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FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS

Ameriquest Mortgage Securities Inc.
Exact Name of Registrant as Specified in Charter

0001102913
Registrant CIK Number

Form 8-K, May 20, 2004, Series 2004-R5

333-112203

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

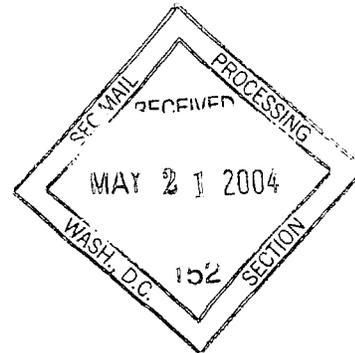


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THOMSON
FINANCIAL

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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 20, 2004

AMERIQUEST MORTGAGE
SECURITIES INC.

By: 
Name: _____
Title: John P. Grazer
CFO

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

EXHIBIT INDEX

| <u>Exhibit No.</u> | <u>Description</u> | <u>Format</u> |
|--------------------|-------------------------|---------------|
| 99.1 | Computational Materials | P* |

* The Computational Materials have been filed on paper pursuant to a continuing hardship exemption from certain electronic requirements.

TERM SHEET

\$ 343,500,000

(Approximate Offered Certificates)

**Asset-Backed Pass-Through Certificates
Series 2004-R5**

May 19, 2004

Ameriquest Mortgage Securities Inc.



Ameriquest Mortgage Securities Inc.
(Depositor)

**Ameriquest Mortgage Company and Town and Country Credit
Corporation**
(Originators)

Ameriquest Mortgage Company
(Master Servicer)

All terms and statements are subject to change.

**CREDIT
SUISSE** | **FIRST
BOSTON**

Deutsche Bank



Bank of America Securities





Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

COMPUTATIONAL MATERIALS DISCLAIMER

By entering into a transaction with Credit Suisse First Boston LLC ("CSFB"), Deutsche Bank Securities Inc. ("DBSI") or Banc of America Securities LLC ("BOA"), you acknowledge that you have read and understood the following terms: each of CSFB, DBSI and BOA is acting solely as an arm's length contractual counterparty and not as your financial adviser or fiduciary unless it has agreed to so act in writing. Before entering into any transaction you should ensure that you fully understand its potential risks and rewards and independently determine that it is appropriate for you given your objectives, experience, financial and operational resources, and other relevant circumstances. You should consult with such advisers as you deem necessary to assist you in making these determinations. You should also understand that each of CSFB, DBSI and BOA or its affiliates may provide banking, credit and other financial services to any company or issuer of securities or financial instruments referred to herein, underwrite, make a market in, have positions in, or otherwise buy and sell securities or financial instruments which may be identical or economically similar to any transaction entered into with you. If we make a market in any security or financial instrument, it should not be assumed that we will continue to do so. Any indicative terms provided to you are provided for your information and do not constitute an offer, a solicitation of an offer, or any advice or recommendation to conclude any transaction (whether on the indicative terms or otherwise). Any indicative price quotations, disclosure materials or analyses provided to you have been prepared on assumptions and parameters that reflect good faith determinations by us or that have been expressly specified by you and do not constitute advice by us. The assumptions and parameters used are not the only ones that might reasonably have been selected and therefore no guarantee is given as to the accuracy, completeness, or reasonableness of any such quotations, disclosure or analyses. No representation or warranty is made that any indicative performance or return indicated will be achieved in the future. None of the employees or agents of CSFB, DBSI or BOA or their affiliates is authorized to amend or supplement the terms of this notice, other than in the form of a written instrument, duly executed by an appropriately authorized signatory and countersigned by you.

Attached is a Series Term Sheet describing the structure, collateral pool and certain aspects of the Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5 (the "Certificates"). The attached Series Term Sheet has been prepared by CSFB, DBSI and BOA for informational purposes only and is subject to modification or change. The information and assumptions contained therein are preliminary and will be superseded by a Prospectus and Prospectus Supplement and by any other additional information subsequently filed with the Securities and Exchange Commission or incorporated by reference in the Registration Statement.

None of CSFB, DBSI, BOA or any of their respective affiliates makes any representation as to the accuracy or completeness of any of the information set forth in the attached Series Term Sheet.

A Registration Statement (including a prospectus) relating to the Certificates has been filed with the Securities and Exchange Commission and declared effective. The final Prospectus and Prospectus Supplement relating to the securities will be filed with the Securities and Exchange Commission after the securities have been priced and all of the terms and information are finalized. This communication is not an offer to sell or the solicitation of an offer to buy nor shall there be any sale of the securities in any state in which such offer, solicitation or sale would be unlawful prior to registration or qualification under the securities laws of any such state. Interested persons are referred to the final Prospectus and Prospectus Supplement to which the securities relate. Any investment decision should be based only upon the information in the final Prospectus and Prospectus Supplement as of their publication dates.

Please contact the CSFB Syndicate Desk at 212-325-8549 for additional information.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

TERM SHEET DATED May 19, 2004

**Ameriquest Mortgage Securities Inc.
Asset-Backed Pass-Through Certificates, Series 2004-R5**

\$ 343,500,000

(Approximate Offered Certificates)

Subject to Revision

| Class | Approximate Size (\$) | Type ^{1,2} | WAL (yrs) Cal ³ / Mat ⁴ | Principal Payment Window Cal ³ / Mat ⁴ | Pmt Delay (days) | Interest Accrual Basis | Stated Final Maturity | Expected Ratings S&P / M / F | Initial Credit Enhancement (%) |
|-----------------------------|-----------------------|---------------------|---|--|------------------|------------------------|-----------------------|------------------------------|--------------------------------|
| Offered Certificates | | | | | | | | | |
| A-1B | 68,770,000 | FLT/SENIOR | 2.69/ 2.93 | 1-92 / 1-209 | 0 | Actual/360 | July 2034 | AAA/Aaa/AAA | 16.90% |
| A-2 | 76,200,000 | FLT/SENIOR | 1.00/ 1.00 | 1-24 / 1-24 | 0 | Actual/360 | July 2034 | AAA/Aaa/AAA | 16.90% |
| A-3 | 37,800,000 | FLT/SENIOR | 3.00/ 3.00 | 24-55 / 24-55 | 0 | Actual/360 | July 2034 | AAA/Aaa/AAA | 16.90% |
| A-4 | 29,230,000 | FLT/SENIOR | 6.62/ 7.80 | 55-92 / 55-209 | 0 | Actual/360 | July 2034 | AAA/Aaa/AAA | 16.90% |
| M-1 | 57,500,000 | FLT/MEZZ | 5.20/ 5.74 | 39-92 / 39-168 | 0 | Actual/360 | July 2034 | AA/Aa2/AA | 11.15% |
| M-2 | 47,500,000 | FLT/MEZZ | 5.16/ 5.63 | 38-92 / 38-151 | 0 | Actual/360 | July 2034 | A/A2/A | 6.40% |
| M-3 | 10,000,000 | FLT/MEZZ | 5.15/ 5.54 | 38-92 / 38-129 | 0 | Actual/360 | July 2034 | A-/A3/A- | 5.40% |
| M-5 | 9,000,000 | FLT/MEZZ | 5.14/ 5.35 | 37-92 / 37-112 | 0 | Actual/360 | July 2034 | BBB/Baa2/BBB | 3.25% |
| M-6 | 7,500,000 | FLT/MEZZ | 5.14/ 5.22 | 37-92 / 37-103 | 0 | Actual/360 | July 2034 | BBB-/Baa3/BBB- | 2.50% |
| Non-Offered | | | | | | | | | |
| A-1A | 619,000,000 | FLT/SENIOR | | Not Offered | 0 | Actual/360 | July 2034 | AAA/Aaa/AAA | 16.90% |
| M-4 | 12,500,000 | FLT/MEZZ | | Not Offered | 0 | Actual/360 | July 2034 | BBB+/Baa1/BBB+ | 4.15% |
| M-7 | 10,000,000 | FLT/MEZZ | | Not Offered | 0 | Actual/360 | July 2034 | BB+/Ba1/BB+ | 1.50% |
| CE | 15,000,309 | N/A | | Not Offered | N/A | N/A | | N/R | N/A |
| P | 100 | N/A | | Not Offered | N/A | N/A | | N/R | N/A |
| R | N/A | N/A | | Not Offered | N/A | N/A | | N/R | N/A |

- (1) The interest rate on each of the Certificates is subject to the related Net WAC Rate Cap.
- (2) The Certificates will accrue interest at a rate not greater than the Maximum Cap Rate.
- (3) To 10% Optional Termination at the pricing speed.
- (4) To maturity at the pricing speed.

Pricing Speed ("PPC")

| | |
|--------------------------------|--|
| Fixed-Rate Mortgage Loans | 2% CPR growing to 20% CPR over 10 months |
| Adjustable-Rate Mortgage Loans | 27% CPR |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Part I: Key Terms

Parties:

| | |
|-------------------------------------|--|
| Depositor: | Ameriquest Mortgage Securities Inc. |
| Originators: | Ameriquest Mortgage Company and Town and Country Credit Corporation. |
| Master Servicer: | Ameriquest Mortgage Company. |
| Trustee: | Deutsche Bank National Trust Company. |
| Mortgage Insurance Provider: | None |
| Certificate Insurer: | None |
| Co-Lead Underwriters: | Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. and Banc of America Securities LLC |
| Co-Managers: | Goldman, Sachs & Co. and Citigroup Global Markets Inc. |

Collateral

Mortgage Loans: As of the Collateral Selection Date, 6,274 adjustable-rate and fixed-rate, first-lien, closed-end, subprime mortgage loans with LTVs at origination not in excess of 95% and an aggregate scheduled principal balance as of the Cut-off Date of approximately \$1,000,000,409. References to percentages or balances herein are with respect to the Collateral Selection Date Mortgage Loans and are based on the aggregate scheduled principal balance of such Mortgage Loans on the Cut-off Date. For the purpose of calculating interest and principal on the Class A Certificates, the Mortgage Loans have been divided into two loan groups, designated as follows:

Group I Mortgage Loans: 5,671 Adjustable-Rate and Fixed-Rate Mortgage Loans as of the Collateral Selection Date, with an aggregate scheduled principal balance as of the Cut-off Date of approximately \$827,644,425 and with principal balances at origination that conform to principal balance limits of Fannie Mae and Freddie Mac.

Group II Mortgage Loans: 603 Adjustable-Rate and Fixed-Rate Mortgage Loans as of the Collateral Selection Date, with an aggregate scheduled principal balance as of the Cut-off Date of approximately \$172,355,984 and with principal balances at origination that may or may not conform to principal balance limits of Fannie Mae and Freddie Mac.

Up to 10% of the Mortgage Loans identified on the Collateral Selection Date may be deleted and other Mortgage Loans will be included in the pool of Mortgage Loans delivered on the Closing Date. Notwithstanding any such additions or deletions, the characteristics of the pool of Mortgage Loans delivered on the Closing Date are not expected to differ materially from the characteristics of the Mortgage Loans identified on the Collateral Selection Date and described herein, although the range of mortgage rates and maturities and certain other characteristics of the Mortgage Loans set forth in Part IV will vary.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

Dates:

- Cut-off Date:** The close of business on June 1, 2004.
- Collateral Selection Date:** May 1, 2004.
- Distribution Dates:** The 25th day of each month or, if the 25th day is not a business day, the next business day, beginning in July 2004.
- Record Date:** Adjustable-Rate Certificates: the close of business on the business day immediately preceding the Distribution Date.
Retained Certificates: the close of business on the last business day of the month preceding the month in which the Distribution Date occurs.
- Expected Pricing Date:** The week of May 17, 2004.
- Expected Closing Date:** On or about June 4, 2004.

Designations:

- Certificates:** Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5.
- Adjustable-Rate Certificates:** Class A Certificates and Class M Certificates.
- Class A Certificates:** Class A-1A, Class A-1B, Class A-2, Class A-3 and Class A-4 Certificates.
- Class M Certificates:** Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6 and Class M-7 Certificates.
- Offered Certificates:** Class A Certificates (other than the Class A-1A Certificates) and Class M Certificates (other than the Class M-4 and Class M-7 Certificates).
- Non-Offered Certificates:** Class A-1A, Class M-4, Class M-7, Class CE, Class P and Class R Certificates.
- Retained Certificates:** Class CE, Class P and Class R Certificates.
- Group I Certificates:** Class A-1A and Class A-1B Certificates, which evidence interests in the Group I Mortgage Loans.
- Group II Certificates:** Class A-2, Class A-3 and Class A-4 Certificates, which evidence interests in the Group II Mortgage Loans.

Other Terms:

- Source for Calculation of One-Month LIBOR:** Telerate page 3750.
- ERISA:** Subject to the considerations in the prospectus supplement, the Offered Certificates are expected to be ERISA eligible as of the Closing Date. However, investors should consult with their counsel with respect to the consequences under ERISA and the Internal Revenue Code of an ERISA Plan's acquisition and ownership of such Certificates.
- SMMEA Eligibility:** Class A and Class M-1 Certificates.
- Federal Taxation:** The Trust will be established as one or more REMICs for federal income tax purposes.
- Form of Registration:** Book-entry form through DTC, Clearstream and Euroclear.
- Minimum Denominations:** \$25,000 and integral multiples of \$1 in excess thereof.



Part II: Definitions/Description of the Certificates

| | |
|---|--|
| Determination Date: | The 10th day of the month or, if such day is not a business day, the business day immediately preceding such 10th day. |
| Due Period: | For each Distribution Date, the period from the second day of the immediately preceding month to the first day of the month in which such Distribution Date occurs. |
| Prepayment Period: | For the first Distribution Date, the Cut-off Date to and including the initial Determination Date, and for all other Distribution Dates, the day after the prior Determination Date to and including the Determination Date in the month in which such Distribution Date occurs. |
| Interest Accrual Basis: | For any Distribution Date will be Actual/360. The Adjustable-Rate Certificates will settle flat and will have no payment delay. |
| Administrative Fee Rate: | The sum of (a) the Servicing Fee Rate (0.50% per annum) and (b) the Trustee Fee Rate (0.0022% per annum). |
| Expense Adjusted Net Mortgage Rate: | The mortgage rate of each Mortgage Loan minus the Administrative Fee Rate. |
| Expense Adjusted Net Maximum Mortgage Rate: | The per annum rate equal to the applicable maximum mortgage rate (or the mortgage rate for such Mortgage Loan in the case of the fixed-rate Mortgage Loans) of each Mortgage Loan minus the Administrative Fee Rate. |
| Optional Termination: | The Master Servicer and the NIMs Insurer, if any, in that order, may purchase all of the Mortgage Loans and REO properties and retire the Certificates on or after the Optional Termination Date. |
| Optional Termination Date: | The first Distribution Date on which the aggregate principal balance of the Mortgage Loans is less than 10% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date. |
| Credit Enhancement: | Excess Interest. Overcollateralization ("OC"). Subordination. |
| Initial Overcollateralization Target Percentage: | Approximately 1.50%. |
| Overcollateralization Floor: | The aggregate principal balance of the Mortgage Loans as of the Cut-off Date multiplied by 0.50%. |



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

Overcollateralization Target Amount: For any Distribution Date, (i) prior to the Stepdown Date, an amount equal to the Initial Overcollateralization Target Percentage of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date, (ii) on or after the Stepdown Date, provided a Trigger Event is not in effect, the greater of (x) 2x the Initial Overcollateralization Target Percentage of the then current aggregate outstanding principal balance of the Mortgage Loans as of the last day of the related Due Period after giving effect to scheduled payments of principal due during the related Due Period, to the extent received or advanced, and unscheduled collections of principal received during the related Prepayment Period and (y) the Overcollateralization Floor or (iii) on or after the Stepdown Date and if a Trigger Event is in effect, the Overcollateralization Target Amount for the immediately preceding Distribution Date.

Stepdown Date: The earlier of (i) the first Distribution Date on which the aggregate Certificate Principal Balance of the Class A Certificates has been reduced to zero and (ii) the later of (A) the 37th Distribution Date and (B) the date that the Credit Enhancement Percentage for the Class A Certificates is greater than or equal to 2x the Class A Initial Credit Enhancement Percentage.

Credit Enhancement Percentage: The percentage obtained by dividing (x) the aggregate Certificate Principal Balance of each class of Certificates with a lower distribution priority by (y) the aggregate principal balance of the Mortgage Loans.

| Class | Initial CE% | Target CE% On/After Stepdown Date |
|-------|-------------|-----------------------------------|
| A | 16.90% | 2x Initial CE% |
| M-1 | 11.15% | 2x Initial CE% |
| M-2 | 6.40% | 2x Initial CE% |
| M-3 | 5.40% | 2x Initial CE% |
| M-4 | 4.15% | 2x Initial CE% |
| M-5 | 3.25% | 2x Initial CE% |
| M-6 | 2.50% | 2x Initial CE% |
| M-7 | 1.50% | 2x Initial CE% |

Overcollateralization Reduction Amount: For any Distribution Date, the lesser of (A) the Principal Remittance Amount on such Distribution Date and (B) the excess, if any, of (i) the Overcollateralized Amount for such Distribution Date (calculated for this purpose only after assuming that 100% of the Principal Remittance Amount on such Distribution Date has been distributed) over (ii) the Overcollateralization Target Amount for such Distribution Date.

Overcollateralized Amount: For any Distribution Date will be the excess, if any, of (a) the sum of the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period (after giving effect to scheduled payments received or advanced on or before the related Determination Date and principal prepayments received during the related Prepayment Period) over (b) the sum of the aggregate Certificate Principal Balances of the Offered Certificates and the Non-Offered Certificates, after giving effect to distributions to be made on such Distribution Date.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

| | |
|-------------------------------------|--|
| Net Monthly Excess Cashflow: | For any Distribution Date, the sum of (x) any Overcollateralization Reduction Amount and (y) the excess of the Available Funds over the sum of (i) the monthly interest accrued and any unpaid interest on the Class A Certificates and the monthly interest accrued on the Class M Certificates and (ii) the Principal Remittance Amount. |
| Allocation of Losses: | Any Realized Losses on the Mortgage Loans on any Distribution Date will first be absorbed by the Class CE Certificates. If on any Distribution Date as a result of Realized Losses on the Mortgage Loans, the aggregate certificate principal balance of the Class A and Class M Certificates exceeds the aggregate principal balance of the Mortgage Loans as of the last day of the related Due Period, such excess (the "Realized Loss Amount") will be allocated in the following order: Class M-7, Class M-6, Class M-5, Class M-4, Class M-3, Class M-2, Class M-1 and with respect to any Realized Losses on the Group I Mortgage Loans, to the Class A-1B Certificates. There will be no allocation of Realized Losses on the Mortgage Loans to the Class A Certificates (other than the Class A-1B Certificates) or the Class P Certificates. Investors in the Class A Certificates (other than the Class A-1B Certificates) or the Class P Certificates should note, however, that although Realized Losses cannot be allocated to such Certificates, under certain loss scenarios there may not be enough principal and interest on the Mortgage Loans to distribute to the holders of such Certificates all principal and interest amounts to which they are then entitled. Once Realized Losses are allocated to the Class M and the Class A-1B Certificates, such amounts with respect to such Certificates will no longer accrue interest. However, the amount of any Realized Losses allocated to the Class M and the Class A-1B Certificates may be distributed to the holders of those Certificates from Net Monthly Excess Cashflow, sequentially, as described in the Pooling and Servicing Agreement. |
| Net WAC Rate Cap: | <p><u>Class A Certificates:</u> The per annum rate equal to the weighted average of the Expense Adjusted Net Mortgage Rates of the Mortgage Loans in the related loan group (subject to adjustment based on the actual number of days elapsed in the related Interest Accrual Period).</p> <p><u>Class M Certificates:</u> The per annum rate equal to the weighted average (weighted in proportion to the results of subtracting from the aggregate principal balance of each loan group the current principal balance of the related Class A Certificates), of (i) the weighted average of the Expense Adjusted Net Mortgage Rates of the Group I Mortgage Loans and (ii) the weighted average of the Expense Adjusted Net Mortgage Rates of the Group II Mortgage Loans (subject to adjustment based on the actual number of days elapsed in the related Interest Accrual Period).</p> |
| Pass-Through Rate: | For any Distribution Date, the lesser of (x) the related Formula Rate for such Distribution Date and (y) the related Net WAC Rate Cap for such Distribution Date. |
| Formula Rate: | For any Distribution Date and any class of Adjustable-Rate Certificates, the lesser of (i) LIBOR plus the applicable certificate margin and (ii) the related Maximum Cap Rate. |



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

Maximum Cap Rate: The Maximum Cap Rate for any Distribution Date and each class of Adjustable-Rate Certificates is calculated in the same manner as the related Net WAC Rate Cap, but based on the Expense Adjusted Net Maximum Mortgage Rates of the applicable Mortgage Loans rather than the Expense Adjusted Net Mortgage Rates of the applicable Mortgage Loans, plus the excess, if any, of the then applicable maximum rate set forth in the related Interest Rate Corridor over the then applicable strike rate set forth in such Interest Rate Corridor (such excess to be adjusted for the mismatch, if any, between the applicable notional balance and the principal balance of the applicable Certificates for such Distribution Date).

Coupon Step-up: After the Optional Termination Date, if the Master Servicer (or NIMs Insurer, if any) fails to exercise its right to terminate the Trust, the certificate margins on any then outstanding Certificates will increase according to the following:

| <u>Class</u> | <u>After Optional Termination</u> |
|----------------------|-----------------------------------|
| Class A Certificates | 2 x Applicable Margin |
| Class M Certificates | 1.5 x Applicable Margin |

Net WAC Rate Carryover Amount: For any Distribution Date, (i) the excess of (a) the amount of interest a class of Certificates would have accrued for such Distribution Date had the applicable Pass-Through Rate not been subject to the Net WAC Rate Cap, over (b) the amount of interest such class of Certificates accrued for such Distribution Date based on the Net WAC Rate Cap, together with the unpaid portion of any such amounts from the prior Distribution Date and (ii) accrued interest thereon at the then applicable Pass-Through Rate, without giving effect to the Net WAC Rate Cap. The Net WAC Rate Carryover Amount will be paid first, from payments, if any, made under the related Interest Rate Corridor and second, from Net Monthly Excess Cashflow on a subordinated basis on the same Distribution Date or in any subsequent period. The ratings on each class of Certificates do not address the likelihood of the payment of any Net WAC Rate Carryover Amount.

Interest Rate Corridors: The following Certificates will have the benefit of an Interest Rate Corridor as specified below:

| <u>Class</u> | <u>Number of Months</u> | <u>Beginning Distribution Date</u> |
|-----------------------|-------------------------|------------------------------------|
| A-1B | 28 | August 2004 |
| Group II Certificates | 28 | August 2004 |
| M | 28 | August 2004 |

Interest Carry Forward Amount: For each class of Class A and Class M Certificates, on any Distribution Date, the sum of (i) the excess of (a) the accrued certificate interest for such class with respect to the prior Distribution Date (excluding any Net WAC Rate Carryover Amount with respect to such class), plus any unpaid Interest Carry Forward Amount from the prior Distribution Date, over (b) the amount actually distributed to such class with respect to interest on such prior Distribution Date and (ii) interest on such excess at the Pass-Through Rate for such class.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

- Available Funds:** For any Distribution Date, the sum, net of amounts reimbursable therefrom to the Master Servicer or the Trustee, of: (i) the aggregate amount of scheduled monthly payments on the Mortgage Loans due during the related Due Period and received on or prior to the related Determination Date; (ii) unscheduled payments in respect of the Mortgage Loans (including prepayments, insurance proceeds, liquidation proceeds, subsequent recoveries and proceeds from repurchases of and substitutions for the Mortgage Loans occurring during the related Prepayment Period or proceeds from the repurchase of the Mortgage Loans due to the Optional Termination of the Trust); (iii) all Master Servicer Advances with respect to the Mortgage Loans received for such Distribution Date; and (iv) all compensating interest paid by the Master Servicer in respect of prepayment interest shortfalls for the related period.
- Class A Principal Distribution Amount:** Prior to the Stepdown Date, or if a Trigger Event is in effect, each of the Class A Certificates will receive the principal collected on the related Mortgage Loans plus any Net Monthly Excess Cashflow required to maintain the Overcollateralization Target Amount until the aggregate Certificate Principal Balance of the Class A Certificates has been reduced to zero. On or after the Stepdown Date, if no Trigger Event is in effect, principal paid on the Class A Certificates will be an amount such that each of the Class A Certificates will maintain 2x the Class A Initial Credit Enhancement Percentage as set forth in the Credit Enhancement Percentage table included herein.
- Principal distributions on the Group I Certificates will be allocated *pro rata*. Principal distributions on the Group II Certificates will be allocated sequentially.
- Notwithstanding the foregoing, if the Certificate Principal Balance of any class of Group I or Group II Certificates is reduced to zero, then the amount of principal distributions from the related loan group on subsequent Distribution Dates will be distributed to the Class A Certificates remaining outstanding, to the extent necessary to provide all required principal distributions to such Certificates.
- Class M Principal Distribution Amount:** The Class M Certificates will not receive any principal payments prior to the Stepdown Date. On or after the Stepdown Date (if no Trigger Event is in effect), principal will be paid on the Class M Certificates in the following order: to the Class M-1 Certificates until it reaches 2x the Class M-1 Initial Credit Enhancement Percentage, then to the Class M-2 Certificates until it reaches 2x the Class M-2 Initial Credit Enhancement Percentage, then to the Class M-3 Certificates until it reaches 2x the Class M-3 Initial Credit Enhancement Percentage, then to the Class M-4 Certificates until it reaches 2x the Class M-4 Initial Credit Enhancement Percentage, then to the Class M-5 Certificates until it reaches 2x the Class M-5 Initial Credit Enhancement Percentage, then to the Class M-6 Certificates until it reaches 2x the Class M-6 Initial Credit Enhancement Percentage and then to the Class M-7 Certificates until it reaches 2x the Class M-7 Initial Credit Enhancement Percentage, in each case, as set forth in the Credit Enhancement Percentage table included herein.
- If a Trigger Event is in effect, principal payments will be paid sequentially first to the Class A Certificates and then to the Class M Certificates in their order of seniority until the Certificate Principal Balance of each such class is reduced to zero.
- Trigger Event:** If either the Delinquency Trigger Event or Cumulative Loss Test is violated.
- Delinquency Trigger Event:** The percentage obtained by dividing (x) the aggregate Stated Principal Balance of (i) Mortgage Loans Delinquent 60 days or more, (ii) REO Properties and (iii) Mortgage Loans in foreclosure and in bankruptcy by (y) the aggregate Stated Principal Balance of the Mortgage Loans, in each case, calculated prior to taking into account payments of principal on the Mortgage Loans due on the related Due Date or received during the related Prepayment Period, exceeds a percentage (as specified in the Pooling and Servicing Agreement) of the Credit Enhancement Percentage for the most senior class of certificates then outstanding. In the case of the Class A Certificates, the percentage will be 42.00%.
- Cumulative Loss Test:** The aggregate amount of Realized Losses incurred since the Cut-off Date through the last day of the related Due Period (reduced by the aggregate amount of subsequent recoveries received from the Cut-off Date through the last day of the related Due Period) divided by the aggregate principal balance of the Mortgage Loans as of the Cut-off Date exceeds the approximate applicable percentages set forth below with respect to such Distribution Date:

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

| <u>Distribution Date Occurring In</u> | <u>Percentage</u> |
|---------------------------------------|-------------------|
| July 2007 through June 2008 | [2.75%] |
| July 2008 through June 2009 | [4.25%] |
| July 2009 through June 2010 | [5.50%] |
| July 2010 and thereafter | [6.00%] |

Payment Priority: On each Distribution Date, Available Funds from the Mortgage Loans will be distributed as follows:

To pay interest on the Class A Certificates *pro rata*, including any accrued unpaid interest from a prior Distribution Date and then to pay interest, excluding any accrued unpaid interest from prior Distribution Dates, to the Class M Certificates, sequentially.

To pay principal on the Class A and Class M Certificates, in accordance with the principal payment provisions described above.

From Net Monthly Excess Cashflow, if any, to the Certificates then entitled to receive distributions in respect of principal an additional payment of principal in order to reduce the Certificate Principal Balance of the Certificates to the extent necessary to maintain the required Overcollateralization Target Amount.

From Net Monthly Excess Cashflow, if any, to pay Interest Carry Forward Amounts to the Class M Certificates, sequentially.

From Net Monthly Excess Cashflow, if any, to pay any Realized Loss Amounts allocated to the Class A-1B Certificates.

From Net Monthly Excess Cashflow, if any, to pay any Realized Loss Amounts allocated to the Class M Certificates, sequentially.

From Net Monthly Excess Cashflow, if any, to pay the Net WAC Rate Carryover Amount on the Class A and Class M Certificates in the same order of priority as described above, after taking into account any amounts received under the Interest Rate Corridors (See attached Schedules).

To pay any remaining amount to the Class CE and Class R Certificates in accordance with the Pooling and Servicing Agreement.



Part III: Relevant Bond Analytics

Interest Rate Corridor Schedule For Class A-1B Certificates

| Period | Class A-1B Notional Schedule (\$) | Cap Strike% | Cap Ceiling% |
|--------|-----------------------------------|-------------|--------------|
| 1 | 68,770,000.00 | N/A | N/A |
| 2 | 66,938,415.89 | 6.31 | 8.12 |
| 3 | 65,124,361.59 | 6.31 | 8.12 |
| 4 | 63,326,565.17 | 6.53 | 8.12 |
| 5 | 61,543,896.07 | 6.31 | 8.12 |
| 6 | 59,775,401.85 | 6.53 | 8.12 |
| 7 | 58,020,310.68 | 6.31 | 8.12 |
| 8 | 56,278,032.76 | 6.30 | 8.12 |
| 9 | 54,548,160.59 | 7.02 | 8.12 |
| 10 | 52,831,432.69 | 6.30 | 8.12 |
| 11 | 51,157,941.62 | 6.53 | 8.12 |
| 12 | 49,526,591.73 | 6.30 | 8.12 |
| 13 | 47,936,315.32 | 6.52 | 8.12 |
| 14 | 46,386,071.86 | 6.30 | 8.12 |
| 15 | 44,874,847.34 | 6.30 | 8.12 |
| 16 | 43,401,653.58 | 6.52 | 8.12 |
| 17 | 41,965,527.55 | 6.30 | 8.12 |
| 18 | 40,565,530.76 | 6.52 | 8.12 |
| 19 | 39,200,748.62 | 6.30 | 8.12 |
| 20 | 37,870,289.81 | 6.30 | 8.12 |
| 21 | 36,573,285.71 | 7.01 | 8.12 |
| 22 | 35,308,889.79 | 6.30 | 8.12 |
| 23 | 34,076,276.76 | 6.52 | 8.12 |
| 24 | 32,874,643.90 | 7.76 | 8.12 |
| 25 | 31,704,282.57 | 8.03 | 8.12 |
| 26 | 30,563,299.30 | 7.75 | 8.12 |
| 27 | 29,450,951.92 | 7.75 | 8.12 |
| 28 | 28,366,517.15 | 8.02 | 8.12 |
| 29 | 27,309,290.08 | 7.74 | 8.12 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquet Mortgage Securities Inc. Asset-Backed Pass-Through Certificates, Series 2004-R5

Interest Rate Corridor Schedule For Group II Certificates

| Period | Group II Notional Schedule (\$) | Cap Strike% | Cap Ceiling% |
|--------|---------------------------------|-------------|--------------|
| 1 | 143,230,000.00 | N/A | N/A |
| 2 | 139,360,472.80 | 6.20 | 8.28 |
| 3 | 135,533,514.90 | 6.19 | 8.28 |
| 4 | 131,746,422.26 | 6.41 | 8.28 |
| 5 | 127,996,764.95 | 6.19 | 8.28 |
| 6 | 124,282,464.12 | 6.40 | 8.28 |
| 7 | 120,601,796.81 | 6.19 | 8.28 |
| 8 | 116,953,398.65 | 6.19 | 8.28 |
| 9 | 113,336,264.39 | 6.87 | 8.28 |
| 10 | 109,749,746.11 | 6.19 | 8.28 |
| 11 | 106,253,979.13 | 6.40 | 8.28 |
| 12 | 102,846,654.59 | 6.19 | 8.28 |
| 13 | 99,525,522.62 | 6.40 | 8.28 |
| 14 | 96,288,390.88 | 6.19 | 8.28 |
| 15 | 93,133,123.05 | 6.18 | 8.28 |
| 16 | 90,057,637.40 | 6.40 | 8.28 |
| 17 | 87,059,905.43 | 6.18 | 8.28 |
| 18 | 84,137,950.42 | 6.40 | 8.28 |
| 19 | 81,289,846.19 | 6.18 | 8.28 |
| 20 | 78,513,715.74 | 6.18 | 8.28 |
| 21 | 75,807,730.03 | 6.87 | 8.28 |
| 22 | 73,170,106.73 | 6.18 | 8.28 |
| 23 | 70,599,109.02 | 6.41 | 8.28 |
| 24 | 68,093,044.43 | 7.67 | 8.28 |
| 25 | 65,654,035.72 | 7.93 | 8.28 |
| 26 | 63,276,513.62 | 7.67 | 8.28 |
| 27 | 60,958,919.13 | 7.66 | 8.28 |
| 28 | 58,699,732.96 | 7.92 | 8.28 |
| 29 | 56,497,474.57 | 7.66 | 8.28 |

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Interest Rate Corridor Schedule For Class M Certificates

| Period | Class M Notional Schedule (\$) | Cap Strike% | Cap Ceiling% |
|--------|--------------------------------|-------------|--------------|
| 1 | 154,000,000.00 | N/A | N/A |
| 2 | 154,000,000.00 | 5.36 | 7.47 |
| 3 | 154,000,000.00 | 5.36 | 7.47 |
| 4 | 154,000,000.00 | 5.58 | 7.47 |
| 5 | 154,000,000.00 | 5.36 | 7.47 |
| 6 | 154,000,000.00 | 5.58 | 7.47 |
| 7 | 154,000,000.00 | 5.36 | 7.47 |
| 8 | 154,000,000.00 | 5.36 | 7.47 |
| 9 | 154,000,000.00 | 6.07 | 7.47 |
| 10 | 154,000,000.00 | 5.36 | 7.47 |
| 11 | 154,000,000.00 | 5.58 | 7.47 |
| 12 | 154,000,000.00 | 5.35 | 7.47 |
| 13 | 154,000,000.00 | 5.58 | 7.47 |
| 14 | 154,000,000.00 | 5.35 | 7.47 |
| 15 | 154,000,000.00 | 5.35 | 7.47 |
| 16 | 154,000,000.00 | 5.57 | 7.47 |
| 17 | 154,000,000.00 | 5.35 | 7.47 |
| 18 | 154,000,000.00 | 5.57 | 7.47 |
| 19 | 154,000,000.00 | 5.35 | 7.47 |
| 20 | 154,000,000.00 | 5.35 | 7.47 |
| 21 | 154,000,000.00 | 6.06 | 7.47 |
| 22 | 154,000,000.00 | 5.35 | 7.47 |
| 23 | 154,000,000.00 | 5.58 | 7.47 |
| 24 | 154,000,000.00 | 6.82 | 7.47 |
| 25 | 154,000,000.00 | 7.08 | 7.47 |
| 26 | 154,000,000.00 | 6.81 | 7.47 |
| 27 | 154,000,000.00 | 6.81 | 7.47 |
| 28 | 154,000,000.00 | 7.07 | 7.47 |
| 29 | 154,000,000.00 | 6.80 | 7.47 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquet Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

| Sensitivity Analysis - To Optional Termination Date | | | | | | | |
|---|------------------------|-----------|------------|------------|------------|------------|------------|
| FIXED | | 0% PPC | 50% PPC | 75% PPC | 100% PPC | 125% PPC | 150% PPC |
| ARM | | 0.00% CPR | 13.50% CPR | 20.25% CPR | 27.00% CPR | 33.75% CPR | 40.50% CPR |
| A-1B | Average Life (yrs) | 18.41 | 5.31 | 3.63 | 2.69 | 2.06 | 1.57 |
| | First Principal Period | 1 | 1 | 1 | 1 | 1 | 1 |
| | Last Principal Period | 338 | 179 | 124 | 92 | 72 | 58 |
| | Prin Pmt Window (mos) | 338 | 179 | 124 | 92 | 72 | 58 |
| A-2 | Average Life (yrs) | 12.69 | 1.92 | 1.32 | 1.00 | 0.80 | 0.67 |
| | First Principal Period | 1 | 1 | 1 | 1 | 1 | 1 |
| | Last Principal Period | 245 | 48 | 32 | 24 | 19 | 15 |
| | Prin Pmt Window (mos) | 245 | 48 | 32 | 24 | 19 | 15 |
| A-3 | Average Life (yrs) | 23.33 | 6.15 | 4.15 | 3.00 | 2.21 | 1.80 |
| | First Principal Period | 245 | 48 | 32 | 24 | 19 | 15 |
| | Last Principal Period | 314 | 109 | 74 | 55 | 34 | 28 |
| | Prin Pmt Window (mos) | 70 | 62 | 43 | 32 | 16 | 14 |
| A-4 | Average Life (yrs) | 27.72 | 12.96 | 8.91 | 6.62 | 5.06 | 3.56 |
| | First Principal Period | 314 | 109 | 74 | 55 | 34 | 28 |
| | Last Principal Period | 338 | 179 | 124 | 92 | 72 | 58 |
| | Prin Pmt Window (mos) | 25 | 71 | 51 | 38 | 39 | 31 |
| M-1 | Average Life (yrs) | 25.77 | 9.96 | 6.81 | 5.20 | 4.51 | 4.45 |
| | First Principal Period | 258 | 57 | 38 | 39 | 42 | 46 |
| | Last Principal Period | 338 | 179 | 124 | 92 | 72 | 58 |
| | Prin Pmt Window (mos) | 81 | 123 | 87 | 54 | 31 | 13 |
| M-2 | Average Life (yrs) | 25.77 | 9.96 | 6.81 | 5.16 | 4.35 | 4.00 |
| | First Principal Period | 258 | 57 | 38 | 38 | 39 | 41 |
| | Last Principal Period | 338 | 179 | 124 | 92 | 72 | 58 |
| | Prin Pmt Window (mos) | 81 | 123 | 87 | 55 | 34 | 18 |
| M-3 | Average Life (yrs) | 25.77 | 9.96 | 6.81 | 5.15 | 4.29 | 3.86 |
| | First Principal Period | 258 | 57 | 38 | 38 | 39 | 40 |
| | Last Principal Period | 338 | 179 | 124 | 92 | 72 | 58 |
| | Prin Pmt Window (mos) | 81 | 123 | 87 | 55 | 34 | 19 |
| M-5 | Average Life (yrs) | 25.77 | 9.96 | 6.81 | 5.14 | 4.26 | 3.79 |
| | First Principal Period | 258 | 57 | 38 | 37 | 38 | 38 |
| | Last Principal Period | 338 | 179 | 124 | 92 | 72 | 58 |
| | Prin Pmt Window (mos) | 81 | 123 | 87 | 56 | 35 | 21 |
| M-6 | Average Life (yrs) | 25.77 | 9.96 | 6.81 | 5.14 | 4.25 | 3.74 |
| | First Principal Period | 258 | 57 | 38 | 37 | 37 | 38 |
| | Last Principal Period | 338 | 179 | 124 | 92 | 72 | 58 |
| | Prin Pmt Window (mos) | 81 | 123 | 87 | 56 | 36 | 21 |

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Ameriquet Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

| Sensitivity Analysis - To Maturity | | | | | | | |
|---|------------------------|------------------|-------------------|-------------------|-------------------|-------------------|-------------------|
| FIXED | | 0% PPC | 50% PPC | 75% PPC | 100% PPC | 125% PPC | 150% PPC |
| ARM | | 0.00% CPR | 13.50% CPR | 20.25% CPR | 27.00% CPR | 33.75% CPR | 40.50% CPR |
| A-1B | Average Life (yrs) | 18.47 | 5.66 | 3.93 | 2.93 | 2.25 | 1.73 |
| | First Principal Period | 1 | 1 | 1 | 1 | 1 | 1 |
| | Last Principal Period | 355 | 320 | 265 | 209 | 167 | 137 |
| | Prin Pmt Window (mos) | 355 | 320 | 265 | 209 | 167 | 137 |
| A-2 | Average Life (yrs) | 12.69 | 1.92 | 1.32 | 1.00 | 0.80 | 0.67 |
| | First Principal Period | 1 | 1 | 1 | 1 | 1 | 1 |
| | Last Principal Period | 245 | 48 | 32 | 24 | 19 | 15 |
| | Prin Pmt Window (mos) | 245 | 48 | 32 | 24 | 19 | 15 |
| A-3 | Average Life (yrs) | 23.33 | 6.15 | 4.15 | 3.00 | 2.21 | 1.80 |
| | First Principal Period | 245 | 48 | 32 | 24 | 19 | 15 |
| | Last Principal Period | 314 | 109 | 74 | 55 | 34 | 28 |
| | Prin Pmt Window (mos) | 70 | 62 | 43 | 32 | 16 | 14 |
| A-4 | Average Life (yrs) | 28.11 | 14.74 | 10.40 | 7.80 | 5.99 | 4.33 |
| | First Principal Period | 314 | 109 | 74 | 55 | 34 | 28 |
| | Last Principal Period | 357 | 325 | 266 | 209 | 167 | 136 |
| | Prin Pmt Window (mos) | 44 | 217 | 193 | 155 | 134 | 109 |
| M-1 | Average Life (yrs) | 25.92 | 10.80 | 7.50 | 5.74 | 4.95 | 4.80 |
| | First Principal Period | 258 | 57 | 38 | 39 | 42 | 46 |
| | Last Principal Period | 355 | 289 | 219 | 168 | 133 | 108 |
| | Prin Pmt Window (mos) | 98 | 233 | 182 | 130 | 92 | 63 |
| M-2 | Average Life (yrs) | 25.91 | 10.71 | 7.41 | 5.63 | 4.72 | 4.31 |
| | First Principal Period | 258 | 57 | 38 | 38 | 39 | 41 |
| | Last Principal Period | 352 | 269 | 199 | 151 | 119 | 97 |
| | Prin Pmt Window (mos) | 95 | 213 | 162 | 114 | 81 | 57 |
| M-3 | Average Life (yrs) | 25.90 | 10.58 | 7.30 | 5.54 | 4.59 | 4.11 |
| | First Principal Period | 258 | 57 | 38 | 38 | 39 | 40 |
| | Last Principal Period | 349 | 239 | 172 | 129 | 102 | 82 |
| | Prin Pmt Window (mos) | 92 | 183 | 135 | 92 | 64 | 43 |
| M-5 | Average Life (yrs) | 25.86 | 10.32 | 7.09 | 5.35 | 4.42 | 3.93 |
| | First Principal Period | 258 | 57 | 38 | 37 | 38 | 38 |
| | Last Principal Period | 346 | 213 | 150 | 112 | 88 | 71 |
| | Prin Pmt Window (mos) | 89 | 157 | 113 | 76 | 51 | 34 |
| M-6 | Average Life (yrs) | 25.81 | 10.10 | 6.92 | 5.22 | 4.32 | 3.80 |
| | First Principal Period | 258 | 57 | 38 | 37 | 37 | 38 |
| | Last Principal Period | 343 | 197 | 138 | 103 | 80 | 65 |
| | Prin Pmt Window (mos) | 86 | 141 | 101 | 67 | 44 | 28 |

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Amerquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

Net WAC Cap and Effective Maximum Rate for Class A-1B Certificates

| Period | NWC(1) (%) | Max Rate (2, 3) (%) | Period | NWC(1) (%) | Max Rate (2, 3) (%) | Period | NWC(1) (%) | Max Rate (2, 3) (%) |
|--------|---------------|------------------------|--------|---------------|------------------------|--------|---------------|------------------------|
| 1 | N/A | N/A | 34 | 6.80 | 8.83 | 67 | 6.77 | 10.70 |
| 2 | 6.69 | 8.50 | 35 | 7.03 | 9.12 | 68 | 6.77 | 10.69 |
| 3 | 6.69 | 8.50 | 36 | 6.80 | 9.53 | 69 | 7.50 | 11.83 |
| 4 | 6.91 | 8.50 | 37 | 7.03 | 9.84 | 70 | 6.77 | 10.68 |
| 5 | 6.69 | 8.50 | 38 | 6.80 | 9.52 | 71 | 6.99 | 11.02 |
| 6 | 6.91 | 8.50 | 39 | 6.80 | 9.52 | 72 | 6.77 | 10.66 |
| 7 | 6.69 | 8.50 | 40 | 7.02 | 9.83 | 73 | 6.99 | 11.01 |
| 8 | 6.68 | 8.50 | 41 | 6.80 | 9.51 | 74 | 6.77 | 10.64 |
| 9 | 7.40 | 8.50 | 42 | 7.02 | 10.55 | 75 | 6.76 | 10.63 |
| 10 | 6.68 | 8.50 | 43 | 6.80 | 10.20 | 76 | 6.99 | 10.98 |
| 11 | 6.91 | 8.50 | 44 | 6.79 | 10.19 | 77 | 6.76 | 10.62 |
| 12 | 6.68 | 8.50 | 45 | 7.26 | 10.89 | 78 | 6.99 | 10.96 |
| 13 | 6.90 | 8.50 | 46 | 6.79 | 10.18 | 79 | 6.76 | 10.60 |
| 14 | 6.68 | 8.50 | 47 | 7.02 | 10.51 | 80 | 6.76 | 10.59 |
| 15 | 6.68 | 8.50 | 48 | 6.79 | 10.86 | 81 | 7.48 | 11.71 |
| 16 | 6.90 | 8.50 | 49 | 7.02 | 11.22 | 82 | 6.76 | 10.57 |
| 17 | 6.68 | 8.50 | 50 | 6.79 | 10.85 | 83 | 6.98 | 10.91 |
| 18 | 6.90 | 8.50 | 51 | 6.79 | 10.84 | 84 | 6.76 | 10.55 |
| 19 | 6.68 | 8.50 | 52 | 7.01 | 11.19 | 85 | 6.98 | 10.90 |
| 20 | 6.68 | 8.50 | 53 | 6.79 | 10.82 | 86 | 6.75 | 10.54 |
| 21 | 7.39 | 8.50 | 54 | 7.01 | 11.17 | 87 | 6.75 | 10.53 |
| 22 | 6.68 | 8.50 | 55 | 6.78 | 10.81 | 88 | 6.98 | 10.87 |
| 23 | 6.90 | 8.50 | 56 | 6.78 | 10.80 | 89 | 6.75 | 10.51 |
| 24 | 6.81 | 8.50 | 57 | 7.51 | 11.94 | 90 | 6.97 | 10.85 |
| 25 | 7.04 | 8.50 | 58 | 6.78 | 10.78 | 91 | 6.75 | 10.49 |
| 26 | 6.81 | 8.50 | 59 | 7.01 | 11.13 | 92 | 6.75 | 10.48 |
| 27 | 6.81 | 8.50 | 60 | 6.78 | 10.76 | | | |
| 28 | 7.04 | 8.50 | 61 | 7.00 | 11.11 | | | |
| 29 | 6.81 | 8.50 | 62 | 6.78 | 10.75 | | | |
| 30 | 7.03 | 9.14 | 63 | 6.78 | 10.74 | | | |
| 31 | 6.81 | 8.84 | 64 | 7.00 | 11.09 | | | |
| 32 | 6.81 | 8.83 | 65 | 6.77 | 10.72 | | | |
| 33 | 7.53 | 9.78 | 66 | 7.00 | 11.07 | | | |

- (1) Assumes 1mLIBOR and 6mLIBOR stays at 1.10% and 1.53% respectively and the cashflows are run to the Optional Termination at the pricing speed.
- (2) Assumes 1mLIBOR and 6mLIBOR increase instantaneously to 20.00% and the cashflows are run to the Optional Termination at the pricing speed.
- (3) Calculated as (a) the Net WAC Cap plus (b) the result of proceeds from the related Interest Rate Corridor divided by the beginning period balances of the related certificates, annualized based on the actual number of days in the accrual period.

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

Net WAC Cap and Effective Maximum Rate for the Group II Certificates

| Period | NWC(1) (%) | Max Rate (2, 3) (%) | Period | NWC(1) (%) | Max Rate (2, 3) (%) | Period | NWC(1) (%) | Max Rate (2, 3) (%) |
|--------|---------------|------------------------|--------|---------------|------------------------|--------|---------------|------------------------|
| 1 | N/A | N/A | 34 | 6.62 | 8.60 | 67 | 6.58 | 10.53 |
| 2 | 6.42 | 8.50 | 35 | 6.84 | 8.89 | 68 | 6.58 | 10.52 |
| 3 | 6.41 | 8.50 | 36 | 6.61 | 9.32 | 69 | 7.28 | 11.64 |
| 4 | 6.63 | 8.50 | 37 | 6.83 | 9.63 | 70 | 6.58 | 10.50 |
| 5 | 6.41 | 8.50 | 38 | 6.61 | 9.31 | 71 | 6.80 | 10.85 |
| 6 | 6.62 | 8.50 | 39 | 6.61 | 9.30 | 72 | 6.58 | 10.49 |
| 7 | 6.41 | 8.50 | 40 | 6.83 | 9.61 | 73 | 6.79 | 10.83 |
| 8 | 6.41 | 8.50 | 41 | 6.61 | 9.30 | 74 | 6.57 | 10.47 |
| 9 | 7.09 | 8.50 | 42 | 6.83 | 10.34 | 75 | 6.57 | 10.46 |
| 10 | 6.41 | 8.50 | 43 | 6.61 | 10.00 | 76 | 6.79 | 10.80 |
| 11 | 6.62 | 8.50 | 44 | 6.61 | 10.00 | 77 | 6.57 | 10.44 |
| 12 | 6.41 | 8.50 | 45 | 7.06 | 10.68 | 78 | 6.79 | 10.78 |
| 13 | 6.62 | 8.50 | 46 | 6.60 | 9.98 | 79 | 6.57 | 10.43 |
| 14 | 6.41 | 8.50 | 47 | 6.82 | 10.32 | 80 | 6.57 | 10.42 |
| 15 | 6.40 | 8.50 | 48 | 6.60 | 10.69 | 81 | 7.27 | 11.52 |
| 16 | 6.62 | 8.50 | 49 | 6.82 | 11.03 | 82 | 6.56 | 10.40 |
| 17 | 6.40 | 8.50 | 50 | 6.60 | 10.67 | 83 | 6.78 | 10.74 |
| 18 | 6.62 | 8.50 | 51 | 6.60 | 10.66 | 84 | 6.56 | 10.38 |
| 19 | 6.40 | 8.50 | 52 | 6.82 | 11.01 | 85 | 6.78 | 10.72 |
| 20 | 6.40 | 8.50 | 53 | 6.60 | 10.65 | 86 | 6.56 | 10.37 |
| 21 | 7.09 | 8.50 | 54 | 6.82 | 10.99 | 87 | 6.56 | 10.36 |
| 22 | 6.40 | 8.50 | 55 | 6.59 | 10.63 | 88 | 6.78 | 10.69 |
| 23 | 6.61 | 8.50 | 56 | 6.59 | 10.62 | 89 | 6.56 | 10.34 |
| 24 | 6.63 | 8.50 | 57 | 7.30 | 11.75 | 90 | 6.77 | 10.68 |
| 25 | 6.85 | 8.50 | 58 | 6.59 | 10.60 | 91 | 6.55 | 10.32 |
| 26 | 6.62 | 8.50 | 59 | 6.81 | 10.95 | 92 | 6.55 | 10.31 |
| 27 | 6.62 | 8.50 | 60 | 6.59 | 10.59 | | | |
| 28 | 6.84 | 8.50 | 61 | 6.81 | 10.93 | | | |
| 29 | 6.62 | 8.50 | 62 | 6.59 | 10.57 | | | |
| 30 | 6.84 | 8.90 | 63 | 6.59 | 10.56 | | | |
| 31 | 6.62 | 8.61 | 64 | 6.80 | 10.91 | | | |
| 32 | 6.62 | 8.61 | 65 | 6.58 | 10.55 | | | |
| 33 | 7.33 | 9.52 | 66 | 6.80 | 10.89 | | | |

- (1) Assumes 1mLIBOR and 6mLIBOR stays at 1.10% and 1.53% respectively and the cashflows are run to the Optional Termination at the pricing speed.
- (2) Assumes 1mLIBOR and 6mLIBOR increase instantaneously to 20.00% and the cashflows are run to the Optional Termination at the pricing speed.
- (3) Calculated as (a) the Net WAC Cap plus (b) the result of proceeds from the related Interest Rate Corridor divided by the beginning period balances of the related certificates, annualized based on the actual number of days in the accrual period.

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

Net WAC Cap and Effective Maximum Rate for Class M Certificates

| Period | NWC(1) (%) | Max Rate (2, 3) (%) | Period | NWC(1) (%) | Max Rate (2, 3) (%) | Period | NWC(1) (%) | Max Rate (2, 3) (%) |
|--------|---------------|------------------------|--------|---------------|------------------------|--------|---------------|------------------------|
| 1 | N/A | N/A | 34 | 6.77 | 8.79 | 67 | 6.74 | 10.67 |
| 2 | 6.64 | 8.75 | 35 | 7.00 | 9.08 | 68 | 6.74 | 10.66 |
| 3 | 6.64 | 8.75 | 36 | 6.77 | 9.50 | 69 | 7.46 | 11.80 |
| 4 | 6.86 | 8.75 | 37 | 6.99 | 9.81 | 70 | 6.74 | 10.65 |
| 5 | 6.64 | 8.75 | 38 | 6.77 | 9.48 | 71 | 6.96 | 10.99 |
| 6 | 6.86 | 8.75 | 39 | 6.77 | 9.48 | 72 | 6.73 | 10.63 |
| 7 | 6.64 | 8.75 | 40 | 6.99 | 9.79 | 73 | 6.96 | 10.98 |
| 8 | 6.64 | 8.75 | 41 | 6.76 | 9.47 | 74 | 6.73 | 10.61 |
| 9 | 7.35 | 8.75 | 42 | 6.99 | 10.51 | 75 | 6.73 | 10.60 |
| 10 | 6.64 | 8.75 | 43 | 6.76 | 10.17 | 76 | 6.95 | 10.95 |
| 11 | 6.86 | 8.75 | 44 | 6.76 | 10.16 | 77 | 6.73 | 10.59 |
| 12 | 6.63 | 8.75 | 45 | 7.23 | 10.85 | 78 | 6.95 | 10.93 |
| 13 | 6.86 | 8.75 | 46 | 6.76 | 10.15 | 79 | 6.73 | 10.57 |
| 14 | 6.63 | 8.75 | 47 | 6.98 | 10.48 | 80 | 6.73 | 10.56 |
| 15 | 6.63 | 8.75 | 48 | 6.76 | 10.83 | 81 | 7.45 | 11.68 |
| 16 | 6.85 | 8.75 | 49 | 6.98 | 11.19 | 82 | 6.72 | 10.54 |
| 17 | 6.63 | 8.75 | 50 | 6.76 | 10.82 | 83 | 6.95 | 10.88 |
| 18 | 6.85 | 8.75 | 51 | 6.76 | 10.81 | 84 | 6.72 | 10.52 |
| 19 | 6.63 | 8.75 | 52 | 6.98 | 11.16 | 85 | 6.95 | 10.87 |
| 20 | 6.63 | 8.75 | 53 | 6.75 | 10.79 | 86 | 6.72 | 10.51 |
| 21 | 7.34 | 8.75 | 54 | 6.98 | 11.14 | 87 | 6.72 | 10.50 |
| 22 | 6.63 | 8.75 | 55 | 6.75 | 10.78 | 88 | 6.94 | 10.84 |
| 23 | 6.85 | 8.75 | 56 | 6.75 | 10.77 | 89 | 6.72 | 10.48 |
| 24 | 6.78 | 8.75 | 57 | 7.47 | 11.91 | 90 | 6.94 | 10.82 |
| 25 | 7.01 | 8.75 | 58 | 6.75 | 10.75 | 91 | 6.71 | 10.46 |
| 26 | 6.78 | 8.75 | 59 | 6.97 | 11.10 | 92 | 6.71 | 10.45 |
| 27 | 6.78 | 8.75 | 60 | 6.75 | 10.73 | | | |
| 28 | 7.00 | 8.75 | 61 | 6.97 | 11.08 | | | |
| 29 | 6.78 | 8.75 | 62 | 6.74 | 10.72 | | | |
| 30 | 7.00 | 9.10 | 63 | 6.74 | 10.71 | | | |
| 31 | 6.77 | 8.80 | 64 | 6.97 | 11.06 | | | |
| 32 | 6.77 | 8.79 | 65 | 6.74 | 10.69 | | | |
| 33 | 7.50 | 9.73 | 66 | 6.97 | 11.04 | | | |

- (1) Assumes 1mLIBOR and 6mLIBOR stays at 1.10% and 1.53% respectively and the cashflows are run to the Optional Termination at the pricing speed.
- (2) Assumes 1mLIBOR and 6mLIBOR increase instantaneously to 20.00% and the cashflows are run to the Optional Termination at the pricing speed.
- (3) Calculated as (a) the Net WAC Cap plus (b) the result of proceeds from the related Interest Rate Corridor divided by the beginning period balances of the related certificates, annualized based on the actual number of days in the accrual period.

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

Excess Spread

| Period | % At Static LIBOR(1) | 1m LIBOR (%) | 6m LIBOR (%) | % At Fwd LIBOR(2) | Period | % at Static LIBOR(1) | 1m LIBOR (%) | 6m LIBOR (%) | % at Fwd LIBOR(2) | Period | % at Static LIBOR(1) | 1m LIBOR (%) | 6m LIBOR (%) | % at Fwd LIBOR(2) |
|--------|----------------------|--------------|--------------|-------------------|--------|----------------------|--------------|--------------|-------------------|--------|----------------------|--------------|--------------|-------------------|
| 1 | 4.2965 | 1.10000 | 1.53380 | 4.3164 | 34 | 5.2380 | 5.07250 | 5.15140 | 3.3674 | 67 | 5.2306 | 5.99320 | 6.14520 | 3.4652 |
| 2 | 5.2996 | 1.24940 | 1.71110 | 5.1475 | 35 | 5.2856 | 5.16040 | 5.16790 | 3.4551 | 68 | 5.2295 | 6.02490 | 6.15330 | 3.4268 |
| 3 | 5.2942 | 1.43430 | 1.87950 | 4.9542 | 36 | 5.2189 | 5.25040 | 5.18160 | 3.7012 | 69 | 5.3963 | 6.05700 | 6.15940 | 4.0242 |
| 4 | 5.3397 | 1.61190 | 2.04560 | 4.8360 | 37 | 5.2666 | 4.96270 | 5.18880 | 4.1502 | 70 | 5.2274 | 6.08450 | 6.16600 | 3.3540 |
| 5 | 5.2835 | 1.82610 | 2.21120 | 4.5456 | 38 | 5.2270 | 5.02910 | 5.25420 | 3.8923 | 71 | 5.2823 | 6.11440 | 6.17170 | 3.5302 |
| 6 | 5.3292 | 1.93340 | 2.36000 | 4.5098 | 39 | 5.2465 | 5.09750 | 5.32460 | 3.8394 | 72 | 5.2253 | 6.14070 | 6.17460 | 3.3251 |
| 7 | 5.2727 | 2.16890 | 2.53200 | 4.1875 | 40 | 5.3141 | 5.16570 | 5.38890 | 3.9620 | 73 | 5.2811 | 6.03800 | 6.18030 | 3.6295 |
| 8 | 5.2673 | 2.28340 | 2.65380 | 4.0674 | 41 | 5.2615 | 5.23430 | 5.45220 | 3.7109 | 74 | 5.2259 | 6.06280 | 6.20330 | 3.3925 |
| 9 | 5.4163 | 2.38870 | 2.78960 | 4.2353 | 42 | 5.3200 | 5.30260 | 5.52090 | 4.0863 | 75 | 5.2265 | 6.08720 | 6.22710 | 3.3668 |
| 10 | 5.2563 | 2.65670 | 2.94390 | 3.6826 | 43 | 5.2629 | 5.36070 | 5.57950 | 3.8353 | 76 | 5.2830 | 6.11190 | 6.25280 | 3.5533 |
| 11 | 5.3024 | 2.72290 | 3.05690 | 3.7140 | 44 | 5.2613 | 5.42710 | 5.59560 | 3.7633 | 77 | 5.2280 | 6.13510 | 6.27260 | 3.3171 |
| 12 | 5.2449 | 2.87120 | 3.18330 | 3.4578 | 45 | 5.3712 | 5.49160 | 5.61020 | 4.0807 | 78 | 5.2844 | 6.16060 | 6.29470 | 3.5848 |
| 13 | 5.2911 | 2.94290 | 3.31390 | 3.4910 | 46 | 5.2582 | 5.54690 | 5.62090 | 3.6322 | 79 | 5.2296 | 6.18230 | 6.31590 | 3.3490 |
| 14 | 5.2329 | 3.08210 | 3.44970 | 3.2369 | 47 | 5.3123 | 5.60850 | 5.63250 | 3.7615 | 80 | 5.2305 | 6.20350 | 6.31190 | 3.3272 |
| 15 | 5.2267 | 3.22510 | 3.58700 | 3.0890 | 48 | 5.2549 | 5.65900 | 5.63730 | 3.5914 | 81 | 5.3977 | 6.22730 | 6.30640 | 3.9489 |
| 16 | 5.2730 | 3.36860 | 3.73410 | 3.0645 | 49 | 5.3091 | 5.45620 | 5.64290 | 3.9764 | 82 | 5.2324 | 6.24570 | 6.29970 | 3.2844 |
| 17 | 5.2138 | 3.49530 | 3.85510 | 2.8093 | 50 | 5.2516 | 5.50590 | 5.69300 | 3.7288 | 83 | 5.2887 | 6.26650 | 6.29520 | 3.4791 |
| 18 | 5.2603 | 3.63240 | 3.98890 | 2.8001 | 51 | 5.2499 | 5.55490 | 5.73990 | 3.6735 | 84 | 5.2345 | 6.28540 | 6.28730 | 3.2399 |
| 19 | 5.2004 | 3.76760 | 4.12760 | 2.5280 | 52 | 5.3041 | 5.60390 | 5.78560 | 3.8149 | 85 | 5.2908 | 6.15610 | 6.28090 | 3.5776 |
| 20 | 5.1934 | 3.89550 | 4.20030 | 2.3958 | 53 | 5.2465 | 5.65070 | 5.83270 | 3.5655 | 86 | 5.2368 | 6.17280 | 6.29610 | 3.3496 |
| 21 | 5.3474 | 4.03080 | 4.27170 | 2.6928 | 54 | 5.3007 | 5.69390 | 5.87390 | 3.8819 | 87 | 5.2381 | 6.19170 | 6.31270 | 3.3313 |
| 22 | 5.1790 | 4.15710 | 4.34040 | 2.1297 | 55 | 5.2430 | 5.74090 | 5.91760 | 3.6289 | 88 | 5.2943 | 6.20780 | 6.32970 | 3.5285 |
| 23 | 5.2257 | 4.27740 | 4.39800 | 2.1614 | 56 | 5.2419 | 5.78600 | 5.92710 | 3.5774 | 89 | 5.2407 | 6.22210 | 6.34260 | 3.3027 |
| 24 | 5.3217 | 4.40840 | 4.45330 | 3.3634 | 57 | 5.4087 | 5.82730 | 5.93380 | 4.1461 | 90 | 5.2969 | 6.23890 | 6.35810 | 3.5464 |
| 25 | 5.3685 | 4.21740 | 4.50810 | 3.6970 | 58 | 5.2399 | 5.86720 | 5.93970 | 3.4842 | 91 | 5.2436 | 6.25320 | 6.37240 | 3.3205 |
| 26 | 5.3063 | 4.31110 | 4.60090 | 3.4451 | 59 | 5.2948 | 5.90920 | 5.94640 | 3.6424 | 92 | 5.2452 | 6.26790 | 6.37740 | 3.3074 |
| 27 | 5.2984 | 4.41260 | 4.70330 | 3.3372 | 60 | 5.2378 | 5.94990 | 5.94820 | 3.4411 | | | | | |
| 28 | 5.3456 | 4.51380 | 4.80150 | 3.3921 | 61 | 5.2927 | 5.79330 | 5.95100 | 3.7914 | | | | | |
| 29 | 5.2821 | 4.60740 | 4.89020 | 3.1322 | 62 | 5.2358 | 5.82810 | 5.98700 | 3.5477 | | | | | |
| 30 | 5.3294 | 4.70360 | 4.98530 | 3.9326 | 63 | 5.2347 | 5.86080 | 6.01900 | 3.5086 | | | | | |
| 31 | 5.2651 | 4.79800 | 5.08040 | 3.6633 | 64 | 5.2896 | 5.89620 | 6.05460 | 3.6729 | | | | | |
| 32 | 5.2563 | 4.89550 | 5.10790 | 3.5585 | 65 | 5.2327 | 5.92890 | 6.08440 | 3.4281 | | | | | |
| 33 | 5.4167 | 4.99150 | 5.13350 | 3.9887 | 66 | 5.2876 | 5.96080 | 6.11460 | 3.7121 | | | | | |

- (1) Assumes 1mLIBOR and 6mLIBOR stays at 1.10% and 1.53% respectively, and the cashflows are run to the Optional Termination at the pricing speed.
- (2) Assumes forward 1mLIBOR and 6mLIBOR curves as of May 18, 2004.

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



PART IV: COLLATERAL STATISTICS

DESCRIPTION OF THE TOTAL COLLATERAL

Collateral Summary

Statistics given below are for the Mortgage Loans in the pool as of the Collateral Selection Date. Balances and percentages are based on the Cut-off Date scheduled balances of such Mortgage Loans (except in the case of Debt-to-Income and FICO, which are determined at origination).

| | <u>Summary Statistics</u> | <u>Range (if applicable)</u> |
|--|---------------------------|------------------------------|
| Number of Mortgage Loans: | 6,274 | |
| Aggregate Current Principal Balance: | \$1,000,000,409.03 | |
| Average Current Principal Balance: | \$159,388.02 | \$56,236.41 - \$748,732.20 |
| Aggregate Original Principal Balance: | \$1,001,017,340.00 | |
| Average Original Principal Balance: | \$159,550.10 | \$60,000.00 - \$749,500.00 |
| Fully Amortizing Mortgage Loans: | 100.00% | |
| 1st Lien: | 100.00% | |
| Wtd. Avg. Gross Coupon: | 7.370% | 5.200% - 13.150% |
| Wtd. Avg. Original Term (months): | 353 | 120 - 360 |
| Wtd. Avg. Remaining Term (months): | 352 | 118 - 360 |
| Wtd. Avg. Margin (ARM Loans Only): | 6.020% | 3.551% - 6.750% |
| Wtd. Avg. Maximum Mortgage Rate (ARM Loans Only): | 13.464% | 11.200% - 19.150% |
| Wtd. Avg. Minimum Mortgage Rate (ARM Loans Only): | 7.464% | 5.200% - 13.150% |
| Wtd. Avg. Original LTV: | 77.94% | 12.00% - 95.00% |
| Wtd. Avg. Borrower FICO: | 607 | 500 - 822 |
| Geographic Distribution (Top 5): | CA 24.15% | |
| | FL 10.89% | |
| | NY 7.81% | |
| | MA 5.86% | |
| | MD 4.69% | |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Collateral Type

| COLLATERAL TYPE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|------------------------|---------------------------------|---|--|--|---------------------------|---------------------------|-------------|-----------------|
| Fixed Rate | 1,286 | \$200,053,323.36 | 20.01 | 337 | 37.10 | 6.994 | 656 | 77.01 |
| ARM - 2 Year/6 Month | 4,988 | 799,947,085.67 | 79.99 | 356 | 39.36 | 7.464 | 594 | 78.17 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.3700 | 607 | 77.94 |

Principal Balances at Origination

| RANGE OF PRINCIPAL BALANCES AT ORIGINATION (\$) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF ORIGINATION | % OF PRINCIPAL BALANCE AS OF ORIGINATION | REMAINING TERM TO MATURITY (months)* | DEBT-TO-INCOME (%)* | MORTGAGE RATES (%)* | FICO* | OLTV (%)* |
|--|---------------------------------|--|---|---|----------------------------|----------------------------|--------------|------------------|
| 50,000.01 - 100,000.00 | 1,936 | \$151,681,034.00 | 15.15 | 344 | 37.19 | 8.340 | 589 | 74.80 |
| 100,000.01 - 150,000.00 | 1,697 | 210,170,516.00 | 21.00 | 349 | 38.53 | 7.579 | 599 | 78.46 |
| 150,000.01 - 200,000.00 | 1,127 | 196,138,952.00 | 19.59 | 352 | 39.10 | 7.309 | 605 | 77.36 |
| 200,000.01 - 250,000.00 | 631 | 140,813,337.00 | 14.07 | 355 | 39.40 | 7.127 | 607 | 78.24 |
| 250,000.01 - 300,000.00 | 368 | 100,598,518.00 | 10.05 | 355 | 40.46 | 7.017 | 612 | 78.59 |
| 300,000.01 - 350,000.00 | 210 | 67,523,489.00 | 6.75 | 357 | 39.22 | 6.870 | 626 | 79.55 |
| 350,000.01 - 400,000.00 | 131 | 48,907,338.00 | 4.89 | 356 | 39.56 | 7.008 | 620 | 80.32 |
| 400,000.01 - 450,000.00 | 66 | 28,084,165.00 | 2.81 | 359 | 39.65 | 6.563 | 641 | 81.98 |
| 450,000.01 - 500,000.00 | 39 | 18,504,355.00 | 1.85 | 359 | 40.45 | 6.679 | 623 | 79.44 |
| 500,000.01 - 550,000.00 | 29 | 15,284,153.00 | 1.53 | 359 | 40.15 | 6.947 | 642 | 81.29 |
| 550,000.01 - 600,000.00 | 39 | 22,561,983.00 | 2.25 | 354 | 37.03 | 6.698 | 622 | 76.29 |
| 700,000.01 - 750,000.00 | 1 | 749,500.00 | 0.07 | 359 | 40.00 | 5.850 | 686 | 68.14 |
| Total: | 6,274 | \$1,001,017,340.00 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

* Based on the original balances of the Mortgage Loans.

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Principal Balances as of the Cut-Off Date

| RANGE OF PRINCIPAL BALANCES AS OF THE CUT-OFF DATE (\$) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 50,000.01 - 100,000.00 | 1,938 | \$151,715,592.50 | 15.17 | 344 | 37.18 | 8.338 | 589 | 74.81 |
| 100,000.01 - 150,000.00 | 1,696 | 209,892,775.52 | 20.99 | 349 | 38.54 | 7.580 | 599 | 78.47 |
| 150,000.01 - 200,000.00 | 1,126 | 195,798,370.83 | 19.58 | 352 | 39.10 | 7.310 | 604 | 77.34 |
| 200,000.01 - 250,000.00 | 632 | 140,934,522.24 | 14.09 | 355 | 39.41 | 7.128 | 607 | 78.24 |
| 250,000.01 - 300,000.00 | 367 | 100,243,983.50 | 10.02 | 355 | 40.44 | 7.016 | 612 | 78.60 |
| 300,000.01 - 350,000.00 | 210 | 67,456,603.28 | 6.75 | 357 | 39.22 | 6.870 | 626 | 79.55 |
| 350,000.01 - 400,000.00 | 131 | 48,857,113.10 | 4.89 | 356 | 39.57 | 7.009 | 620 | 80.32 |
| 400,000.01 - 450,000.00 | 66 | 28,055,707.97 | 2.81 | 359 | 39.65 | 6.563 | 641 | 81.98 |
| 450,000.01 - 500,000.00 | 39 | 18,484,955.00 | 1.85 | 359 | 40.45 | 6.680 | 623 | 79.44 |
| 500,000.01 - 550,000.00 | 29 | 15,271,310.53 | 1.53 | 359 | 40.15 | 6.947 | 642 | 81.29 |
| 550,000.01 - 600,000.00 | 39 | 22,540,742.36 | 2.25 | 354 | 37.03 | 6.698 | 622 | 76.29 |
| 700,000.01 - 750,000.00 | 1 | 748,732.20 | 0.07 | 359 | 40.00 | 5.850 | 686 | 68.14 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

Remaining Term to Maturity

| RANGE OF MONTHS REMAINING | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 61 - 120 | 21 | \$2,071,210.17 | 0.21 | 119 | 30.42 | 7.118 | 678 | 70.95 |
| 121 - 180 | 163 | 18,756,072.06 | 1.88 | 179 | 35.20 | 7.102 | 642 | 73.77 |
| 181 - 240 | 182 | 22,130,979.88 | 2.21 | 239 | 34.75 | 7.242 | 626 | 72.22 |
| 241 - 300 | 34 | 4,041,405.43 | 0.40 | 299 | 37.64 | 6.999 | 655 | 76.94 |
| 301 - 360 | 5,874 | 953,000,741.49 | 95.30 | 359 | 39.10 | 7.380 | 605 | 78.17 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

| RANGE OF CURRENT MORTGAGE RATES (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | Mortgage Rate | | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-------------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| | | | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | | | | |
| 5.000 - 5.499 | 73 | \$17,285,402.65 | 1.73 | 353 | 36.78 | 5.335 | 700 | 76.32 |
| 5.500 - 5.999 | 609 | 131,775,735.58 | 13.18 | 352 | 37.84 | 5.820 | 672 | 76.63 |
| 6.000 - 6.499 | 598 | 118,265,556.27 | 11.83 | 350 | 38.07 | 6.254 | 645 | 77.86 |
| 6.500 - 6.999 | 1,191 | 208,777,151.46 | 20.88 | 351 | 38.24 | 6.773 | 622 | 79.52 |
| 7.000 - 7.499 | 589 | 99,960,087.72 | 10.00 | 353 | 38.52 | 7.253 | 588 | 76.62 |
| 7.500 - 7.999 | 1,106 | 167,034,888.57 | 16.70 | 353 | 39.44 | 7.757 | 580 | 78.74 |
| 8.000 - 8.499 | 432 | 61,460,637.32 | 6.15 | 354 | 39.93 | 8.254 | 572 | 77.76 |
| 8.500 - 8.999 | 784 | 99,292,667.53 | 9.93 | 354 | 40.10 | 8.758 | 564 | 77.53 |
| 9.000 - 9.499 | 213 | 24,602,778.32 | 2.46 | 352 | 40.49 | 9.246 | 556 | 75.47 |
| 9.500 - 9.999 | 369 | 40,654,900.19 | 4.07 | 354 | 40.64 | 9.762 | 553 | 77.60 |
| 10.000 - 10.499 | 93 | 10,351,396.03 | 1.04 | 354 | 42.04 | 10.243 | 555 | 78.69 |
| 10.500 - 10.999 | 125 | 12,039,580.56 | 1.20 | 349 | 41.71 | 10.732 | 549 | 78.43 |
| 11.000 - 11.499 | 42 | 3,487,208.89 | 0.35 | 353 | 40.33 | 11.275 | 541 | 76.96 |
| 11.500 - 11.999 | 26 | 2,291,389.12 | 0.23 | 355 | 40.67 | 11.692 | 549 | 77.48 |
| 12.000 - 12.499 | 15 | 1,784,040.08 | 0.18 | 358 | 41.86 | 12.240 | 541 | 77.05 |
| 12.500 - 12.999 | 6 | 589,987.32 | 0.06 | 357 | 41.05 | 12.601 | 528 | 73.10 |
| 13.000 - 13.499 | 3 | 347,001.42 | 0.03 | 357 | 34.20 | 13.076 | 582 | 75.90 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Original Loan-to-Value Ratios

| RANGE OF ORIGINAL LOAN-TO-VALUE RATIOS (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 25.00 <= | 19 | \$1,865,850.56 | 0.19 | 339 | 32.64 | 7.245 | 635 | 20.65 |
| 25.01 - 30.00 | 21 | 2,059,795.19 | 0.21 | 340 | 32.25 | 7.142 | 602 | 27.19 |
| 30.01 - 35.00 | 23 | 2,960,740.63 | 0.30 | 340 | 34.57 | 6.532 | 643 | 32.53 |
| 35.01 - 40.00 | 44 | 6,160,423.53 | 0.62 | 339 | 38.86 | 6.721 | 644 | 37.56 |
| 40.01 - 45.00 | 60 | 8,047,106.20 | 0.80 | 346 | 37.08 | 7.133 | 601 | 42.80 |
| 45.01 - 50.00 | 97 | 13,258,200.29 | 1.33 | 338 | 35.22 | 7.016 | 619 | 47.68 |
| 50.01 - 55.00 | 137 | 20,456,022.61 | 2.05 | 347 | 35.75 | 7.359 | 600 | 52.77 |
| 55.01 - 60.00 | 288 | 39,968,813.14 | 4.00 | 348 | 37.81 | 7.681 | 577 | 58.17 |
| 60.01 - 65.00 | 273 | 42,988,075.47 | 4.30 | 347 | 38.20 | 7.223 | 601 | 63.09 |
| 65.01 - 70.00 | 396 | 63,948,239.16 | 6.39 | 352 | 37.72 | 7.294 | 598 | 67.99 |
| 70.01 - 75.00 | 1,074 | 152,905,350.14 | 15.29 | 352 | 39.81 | 7.804 | 575 | 73.62 |
| 75.01 - 80.00 | 1,022 | 164,520,324.18 | 16.45 | 351 | 37.80 | 7.170 | 610 | 78.65 |
| 80.01 - 85.00 | 1,163 | 194,634,586.00 | 19.46 | 355 | 39.50 | 7.579 | 599 | 83.69 |
| 85.01 - 90.00 | 1,553 | 267,716,595.76 | 26.77 | 354 | 39.69 | 7.173 | 628 | 89.12 |
| 90.01 - 95.00 | 104 | 18,510,286.17 | 1.85 | 350 | 41.05 | 6.894 | 684 | 93.51 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

FICO Score at Origination

| RANGE OF FICO SCORES | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|----------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 500 - 519 | 360 | \$46,764,337.15 | 4.68 | 355 | 41.28 | 8.581 | 509 | 68.01 |
| 520 - 539 | 737 | 105,176,864.55 | 10.52 | 356 | 41.07 | 8.581 | 529 | 74.35 |
| 540 - 559 | 781 | 114,539,677.65 | 11.45 | 354 | 40.14 | 8.121 | 550 | 76.50 |
| 560 - 579 | 831 | 120,568,879.95 | 12.06 | 355 | 39.02 | 7.737 | 569 | 78.37 |
| 580 - 599 | 677 | 107,897,066.68 | 10.79 | 353 | 38.57 | 7.611 | 589 | 78.75 |
| 600 - 619 | 624 | 100,559,704.99 | 10.06 | 355 | 38.68 | 7.289 | 609 | 79.57 |
| 620 - 639 | 602 | 99,761,311.08 | 9.98 | 351 | 38.55 | 6.927 | 629 | 80.34 |
| 640 - 659 | 548 | 98,922,535.28 | 9.89 | 350 | 38.02 | 6.681 | 649 | 81.16 |
| 660 - 679 | 391 | 73,352,314.16 | 7.34 | 348 | 38.36 | 6.413 | 669 | 79.69 |
| 680 - 699 | 305 | 55,524,218.59 | 5.55 | 349 | 37.61 | 6.369 | 688 | 78.88 |
| 700 - 71 | | | | | | | | |
| 9 | 172 | 30,161,557.35 | 3.02 | 348 | 36.40 | 6.294 | 709 | 80.31 |
| 720 - 739 | 121 | 23,269,353.88 | 2.33 | 338 | 38.20 | 6.056 | 730 | 76.27 |
| 740 - 759 | 61 | 10,990,339.43 | 1.10 | 341 | 36.08 | 6.098 | 748 | 77.15 |
| 760 - 779 | 35 | 7,243,073.96 | 0.72 | 338 | 31.47 | 5.914 | 770 | 71.18 |
| 780 - 799 | 24 | 4,424,345.49 | 0.44 | 342 | 35.16 | 6.012 | 788 | 76.58 |
| 800 - 819 | 4 | 658,965.51 | 0.07 | 334 | 33.44 | 6.580 | 803 | 75.80 |
| 820 - 839 | 1 | 185,863.33 | 0.02 | 359 | 48.00 | 7.550 | 822 | 54.93 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Debt-to-Income Ratio

| RANGE OF DEBT-TO-INCOME RATIOS (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTIV (%) |
|------------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| <= 20.00 | 437 | \$64,645,780.28 | 6.46 | 348 | 14.36 | 7.319 | 618 | 74.82 |
| 20.01 - 25.00 | 403 | 56,625,589.92 | 5.66 | 344 | 23.27 | 7.181 | 615 | 76.78 |
| 25.01 - 30.00 | 579 | 85,986,990.87 | 8.60 | 350 | 28.10 | 7.211 | 611 | 75.84 |
| 30.01 - 35.00 | 745 | 113,621,121.67 | 11.36 | 351 | 33.06 | 7.266 | 610 | 78.09 |
| 35.01 - 40.00 | 957 | 153,782,775.36 | 15.38 | 351 | 38.10 | 7.254 | 612 | 77.6 |
| 40.01 - 45.00 | 1,177 | 191,948,994.19 | 19.19 | 353 | 43.10 | 7.410 | 606 | 78.69 |
| 45.01 - 50.00 | 1,583 | 270,217,087.37 | 27.02 | 354 | 48.13 | 7.309 | 609 | 79.59 |
| 50.01 - 55.00 | 393 | 63,172,069.37 | 6.32 | 358 | 53.09 | 8.414 | 553 | 76.22 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Geographic Distribution

| STATE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------|----------|
| California | 1,012 | \$241,478,460.02 | 24.15 | 356 | 38.94 | 6.743 | 618 | 75.26 |
| Florida | 861 | 108,861,788.25 | 10.89 | 352 | 39.32 | 7.602 | 593 | 78.81 |
| New York | 345 | 78,138,721.88 | 7.81 | 350 | 40.22 | 7.508 | 610 | 74.00 |
| Massachusetts | 289 | 58,600,087.86 | 5.86 | 356 | 38.24 | 7.167 | 607 | 74.90 |
| Maryland | 276 | 46,933,781.14 | 4.69 | 350 | 38.86 | 7.463 | 597 | 79.84 |
| Illinois | 278 | 43,619,296.70 | 4.36 | 351 | 38.76 | 7.694 | 609 | 79.89 |
| Michigan | 298 | 38,096,962.72 | 3.81 | 357 | 39.44 | 7.452 | 600 | 81.11 |
| Texas | 351 | 36,671,298.50 | 3.67 | 339 | 39.48 | 8.363 | 589 | 76.09 |
| Pennsylvania | 261 | 32,878,151.61 | 3.29 | 341 | 39.37 | 7.479 | 604 | 78.82 |
| Minnesota | 198 | 31,590,930.42 | 3.16 | 352 | 38.73 | 7.363 | 604 | 80.60 |
| Connecticut | 165 | 29,507,009.06 | 2.95 | 354 | 39.03 | 7.204 | 610 | 77.55 |
| Georgia | 176 | 22,582,776.42 | 2.26 | 352 | 37.7 | 8.571 | 592 | 82.09 |
| Washington | 116 | 22,397,915.77 | 2.24 | 356 | 39.64 | 7.209 | 619 | 80.86 |
| Ohio | 161 | 18,577,690.72 | 1.86 | 352 | 37.78 | 7.651 | 595 | 81.23 |
| Colorado | 102 | 17,556,455.79 | 1.76 | 358 | 38.56 | 7.127 | 614 | 79.95 |
| Rhode Island | 98 | 16,545,162.52 | 1.65 | 355 | 38.52 | 7.147 | 606 | 76.10 |
| Wisconsin | 115 | 14,267,577.72 | 1.43 | 344 | 38.04 | 7.805 | 618 | 81.06 |
| Indiana | 134 | 13,565,504.10 | 1.36 | 353 | 35.20 | 7.718 | 602 | 82.47 |
| Missouri | 117 | 13,314,857.45 | 1.33 | 351 | 37.65 | 7.606 | 599 | 80.51 |
| Tennessee | 107 | 12,417,048.81 | 1.24 | 346 | 36.47 | 7.535 | 604 | 84.15 |
| Nevada | 50 | 9,360,190.64 | 0.94 | 353 | 39.57 | 7.158 | 624 | 80.75 |
| Alabama | 93 | 9,276,313.50 | 0.93 | 346 | 38.38 | 8.366 | 597 | 82.08 |
| New Hampshire | 55 | 9,084,949.00 | 0.91 | 353 | 38.95 | 7.056 | 593 | 76.20 |
| Arizona | 63 | 8,310,251.24 | 0.83 | 351 | 37.50 | 7.404 | 604 | 82.76 |

* Geographic Distribution continued on the next page.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Geographic Distribution (Continued)

| STATE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|----------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Maine | 57 | \$7,394,346.53 | 0.74 | 347 | 38.89 | 7.449 | 612 | 78.22 |
| North Carolina | 64 | 7,377,280.06 | 0.74 | 356 | 40.59 | 8.828 | 577 | 80.92 |
| Louisiana | 57 | 6,293,166.29 | 0.63 | 346 | 39.32 | 7.892 | 600 | 81.60 |
| Oklahoma | 57 | 5,525,771.15 | 0.55 | 341 | 36.51 | 7.710 | 603 | 83.05 |
| Mississippi | 46 | 4,818,148.89 | 0.48 | 332 | 39.49 | 7.944 | 599 | 79.76 |
| Hawaii | 20 | 4,462,790.17 | 0.45 | 352 | 36.89 | 7.057 | 610 | 77.70 |
| Kansas | 40 | 4,382,098.48 | 0.44 | 352 | 40.91 | 7.580 | 630 | 85.06 |
| Delaware | 26 | 4,061,741.77 | 0.41 | 342 | 37.38 | 7.383 | 597 | 79.40 |
| South Carolina | 28 | 3,435,427.01 | 0.34 | 332 | 37.71 | 8.297 | 610 | 74.85 |
| Utah | 26 | 3,323,876.43 | 0.33 | 359 | 40.57 | 7.476 | 597 | 81.35 |
| Oregon | 22 | 3,254,591.32 | 0.33 | 344 | 36.56 | 6.981 | 635 | 80.51 |
| Arkansas | 23 | 2,201,637.76 | 0.22 | 353 | 38.71 | 8.282 | 620 | 82.72 |
| Iowa | 22 | 2,144,213.82 | 0.21 | 353 | 40.14 | 8.814 | 568 | 82.62 |
| New Jersey | 8 | 2,073,204.24 | 0.21 | 354 | 42.97 | 7.954 | 622 | 81.31 |
| Nebraska | 21 | 1,767,864.08 | 0.18 | 346 | 38.01 | 7.942 | 613 | 85.41 |
| Kentucky | 14 | 1,521,154.77 | 0.15 | 348 | 41.43 | 7.660 | 590 | 81.70 |
| Wyoming | 9 | 1,028,787.21 | 0.10 | 351 | 38.19 | 7.384 | 644 | 82.04 |
| Idaho | 3 | 359,215.15 | 0.04 | 324 | 46.79 | 8.019 | 587 | 79.80 |
| Alaska | 2 | 287,033.74 | 0.03 | 273 | 37.27 | 6.096 | 676 | 82.45 |
| Vermont | 3 | 236,953.31 | 0.02 | 358 | 32.72 | 8.490 | 597 | 58.97 |
| New Mexico | 2 | 183,489.24 | 0.02 | 354 | 45.06 | 8.294 | 590 | 85.23 |
| South Dakota | 2 | 158,690.49 | 0.02 | 359 | 34.07 | 7.753 | 571 | 85.08 |
| Montana | 1 | 75,745.28 | 0.01 | 179 | 41.00 | 6.300 | 699 | 64.41 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Occupancy Status

| OCCUPANCY STATUS* | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Owner Occupied | 6,040 | \$967,888,963.59 | 96.79 | 352 | 39.07 | 7.355 | 606 | 77.99 |
| Non-Owner Occupied | 181 | 24,252,100.81 | 2.43 | 351 | 32.26 | 7.808 | 632 | 74.26 |
| Second Home | 53 | 7,859,344.63 | 0.79 | 357 | 39.38 | 7.842 | 628 | 83.04 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

* Based on mortgagor representation at origination.

Documentation Type

| INCOME DOCUMENTATION | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-----------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Full Documentation | 4,632 | \$735,606,929.45 | 73.56 | 351 | 38.84 | 7.251 | 608 | 78.92 |
| Stated Documentation | 939 | 144,893,917.92 | 14.49 | 356 | 39.26 | 7.916 | 605 | 72.40 |
| Limited Documentation | 703 | 119,499,561.66 | 11.95 | 355 | 38.92 | 7.443 | 600 | 78.59 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

Loan Purpose

| PURPOSE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Refinance – Cashout** | 5,806 | \$929,984,063.01 | 93.00 | 352 | 38.91 | 7.372 | 606 | 77.76 |
| Refinance - Rate Term*** | 455 | 67,477,729.50 | 6.75 | 352 | 38.74 | 7.300 | 617 | 80.19 |
| Purchase | 13 | 2,538,616.52 | 0.25 | 359 | 43.67 | 8.570 | 586 | 82.16 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

** Cash proceeds to the borrower inclusive of debt consolidation payments exceed 2% or \$2,000 of the original principal balance of the related loan. Also includes all home equity loans originated in Texas with any cash proceeds.

*** Cash proceeds to the borrower inclusive of debt consolidation payments do not exceed 2% or \$2,000 of the original principal balance of the related loan. Excludes home equity loans originated in Texas with any cash proceeds.

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Credit Grade

| RISK CATEGORY | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 2A | 1,430 | \$215,245,369.69 | 21.52 | 354 | 38.7 | 7.381 | 585 | 79.85 |
| 3A | 449 | 74,275,919.55 | 7.43 | 353 | 38.76 | 7.081 | 614 | 79.84 |
| 4A | 474 | 81,088,970.42 | 8.11 | 352 | 38.94 | 6.769 | 632 | 81.26 |
| 5A | 467 | 86,588,436.54 | 8.66 | 349 | 38.22 | 6.606 | 649 | 82.15 |
| 6A | 356 | 67,933,646.15 | 6.79 | 348 | 38.51 | 6.356 | 669 | 80.21 |
| 7A | 391 | 68,981,802.29 | 6.90 | 347 | 37.29 | 6.355 | 692 | 79.35 |
| 8A | 305 | 58,694,205.42 | 5.87 | 341 | 36.33 | 6.056 | 740 | 76.55 |
| A | 521 | 84,407,944.59 | 8.44 | 355 | 38.29 | 7.927 | 576 | 78.78 |
| B | 1,069 | 155,363,542.20 | 15.54 | 355 | 41.16 | 8.526 | 545 | 75.69 |
| C | 680 | 90,267,205.91 | 9.03 | 355 | 40.23 | 8.493 | 539 | 69.87 |
| D | 132 | 17,153,366.27 | 1.72 | 356 | 38.23 | 8.648 | 526 | 57.64 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

Property Type

| PROPERTY TYPE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Single Family Detached | 5,412 | \$853,453,927.54 | 85.35 | 352 | 38.78 | 7.387 | 605 | 78.14 |
| Two - Four Family | 265 | 57,436,179.39 | 5.74 | 356 | 40.26 | 7.244 | 621 | 73.09 |
| Condominium | 250 | 40,681,042.41 | 4.07 | 353 | 39.79 | 6.983 | 617 | 80.01 |
| Pud Detached | 181 | 31,334,154.55 | 3.13 | 351 | 39.21 | 7.419 | 602 | 79.54 |
| Manufactured/Mobile Home | 93 | 8,674,619.42 | 0.87 | 348 | 36.81 | 7.767 | 606 | 72.39 |
| Single Family Attached | 55 | 5,915,741.64 | 0.59 | 346 | 39.07 | 7.988 | 593 | 79.15 |
| PUD Attached | 18 | 2,504,744.08 | 0.25 | 351 | 40.25 | 7.269 | 606 | 81.96 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Prepayment Charge Term at Origination

| PREPAYMENT CHARGE TERM AT ORIGINATION (months) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 0 | 1,865 | \$288,636,846.08 | 28.86 | 351 | 39.5 | 7.850 | 602 | 77.50 |
| 12 | 197 | 39,466,571.69 | 3.95 | 345 | 38.23 | 6.972 | 636 | 74.57 |
| 24 | 12 | 2,936,747.21 | 0.29 | 358 | 39.3 | 7.822 | 602 | 80.94 |
| 30 | 13 | 2,673,713.13 | 0.27 | 359 | 39.48 | 8.109 | 580 | 85.60 |
| 36 | 4,187 | 666,286,530.92 | 66.63 | 353 | 38.69 | 7.180 | 607 | 78.29 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

Conforming Balance

| CONFORMING BALANCE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Conforming | 5,956 | \$863,506,844.51 | 86.35 | 351 | 38.88 | 7.462 | 603 | 77.60 |
| Non-Conforming | 318 | 136,493,564.52 | 13.65 | 357 | 39.14 | 6.785 | 628 | 80.09 |
| Total: | 6,274 | \$1,000,000,409.03 | 100.00 | 352 | 38.91 | 7.370 | 607 | 77.94 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Maximum Mortgage Rates of the Adjustable-Rate Loans

| RANGE OF MAXIMUM MORTGAGE RATES (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-------------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 11.000 - 11.499 | 72 | \$17,082,527.06 | 2.14 | 353 | 36.98 | 5.333 | 699 | 76.64 |
| 11.500 - 11.999 | 473 | 101,019,070.02 | 12.63 | 355 | 38.64 | 5.813 | 657 | 78.88 |
| 12.000 - 12.499 | 392 | 78,404,667.87 | 9.80 | 355 | 38.54 | 6.261 | 626 | 79.44 |
| 12.500 - 12.999 | 828 | 150,096,391.82 | 18.76 | 357 | 38.59 | 6.781 | 607 | 79.06 |
| 13.000 - 13.499 | 462 | 82,220,155.22 | 10.28 | 356 | 38.96 | 7.253 | 578 | 75.86 |
| 13.500 - 13.999 | 931 | 144,068,625.77 | 18.01 | 356 | 39.92 | 7.762 | 572 | 78.48 |
| 14.000 - 14.499 | 374 | 54,009,229.74 | 6.75 | 357 | 39.86 | 8.255 | 567 | 77.57 |
| 14.500 - 14.999 | 673 | 86,483,392.42 | 10.81 | 356 | 40.19 | 8.766 | 562 | 77.79 |
| 15.000 - 15.499 | 184 | 21,853,710.51 | 2.73 | 355 | 40.47 | 9.246 | 555 | 75.75 |
| 15.500 - 15.999 | 315 | 35,958,327.93 | 4.50 | 357 | 40.94 | 9.762 | 552 | 77.88 |
| 16.000 - 16.499 | 86 | 9,819,274.41 | 1.23 | 355 | 42.08 | 10.246 | 555 | 78.85 |
| 16.500 - 16.999 | 111 | 10,779,701.24 | 1.35 | 353 | 42.10 | 10.727 | 547 | 78.25 |
| 17.000 - 17.499 | 39 | 3,263,263.48 | 0.41 | 356 | 41.09 | 11.273 | 541 | 77.19 |
| 17.500 - 17.999 | 24 | 2,167,719.36 | 0.27 | 358 | 41.29 | 11.684 | 550 | 77.35 |
| 18.000 - 18.499 | 15 | 1,784,040.08 | 0.22 | 358 | 41.86 | 12.240 | 541 | 77.05 |
| 18.500 - 18.999 | 6 | 589,987.32 | 0.07 | 357 | 41.05 | 12.601 | 528 | 73.10 |
| 19.000 - 19.499 | 3 | 347,001.42 | 0.04 | 357 | 34.20 | 13.076 | 582 | 75.90 |
| Total: | 4,988 | \$799,947,085.67 | 100.00 | 356 | 39.36 | 7.464 | 594 | 78.17 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Minimum Mortgage Rates of the Adjustable-Rate Loans

| RANGE OF MINIMUM MORTGAGE RATES (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-------------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 5.000 - 5.499 | 72 | \$17,082,527.06 | 2.14 | 353 | 36.98 | 5.333 | 699 | 76.64 |
| 5.500 - 5.999 | 473 | 101,019,070.02 | 12.63 | 355 | 38.64 | 5.813 | 657 | 78.88 |
| 6.000 - 6.499 | 392 | 78,404,667.87 | 9.80 | 355 | 38.54 | 6.261 | 626 | 79.44 |
| 6.500 - 6.999 | 828 | 150,096,391.82 | 18.76 | 357 | 38.59 | 6.781 | 607 | 79.06 |
| 7.000 - 7.499 | 462 | 82,220,155.22 | 10.28 | 356 | 38.96 | 7.253 | 578 | 75.86 |
| 7.500 - 7.999 | 931 | 144,068,625.77 | 18.01 | 356 | 39.92 | 7.762 | 572 | 78.48 |
| 8.000 - 8.499 | 374 | 54,009,229.74 | 6.75 | 357 | 39.86 | 8.255 | 567 | 77.57 |
| 8.500 - 8.999 | 673 | 86,483,392.42 | 10.81 | 356 | 40.19 | 8.766 | 562 | 77.79 |
| 9.000 - 9.499 | 184 | 21,853,710.51 | 2.73 | 355 | 40.47 | 9.246 | 555 | 75.75 |
| 9.500 - 9.999 | 315 | 35,958,327.93 | 4.50 | 357 | 40.94 | 9.762 | 552 | 77.88 |
| 10.000 - 10.499 | 86 | 9,819,274.41 | 1.23 | 355 | 42.08 | 10.246 | 555 | 78.85 |
| 10.500 - 10.999 | 111 | 10,779,701.24 | 1.35 | 353 | 42.10 | 10.727 | 547 | 78.25 |
| 11.000 - 11.499 | 39 | 3,263,263.48 | 0.41 | 356 | 41.09 | 11.273 | 541 | 77.19 |
| 11.500 - 11.999 | 24 | 2,167,719.36 | 0.27 | 358 | 41.29 | 11.684 | 550 | 77.35 |
| 12.000 - 12.499 | 15 | 1,784,040.08 | 0.22 | 358 | 41.86 | 12.240 | 541 | 77.05 |
| 12.500 - 12.999 | 6 | 589,987.32 | 0.07 | 357 | 41.05 | 12.601 | 528 | 73.10 |
| 13.000 - 13.499 | 3 | 347,001.42 | 0.04 | 357 | 34.20 | 13.076 | 582 | 75.90 |
| Total: | 4,988 | \$799,947,085.67 | 100.00 | 356 | 39.36 | 7.464 | 594 | 78.17 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Margins of the Adjustable-Rate Loans

| RANGE OF MORTGAGE MARGINS (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 3.500 - 3.749 | 1 | \$135,844.00 | 0.02 | 359 | 17.00 | 5.250 | 773 | 40.60 |
| 3.750 - 3.999 | 1 | 99,890.54 | 0.01 | 359 | 49.00 | 5.500 | 782 | 74.58 |
| 4.000 - 4.249 | 2 | 464,295.64 | 0.06 | 359 | 44.04 | 5.548 | 717 | 73.06 |
| 4.250 - 4.499 | 2 | 368,627.81 | 0.05 | 359 | 27.39 | 5.988 | 644 | 87.14 |
| 4.500 - 4.749 | 15 | 2,271,241.15 | 0.28 | 348 | 28.33 | 5.984 | 720 | 71.25 |
| 4.750 - 4.999 | 130 | 24,612,070.15 | 3.08 | 353 | 37.47 | 5.977 | 727 | 81.24 |
| 5.000 - 5.249 | 210 | 40,001,085.51 | 5.00 | 357 | 38.29 | 6.306 | 684 | 81.73 |
| 5.250 - 5.499 | 216 | 45,439,215.78 | 5.68 | 354 | 38.94 | 6.323 | 664 | 82.64 |
| 5.500 - 5.749 | 292 | 55,749,676.99 | 6.97 | 357 | 38.51 | 6.555 | 644 | 81.99 |
| 5.750 - 5.999 | 448 | 78,541,023.33 | 9.82 | 355 | 39.43 | 6.720 | 617 | 80.36 |
| 6.000 - 6.249 | 1,564 | 244,800,265.42 | 30.60 | 355 | 38.94 | 7.342 | 590 | 80.25 |
| 6.250 - 6.499 | 471 | 76,924,003.14 | 9.62 | 357 | 39.03 | 7.927 | 569 | 78.41 |
| 6.500 - 6.749 | 983 | 143,493,149.76 | 17.94 | 357 | 41.18 | 8.522 | 545 | 75.33 |
| 6.750 - 6.999 | 653 | 87,046,696.45 | 10.88 | 357 | 39.94 | 8.517 | 536 | 67.78 |
| Total: | 4,988 | \$799,947,085.67 | 100.00 | 356 | 39.36 | 7.464 | 594 | 78.17 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE TOTAL COLLATERAL

Next Rate Adjustment Date of the Adjustable-Rate Loans

| NEXT RATE ADJUSTMENT DATE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| November 2005 | 4 | \$507,964.32 | 0.06 | 353 | 36.53 | 9.963 | 558 | 77.22 |
| December 2005 | 179 | 22,718,633.09 | 2.84 | 346 | 40.95 | 8.786 | 587 | 78.40 |
| January 2006 | 30 | 3,860,657.34 | 0.48 | 352 | 41.97 | 8.674 | 589 | 80.66 |
| February 2006 | 9 | 1,018,955.09 | 0.13 | 356 | 43.08 | 8.704 | 574 | 77.55 |
| March 2006 | 2 | 285,867.33 | 0.04 | 357 | 38.17 | 7.610 | 518 | 75.72 |
| April 2006 | 79 | 12,037,859.02 | 1.50 | 354 | 37.52 | 8.065 | 572 | 81.05 |
| May 2006 | 4,677 | 758,616,876.48 | 94.83 | 356 | 39.34 | 7.405 | 595 | 78.11 |
| June 2006 | 8 | 900,273.00 | 0.11 | 325 | 30.53 | 7.796 | 602 | 80.85 |
| Total: | 4,988 | \$799,947,085.67 | 100.00 | 356 | 39.36 | 7.464 | 594 | 78.17 |

Initial Periodic Rate Cap of the Adjustable-Rate Loans

| INITIAL PERIODIC RATE CAP (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 2.000 | 4,988 | \$799,947,085.67 | 100 | 356 | 39.36 | 7.464 | 594 | 78.17 |
| Total: | 4,988 | \$799,947,085.67 | 100 | 356 | 39.36 | 7.464 | 594 | 78.17 |

Subsequent Periodic Rate Cap of the Adjustable-Rate Loans

| SUBSEQUENT PERIODIC RATE CAP (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|----------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 1.000 | 4,988 | \$799,947,085.67 | 100 | 356 | 39.36 | 7.464 | 594 | 78.17 |
| Total: | 4,988 | \$799,947,085.67 | 100 | 356 | 39.36 | 7.464 | 594 | 78.17 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

Collateral Summary

Statistics given below are for the Mortgage Loans in the pool as of the Collateral Selection Date. Balances and percentages are based on the Cut-Off Date scheduled balances of such Mortgage Loans (except in the case of Debt-to-Income and FICO, which are determined at origination).

| | <u>Summary Statistics</u> | <u>Range (if applicable)</u> |
|--|---------------------------|------------------------------|
| Number of Mortgage Loans: | 5,671 | |
| Aggregate Current Principal Balance: | \$827,644,425.36 | |
| Average Current Principal Balance: | \$145,943.29 | \$59,658.09 - \$599,482.40 |
| Aggregate Original Principal Balance: | \$828,485,460.00 | |
| Average Original Principal Balance: | \$146,091.60 | \$60,000.00 - \$599,999.00 |
| Fully Amortizing Mortgage Loans: | 100.00% | |
| 1st Lien: | 100.00% | |
| Wtd. Avg. Gross Coupon: | 7.419% | 5.200% - 13.150% |
| Wtd. Avg. Original Term (months): | 352 | 120 - 360 |
| Wtd. Avg. Remaining Term (months): | 351 | 118 - 360 |
| Wtd. Avg. Margin (ARM Loans Only): | 6.040% | 3.551% - 6.750% |
| Wtd. Avg. Maximum Mortgage Rate (ARM Loans Only): | 13.516% | 11.200% - 19.150% |
| Wtd. Avg. Minimum Mortgage Rate (ARM Loans Only): | 7.516% | 5.200% - 13.150% |
| Wtd. Avg. Original LTV: | 77.60% | 12.00% - 95.00% |
| Wtd. Avg. Borrower FICO: | 605 | 500 - 822 |
| Geographic Distribution (Top 5): | CA 20.27% | |
| | FL 11.70% | |
| | NY 7.71% | |
| | MA 6.01% | |
| | MD 4.65% | |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

| Collateral Type | | | | | | | | |
|----------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| COLLATERAL TYPE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
| Fixed Rate | 1,177 | \$167,551,210.44 | 20.24 | 335 | 36.83 | 7.038 | 654 | 76.53 |
| ARM - 2 Year/6 Month | 4,494 | 660,093,214.92 | 79.76 | 355 | 39.32 | 7.516 | 592 | 77.86 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

| Principal Balances at Origination | | | | | | | | |
|---|--------------------------|-------------------------------------|--|--------------------------------------|---------------------|---------------------|------------|--------------|
| RANGE OF PRINCIPAL BALANCES AT ORIGINATION (\$) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF ORIGINATION | % OF PRINCIPAL BALANCE AS OF ORIGINATION | REMAINING TERM TO MATURITY (months)* | DEBT-TO-INCOME (%)* | MORTGAGE RATES (%)* | FICO* | OLTV (%)* |
| 50,000.01 - 100,000.00 | 1,818 | \$142,656,901.00 | 17.22 | 344 | 37.11 | 8.304 | 590 | 74.78 |
| 100,000.01 - 150,000.00 | 1,607 | 198,939,387.00 | 24.01 | 349 | 38.43 | 7.525 | 600 | 78.45 |
| 150,000.01 - 200,000.00 | 1,082 | 188,355,116.00 | 22.73 | 352 | 39.03 | 7.272 | 606 | 77.42 |
| 200,000.01 - 250,000.00 | 610 | 136,169,981.00 | 16.44 | 355 | 39.33 | 7.095 | 609 | 78.21 |
| 250,000.01 - 300,000.00 | 363 | 99,241,168.00 | 11.98 | 355 | 40.43 | 7.006 | 612 | 78.53 |
| 300,000.01 - 350,000.00 | 161 | 50,983,908.00 | 6.15 | 357 | 39.00 | 6.863 | 626 | 79.36 |
| 350,000.01 - 400,000.00 | 19 | 7,080,750.00 | 0.85 | 359 | 42.95 | 7.137 | 621 | 77.70 |
| 400,000.01 - 450,000.00 | 7 | 2,928,750.00 | 0.35 | 359 | 39.36 | 6.519 | 658 | 81.08 |
| 450,000.01 - 500,000.00 | 1 | 472,500.00 | 0.06 | 359 | 43.00 | 6.450 | 656 | 89.15 |
| 500,000.01 - 550,000.00 | 2 | 1,057,000.00 | 0.13 | 359 | 47.00 | 6.897 | 598 | 74.96 |
| 550,000.01 - 600,000.00 | 1 | 599,999.00 | 0.07 | 359 | 29.00 | 6.750 | 631 | 51.06 |
| Total: | 5,671 | \$828,485,460.00 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

* Based on the original balances of the Mortgage Loans.

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DESCRIPTION OF THE GROUP I COLLATERAL

Principal Balances as of the Cut-Off Date

| RANGE OF PRINCIPAL BALANCES AS OF THE CUT-OFF DATE (\$) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 50,000.01 - 100,000.00 | 1,820 | \$142,709,293.86 | 17.24 | 344 | 37.10 | 8.303 | 590 | 74.80 |
| 100,000.01 - 150,000.00 | 1,606 | 198,671,986.22 | 24.00 | 349 | 38.45 | 7.525 | 601 | 78.46 |
| 150,000.01 - 200,000.00 | 1,081 | 188,020,052.33 | 22.72 | 352 | 39.03 | 7.272 | 606 | 77.41 |
| 200,000.01 - 250,000.00 | 611 | 136,294,260.84 | 16.47 | 355 | 39.35 | 7.096 | 608 | 78.21 |
| 250,000.01 - 300,000.00 | 362 | 98,888,559.53 | 11.95 | 355 | 40.41 | 7.005 | 612 | 78.54 |
| 300,000.01 - 350,000.00 | 161 | 50,932,689.55 | 6.15 | 357 | 39.00 | 6.863 | 626 | 79.36 |
| 350,000.01 - 400,000.00 | 19 | 7,073,817.39 | 0.85 | 359 | 42.95 | 7.137 | 621 | 77.69 |
| 400,000.01 - 450,000.00 | 7 | 2,926,099.36 | 0.35 | 359 | 39.36 | 6.519 | 658 | 81.08 |
| 450,000.01 - 500,000.00 | 1 | 472,068.68 | 0.06 | 359 | 43.00 | 6.450 | 656 | 89.15 |
| 500,000.01 - 550,000.00 | 2 | 1,056,115.20 | 0.13 | 359 | 47.00 | 6.897 | 598 | 74.96 |
| 550,000.01 - 600,000.00 | 1 | 599,482.40 | 0.07 | 359 | 29.00 | 6.750 | 631 | 51.06 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

Remaining Term to Maturity

| RANGE OF MONTHS REMAINING | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 61 - 120 | 19 | \$1,945,249.06 | 0.24 | 119 | 30.58 | 6.969 | 681 | 71.05 |
| 121 - 180 | 155 | 17,500,720.85 | 2.11 | 179 | 34.96 | 7.097 | 641 | 73.51 |
| 181 - 240 | 170 | 20,260,419.31 | 2.45 | 239 | 35.50 | 7.263 | 624 | 71.85 |
| 241 - 300 | 32 | 3,589,161.31 | 0.43 | 299 | 37.05 | 6.989 | 653 | 75.67 |
| 301 - 360 | 5,295 | 784,348,874.83 | 94.77 | 359 | 39.01 | 7.434 | 603 | 77.86 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

| Mortgage Rate | | | | | | | | |
|-------------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| RANGE OF CURRENT MORTGAGE RATES (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
| 5.000 - 5.499 | 61 | \$12,354,388.60 | 1.49 | 350 | 35.12 | 5.334 | 706 | 74.35 |
| 5.500 - 5.999 | 531 | 98,570,338.99 | 11.91 | 350 | 37.51 | 5.823 | 671 | 75.64 |
| 6.000 - 6.499 | 547 | 96,290,533.13 | 11.63 | 349 | 37.72 | 6.256 | 644 | 76.91 |
| 6.500 - 6.999 | 1,120 | 178,134,344.73 | 21.52 | 350 | 38.1 | 6.778 | 622 | 79.32 |
| 7.000 - 7.499 | 505 | 76,852,133.83 | 9.29 | 351 | 38.46 | 7.254 | 587 | 76.52 |
| 7.500 - 7.999 | 1,005 | 142,979,331.86 | 17.28 | 352 | 39.51 | 7.763 | 578 | 78.41 |
| 8.000 - 8.499 | 389 | 52,018,044.73 | 6.29 | 353 | 40.24 | 8.257 | 571 | 77.77 |
| 8.500 - 8.999 | 711 | 87,169,393.35 | 10.53 | 354 | 40.06 | 8.762 | 564 | 77.39 |
| 9.000 - 9.499 | 198 | 21,917,676.96 | 2.65 | 351 | 40.67 | 9.238 | 554 | 75.01 |
| 9.500 - 9.999 | 329 | 34,790,413.18 | 4.20 | 354 | 40.26 | 9.767 | 554 | 77.81 |
| 10.000 - 10.499 | 87 | 9,079,830.38 | 1.10 | 354 | 41.3 | 10.243 | 560 | 78.61 |
| 10.500 - 10.999 | 107 | 10,258,091.70 | 1.24 | 348 | 41.46 | 10.747 | 549 | 78.59 |
| 11.000 - 11.499 | 37 | 3,036,212.03 | 0.37 | 356 | 40.31 | 11.274 | 541 | 76.84 |
| 11.500 - 11.999 | 24 | 2,108,446.78 | 0.25 | 354 | 41.62 | 11.704 | 550 | 78.73 |
| 12.000 - 12.499 | 12 | 1,256,179.65 | 0.15 | 358 | 40.01 | 12.191 | 547 | 78.16 |
| 12.500 - 12.999 | 5 | 482,064.04 | 0.06 | 357 | 40.39 | 12.590 | 524 | 70.43 |
| 13.000 - 13.499 | 3 | 347,001.42 | 0.04 | 357 | 34.2 | 13.076 | 582 | 75.90 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

Original Loan-to-Value Ratios

| RANGE OF ORIGINAL LOAN-TO-VALUE RATIOS (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 25.00 <= | 19 | \$1,865,850.56 | 0.23 | 339 | 32.64 | 7.245 | 635 | 20.65 |
| 25.01 - 30.00 | 19 | 1,853,933.17 | 0.22 | 338 | 31.77 | 7.039 | 608 | 27.33 |
| 30.01 - 35.00 | 21 | 2,508,113.43 | 0.30 | 337 | 33.27 | 6.439 | 657 | 32.76 |
| 35.01 - 40.00 | 40 | 5,105,861.58 | 0.62 | 335 | 39.15 | 6.736 | 646 | 37.88 |
| 40.01 - 45.00 | 58 | 7,718,311.88 | 0.93 | 345 | 36.79 | 7.076 | 603 | 42.79 |
| 45.01 - 50.00 | 88 | 11,702,202.64 | 1.41 | 338 | 34.60 | 6.959 | 627 | 47.77 |
| 50.01 - 55.00 | 125 | 17,064,065.07 | 2.06 | 344 | 35.72 | 7.408 | 603 | 52.72 |
| 55.01 - 60.00 | 266 | 35,725,521.88 | 4.32 | 347 | 38.10 | 7.674 | 575 | 58.19 |
| 60.01 - 65.00 | 249 | 34,939,590.14 | 4.22 | 345 | 37.74 | 7.228 | 602 | 63.02 |
| 65.01 - 70.00 | 364 | 53,850,550.85 | 6.51 | 351 | 37.79 | 7.367 | 594 | 68.02 |
| 70.01 - 75.00 | 974 | 131,183,164.58 | 15.85 | 353 | 39.76 | 7.783 | 576 | 73.61 |
| 75.01 - 80.00 | 938 | 136,815,575.31 | 16.53 | 350 | 37.86 | 7.248 | 609 | 78.66 |
| 80.01 - 85.00 | 1,043 | 161,183,800.51 | 19.48 | 355 | 39.61 | 7.652 | 597 | 83.67 |
| 85.01 - 90.00 | 1,375 | 211,355,805.89 | 25.54 | 353 | 39.34 | 7.236 | 625 | 89.13 |
| 90.01 - 95.00 | 92 | 14,772,077.87 | 1.78 | 347 | 41.40 | 6.921 | 684 | 93.45 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

FICO Score at Origination

| RANGE OF FICO SCORES | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|----------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 500 - 519 | 322 | \$40,266,263.53 | 4.87 | 354 | 40.92 | 8.557 | 509 | 67.79 |
| 520 - 539 | 653 | 88,619,408.51 | 10.71 | 356 | 41.40 | 8.607 | 529 | 74.42 |
| 540 - 559 | 698 | 97,326,887.43 | 11.76 | 353 | 39.75 | 8.150 | 550 | 76.94 |
| 560 - 579 | 778 | 106,406,256.02 | 12.86 | 355 | 38.80 | 7.753 | 569 | 78.43 |
| 580 - 599 | 613 | 88,060,303.09 | 10.64 | 353 | 38.80 | 7.655 | 589 | 78.88 |
| 600 - 619 | 573 | 85,362,565.48 | 10.31 | 354 | 38.88 | 7.329 | 609 | 78.85 |
| 620 - 639 | 541 | 79,705,686.40 | 9.63 | 350 | 37.96 | 6.971 | 630 | 79.53 |
| 640 - 659 | 496 | 80,618,948.37 | 9.74 | 348 | 38.21 | 6.702 | 649 | 80.60 |
| 660 - 679 | 347 | 57,201,754.39 | 6.91 | 345 | 37.99 | 6.403 | 669 | 78.83 |
| 680 - 699 | 281 | 45,974,162.99 | 5.55 | 347 | 37.83 | 6.379 | 689 | 77.99 |
| 700 - 719 | 153 | 23,179,468.67 | 2.80 | 345 | 35.37 | 6.358 | 708 | 79.37 |
| 720 - 739 | 104 | 16,377,251.44 | 1.98 | 338 | 36.92 | 6.093 | 729 | 76.36 |
| 740 - 759 | 54 | 8,646,822.08 | 1.04 | 338 | 34.36 | 6.182 | 748 | 75.14 |
| 760 - 779 | 30 | 5,032,086.55 | 0.61 | 337 | 31.66 | 5.882 | 770 | 70.03 |
| 780 - 799 | 23 | 4,021,731.57 | 0.49 | 340 | 35.58 | 5.993 | 788 | 74.75 |
| 800 - 819 | 4 | 658,965.51 | 0.08 | 334 | 33.44 | 6.580 | 803 | 75.80 |
| 820 - 839 | 1 | 185,863.33 | 0.02 | 359 | 48.00 | 7.550 | 822 | 54.93 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

Debt-to-Income Ratio

| RANGE OF DEBT-TO-INCOME RATIOS (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|------------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| <= 20.00 | 392 | \$51,425,066.98 | 6.21 | 348 | 15.15 | 7.384 | 618 | 74.18 |
| 20.01 - 25.00 | 375 | 48,067,692.30 | 5.81 | 341 | 23.31 | 7.241 | 612 | 76.28 |
| 25.01 - 30.00 | 542 | 76,038,664.56 | 9.19 | 349 | 28.11 | 7.240 | 610 | 75.72 |
| 30.01 - 35.00 | 678 | 96,406,893.81 | 11.65 | 351 | 33.06 | 7.283 | 608 | 77.58 |
| 35.01 - 40.00 | 873 | 130,096,355.36 | 15.72 | 351 | 38.08 | 7.297 | 610 | 77.45 |
| 40.01 - 45.00 | 1,057 | 157,465,843.88 | 19.03 | 353 | 43.08 | 7.447 | 604 | 78.59 |
| 45.01 - 50.00 | 1,404 | 216,340,451.22 | 26.14 | 353 | 48.12 | 7.371 | 607 | 79.15 |
| 50.01 - 55.00 | 350 | 51,803,457.25 | 6.26 | 357 | 53.11 | 8.560 | 545 | 75.84 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

Geographic Distribution

| STATE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|----------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------|----------|
| California | 842 | \$167,749,822.52 | 20.27 | 355 | 38.85 | 6.806 | 612 | 73.25 |
| Florida | 791 | 96,846,158.84 | 11.70 | 351 | 39.06 | 7.575 | 594 | 78.63 |
| New York | 303 | 63,809,430.97 | 7.71 | 350 | 40.13 | 7.570 | 607 | 72.64 |
| Massachusetts | 260 | 49,710,733.34 | 6.01 | 356 | 38.73 | 7.189 | 605 | 74.18 |
| Maryland | 242 | 38,477,881.77 | 4.65 | 349 | 38.61 | 7.445 | 598 | 79.44 |
| Illinois | 248 | 36,427,131.44 | 4.40 | 349 | 39.02 | 7.775 | 605 | 80.20 |
| Michigan | 285 | 35,048,671.72 | 4.23 | 357 | 39.30 | 7.452 | 600 | 81.20 |
| Texas | 322 | 32,643,706.01 | 3.94 | 339 | 39.10 | 8.354 | 592 | 76.56 |
| Pennsylvania | 246 | 29,023,544.42 | 3.51 | 343 | 39.33 | 7.525 | 603 | 78.92 |
| Minnesota | 183 | 28,113,728.44 | 3.40 | 351 | 38.52 | 7.343 | 608 | 80.50 |
| Connecticut | 146 | 24,078,983.26 | 2.91 | 353 | 39.10 | 7.209 | 608 | 77.82 |
| Georgia | 157 | 18,912,276.39 | 2.29 | 350 | 37.49 | 8.625 | 594 | 81.88 |
| Washington | 104 | 17,935,208.91 | 2.17 | 356 | 39.11 | 7.217 | 620 | 80.91 |
| Ohio | 150 | 16,596,821.37 | 2.01 | 355 | 38.39 | 7.675 | 592 | 80.86 |
| Rhode Island | 88 | 14,769,374.15 | 1.78 | 355 | 38.36 | 7.019 | 613 | 76.75 |
| Colorado | 92 | 14,280,056.12 | 1.73 | 358 | 39.13 | 7.064 | 616 | 81.06 |
| Wisconsin | 110 | 13,789,373.78 | 1.67 | 344 | 38.48 | 7.770 | 619 | 80.98 |
| Indiana | 127 | 12,487,342.02 | 1.51 | 353 | 34.87 | 7.708 | 600 | 82.52 |
| Missouri | 109 | 12,201,450.23 | 1.47 | 351 | 37.70 | 7.567 | 604 | 81.61 |
| Tennessee | 99 | 10,821,650.19 | 1.31 | 346 | 36.54 | 7.602 | 599 | 83.64 |
| Alabama | 88 | 8,839,588.91 | 1.07 | 346 | 38.43 | 8.313 | 596 | 82.17 |
| New Hampshire | 53 | 8,646,000.27 | 1.04 | 353 | 38.76 | 7.013 | 596 | 75.82 |
| Nevada | 47 | 8,214,247.32 | 0.99 | 352 | 38.55 | 7.176 | 624 | 80.66 |
| Arizona | 60 | 7,286,187.12 | 0.88 | 350 | 37.25 | 7.286 | 605 | 82.20 |
| Maine | 55 | 7,169,481.12 | 0.87 | 347 | 38.51 | 7.413 | 613 | 78.00 |
| North Carolina | 62 | 7,141,890.34 | 0.86 | 355 | 40.59 | 8.798 | 579 | 81.28 |
| Louisiana | 54 | 5,823,149.02 | 0.70 | 349 | 39.13 | 7.928 | 591 | 81.31 |
| Oklahoma | 55 | 5,405,848.53 | 0.65 | 341 | 36.54 | 7.698 | 604 | 83.19 |
| Kansas | 38 | 4,132,833.88 | 0.50 | 352 | 41.47 | 7.568 | 631 | 84.76 |
| Hawaii | 18 | 4,029,107.76 | 0.49 | 351 | 35.70 | 7.000 | 615 | 77.91 |

* Geographic Distribution continued on the next page.

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

Geographic Distribution (Continued)

| STATE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|----------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Mississippi | 41 | \$3,996,385.20 | 0.48 | 330 | 39.10 | 7.909 | 602 | 78.34 |
| Delaware | 25 | 3,711,967.25 | 0.45 | 341 | 37.23 | 7.306 | 606 | 81.72 |
| Utah | 24 | 3,143,338.43 | 0.38 | 359 | 40.28 | 7.463 | 594 | 80.88 |
| Oregon | 20 | 2,960,568.33 | 0.36 | 342 | 35.47 | 6.817 | 641 | 79.83 |
| South Carolina | 25 | 2,778,864.69 | 0.34 | 335 | 36.01 | 8.538 | 605 | 75.32 |
| Arkansas | 21 | 2,053,214.21 | 0.25 | 352 | 38.37 | 8.188 | 621 | 82.57 |
| Iowa | 21 | 1,994,280.32 | 0.24 | 353 | 39.25 | 8.726 | 572 | 83.19 |
| Nebraska | 20 | 1,707,892.68 | 0.21 | 345 | 38.40 | 7.882 | 612 | 85.81 |
| New Jersey | 6 | 1,314,958.78 | 0.16 | 354 | 41.80 | 7.799 | 612 | 82.68 |
| Kentucky | 13 | 1,308,825.55 | 0.16 | 346 | 40.20 | 7.751 | 595 | 81.69 |
| Wyoming | 9 | 1,028,787.21 | 0.12 | 351 | 38.19 | 7.384 | 644 | 82.04 |
| Idaho | 3 | 359,215.15 | 0.04 | 324 | 46.79 | 8.019 | 587 | 79.80 |
| Alaska | 2 | 287,033.74 | 0.03 | 273 | 37.27 | 6.096 | 676 | 82.45 |
| New Mexico | 2 | 183,489.24 | 0.02 | 354 | 45.06 | 8.294 | 590 | 85.23 |
| Vermont | 2 | 169,488.65 | 0.02 | 359 | 40.96 | 8.291 | 593 | 52.59 |
| South Dakota | 2 | 158,690.49 | 0.02 | 359 | 34.07 | 7.753 | 571 | 85.08 |
| Montana | 1 | 75,745.28 | 0.01 | 179 | 41.00 | 6.300 | 699 | 64.41 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

Occupancy Status

| OCCUPANCY STATUS* | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Owner Occupied | 5,452 | \$797,982,679.96 | 96.42 | 351 | 38.98 | 7.405 | 604 | 77.65 |
| Non-Owner Occupied | 169 | 22,748,344.24 | 2.75 | 351 | 32.92 | 7.764 | 632 | 74.36 |
| Second Home | 50 | 6,913,401.16 | 0.84 | 356 | 38.49 | 7.966 | 623 | 81.87 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

* Based on mortgagor representation at origination.

Documentation Type

| INCOME DOCUMENTATION | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-----------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Full Documentation | 4,204 | \$610,599,882.71 | 73.78 | 350 | 38.78 | 7.299 | 606 | 78.58 |
| Stated Documentation | 839 | 120,489,517.81 | 14.56 | 356 | 38.88 | 7.957 | 606 | 72.22 |
| Limited Documentation | 628 | 96,555,024.84 | 11.67 | 354 | 38.95 | 7.513 | 596 | 78.08 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

Loan Purpose

| PURPOSE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Refinance – Cashout** | 5,238 | \$767,098,553.55 | 92.68 | 351 | 38.81 | 7.424 | 604 | 77.39 |
| Refinance - Rate Term*** | 422 | 59,000,695.72 | 7.13 | 352 | 38.92 | 7.342 | 613 | 80.13 |
| Purchase | 11 | 1,545,176.09 | 0.19 | 359 | 37.86 | 8.268 | 592 | 84.77 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

** Cash proceeds to the borrower inclusive of debt consolidation payments exceed 2% or \$2,000 of the original principal balance of the related loan. Also includes all home equity loans originated in Texas with any cash proceeds.

*** Cash proceeds to the borrower inclusive of debt consolidation payments do not exceed 2% or \$2,000 of the original principal balance of the related loan. Excludes home equity loans originated in Texas with any cash proceeds.

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

Credit Grade

| RISK CATEGORY | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 2A | 1,325 | \$185,012,783.75 | 22.35 | 353 | 38.77 | 7.419 | 584 | 79.91 |
| 3A | 408 | 61,112,379.91 | 7.38 | 353 | 39.02 | 7.119 | 614 | 78.83 |
| 4A | 423 | 63,734,945.41 | 7.70 | 350 | 38.12 | 6.792 | 632 | 80.49 |
| 5A | 420 | 69,677,740.92 | 8.42 | 347 | 38.37 | 6.623 | 649 | 81.83 |
| 6A | 315 | 52,741,763.16 | 6.37 | 345 | 37.96 | 6.329 | 669 | 79.45 |
| 7A | 362 | 58,034,418.06 | 7.01 | 346 | 37.33 | 6.361 | 692 | 78.50 |
| 8A | 263 | 41,946,617.69 | 5.07 | 339 | 35.26 | 6.102 | 742 | 75.60 |
| A | 470 | 69,368,831.82 | 8.38 | 354 | 37.69 | 7.969 | 577 | 79.00 |
| B | 950 | 131,291,237.60 | 15.86 | 355 | 41.39 | 8.550 | 546 | 75.98 |
| C | 612 | 78,783,584.25 | 9.52 | 355 | 40.15 | 8.462 | 540 | 69.76 |
| D | 123 | 15,940,122.79 | 1.93 | 356 | 37.96 | 8.641 | 527 | 57.61 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

Property Type

| PROPERTY TYPE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Single Family Detached | 4,883 | \$700,376,322.70 | 84.62 | 351 | 38.69 | 7.442 | 603 | 77.81 |
| Two - Four Family | 250 | 53,317,609.04 | 6.44 | 356 | 40.13 | 7.263 | 623 | 73.39 |
| Condominium | 230 | 35,950,255.34 | 4.34 | 353 | 39.55 | 6.969 | 618 | 79.43 |
| Pud Detached | 149 | 21,551,281.47 | 2.60 | 349 | 38.8 | 7.566 | 600 | 79.20 |
| Manufactured/Mobile Home | 89 | 8,381,119.50 | 1.01 | 348 | 36.65 | 7.773 | 604 | 72.28 |
| Single Family Attached | 53 | 5,692,994.80 | 0.69 | 346 | 39.22 | 7.947 | 595 | 79.30 |
| PUD Attached | 17 | 2,374,842.51 | 0.29 | 351 | 39.88 | 7.262 | 606 | 82.21 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

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| DESCRIPTION OF THE GROUP I COLLATERAL |
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Prepayment Charge Term at Origination

| PREPAYMENT CHARGE TERM AT ORIGINATION (months) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT- OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT- TO- INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---|--------------------------------|--|--|--|-------------------------------|-----------------------|------------|--------------|
| 0 | 1,672 | \$238,409,371.82 | 28.81 | 350 | 39.65 | 7.914 | 599 | 77.23 |
| 12 | 172 | 31,762,853.59 | 3.84 | 344 | 37.76 | 6.933 | 639 | 73.59 |
| 24 | 8 | 1,256,172.97 | 0.15 | 358 | 31.12 | 8.389 | 620 | 83.21 |
| 30 | 12 | 2,516,285.84 | 0.30 | 359 | 39.01 | 8.003 | 584 | 86.26 |
| 36 | 3,807 | 553,699,741.14 | 66.90 | 352 | 38.53 | 7.230 | 605 | 77.93 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

Conforming Balance

| CONFORMING BALANCE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT- OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO- INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-----------------------|--------------------------------|--|--|--|---------------------------|-----------------------|------------|--------------|
| Conforming Balance | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |
| Total: | 5,671 | \$827,644,425.36 | 100.00 | 351 | 38.81 | 7.419 | 605 | 77.60 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

Maximum Mortgage Rates of the Adjustable-Rate Loans

| RANGE OF MAXIMUM MORTGAGE RATES (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-------------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 11.000 - 11.499 | 60 | \$12,151,513.01 | 1.84 | 350 | 35.37 | 5.332 | 705 | 74.76 |
| 11.500 - 11.999 | 414 | 76,323,450.41 | 11.56 | 354 | 38.29 | 5.814 | 656 | 77.98 |
| 12.000 - 12.499 | 358 | 63,673,332.22 | 9.65 | 354 | 38.36 | 6.263 | 625 | 78.64 |
| 12.500 - 12.999 | 773 | 126,328,785.14 | 19.14 | 357 | 38.55 | 6.786 | 606 | 78.97 |
| 13.000 - 13.499 | 393 | 62,401,206.46 | 9.45 | 355 | 38.71 | 7.255 | 576 | 75.69 |
| 13.500 - 13.999 | 844 | 122,585,827.31 | 18.57 | 355 | 40.07 | 7.767 | 570 | 78.11 |
| 14.000 - 14.499 | 336 | 45,443,771.98 | 6.88 | 357 | 40.30 | 8.261 | 567 | 77.71 |
| 14.500 - 14.999 | 612 | 76,490,681.35 | 11.59 | 356 | 40.19 | 8.768 | 561 | 77.63 |
| 15.000 - 15.499 | 171 | 19,392,491.79 | 2.94 | 354 | 40.78 | 9.237 | 552 | 75.37 |
| 15.500 - 15.999 | 282 | 30,701,535.27 | 4.65 | 357 | 40.58 | 9.768 | 552 | 78.24 |
| 16.000 - 16.499 | 80 | 8,547,708.76 | 1.29 | 354 | 41.30 | 10.247 | 560 | 78.79 |
| 16.500 - 16.999 | 95 | 9,170,622.47 | 1.39 | 353 | 41.81 | 10.741 | 546 | 78.33 |
| 17.000 - 17.499 | 34 | 2,812,266.62 | 0.43 | 358 | 41.20 | 11.271 | 542 | 77.09 |
| 17.500 - 17.999 | 22 | 1,984,777.02 | 0.30 | 358 | 42.35 | 11.695 | 551 | 78.67 |
| 18.000 - 18.499 | 12 | 1,256,179.65 | 0.19 | 358 | 40.01 | 12.191 | 547 | 78.16 |
| 18.500 - 18.999 | 5 | 482,064.04 | 0.07 | 357 | 40.39 | 12.590 | 524 | 70.43 |
| 19.000 - 19.499 | 3 | 347,001.42 | 0.05 | 357 | 34.20 | 13.076 | 582 | 75.90 |
| Total: | 4,494 | \$660,093,214.92 | 100.00 | 355 | 39.32 | 7.516 | 592 | 77.86 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

Minimum Mortgage Rates of the Adjustable-Rate Loans

| RANGE OF MINIMUM MORTGAGE RATES (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--|---------------------------------|---|--|--|---------------------------|---------------------------|-------------|-----------------|
| 5.000 - 5.499 | 60 | \$12,151,513.01 | 1.84 | 350 | 35.37 | 5.332 | 705 | 74.76 |
| 5.500 - 5.999 | 414 | 76,323,450.41 | 11.56 | 354 | 38.29 | 5.814 | 656 | 77.98 |
| 6.000 - 6.499 | 358 | 63,673,332.22 | 9.65 | 354 | 38.36 | 6.263 | 625 | 78.64 |
| 6.500 - 6.999 | 773 | 126,328,785.14 | 19.14 | 357 | 38.55 | 6.786 | 606 | 78.97 |
| 7.000 - 7.499 | 393 | 62,401,206.46 | 9.45 | 355 | 38.71 | 7.255 | 576 | 75.69 |
| 7.500 - 7.999 | 844 | 122,585,827.31 | 18.57 | 355 | 40.07 | 7.767 | 570 | 78.11 |
| 8.000 - 8.499 | 336 | 45,443,771.98 | 6.88 | 357 | 40.30 | 8.261 | 567 | 77.71 |
| 8.500 - 8.999 | 612 | 76,490,681.35 | 11.59 | 356 | 40.19 | 8.768 | 561 | 77.63 |
| 9.000 - 9.499 | 171 | 19,392,491.79 | 2.94 | 354 | 40.78 | 9.237 | 552 | 75.37 |
| 9.500 - 9.999 | 282 | 30,701,535.27 | 4.65 | 357 | 40.58 | 9.768 | 552 | 78.24 |
| 10.000 - 10.499 | 80 | 8,547,708.76 | 1.29 | 354 | 41.30 | 10.247 | 560 | 78.79 |
| 10.500 - 10.999 | 95 | 9,170,622.47 | 1.39 | 353 | 41.81 | 10.741 | 546 | 78.33 |
| 11.000 - 11.499 | 34 | 2,812,266.62 | 0.43 | 358 | 41.20 | 11.271 | 542 | 77.09 |
| 11.500 - 11.999 | 22 | 1,984,777.02 | 0.30 | 358 | 42.35 | 11.695 | 551 | 78.67 |
| 12.000 - 12.499 | 12 | 1,256,179.65 | 0.19 | 358 | 40.01 | 12.191 | 547 | 78.16 |
| 12.500 - 12.999 | 5 | 482,064.04 | 0.07 | 357 | 40.39 | 12.590 | 524 | 70.43 |
| 13.000 - 13.499 | 3 | 347,001.42 | 0.05 | 357 | 34.20 | 13.076 | 582 | 75.90 |
| Total: | 4,494 | \$660,093,214.92 | 100.00 | 355 | 39.32 | 7.516 | 592 | 77.86 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP I COLLATERAL

Margins of the Adjustable-Rate Loans

| RANGE OF MORTGAGE MARGINS (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--------------------------------------|---------------------------------|---|--|--|---------------------------|---------------------------|-------------|-----------------|
| 3.500 - 3.749 | 1 | \$135,844.00 | 0.02 | 359 | 17.00 | 5.250 | 773 | 40.60 |
| 3.750 - 3.999 | 1 | 99,890.54 | 0.02 | 359 | 49.00 | 5.500 | 782 | 74.58 |
| 4.000 - 4.249 | 2 | 464,295.64 | 0.07 | 359 | 44.04 | 5.548 | 717 | 73.06 |
| 4.250 - 4.499 | 2 | 368,627.81 | 0.06 | 359 | 27.39 | 5.988 | 644 | 87.14 |
| 4.500 - 4.749 | 14 | 2,071,397.18 | 0.31 | 346 | 29.23 | 5.862 | 718 | 70.25 |
| 4.750 - 4.999 | 113 | 17,908,984.30 | 2.71 | 351 | 36.50 | 6.012 | 726 | 80.03 |
| 5.000 - 5.249 | 192 | 32,659,905.05 | 4.95 | 356 | 38.78 | 6.327 | 683 | 81.43 |
| 5.250 - 5.499 | 183 | 32,335,596.16 | 4.90 | 352 | 38.15 | 6.311 | 664 | 81.77 |
| 5.500 - 5.749 | 257 | 43,066,534.25 | 6.52 | 356 | 39.01 | 6.547 | 643 | 82.02 |
| 5.750 - 5.999 | 404 | 63,289,788.07 | 9.59 | 355 | 38.69 | 6.748 | 617 | 79.90 |
| 6.000 - 6.249 | 1,436 | 206,901,194.85 | 31.34 | 355 | 38.97 | 7.383 | 590 | 80.00 |
| 6.250 - 6.499 | 426 | 63,167,706.93 | 9.57 | 356 | 38.68 | 7.970 | 569 | 78.60 |
| 6.500 - 6.749 | 874 | 121,233,730.16 | 18.37 | 356 | 41.38 | 8.545 | 545 | 75.55 |
| 6.750 - 6.999 | 589 | 76,389,719.98 | 11.57 | 356 | 39.91 | 8.495 | 536 | 67.69 |
| Total: | 4,494 | \$660,093,214.92 | 100.00 | 355 | 39.32 | 7.516 | 592 | 77.86 |

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DESCRIPTION OF THE GROUP I COLLATERAL

Next Rate Adjustment Date of the Adjustable-Rate Loans

| NEXT RATE ADJUSTMENT DATE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| November 2005 | 4 | \$507,964.32 | 0.08 | 353 | 36.53 | 9.963 | 558 | 77.22 |
| December 2005 | 157 | 18,904,748.30 | 2.86 | 346 | 41.23 | 8.860 | 582 | 78.68 |
| January 2006 | 29 | 3,792,810.62 | 0.57 | 352 | 41.82 | 8.651 | 590 | 80.58 |
| February 2006 | 8 | 959,087.98 | 0.15 | 356 | 43.78 | 8.686 | 575 | 78.57 |
| March 2006 | 2 | 285,867.33 | 0.04 | 357 | 38.17 | 7.610 | 518 | 75.72 |
| April 2006 | 76 | 10,790,283.02 | 1.63 | 353 | 38.89 | 8.140 | 565 | 80.48 |
| May 2005 | 4,210 | 623,952,180.35 | 94.52 | 356 | 39.26 | 7.454 | 593 | 77.77 |
| June 2006 | 8 | 900,273.00 | 0.14 | 325 | 30.53 | 7.796 | 602 | 80.85 |
| Total: | 4,494 | \$660,093,214.92 | 100.00 | 355 | 39.32 | 7.516 | 592 | 77.86 |

Initial Periodic Rate Cap of the Adjustable-Rate Loans

| INITIAL PERIODIC RATE CAP (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 2.000 | 4,494 | \$660,093,214.92 | 100.00 | 355 | 39.32 | 7.516 | 592 | 77.86 |
| Total: | 4,494 | \$660,093,214.92 | 100.00 | 355 | 39.32 | 7.516 | 592 | 77.86 |

Subsequent Periodic Rate Cap of the Adjustable-Rate Loans

| SUBSEQUENT PERIODIC RATE CAP (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|----------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 1.000 | 4,494 | \$660,093,214.92 | 100 | 355 | 39.32 | 7.516 | 592 | 77.86 |
| Total: | 4,494 | \$660,093,214.92 | 100 | 355 | 39.32 | 7.516 | 592 | 77.86 |

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DESCRIPTION OF THE GROUP II COLLATERAL

Collateral Summary

Statistics given below are for the Mortgage Loans in the pool as of the Collateral Selection Date. Balances and percentages are based on the Cut-Off Date scheduled balances of such Mortgage Loans (except in the case of Debt-to-Income and FICO, which are determined at origination).

| | <u>Summary Statistics</u> | <u>Range (if applicable)</u> |
|--|---------------------------|------------------------------|
| Number of Mortgage Loans: | 603 | |
| Aggregate Current Principal Balance: | \$172,355,983.67 | |
| Average Current Principal Balance: | \$285,830.82 | \$56,236.41 - \$748,732.20 |
| Aggregate Original Principal Balance: | \$172,531,880.00 | |
| Average Original Principal Balance: | \$286,122.52 | \$60,000.00 - \$749,500.00 |
| Fully Amortizing Mortgage Loans: | 100.00% | |
| 1st Lien: | 100.00% | |
| Wtd. Avg. Gross Coupon: | 7.133% | 5.200% - 12.650% |
| Wtd. Avg. Original Term (months): | 357 | 120 - 360 |
| Wtd. Avg. Remaining Term (months): | 356 | 119 - 360 |
| Wtd. Avg. Margin (ARM Loans Only): | 5.923% | 4.748% - 6.750% |
| Wtd. Avg. Maximum Mortgage Rate (ARM Loans Only): | 13.218% | 11.200% - 18.650% |
| Wtd. Avg. Minimum Mortgage Rate (ARM Loans Only): | 7.218% | 5.200% - 12.650% |
| Wtd. Avg. Original LTV: | 79.59% | 25.78% - 95.00% |
| Wtd. Avg. Borrower FICO: | 616 | 500 - 786 |
| Geographic Distribution (Top 5): | CA 42.78% | |
| | NY 8.31% | |
| | FL 6.97% | |
| | MA 5.16% | |
| | MD 4.91% | |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP II COLLATERAL

| Collateral Type | | | | | | | | |
|----------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| COLLATERAL TYPE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
| Fixed Rate | 109 | \$32,502,112.92 | 18.86 | 348 | 38.46 | 6.765 | 668 | 79.44 |
| ARM - 2 Year/6 Month | 494 | 139,853,870.75 | 81.14 | 358 | 39.59 | 7.218 | 604 | 79.63 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

| Principal Balances at Origination | | | | | | | | |
|---|--------------------------|-------------------------------------|--|--------------------------------------|---------------------|---------------------|------------|--------------|
| RANGE OF PRINCIPAL BALANCES AT ORIGINATION (\$) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF ORIGINATION | % OF PRINCIPAL BALANCE AS OF ORIGINATION | REMAINING TERM TO MATURITY (months)* | DEBT-TO-INCOME (%)* | MORTGAGE RATES (%)* | FICO* | OLTV (%)* |
| 50,000.01 - 100,000.00 | 118 | \$9,024,133.00 | 5.23 | 340 | 38.33 | 8.898 | 573 | 74.98 |
| 100,000.01 - 150,000.00 | 90 | 11,231,129.00 | 6.51 | 352 | 40.24 | 8.541 | 569 | 78.69 |
| 150,000.01 - 200,000.00 | 45 | 7,783,836.00 | 4.51 | 359 | 40.63 | 8.221 | 566 | 75.75 |
| 200,000.01 - 250,000.00 | 21 | 4,643,356.00 | 2.69 | 359 | 41.37 | 8.071 | 556 | 79.21 |
| 250,000.01 - 300,000.00 | 5 | 1,357,350.00 | 0.79 | 358 | 43.06 | 7.791 | 603 | 83.28 |
| 300,000.01 - 350,000.00 | 49 | 16,539,581.00 | 9.59 | 359 | 39.88 | 6.891 | 626 | 80.15 |
| 350,000.01 - 400,000.00 | 112 | 41,826,588.00 | 24.24 | 355 | 38.99 | 6.987 | 620 | 80.76 |
| 400,000.01 - 450,000.00 | 59 | 25,155,415.00 | 14.58 | 359 | 39.68 | 6.569 | 639 | 82.08 |
| 450,000.01 - 500,000.00 | 38 | 18,031,855.00 | 10.45 | 359 | 40.38 | 6.685 | 622 | 79.18 |
| 500,000.01 - 550,000.00 | 27 | 14,227,153.00 | 8.25 | 359 | 39.64 | 6.950 | 645 | 81.76 |
| 550,000.01 - 600,000.00 | 38 | 21,961,984.00 | 12.73 | 354 | 37.25 | 6.697 | 622 | 76.98 |
| 700,000.01 - 750,000.00 | 1 | 749,500.00 | 0.43 | 359 | 40.00 | 5.850 | 686 | 68.14 |
| Total: | 603 | \$172,531,880.00 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

* Based on the original balances of the Mortgage Loans.

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DESCRIPTION OF THE GROUP II COLLATERAL

Principal Balances as of the Cut-Off Date

| RANGE OF CUT-OFF DATE PRINCIPAL BALANCES (\$) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 50,000.01 - 100,000.00 | 118 | \$9,006,298.64 | 5.23 | 340 | 38.35 | 8.899 | 573 | 74.98 |
| 100,000.01 - 150,000.00 | 90 | 11,220,789.30 | 6.51 | 352 | 40.24 | 8.542 | 569 | 78.69 |
| 150,000.01 - 200,000.00 | 45 | 7,778,318.50 | 4.51 | 359 | 40.63 | 8.221 | 566 | 75.75 |
| 200,000.01 - 250,000.00 | 21 | 4,640,261.40 | 2.69 | 359 | 41.37 | 8.071 | 556 | 79.21 |
| 250,000.01 - 300,000.00 | 5 | 1,355,423.97 | 0.79 | 358 | 43.06 | 7.791 | 603 | 83.28 |
| 300,000.01 - 350,000.00 | 49 | 16,523,913.73 | 9.59 | 359 | 39.88 | 6.891 | 626 | 80.15 |
| 350,000.01 - 400,000.00 | 112 | 41,783,295.71 | 24.24 | 355 | 38.99 | 6.987 | 620 | 80.76 |
| 400,000.01 - 450,000.00 | 59 | 25,129,608.61 | 14.58 | 359 | 39.69 | 6.569 | 639 | 82.08 |
| 450,000.01 - 500,000.00 | 38 | 18,012,886.32 | 10.45 | 359 | 40.38 | 6.686 | 622 | 79.18 |
| 500,000.01 - 550,000.00 | 27 | 14,215,195.33 | 8.25 | 359 | 39.64 | 6.951 | 645 | 81.76 |
| 550,000.01 - 600,000.00 | 38 | 21,941,259.96 | 12.73 | 354 | 37.25 | 6.697 | 622 | 76.98 |
| 700,000.01 - 750,000.00 | 1 | 748,732.20 | 0.43 | 359 | 40.00 | 5.850 | 686 | 68.14 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

Remaining Term to Maturity

| RANGE OF MONTHS REMAINING | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 61 - 120 | 2 | \$125,961.11 | 0.07 | 119 | 27.89 | 9.426 | 626 | 69.47 |
| 121 - 180 | 8 | 1,255,351.21 | 0.73 | 179 | 38.48 | 7.168 | 667 | 77.50 |
| 181 - 240 | 12 | 1,870,560.57 | 1.09 | 238 | 26.58 | 7.013 | 646 | 76.20 |
| 241 - 300 | 2 | 452,244.12 | 0.26 | 299 | 42.31 | 7.081 | 671 | 87.07 |
| 301 - 360 | 579 | 168,651,866.66 | 97.85 | 359 | 39.53 | 7.132 | 615 | 79.63 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

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DESCRIPTION OF THE GROUP II COLLATERAL

| RANGE OF GROSS INTEREST RATES (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | Mortgage Rate | | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-----------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| | | | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | | | | |
| 5.000 - 5.499 | 12 | \$4,931,014.05 | 2.86 | 359 | 40.94 | 5.337 | 683 | 81.26 |
| 5.500 - 5.999 | 78 | 33,205,396.59 | 19.27 | 356 | 38.81 | 5.810 | 674 | 79.57 |
| 6.000 - 6.499 | 51 | 21,975,023.14 | 12.75 | 354 | 39.61 | 6.250 | 651 | 82.06 |
| 6.500 - 6.999 | 71 | 30,642,806.73 | 17.78 | 357 | 39.02 | 6.744 | 620 | 80.67 |
| 7.000 - 7.499 | 84 | 23,107,953.89 | 13.41 | 357 | 38.72 | 7.250 | 588 | 76.92 |
| 7.500 - 7.999 | 101 | 24,055,556.71 | 13.96 | 356 | 39.00 | 7.723 | 587 | 80.71 |
| 8.000 - 8.499 | 43 | 9,442,592.59 | 5.48 | 356 | 38.19 | 8.233 | 577 | 77.74 |
| 8.500 - 8.999 | 73 | 12,123,274.18 | 7.03 | 353 | 40.42 | 8.732 | 567 | 78.55 |
| 9.000 - 9.499 | 15 | 2,685,101.36 | 1.56 | 359 | 39.00 | 9.313 | 570 | 79.15 |
| 9.500 - 9.999 | 40 | 5,864,487.01 | 3.40 | 353 | 42.91 | 9.737 | 549 | 76.40 |
| 10.000 - 10.499 | 6 | 1,271,565.65 | 0.74 | 359 | 47.36 | 10.244 | 522 | 79.26 |
| 10.500 - 10.999 | 18 | 1,781,488.86 | 1.03 | 355 | 43.16 | 10.647 | 549 | 77.54 |
| 11.000 - 11.499 | 5 | 450,996.86 | 0.26 | 338 | 40.40 | 11.284 | 541 | 77.82 |
| 11.500 - 11.999 | 2 | 182,942.34 | 0.11 | 359 | 29.75 | 11.566 | 538 | 63.04 |
| 12.000 - 12.499 | 3 | 527,860.43 | 0.31 | 359 | 46.27 | 12.358 | 528 | 74.41 |
| 12.500 - 12.999 | 1 | 107,923.28 | 0.06 | 359 | 44.00 | 12.650 | 542 | 85.00 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

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Ameriquest Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP II COLLATERAL

Original Loan-to-Value Ratios

| RANGE OF ORIGINAL LOAN-TO-VALUE RATIOS (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 25.01 - 30.00 | 2 | \$205,862.02 | 0.12 | 359 | 36.61 | 8.067 | 545 | 25.91 |
| 30.01 - 35.00 | 2 | 452,627.20 | 0.26 | 359 | 41.75 | 7.049 | 562 | 31.29 |
| 35.01 - 40.00 | 4 | 1,054,561.95 | 0.61 | 359 | 37.45 | 6.647 | 632 | 36.01 |
| 40.01 - 45.00 | 2 | 328,794.32 | 0.19 | 359 | 43.82 | 8.453 | 561 | 43.02 |
| 45.01 - 50.00 | 9 | 1,555,997.65 | 0.90 | 343 | 39.84 | 7.448 | 562 | 47.00 |
| 50.01 - 55.00 | 12 | 3,391,957.54 | 1.97 | 359 | 35.91 | 7.112 | 582 | 53.00 |
| 55.01 - 60.00 | 22 | 4,243,291.26 | 2.46 | 357 | 35.43 | 7.744 | 595 | 58.04 |
| 60.01 - 65.00 | 24 | 8,048,485.33 | 4.67 | 357 | 40.21 | 7.199 | 598 | 63.42 |
| 65.01 - 70.00 | 32 | 10,097,688.31 | 5.86 | 359 | 37.33 | 6.901 | 621 | 67.81 |
| 70.01 - 75.00 | 100 | 21,722,185.56 | 12.60 | 351 | 40.09 | 7.934 | 568 | 73.64 |
| 75.01 - 80.00 | 84 | 27,704,748.87 | 16.07 | 354 | 37.52 | 6.787 | 618 | 78.60 |
| 80.01 - 85.00 | 120 | 33,450,785.49 | 19.41 | 357 | 38.95 | 7.226 | 611 | 83.78 |
| 85.01 - 90.00 | 178 | 56,360,789.87 | 32.70 | 358 | 40.99 | 6.939 | 639 | 89.10 |
| 90.01 - 95.00 | 12 | 3,738,208.30 | 2.17 | 359 | 39.66 | 6.788 | 685 | 93.77 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

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Ameriquet Mortgage Securities Inc., Asset-Backed Pass-Through Certificates, Series 2004-R5

DESCRIPTION OF THE GROUP II COLLATERAL

FICO Score at Origination

| RANGE OF FICO SCORES | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-----------------------------|---------------------------------|---|--|--|---------------------------|---------------------------|-------------|-----------------|
| 500 - 519 | 38 | 6,498,073.62 | 3.77 | 358 | 43.54 | 8.734 | 509 | 69.36 |
| 520 - 539 | 84 | 16,557,456.04 | 9.61 | 357 | 39.28 | 8.444 | 529 | 74.02 |
| 540 - 559 | 83 | 17,212,790.22 | 9.99 | 356 | 42.36 | 7.958 | 550 | 74.02 |
| 560 - 579 | 53 | 14,162,623.93 | 8.22 | 358 | 40.68 | 7.617 | 569 | 77.95 |
| 580 - 599 | 64 | 19,836,763.59 | 11.51 | 355 | 37.55 | 7.417 | 588 | 78.18 |
| 600 - 619 | 51 | 15,197,139.51 | 8.82 | 355 | 37.54 | 7.063 | 610 | 83.62 |
| 620 - 639 | 61 | 20,055,624.68 | 11.64 | 359 | 40.91 | 6.754 | 629 | 83.53 |
| 640 - 659 | 52 | 18,303,586.91 | 10.62 | 357 | 37.15 | 6.589 | 648 | 83.60 |
| 660 - 679 | 44 | 16,150,559.77 | 9.37 | 358 | 39.70 | 6.449 | 669 | 82.73 |
| 680 - 699 | 24 | 9,550,055.60 | 5.54 | 357 | 36.52 | 6.322 | 687 | 83.17 |
| 700 - 719 | 19 | 6,982,088.68 | 4.05 | 356 | 39.80 | 6.084 | 711 | 83.44 |
| 720 - 739 | 17 | 6,892,102.44 | 4.00 | 337 | 41.24 | 5.968 | 730 | 76.06 |
| 740 - 759 | 7 | 2,343,517.35 | 1.36 | 355 | 42.41 | 5.786 | 749 | 84.54 |
| 760 - 779 | 5 | 2,210,987.41 | 1.28 | 338 | 31.04 | 5.986 | 770 | 73.80 |
| 780 - 799 | 1 | 402,613.92 | 0.23 | 359 | 31.00 | 6.200 | 786 | 94.82 |
| Total: | 603 | 172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

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DESCRIPTION OF THE GROUP II COLLATERAL

| Debt-to-Income Ratio | | | | | | | | |
|------------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| RANGE OF DEBT-TO-INCOME RATIOS (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
| <= 20.00 | 45 | \$13,220,713.30 | 7.67 | 347 | 11.27 | 7.066 | 620 | 77.35 |
| 20.01 - 25.00 | 28 | 8,557,897.62 | 4.97 | 359 | 23.05 | 6.841 | 633 | 79.57 |
| 25.01 - 30.00 | 37 | 9,948,326.31 | 5.77 | 357 | 28.02 | 6.989 | 614 | 76.78 |
| 30.01 - 35.00 | 67 | 17,214,227.86 | 9.99 | 355 | 33.05 | 7.167 | 621 | 80.97 |
| 35.01 - 40.00 | 84 | 23,686,420.00 | 13.74 | 357 | 38.19 | 7.018 | 622 | 78.43 |
| 40.01 - 45.00 | 120 | 34,483,150.31 | 20.01 | 354 | 43.20 | 7.242 | 610 | 79.15 |
| 45.01 - 50.00 | 179 | 53,876,636.15 | 31.26 | 358 | 48.18 | 7.062 | 618 | 81.36 |
| 50.01 - 55.00 | 43 | 11,368,612.12 | 6.60 | 358 | 53.04 | 7.746 | 588 | 77.94 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

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DESCRIPTION OF THE GROUP II COLLATERAL

Geographic Distribution

| STATE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|----------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------|----------|
| California | 170 | \$73,728,637.50 | 42.78 | 358 | 39.14 | 6.598 | 631 | 79.82 |
| New York | 42 | 14,329,290.91 | 8.31 | 354 | 40.63 | 7.233 | 622 | 80.04 |
| Florida | 70 | 12,015,629.41 | 6.97 | 357 | 41.42 | 7.823 | 589 | 80.24 |
| Massachusetts | 29 | 8,889,354.52 | 5.16 | 357 | 35.49 | 7.044 | 619 | 78.93 |
| Maryland | 34 | 8,455,899.37 | 4.91 | 355 | 40.00 | 7.547 | 596 | 81.67 |
| Illinois | 30 | 7,192,165.26 | 4.17 | 358 | 37.42 | 7.287 | 629 | 78.34 |
| Connecticut | 19 | 5,428,025.80 | 3.15 | 359 | 38.73 | 7.180 | 617 | 76.40 |
| Washington | 12 | 4,462,706.86 | 2.59 | 359 | 41.79 | 7.177 | 617 | 80.66 |
| Texas | 29 | 4,027,592.49 | 2.34 | 345 | 42.53 | 8.442 | 559 | 72.25 |
| Pennsylvania | 15 | 3,854,607.19 | 2.24 | 331 | 39.69 | 7.135 | 610 | 77.99 |
| Georgia | 19 | 3,670,500.03 | 2.13 | 359 | 38.82 | 8.289 | 585 | 83.14 |
| Minnesota | 15 | 3,477,201.98 | 2.02 | 359 | 40.35 | 7.519 | 577 | 81.47 |
| Colorado | 10 | 3,276,399.67 | 1.90 | 358 | 36.06 | 7.402 | 606 | 75.11 |
| Michigan | 13 | 3,048,291.00 | 1.77 | 359 | 41.00 | 7.450 | 602 | 80.09 |
| Ohio | 11 | 1,980,869.35 | 1.15 | 329 | 32.62 | 7.449 | 621 | 84.25 |
| Rhode Island | 10 | 1,775,788.37 | 1.03 | 359 | 39.83 | 8.211 | 544 | 70.71 |
| Tennessee | 8 | 1,595,398.62 | 0.93 | 346 | 36.01 | 7.078 | 637 | 87.56 |
| Nevada | 3 | 1,145,943.32 | 0.66 | 359 | 46.92 | 7.032 | 629 | 81.35 |
| Missouri | 8 | 1,113,407.22 | 0.65 | 358 | 37.14 | 8.044 | 550 | 68.46 |
| Indiana | 7 | 1,078,162.08 | 0.63 | 359 | 39.10 | 7.842 | 632 | 81.90 |
| Arizona | 3 | 1,024,064.12 | 0.59 | 359 | 39.33 | 8.243 | 595 | 86.72 |
| Mississippi | 5 | 821,763.69 | 0.48 | 338 | 41.40 | 8.114 | 583 | 86.65 |
| New Jersey | 2 | 758,245.46 | 0.44 | 354 | 45.00 | 8.225 | 640 | 78.95 |
| South Carolina | 3 | 656,562.32 | 0.38 | 320 | 44.89 | 7.275 | 633 | 72.87 |
| Wisconsin | 5 | 478,203.94 | 0.28 | 358 | 25.54 | 8.834 | 590 | 83.38 |
| Louisiana | 3 | 470,017.27 | 0.27 | 307 | 41.65 | 7.452 | 704 | 85.07 |
| New Hampshire | 2 | 438,948.73 | 0.25 | 359 | 42.68 | 7.894 | 543 | 83.71 |
| Alabama | 5 | 436,724.59 | 0.25 | 358 | 37.38 | 9.438 | 616 | 80.42 |
| Hawaii | 2 | 433,682.41 | 0.25 | 359 | 47.99 | 7.580 | 562 | 75.73 |
| Delaware | 1 | 349,774.52 | 0.20 | 359 | 39.00 | 8.200 | 503 | 54.86 |
| Oregon | 2 | 294,022.99 | 0.17 | 359 | 47.47 | 8.628 | 575 | 87.37 |

* Geographic Distribution continued on the next page.

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DESCRIPTION OF THE GROUP II COLLATERAL

Geographic Distribution (Continued)

| STATE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|----------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Kansas | 2 | 249,264.60 | 0.14 | 359 | 31.66 | 7.779 | 622 | 90.00 |
| North Carolina | 2 | 235,389.72 | 0.14 | 359 | 40.71 | 9.734 | 521 | 70.03 |
| Maine | 2 | 224,865.41 | 0.13 | 359 | 51.00 | 8.595 | 569 | 85.18 |
| Kentucky | 1 | 212,329.22 | 0.12 | 359 | 49.00 | 7.100 | 557 | 81.73 |
| Utah | 2 | 180,538.00 | 0.10 | 357 | 45.59 | 7.691 | 659 | 89.55 |
| Iowa | 1 | 149,933.50 | 0.09 | 359 | 52.00 | 9.990 | 514 | 75.00 |
| Arkansas | 2 | 148,423.55 | 0.09 | 359 | 43.48 | 9.572 | 595 | 84.76 |
| Oklahoma | 2 | 119,922.62 | 0.07 | 359 | 35.00 | 8.245 | 596 | 77.04 |
| Vermont | 1 | 67,464.66 | 0.04 | 354 | 12.00 | 8.990 | 609 | 75.00 |
| Nebraska | 1 | 59,971.40 | 0.03 | 359 | 27.00 | 9.650 | 617 | 74.07 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

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| DESCRIPTION OF THE GROUP II COLLATERAL |
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Occupancy Status

| OCCUPANCY STATUS* | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Owner Occupied | 588 | \$169,906,283.63 | 98.58 | 356 | 39.49 | 7.122 | 615 | 79.58 |
| Non-Owner Occupied | 12 | 1,503,756.57 | 0.87 | 352 | 22.23 | 8.470 | 643 | 72.81 |
| Second Home | 3 | 945,943.47 | 0.55 | 359 | 45.88 | 6.940 | 667 | 91.61 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

* Based on mortgagor representation at origination.

Documentation Type

| INCOME DOCUMENTATION | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-----------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Full Documentation | 428 | \$125,007,046.74 | 72.53 | 356 | 39.14 | 7.016 | 619 | 80.6 |
| Stated Documentation | 100 | 24,404,400.11 | 14.16 | 355 | 41.16 | 7.714 | 603 | 73.32 |
| Limited Documentation | 75 | 22,944,536.82 | 13.31 | 358 | 38.78 | 7.152 | 615 | 80.74 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

Loan Purpose

| PURPOSE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Refinance – Cashout** | 568 | \$162,885,509.46 | 94.51 | 356 | 39.39 | 7.128 | 615 | 79.55 |
| Refinance - Rate Term*** | 33 | 8,477,033.78 | 4.92 | 352 | 37.52 | 7.008 | 639 | 80.65 |
| Purchase | 2 | 993,440.43 | 0.58 | 359 | 52.70 | 9.040 | 578 | 78.10 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

** Cash proceeds to the borrower inclusive of debt consolidation payments exceed 2% or \$2,000 of the original principal balance of the related loan. Also includes all home equity loans originated in Texas with any cash proceeds.

*** Cash proceeds to the borrower inclusive of debt consolidation payments do not exceed 2% or \$2,000 of the original principal balance of the related loan. Excludes home equity loans originated in Texas with any cash proceeds.

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| DESCRIPTION OF THE GROUP II COLLATERAL |
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| Credit Grade | | | | | | | | |
|---------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| RISK CATEGORY | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
| 2A | 105 | \$30,232,585.94 | 17.54 | 356 | 38.30 | 7.152 | 587 | 79.50 |
| 3A | 41 | 13,163,539.64 | 7.64 | 357 | 37.56 | 6.907 | 612 | 84.53 |
| 4A | 51 | 17,354,025.01 | 10.07 | 359 | 41.97 | 6.681 | 631 | 84.11 |
| 5A | 47 | 16,910,695.62 | 9.81 | 357 | 37.60 | 6.537 | 648 | 83.46 |
| 6A | 41 | 15,191,882.99 | 8.81 | 358 | 40.41 | 6.451 | 669 | 82.83 |
| 7A | 29 | 10,947,384.23 | 6.35 | 355 | 37.08 | 6.325 | 690 | 83.81 |
| 8A | 42 | 16,747,587.73 | 9.72 | 347 | 39.01 | 5.940 | 735 | 78.91 |
| A | 51 | 15,039,112.77 | 8.73 | 357 | 41.06 | 7.731 | 575 | 77.75 |
| B | 119 | 24,072,304.60 | 13.97 | 357 | 39.90 | 8.397 | 541 | 74.08 |
| C | 68 | 11,483,621.66 | 6.66 | 355 | 40.82 | 8.707 | 532 | 70.59 |
| D | 9 | 1,213,243.48 | 0.70 | 353 | 41.73 | 8.739 | 515 | 58.01 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

| Property Type | | | | | | | | |
|--------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| PROPERTY TYPE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
| Single Family Detached | 529 | \$153,077,604.84 | 88.81 | 356 | 39.19 | 7.136 | 617 | 79.69 |
| Pud Detached | 32 | 9,782,873.08 | 5.68 | 355 | 40.11 | 7.094 | 605 | 80.31 |
| Condominium | 20 | 4,730,787.07 | 2.74 | 355 | 41.62 | 7.095 | 615 | 84.43 |
| Two - Four Family | 15 | 4,118,570.35 | 2.39 | 356 | 41.84 | 6.986 | 604 | 69.22 |
| Manufactured/Mobile Home | 4 | 293,499.92 | 0.17 | 334 | 41.51 | 7.588 | 657 | 75.6 |
| Single Family Attached | 2 | 222,746.84 | 0.13 | 357 | 35.12 | 9.041 | 548 | 75.23 |
| PUD Attached | 1 | 129,901.57 | 0.08 | 359 | 47.00 | 7.400 | 612 | 77.38 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

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DESCRIPTION OF THE GROUP II COLLATERAL

Prepayment Charge Term at Origination

| PREPAYMENT CHARGE TERM AT ORIGINATION (months) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 0 | 193 | \$50,227,474.26 | 29.14 | 356 | 38.75 | 7.549 | 616 | 78.77 |
| 12 | 25 | 7,703,718.10 | 4.47 | 350 | 40.17 | 7.136 | 623 | 78.61 |
| 24 | 4 | 1,680,574.24 | 0.98 | 359 | 45.42 | 7.398 | 588 | 79.25 |
| 30 | 1 | 157,427.29 | 0.09 | 359 | 47.00 | 9.80 | 523 | 75.00 |
| 36 | 380 | 112,586,789.78 | 65.32 | 356 | 39.50 | 6.939 | 616 | 80.04 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

Conforming Balance

| CONFORMING BALANCE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| Conforming Balance | 285 | \$35,862,419.15 | 20.81 | 352 | 40.30 | 8.456 | 570 | 77.70 |
| Non-Conforming Balance | 318 | 136,493,564.52 | 79.19 | 357 | 39.14 | 6.785 | 628 | 80.09 |
| Total: | 603 | \$172,355,983.67 | 100.00 | 356 | 39.38 | 7.133 | 616 | 79.59 |

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DESCRIPTION OF THE GROUP II COLLATERAL

Maximum Mortgage Rates of the Adjustable-Rate Loans

| RANGE OF MAXIMUM MORTGAGE RATES (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT- OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO- INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--|---|--|--|--|------------------------------------|-------------------------------|-------------|---------------------|
| 11.000 - 11.499 | 12 | \$4,931,014.05 | 3.53 | 359 | 40.94 | 5.337 | 683 | 81.26 |
| 11.500 - 11.999 | 59 | 24,695,619.61 | 17.66 | 359 | 39.71 | 5.810 | 658 | 81.66 |
| 12.000 - 12.499 | 34 | 14,731,335.65 | 10.53 | 359 | 39.35 | 6.248 | 631 | 82.93 |
| 12.500 - 12.999 | 55 | 23,767,606.68 | 16.99 | 357 | 38.79 | 6.757 | 607 | 79.53 |
| 13.000 - 13.499 | 69 | 19,818,948.76 | 14.17 | 357 | 39.73 | 7.249 | 582 | 76.42 |
| 13.500 - 13.999 | 87 | 21,482,798.46 | 15.36 | 357 | 39.05 | 7.734 | 582 | 80.61 |
| 14.000 - 14.499 | 38 | 8,565,457.76 | 6.12 | 358 | 37.51 | 8.225 | 571 | 76.82 |
| 14.500 - 14.999 | 61 | 9,992,711.07 | 7.15 | 357 | 40.2 | 8.750 | 566 | 79.01 |
| 15.000 - 15.499 | 13 | 2,461,218.72 | 1.76 | 359 | 38.05 | 9.324 | 571 | 78.72 |
| 15.500 - 15.999 | 33 | 5,256,792.66 | 3.76 | 358 | 43.06 | 9.727 | 548 | 75.77 |
| 16.000 - 16.499 | 6 | 1,271,565.65 | 0.91 | 359 | 47.36 | 10.244 | 522 | 79.26 |
| 16.500 - 16.999 | 16 | 1,609,078.77 | 1.15 | 354 | 43.75 | 10.647 | 551 | 77.81 |
| 17.000 - 17.499 | 5 | 450,996.86 | 0.32 | 338 | 40.4 | 11.284 | 541 | 77.82 |
| 17.500 - 17.999 | 2 | 182,942.34 | 0.13 | 359 | 29.75 | 11.566 | 538 | 63.04 |
| 18.000 - 18.499 | 3 | 527,860.43 | 0.38 | 359 | 46.27 | 12.358 | 528 | 74.41 |
| 18.500 - 18.999 | 1 | 107,923.28 | 0.08 | 359 | 44.00 | 12.65 | 542 | 85 |
| Total: | 494 | \$139,853,870.75 | 100 | 358 | 39.59 | 7.218 | 604 | 79.63 |

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| DESCRIPTION OF THE GROUP II COLLATERAL |
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| Minimum Mortgage Rates of the Adjustable-Rate Loans |
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| RANGE OF MINIMUM MORTGAGE RATES (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT- OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT- TO- INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|--|--------------------------------|--|--|--|-------------------------------|-----------------------|------------|--------------|
| 5.000 - 5.499 | 12 | \$4,931,014.05 | 3.53 | 359 | 40.94 | 5.337 | 683 | 81.26 |
| 5.500 - 5.999 | 59 | 24,695,619.61 | 17.66 | 359 | 39.71 | 5.810 | 658 | 81.66 |
| 6.000 - 6.499 | 34 | 14,731,335.65 | 10.53 | 359 | 39.35 | 6.248 | 631 | 82.93 |
| 6.500 - 6.999 | 55 | 23,767,606.68 | 16.99 | 357 | 38.79 | 6.757 | 607 | 79.53 |
| 7.000 - 7.499 | 69 | 19,818,948.76 | 14.17 | 357 | 39.73 | 7.249 | 582 | 76.42 |
| 7.500 - 7.999 | 87 | 21,482,798.46 | 15.36 | 357 | 39.05 | 7.734 | 582 | 80.61 |
| 8.000 - 8.499 | 38 | 8,565,457.76 | 6.12 | 358 | 37.51 | 8.225 | 571 | 76.82 |
| 8.500 - 8.999 | 61 | 9,992,711.07 | 7.15 | 357 | 40.20 | 8.750 | 566 | 79.01 |
| 9.000 - 9.499 | 13 | 2,461,218.72 | 1.76 | 359 | 38.05 | 9.324 | 571 | 78.72 |
| 9.500 - 9.999 | 33 | 5,256,792.66 | 3.76 | 358 | 43.06 | 9.727 | 548 | 75.77 |
| 10.000 - 10.499 | 6 | 1,271,565.65 | 0.91 | 359 | 47.36 | 10.244 | 522 | 79.26 |
| 10.500 - 10.999 | 16 | 1,609,078.77 | 1.15 | 354 | 43.75 | 10.647 | 551 | 77.81 |
| 11.000 - 11.499 | 5 | 450,996.86 | 0.32 | 338 | 40.40 | 11.284 | 541 | 77.82 |
| 11.500 - 11.999 | 2 | 182,942.34 | 0.13 | 359 | 29.75 | 11.566 | 538 | 63.04 |
| 12.000 - 12.499 | 3 | 527,860.43 | 0.38 | 359 | 46.27 | 12.358 | 528 | 74.41 |
| 12.500 - 12.999 | 1 | 107,923.28 | 0.08 | 359 | 44.00 | 12.650 | 542 | 85.00 |
| Total: | 494 | \$139,853,870.75 | 100.00 | 358 | 39.59 | 7.218 | 604 | 79.63 |

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| DESCRIPTION OF THE GROUP II COLLATERAL |
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Margins of the Adjustable-Rate Loans

| RANGE OF MORTGAGE MARGINS (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 4.500 - 4.749 | 1 | \$199,843.97 | 0.14 | 359 | 19.00 | 7.250 | 737 | 81.63 |
| 4.750 - 4.999 | 17 | 6,703,085.85 | 4.79 | 357 | 40.07 | 5.882 | 731 | 84.48 |
| 5.000 - 5.249 | 18 | 7,341,180.46 | 5.25 | 359 | 36.10 | 6.213 | 689 | 83.06 |
| 5.250 - 5.499 | 33 | 13,103,619.62 | 9.37 | 359 | 40.89 | 6.350 | 664 | 84.77 |
| 5.500 - 5.749 | 35 | 12,683,142.74 | 9.07 | 358 | 36.80 | 6.583 | 646 | 81.90 |
| 5.750 - 5.999 | 44 | 15,251,235.26 | 10.91 | 356 | 42.51 | 6.606 | 621 | 82.28 |
| 6.000 - 6.249 | 128 | 37,899,070.57 | 27.10 | 357 | 38.78 | 7.120 | 593 | 81.63 |
| 6.250 - 6.499 | 45 | 13,756,296.21 | 9.84 | 358 | 40.61 | 7.730 | 569 | 77.53 |
| 6.500 - 6.749 | 109 | 22,259,419.60 | 15.92 | 357 | 40.10 | 8.395 | 540 | 74.12 |
| 6.750 - 6.999 | 64 | 10,656,976.47 | 7.62 | 358 | 40.12 | 8.679 | 530 | 68.43 |
| Total: | 494 | \$139,853,870.75 | 100.00 | 358 | 39.59 | 7.218 | 604 | 79.63 |

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| DESCRIPTION OF THE GROUP II COLLATERAL |
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Next Rate Adjustment Date of the Adjustable-Rate Loans

| NEXT RATE ADJUSTMENT DATE | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|---------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| December 2005 | 22 | \$3,813,884.79 | 2.73 | 349 | 39.56 | 8.42 | 613 | 77.05 |
| January 2006 | 1 | 67,846.72 | 0.05 | 355 | 50.00 | 9.99 | 540 | 85.00 |
| February 2006 | 1 | 59,867.11 | 0.04 | 356 | 32.00 | 8.99 | 568 | 61.22 |
| April 2006 | 3 | 1,247,576.00 | 0.89 | 358 | 25.68 | 7.415 | 633 | 85.98 |
| May 2006 | 467 | 134,664,696.13 | 96.29 | 358 | 39.72 | 7.18 | 603 | 79.65 |
| Total: | 494 | \$139,853,870.75 | 100.00 | 358 | 39.59 | 7.218 | 604 | 79.63 |

Initial Periodic Rate Cap of the Adjustable-Rate Loans

| INITIAL PERIODIC RATE CAP (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|-------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 2.000 | 494 | \$139,853,870.75 | 100.00 | 358 | 39.59 | 7.218 | 604 | 79.63 |
| Total: | 494 | \$139,853,870.75 | 100.00 | 358 | 39.59 | 7.218 | 604 | 79.63 |

Subsequent Periodic Rate Cap of the Adjustable-Rate Loans

| SUBSEQUENT PERIODIC RATE CAP (%) | NUMBER OF MORTGAGE LOANS | PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | % OF PRINCIPAL BALANCE AS OF THE CUT-OFF DATE | REMAINING TERM TO MATURITY (months) | DEBT-TO-INCOME (%) | MORTGAGE RATES (%) | FICO | OLTV (%) |
|----------------------------------|--------------------------|--|---|-------------------------------------|--------------------|--------------------|------------|--------------|
| 1.000 | 494 | \$139,853,870.75 | 100.00 | 358 | 39.59 | 7.218 | 604 | 79.63 |
| Total: | 494 | \$139,853,870.75 | 100.00 | 358 | 39.59 | 7.218 | 604 | 79.63 |

The analyses, calculations, and valuations herein are based on certain assumptions and data provided by third parties which may vary from the actual characteristics of the pool. None of Credit Suisse First Boston LLC, Deutsche Bank Securities Inc. or Banc of America Securities LLC makes any representation that such analyses or calculations are accurate or that such valuations represent levels where actual trades may occur. Investors should rely on the information contained in or filed in connection with the Prospectus / Prospectus Supplement.



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