230	38,079,778	15.23	7.219	86.14	66.41	4.3	91.0	74.8	669.5
680 - 699	187	34,860,959	13.94	7.134	86.99	65.73	3.1	91.8	71.1	689.3
700 - 719	130	24,944,747	9.98	6.786	83.21	65.51	5.3	89.8	68.5	708.8
720 - 739	117	22,515,325	9.01	6.712	83.64	66.89	17.3	88.1	72.9	729.1
740 - 759	60	12,169,892	4.87	6.456	75.98	63.84	13.8	81.2	80.0	750.1
760 - 779	59	13,973,642	5.59	6.132	73.86	62.60	17.9	91.6	83.5	768.8
780 - 799	35	7,109,155	2.84	6.426	74.53	63.19	44.7	89.4	76.4	786.8
800 >=	6	1,521,119	0.61	5.891	77.06	70.13	63.9	75.3	92.6	804.2
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

Purpose	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
Purchase	852	$154,385,044	61.75%	7.268	89.49	65.04	5.1	91.1	75.3	684.0
Refinance - Cashout	375	64,772,162	25.91	6.834	74.04	67.44	7.6	85.3	79.3	674.1
Refinance - Rate Term	152	30,860,584	12.34	6.107	69.79	65.36	20.8	88.4	82.4	694.5
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

Occupancy Status	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
Primary	1,179	$223,127,819	89.24%	6.978	83.79	65.12	7.1	100.0	79.1	682.3
Investment	119	14,510,319	5.80	7.414	75.93	69.86	10.4	0.0	50.2	687.1
Second Home	81	12,379,651	4.95	7.156	78.06	71.24	15.4	0.0	74.9	684.5
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

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Prepayment Penalty Months	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Original LTV	Weighted Average Effective LTV	Percent Full-Alt Doc	Percent Owner Occupied	Percent Single Fam PUD	FICO Score
0	402	$71,765,169	28.70%	7.301	85.57	65.61	6.5	88.9	77.3	680.7
12	247	46,930,244	18.77	7.479	87.46	65.52	2.5	88.9	62.0	676.0
24	93	15,748,334	6.30	7.120	83.81	66.56	5.0	90.9	77.7	683.3
36	257	46,728,142	18.69	6.861	80.14	65.30	9.3	90.2	80.1	682.0
60	380	68,845,900	27.54	6.469	79.23	65.99	12.1	88.8	85.4	689.7
Total:	1,379	$250,017,790	100.00%	7.012	83.05	65.70	7.7	89.2	77.2	682.7

Non-zero Weighted Average Prepay Penalty Term: 38

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