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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM SE

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS

Aegis Asset Backed Securities Corporation
(Exact Name of Registrant as Specified in Charter)

0001174819
(Registrant CIK Number)

Form 8-K for July 2, 2004
(Electronic Report, Schedule or Registration Statement of
Which the Documents Are a Part (Give Period of Report))

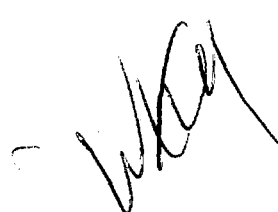
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PROCESSED

JUL 09 2004

 **THOMSON
FINANCIAL**



SIGNATURES

Filings Made by the Registrant. The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of New York, State of New York, on July 2, 2004.

AEGIS ASSET BACKED SECURITIES
CORPORATION

By: /s/ Stuart D. Marvin

Name: Stuart D. Marvin

Title: Executive Vice President

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

COMPUTATIONAL MATERIALS

for

AEGIS ASSET BACKED SECURITIES TRUST

Mortgage Pass-Through Certificates, Series 2004-3

New Issue Computational Materials

(Part I of II)

\$414,831,000 (*Approximate*)

Aegis Asset Backed Securities Trust

Mortgage Pass-Through Certificates, Series 2004-1

Aegis Asset Backed Securities Corporation

Depositor



MORTGAGE CORPORATION

Aegis Mortgage Corporation

Seller

January 13, 2004

STATEMENT REGARDING ASSUMPTIONS AS TO SECURITIES, PRICING ESTIMATES, AND OTHER INFORMATION

The information contained in the attached materials (the "Information") may include various forms of performance analysis, security characteristics and securities pricing estimates for the securities addressed. Please read and understand this entire statement before utilizing the Information. Should you receive Information that refers to the "Statement Regarding Assumptions and Other Information," please refer to this statement instead.

The Information is illustrative and is not intended to predict actual results which may differ substantially from those reflected in the Information. Performance analysis is based on certain assumptions with respect to significant factors that may prove not to be as assumed. You should understand the assumptions and evaluate whether they are appropriate for your purposes. Performance results are based on mathematical models that use inputs to calculate results. As with all models, results may vary significantly depending upon the value of the inputs given. Inputs to these models include but are not limited to: prepayment expectations (economic prepayment models, single expected lifetime prepayments or a vector of periodic prepayments), interest rate assumptions (parallel and nonparallel changes for different maturity instruments), collateral assumptions (actual pool level data, aggregated pool level data, reported factors or imputed factors), volatility assumptions (historically observed or implied current) and reported information (paydown factors, rate resets, and trustee statements). Models used in any analysis may be proprietary making the results difficult for any third party to reproduce. Contact your registered representative for detailed explanations of any modeling techniques employed in the Information.

The Information addresses only certain aspects of the applicable security's characteristics and thus does not provide a complete assessment. As such, the Information may not reflect the impact of all structural characteristics of the security, including call events and cash flow priorities at all prepayment speeds and/or interest rates. You should consider whether the behavior of these securities should be tested as assumptions different from those included in the Information. The assumptions underlying the Information, including structure and collateral, may be modified from time to time to reflect changed circumstances. Any investment decision should be based only on the data in the prospectus and the prospectus supplement or private placement memorandum (Offering Documents) and the then current version of the Information. Offering Documents contain data that is current as of their publication dates and after publication may no longer be complete or current. Contact your registered representative for Offering Documents, current Information or additional materials, including other models for performance analysis, which are likely to produce different results, and any further explanation regarding the Information.

Any pricing estimates Bear Stearns has supplied at your request (a) represent our view, at the time determined, of the investment value of the securities between the estimated bid and offer levels, the spread between which may be significant due to market volatility or illiquidity, (b) do not constitute a bid by any person for any security, (c) may not constitute prices at which the securities could have been purchased or sold in any market, (d) have not been confirmed by actual trades, may vary from the value Bear Stearns assigns any such security while in its inventory, and may not take into account the size of a position you have in the security, and (e) may have been derived from matrix pricing that uses data relating to other securities whose prices are more readily ascertainable to produce a hypothetical price based on the estimated yield spread relationship between the securities.

General Information: The data underlying the Information has been obtained from sources that we believe are reliable, but we do not guarantee the accuracy of the underlying data or computations based thereon. Bear Stearns and/or individuals thereof may have positions in these securities while the Information is circulating or during such period may engage in transactions with the issuer or its affiliates. We act as principal in transactions with you, and accordingly, you must determine the appropriateness for you of such transactions and address any legal, tax, or accounting considerations applicable to you. Bear Stearns shall not be a fiduciary or advisor unless we have agreed in writing to receive compensation specifically to act in such capacities. If you are subject to ERISA, the Information is being furnished on the condition that it will not form a primary basis for any investment decision. The Information is not a solicitation of any transaction in securities which may be made only by prospectus when required by law, in which event you may obtain such prospectus from Bear Stearns.

\$414,831,000 (Approximate)

Characteristics of the Certificates (a), (b), (c)

Offered Certificates	Original Certificate Balance	Coupon	Avg Life To Call (years)	Principal Lockout/ Window (months)	Final Sch. Maturity Date	Initial Credit Support	Expected Ratings (Moody's/S&P/Fitch)
Class A	\$333,992,000	(d)(e)	2.44	0 / 91	1/25/34	21.50%	Aaa/AAA/AAA
Class M1	\$29,783,000	(d)(e)	5.11	40 / 51	1/25/34	14.50%	Aa2/AA/AA
Class M2	\$24,464,000	(d)(e)	5.04	38 / 53	1/25/34	8.75%	A2/A/A
Class M3	\$6,382,000	(d)(e)	5.01	37 / 54	1/25/34	7.25%	A3/A-/A-
Class M4	\$7,446,000	(d)(e)	5.01	37 / 54	1/25/34	5.50%	Baa1/BBB+/BBB+
Class M5	\$6,382,000	(d)(e)	5.00	36 / 55	1/25/34	4.00%	Baa2/BBB/BBB
Class M6	\$6,382,000	(d)(e)	4.99	36 / 55	1/25/34	2.50%	Baa3/BBB-/BBB-

Notes:

- (a) 100% Prepayment Assumption: 27% CPR for the adjustable-rate Mortgage Loans; 4.6% CPR in month 1 of the fixed-rate Mortgage Loans, building to 23% CPR by month 12. On and after month 12, 23% CPR.
- (b) Transaction priced to a 10% clean-up call.
- (c) The principal balance of each Class of Certificates is subject to a 5% variance.
- (d) The lesser of (a) One-Month LIBOR plus the related margin and (b) the Net Funds Cap.
- (e) If the 10% clean-up call is not exercised, the margin for the Class A Certificates will double and the margins for the Class M Certificates will increase by a 1.5x multiple.

Depositor:

Aegis Asset Backed Securities Corporation

Seller:

Aegis Mortgage Corporation

Servicer:

Chase Manhattan Mortgage Corp. ("Chase"). Chase has a subprime mortgage servicer rating of ["Strong"] from Standard and Poor's ("S&P") and [RPS1-] from Fitch Ratings ("Fitch"), the highest rating category from S&P and the second highest from Fitch.

Trustee:

Wells Fargo Bank, National Association (Minnesota)

Credit Risk Manager:

The MurrayHill Company ("MurrayHill"). MurrayHill's primary function will be to monitor and advise the Servicer with respect to default management.

Underwriters:

Lead Manager: Bear, Stearns & Co. Inc.
Co-Managers: Credit Suisse First Boston, Lehman Brothers

Certificate Ratings:

The Certificates are expected to receive the ratings from Moody's Investors Service ("Moody's"), S&P and Fitch.

The Certificates:	The Aegis Asset Backed Securities Trust Mortgage Pass-Through Certificates, Series 2004-1 (the "Certificates"), will consist of the Class A Certificates, Class M1 Certificates, Class M2 Certificates, Class M3 Certificates, Class M4 Certificates, Class M5 Certificates, Class M6 Certificates, Class P Certificates, Class X Certificates and Class R certificates. The Class A Certificates are referred to herein as the "Senior Certificates;" the Class M1, Class M2, Class M3, Class M4, Class M5 and Class M6 Certificates are collectively referred to herein as the "Subordinate Certificates." Only the Senior Certificates and the Subordinate Certificates (collectively, the "Offered Certificates") are offered hereby.
Cut-off Date:	As of January 1, 2004
Expected Pricing Date:	On or about January [], 2004
Closing Date:	On or about January 27, 2004
Distribution Date:	The 25 th day of each month or, if the 25 th day is not a business day, on the next succeeding business day, beginning in February 2004.
Delay Days:	0 days.
Day Count:	Interest will accrue on the basis of a 360-day year and the actual number of days elapsed in each Accrual Period.
Record Date:	With respect to any Distribution Date, the business day immediately preceding such Distribution Date.
Accrual Period:	With respect to any Distribution Date, the period beginning on the immediately preceding Distribution Date (or on the Closing Date, in the case of the first Accrual Period) and ending on the day immediately preceding the related Distribution Date.
Form of Registration:	Book-Entry form, same day funds through DTC, Clearstream and Euroclear.
Tax Status:	Each of the Offered Certificates, the Class P Certificates and the Class X Certificates will represent ownership of "regular interests" in a REMIC. The Class R Certificate will be designated as the sole class of "residual interest" in each of the REMICs.
ERISA Eligibility:	The Offered Certificates are expected to be eligible for purchase by employee benefit plans or other retirement arrangements subject to ERISA or Section 4975 of the Internal Revenue Code of 1986.
SMMEA Treatment:	The Offered Certificates will <u>not</u> constitute "mortgage related securities" for purposes of SMMEA.

Mortgage Loans:

As of the Cut-off Date, the collateral pool consisted of approximately [3,237] loans with an aggregate principal balance of \$[425,468,074] of adjustable-rate and fixed-rate, fully amortizing and balloon loans secured by primarily first liens on one- to four- family residential properties. Approximately [74.27]% of the loans will be subject to prepayment penalties. For collateral statistics please see the "Collateral Summary" herein.

Optional Termination:

The majority holders of the Class X Certificates (or the Servicer, if the Class X Certificateholders do not do so) may purchase the Mortgage Loans on any Distribution Date following the month in which the total principal balance of the Mortgage Loans declines to less than 10% of their initial total principal balance (the "Initial Purchase Date").

Spread Increase:

If the option to purchase the Mortgage Loans is not exercised on the Initial Purchase Date by the majority Class X Certificateholders, then with respect to the next following Distribution Date and each succeeding Distribution Date thereafter, the margin on the Class A Certificates will double and the margins on the Class M Certificates will increase by a 1.5x multiple.

Servicing Fee:

50 basis points per annum (0.50%) on the outstanding principal balance of each Mortgage Loan as of the first day of any collection period.

Credit Risk Management Fee:

[1.5] basis points per annum ([0.015%]) on the outstanding principal balance of each Mortgage Loan as of the first day of any collection period.

Trustee Fee:

[0.985] basis point per annum ([0.00985]%) on the outstanding principal balance of each Mortgage Loan as of the first day of any collection period.

Certificate Rate:

The Certificate Rate on each class of Offered Certificates is equal to the lesser of (i) the related Pass-Through Rate and (ii) the Net Funds Cap.

Pass-Through Rate:

With respect to the Offered Certificates, a per annum rate equal to one-month LIBOR plus the applicable margin for each class.

Net Funds Cap:	With respect to each Distribution Date will be an annual rate equal to (a) a fraction, expressed as a percentage, the numerator of which is the product of (1) the Optimal Interest Remittance Amount for such date and (2) 12, and the denominator of which is the Pool Balance for the immediately preceding Distribution Date, multiplied by (b) a fraction, the numerator of which is 30 and the denominator of which is the actual number of days in the Accrual Period related to such Distribution Date.
Net Mortgage Rate:	For any Mortgage Loan at any time equals the Mortgage Rate thereof minus the Aggregate Expense Rate.
Aggregate Expense Rate:	For any Mortgage Loan equals the sum of the related Servicing Fee and the Trustee Fee.
Pool Balance:	As of any date of determination will be equal to the aggregate of the Scheduled Principal Balances of the Mortgage Loans as of such date.
Current Interest:	The interest accrued during the related Accrual Period at the applicable Certificate Rate.
Carryforward Interest:	With respect to any class of Offered Certificates and any Distribution Date will equal the sum of (1) the amount, if any, by which (x) the sum of (A) Current Interest for such class for the immediately preceding Distribution Date and (B) any unpaid Carryforward Interest from previous Distribution Dates exceeds (y) the amount distributed in respect of interest on such class on such immediately preceding Distribution Date and (2) interest on such amount for the related Accrual Period at the applicable Interest Rate.
Basis Risk Shortfall Amount:	To the extent that (a) the amount of interest payable to a Class at its Pass-Through Rate exceeds (b) its Net Funds Cap (such excess, a "Basis Risk Shortfall"), that Class will be entitled to the amount of such Basis Risk Shortfall or Unpaid Basis Risk Shortfall, plus interest thereon at the applicable Interest Rate. Such amounts are payable to the extent of available funds, as described herein.

Credit Enhancement:

For all of the Certificates consists of the following:

- (1) Excess Interest
- (2) Overcollateralization (initially, 2.50%)
- (3) Additionally, Credit Enhancement will initially be provided by subordination to the:
 - a. Class A Certificates from the Class M1, Class M2, Class M3, Class M4, Class M5 and Class M6 Certificates
 - b. Class M1 Certificates from the Class M2, Class M3, Class M4, Class M5 and Class M6 Certificates
 - c. Class M2 Certificates from the Class M3, Class M4, Class M5 and Class M6 Certificates
 - d. Class M3 Certificates from the Class M4, Class M5 and Class M6 Certificates
 - e. Class M4 Certificates from the Class M5 and Class M6 Certificates
 - f. Class M5 Certificates from the Class M6 Certificates

Overcollateralization Target:

Prior to the Stepdown Date, [2.50]% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date. On or after the Stepdown Date, [5.00]% of the aggregate outstanding principal balance of the Mortgage Loans, subject to a floor of 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date; *provided, however*, that if a Trigger Event has occurred on the related Distribution Date, the Overcollateralization Target will be the same as the Overcollateralization Target on the preceding Distribution Date.

Trigger Event:

A Trigger Event will have occurred if the three-month rolling average of the 60+ Day Delinquency percentage for the three prior Collection Periods equals or exceeds [39]% of the Senior Enhancement Percentage or if the cumulative realized losses exceeds the following percentage of the aggregate initial mortgage loan balance in the respective Distribution Date.

Distribution Date	Percentage
37 – 48	[3.25]%
49 – 60	[5.50]%
61 – 72	[7.25]%
73 +	[8.25]%

Stepdown Date:

The later to occur of the Distribution Date in February 2007, and the first Distribution Date on which the Senior Enhancement Percentage has increased to not less than [43.00]%.

Interest Priority of Payments:

On each Distribution Date, the interest received or advanced will be distributed in the following order of priority, in each case, to the extent of funds remaining:

- (1) To pay the Servicing Fee and the Trustee Fee;
- (2) To pay Current Interest and Carryforward Interest to the Class A Certificates;
- (3) To pay Current Interest and Carryforward Interest to Classes M1, M2, M3, M4, M5 and Class M6 (the "Subordinate Classes"), sequentially;
- (4) To pay the Credit Risk Manager Fee;
- (5) To pay to the Trustee, previously unreimbursed extraordinary costs, liabilities and expenses, to the extent provided in the Pooling and Servicing Agreement;
- (6) Any interest remaining after the application of the above will be deemed excess interest for such Distribution Date and will be distributed as principal sequentially to Classes A, M1, M2, M3, M4, M5 and M6 to build or maintain the Overcollateralization Target;
- (7) To pay sequentially to Classes A, M1, M2, M3, M4, M5 and M6 any Basis Risk Shortfall and Unpaid Basis Risk Shortfall amounts;
- (8) To pay sequentially to Class M1, M2, M3, M4, M5 and M6 the amount of any allocated Realized Losses remaining unpaid; and
- (9) To pay remaining amounts to the holder of the Class X Certificate.

Principal Priority of Payments:

The Class M1, Class M2, Class M3, Class M4, Class M5 and Class M6 Certificates are collectively referred to herein as the "Offered Subordinate Certificates." Until 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 Excess Interest required to maintain the Overcollateralization Target Amount until the aggregate Certificate Principal Balance of the Class A Certificates has been reduced to zero. 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 a [43.00]% Credit Enhancement Percentage (based on 2x the Class A Initial Target Credit Enhancement Percentage). Offered Subordinate Certificates will not receive any principal payments until the Stepdown Date. On or after the Stepdown Date (if no Trigger Event is in effect), principal will be paid on Offered Subordinate Certificates, first on the Class M1 Certificates until it reaches a [29.00]% Target Credit Enhancement Percentage (based on 2x the Class M1 Initial Target Credit Enhancement Percentage), then on the Class M2 Certificates until it reaches a [17.50]% Target Credit Enhancement Percentage (based on 2x the Class M2 Initial Target Credit Enhancement Percentage), then on the Class M3 Certificates until it reaches a [14.50]% Target Credit Enhancement Percentage (based on 2x the Class M3 Initial Target Credit Enhancement Percentage), then on the Class M4 Certificates, until it reaches a [11.00]% Target Credit Enhancement Percentage (based on 2x the Class M4 Initial Target Credit Enhancement Percentage) and), then on the Class M5 Certificates, until it reaches a [8.00]% Target Credit Enhancement Percentage (based on 2x the Class M5 Initial Target Credit Enhancement Percentage), and then on the Class M6 Certificates, until it reaches a [5.00]% Target Credit Enhancement Percentage (based on 2x the Class M6 Initial Target Credit Enhancement Percentage).

Initial Target Credit

Enhancement (% of

Initial Collateral Balance):

A	21.50%
M1	14.50%
M2	8.75%
M3	7.25%
M4	5.50%
M5	4.00%
M6	2.50%

Target Credit Enhancement

On or after Stepdown Date

**(% of Current Collateral
Balance):**

A	43.00%
M1	29.00%
M2	17.50%
M3	14.50%
M4	11.00%
M5	8.00%
M6	5.00%

Net Funds Cap Schedule

PERIOD	RATE	PERIOD	RATE
1	7.5567	41	11.0025
2	7.5561	42	11.4004
3	7.0680	43	11.0287
4	7.3031	44	11.0247
5	7.0670	45	11.3880
6	7.3021	46	11.0166
7	7.0661	47	11.4268
8	7.0658	48	11.0542
9	7.3009	49	11.0502
10	7.0652	50	11.8079
11	7.3004	51	11.0421
12	7.0648	52	11.4061
13	7.0646	53	11.0551
14	7.8213	54	11.4194
15	7.0642	55	11.0470
16	7.2995	56	11.0430
17	7.0639	57	11.4070
18	7.2992	58	11.0351
19	7.0635	59	11.3988
20	7.0633	60	11.0271
21	7.2986	61	11.0231
22	7.0630	62	12.1998
23	9.2247	63	11.0152
24	9.0294	64	11.3783
25	9.0272	65	11.0073
26	9.9920	66	11.3702
27	9.0229	67	10.9995
28	9.3214	68	10.9956
29	9.6445	69	11.3581
30	9.9989	70	10.9878
31	9.6735	71	11.3501
32	9.6708	72	10.9801
33	9.9903	73	10.9762
34	9.6652	74	12.1479
35	10.6939	75	10.9685
36	10.3799	76	11.3302
37	10.3764	77	10.9608
38	11.4844	78	11.3223
39	10.3695	79	10.9532
40	10.7116	80	10.9494

(1) Assumes 6 month LIBOR remains constant at 20.00%.

Prepayment Sensitivity Tables

Class A (to call)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	17.78	4.87	3.32	2.44	1.80	1.29
Modified Duration (years)	15.23	4.55	3.16	2.35	1.74	1.26
First Principal Payment	2/25/04	2/25/04	2/25/04	2/25/04	2/25/04	2/25/04
Last Principal Payment	9/25/32	8/25/18	2/25/14	8/25/11	12/25/09	11/25/08
Principal Lockout (months)	0	0	0	0	0	0
Principal Window (months)	344	175	121	91	71	58
Illustrative Yield @ Par (30/360)	1.46%	1.46%	1.46%	1.45%	1.45%	1.45%

Class A (to maturity)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	17.82	5.19	3.58	2.64	1.96	1.37
Modified Duration (years)	15.25	4.80	3.38	2.52	1.89	1.33
First Principal Payment	2/25/04	2/25/04	2/25/04	2/25/04	2/25/04	2/25/04
Last Principal Payment	11/25/33	12/25/30	6/25/25	8/25/20	3/25/17	9/25/14
Principal Lockout (months)	0	0	0	0	0	0
Principal Window (months)	358	323	257	199	158	128
Illustrative Yield @ Par (30/360)	1.46%	1.47%	1.48%	1.48%	1.48%	1.47%

Prepayment Sensitivity Tables (cont'd)

Class M1 (to call)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	25.96	9.67	6.60	5.11	4.64	4.76
Modified Duration (years)	20.58	8.72	6.13	4.82	4.41	4.52
First Principal Payment	5/25/25	9/25/08	3/25/07	6/25/07	10/25/07	5/25/08
Last Principal Payment	9/25/32	8/25/18	2/25/14	8/25/11	12/25/09	11/25/08
Principal Lockout (months)	255	55	37	40	44	51
Principal Window (months)	89	120	84	51	27	7
Illustrative Yield @ Par (30/360)	1.79%	1.79%	1.79%	1.79%	1.79%	1.79%

Class M1 (to maturity)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	26.08	10.51	7.28	5.62	5.05	5.61
Modified Duration (years)	20.65	9.34	6.67	5.25	4.77	5.29
First Principal Payment	5/25/25	9/25/08	3/25/07	6/25/07	10/25/07	5/25/08
Last Principal Payment	10/25/33	8/25/28	6/25/22	2/25/18	3/25/15	1/25/13
Principal Lockout (months)	255	55	37	40	44	51
Principal Window (months)	102	240	184	129	90	57
Illustrative Yield @ Par (30/360)	1.79%	1.81%	1.82%	1.82%	1.82%	1.84%

Class M2 (to call)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	25.96	9.67	6.60	5.04	4.32	4.15
Modified Duration (years)	18.98	8.40	5.97	4.66	4.05	3.90
First Principal Payment	5/25/25	9/25/08	3/25/07	4/25/07	6/25/07	8/25/07
Last Principal Payment	9/25/32	8/25/18	2/25/14	8/25/11	12/25/09	11/25/08
Principal Lockout (months)	255	55	37	38	40	42
Principal Window (months)	89	120	84	53	31	16
Illustrative Yield @ Par (30/360)	2.46%	2.46%	2.46%	2.46%	2.46%	2.46%

Prepayment Sensitivity Tables (cont'd)

Class M2 (to maturity)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	26.07	10.45	7.22	5.51	4.69	4.44
Modified Duration (years)	19.03	8.93	6.43	5.03	4.36	4.15
First Principal Payment	5/25/25	9/25/08	3/25/07	4/25/07	6/25/07	8/25/07
Last Principal Payment	9/25/33	2/25/27	1/25/21	12/25/16	3/25/14	4/25/12
Principal Lockout (months)	255	55	37	38	40	42
Principal Window (months)	101	222	167	117	82	57
Illustrative Yield @ Par (30/360)	2.46%	2.50%	2.50%	2.51%	2.50%	2.50%

Class M3 (to call)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	25.96	9.67	6.60	5.01	4.22	3.88
Modified Duration (years)	18.30	8.26	5.90	4.59	3.92	3.63
First Principal Payment	5/25/25	9/25/08	3/25/07	3/25/07	5/25/07	7/25/07
Last Principal Payment	9/25/32	8/25/18	2/25/14	8/25/11	12/25/09	11/25/08
Principal Lockout (months)	255	55	37	37	39	41
Principal Window (months)	89	120	84	54	32	17
Illustrative Yield @ Par (30/360)	2.77%	2.77%	2.77%	2.76%	2.76%	2.76%

Class M3 (to maturity)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	26.07	10.36	7.15	5.42	4.54	4.13
Modified Duration (years)	18.35	8.71	6.29	4.91	4.19	3.85
First Principal Payment	5/25/25	9/25/08	3/25/07	3/25/07	5/25/07	7/25/07
Last Principal Payment	7/25/33	12/25/24	1/25/19	5/25/15	12/25/12	4/25/11
Principal Lockout (months)	255	55	37	37	39	41
Principal Window (months)	99	196	143	99	68	46
Illustrative Yield @ Par (30/360)	2.77%	2.81%	2.82%	2.82%	2.82%	2.81%

Prepayment Sensitivity Tables (cont'd)

Class M4 (to call)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	25.96	9.67	6.60	5.01	4.18	3.80
Modified Duration (years)	17.76	8.15	5.84	4.55	3.86	3.54
First Principal Payment	5/25/25	9/25/08	3/25/07	3/25/07	4/25/07	5/25/07
Last Principal Payment	9/25/32	8/25/18	2/25/14	8/25/11	12/25/09	11/25/08
Principal Lockout (months)	255	55	37	37	38	39
Principal Window (months)	89	120	84	54	33	19
Illustrative Yield @ Par (30/360)	3.02%	3.02%	3.02%	3.02%	3.02%	3.02%

Class M4 (to maturity)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	26.06	10.29	7.08	5.37	4.47	4.02
Modified Duration (years)	17.80	8.54	6.18	4.83	4.10	3.72
First Principal Payment	5/25/25	9/25/08	3/25/07	3/25/07	4/25/07	5/25/07
Last Principal Payment	6/25/33	1/25/24	5/25/18	11/25/14	7/25/12	11/25/10
Principal Lockout (months)	255	55	37	37	38	39
Principal Window (months)	98	185	135	93	64	43
Illustrative Yield @ Par (30/360)	3.02%	3.06%	3.07%	3.07%	3.07%	3.07%

Class M5 (to call)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	25.96	9.67	6.60	5.00	4.16	3.73
Modified Duration (years)	17.44	8.08	5.80	4.52	3.82	3.46
First Principal Payment	5/25/25	9/25/08	3/25/07	2/25/07	3/25/07	4/25/07
Last Principal Payment	9/25/32	8/25/18	2/25/14	8/25/11	12/25/09	11/25/08
Principal Lockout (months)	255	55	37	36	37	38
Principal Window (months)	89	120	84	55	34	20
Illustrative Yield @ Par (30/360)	3.18%	3.18%	3.18%	3.18%	3.18%	3.17%

Prepayment Sensitivity Tables (cont'd)

Class M5 (to maturity)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	26.04	10.15	6.97	5.27	4.37	3.90
Modified Duration (years)	17.47	8.38	6.07	4.73	4.00	3.60
First Principal Payment	5/25/25	9/25/08	3/25/07	2/25/07	3/25/07	4/25/07
Last Principal Payment	5/25/33	9/25/22	4/25/17	12/25/13	10/25/11	5/25/10
Principal Lockout (months)	255	55	37	36	37	38
Principal Window (months)	97	169	122	83	56	38
Illustrative Yield @ Par (30/360)	3.18%	3.21%	3.22%	3.22%	3.22%	3.21%

Class M6 (to call)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	25.96	9.67	6.60	4.99	4.14	3.68
Modified Duration (years)	13.92	7.25	5.36	4.24	3.61	3.26
First Principal Payment	5/25/25	9/25/08	3/25/07	2/25/07	2/25/07	3/25/07
Last Principal Payment	9/25/32	8/25/18	2/25/14	8/25/11	12/25/09	11/25/08
Principal Lockout (months)	255	55	37	36	36	37
Principal Window (months)	89	120	84	55	35	21
Illustrative Yield @ Par (30/360)	5.24%	5.24%	5.24%	5.24%	5.24%	5.24%

Class M6 (to maturity)

% of Prepayment Assumption	0%	50%	75%	100%	125%	150%
ARMs Ramp to:	0.00%	13.50%	20.25%	27.00%	33.75%	40.50%
Fixed Rate Loans Ramp to:	0.00%	11.50%	17.25%	23.00%	28.75%	34.50%
Average Life (years)	26.00	9.88	6.77	5.11	4.23	3.74
Modified Duration (years)	13.92	7.35	5.46	4.32	3.68	3.31
First Principal Payment	5/25/25	9/25/08	3/25/07	2/25/07	2/25/07	3/25/07
Last Principal Payment	2/25/33	1/25/21	1/25/16	12/25/12	1/25/11	9/25/09
Principal Lockout (months)	255	55	37	36	36	37
Principal Window (months)	94	149	107	71	48	31
Illustrative Yield @ Par (30/360)	5.24%	5.27%	5.28%	5.28%	5.27%	5.27%

Excess Spread

(Assumes Pricing Prepayment Speed, Excludes Basis Risk Shortfalls)

Period	1-month Forward LIBOR	6-month Forward LIBOR	Excess Spread (Static LIBOR)	Excess Spread (Forward LIBOR)	Period	1-month Forward LIBOR	6-month Forward LIBOR	Excess Spread (Static LIBOR)	Excess Spread (Forward LIBOR)
1	1.1100	1.2100	5.7431	5.7431	41	4.4082	4.6190	5.4326	4.5329
2	1.1100	1.2100	5.7388	5.7388	42	4.4638	4.6664	5.4969	4.6581
3	1.1374	1.2327	5.6272	5.5997	43	4.5156	4.7102	5.4420	4.4436
4	1.1477	1.2646	5.6762	5.6395	44	4.5637	4.7505	5.4467	4.3987
5	1.1627	1.3081	5.6176	5.5647	45	4.6078	4.7878	5.5095	4.5263
6	1.1857	1.3652	5.6666	5.5930	46	4.6482	4.8225	5.4503	4.3142
7	1.2204	1.4369	5.6074	5.4965	47	4.6855	4.8552	5.5091	4.6025
8	1.2697	1.5233	5.6020	5.4419	48	4.7198	4.8863	5.4498	4.4017
9	1.3340	1.6236	5.6510	5.4337	49	4.7516	4.9164	5.4496	4.3677
10	1.4145	1.7363	5.5908	5.2859	50	4.7819	4.9461	5.5673	4.6857
11	1.5113	1.8591	5.6398	5.2512	51	4.8110	4.9757	5.4491	4.3038
12	1.6212	1.9894	5.5789	5.0679	52	4.8395	5.0055	5.5078	4.4502
13	1.7426	2.1248	5.5727	4.9408	53	4.8681	5.0359	5.4486	4.3602
14	1.8737	2.2627	5.7327	5.0444	54	4.8969	5.0667	5.5073	4.5143
15	2.0101	2.4005	5.5599	4.6625	55	4.9262	5.0981	5.4481	4.3037
16	2.1494	2.5364	5.6091	4.6072	56	4.9561	5.1301	5.4478	4.2715
17	2.2894	2.6687	5.5464	4.3729	57	4.9868	5.1623	5.5065	4.4203
18	2.4277	2.7960	5.5957	4.3281	58	5.0180	5.1946	5.4473	4.2050
19	2.5621	2.9174	5.5322	4.0902	59	5.0497	5.2268	5.5060	4.4787
20	2.6915	3.0324	5.5248	3.9560	60	5.0819	5.2585	5.4467	4.2671
21	2.8153	3.1408	5.5742	3.9390	61	5.1139	5.2896	5.4465	4.2327
22	2.9318	3.2427	5.5095	3.7063	62	5.1455	5.3196	5.6232	4.7591
23	3.0413	3.3388	5.5594	5.0734	63	5.1766	5.3485	5.4459	4.1652
24	3.1444	3.4295	5.4937	4.9233	64	5.2068	5.3761	5.5046	4.3213
25	3.2404	3.5156	5.4853	4.8213	65	5.2357	5.4024	5.4454	4.2145
26	3.3305	3.5981	5.6515	5.1115	66	5.2635	5.4272	5.5041	4.3805
27	3.4164	3.6776	5.4679	4.6332	67	5.2898	5.4507	5.4448	4.1611
28	3.4978	3.7548	5.5176	4.6802	68	5.3146	5.4729	5.4445	4.1337
29	3.5760	3.8303	5.4495	4.7792	69	5.3380	5.4940	5.5032	4.3006
30	3.6522	3.9047	5.4994	4.8534	70	5.3600	5.5141	5.4439	4.0831
31	3.7265	3.9780	5.4302	4.6331	71	5.3809	5.5335	5.5026	4.3379
32	3.7995	4.0506	5.4201	4.5537	72	5.4005	5.5524	5.4433	4.1256
33	3.8719	4.1222	5.4702	4.6223	73	5.4195	5.5709	5.4430	4.1039
34	3.9437	4.1926	5.3993	4.3970	74	5.4379	5.5893	5.6197	4.6709
35	4.0147	4.2615	5.4503	4.8155	75	5.4558	5.6077	5.4424	4.0620
36	4.0849	4.3285	5.3781	4.6017	76	5.4737	5.6260	5.5011	4.2387
37	4.1542	4.3930	5.3666	4.5259	77	5.4915	5.6444	5.4417	4.0916
38	4.2215	4.4546	5.5579	4.9067	78	5.5093	5.6629	5.5004	4.2731
39	4.2866	4.5130	5.3997	4.3867	79	5.5273	5.6814	5.4411	4.0540
40	4.3490	4.5679	5.4762	4.5021	80	5.5454	5.6996	5.4408	4.0331

Breakeven CDR Table

The tables below describe the Constant Default Rate ("CDR"), and the related cumulative loss on the Mortgage Loans that can be sustained without the referenced Class incurring a writedown. Calculations are run to maturity at both static and forward LIBOR. Other assumptions incorporated include the following: (1) 100% of the Prepayment Assumption, (2) 40% loss severity, (3) 12-month lag from default to loss, (4) triggers fail (i.e., no stepdown).

	Static LIBOR		Forward LIBOR	
	CDR Break	Cumulative Loss	CDR Break	Cumulative Loss
Class M1	28.7	21.21%	26.2	20.15%
Class M2	19.2	16.58%	16.8	15.24%
Class M3	17.1	15.34%	14.8	13.91%
Class M4	14.8	13.87%	12.5	12.35%
Class M5	12.9	12.55%	10.8	11.03%
Class M6	11.2	11.32%	9.5	10.01%

New Issue Computational Materials

(Part II of II)

\$414,831,000 (*Approximate*)

Aegis Asset Backed Securities Trust

Mortgage Pass-Through Certificates, Series 2004-1

Aegis Asset Backed Securities Corporation

Depositor



Aegis Mortgage Corporation

Seller

January 13, 2004

STATEMENT REGARDING ASSUMPTIONS AS TO SECURITIES, PRICING ESTIMATES, AND OTHER INFORMATION

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THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Collateral Characteristics

Collateral characteristics are listed below as of the Cut-off Date

Aggregate Summary

Total Number of Loans	3,237	Geographic Distribution	
Total Outstanding Loan Balance	\$425,468,074.19	(Other States account individually for less	
Average Outstanding Loan Balance	\$131,439.01	Than 5.00% of the Cut-Off Date aggregate	
Fixed Rate Loans	25.76%	principal balance)	
Adjustable Rate Loans	74.24%	California (South)	9.14%
Prepayment Penalty Coverage	74.27%	California (North)	5.26%
Weighted Average Coupon	7.815%	New York	9.00%
Weighted Average Margin*	6.608%	Ohio	7.65%
Weighted Average Initial Periodic Cap*	2.963%	Massachusetts	6.64%
Weighted Average Periodic Cap*	1.000%	Florida	5.83%
Weighted Average Maximum Rate*	12.269%		
Weighted Average Minimum Rate*	7.854%	Largest Zip Code Concentration	
Weighted Average Original Term (mo.)	350	Zip Code (City)	0.33%
Weighted Average Remaining Term (mo.)	348	11746 (Dix Hills, NY)	
Weighted Average Combined Original LTV	79.59%	Occupancy Status	
Weighted Average FICO	607	Owner Occupied	95.18%
Weighted Average DTI	40.12%	Investment	4.40%
First Lien Position	96.80%	Second Home	0.42%
		Loan Purpose	
Product Type		Cashout Refinance	72.49%
2/28 ARM	71.87%	Purchase	25.27%
3/27 ARM	2.37%	Rate/Term Refinance	2.24%
Fixed Rate	25.56%		
Balloon	0.21%		
Prepayment Penalty (years)			
None	25.73%		
1.0	8.95%		
2.0	47.68%		
2.5	0.10%		
3.0	17.54%		

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Scheduled Principal Balances

(S)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
0.01 - 50,000.00	474	\$16,685,613.36	3.92%
50,000.01 - 100,000.00	1,007	75,930,112.87	17.85
100,000.01 - 150,000.00	761	93,572,556.82	21.99
150,000.01 - 200,000.00	435	74,918,805.27	17.61
200,000.01 - 250,000.00	252	56,506,598.06	13.28
250,000.01 - 300,000.00	132	36,179,731.54	8.50
300,000.01 - 350,000.00	60	19,179,843.81	4.51
350,000.01 - 400,000.00	46	17,077,926.88	4.01
400,000.01 - 450,000.00	21	8,983,879.23	2.11
450,000.01 - 500,000.00	22	10,628,331.02	2.50
500,000.01 - 550,000.00	11	5,862,495.65	1.38
550,000.01 - 600,000.00	9	5,224,454.79	1.23
600,000.01 - 650,000.00	5	3,129,486.85	0.74
650,000.01 - 700,000.00	1	688,913.50	0.16
850,000.01 - 900,000.00	1	899,324.54	0.21
Total:	3,237	\$425,468,074.19	100.00%

Minimum: \$11,875.00
 Maximum: \$899,324.54
 Average: \$131,439.01

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Mortgage Rates

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
4.501 - 5.000	3	\$622,780.29	0.15%
5.001 - 5.500	36	6,771,416.97	1.59
5.501 - 6.000	145	29,189,118.88	6.86
6.001 - 6.500	223	42,390,816.08	9.96
6.501 - 7.000	365	58,022,405.63	13.64
7.001 - 7.500	351	56,803,839.58	13.35
7.501 - 8.000	438	67,126,034.97	15.78
8.001 - 8.500	339	46,223,841.77	10.86
8.501 - 9.000	330	40,015,940.80	9.41
9.001 - 9.500	254	27,073,714.07	6.36
9.501 - 10.000	300	24,501,076.77	5.76
10.001 - 10.500	132	11,020,303.78	2.59
10.501 - 11.000	139	7,350,149.75	1.73
11.001 - 11.500	40	2,953,548.13	0.69
11.501 - 12.000	51	2,313,468.66	0.54
12.001 - 12.500	86	2,887,324.53	0.68
12.501 - 13.000	3	119,130.31	0.03
13.001 - 13.500	2	83,163.22	0.02
Total:	3,237	\$425,468,074.19	100.00%

Minimum: 4.875%

Maximum: 13.290%

Weighted Average: 7.815%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Original Terms to Stated Maturity

(MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 180	223	\$16,892,374.40	3.97%
181 - 240	271	11,062,565.76	2.60
241 - 300	1	270,612.18	0.06
301 - 360	2,742	397,242,522	93.37
Total:	3,237	\$425,468,074.19	100.00%

Minimum: 120
 Maximum: 360
 Weighted Average: 350

Aggregate Remaining Terms to Stated Maturity

(MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 180	223	\$16,892,374.40	3.97%
181 - 240	271	11,062,565.76	2.60
241 - 300	1	270,612.18	0.06
301 - 360	2,742	397,242,521.85	93.37
Total:	3,237	\$425,468,074.19	100.00%

Minimum: 117
 Maximum: 360
 Weighted Average: 348

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Combined Original Loan-to-Value Ratio*

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
10.01 - 20.00	6	374,722.46	0.09%
20.01 - 30.00	9	650,197.25	0.15
30.01 - 40.00	30	2,403,913.48	0.57
40.01 - 50.00	65	8,046,944.68	1.89
50.01 - 60.00	145	18,531,585.90	4.36
60.01 - 70.00	353	46,825,866.41	11.01
70.01 - 80.00	1,140	167,899,056.57	39.46
80.01 - 90.00	968	144,014,255.37	33.85
90.01 - 100.00	521	36,721,532.07	8.63
Total:	3,237	\$425,468,074.19	100.00%

* With respect to the loans secured by second liens, this table was calculated using the Combined Original Loan-to-Value ratio.

Minimum:	12.31%
Maximum:	100.00%
Weighted Average:	79.59%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate FICO Score

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 500	10	\$1,356,315.06	0.32%
501 – 550	641	81,612,906.28	19.18
551 – 600	894	113,031,681.95	26.57
601 – 620	463	60,952,465.43	14.33
621 – 640	373	49,132,522.10	11.55
641 – 660	346	48,400,713.34	11.38
661 – 680	186	25,819,263.77	6.07
681 – 700	128	17,742,446.86	4.17
701 – 720	77	9,577,760.80	2.25
721 – 750	68	10,863,462.91	2.55
751 – 800	47	6,658,994.57	1.57
801 – 850	4	319,541.12	0.08
Total:	3,237	\$425,468,074.19	100.00%

Minimum: 500

Maximum: 807

Weighted Average: 607

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Loan Purpose

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Cashout Refinance	2,178	\$308,421,672.68	72.49%
Purchase	923	107,503,281.31	25.27
Rate/Term Refinance	136	9,543,120.20	2.24
Total:	3,237	\$425,468,074.19	100.00%

Aggregate Property Type

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Single Family	2,611	\$335,010,619.04	78.74%
PUD	235	34,645,854.91	8.14
2-4 Family	44	10,292,501.02	2.42
Condo	137	15,349,582.70	3.61
Townhouse	31	3,053,725.88	0.72
Other	179	27,115,790.64	6.37
Total:	3,237	\$425,468,074.19	100.00%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate States – Top 30

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Arizona	36	\$4,234,785.50	1.00%
California (North)	127	22,372,274.69	5.26
California (South)	220	38,877,596.18	9.14
Colorado	55	7,129,338.36	1.68
Connecticut	69	9,988,809.75	2.35
Delaware	34	3,734,266.31	0.88
Florida	234	24,820,510.83	5.83
Georgia	56	7,898,957.19	1.86
Illinois	99	12,678,388.11	2.98
Indiana	98	8,616,940.30	2.03
Kentucky	54	5,711,944.37	1.34
Louisiana	82	7,302,196.24	1.72
Maine	69	7,557,220.60	1.78
Maryland	62	9,991,323.65	2.35
Massachusetts	139	28,248,415.92	6.64
Michigan	114	13,460,136.61	3.16
Minnesota	84	13,290,733.14	3.12
Missouri	75	7,472,830.32	1.76
Nevada	66	8,360,506.88	1.97
New Hampshire	73	10,669,013.13	2.51
New Jersey	100	17,449,860.45	4.10
New York	197	38,277,387.95	9.00
North Carolina	43	4,165,075.15	0.98
Ohio	335	32,559,745.95	7.65
Pennsylvania	86	8,503,895.39	2.00
Rhode Island	57	8,753,975.03	2.06
Texas	105	11,557,138.19	2.72
Vermont	33	3,712,078.97	0.87
Virginia	95	12,622,178.30	2.97
Washington	64	7,409,752.11	1.74
Wisconsin	58	6,056,987.89	1.42
Other	218	21,983,810.73	5.17
Total:	3,237	\$425,468,074.19	100.00%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Documentation Type

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Full	2,396	\$289,390,122.00	68.02%
Stated	841	136,077,952.19	31.98
Total:	3,237	\$425,468,074.19	100.00%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Gross Margin*

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
3.501 – 4.000	10	\$2,360,476.74	0.75%
4.001 – 4.500	37	6,397,150.56	2.03
4.501 – 5.000	102	18,339,138.61	5.81
5.001 – 5.500	203	36,678,502.31	11.61
5.501 – 6.000	261	43,822,951.96	13.87
6.001 – 6.500	347	51,882,686.26	16.43
6.501 – 7.000	319	48,629,866.84	15.40
7.001 – 7.500	267	35,757,310.12	11.32
7.501 – 8.000	224	26,995,633.12	8.55
8.001 – 8.500	186	20,507,760.25	6.49
8.501 – 9.000	121	12,215,428.81	3.87
9.001 – 9.500	78	7,528,290.68	2.38
9.501 – 10.000	32	2,399,440.86	0.76
10.001 – 10.500	21	1,531,908.31	0.49
10.501 – 11.000	10	682,657.95	0.22
11.501 – 12.000	2	80,362.86	0.03
12.001 – 12.500	1	41,981.92	0.01
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 3.625 %

Maximum: 12.040 %

Weighted Average: 6.608 %

* For adjustable-rate loans only

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Initial Periodic Cap*

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
1.000	49	\$5,769,554.41	1.83%
3.000	2,172	310,081,993.75	98.17
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 1.000%

Maximum: 3.000%

Weighted Average: 2.963%

* For adjustable-rate loans only

Aggregate Periodic Cap*

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
1.000	2,221	\$315,851,548.16	100.00%
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 1.000%

Maximum: 1.000%

Weighted Average: 1.000%

* For adjustable-rate loans only

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Maximum Rate*

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
10.501 - 11.000	2	\$489,580.50	0.16%
11.001 - 11.500	20	3,920,149.09	1.24
11.501 - 12.000	78	14,505,896.52	4.59
12.001 - 12.500	156	29,651,213.89	9.39
12.501 - 13.000	266	42,555,677.05	13.47
13.001 - 13.500	250	41,618,321.26	13.18
13.501 - 14.000	361	56,115,614.76	17.77
14.001 - 14.500	274	36,733,351.16	11.63
14.501 - 15.000	258	33,150,601.44	10.50
15.001 - 15.500	201	23,024,866.05	7.29
15.501 - 16.000	171	18,297,899.85	5.79
16.001 - 16.500	87	8,527,733.04	2.70
16.501 - 17.000	42	3,212,231.23	1.02
17.001 - 17.500	31	2,436,215.60	0.77
17.501 - 18.000	18	1,170,456.20	0.37
18.001 - 18.500	3	319,395.74	0.10
18.501 - 19.000	1	39,181.56	0.01
19.001 - 19.500	2	83,163.22	0.03
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 10.875%

Maximum: 19.290%

Weighted Average: 13.853%

* For adjustable-rate loans only

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Minimum Rate (Floor)*

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
4.501 - 5.000	2	\$489,580.50	0.16%
5.001 - 5.500	19	3,803,214.55	1.20
5.501 - 6.000	78	14,505,896.52	4.59
6.001 - 6.500	156	29,651,213.89	9.39
6.501 - 7.000	267	42,672,611.59	13.51
7.001 - 7.500	250	41,618,321.26	13.18
7.501 - 8.000	361	56,115,614.76	17.77
8.001 - 8.500	274	36,733,351.16	11.63
8.501 - 9.000	258	33,150,601.44	10.50
9.001 - 9.500	201	23,024,866.05	7.29
9.501 - 10.000	171	18,297,899.85	5.79
10.001 - 10.500	87	8,527,733.04	2.70
10.501 - 11.000	42	3,212,231.23	1.02
11.001 - 11.500	31	2,436,215.60	0.77
11.501 - 12.000	18	1,170,456.20	0.37
12.001 - 12.500	3	319,395.74	0.10
12.501 - 13.000	1	39,181.56	0.01
13.001 - 13.500	2	83,163.22	0.03
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 4.875%

Maximum: 13.290%

Weighted Average: 7.854%

* For adjustable-rate loans only

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Aggregate Next Rate Adjustment Date*

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
2005-07	3	\$553,300.39	0.18%
2005-08	8	1,544,671.22	0.49
2005-09	19	4,101,413.54	1.30
2005-10	145	18,891,011.16	5.98
2005-11	854	115,546,104.55	36.58
2005-12	1,116	163,609,762.79	51.80
2006-01	13	1,536,700.00	0.49
2006-09	1	207,472.13	0.07
2006-10	4	827,016.36	0.26
2006-11	28	4,077,585.13	1.29
2006-12	30	4,956,510.89	1.57
Total:	2,221	\$315,851,548.16	100.00%

* For adjustable-rate loans only

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Collateral Characteristics

Collateral characteristics are listed below as of the Cut-off Date

Fixed Rate Summary

Total Number of Loans	1,016	Geographic Distribution	
Total Outstanding Loan Balance	\$109,616,526.03	(Other States account individually for less	
Average Outstanding Loan Balance	\$107,890.28	Than 5.00% of the Cut-Off Date aggregate	
Prepayment Penalty Coverage	83.91%	principal balance)	
Weighted Average Coupon	7.704%	NY	14.66%
		California (South)	10.16%
		California (North)	4.35%
		Ohio	7.43%
		Florida	6.92%
		Massachusetts	6.02%
Weighted Average Original Term (mo.)	320	Largest Zip Code Concentration	
Weighted Average Remaining Term (mo.)	318	Zip Code (City)	0.82%
Weighted Average Combined Original LTV	78.16%	06756 (Goshen, CT)	
Weighted Average FICO	637	Occupancy Status	
Weighted Average DTI	40.12%	Owner Occupied	94.23%
First Lien Position	87.59%	Investment	5.38%
		Second Home	0.40%
Product Type		Loan Purpose	
Fixed Rate	99.20%	Cashout Refinance	70.23%
Balloon	0.80%	Purchase	24.01%
		Rate/Term Refinance	5.76%
Prepayment Penalty (years)			
None	16.09%		
1.0	19.75%		
2.0	2.14%		
2.5	0.20%		
3.0	61.81%		

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Fixed Rate Scheduled Principal Balances

(\$)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
0.01 - 50,000.00	338	\$10,711,047.52	9.77%
50,000.01 - 100,000.00	285	20,796,871.17	18.97
100,000.01 - 150,000.00	161	19,598,836.43	17.88
150,000.01 - 200,000.00	94	16,233,642.74	14.81
200,000.01 - 250,000.00	60	13,375,821.79	12.20
250,000.01 - 300,000.00	34	9,339,250.73	8.52
300,000.01 - 350,000.00	8	2,575,829.50	2.35
350,000.01 - 400,000.00	13	4,835,250.22	4.41
400,000.01 - 450,000.00	6	2,562,759.71	2.34
450,000.01 - 500,000.00	7	3,358,960.79	3.06
500,000.01 - 550,000.00	2	1,051,972.13	0.96
550,000.01 - 600,000.00	4	2,334,211.37	2.13
600,000.01 - 650,000.00	2	1,253,833.89	1.14
650,000.01 - 700,000.00	1	688,913.50	0.63
850,000.01 - 900,000.00	1	899,324.54	0.82
Total:	1,016	\$109,616,526.03	100.00%

Minimum: \$11,875.00

Maximum: \$899,324.54

Average: \$107,890.28

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Fixed Rate Mortgage Rates

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
4.501 - 5.000	1	\$133,199.79	0.12%
5.001 - 5.500	16	2,851,267.88	2.60
5.501 - 6.000	67	14,683,222.36	13.40
6.001 - 6.500	67	12,739,602.19	11.62
6.501 - 7.000	99	15,466,728.58	14.11
7.001 - 7.500	101	15,185,518.32	13.85
7.501 - 8.000	77	11,010,420.21	10.04
8.001 - 8.500	65	9,490,490.61	8.66
8.501 - 9.000	72	6,865,339.36	6.26
9.001 - 9.500	53	4,048,848.02	3.69
9.501 - 10.000	129	6,203,176.92	5.66
10.001 - 10.500	45	2,492,570.74	2.27
10.501 - 11.000	97	4,137,918.52	3.77
11.001 - 11.500	9	517,332.53	0.47
11.501 - 12.000	33	1,143,012.46	1.04
12.001 - 12.500	83	2,567,928.79	2.34
12.501 - 13.000	2	79,948.75	0.07
Total:	1,016	\$109,616,526.03	100.00%

Minimum: 5.000%

Maximum: 12.835%

Weighted Average: 7.704%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Fixed Rate Original Terms to Stated Maturity

(MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 180	223	\$16,892,374.40	15.41%
181 - 240	271	11,062,565.76	10.09
241 - 300	1	270,612.18	0.25
301 - 360	521	81,390,973.69	74.25
Total:	1,016	\$109,616,526.03	100.00%

Minimum:	120
Maximum:	360
Weighted Average:	320

Fixed Rate Remaining Terms to Stated Maturity

(MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 180	223	\$16,892,374.40	15.41%
181 - 240	271	11,062,565.76	10.09
241 - 300	1	270,612.18	0.25
301 - 360	521	81,390,973.69	74.25
Total:	1,016	\$109,616,526.03	100.00%

Minimum:	117
Maximum:	360
Weighted Average:	318

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Fixed Rate Combined Original Loan-to-Value Ratio*

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
10.01 - 20.00	1	74,925.33	0.07%
20.01 - 30.00	6	400,924.64	0.37
30.01 - 40.00	17	1,552,332.28	1.42
40.01 - 50.00	20	3,220,177.70	2.94
50.01 - 60.00	53	7,035,049.89	6.42
60.01 - 70.00	109	16,432,473.67	14.99
70.01 - 80.00	259	40,459,053.00	36.91
80.01 - 90.00	151	21,294,621.30	19.43
90.01 - 100.00	400	191,469,682.22	17.47
Total:	1,016	\$109,616,526.03	100.00%

* With respect to the loans secured by second liens, this table was calculated using the Combined Original Loan-to-Value ratio.

Minimum: 20.00 %
 Maximum: 100.00%
 Weighted Average: 78.16%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Fixed Rate FICO Score

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 500	1	\$209,876.02	0.19%
501 - 550	67	8,386,701.24	7.65
551 - 600	197	16,935,913.91	15.45
601 - 620	164	15,145,643.47	13.82
621 - 640	164	18,004,471.98	16.42
641 - 660	157	18,567,584.73	16.94
661 - 680	84	9,372,405.80	8.55
681 - 700	65	7,881,892.33	7.19
701 - 720	44	4,668,533.77	4.26
721 - 750	44	6,869,638.79	6.27
751 - 800	27	3,434,367.07	3.13
801 - 850	2	139,496.92	0.13
Total:	1,016	\$109,616,526.03	100.00%

Minimum: 500

Maximum: 807

Weighted Average: 637

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Fixed Rate Loan Purpose

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Cashout Refinance	550	\$76,985,657.69	70.23%
Purchase	354	26,318,676.86	24.01
Rate/Term Refinance	112	6,312,191.48	5.76
Total:	1,016	\$109,616,526.03	100.00%

Fixed Rate Property Type

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Single Family	801	\$83,666,623.62	76.33%
PUD	85	8,910,212.07	8.13
2-4 Family	14	3,805,721.60	3.47
Condo	42	3,198,072.76	2.92
Townhouse	10	634,946.68	0.58
Other	64	9,400,949.30	8.58
Total:	1,016	\$109,616,526.03	100.00%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Fixed Rate States – Top 30

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
California (North)	45	\$4,772,226.94	4.35%
California (South)	86	11,134,155.34	10.16
Colorado	18	1,529,562.41	1.40
Connecticut	25	3,558,323.47	3.25
Delaware	14	1,004,155.03	0.92
Florida	86	7,589,494.82	6.92
Georgia	20	3,084,567.41	2.81
Illinois	27	2,034,149.01	1.86
Indiana	33	2,084,780.75	1.90
Iowa	9	853,542.19	0.78
Kentucky	18	1,309,236.76	1.19
Louisiana	27	2,898,753.77	2.64
Maine	20	1,787,666.19	1.63
Maryland	15	1,597,236.11	1.46
Massachusetts	39	6,594,081.19	6.02
Michigan	19	1,283,849.02	1.17
Minnesota	13	2,266,857.64	2.07
Missouri	15	958,383.25	0.87
Nevada	22	1,773,130.91	1.62
New Hampshire	19	2,184,570.18	1.99
New Jersey	18	2,989,419.82	2.73
New York	81	16,072,677.54	14.66
North Carolina	11	711,704.79	0.65
Ohio	93	8,142,705.46	7.43
Oregon	9	884,766.84	0.81
Pennsylvania	33	2,852,571.45	2.60
Rhode Island	22	3,035,892.58	2.77
Texas	49	4,306,465.14	3.93
Virginia	29	3,254,465.28	2.97
Washington	25	1,493,800.86	1.36
Wisconsin	12	993,779.63	0.91
Other	64	4,579,554.25	4.18
Total:	1,016	\$109,616,526.03	100.00%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Fixed Rate Documentation Type

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Full	787	\$75,301,568.72	68.70%
Stated	229	34,314,957.31	31.30
Total:	1,016	\$109,616,526.03	100.00%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Collateral Characteristics

Collateral characteristics are listed below as of the Cut-off Date

Adjustable Rate Summary

Total Number of Loans	2,221	Geographic Distribution	
Total Outstanding Loan Balance	\$315,851,548.16	(Other States account individually for less	
Average Outstanding Loan Balance	\$142,211.41	Than 5.00% of the Cut-Off Date aggregate	
		principal balance)	
		California (South)	8.78%
Prepayment Penalty Coverage	70.92%	California (North)	5.57%
Weighted Average Coupon	7.853%	Ohio	7.73%
Weighted Average Margin	6.608%	New York	7.03%
Weighted Average Initial Periodic Cap	2.963%	Massachusetts	6.86%
Weighted Average Periodic Cap	1.000%	Florida	5.46%
Weighted Average Maximum Rate	13.853%		
Weighted Average Minimum Rate	7.854%	Largest Zip Code Concentration	
Weighted Average Original Term (mo.)	360	Zip Code (City)	0.45%
Weighted Average Remaining Term (mo.)	358	11746 (Dix Hills, NY)	
Weighted Average Combined Original LTV	80.08%	Occupancy Status	
Weighted Average FICO	597	Owner Occupied	95.51%
Weighted Average DTI	40.13%	Investment	4.06%
First Lien Position	100.00%	Second Home	0.42%
Product Type		Loan Purpose	
2/28 ARM	96.81%	Cashout Refinance	73.27%
3/27 ARM	3.19%	Purchase	25.70%
		Rate/Term Refinance	1.02%
Prepayment Penalty (years)			
None	29.08%		
1.0	5.21%		
2.0	63.48%		
2.5	0.06%		
3.0	2.17%		

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Scheduled Principal Balances

(\$)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
0.01 - 50,000.00	136	\$5,974,565.84	1.89%
50,000.01 - 100,000.00	722	55,133,241.70	17.46
100,000.01 - 150,000.00	600	73,973,720.39	23.42
150,000.01 - 200,000.00	341	58,685,162.53	18.58
200,000.01 - 250,000.00	192	43,130,776.27	13.66
250,000.01 - 300,000.00	98	26,840,480.81	8.50
300,000.01 - 350,000.00	52	16,604,014.31	5.26
350,000.01 - 400,000.00	33	12,242,676.66	3.88
400,000.01 - 450,000.00	15	6,421,119.52	2.03
450,000.01 - 500,000.00	15	7,269,370.23	2.30
500,000.01 - 550,000.00	9	4,810,523.52	1.52
550,000.01 - 600,000.00	5	2,890,243.42	0.92
600,000.01 - 650,000.00	3	1,875,652.96	0.59
Total:	2,221	\$315,851,548.16	100.00%

Minimum:	\$33,707.51
Maximum:	\$649,455.53
Average:	\$142,211.41

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Mortgage Rates

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
4.501 - 5.000	2	\$489,580.50	0.16%
5.001 - 5.500	20	3,920,149.09	1.24
5.501 - 6.000	78	14,505,896.52	4.59
6.001 - 6.500	156	29,651,213.89	9.39
6.501 - 7.000	266	42,555,677.05	13.47
7.001 - 7.500	250	41,618,321.26	13.18
7.501 - 8.000	361	56,115,614.76	17.77
8.001 - 8.500	274	36,733,351.16	11.63
8.501 - 9.000	258	33,150,601.44	10.50
9.001 - 9.500	201	23,024,866.05	7.29
9.501 - 10.000	171	18,297,899.85	5.79
10.001 - 10.500	87	8,527,733.04	2.70
10.501 - 11.000	42	3,212,231.23	1.02
11.001 - 11.500	31	2,436,215.60	0.77
11.501 - 12.000	18	1,170,456.20	0.37
12.001 - 12.500	3	319,395.74	0.10
12.501 - 13.000	1	39,181.56	0.01
13.001 - 13.500	2	83,163.22	0.03
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 4.875%

Maximum: 13.290%

Weighted Average: 7.853%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Original Terms to Stated Maturity

(MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
301 – 360	2,221	\$315,851,548.16	100.00%
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 360
 Maximum: 360
 Weighted Average: 360

Adjustable Rate Remaining Terms to Stated Maturity

(MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
301 – 360	2,221	\$315,851,548.16	100.00%
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 354
 Maximum: 360
 Weighted Average: 358

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Combined Original Loan-to-Value Ratio

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
10.01 - 20.00	5	299,797.13	0.09%
20.01 - 30.00	3	249,272.61	0.08
30.01 - 40.00	13	851,581.20	0.27
40.01 - 50.00	45	4,826,766.98	1.53
50.01 - 60.00	92	11,496,536.01	3.64
60.01 - 70.00	244	30,393,392.74	9.62
70.01 - 80.00	881	127,440,003.57	40.35
80.01 - 90.00	817	122,719,634.07	38.85
90.01 - 100.00	121	17,574,563.85	5.56
Total:	2,221	\$315,851,548.16	100.00%

* With respect to the loans secured by second liens, this table was calculated using the Combined Original Loan-to-Value ratio.

Minimum:	12.31%
Maximum:	100.00%
Weighted Average:	80.08%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate FICO Score

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 500	9	\$1,146,439.04	0.36%
501 – 550	574	73,226,205.04	23.18
551 – 600	697	96,095,768.04	30.42
601 – 620	299	45,806,821.96	14.50
621 – 640	209	31,128,050.12	9.86
641 – 660	189	29,833,128.61	9.45
661 – 680	102	16,446,857.97	5.21
681 – 700	63	9,860,554.53	3.12
701 – 720	33	4,909,227.03	1.55
721 – 750	24	3,993,824.12	1.26
751 – 800	20	3,224,627.50	1.02
801 – 850	2	180,044.20	0.06
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 500
 Maximum: 805
 Weighted Average: 597

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Loan Purpose

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Cashout Refinance	1,628	\$231,436,014.99	73.27%
Purchase	569	81,184,604.45	25.70
Rate/Term Refinance	24	3,230,928.72	1.02
Total:	2,221	\$315,851,548.16	100.00%

Adjustable Rate Property Type

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Single Family	1,810	\$251,343,995.42	79.58%
PUD	150	25,735,642.84	8.15
2-4 Family	30	6,486,779.42	2.05
Condo	95	12,151,509.94	3.85
Townhouse	21	2,418,779.20	0.77
Other	115	17,714,841.34	5.61
Total:	2,221	\$315,851,548.16	100.00%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate States – Top 30

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Arizona	27	\$3,593,530.50	1.14%
California (North)	82	17,600,047.75	5.57
California (South)	134	27,743,440.84	8.78
Colorado	37	5,599,775.95	1.77
Connecticut	44	6,430,486.28	2.04
Delaware	20	2,730,111.28	0.86
Florida	148	17,231,016.01	5.46
Georgia	36	4,814,389.78	1.52
Illinois	72	10,644,239.10	3.37
Indiana	65	6,532,159.55	2.07
Kentucky	36	4,402,707.61	1.39
Louisiana	55	4,403,442.47	1.39
Massachusetts	100	21,654,334.73	6.86
Maryland	47	8,394,087.54	2.66
Maine	49	5,769,554.41	1.83
Michigan	95	12,176,287.59	3.86
Minnesota	71	11,023,875.50	3.49
Missouri	60	6,514,447.07	2.06
North Carolina	32	3,453,370.36	1.09
New Hampshire	54	8,484,442.95	2.69
New Jersey	82	14,460,440.63	4.58
Nevada	44	6,587,375.97	2.09
New York	116	22,204,710.41	7.03
Ohio	242	24,417,040.49	7.73
Pennsylvania	53	5,651,323.94	1.79
Rhode Island	35	5,718,082.45	1.81
Texas	56	7,250,673.05	2.30
Virginia	66	9,367,713.02	2.97
Vermont	30	3,069,793.48	0.97
Washington	39	5,915,951.25	1.87
Wisconsin	46	5,063,208.26	1.60
Other	148	16,949,487.94	5.37
Total:	2,221	\$315,851,548.16	100.00%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Documentation Type

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Full	1,609	\$214,088,553.28	67.78%
Stated	612	101,762,994.88	32.22
Total:	2,221	\$315,851,548.16	100.00%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Gross Margin*

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
3.501 - 4.000	10	\$2,360,476.74	0.75%
4.001 - 4.500	37	6,397,150.56	2.03
4.501 - 5.000	102	18,339,138.61	5.81
5.001 - 5.500	203	36,678,502.31	11.61
5.501 - 6.000	261	43,822,951.96	13.87
6.001 - 6.500	347	51,882,686.26	16.43
6.501 - 7.000	319	48,629,866.84	15.40
7.001 - 7.500	267	35,757,310.12	11.32
7.501 - 8.000	224	26,995,633.12	8.55
8.001 - 8.500	186	20,507,760.25	6.49
8.501 - 9.000	121	12,215,428.81	3.87
9.001 - 9.500	78	7,528,290.68	2.38
9.501 - 10.000	32	2,399,440.86	0.76
10.001 - 10.500	21	1,531,908.31	0.49
10.501 - 11.000	10	682,657.95	0.22
11.501 - 12.000	2	80,362.86	0.03
12.001 - 12.500	1	41,981.92	0.01
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 3.625%
 Maximum: 12.040%
 Weighted Average: 6.608%

Aegis Asset Backed Securities Trust, Series 2004-1

Computational Materials: Preliminary Term Sheet (Page 36 of 39)



THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Initial Periodic Cap

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
1.000	49	\$5,769,554.41	1.83%
3.000	2,172	310,081,993.75	98.17
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 1.000%
Maximum: 3.000%
Weighted Average: 2.963%

Aggregate Periodic Cap

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
1.000	2,221	\$315,851,548.16	100.00%
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 1.000%
Maximum: 1.000%
Weighted Average: 1.000%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Maximum Rate

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
10.501 - 11.000	2	\$489,580.50	0.16%
11.001 - 11.500	20	3,920,149.09	1.24
11.501 - 12.000	78	14,505,896.52	4.59
12.001 - 12.500	156	29,651,213.89	9.39
12.501 - 13.000	266	42,555,677.05	13.47
13.001 - 13.500	250	41,618,321.26	13.18
13.501 - 14.000	361	56,115,614.76	17.77
14.001 - 14.500	274	36,733,351.16	11.63
14.501 - 15.000	258	33,150,601.44	10.50
15.001 - 15.500	201	23,024,866.05	7.29
15.501 - 16.000	171	18,297,899.85	5.79
16.001 - 16.500	87	8,527,733.04	2.70
16.501 - 17.000	42	3,212,231.23	1.02
17.001 - 17.500	31	2,436,215.60	0.77
17.501 - 18.000	18	1,170,456.20	0.37
18.001 - 18.500	3	319,395.74	0.10
18.501 - 19.000	1	39,181.56	0.01
19.001 - 19.500	2	83,163.22	0.03
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 10.875%

Maximum: 19.290%

Weighted Average: 13.853%

THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE
 COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Minimum Rate (Floor)

(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
4.501 - 5.000	2	\$489,580.50	0.16%
5.001 - 5.500	19	3,803,214.55	1.20
5.501 - 6.000	78	14,505,896.52	4.59
6.001 - 6.500	156	29,651,213.89	9.39
6.501 - 7.000	267	42,672,611.59	13.51
7.001 - 7.500	250	41,618,321.26	13.18
7.501 - 8.000	361	56,115,614.76	17.77
8.001 - 8.500	274	36,733,351.16	11.63
8.501 - 9.000	258	33,150,601.44	10.50
9.001 - 9.500	201	23,024,866.05	7.29
9.501 - 10.000	171	18,297,899.85	5.79
10.001 - 10.500	87	8,527,733.04	2.70
10.501 - 11.000	42	3,212,231.23	1.02
11.001 - 11.500	31	2,436,215.60	0.77
11.501 - 12.000	18	1,170,456.20	0.37
12.001 - 12.500	3	319,395.74	0.10
12.501 - 13.000	1	39,181.56	0.01
13.001 - 13.500	2	83,163.22	0.03
Total:	2,221	\$315,851,548.16	100.00%

Minimum: 4.875%

Maximum: 13.290%

Weighted Average: 7.854%

Aegis Asset Backed Securities Trust, Series 2004-1

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THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE COLLATERAL CONTAINED IN THE PROSPECTUS SUPPLEMENT

Adjustable Rate Next Rate Adjustment Date

	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
2005-07	3	\$553,300.39	0.18%
2005-08	8	1,544,671.22	0.49
2005-09	19	4,101,413.54	1.30
2005-10	145	18,891,011.16	5.98
2005-11	854	115,546,104.55	36.58
2005-12	1,116	163,609,762.79	51.80
2006-01	13	1,536,700.00	0.49
2006-09	1	207,472.13	0.07
2006-10	4	827,016.36	0.26
2006-11	28	4,077,585.13	1.29
2006-12	30	4,956,510.89	1.57
Total:	2,221	\$315,851,548.16	100.00%

Aegis ABS 2004-3 - CashflowsA1

Period	Date	Principal	Interest	Cash Flow	Balance	Prepay Penalty	Princ Writedown
Total		338,510,000.00	15,746,364.21	354,256,364.21		0	0
0	2-Jul-04	0	0	0	338,510,000.00	0	0
1	25-Jul-04	8,786,981.48	354,683.26	9,141,664.74	329,723,018.52	0	0
2	25-Aug-04	8,743,523.51	465,642.17	9,209,165.69	320,979,495.00	0	0
3	25-Sep-04	8,704,016.47	453,294.38	9,157,310.84	312,275,478.53	0	0
4	25-Oct-04	8,668,210.76	426,776.49	9,094,987.25	303,607,267.77	0	0
5	25-Nov-04	8,635,230.34	428,760.93	9,063,991.28	294,972,037.42	0	0
6	25-Dec-04	8,604,198.92	403,128.45	9,007,327.38	286,367,838.50	0	0
7	25-Jan-05	8,574,244.91	404,415.03	8,978,659.93	277,793,593.59	0	0
8	25-Feb-05	8,544,506.49	392,306.29	8,936,812.77	269,249,087.10	0	0
9	25-Mar-05	8,514,136.88	343,442.17	8,857,579.05	260,734,950.23	0	0
10	25-Apr-05	8,482,309.67	368,215.69	8,850,525.36	252,252,640.56	0	0
11	25-May-05	8,444,289.74	344,745.28	8,789,035.01	243,808,350.82	0	0
12	25-Jun-05	8,230,256.26	344,311.57	8,574,567.83	235,578,094.56	0	0
13	25-Jul-05	8,021,640.05	321,956.73	8,343,596.78	227,556,454.51	0	0
14	25-Aug-05	7,818,303.93	321,360.28	8,139,664.22	219,738,150.58	0	0
15	25-Sep-05	7,620,114.24	310,319.10	7,930,433.34	212,118,036.34	0	0
16	25-Oct-05	7,426,940.67	289,894.65	7,716,835.32	204,691,095.67	0	0
17	25-Nov-05	7,238,656.24	289,069.31	7,527,725.55	197,452,439.43	0	0
18	25-Dec-05	7,055,137.18	269,851.67	7,324,988.85	190,397,302.25	0	0
19	25-Jan-06	6,876,262.86	268,883.30	7,145,146.16	183,521,039.40	0	0
20	25-Feb-06	6,701,915.69	259,172.49	6,961,088.18	176,819,123.70	0	0
21	25-Mar-06	6,531,981.10	225,542.62	6,757,523.71	170,287,142.60	0	0
22	25-Apr-06	6,366,347.37	240,483.29	6,606,830.66	163,920,795.23	0	0
23	25-May-06	6,204,905.67	224,025.09	6,428,930.75	157,715,889.56	0	0
24	25-Jun-06	6,033,533.18	222,729.88	6,256,263.07	151,682,356.38	0	0
25	25-Jul-06	5,880,858.55	207,299.22	6,088,157.78	145,801,497.83	0	0
26	25-Aug-06	5,732,039.77	205,904.12	5,937,943.88	140,069,458.06	0	0
27	25-Sep-06	5,586,979.43	197,809.20	5,784,788.63	134,482,478.63	0	0
28	25-Oct-06	5,445,582.61	183,792.72	5,629,375.33	129,036,896.03	0	0
29	25-Nov-06	5,307,756.77	182,228.77	5,489,985.54	123,729,139.25	0	0
30	25-Dec-06	5,173,411.73	169,096.49	5,342,508.23	118,555,727.52	0	0
31	25-Jan-07	5,042,459.59	167,427.03	5,209,886.62	113,513,267.93	0	0
32	25-Feb-07	4,914,814.64	160,305.96	5,075,120.60	108,598,453.29	0	0
33	25-Mar-07	4,790,393.38	138,523.36	4,928,916.74	103,808,059.91	0	0
34	25-Apr-07	4,669,114.40	146,600.05	4,815,714.45	99,138,945.51	0	0
35	25-May-07	4,550,898.34	135,489.89	4,686,388.23	94,588,047.17	0	0
36	25-Jun-07	4,435,155.90	133,579.34	4,568,735.24	90,152,891.27	0	0
37	25-Jul-07	0	123,208.95	123,208.95	90,152,891.27	0	0
38	25-Aug-07	0	127,315.92	127,315.92	90,152,891.27	0	0
39	25-Sep-07	0	127,315.92	127,315.92	90,152,891.27	0	0
40	25-Oct-07	0	123,208.95	123,208.95	90,152,891.27	0	0
41	25-Nov-07	0	127,315.92	127,315.92	90,152,891.27	0	0
42	25-Dec-07	122,825.77	123,208.95	246,034.73	90,030,065.49	0	0

43	25-Jan-08	2,297,776.81	127,142.46	2,424,919.27	87,732,288.68	0	0
44	25-Feb-08	2,239,571.55	123,897.49	2,363,469.03	85,492,717.13	0	0
45	25-Mar-08	2,182,836.16	112,945.38	2,295,781.53	83,309,880.98	0	0
46	25-Apr-08	2,127,533.54	117,652.07	2,245,185.61	81,182,347.44	0	0
47	25-May-08	2,073,627.54	110,949.21	2,184,576.75	79,108,719.90	0	0
48	25-Jun-08	2,021,082.90	111,719.09	2,132,801.99	77,087,637.00	0	0
49	25-Jul-08	1,969,865.27	105,353.10	2,075,218.37	75,117,771.73	0	0
50	25-Aug-08	1,919,941.14	106,082.99	2,026,024.13	73,197,830.59	0	0
51	25-Sep-08	1,871,277.89	103,371.60	1,974,649.49	71,326,552.70	0	0
52	25-Oct-08	1,823,843.68	97,479.62	1,921,323.30	69,502,709.02	0	0
53	25-Nov-08	1,777,607.50	98,153.27	1,875,760.77	67,725,101.52	0	0
54	25-Dec-08	1,732,539.12	92,557.64	1,825,096.75	65,992,562.41	0	0
55	25-Jan-09	1,688,609.06	93,196.16	1,781,805.22	64,303,953.35	0	0
56	25-Feb-09	1,645,788.60	90,811.47	1,736,600.07	62,658,164.75	0	0
57	25-Mar-09	1,604,049.75	79,923.97	1,683,973.72	61,054,115.00	0	0
58	25-Apr-09	1,563,365.20	86,221.98	1,649,587.18	59,490,749.80	0	0
59	25-May-09	1,523,708.35	81,304.02	1,605,012.38	57,967,041.45	0	0
60	25-Jun-09	1,486,296.05	81,862.34	1,568,158.39	56,480,745.40	0	0
61	25-Jul-09	1,448,561.89	77,190.35	1,525,752.24	55,032,183.52	0	0
62	25-Aug-09	1,411,781.47	77,717.67	1,489,499.14	53,620,402.05	0	0
63	25-Sep-09	1,375,930.71	75,723.92	1,451,654.63	52,244,471.34	0	0
64	25-Oct-09	1,340,986.14	71,400.78	1,412,386.92	50,903,485.20	0	0
65	25-Nov-09	1,306,924.90	71,887.03	1,378,811.94	49,596,560.30	0	0
66	25-Dec-09	1,273,724.69	67,781.97	1,341,506.66	48,322,835.60	0	0
67	25-Jan-10	1,241,363.77	68,242.58	1,309,606.36	47,081,471.83	0	0
68	25-Feb-10	1,209,820.96	66,489.50	1,276,310.47	45,871,650.86	0	0
69	25-Mar-10	1,179,075.62	58,511.84	1,237,587.46	44,692,575.25	0	0
70	25-Apr-10	1,149,107.60	63,115.85	1,212,223.45	43,543,467.65	0	0
71	25-May-10	1,119,897.30	59,509.41	1,179,406.70	42,423,570.35	0	0
72	25-Jun-10	1,091,425.58	59,911.51	1,151,337.09	41,332,144.78	0	0
73	25-Jul-10	1,063,673.81	56,487.26	1,120,161.07	40,268,470.97	0	0
74	25-Aug-10	1,036,623.81	56,868.03	1,093,491.84	39,231,847.15	0	0
75	25-Sep-10	1,010,257.88	55,404.09	1,065,661.97	38,221,589.27	0	0
76	25-Oct-10	984,558.75	52,236.17	1,036,794.92	37,237,030.52	0	0
77	25-Nov-10	959,509.58	52,586.96	1,012,096.54	36,277,520.94	0	0
78	25-Dec-10	935,093.98	49,579.28	984,673.26	35,342,426.97	0	0
79	25-Jan-11	911,295.95	49,911.36	961,207.31	34,431,131.02	0	0
80	25-Feb-11	888,099.91	48,624.41	936,724.31	33,543,031.11	0	0
81	25-Mar-11	865,490.66	42,786.00	908,276.66	32,677,540.45	0	0
82	25-Apr-11	843,453.39	46,147.95	889,601.34	31,834,087.06	0	0
83	25-May-11	821,973.67	43,506.59	865,480.25	31,012,113.40	0	0
84	25-Jun-11	801,037.42	43,796.00	844,833.42	30,211,075.97	0	0
85	25-Jul-11	780,630.93	41,288.47	821,919.40	29,430,445.04	0	0
86	25-Aug-11	760,740.83	41,562.33	802,303.16	28,669,704.21	0	0
87	25-Sep-11	741,354.09	40,487.99	781,842.08	27,928,350.12	0	0
88	25-Oct-11	722,457.99	38,168.75	760,626.73	27,205,892.13	0	0
89	25-Nov-11	704,040.15	38,420.77	742,460.92	26,501,851.98	0	0
90	25-Dec-11	686,088.52	36,219.20	722,307.71	25,815,763.46	0	0
91	25-Jan-12	668,591.31	36,457.59	705,048.90	25,147,172.16	0	0

92	25-Feb-12	651,537.05	43,309.02	694,846.07	24,495,635.10	0	0
93	25-Mar-12	634,914.58	39,465.19	674,379.77	23,860,720.53	0	0
94	25-Apr-12	618,712.98	41,093.46	659,806.44	23,242,007.55	0	0
95	25-May-12	602,921.64	38,736.68	641,658.32	22,639,085.91	0	0
96	25-Jun-12	587,530.19	38,989.54	626,519.73	22,051,555.72	0	0
97	25-Jul-12	572,528.56	36,752.59	609,281.15	21,479,027.16	0	0
98	25-Aug-12	557,906.89	36,991.66	594,898.54	20,921,120.27	0	0
99	25-Sep-12	543,655.59	36,030.82	579,686.41	20,377,464.68	0	0
100	25-Oct-12	529,765.32	33,962.44	563,727.76	19,847,699.36	0	0
101	25-Nov-12	516,226.96	34,182.15	550,409.11	19,331,472.40	0	0
102	25-Dec-12	503,031.63	32,219.12	535,250.75	18,828,440.77	0	0
103	25-Jan-13	490,170.67	32,426.76	522,597.43	18,338,270.11	0	0
104	25-Feb-13	477,635.63	31,582.58	509,218.21	17,860,634.48	0	0
105	25-Mar-13	465,418.29	27,783.21	493,201.50	17,395,216.18	0	0
106	25-Apr-13	453,510.64	29,958.43	483,469.06	16,941,705.55	0	0
107	25-May-13	441,904.84	28,236.18	470,141.01	16,499,800.71	0	0
108	25-Jun-13	430,593.28	28,416.32	459,009.60	16,069,207.43	0	0
109	25-Jul-13	419,568.53	26,782.01	446,350.54	15,649,638.91	0	0
110	25-Aug-13	408,823.34	26,952.16	435,775.50	15,240,815.56	0	0
111	25-Sep-13	398,350.67	26,248.07	424,598.74	14,842,464.89	0	0
112	25-Oct-13	388,143.63	24,737.44	412,881.07	14,454,321.26	0	0
113	25-Nov-13	378,195.50	24,893.55	403,089.05	14,076,125.76	0	0
114	25-Dec-13	368,499.76	23,460.21	391,959.97	13,707,626.00	0	0
115	25-Jan-14	359,050.03	23,607.58	382,657.60	13,348,575.98	0	0
116	25-Feb-14	349,840.09	22,989.21	372,829.30	12,998,735.89	0	0
117	25-Mar-14	340,863.89	20,220.26	361,084.15	12,657,872.00	0	0
118	25-Apr-14	332,115.53	21,799.67	353,915.20	12,325,756.47	0	0
119	25-May-14	323,589.25	20,542.93	344,132.18	12,002,167.22	0	0
120	25-Jun-14	315,279.45	20,670.40	335,949.85	11,686,887.77	0	0
121	25-Jul-14	307,180.65	19,478.15	326,658.79	11,379,707.13	0	0
122	25-Aug-14	299,287.52	19,598.38	318,885.91	11,080,419.61	0	0
123	25-Sep-14	291,594.88	19,082.94	310,677.82	10,788,824.73	0	0
124	25-Oct-14	284,097.65	17,981.37	302,079.02	10,504,727.08	0	0
125	25-Nov-14	276,790.90	18,091.47	294,882.37	10,227,936.18	0	0
126	25-Dec-14	269,669.81	17,046.56	286,716.37	9,958,266.37	0	0
127	25-Jan-15	262,729.70	17,150.35	279,880.05	9,695,536.68	0	0
128	25-Feb-15	255,965.99	16,697.87	272,663.86	9,439,570.68	0	0
129	25-Mar-15	249,374.23	14,683.78	264,058.00	9,190,196.46	0	0
130	25-Apr-15	242,950.06	15,827.56	258,777.62	8,947,246.40	0	0
131	25-May-15	236,689.26	14,912.08	251,601.34	8,710,557.13	0	0
132	25-Jun-15	230,587.70	15,001.52	245,589.21	8,479,969.44	0	0
133	25-Jul-15	224,641.34	14,133.28	238,774.63	8,255,328.09	0	0
134	25-Aug-15	218,846.28	14,217.51	233,063.79	8,036,481.82	0	0
135	25-Sep-15	213,198.67	13,840.61	227,039.28	7,823,283.14	0	0
136	25-Oct-15	207,694.81	13,038.81	220,733.61	7,615,588.34	0	0
137	25-Nov-15	202,331.04	13,115.74	215,446.78	7,413,257.29	0	0
138	25-Dec-15	197,103.84	12,355.43	209,459.27	7,216,153.45	0	0
139	25-Jan-16	192,009.74	12,427.82	204,437.56	7,024,143.71	0	0
140	25-Feb-16	187,045.39	12,097.14	199,142.52	6,837,098.33	0	0

141	25-Mar-16	182,207.49	11,015.33	193,222.82	6,654,890.84	0	0
142	25-Apr-16	177,492.86	11,461.20	188,954.06	6,477,397.98	0	0
143	25-May-16	172,898.37	10,795.66	183,694.03	6,304,499.61	0	0
144	25-Jun-16	168,420.99	10,857.75	179,278.74	6,136,078.62	0	0
145	25-Jul-16	164,057.75	10,226.80	174,284.55	5,972,020.87	0	0
146	25-Aug-16	159,805.77	10,285.15	170,090.92	5,812,215.10	0	0
147	25-Sep-16	155,662.23	10,009.93	165,672.16	5,656,552.87	0	0
148	25-Oct-16	151,624.39	9,427.59	161,051.98	5,504,928.49	0	0
149	25-Nov-16	147,689.57	9,480.71	157,170.28	5,357,238.92	0	0
150	25-Dec-16	143,855.17	8,928.73	152,783.90	5,213,383.75	0	0
151	25-Jan-17	140,118.64	8,978.61	149,097.24	5,073,265.11	0	0
152	25-Feb-17	136,477.51	8,737.29	145,214.80	4,936,787.60	0	0
153	25-Mar-17	132,929.36	7,679.45	140,608.81	4,803,858.24	0	0
154	25-Apr-17	129,471.84	8,273.31	137,745.15	4,674,386.40	0	0
155	25-May-17	126,102.66	7,790.64	133,893.30	4,548,283.74	0	0
156	25-Jun-17	122,819.57	7,833.16	130,652.73	4,425,464.17	0	0
157	25-Jul-17	119,620.40	7,375.77	126,996.18	4,305,843.77	0	0
158	25-Aug-17	116,503.03	7,415.62	123,918.65	4,189,340.75	0	0
159	25-Sep-17	113,465.37	7,214.98	120,680.35	4,075,875.38	0	0
160	25-Oct-17	110,505.41	6,793.13	117,298.54	3,965,369.96	0	0
161	25-Nov-17	107,621.19	6,829.25	114,450.44	3,857,748.77	0	0
162	25-Dec-17	104,810.78	6,429.58	111,240.36	3,752,937.99	0	0
163	25-Jan-18	102,072.32	6,463.39	108,535.71	3,650,865.67	0	0
164	25-Feb-18	99,403.97	6,287.60	105,691.58	3,551,461.69	0	0
165	25-Mar-18	96,803.97	5,524.50	102,328.47	3,454,657.72	0	0
166	25-Apr-18	124,259.64	5,949.69	130,209.32	3,330,398.08	0	0
167	25-May-18	148,067.93	5,550.66	153,618.59	3,182,330.16	0	0
168	25-Jun-18	144,188.58	5,480.68	149,669.26	3,038,141.58	0	0
169	25-Jul-18	140,408.71	5,063.57	145,472.28	2,897,732.87	0	0
170	25-Aug-18	136,725.79	4,990.54	141,716.33	2,761,007.08	0	0
171	25-Sep-18	133,137.35	4,755.07	137,892.42	2,627,869.73	0	0
172	25-Oct-18	129,641.00	4,379.78	134,020.79	2,498,228.73	0	0
173	25-Nov-18	126,234.41	4,302.51	130,536.92	2,371,994.32	0	0
174	25-Dec-18	122,915.30	3,953.32	126,868.63	2,249,079.01	0	0
175	25-Jan-19	119,681.45	3,873.41	123,554.86	2,129,397.57	0	0
176	25-Feb-19	116,530.69	3,667.30	120,197.98	2,012,866.88	0	0
177	25-Mar-19	113,460.91	3,131.13	116,592.04	1,899,405.97	0	0
178	25-Apr-19	113,898.01	3,271.20	117,169.21	1,785,507.96	0	0
179	25-May-19	118,152.56	2,975.85	121,128.41	1,667,355.39	0	0
180	25-Jun-19	104,373.52	2,871.56	107,245.08	1,562,981.87	0	0
181	25-Jul-19	101,615.68	2,604.97	104,220.65	1,461,366.19	0	0
182	25-Aug-19	98,928.86	2,516.80	101,445.66	1,362,437.33	0	0
183	25-Sep-19	96,311.27	2,346.42	98,657.69	1,266,126.06	0	0
184	25-Oct-19	93,761.14	2,110.21	95,871.35	1,172,364.92	0	0
185	25-Nov-19	91,276.75	2,019.07	93,295.82	1,081,088.17	0	0
186	25-Dec-19	88,856.44	1,801.81	90,658.25	992,231.74	0	0
187	25-Jan-20	86,498.57	1,708.84	88,207.41	905,733.17	0	0
188	25-Feb-20	84,201.56	1,559.87	85,761.43	821,531.61	0	0
189	25-Mar-20	81,963.85	1,323.58	83,287.43	739,567.76	0	0

190	25-Apr-20	79,783.95	1,273.70	81,057.65	659,783.81	0	0
191	25-May-20	77,660.37	1,099.64	78,760.01	582,123.44	0	0
192	25-Jun-20	75,591.69	1,002.55	76,594.23	506,531.75	0	0
193	25-Jul-20	73,576.50	844.22	74,420.72	432,955.25	0	0
194	25-Aug-20	71,613.45	745.65	72,359.09	361,341.80	0	0
195	25-Sep-20	69,701.20	622.31	70,323.51	291,640.60	0	0
196	25-Oct-20	67,838.46	486.07	68,324.53	223,802.14	0	0
197	25-Nov-20	66,023.98	385.44	66,409.41	157,778.16	0	0
198	25-Dec-20	64,256.51	262.96	64,519.47	93,521.65	0	0
199	25-Jan-21	62,534.86	161.07	62,695.93	30,986.79	0	0
200	25-Feb-21	30,986.79	53.37	31,040.15	0	0	0

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Gross Writedown	Accum Gross Writedown	Accrued Interest	Interest Shortfall	Accum Interest Shortfall	Couponcap Shortfall
0		15,746,364.21	0		0
0	0	0	0	0	0
0	0	354,683.26	0	0	0
0	0	465,642.17	0	0	0
0	0	453,294.38	0	0	0
0	0	426,776.49	0	0	0
0	0	428,760.93	0	0	0
0	0	403,128.45	0	0	0
0	0	404,415.03	0	0	0
0	0	392,306.29	0	0	0
0	0	343,442.17	0	0	0
0	0	368,215.69	0	0	0
0	0	344,745.28	0	0	0
0	0	344,311.57	0	0	0
0	0	321,956.73	0	0	0
0	0	321,360.28	0	0	0
0	0	310,319.10	0	0	0
0	0	289,894.65	0	0	0
0	0	289,069.31	0	0	0
0	0	269,851.67	0	0	0
0	0	268,883.30	0	0	0
0	0	259,172.49	0	0	0
0	0	225,542.62	0	0	0
0	0	240,483.29	0	0	0
0	0	224,025.09	0	0	0
0	0	222,729.88	0	0	0
0	0	207,299.22	0	0	0
0	0	205,904.12	0	0	0
0	0	197,809.20	0	0	0
0	0	183,792.72	0	0	0
0	0	182,228.77	0	0	0
0	0	169,096.49	0	0	0
0	0	167,427.03	0	0	0
0	0	160,305.96	0	0	0
0	0	138,523.36	0	0	0
0	0	146,600.05	0	0	0
0	0	135,489.89	0	0	0
0	0	133,579.34	0	0	0
0	0	123,208.95	0	0	0
0	0	127,315.92	0	0	0
0	0	127,315.92	0	0	0
0	0	123,208.95	0	0	0
0	0	127,315.92	0	0	0
0	0	123,208.95	0	0	0

0	0	127,142.46	0	0	0
0	0	123,897.49	0	0	0
0	0	112,945.38	0	0	0
0	0	117,652.07	0	0	0
0	0	110,949.21	0	0	0
0	0	111,719.09	0	0	0
0	0	105,353.10	0	0	0
0	0	106,082.99	0	0	0
0	0	103,371.60	0	0	0
0	0	97,479.62	0	0	0
0	0	98,153.27	0	0	0
0	0	92,557.64	0	0	0
0	0	93,196.16	0	0	0
0	0	90,811.47	0	0	0
0	0	79,923.97	0	0	0
0	0	86,221.98	0	0	0
0	0	81,304.02	0	0	0
0	0	81,862.34	0	0	0
0	0	77,190.35	0	0	0
0	0	77,717.67	0	0	0
0	0	75,723.92	0	0	0
0	0	71,400.78	0	0	0
0	0	71,887.03	0	0	0
0	0	67,781.97	0	0	0
0	0	68,242.58	0	0	0
0	0	66,489.50	0	0	0
0	0	58,511.84	0	0	0
0	0	63,115.85	0	0	0
0	0	59,509.41	0	0	0
0	0	59,911.51	0	0	0
0	0	56,487.26	0	0	0
0	0	56,868.03	0	0	0
0	0	55,404.09	0	0	0
0	0	52,236.17	0	0	0
0	0	52,586.96	0	0	0
0	0	49,579.28	0	0	0
0	0	49,911.36	0	0	0
0	0	48,624.41	0	0	0
0	0	42,786.00	0	0	0
0	0	46,147.95	0	0	0
0	0	43,506.59	0	0	0
0	0	43,796.00	0	0	0
0	0	41,288.47	0	0	0
0	0	41,562.33	0	0	0
0	0	40,487.99	0	0	0
0	0	38,168.75	0	0	0
0	0	38,420.77	0	0	0
0	0	36,219.20	0	0	0
0	0	36,457.59	0	0	0

0	0	43,309.02	0	0	0
0	0	39,465.19	0	0	0
0	0	41,093.46	0	0	0
0	0	38,736.68	0	0	0
0	0	38,989.54	0	0	0
0	0	36,752.59	0	0	0
0	0	36,991.66	0	0	0
0	0	36,030.82	0	0	0
0	0	33,962.44	0	0	0
0	0	34,182.15	0	0	0
0	0	32,219.12	0	0	0
0	0	32,426.76	0	0	0
0	0	31,582.58	0	0	0
0	0	27,783.21	0	0	0
0	0	29,958.43	0	0	0
0	0	28,236.18	0	0	0
0	0	28,416.32	0	0	0
0	0	26,782.01	0	0	0
0	0	26,952.16	0	0	0
0	0	26,248.07	0	0	0
0	0	24,737.44	0	0	0
0	0	24,893.55	0	0	0
0	0	23,460.21	0	0	0
0	0	23,607.58	0	0	0
0	0	22,989.21	0	0	0
0	0	20,220.26	0	0	0
0	0	21,799.67	0	0	0
0	0	20,542.93	0	0	0
0	0	20,670.40	0	0	0
0	0	19,478.15	0	0	0
0	0	19,598.38	0	0	0
0	0	19,082.94	0	0	0
0	0	17,981.37	0	0	0
0	0	18,091.47	0	0	0
0	0	17,046.56	0	0	0
0	0	17,150.35	0	0	0
0	0	16,697.87	0	0	0
0	0	14,683.78	0	0	0
0	0	15,827.56	0	0	0
0	0	14,912.08	0	0	0
0	0	15,001.52	0	0	0
0	0	14,133.28	0	0	0
0	0	14,217.51	0	0	0
0	0	13,840.61	0	0	0
0	0	13,038.81	0	0	0
0	0	13,115.74	0	0	0
0	0	12,355.43	0	0	0
0	0	12,427.82	0	0	0
0	0	12,097.14	0	0	0

0	0	11,015.33	0	0	0
0	0	11,461.20	0	0	0
0	0	10,795.66	0	0	0
0	0	10,857.75	0	0	0
0	0	10,226.80	0	0	0
0	0	10,285.15	0	0	0
0	0	10,009.93	0	0	0
0	0	9,427.59	0	0	0
0	0	9,480.71	0	0	0
0	0	8,928.73	0	0	0
0	0	8,978.61	0	0	0
0	0	8,737.29	0	0	0
0	0	7,679.45	0	0	0
0	0	8,273.31	0	0	0
0	0	7,790.64	0	0	0
0	0	7,833.16	0	0	0
0	0	7,375.77	0	0	0
0	0	7,415.62	0	0	0
0	0	7,214.98	0	0	0
0	0	6,793.13	0	0	0
0	0	6,829.25	0	0	0
0	0	6,429.58	0	0	0
0	0	6,463.39	0	0	0
0	0	6,287.60	0	0	0
0	0	5,524.50	0	0	0
0	0	5,949.69	0	0	0
0	0	5,550.66	0	0	0
0	0	5,480.68	0	0	0
0	0	5,063.57	0	0	0
0	0	4,990.54	0	0	0
0	0	4,755.07	0	0	0
0	0	4,379.78	0	0	0
0	0	4,302.51	0	0	0
0	0	3,953.32	0	0	0
0	0	3,873.41	0	0	0
0	0	3,667.30	0	0	0
0	0	3,131.13	0	0	0
0	0	3,271.20	0	0	0
0	0	2,975.85	0	0	0
0	0	2,871.56	0	0	0
0	0	2,604.97	0	0	0
0	0	2,516.80	0	0	0
0	0	2,346.42	0	0	0
0	0	2,110.21	0	0	0
0	0	2,019.07	0	0	0
0	0	1,801.81	0	0	0
0	0	1,708.84	0	0	0
0	0	1,559.87	0	0	0
0	0	1,323.58	0	0	0

0	0	1,273.70	0	0	0
0	0	1,099.64	0	0	0
0	0	1,002.55	0	0	0
0	0	844.22	0	0	0
0	0	745.65	0	0	0
0	0	622.31	0	0	0
0	0	486.07	0	0	0
0	0	385.44	0	0	0
0	0	262.96	0	0	0
0	0	161.07	0	0	0
0	0	53.37	0	0	0

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description of the under-lying assets has not been independently verified by CSFBC. CSFBC is not
described in any scenario. The above analysis alone is not intended to be a prospectus
securities in any jurisdiction in which such offer, solicitation or sale would be

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-3

6,538 records
All records
Balance: 835,832.469

FICO & Documentation	Full Doc	Alternative Doc	Stated Doc	% By Prin Bal	Avg Prin Bal	Current LTV
<= 500	0.24	0.08	0.11	0.43	178,405.10	74.97
501 - 550	12.15	0.95	2.02	15.12	123,935.43	75.46
551 - 600	15.84	0.85	5.42	22.11	118,002.50	79.70
601 - 650	22.03	1.70	7.29	31.02	118,753.23	80.34
651 - 700	10.83	0.59	7.16	18.59	139,706.25	79.86
701 - 750	5.04	0.16	2.57	7.77	154,680.87	78.53
751 - 800	3.66	0.02	0.89	4.58	181,271.16	72.50
801 - 850	0.25	0.00	0.13	0.39	203,280.50	63.42
Total:	70.04	4.35	25.61	100.00	127,646.99	78.78

Current LTV	FICO 500 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800	FICO 801 - 850	Total	WAC	Gross Margin
10.01 - 20.00	0.02	0.01	0.02	0.01	0.01	0.00	0.01	0.07	7.717	6.734
20.01 - 30.00	0.06	0.04	0.04	0.04	0.04	0.01	0.02	0.26	6.702	6.685
30.01 - 40.00	0.12	0.12	0.29	0.19	0.08	0.15	0.02	0.97	6.664	6.235
40.01 - 50.00	0.38	0.26	0.45	0.20	0.15	0.52	0.03	1.59	6.716	6.142
50.01 - 60.00	0.76	1.05	1.17	0.70	0.53	1.05	0.21	4.72	6.331	5.569
60.01 - 70.00	3.08	2.21	2.80	2.20	0.92	1.74	0.09	12.47	6.828	6.181
70.01 - 80.00	6.07	9.60	15.66	8.16	3.34	1.52	0.00	44.66	6.844	5.766
80.01 - 90.00	4.98	7.15	6.13	4.99	1.52	0.61	0.00	25.39	7.823	6.782
90.01 - 100.00	0.07	1.66	4.46	2.11	1.20	0.36	0.01	9.87	9.334	6.751
Total:	15.55	22.11	31.02	18.59	7.77	4.58	0.39	100.00	7.308	6.164

Principal Balance	FICO 500 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800	FICO 801 - 850	Total	Current LTV	WAC	Gross Margin
0.01 - 50,000.00	0.63	1.23	2.02	0.85	0.23	0.10	0.01	5.08	90.50	10.131	7.678
50,000.01 - 100,000.00	3.72	4.55	5.02	2.52	0.85	0.33	0.06	17.05	79.20	8.120	6.858
100,000.01 - 150,000.00	3.39	5.00	7.09	3.27	1.36	0.78	0.04	20.92	71.96	7.360	6.321
150,000.01 - 200,000.00	2.28	3.16	5.58	3.24	1.11	0.60	0.04	16.01	77.54	6.977	5.976
200,000.01 - 250,000.00	1.65	2.66	3.56	2.48	1.43	0.51	0.00	12.28	78.41	6.789	5.804
250,000.01 - 300,000.00	1.49	1.72	2.46	1.99	0.71	0.56	0.06	9.00	77.42	6.802	5.888
300,000.01 - 350,000.00	0.46	1.29	1.57	1.28	0.89	0.31	0.00	5.81	79.70	6.721	5.887
350,000.01 - 400,000.00	0.53	0.76	1.57	1.44	0.31	0.41	0.00	5.03	77.70	6.609	5.645
400,000.01 - 450,000.00	0.05	0.51	0.72	0.76	0.36	0.21	0.00	2.61	79.88	6.385	5.324
450,000.01 - 500,000.00	0.41	0.34	0.69	0.41	0.23	0.19	0.06	1.13	78.72	6.646	5.742
500,000.01 - 550,000.00	0.26	0.25	0.25	0.06	0.07	0.07	0.00	1.04	79.44	7.183	6.579
550,000.01 - 600,000.00	0.28	0.34	0.21	0.07	0.08	0.08	0.00	1.14	73.17	6.429	5.470
600,000.01 - 650,000.00	0.30	0.31	0.15	0.00	0.08	0.00	0.00	0.08	74.73	5.639	0.000
650,000.01 - 700,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.09	72.60	9.164	7.914
700,000.01 - 750,000.00	0.09	0.00	0.00	0.00	0.00	0.00	0.00	0.09	60.46	4.800	0.000
750,000.01 - 800,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.10	64.95	7.514	6.264
800,000.01 - 850,000.00	0.00	0.00	0.10	0.00	0.00	0.00	0.12	0.12	65.20	5.750	0.000
850,000.01 - 900,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.39	0.39	78.78	7.308	6.164
900,000.01 - 1,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.000
Total:	15.55	22.11	31.02	18.59	7.77	4.58	0.39	100.00	78.78	7.308	6.164

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Asset Backed Securities Portfolio Analysis Aegis Mortgage Corporation Mortgage Portfolio 2004-3

6,548 records
All records
Balance: 835,832,469

Prepayment Penalty Term At Origination	FICO 500 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800	FICO 801 - 850	Total	Current LTV	WAC	Gross Margin	Avg Prin Bal
0	3.57	5.66	6.45	3.99	1.36	0.70	0.08	21.81	80.34	7.813	6.443	115,604.98
12	1.47	1.45	2.71	2.15	0.83	0.47	0.02	9.09	74.84	6.998	6.155	182,207.94
24	9.91	12.46	15.50	7.01	2.28	0.88	0.01	48.05	79.99	7.367	6.121	136,935.10
30	0.00	0.03	0.06	0.01	0.03	0.02	0.00	0.15	78.57	7.634	0.000	103,779.29
36	0.60	2.51	6.30	5.42	3.28	2.50	0.29	20.90	76.10	6.779	5.060	108,556.07
Total:	15.55	22.11	31.02	18.59	7.77	4.58	0.39	100.00	78.78	7.308	6.164	127,646.99

Mortgage Rates	FICO 500 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800	FICO 801 - 850	Total	Current LTV	WAC	Gross Margin	Avg Prin Bal
3.501 - 4.000	0.00	0.00	0.00	0.00	0.00	0.07	0.00	0.07	69.84	3.944	2.749	290,800.01
4.001 - 4.500	0.00	0.00	0.11	0.04	0.27	0.21	0.00	0.62	71.67	4.364	3.114	217,099.49
4.501 - 5.000	0.00	0.03	0.75	0.53	0.60	0.72	0.01	2.64	69.70	4.882	3.659	206,069.21
5.001 - 5.500	0.03	0.23	2.02	2.90	1.68	1.76	0.17	8.80	71.79	5.300	4.167	199,845.86
5.501 - 6.000	0.09	1.64	5.74	3.84	1.76	0.63	0.20	13.91	74.45	5.801	4.672	185,164.66
6.001 - 6.500	0.28	1.93	4.93	3.10	1.45	0.47	0.00	12.16	78.31	6.281	5.088	164,480.58
6.501 - 7.000	1.14	2.99	5.85	3.64	0.88	0.29	0.00	14.78	78.13	6.761	5.555	155,439.51
7.001 - 7.500	1.43	2.69	2.88	1.51	0.51	0.15	0.00	9.17	79.26	7.274	6.065	143,767.76
7.501 - 8.000	2.11	3.20	2.59	1.08	0.14	0.08	0.00	9.20	80.22	7.778	6.570	135,602.86
8.001 - 8.500	2.02	2.21	1.33	0.42	0.03	0.02	0.00	6.02	80.69	8.270	7.038	122,651.33
8.501 - 9.000	1.88	2.29	1.19	0.18	0.08	0.05	0.00	5.66	80.56	8.760	7.445	115,134.65
9.001 - 9.500	1.77	1.30	1.25	0.32	0.10	0.02	0.00	4.75	84.71	9.300	7.950	88,484.70
9.501 - 10.000	1.67	0.98	0.58	0.25	0.12	0.03	0.01	3.64	83.90	9.782	8.465	82,016.89
10.001 - 10.500	1.24	1.35	0.64	0.13	0.02	0.01	0.00	3.39	87.31	10.308	8.939	69,013.34
10.501 - 11.000	0.99	0.70	0.39	0.30	0.11	0.04	0.00	2.53	88.01	10.796	9.434	58,640.31
11.001 - 11.500	0.58	0.19	0.09	0.07	0.01	0.00	0.00	0.94	81.28	11.275	9.910	60,697.49
11.501 - 12.000	0.14	0.15	0.05	0.08	0.01	0.00	0.00	0.43	87.37	11.783	10.454	56,659.91
12.001 - 12.500	0.18	0.21	0.64	0.19	0.03	0.01	0.00	1.26	96.27	12.445	10.883	35,458.18
12.501 - 13.000	0.01	0.00	0.01	0.00	0.00	0.00	0.00	0.02	88.03	12.667	11.382	45,234.28
Total:	15.55	22.11	31.02	18.59	7.77	4.58	0.39	100.00	78.78	7.308	6.164	127,646.99

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Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-3

6,548 records
All records
Balance: 835,832.469

Mortgage Rate	LTV 10 - 20	LTV 21 - 30	LTV 31 - 40	LTV 41 - 50	LTV 51 - 60	LTV 61 - 70	LTV 71 - 80	LTV 81 - 90	LTV 91 - 100	Total	WA FICO	Gross Margin	Avg Prin Bal
3.501 - 4.000	0.00	0.00	0.00	0.00	0.00	0.06	0.01	0.00	0.00	0.07	768	2,749	290,800.01
4.001 - 4.500	0.00	0.00	0.00	0.03	0.11	0.12	0.28	0.09	0.00	0.62	725	3,114	217,099.49
4.501 - 5.000	0.00	0.03	0.08	0.06	0.35	0.68	1.29	0.14	0.00	2.64	700	3,659	206,069.21
5.001 - 5.500	0.00	0.02	0.13	0.33	0.99	1.86	4.54	0.90	0.03	8.80	692	4,167	199,845.86
5.501 - 6.000	0.01	0.06	0.10	0.09	1.27	2.39	7.50	2.11	0.12	13.91	654	4,672	185,164.66
6.001 - 6.500	0.01	0.03	0.18	0.09	0.53	0.99	7.25	2.41	0.66	12.16	646	5,088	164,480.58
6.501 - 7.000	0.01	0.03	0.20	0.32	0.53	1.44	8.20	3.30	0.76	14.78	629	5,555	155,439.51
7.001 - 7.500	0.00	0.01	0.06	0.05	0.30	1.13	4.67	2.39	0.57	9.17	611	6,065	143,767.76
7.501 - 8.000	0.01	0.03	0.04	0.11	0.26	1.02	3.57	3.33	0.83	9.20	593	6,570	135,602.86
8.001 - 8.500	0.00	0.01	0.03	0.10	0.11	0.73	2.04	2.49	0.52	6.02	577	7,038	122,651.33
8.501 - 9.000	0.01	0.02	0.07	0.06	0.15	0.71	1.49	2.66	0.49	5.66	574	7,445	115,134.65
9.001 - 9.500	0.00	0.00	0.00	0.07	0.08	0.33	1.26	1.78	1.22	4.75	580	7,950	88,484.70
9.501 - 10.000	0.00	0.00	0.00	0.04	0.02	0.52	0.79	1.45	0.82	3.64	570	8,465	69,013.34
10.001 - 10.500	0.02	0.01	0.00	0.04	0.03	0.13	0.82	1.01	1.33	3.39	570	8,939	60,697.49
10.501 - 11.000	0.00	0.00	0.01	0.00	0.01	0.03	0.21	0.91	1.00	2.53	583	9,434	56,659.91
11.001 - 11.500	0.00	0.00	0.02	0.01	0.06	0.10	0.26	0.25	0.24	0.94	558	9,910	45,234.28
11.501 - 12.000	0.00	0.00	0.00	0.00	0.02	0.02	0.02	0.11	0.17	0.43	587	10,454	35,458.18
12.001 - 12.500	0.00	0.00	0.00	0.01	0.00	0.03	0.09	0.07	1.07	1.26	615	10,883	35,458.18
12.501 - 13.000	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.00	0.01	0.02	580	11,382	45,234.28
Total:	0.09	0.25	0.95	1.68	4.81	12.47	44.56	25.37	9.82	100.00	623	6,164	127,646.99

Mortgage Rate	Current LTV 10 - 20	Current LTV 21 - 30	Current LTV 31 - 40	Current LTV 41 - 50	Current LTV 51 - 60	Current LTV 61 - 70	Current LTV 71 - 80	Current LTV 81 - 90	Current LTV 91 - 100	Total	WA FICO	Gross Margin	Avg Prin Bal
3.501 - 4.000	0.00	0.00	0.00	0.00	0.00	0.06	0.01	0.00	0.00	0.07	768	2,749	290,800.01
4.001 - 4.500	0.00	0.00	0.00	0.03	0.11	0.12	0.28	0.09	0.00	0.62	725	3,114	217,099.49
4.501 - 5.000	0.00	0.03	0.08	0.12	0.40	0.59	1.29	0.14	0.00	2.64	700	3,659	206,069.21
5.001 - 5.500	0.00	0.02	0.13	0.33	0.99	1.86	4.54	0.90	0.03	8.80	692	4,167	199,845.86
5.501 - 6.000	0.01	0.06	0.10	0.33	1.32	2.34	7.50	2.11	0.12	13.91	654	4,672	185,164.66
6.001 - 6.500	0.01	0.03	0.18	0.09	0.55	0.97	7.25	2.41	0.66	12.16	646	5,088	164,480.58
6.501 - 7.000	0.01	0.03	0.20	0.34	0.51	1.44	8.20	3.35	0.71	14.78	629	5,555	155,439.51
7.001 - 7.500	0.01	0.03	0.06	0.05	0.30	1.13	4.67	2.39	0.83	9.20	593	6,065	143,767.76
7.501 - 8.000	0.01	0.01	0.11	0.11	0.26	1.02	3.57	2.49	0.52	6.02	577	7,038	122,651.33
8.001 - 8.500	0.01	0.02	0.07	0.06	0.15	0.71	1.49	2.66	0.49	5.66	574	7,445	115,134.65
8.501 - 9.000	0.00	0.00	0.00	0.07	0.08	0.33	1.26	1.78	1.22	4.75	580	7,950	88,484.70
9.001 - 9.500	0.00	0.00	0.00	0.04	0.02	0.52	0.79	1.45	0.82	3.64	570	8,465	69,013.34
9.501 - 10.000	0.02	0.01	0.00	0.04	0.03	0.13	0.82	1.01	1.33	3.39	570	8,939	60,697.49
10.001 - 10.500	0.00	0.00	0.01	0.01	0.01	0.21	0.38	0.91	1.00	2.53	583	9,434	56,659.91
10.501 - 11.000	0.00	0.00	0.02	0.01	0.06	0.10	0.26	0.25	0.24	0.94	558	9,910	45,234.28
11.001 - 11.500	0.00	0.00	0.00	0.00	0.02	0.02	0.12	0.11	0.17	0.43	587	10,454	35,458.18
11.501 - 12.000	0.00	0.00	0.00	0.01	0.00	0.03	0.09	0.07	1.07	1.26	615	10,883	35,458.18
12.001 - 12.500	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.00	0.01	0.02	580	11,382	45,234.28
Total:	0.09	0.25	0.97	1.72	4.91	12.30	44.56	25.42	9.77	100.00	623	6,164	127,646.99

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Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-3

6,548 records

All records

Balance: 835,832,469

Selection Criteria: All records Table of Contents

Aggregate Summary

Total Number of Loans	6,548	Geographic	
Total Outstanding Loan Balance	\$835,832,468.55	California - South	10.29%
Average Outstanding Loan Balance	\$127,646.99	California - North	4.38%
Fixed Rate Loans	27.82%	Florida	8.25%
Adjustable Rate Loans	72.18%	New York	6.89%
Prepayment Penalty Coverage	78.19%	Massachusetts	6.34%
Weighted Average Coupon	7.308%	Ohio	5.73%
Weighted Average Margin	6.164%		
Weighted Average Initial Periodic Cap	2.981%	Largest Zip Code	
Weighted Average Periodic Cap	1.000%	22193	0.37%
Weighted Average Maximum Rate	13.383%		
Weighted Average Minimum Rate	7.384%	Occupancy Status	
Weighted Average Original Term (mo.)	346	Owner Occupied	95.55%
Weighted Average Remaining Term (mo.)	345	Non-Owner Occupied	4.44%
Weighted Average Original LTV	78.85%	Vacation	0.01%
Weighted Average FICO	623		
Weighted Average DTI	39.77%		
First Lien Position	95.11%		
		Loan Purpose	
		Purchase	28.34%

2/28 ARM 67.37% 67.08%
 2/28 Interest Only ARM 1.42% 4.59%
 3/27 ARM 3.38%
 3/27 Interest Only ARM 0.02%
 Balloon - Fixed 0.20%
 Fixed 27.40%
 Fixed - Interest Only 0.22%

Cash Out Refinance Rate/Term Refinance

Prepayment Penalty (years)

None 21.81%
 1.0 9.09
 2.0 48.05
 2.5 0.15
 3.0 20.90

6. Scheduled Principal Balances

RANGE OF PRINCIPAL BALANCES(\$)	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
0.01 - 50,000.00	1,301	\$42,473,044.09	5.08%	617	90.55%
50,000.01 - 100,000.00	1,899	142,518,772.48	17.05	606	79.27
100,000.01 - 150,000.00	1,429	174,889,429.94	20.92	616	78.02
150,000.01 - 200,000.00	773	133,781,384.68	16.01	623	77.6
200,000.01 - 250,000.00	461	102,676,663.63	12.28	628	78.48
250,000.01 - 300,000.00	277	75,251,357.23	9	628	77.48
300,000.01 - 350,000.00	150	48,577,996.27	5.81	639	79.78
350,000.01 - 400,000.00	112	42,002,897.70	5.03	642	77.75
400,000.01 - 450,000.00	51	21,815,561.16	2.61	654	79.94
450,000.01 - 500,000.00	42	20,211,827.22	2.42	641	78.77

500,000.01 - 550,000.00	18	9,446,964.82	1.13	633	75.57
550,000.01 - 600,000.00	15	8,689,096.78	1.04	600	79.5
600,000.01 - 650,000.00	15	9,533,462.30	1.14	613	73.22
650,000.01 - 700,000.00	1	662,143.94	0.08	716	75
700,000.01 - 750,000.00	1	726,000.00	0.09	520	72.6
750,000.01 - 800,000.00	1	786,018.88	0.09	766	60.54
800,000.01 - 850,000.00	1	811,898.69	0.1	620	65
950,000.01 - 1,000,000.00	1	977,948.74	0.12	811	65.33
Total:	6,548	\$835,832,468.55	100.00%	623	78.85%
Minimum	\$13,200.00				
Maximum	\$977,948.74				
Average	\$127,646.99				

7. Mortgage Rates

RANGE OF MORTGAGE RATES(%)	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
3.501 - 4.000	2	\$581,600.01	0.07%	768	70.71%
4.001 - 4.500	24	5,210,387.78	0.62	725	71.73
4.501 - 5.000	107	22,049,405.34	2.64	700	69.78
5.001 - 5.500	368	73,543,278.07	8.8	692	71.88
5.501 - 6.000	628	116,283,406.79	13.91	654	74.53
6.001 - 6.500	618	101,648,997.74	12.16	646	78.39
6.501 - 7.000	795	123,574,408.57	14.78	629	78.2
7.001 - 7.500	533	76,628,217.93	9.17	611	79.32
7.501 - 8.000	567	76,886,820.53	9.2	593	80.27
8.001 - 8.500	410	50,287,044.41	6.02	577	80.75
8.501 - 9.000	411	47,320,341.77	5.66	574	80.61
9.001 - 9.500	449	39,729,630.98	4.75	580	84.75

9.501 - 10.000	371	30,428,264.71	3.64	570	83.94
10.001 - 10.500	411	28,364,482.03	3.39	570	87.34
10.501 - 11.000	361	21,169,150.68	2.53	583	88.03
11.001 - 11.500	130	7,890,673.73	0.94	558	81.31
11.501 - 12.000	63	3,569,574.37	0.43	587	87.39
12.001 - 12.500	297	10,531,080.28	1.26	615	96.29
12.501 - 13.000	3	135,702.83	0.02	580	88.05
Total:	6,548	\$835,832,468.55	100.00%	623	78.85%

Minimum:

3.939

Maximum:

12.75

Weighted Average

7.308

8. Original Terms to Stated Maturity

Original Terms to Stated Maturity	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
<= 180	408	\$31,914,273.88	3.82%	655	74.79%
181 - 240	1,027	45,870,158.90	5.49	650	92.81
241 - 300	21	3,207,414.15	0.38	707	64.77
301 - 360	5,092	754,840,621.62	90.31	619	78.23
Total:	6,548	\$835,832,468.55	100.00%	623	78.85%

Minimum

120

Maximum

360

Weighted Average

346

9. Remaining Terms to Stated Maturity

Remaining Terms to Stated Maturity	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
<= 180	408	\$31,914,273.88	3.82%	655	74.79%
181 - 240	1,027	45,870,158.90	5.49	650	92.81
241 - 300	21	3,207,414.15	0.38	707	64.77
301 - 360	5,092	754,840,621.62	90.31	619	78.23
Total:	6,548	\$835,832,468.55	100.00%	623	78.85%
Minimum	118				
Maximum	360				
Weighted Average	345				

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10. Loan to Value

Loan to Value	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
10.01 - 20.00	10	\$602,838.73	0.07%	632	16.47%
20.01 - 30.00	27	2,146,065.36	0.26	640	25.39
30.01 - 40.00	72	7,966,752.00	0.95	651	35.78
40.01 - 50.00	111	13,419,831.52	1.61	624	46.05
50.01 - 60.00	269	39,460,812.93	4.72	636	55.95
60.01 - 70.00	662	103,583,625.50	12.39	621	66.53
70.01 - 80.00	2,524	373,461,772.86	44.68	624	78.49

80.01 - 90.00	1,439	212,576,233.57	25.43	609	86.96
90.01 - 100.00	1,434	82,614,536.08	9.88	644	97.32
Total:	6,548	\$835,832,468.55	100.00%	623	78.85%
Minimum	13.16				
Maximum	100				
Weighted Average	78.85				

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11. Fico Score

Fico Score	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
<= 500	20	\$3,568,101.99	0.43%	500	75.01%
501 - 550	1,020	126,414,136.09	15.12	527	75.51
551 - 600	1,566	184,791,914.73	22.11	578	79.75
601 - 620	904	102,676,468.50	12.28	610	80.89
621 - 640	869	105,560,164.43	12.63	630	80.45
641 - 660	734	96,202,683.27	11.51	650	80.09
661 - 680	483	64,566,977.29	7.72	670	80.53
681 - 700	305	45,585,354.82	5.45	689	78.14
701 - 720	216	33,361,808.83	3.99	709	79.57
721 - 750	204	31,604,155.93	3.78	734	77.63
751 - 800	211	38,248,214.75	4.58	768	72.6
801 >=	16	3,252,487.92	0.39	807	63.54
Total:	6,548	\$835,832,468.55	100.00%	623	78.85%
Minimum	500				
Maximum	821				
Weighted Average	623				

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12. Loan Purpose

Loan Purpose	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
Purchase	2,357	\$236,856,604.51	28.34%	632	83.91%
Cash Out Refinance	3,704	560,647,155.27	67.08	616	76.34
Rate/Term Refinance	487	38,328,708.77	4.59	662	84.34
Total:	6,548	\$835,832,468.55	100.00%	623	78.85%

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13. Property Type

Property Type	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
2-4 Family	336	\$56,904,070.63	6.81%	636	75.48%
Condo	277	29,184,987.47	3.49	627	78.45
Modular Home	10	961,529.40	0.12	584	79.67
PUD	558	85,978,774.25	10.29	628	80.86
Single Family	5,348	659,962,941.30	78.96	621	78.9
Townhouse	19	2,840,165.50	0.34	635	78.12

Total:	6,548	\$835,832,468.55	100.00%	623	78.85%
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14. States - Top 30

States - Top 30	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
California - South	409	\$85,987,278.58	10.29%	634	74.59%
Florida	637	68,936,949.84	8.25	625	80.64
New York	279	57,573,460.19	6.89	622	74.04
Massachusetts	281	53,017,617.65	6.34	636	75.29
Ohio	591	47,909,828.35	5.73	604	82.76
Texas	395	39,357,074.71	4.71	634	80.91
Virginia	247	38,433,150.68	4.6	621	77.63
California - North	199	36,637,111.76	4.38	636	76.18
Connecticut	201	28,547,566.74	3.42	619	77.16
Rhode Island	144	23,654,560.86	2.83	624	75.67
Nevada	131	22,626,076.36	2.71	632	81.53
New Hampshire	142	22,012,810.97	2.63	620	75.81
Maryland	126	21,347,228.57	2.55	641	80.31
Colorado	173	21,161,395.71	2.53	621	83.01
Michigan	224	20,936,293.95	2.5	599	80.74
Illinois	171	20,274,074.12	2.43	625	82.15
Minnesota	107	17,928,239.78	2.14	612	77.31
Washington	136	17,803,586.70	2.13	636	82.15
Louisiana	177	15,739,948.50	1.88	608	80.4
Arizona	122	14,529,242.22	1.74	630	81.89
North Carolina	147	13,831,811.41	1.65	609	81.48
Pennsylvania	124	13,169,124.09	1.58	602	79.76

Missouri	134	13,043,046.23	1.56	585	81.64
Indiana	177	12,936,730.81	1.55	613	82.38
New Jersey	62	12,290,378.10	1.47	620	75.29
Maine	90	9,543,530.74	1.14	616	75.14
Georgia	88	9,091,722.66	1.09	620	85.27
Kentucky	102	8,295,731.58	0.99	616	83.52
Iowa	88	7,800,990.17	0.93	615	83.78
Wisconsin	72	7,465,046.08	0.89	620	78.76
Other	572	53,950,860.44	6.45	617	82.62
Total:	6,548	\$835,832,468.55	100.00%	623	78.85%

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15. Documentation Type

Documentation Type	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
Alternative Documentation	227	\$36,390,029.01	4.35%	603	80.04%
Full Documentation	4,901	585,389,991.48	70.04	619	78.79
Stated Documentation	1,420	214,052,448.06	25.61	635	78.82
Total:	6,548	\$835,832,468.55	100.00%	623	78.85%

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16. Occupancy Status

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Occupancy Status	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT- OFF DATE PRINCIPAL	Weighted Average Credit Score	Weighted Average Original LTV
Owner Occupied	6,209	\$798,620,833.15	95.55%	622	79.03%
Non-Owner Occupied	338	37,088,344.54	4.44	640	74.95
Vacation	1	123,290.86	0.01	636	95
Total:	6,548	\$835,832,468.55	100.00%	623	78.85%

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All data provided by Aegis Mortgage Corporation

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-3

4,168 records

ARMs

Balance: 603,311,535

1. SUMMARY

Total Number of Loans	4,168	State Top 10	
Total Outstanding Loan Balance	\$603,311,535.44	California - South	10.06%
Average Outstanding Loan Balance	\$144,748.45	California - North	4.77%
Prepayment Penalty Coverage	76.13%	Florida	8.40%
Weighted Average Coupon	7.383%	Ohio	6.21%
Weighted Average Margin	6.164%	Massachusetts	5.95%
Weighted Average Initial Periodic Cap	2.981%	New York	5.57%
Weighted Average Periodic Cap	1.000%		
Weighted Average Maximum Rate	13.383%		
Weighted Average Minimum Rate	7.384%		
Weighted Average Original Term (mo.)	360	ZIP	
Weighted Average Remaining Term (mo.)	359	02151	0.47%
Weighted Average Original LTV	79.42%		
Weighted Average FICO	607		
Weighted Average DTI	40.28%	Occupancy	
First Lien Position	100.00%	Owner Occupied	95.36%
		Non-Owner Occu	4.62%
		Vacation	0.02%
Product Type		Loan Purpose	
2/28 ARM	93.33%	Purchase	30.82%
2/28 Interest Only ARM	1.96%	Cash Out Refinar	67.22%
3/27 ARM	4.68%	Rate/Term Refina	1.96%
3/27 Interest Only ARM	0.02%		

Prepayment Penalty(years)

None
 1.0
 2.0
 3.0

23.87%
 6.95%
 65.78%
 3.40%

6. Scheduled Principal Balances

Scheduled Principal Balances	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
0.01 - 50,000.00	252	\$11,058,260.12	1.83%	576	74.47%
50,000.01 - 100,000.00	1,387	105,076,820.84	17.42	591	79
100,000.01 - 150,000.00	1,101	134,813,342.30	22.35	604	79.6
150,000.01 - 200,000.00	581	100,554,169.63	16.67	608	78.98
200,000.01 - 250,000.00	348	77,492,118.83	12.84	612	80.06
250,000.01 - 300,000.00	206	56,047,851.87	9.29	613	79.08
300,000.01 - 350,000.00	97	31,509,705.09	5.22	620	81.9
350,000.01 - 400,000.00	87	32,585,216.15	5.4	626	80.12
400,000.01 - 450,000.00	39	16,654,801.51	2.76	646	81.49
450,000.01 - 500,000.00	34	16,349,464.31	2.71	624	79.61
500,000.01 - 550,000.00	12	6,340,707.79	1.05	588	77.83
550,000.01 - 600,000.00	11	6,326,813.43	1.05	570	80.26
600,000.01 - 650,000.00	11	6,964,364.88	1.15	583	75.14
700,000.01 - 750,000.00	1	726,000.00	0.12	520	72.6
800,000.01 - 850,000.00	1	811,898.69	0.13	620	65
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%
Minimum	\$35,000.00				
Maximum	\$811,898.69				
Average	\$144,748.45				

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7. Mortgage Rates

Mortgage Rates	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
3.501 - 4.000	1	\$57,847.35	0.01%	776	78.29%
4.001 - 4.500	24	5,210,387.78	0.86	725	71.73
4.501 - 5.000	67	13,060,831.86	2.16	668	74.55
5.001 - 5.500	173	34,172,445.98	5.66	658	76.27
5.501 - 6.000	384	67,964,120.43	11.27	637	77.53
6.001 - 6.500	452	76,857,645.82	12.74	641	79.71
6.501 - 7.000	588	93,908,812.42	15.57	622	78.99
7.001 - 7.500	419	61,257,570.76	10.15	607	79.92
7.501 - 8.000	469	66,333,434.65	10.99	589	80.48
8.001 - 8.500	369	46,647,728.04	7.73	575	81
8.501 - 9.000	356	42,031,539.21	6.97	570	80.53
9.001 - 9.500	249	30,371,193.86	5.03	562	81.26
9.501 - 10.000	221	24,368,960.94	4.04	551	81.15
10.001 - 10.500	151	17,830,749.20	2.96	548	80.76
10.501 - 11.000	129	13,631,818.09	2.26	545	82.02
11.001 - 11.500	64	5,770,337.83	0.96	533	75.86
11.501 - 12.000	31	2,248,429.74	0.37	554	81.17
12.001 - 12.500	20	1,531,509.55	0.25	527	76.32
12.501 - 13.000	1	56,171.93	0.01	532	71.14
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%

Minimum

Maximum

Weighted Average

3.99

12.632

7.383

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8. Original Terms to Stated Maturity

Original Terms to Stated Maturity	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
301 - 360	4,168	\$603,311,535.44	100.00%	607	79.42%
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%
Minimum	360				
Maximum	360				
Weighted Average	360				

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9. Remaining Terms to Stated Maturity

Remaining Terms to Stated Maturity	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
301 - 360	4,168	\$603,311,535.44	100.00%	607	79.42%
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%
Minimum	351				
Maximum	360				
Weighted Average	359				

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10. Loan to Value

Loan to Value	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
10.01 - 20.00	8	\$471,326.67	0.08%	618	16.67%
20.01 - 30.00	13	852,627.35	0.14	559	24.76
30.01 - 40.00	30	3,285,396.35	0.54	599	35.19
40.01 - 50.00	60	7,074,531.75	1.17	573	45.5
50.01 - 60.00	145	19,935,807.49	3.3	597	56.22
60.01 - 70.00	419	60,607,947.98	10.05	583	66.95
70.01 - 80.00	2,048	299,517,521.41	49.65	614	78.74
80.01 - 90.00	1,196	177,049,352.68	29.35	598	87
90.01 - 100.00	249	34,517,023.76	5.72	639	95.06
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%
Minimum	14.17				
Maximum	100				
Weighted Average	79.42				

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11. Fico Score

Fico Score	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
<= 500	19	\$3,528,207.09	0.58%	500	75.48%
501 - 550	944	119,837,969.98	19.86	526	75.67
551 - 600	1,152	156,382,860.20	25.92	577	79.63

601 - 620	566	80,907,010.22	13.41	610	80.76
621 - 640	482	71,273,080.24	11.81	630	80.23
641 - 660	398	66,706,121.33	11.06	650	80.39
661 - 680	249	41,030,601.11	6.8	670	81.3
681 - 700	133	22,970,159.49	3.81	689	80.75
701 - 720	84	15,051,709.96	2.49	709	82.68
721 - 750	78	13,799,347.50	2.29	733	82.27
751 - 800	60	11,546,295.78	1.91	766	79.81
801 >=	3	278,172.54	0.05	813	66.9
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%
Minimum	500				
Maximum	821				
Weighted Average	607				

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12. Loan Purpose

Loan Purpose	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
Purchase	1,377	\$185,967,276.15	30.82%	628	81.95%
Cash Out Refinance	2,713	405,545,024.44	67.22	596	78.19
Rate/Term Refinance	78	11,799,234.85	1.96	628	81.78
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%

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13. Property Type

Property Type	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
2-4 Family	214	\$39,238,852.84	6.50%	624	76.08%
Condo	177	22,644,224.83	3.75	615	78.5
Modular Home	6	672,572.09	0.11	555	81.23
PUD	336	63,467,773.87	10.52	613	81.18
Single Family	3,424	475,528,175.95	78.82	604	79.49
Townhouse	11	1,759,935.86	0.29	619	81.88
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%

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14. States - Top 30

States - Top 30	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
California - South	250	\$60,710,855.36	10.06%	615	75.98%
Florida	396	50,648,514.06	8.4	612	80.76
Ohio	398	37,478,276.10	6.21	592	82.11
Massachusetts	168	35,919,379.99	5.95	620	76.5
New York	163	33,589,568.62	5.57	594	75.3
California - North	135	28,778,041.44	4.77	622	77.53
Virginia	166	27,707,631.92	4.59	596	79.65
Texas	202	26,142,516.03	4.33	624	79.44
Connecticut	123	19,193,953.42	3.18	603	78.21
Nevada	93	18,522,921.87	3.07	619	81.93
Michigan	181	18,156,185.08	3.01	593	80.36

Illinois	122	16,556,798.93	2.74	612	81.46
Colorado	100	16,153,918.27	2.68	610	81.42
Rhode Island	88	15,486,946.60	2.57	600	76.98
New Hampshire	95	15,297,066.79	2.54	592	76.73
Minnesota	86	14,787,576.96	2.45	601	78.7
Maryland	72	13,449,183.96	2.23	627	80.93
Missouri	105	11,923,767.71	1.98	580	81.2
Washington	69	11,704,287.52	1.94	624	80.23
North Carolina	90	10,557,145.86	1.75	598	80.83
Arizona	72	10,440,334.61	1.73	610	82.01
Indiana	115	10,138,444.06	1.68	604	82.24
New Jersey	52	9,871,497.66	1.64	602	76.59
Louisiana	100	9,861,086.76	1.63	588	82.96
Pennsylvania	74	9,003,510.07	1.49	580	79.63
Georgia	59	7,558,211.09	1.25	616	84.45
Iowa	64	6,419,102.69	1.06	603	83.99
Wisconsin	59	6,172,751.80	1.02	605	79.43
Kentucky	60	5,917,504.33	0.98	611	82.53
Maine	52	5,877,645.83	0.97	586	78.06
Other	359	39,286,910.05	6.51	603	82.06
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%

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15. Documentation Type

Documentation Type	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
Alternative Documentation	152	\$28,912,037.33	4.79%	592	80.23%
Full Documentation	3,059	407,486,416.91	67.54	600	79.59
Stated Documentation	957	166,913,081.20	27.67	626	78.85

Total:		4,168	\$603,311,535.44	100.00%	607	79.42%
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16. Occupancy Status

Occupancy Status	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
Owner Occupied	3,908	\$575,323,930.23	95.36%	605	79.60%
Non-Owner Occupied	259	27,864,314.35	4.62	628	75.53
Vacation	1	123,290.86	0.02	636	95
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%

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17. Gross Margin

Gross Margin	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
1.001 - 1.500	1	\$165,600.00	0.03%	531	80.00%
2.501 - 3.000	9	1,276,086.37	0.21	672	78.48
3.001 - 3.500	32	6,927,562.67	1.15	707	72.88
3.501 - 4.000	124	24,818,366.74	4.11	666	75.66
4.001 - 4.500	233	42,251,578.53	7	647	77.55
4.501 - 5.000	441	78,106,106.56	12.95	639	78.07

5.001 - 5.500	513	83,475,022.12	13.84	632	79.3
5.501 - 6.000	488	75,090,469.62	12.45	612	79.06
6.001 - 6.500	468	69,176,149.20	11.47	600	79.69
6.501 - 7.000	429	56,407,026.47	9.35	589	81.13
7.001 - 7.500	369	46,499,569.03	7.71	573	81.13
7.501 - 8.000	299	36,933,438.48	6.12	567	80.16
8.001 - 8.500	253	28,264,856.66	4.68	558	82.29
8.501 - 9.000	190	22,362,631.92	3.71	554	80.73
9.001 - 9.500	133	15,215,460.18	2.52	550	81.97
9.501 - 10.000	105	9,753,961.01	1.62	536	78.86
10.001 - 10.500	49	4,112,046.61	0.68	542	78.26
10.501 - 11.000	21	1,663,368.88	0.28	541	81.44
11.001 - 11.500	11	812,234.39	0.13	529	73.69
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%

MINIMUM: 1.160

MAXIMUM: 11.420

NON-ZERO WA: 6.164

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18. Initial Periodic Cap

Initial Periodic Cap	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
1	52	\$5,877,645.83	0.97%	586	78.06%
3	4,116	597,433,889.61	99.03	607	79.43
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%

Minimum: 1.000

Maximum: 3.000

Weighted Average: 2.981

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19. Periodic Cap

Periodic Cap	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
1	4,168	\$603,311,535.44	100.00%	607	79.42%
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%

MINIMUM: 1.000

MAXIMUM: 1.000

NON-ZERO WA: 1.000

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20. Maximum Rate

Maximum Rate	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
9.501 - 10.000	1	\$57,847.35	0.01%	776	78.29%
10.001 - 10.500	24	5,210,387.78	0.86	725	71.73
10.501 - 11.000	67	13,060,831.86	2.16	668	74.55
11.001 - 11.500	173	34,172,445.98	5.66	658	76.27
11.501 - 12.000	384	67,964,120.43	11.27	637	77.53
12.001 - 12.500	452	76,857,645.82	12.74	641	79.71
12.501 - 13.000	588	93,908,812.42	15.57	622	78.99

13.001 - 13.500	419	61,257,570.76	10.15	607	79.92
13.501 - 14.000	469	66,333,434.65	10.99	589	80.48
14.001 - 14.500	369	46,647,728.04	7.73	575	81
14.501 - 15.000	356	42,031,539.21	6.97	570	80.53
15.001 - 15.500	249	30,371,193.86	5.03	562	81.26
15.501 - 16.000	221	24,368,960.94	4.04	551	81.15
16.001 - 16.500	151	17,830,749.20	2.96	548	80.76
16.501 - 17.000	129	13,631,818.09	2.26	545	82.02
17.001 - 17.500	64	5,770,337.83	0.96	533	75.86
17.501 - 18.000	31	2,248,429.74	0.37	554	81.17
18.001 - 18.500	20	1,531,509.55	0.25	527	76.32
18.501 - 19.000	1	56,171.93	0.01	532	71.14
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%

MINIMUM: 9.990

MAXIMUM: 18.632

NON-ZERO WA: 13.383

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21. Minimum Mortgage Rate

Minimum Mortgage Rate	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
3.001 - 3.500	1	\$141,338.26	0.02%	601	80.00%
3.501 - 4.000	1	57,847.35	0.01	776	78.29
4.001 - 4.500	24	5,210,387.78	0.86	725	71.73
4.501 - 5.000	67	13,060,831.86	2.16	668	74.55
5.001 - 5.500	172	33,800,858.31	5.6	658	76.5
5.501 - 6.000	383	67,700,405.93	11.22	637	77.52
6.001 - 6.500	452	77,219,609.73	12.8	641	79.59
6.501 - 7.000	587	93,796,812.42	15.55	622	78.98

7.001 - 7.500	419	61,257,570.76	10.15	607	79.92
7.501 - 8.000	469	66,378,797.72	11	589	80.47
8.001 - 8.500	370	46,759,728.04	7.75	575	81
8.501 - 9.000	356	42,031,539.21	6.97	570	80.53
9.001 - 9.500	250	30,457,830.79	5.05	562	81.27
9.501 - 10.000	221	24,368,960.94	4.04	551	81.15
10.001 - 10.500	150	17,713,095.97	2.94	548	80.8
10.501 - 11.000	129	13,631,818.09	2.26	545	82.02
11.001 - 11.500	65	5,887,991.06	0.98	533	75.84
11.501 - 12.000	31	2,248,429.74	0.37	554	81.17
12.001 - 12.500	20	1,531,509.55	0.25	527	76.32
12.501 - 13.000	1	56,171.93	0.01	532	71.14
Total:	4,168	\$603,311,535.44	100.00%	607	79.42%

MINIMUM: 3.250

MAXIMUM: 12.632

NON-ZERO WA: 7.384

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22. Next Rate Adjustment Date

Next Rate Adjustment Date	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
2005-09	1	\$67,598.86	0.01%	541	85.00%
2005-11	1	121,253.45	0.02	524	64
2005-12	1	121,102.53	0.02	626	95
2006-01	11	1,126,127.06	0.19	568	73.61
2006-02	7	1,207,550.51	0.2	633	73.63
2006-03	35	6,074,440.23	1.01	603	79.76
2006-04	774	106,590,015.78	17.67	602	78.88
2006-05	1,566	225,148,789.07	37.32	606	79.3

2006-06		1,507	222,541,892.30	36.89	605	79.89
2006-07		93	11,919,800.00	1.98	602	81
2007-03		2	181,808.97	0.03	649	79.99
2007-04		21	3,025,823.45	0.5	613	72.83
2007-05		63	9,515,630.35	1.58	648	78.24
2007-06		81	14,961,402.88	2.48	655	79.68
2007-07		5	708,300.00	0.12	614	75.7
Total:		4,168	\$603,311,535.44	100.00%	607	79.42%

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Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
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6/21/2004 19:52

All data provided by Aegis Mortgage Corporation

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-3

2,380 records

Fixed Rate Loans

Balance: 232,520,933

1. SUMMARY

Total Number of Loans
Total Outstanding Loan Balance
Average Outstanding Loan Balance
Fixed Rate
Prepayment Penalty Coverage
Weighted Average Coupon
Weighted Average Original Term (mo.)
Weighted Average Remaining Term (mo.)
Weighted Average Original LTV
Weighted Average FICO
Weighted Average DTI
First Lien Position

2,380
\$232,520,933.11
\$97,697.87
100.00%
83.52%
7.115%
310
309
77.38%
38.42%
82.43%

State Top 10
California - South
California - North
New York
Florida
Massachusetts
Texas

Principal Balance
10.87%
3.38%
10.31%
7.87%
7.35%
5.68%

PRODUCT

Balloon - Fixed

Fixed

Fixed - Interest Only

0.72%
98.48%
0.80%

Occupancy Status

Owner Occupied

Non-Owner Occupied

96.03%
3.97%

Loan Purpose

Purchase

Cash Out Refinance

Rate/Term Refinance

21.89%
66.70%
11.41%

Prepayment Penalty (years)

None

1.0

2.0

2.5

16.48%
14.65%
2.04%
0.54%

6. Scheduled Principal Balances

Scheduled Principal Balances	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Weighted Average Credit Score	Weighted Average Original LTV
0.01 - 50,000.00	1,049	\$31,414,783.97	13.51%	631	96.20%
50,000.01 - 100,000.00	512	37,441,951.64	16.1	648	80.02
100,000.01 - 150,000.00	328	40,076,087.64	17.24	659	72.73
150,000.01 - 200,000.00	192	33,227,215.05	14.29	671	73.45
200,000.01 - 250,000.00	113	25,184,544.80	10.83	674	73.61
250,000.01 - 300,000.00	71	19,203,505.36	8.26	674	72.82
300,000.01 - 350,000.00	53	17,068,291.18	7.34	674	75.86
350,000.01 - 400,000.00	25	9,417,681.55	4.05	697	69.56
400,000.01 - 450,000.00	12	5,160,759.65	2.22	677	74.97
450,000.01 - 500,000.00	8	3,862,362.91	1.66	716	75.25
500,000.01 - 550,000.00	6	3,106,257.03	1.34	725	70.96
550,000.01 - 600,000.00	4	2,362,283.35	1.02	680	77.46
600,000.01 - 650,000.00	4	2,569,097.42	1.1	693	68.03
650,000.01 - 700,000.00	1	662,143.94	0.28	716	75
750,000.01 - 800,000.00	1	786,018.88	0.34	766	60.54
950,000.01 - 1,000,000.00	1	977,948.74	0.42	811	65.33
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

Minimum Scheduled Principal Balance: \$13,200.00

Maximum Scheduled Principal Balance: \$977,948.74

Average Scheduled Principal Balance: \$97,697.87

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7. Mortgage Rates

Mortgage Rates	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Weighted Average Credit Score	Weighted Average Original LTV
3.501 - 4.000	1	\$523,752.66	0.23%	767	69.87%
4.501 - 5.000	40	8,988,573.48	3.87	746	62.86
5.001 - 5.500	195	39,370,832.09	16.93	722	68.07
5.501 - 6.000	244	48,319,286.36	20.78	678	70.32
6.001 - 6.500	166	24,791,351.92	10.66	662	74.28
6.501 - 7.000	207	29,665,596.15	12.76	648	75.72
7.001 - 7.500	114	15,370,647.17	6.61	626	76.96
7.501 - 8.000	98	10,553,385.88	4.54	616	78.98
8.001 - 8.500	41	3,639,316.37	1.57	599	77.57
8.501 - 9.000	55	5,288,802.56	2.27	606	81.23
9.001 - 9.500	200	9,358,437.12	4.02	639	96.08
9.501 - 10.000	150	6,059,303.77	2.61	646	95.16
10.001 - 10.500	260	10,533,732.83	4.53	606	98.47
10.501 - 11.000	232	7,537,332.59	3.24	652	98.92
11.001 - 11.500	66	2,120,335.90	0.91	626	96.14
11.501 - 12.000	32	1,321,144.63	0.57	642	97.98
12.001 - 12.500	277	8,999,570.73	3.87	630	99.69
12.501 - 13.000	2	79,530.90	0.03	614	100
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

Minimum: 3.939

Maximum: 12.750

Weighted Average: 7.115

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8. Original Terms to Stated Maturity

Original Terms to Stated Maturity	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Weighted Average Credit Score	Weighted Average Original LTV
<= 180	408	\$31,914,273.88	13.73%	655	74.79%
181 - 240	1,027	45,870,158.90	19.73	650	92.81
241 - 300	21	3,207,414.15	1.38	707	64.77
301 - 360	924	151,529,086.18	65.17	670	73.52
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

Minimum: 120

Maximum: 360

Weighted Average: 310

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9. Remaining Terms to Stated Maturity

Remaining Terms to Stated Maturity	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Weighted Average Credit Score	Weighted Average Original LTV
<= 180	408	\$31,914,273.88	13.73%	655	74.79%
181 - 240	1,027	45,870,158.90	19.73	650	92.81
241 - 300	21	3,207,414.15	1.38	707	64.77
301 - 360	924	151,529,086.18	65.17	670	73.52
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

Minimum: 118

Maximum: 360
Weighted Average: 309

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10. Loan to Value

Loan to Value	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Weighted Average Credit Score	Weighted Average Original LTV
10.01 - 20.00	2	\$131,512.06	0.06%	683	15.76%
20.01 - 30.00	14	1,293,438.01	0.56	694	25.8
30.01 - 40.00	42	4,681,355.65	2.01	688	36.2
40.01 - 50.00	51	6,345,299.77	2.73	681	46.67
50.01 - 60.00	124	19,525,005.44	8.4	676	55.66
60.01 - 70.00	243	42,975,677.52	18.48	676	65.94
70.01 - 80.00	476	73,944,251.45	31.8	664	77.51
80.01 - 90.00	243	35,526,880.89	15.28	665	86.71
90.01 - 100.00	1,185	48,097,512.32	20.69	647	98.94
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

Minimum: 13.16
Maximum: 100.00
Weighted Average: 77.38

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11. Fico Score

Fico Score	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Weighted Average Credit Score	Weighted Average Original LTV
<= 500	1	\$39,894.90	0.02%	500	33.33%
501 - 550	76	6,576,166.11	2.83	529	72.53
551 - 600	414	28,409,054.53	12.22	583	80.42
601 - 620	338	21,769,458.28	9.36	611	81.38
621 - 640	387	34,287,084.19	14.75	630	80.89
641 - 660	336	29,496,561.94	12.69	650	79.41
661 - 680	234	23,536,376.18	10.12	671	79.18
681 - 700	172	22,615,195.33	9.73	689	75.48
701 - 720	132	18,310,098.87	7.87	709	77.01
721 - 750	126	17,804,808.43	7.66	735	74.03
751 - 800	151	26,701,918.97	11.48	769	69.48
801 >=	13	2,974,315.38	1.28	806	63.22
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

Minimum: 500

Maximum: 819

Weighted Average: 665

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12. Loan Purpose

Loan Purpose	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Weighted Average Credit Score	Weighted Average Original LTV
Purchase	980	\$50,889,328.36	21.89%	648	91.07%

Cash Out Refinance	991	155,102,130.83	66.7	668	71.51
Rate/Term Refinance	409	26,529,473.92	11.41	677	85.48
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

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13. Property Type

Property Type	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Weighted Average Credit Score	Weighted Average Original LTV
2-4 Family	122	\$17,665,217.79	7.60%	664	74.15%
Condo	100	6,540,762.64	2.81	668	78.29
Modular Home	4	288,957.31	0.12	651	76.02
PUD	222	22,511,000.38	9.68	668	79.95
Single Family	1,924	184,434,765.35	79.32	664	77.38
Townhouse	8	1,080,229.64	0.46	661	72
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

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14. States - Top 30

				Weighted Average	Weighted Average
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States - Top 30	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Credit Score	Original LTV
California - South	159	\$25,276,423.22	10.87%	679	71.24%
New York	116	23,983,891.57	10.31	661	72.28
Florida	241	18,288,435.78	7.87	662	80.32
Massachusetts	113	17,098,237.66	7.35	670	72.74
Texas	193	13,214,558.68	5.68	653	83.82
Virginia	81	10,725,518.76	4.61	685	72.42
Ohio	193	10,431,552.25	4.49	647	85.07
Connecticut	78	9,353,613.32	4.02	652	75.01
Rhode Island	56	8,167,614.26	3.51	670	73.18
Maryland	54	7,898,044.61	3.4	664	79.24
California - North	64	7,859,070.32	3.38	688	71.23
New Hampshire	47	6,715,744.18	2.89	683	73.72
Washington	67	6,099,299.18	2.62	659	85.82
Louisiana	77	5,878,861.74	2.53	641	76.11
Colorado	73	5,007,477.44	2.15	656	88.16
Pennsylvania	50	4,165,614.02	1.79	649	80.06
Nevada	38	4,103,154.49	1.76	686	79.73
Arizona	50	4,088,907.61	1.76	680	81.57
Illinois	49	3,717,275.19	1.6	682	85.25
Maine	38	3,665,884.91	1.58	663	70.46
North Carolina	57	3,274,665.55	1.41	641	83.58
Minnesota	21	3,140,662.82	1.35	668	70.78
Tennessee	29	2,848,285.67	1.22	666	82.84
Indiana	62	2,798,286.75	1.2	647	82.92
Michigan	43	2,780,108.87	1.2	643	83.22
New Jersey	10	2,418,880.44	1.04	696	69.99
Kentucky	42	2,378,227.25	1.02	630	85.98
Georgia	29	1,533,511.57	0.66	638	89.29
Vermont	14	1,420,365.95	0.61	663	72.97
Iowa	24	1,381,887.48	0.59	668	82.8
Other	212	12,806,871.57	5.51	653	84.98
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

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15. Documentation Type

Documentation Type	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Weighted Average Credit Score	Weighted Average Original LTV
Alternative Documentation	75	\$7,477,991.68	3.22%	646	79.31%
Full Documentation	1,842	177,903,574.57	76.51	665	76.94
Stated Documentation	463	47,139,366.86	20.27	668	78.73
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

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16. Occupancy Status

Occupancy Status	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE	Weighted Average Credit Score	Weighted Average Original LTV
Owner Occupied	2,301	\$223,296,902.92	96.03%	664	77.55%
Non-Owner Occupied	79	9,224,030.19	3.97	675	73.21
Total:	2,380	\$232,520,933.11	100.00%	665	77.38%

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Asset Backed Securities Portfolio Ar
Aegis Mortgage Corporation
Mortgage Portfolio 2004-3
6,548 records
All records
Balance: 835,832,469

1. FICO & Documentation

FICO & Documentation	Full Doc	Alternative Doc	Stated Doc	% By Prin Bal	Avg Prin Bal	Current LTV
<= 500	0.24	0.08	0.11	0.43	178,405.10	74.97
501 - 550	12.15	0.95	2.02	15.12	123,935.43	75.46
551 - 600	15.84	0.85	5.42	22.11	118,002.50	79.7
601 - 650	22.03	1.7	7.29	31.02	118,753.23	80.34
651 - 700	10.83	0.59	7.16	18.59	139,706.25	79.86
701 - 750	5.04	0.16	2.57	7.77	154,680.87	78.53
751 - 800	3.66	0.02	0.89	4.58	181,271.16	72.5
801 - 850	0.25	0	0.13	0.39	203,280.50	63.42
Total:	70.04	4.35	25.61	100	127,646.99	78.78

2. Current LTV

Current LTV	FICO 500 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 -
10.01 - 20.00	0.02	0.01	0.02	0.01	0.01	0
20.01 - 30.00	0.06	0.04	0.04	0.04	0.01	0.04
30.01 - 40.00	0.12	0.12	0.29	0.19	0.08	0.15
40.01 - 50.00	0.38	0.26	0.45	0.2	0.15	0.11
50.01 - 60.00	0.76	1.05	1.17	0.7	0.53	0.52
60.01 - 70.00	3.08	2.21	2.8	2.2	0.92	1.05
70.01 - 80.00	6.07	9.6	15.66	8.16	3.34	1.74
80.01 - 90.00	4.98	7.15	6.13	4.99	1.52	0.61

90.01 - 100.00		0.07	1.66	4.46	2.11	1.2	0.36
Total:		15.55	22.11	31.02	18.59	7.77	4.58

3. Principal Balance

Principal Balance	FICO 500 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800
0.01 - 50,000.00	0.65	1.23	2.02	0.85	0.23	0.1
50,000.01 - 100,000.00	3.72	4.55	5.02	2.52	0.85	0.33
100,000.01 - 150,000.00	3.39	5	7.09	3.27	1.36	0.78
150,000.01 - 200,000.00	2.28	3.16	5.58	3.24	1.11	0.6
200,000.01 - 250,000.00	1.65	2.66	3.56	2.48	1.43	0.51
250,000.01 - 300,000.00	1.49	1.72	2.46	1.99	0.71	0.56
300,000.01 - 350,000.00	0.46	1.29	1.59	1.28	0.89	0.31
350,000.01 - 400,000.00	0.53	0.76	1.57	1.44	0.31	0.41
400,000.01 - 450,000.00	0.05	0.51	0.72	0.76	0.36	0.21
450,000.01 - 500,000.00	0.41	0.34	0.69	0.41	0.23	0.34
500,000.01 - 550,000.00	0.26	0.25	0.25	0.06	0.07	0.19
550,000.01 - 600,000.00	0.28	0.34	0.21	0.07	0.07	0.07
600,000.01 - 650,000.00	0.3	0.31	0.15	0.23	0.08	0.08
650,000.01 - 700,000.00	0	0	0	0	0.08	0
700,000.01 - 750,000.00	0.09	0	0	0	0	0
750,000.01 - 800,000.00	0	0	0	0	0	0.09
800,000.01 - 850,000.00	0	0	0.1	0	0	0
950,000.01 - 1,000,000.00	0	0	0	0	0	0
Total:	15.55	22.11	31.02	18.59	7.77	4.58

4. Prepayment Penalty Term At Origination

Prepayment Penalty Term At Origination	FICO 500 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800
0	3.57	5.66	6.45	3.99	1.36	0.7

12		1.47	1.45	2.71	2.15	0.83	0.47
24		9.91	12.46	15.5	7.01	2.28	0.88
30		0	0.03	0.06	0.01	0.03	0.02
36		0.6	2.51	6.3	5.42	3.28	2.5
Total:		15.55	22.11	31.02	18.59	7.77	4.58

5. Mortgage Rates

Mortgage Rates	FICO 500 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 -
3.501 - 4.000	0	0	0	0	0	0.07
4.001 - 4.500	0	0	0.11	0.04	0.27	0.21
4.501 - 5.000	0	0.03	0.75	0.53	0.6	0.72
5.001 - 5.500	0.03	0.23	2.02	2.9	1.68	1.76
5.501 - 6.000	0.09	1.64	5.74	3.84	1.76	0.63
6.001 - 6.500	0.28	1.93	4.93	3.1	1.45	0.47
6.501 - 7.000	1.14	2.99	5.85	3.64	0.88	0.29
7.001 - 7.500	1.43	2.69	2.88	1.51	0.51	0.15
7.501 - 8.000	2.11	3.2	2.59	1.08	0.14	0.08
8.001 - 8.500	2.02	2.21	1.33	0.42	0.03	0.02
8.501 - 9.000	1.88	2.29	1.19	0.18	0.08	0.05
9.001 - 9.500	1.77	1.3	1.25	0.32	0.1	0.02
9.501 - 10.000	1.67	0.98	0.58	0.25	0.12	0.03
10.001 - 10.500	1.24	1.35	0.64	0.13	0.02	0.01
10.501 - 11.000	0.99	0.7	0.39	0.3	0.11	0.04
11.001 - 11.500	0.58	0.19	0.09	0.07	0.01	0
11.501 - 12.000	0.14	0.15	0.05	0.08	0.01	0
12.001 - 12.500	0.18	0.21	0.64	0.19	0.03	0.01
12.501 - 13.000	0.01	0	0.01	0	0	0
Total:	15.55	22.11	31.02	18.59	7.77	4.58

6. Mortgage Rate

Mortgage Rate	LTV 10 - 20	LTV 21 - 30	LTV 31 - 40	LTV 41 - 50	LTV 51 - 60	LTV 61 - 70
3.501 - 4.000	0	0	0	0	0	0.06
4.001 - 4.500	0	0	0	0.03	0.11	0.12
4.501 - 5.000	0	0.03	0.08	0.06	0.35	0.68
5.001 - 5.500	0	0.02	0.13	0.33	0.99	1.86
5.501 - 6.000	0.01	0.06	0.1	0.35	1.27	2.39
6.001 - 6.500	0.01	0.03	0.18	0.09	0.53	0.99
6.501 - 7.000	0.01	0.03	0.2	0.32	0.53	1.44
7.001 - 7.500	0	0.01	0.06	0.05	0.3	1.13
7.501 - 8.000	0.01	0.03	0.04	0.11	0.26	1.02
8.001 - 8.500	0	0.01	0.03	0.1	0.11	0.73
8.501 - 9.000	0.01	0.02	0.07	0.06	0.15	0.71
9.001 - 9.500	0	0	0	0.07	0.08	0.33
9.501 - 10.000	0	0	0.01	0.04	0.02	0.52
10.001 - 10.500	0.02	0.01	0	0.04	0.03	0.13
10.501 - 11.000	0	0	0.01	0.01	0.01	0.21
11.001 - 11.500	0	0	0.02	0.01	0.06	0.1
11.501 - 12.000	0	0	0	0	0.02	0.02
12.001 - 12.500	0	0	0	0.01	0	0.03
12.501 - 13.000	0	0	0	0	0	0
Total:	0.09	0.25	0.95	1.68	4.81	12.47

7. Mortgage Rate

Mortgage Rate	Current LTV 10 - 20	Current LTV 21 - 30	Current LTV 31 - 40	Current LTV 41 - 50	Current LTV 51 - 60	Current LTV 61 - 70
3.501 - 4.000	0	0	0	0	0	0.06
4.001 - 4.500	0	0	0	0.03	0.11	0.12
4.501 - 5.000	0	0.03	0.08	0.12	0.4	0.59
5.001 - 5.500	0	0.02	0.13	0.33	0.99	1.86
5.501 - 6.000	0.01	0.06	0.12	0.33	1.32	2.34
6.001 - 6.500	0.01	0.03	0.18	0.09	0.55	0.97
6.501 - 7.000	0.01	0.03	0.2	0.34	0.51	1.44
7.001 - 7.500	0	0.01	0.06	0.05	0.3	1.13
7.501 - 8.000	0.01	0.03	0.04	0.11	0.26	1.02
8.001 - 8.500	0	0.01	0.03	0.09	0.11	0.73

8.501 - 9.000		0.01	0.02	0.07	0.06	0.15	0.71
9.001 - 9.500		0	0	0	0.07	0.08	0.33
9.501 - 10.000		0	0	0.01	0.04	0.02	0.52
10.001 - 10.500		0.02	0.01	0	0.04	0.03	0.13
10.501 - 11.000		0	0	0.01	0.01	0.01	0.21
11.001 - 11.500		0	0	0.02	0.01	0.06	0.1
11.501 - 12.000		0	0	0	0	0.02	0.02
12.001 - 12.500		0	0	0	0.01	0	0.03
12.501 - 13.000		0	0	0	0	0	0
Total:		0.09	0.25	0.97	1.72	4.91	12.3

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7. Mortgage Rate

Mortgage Rate	Current LTV 10 - 20	Current LTV 21 - 30	Current LTV 31 - 40	Current LTV 41 - 50	Current LTV 51 - 60	Current LTV 61 - 70
3.501 - 4.000	0	0	0	0	0	0.06
4.001 - 4.500	0	0	0	0.03	0.11	0.12
4.501 - 5.000	0	0.03	0.08	0.12	0.4	0.59
5.001 - 5.500	0	0.02	0.13	0.33	0.99	1.86
5.501 - 6.000	0.01	0.06	0.12	0.33	1.32	2.34
6.001 - 6.500	0.01	0.03	0.18	0.09	0.55	0.97
6.501 - 7.000	0.01	0.03	0.2	0.34	0.51	1.44
7.001 - 7.500	0	0.01	0.06	0.05	0.3	1.13
7.501 - 8.000	0.01	0.03	0.04	0.11	0.26	1.02
8.001 - 8.500	0	0.01	0.03	0.09	0.11	0.73
8.501 - 9.000	0.01	0.02	0.07	0.06	0.15	0.71
9.001 - 9.500	0	0	0	0.07	0.08	0.33
9.501 - 10.000	0	0	0.01	0.04	0.02	0.52
10.001 - 10.500	0.02	0.01	0	0.04	0.03	0.13
10.501 - 11.000	0	0	0.01	0.01	0.01	0.21
11.001 - 11.500	0	0	0.02	0.01	0.06	0.1
11.501 - 12.000	0	0	0	0	0.02	0.02
12.001 - 12.500	0	0	0	0.01	0	0.03
12.501 - 13.000	0	0	0	0	0	0
Total:	0.09	0.25	0.97	1.72	4.91	12.3

analysis

FICO 801 - 850	Total	WAC	Gross Margin
0.01	0.07	7.717	6.734
0.02	0.26	6.702	6.685
0.02	0.97	6.664	6.235
0.03	1.59	6.716	6.142
0	4.72	6.331	5.569
0.21	12.47	6.828	6.181
0.09	44.66	6.844	5.766
0	25.39	7.823	6.782

0.01	9.87	9.334	6.751
0.39	100	7.308	6.164

FICO 801 - 850	Total	Current LTV	WAC	Gross Margin
0.01	5.08	90.5	10.131	7.678
0.06	17.05	79.2	8.12	6.858
0.04	20.92	77.96	7.36	6.321
0.04	16.01	77.54	6.977	5.976
0	12.28	78.41	6.789	5.804
0.06	9	77.42	6.802	5.888
0	5.81	79.7	6.721	5.887
0	5.03	77.7	6.609	5.645
0	2.61	79.88	6.385	5.324
0	2.42	78.72	6.646	5.742
0.06	1.13	75.45	6.8	6.015
0	1.04	79.44	7.183	6.579
0	1.14	73.17	6.429	5.47
0	0.08	74.73	5.639	0
0	0.09	72.6	9.164	7.914
0	0.09	60.46	4.8	0
0	0.1	64.95	7.514	6.264
0.12	0.12	65.2	5.75	0
0.39	100	78.78	7.308	6.164

FICO 801 - 850	Total	Current LTV	WAC	Gross Margin	Avg Prin Bal
0.08	21.81	80.34	7.813	6.443	115,604.98

0.02	9.09	74.84	6.998	6.155	182,207.94
0.01	48.05	79.99	7.367	6.121	136,935.10
0	0.15	78.57	7.634	0	103,779.29
0.29	20.9	76.1	6.779	5.06	108,556.07
0.39	100	78.78	7.308	6.164	127,646.99

FICO 801 - 850	Total	Current LTV	WAC	Gross Margin	Avg Prin Bal
0	0.07	69.84	3.944	2.749	290,800.01
0	0.62	71.67	4.364	3.114	217,099.49
0.01	2.64	69.7	4.882	3.659	206,069.21
0.17	8.8	71.79	5.3	4.167	199,845.86
0.2	13.91	74.45	5.801	4.672	185,164.66
0	12.16	78.31	6.281	5.088	164,480.58
0	14.78	78.13	6.761	5.555	155,439.51
0	9.17	79.26	7.274	6.065	143,767.76
0	9.2	80.22	7.778	6.57	135,602.86
0	6.02	80.69	8.27	7.038	122,651.33
0	5.66	80.56	8.76	7.445	115,134.65
0	4.75	84.71	9.3	7.95	88,484.70
0.01	3.64	83.9	9.782	8.465	82,016.89
0	3.39	87.31	10.308	8.939	69,013.34
0	2.53	88.01	10.796	9.434	58,640.31
0	0.94	81.28	11.275	9.91	60,697.49
0	0.43	87.37	11.783	10.454	56,659.91
0	1.26	96.27	12.445	10.883	35,458.18
0	0.02	88.03	12.667	11.382	45,234.28
0.39	100	78.78	7.308	6.164	127,646.99

LTV 71 - 80	LTV 81 - 90	LTV 91 - 100	Total	WA FICO	Gross Margin	Avg Prin Bal
0.01	0	0	0.07	768	2,749	290,800.01
0.28	0.09	0	0.62	725	3,114	217,099.49
1.29	0.14	0	2.64	700	3,659	206,069.21
4.54	0.9	0.03	8.8	692	4,167	199,845.86
7.5	2.11	0.12	13.91	654	4,672	185,164.66
7.25	2.41	0.66	12.16	646	5,088	164,480.58
8.2	3.3	0.76	14.78	629	5,555	155,439.51
4.67	2.39	0.57	9.17	611	6,065	143,767.76
3.57	3.33	0.83	9.2	593	6,57	135,602.86
2.04	2.49	0.52	6.02	577	7,098	122,651.33
1.49	2.66	0.49	5.66	574	7,445	115,134.65
1.26	1.78	1.22	4.75	580	7.95	88,484.70
0.79	1.45	0.82	3.64	570	8,465	82,016.89
0.82	1.01	1.33	3.39	570	8,939	69,013.34
0.38	0.91	1	2.53	583	9,434	58,640.31
0.26	0.25	0.24	0.94	558	9.91	60,697.49
0.12	0.11	0.17	0.43	587	10,454	56,659.91
0.09	0.07	1.07	1.26	615	10,883	35,458.18
0.01	0	0.01	0.02	580	11,382	45,234.28
44.56	25.37	9.82	100	623	6,164	127,646.99

Current LTV 71 - 80	Current LTV 81 - 90	Current LTV 91 - 100	Total	WA FICO	Gross Margin	Avg Prin Bal
0.01	0	0	0.07	768	2,749	290,800.01
0.28	0.09	0	0.62	725	3,114	217,099.49
1.29	0.14	0	2.64	700	3,659	206,069.21
4.54	0.9	0.03	8.8	692	4,167	199,845.86
7.5	2.11	0.12	13.91	654	4,672	185,164.66
7.25	2.41	0.66	12.16	646	5,088	164,480.58
8.2	3.35	0.71	14.78	629	5,555	155,439.51
4.67	2.39	0.57	9.17	611	6,065	143,767.76
3.57	3.33	0.83	9.2	593	6,57	135,602.86
2.04	2.49	0.52	6.02	577	7,098	122,651.33

1.49	2.66	0.49	5.66	574	7,445	115,134.65
1.26	1.78	1.22	4.75	580	7.95	88,484.70
0.79	1.45	0.82	3.64	570	8.465	82,016.89
0.82	1.01	1.33	3.39	570	8.939	69,013.34
0.38	0.91	1	2.53	583	9.434	58,640.31
0.26	0.25	0.24	0.94	558	9.91	60,697.49
0.12	0.11	0.17	0.43	587	10.454	56,659.91
0.09	0.07	1.07	1.26	615	10.883	35,458.18
0.01	0	0.01	0.02	580	11.382	45,234.28
44.56	25.42	9.77	100	623	6.164	127,646.99

commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into
 1 assumptions and parameters determined by it in good faith. It is important that you (recipient)
 n connection with the preparation of these materials or an assessment of the transaction described
 fferent contemporaneous good faith analyses or assessment of the transaction described above. Past
 plied is made regarding future performance. Opinions and estimates may be changed without
 as not represent or warrant its accuracy or completeness. This material does not purport to contain
 analysis of the transaction(s) described in these materials and of the data set forth in them. Each

analysis of the transaction(s) described in these materials and of the data set prior to them. Each materials and should consult their own professional advisors. CSFB may, from time to time, business from such issuers, and/or have a position or effect transactions in the securities or ly to sophisticated investors who are capable of understanding and assuming the risks involved. limited to, spot and forward interest and exchange rates), time to maturity, market conditions and rduct its own investigation and analysis of the product and consult with its own professional

Current LTV 71 - 80	Current LTV 81 - 90	Current LTV 91 - 100	Total	WA FICO	Gross Margin	Avg Prin Bal
0.01	0	0	0.07	768	2.749	290,800.01
0.28	0.09	0	0.62	725	3.114	217,099.49
1.29	0.14	0	2.64	700	3.659	206,069.21
4.54	0.9	0.03	8.8	692	4.167	199,845.86
7.5	2.11	0.12	13.91	654	4.672	185,164.66
7.25	2.41	0.66	12.16	646	5.088	164,480.58
8.2	3.35	0.71	14.78	629	5.555	155,439.51
4.67	2.39	0.57	9.17	611	6.065	143,767.76
3.57	3.33	0.83	9.2	593	6.57	135,602.86
2.04	2.49	0.52	6.02	577	7.038	122,651.33
1.49	2.66	0.49	5.66	574	7.445	115,134.65
1.26	1.78	1.22	4.75	580	7.95	88,484.70
0.79	1.45	0.82	3.64	570	8.465	82,016.89
0.82	1.01	1.33	3.39	570	8.939	69,013.34
0.38	0.91	1	2.53	583	9.434	58,640.31
0.26	0.25	0.24	0.94	558	9.91	60,697.49
0.12	0.11	0.17	0.43	587	10.454	56,659.91
0.09	0.07	1.07	1.26	615	10.883	35,458.18
0.01	0	0.01	0.02	580	11.382	45,234.28
44.56	25.42	9.77	100	623	6.164	127,646.99

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-3

6,548 records
All records
Balance: 835,832,469

DISTRIBUTION BY FICO	Count	Balance	% of Balance	Gross Rate	Gross Margin	Gross Life/yr	Gross Life/floor	Serv Fee	Sched Rem	Rem Amt	Orig Term	Initial Cap	Periodic Cap	Adjustment	Month to Next	Provided LTV	Known FICOs	Avg Balance	LTV > 80 w M
= 500	20	3,568,101.99	0.43	8.649	7.643	14.644	8.644	0.500	357	357	358	3,000	1,000		23	75.01	500	178,405.10	0.00
501 - 510	180	19,866,514.11	2.38	9.342	8.094	15.352	9.352	0.500	357	357	358	2,977	1,000		23	75.99	506	110,369.52	0.00
511 - 520	207	25,655,090.65	3.07	8.783	7.509	14.774	8.774	0.500	358	358	359	2,977	1,000		23	74.27	515	123,937.64	0.00
521 - 530	213	26,917,687.91	3.22	8.802	7.622	14.839	8.844	0.500	354	356	355	2,958	1,000		23	75.65	526	126,374.12	0.00
531 - 540	223	28,713,511.68	3.44	8.635	7.344	14.637	8.637	0.500	358	358	359	2,984	1,000		23	75.82	535	128,760.14	0.00
541 - 550	197	25,261,331.74	3.02	8.585	7.361	14.620	8.620	0.500	356	356	357	2,932	1,000		24	75.38	546	128,230.11	0.00
551 - 560	260	33,413,605.82	4.00	8.365	7.092	14.398	8.398	0.500	356	357	357	2,983	1,000		23	78.24	555	137,235.74	0.00
561 - 570	219	30,054,626.68	3.60	8.199	6.957	14.249	8.249	0.500	354	354	355	2,989	1,000		24	79.21	576	127,069.03	0.00
571 - 580	210	26,684,495.35	3.19	8.331	7.096	14.320	8.320	0.500	355	355	356	2,970	1,000		24	79.21	576	127,069.03	0.00
581 - 590	434	49,774,318.86	5.96	7.640	6.183	13.421	7.421	0.500	346	346	347	2,976	1,000		23	74.31	596	114,687.37	0.00
591 - 600	443	44,864,868.02	5.37	7.631	6.171	13.328	7.328	0.500	341	341	342	2,993	1,000		23	75.55	606	112,578.23	0.00
601 - 610	476	53,563,437.21	6.41	7.349	5.921	13.121	7.114	0.500	346	345	347	2,984	1,000		24	74.92	615	114,750.07	0.00
611 - 620	428	49,113,031.29	5.88	7.170	5.684	12.901	6.901	0.500	345	345	346	2,964	1,000		23	74.47	626	119,223.53	0.00
621 - 630	456	54,365,931.68	6.50	6.971	5.505	12.747	6.747	0.500	342	340	343	2,963	1,000		24	74.31	635	123,956.98	0.00
631 - 640	413	51,194,232.75	6.12	6.846	5.375	12.563	6.563	0.500	345	343	345	2,980	1,000		24	72.74	646	124,394.31	0.00
641 - 650	410	51,001,667.04	6.10	6.963	5.455	12.635	6.646	0.500	342	342	343	2,982	1,000		24	75.36	655	139,509.31	0.00
651 - 660	324	45,201,016.23	5.41	6.705	5.221	12.425	6.430	0.500	341	340	342	2,982	1,000		24	75.09	666	130,648.04	0.00
661 - 670	241	31,486,177.26	3.77	6.800	5.395	12.601	6.601	0.500	340	340	342	2,988	1,000		24	74.72	675	136,697.52	0.00
671 - 680	242	33,080,800.03	3.96	6.628	5.254	12.350	6.371	0.500	342	340	342	2,987	1,000		25	75.33	685	151,544.03	0.00
681 - 690	176	26,671,749.02	3.19	6.487	5.245	12.454	6.461	0.500	339	329	330	3,000	1,000		24	75.64	725	145,491.81	0.00
691 - 700	129	18,913,605.80	2.26	6.239	5.050	12.208	6.208	0.500	337	337	338	3,000	1,000		25	73.07	705	147,847.43	0.00
701 - 710	131	19,368,013.01	2.32	6.380	5.047	12.194	6.194	0.500	343	341	343	2,974	1,000		24	73.49	705	147,847.43	0.00
711 - 720	85	13,993,795.82	1.67	6.295	5.250	12.351	6.351	0.500	326	325	327	3,000	1,000		24	75.10	715	146,632.89	0.00
721 - 730	80	10,101,827.43	1.39	5.992	4.814	12.072	6.072	0.500	329	329	330	3,000	1,000		24	75.64	725	145,491.81	0.00
731 - 740	71	10,692,905.49	1.28	5.947	4.717	11.949	5.949	0.500	332	331	333	3,000	1,000		26	75.50	736	150,604.30	0.00
741 - 750	53	9,271,905.73	1.11	5.901	4.924	12.003	6.003	0.500	333	333	333	3,000	1,000		24	74.02	745	174,941.62	0.00
751 - 760	74	13,534,958.29	1.62	5.827	4.549	11.828	5.828	0.500	342	342	343	3,000	1,000		24	71.93	755	182,904.84	0.00
761 - 770	42	10,101,827.43	1.21	5.688	4.618	11.942	5.942	0.500	337	336	338	3,000	1,000		23	68.78	765	194,265.91	0.00
771 - 780	42	7,788,360.76	0.81	5.737	4.525	11.625	5.625	0.500	326	325	327	3,000	1,000		26	73.26	775	161,627.64	0.00
781 - 790	28	4,343,705.07	0.52	5.681	4.838	12.088	6.088	0.500	345	345	346	3,000	1,000		31	69.04	784	155,132.32	0.00
791 - 800	15	3,479,363.20	0.42	5.278	3.715	10.965	4.965	0.500	343	343	344	3,000	1,000		31	66.49	795	231,957.55	0.00
801 - 810	13	2,050,017.37	0.25	5.581	4.467	11.717	5.717	0.500	336	326	327	3,000	1,000		31	58.45	803	157,693.64	0.00
811 - 820	2	1,067,847.01	0.13	5.719	4.664	11.914	5.914	0.500	358	358	360	0.000	0.000		0	66.31	812	533,923.51	0.00
= 821	1	134,623.54	0.02	5.914	4.664	11.914	5.914	0.500	359	359	360	3,000	1,000		23	79.29	821	134,623.54	0.00
Total:	6,548	835,832,468.55	100.00	7.308	6.164	13.383	7.384	0.500	345	345	346	2,981	1,000		24	74.94	623	127,606.99	0.00
Min FICO: 500																			
Max FICO: 821																			

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Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-3

6,548 records

All records

Balance: 835,832,469

1. DISTRIBUTION BY FICO

DISTRIBUTION BY FICO	Count	Balance	% of Balance	Gross Rate	Gross Margin	Gross Lifecap	Gross Lifefloor	Serv Fees	Sched Rem Term	Rem Amort	Orig Term	Initial Cap	Periodic Cap
500	20	3,568,101.99	0.43	8.649	7.643	14.644	8.644	0.5	357	357	358	3,000	1,000
501 - 510	180	19,866,514.11	2.38	9.342	8.094	15.352	9.352	0.5	357	357	358	2,977	1,000
511 - 520	207	25,655,090.65	3.07	8.783	7.509	14.774	8.774	0.5	358	358	359	2,974	1,000
521 - 530	213	26,917,687.91	3.22	8.802	7.622	14.839	8.844	0.5	354	356	355	2,958	1,000
531 - 540	223	28,713,511.68	3.44	8.635	7.344	14.637	8.637	0.5	358	358	359	2,984	1,000
541 - 550	197	25,261,331.74	3.02	8.585	7.361	14.620	8.620	0.5	356	356	357	2,932	1,000
551 - 560	260	33,413,605.82	4.00	8.365	7.092	14.398	8.398	0.5	356	356	357	2,983	1,000
561 - 570	219	30,054,626.68	3.60	8.199	6.957	14.249	8.249	0.5	354	354	355	2,989	1,000
571 - 580	210	26,684,495.35	3.19	8.331	7.096	14.320	8.320	0.5	355	355	356	2,970	1,000
581 - 590	434	49,774,318.86	5.96	7.640	6.183	13.421	7.421	0.5	346	346	347	2,976	1,000
591 - 600	443	44,864,868.02	5.37	7.631	6.171	13.328	7.328	0.5	341	341	342	2,993	1,000
601 - 610	476	53,563,437.21	6.41	7.349	5.921	13.121	7.114	0.5	346	345	347	2,994	1,000
611 - 620	428	49,113,031.29	5.88	7.170	5.684	12.901	6.901	0.5	345	343	346	2,984	1,000
621 - 630	456	54,365,931.68	6.50	6.971	5.505	12.747	6.747	0.5	342	340	343	2,963	1,000
631 - 640	413	51,194,232.75	6.12	6.846	5.375	12.563	6.563	0.5	345	343	345	2,980	1,000
641 - 650	410	51,001,667.04	6.10	6.963	5.455	12.635	6.646	0.5	342	342	343	2,986	1,000
651 - 660	324	45,201,016.23	5.41	6.705	5.221	12.425	6.430	0.5	341	340	342	2,982	1,000
661 - 670	241	31,486,177.26	3.77	6.800	5.395	12.601	6.601	0.5	341	340	342	2,988	1,000
671 - 680	242	33,080,800.03	3.96	6.628	5.254	12.350	6.371	0.5	342	340	342	2,988	1,000
681 - 690	176	26,671,749.02	3.19	6.487	5.245	12.454	6.461	0.5	340	339	341	2,987	1,000
691 - 700	129	18,913,605.80	2.26	6.239	5.050	12.208	6.208	0.5	337	337	338	3,000	1,000
701 - 710	131	19,368,013.01	2.32	6.380	5.047	12.194	6.194	0.5	343	341	343	2,974	1,000
711 - 720	85	13,993,795.82	1.67	6.295	5.250	12.351	6.351	0.5	326	325	327	3,000	1,000

721 - 730	80	11,639,344.71	1.39	5.992	4.814	12.072	6.072	0.5	329	329	330	3,000	1,000
731 - 740	71	10,692,905.49	1.28	5.947	4.717	11.949	5.949	0.5	332	331	333	3,000	1,000
741 - 750	53	9,271,905.73	1.11	5.901	4.924	12.003	6.003	0.5	333	333	333	3,000	1,000
751 - 760	74	13,534,958.29	1.62	5.827	4.549	11.828	5.828	0.5	342	342	343	3,000	1,000
761 - 770	52	10,101,827.43	1.21	5.688	4.618	11.942	5.942	0.5	337	336	338	3,000	1,000
771 - 780	42	6,788,360.76	0.81	5.737	4.525	11.625	5.625	0.5	326	325	327	3,000	1,000
781 - 790	28	4,343,705.07	0.52	5.681	4.838	12.088	6.088	0.5	345	345	346	3,000	1,000
791 - 800	15	3,479,363.20	0.42	5.278	3.715	10.965	4.965	0.5	343	343	344	3,000	1,000
801 - 810	13	2,050,017.37	0.25	5.581	4.467	11.717	5.717	0.5	326	326	327	3,000	1,000
811 - 820	2	1,067,847.01	0.13	5.719	0.000	0.000	0.000	0.5	358	358	360	0,000	0,000
821	1	134,623.54	0.02	5.914	4.664	11.914	5.914	0.5	359	359	360	3,000	1,000
Total:	6,548	835,832,468.55	100.00	7.308	6.164	13.383	7.384	0.5	345	345	346	2,981	1

Min FICO: 500

Max FICO: 821

Top

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6/23/2004 12:54

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Month to Next Adjustment	Provided LTV	Known FICO's	Avg Balance	LTV > 80 w MI
23	75.01	500	178,405.10	0
23	75.99	506	110,369.52	0
23	74.27	515	123,937.64	0
23	75.65	526	126,374.12	0
23	75.82	535	128,760.14	0
24	75.38	546	128,230.11	0
23	78.24	555	128,513.87	0
24	78.29	565	137,235.74	0
24	79.21	576	127,069.03	0
23	74.34	586	114,687.37	0
23	74.31	596	101,275.10	0
24	75.55	606	112,528.23	0
23	74.92	615	114,750.07	0
24	75.47	626	119,223.53	0
24	74.31	635	123,956.98	0
24	72.74	646	124,394.31	0
24	75.36	655	139,509.31	0
24	75.09	666	130,648.04	0
24	74.72	675	136,697.52	0
25	75.33	685	151,544.03	0
25	73.07	695	146,617.10	0
24	73.49	705	147,847.43	0
24	75.1	715	164,632.89	0

24	75.64	725	145,491.81	0
26	75.5	736	150,604.30	0
24	74.02	745	174,941.62	0
24	71.93	755	182,904.84	0
23	68.78	765	194,265.91	0
26	73.26	775	161,627.64	0
31	69.04	784	155,132.32	0
31	66.39	795	231,957.55	0
31	58.45	803	157,693.64	0
0	66.31	812	533,923.51	0
23	79.29	821	134,623.54	0
24	74.94	623	127,646.99	0

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3 based on assumptions and parameters determined by it in
lected or that could apply in connection with the preparation of
nd other considerations, could result in different
itee of future performance, and no representation or warranty,
'n obtained from or based upon sources believed by CSFB to be

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-3

6,548 records

All records

Balance: 835,832,469

1. DISTRIBUTION BY FICO

DISTRIBUTION BY FICO	Count	Balance	% of Balance	Gross Rate	Gross Margin	Gross Lifecap	Gross Lifefloor	Serv Fees	Sched Rem Term	Rem Amort	Orig Term	Initial Cap	Periodic Cap
500	20	3,568,101.99	0.43	8.649	7.643	14,644	8,644	0.5	357	357	358	3,000	1,000
501 - 510	180	19,866,514.11	2.38	9.342	8.094	15,352	9,352	0.5	357	357	358	2,977	1,000
511 - 520	207	25,655,090.65	3.07	8.783	7.509	14,774	8,774	0.5	358	358	359	2,974	1,000
521 - 530	213	26,917,687.91	3.22	8.802	7.622	14,839	8,844	0.5	354	356	355	2,958	1,000
531 - 540	223	28,713,511.68	3.44	8.635	7.344	14,637	8,637	0.5	358	358	359	2,984	1,000
541 - 550	197	25,261,331.74	3.02	8.585	7.361	14,620	8,620	0.5	356	356	357	2,932	1,000
551 - 560	260	33,413,605.82	4.00	8.365	7.092	14,398	8,398	0.5	356	356	357	2,983	1,000
561 - 570	219	30,054,626.68	3.60	8.199	6.957	14,249	8,249	0.5	354	354	355	2,989	1,000
571 - 580	210	26,684,495.35	3.19	8.331	7.096	14,320	8,320	0.5	355	355	356	2,970	1,000
581 - 590	434	49,774,318.86	5.96	7.640	6.183	13,421	7,421	0.5	346	346	347	2,976	1,000
591 - 600	443	44,864,868.02	5.37	7.631	6.171	13,328	7,328	0.5	341	341	342	2,993	1,000
601 - 610	476	53,563,437.21	6.41	7.349	5.921	13,121	7,114	0.5	346	345	347	2,994	1,000
611 - 620	428	49,113,031.29	5.88	7.170	5.684	12,901	6,901	0.5	345	343	346	2,984	1,000
621 - 630	456	54,365,931.68	6.50	6.971	5.505	12,747	6,747	0.5	342	340	343	2,963	1,000
631 - 640	413	51,194,232.75	6.12	6.846	5.375	12,563	6,563	0.5	345	343	345	2,980	1,000
641 - 650	410	51,001,667.04	6.10	6.963	5.455	12,635	6,646	0.5	342	342	343	2,986	1,000
651 - 660	324	45,201,016.23	5.41	6.705	5.221	12,425	6,430	0.5	341	340	342	2,982	1,000
661 - 670	241	31,486,177.26	3.77	6.800	5.395	12,601	6,601	0.5	341	340	342	2,988	1,000
671 - 680	242	33,080,800.03	3.96	6.628	5.254	12,350	6,371	0.5	342	340	342	2,988	1,000
681 - 690	176	26,671,749.02	3.19	6.487	5.245	12,454	6,461	0.5	340	339	341	2,987	1,000
691 - 700	129	18,913,605.80	2.26	6.239	5.050	12,208	6,208	0.5	337	337	338	3,000	1,000
701 - 710	131	19,368,013.01	2.32	6.380	5.047	12,194	6,194	0.5	343	341	343	2,974	1,000
711 - 720	85	13,993,795.82	1.67	6.295	5.250	12,351	6,351	0.5	326	325	327	3,000	1,000

721 - 730	80	11,639,344.71	1.39	5.992	4.814	12.072	6.072	0.5	329	329	330	3.000	1.000
731 - 740	71	10,692,905.49	1.28	5.947	4.717	11.949	5.949	0.5	332	331	333	3.000	1.000
741 - 750	53	9,271,905.73	1.11	5.901	4.924	12.003	6.003	0.5	333	333	333	3.000	1.000
751 - 760	74	13,534,958.29	1.62	5.827	4.549	11.828	5.828	0.5	342	342	343	3.000	1.000
761 - 770	52	10,101,827.43	1.21	5.688	4.618	11.942	5.942	0.5	337	336	338	3.000	1.000
771 - 780	42	6,788,360.76	0.81	5.737	4.525	11.625	5.625	0.5	326	325	327	3.000	1.000
781 - 790	28	4,343,705.07	0.52	5.681	4.838	12.088	6.088	0.5	345	345	346	3.000	1.000
791 - 800	15	3,479,363.20	0.42	5.278	3.715	10.965	4.965	0.5	343	343	344	3.000	1.000
801 - 810	13	2,050,017.37	0.25	5.581	4.467	11.717	5.717	0.5	326	326	327	3.000	1.000
811 - 820	2	1,067,847.01	0.13	5.719	0.000	0.000	0.000	0.5	358	358	360	0.000	0.000
821	1	134,623.54	0.02	5.914	4.664	11.914	5.914	0.5	359	359	360	3.000	1.000
Total:	6,548	835,832,468.55	100.00	7.308	6.164	13.383	7.384	0.5	345	345	346	2.981	1

Min FICO: 500

Max FICO: 821

[Top](#)

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com

6/23/2004 12:54

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Month to Next Adjustment	Provided LTV	Known FICO's	Avg Balance	LTV > 80 w MI
23	75.01	500	178,405.10	0
23	75.99	506	110,369.52	0
23	74.27	515	123,937.64	0
23	75.65	526	126,374.12	0
23	75.82	535	128,760.14	0
24	75.38	546	128,230.11	0
23	78.24	555	128,513.87	0
24	78.29	565	137,235.74	0
24	79.21	576	127,069.03	0
23	74.34	586	114,687.37	0
23	74.31	596	101,275.10	0
24	75.55	606	112,528.23	0
23	74.92	615	114,750.07	0
24	75.47	626	119,223.53	0
24	74.31	635	123,956.98	0
24	72.74	646	124,394.31	0
24	75.36	655	139,509.31	0
24	75.09	666	130,648.04	0
24	74.72	675	136,697.52	0
25	75.33	685	151,544.03	0
25	73.07	695	146,617.10	0
24	73.49	705	147,847.43	0
24	75.1	715	164,632.89	0

24	75.64	725	145,491.81	0
26	75.5	736	150,604.30	0
24	74.02	745	174,941.62	0
24	71.93	755	182,904.84	0
23	68.78	765	194,265.91	0
26	73.26	775	161,627.64	0
31	69.04	784	155,132.32	0
31	66.39	795	231,957.55	0
31	58.45	803	157,693.64	0
0	66.31	812	533,923.51	0
23	79.29	821	134,623.54	0
24	74.94	623	127,646.99	0

a solicitation of an offer or commitment, or any advice or
3 based on assumptions and parameters determined by it in
lected or that could apply in connection with the preparation of
nd other considerations, could result in different
itee of future performance, and no representation or warranty,
n obtained from or based upon sources believed by CSFB to be

Aegis 2004-3

FOR INTERNAL DISTRIBUTION ONLY

Prepayment Speed	75% Pricing	75% Pricing
Losses	CDR	CDR
Loss Severity	30%	30%
Lag	12	12
LIBOR	Static	FWD
Triggers	Fail	Fail
Optional Redemption	To Maturity	To Maturity

Class M1

Principal Writedown	0.00%	0.00%
CDR Multiple	29.72 CDR	28.80 CDR
Cum Loss	18.52%	18.29%
Cum Default	60.99%	60.30%

Class M2

Principal Writedown	0.00%	0.00%
CDR Multiple	19.78 CDR	17.92 CDR
Cum Loss	15.02%	14.24%
Cum Default	49.42%	46.93%

Class M3

Principal Writedown	0.00%	0.00%
CDR Multiple	17.82 CDR	15.82 CDR
Cum Loss	14.14%	13.21%
Cum Default	46.54%	43.54%

This information is being provided in response to your specific request for information. CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the securities being offered has not been independently verified by CSFBC. CSFBC is not acting as a guarantor of the securities. All information contained herein is preliminary, limited in nature and the above referenced security will actually perform as described in any scenario. No investment decision with respect to the security should be made by you based solely on the information presented. This information shall constitute an offer to sell or solicit an offer to buy in any jurisdiction in which such offer, solicitation or sale would be unlawful prior to its registration in that jurisdiction. The securities may not be sold nor may an offer to buy be accepted in any jurisdiction in which such offer, solicitation or sale would be unlawful prior to its registration in that jurisdiction.

75% Pricing
CDR
30%
12
FWD + 200
Fail
To Maturity

0.00%
26.94 CDR
17.72%
58.44%

0.00%
15.72 CDR
13.17%
43.42%

0.00%
13.67 CDR
12.05%
39.74%

75% Pricing
CDR
40%
12
Static
Fail
To Maturity

0.00%
20.52 CDR
20.44%
50.46%

0.00%
14.38 CDR
16.52%
40.74%

0.00%
13.09 CDR
15.53%
38.31%

75% Pricing
CDR
40%
12
FWD
Fail
To Maturity

0.00%
19.03 CDR
19.65%
48.60%

0.00%
12.64 CDR
15.25%
37.69%

0.00%
11.28 CDR
14.11%
34.88%

nation. The information has been prepared and furnished to you solely by
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g as agent for the Issuer or its affiliates in connection with the proposed
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The above analysis alone is not intended to be a prospectus and any
olely upon the information contained in the final prospectus. Under no
itation of an offer to by nor shall there be any sale of securities in
o registration or qualification under the securities laws of such
rior to the delivery of a final prospectus relating to the securites.

75% Pricing
CDR
40%
12
FWD + 200
Fail
To Maturity

0.00%
17.28 CDR
18.59%
45.98%

0.00%
10.84 CDR
13.74%
33.97%

0.00%
9.58 CDR
12.58%
31.10%

75% Pricing
CDR
50%
12
Static
Fail
To Maturity

0.00%
15.65 CDR
21.78%
42.99%

0.00%
11.3 CDR
17.57%
34.66%

0.00%
10.34 CDR
16.50%
32.55%

75% Pricing
CDR
50%
12
FWD
Fail
To Maturity

0.00%
14.20 CDR
20.57%
40.68%

0.00%
9.74 CDR
15.90%
31.43%

0.00%
8.77 CDR
14.72%
29.10%

75% Pricing
CDR
50%
12
FWD + 200
Fail
To Maturity

0.00%
12.71 CDR
19.15%
37.88%

0.00%
8.27 CDR
14.10%
27.88%

0.00%
7.37 CDR
12.91%
25.53%

Aegis 2004-3

FOR INTERNAL DISTRIBUTION ONLY

Prepayment Speed	75% Pricing	75% Pricing
Losses	CDR	CDR
Loss Severity	30%	30%
Lag	12	12
LIBOR	Static	FWD
Triggers	Fail	Fail
Optional Redemption	To Maturity	To Maturity

Class M1

WAL	0	6.91	7.02
Principal Writedown		0.00%	0.00%
CDR Multiple		29.72 CDR	28.80 CDR
Cum Loss		18.52%	18.29%
Cum Default		60.99%	60.30%

Class M2

WAL		9.05	9.47
Principal Writedown		0.00%	0.00%
CDR Multiple		19.78 CDR	17.92 CDR
Cum Loss		15.02%	14.24%
Cum Default		49.42%	46.93%

Class M3

WAL		12.75	13.41
Principal Writedown		0.00%	0.00%
CDR Multiple		17.82 CDR	15.82 CDR
Cum Loss		14.14%	13.21%
Cum Default		46.54%	43.54%

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75% Pricing
CDR
30%
12
FWD + 200
Fail
To Maturity

7.27
0.00%
26.94 CDR
17.72%
58.44%

9.98
0.00%
15.72 CDR
13.17%
43.42%

14.19
0.00%
13.67 CDR
12.05%
39.74%

75% Pricing
CDR
40%
12
Static
Fail
To Maturity

8.46
0.00%
20.52 CDR
20.44%
50.46%

10.35
0.00%
14.38 CDR
16.52%
40.74%

14.39
0.00%
13.09 CDR
15.53%
38.31%

75% Pricing
CDR
40%
12
FWD
Fail
To Maturity

8.73
0.00%
19.03 CDR
19.65%
48.60%

10.87
0.00%
12.62 CDR
15.23%
37.65%

15.17
0.00%
11.28 CDR
14.11%
34.88%

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he Securities or any of its affiliates. The preliminary description of the under-
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itation of an offer to by nor shall there be any sale of securities in
o registration or qualification under the securities laws of such

rior to the delivery of a final prospectus relating to the securites.

75% Pricing
CDR
40%
12
FWD + 200
Fail
To Maturity

9.09
0.00%
17.28 CDR
18.59%
45.98%

11.37
0.00%
10.84 CDR
13.74%
33.97%

15.96
0.00%
9.58 CDR
12.58%
31.10%

75% Pricing
CDR
50%
12
Static
Fail
To Maturity

9.51
0.00%
15.65 CDR
21.78%
42.99%

11.26
0.00%
11.3 CDR
17.57%
34.66%

15.48
0.00%
10.34 CDR
16.50%
32.55%

75% Pricing
CDR
50%
12
FWD
Fail
To Maturity

9.87
0.00%
14.20 CDR
20.57%
40.68%

11.81
0.00%
9.74 CDR
15.90%
31.43%

16.34
0.00%
8.77 CDR
14.72%
29.10%

75% Pricing
CDR
50%
12
FWD + 200
Fail
To Maturity

10.25
0.00%
12.71 CDR
19.15%
37.88%

12.25
0.00%
8.27 CDR
14.10%
27.88%

17.01
0.00%
7.37 CDR
12.91%
25.53%

Aegis 2004-3

FOR INTERNAL DISTRIBUTION ONLY

Prepayment Speed	75% Pricing	75% Pricing
Losses	CDR	CDR
Loss Severity	30%	30%
Lag	12	12
LIBOR	Static	FWD
Triggers	Fail	Fail
Optional Redemption	To Maturity	To Maturity

Class M1

WAL	0	6.91	7.02
Principal Writedown		0.00%	0.00%
CDR Multiple		29.72 CDR	28.80 CDR
Cum Loss		18.52%	18.29%
Cum Default		60.99%	60.30%

Class M2

WAL		9.05	9.47
Principal Writedown		0.00%	0.00%
CDR Multiple		19.78 CDR	17.92 CDR
Cum Loss		15.02%	14.24%
Cum Default		49.42%	46.93%

Class M3

WAL		12.75	13.41
Principal Writedown		0.00%	0.00%
CDR Multiple		17.82 CDR	15.82 CDR
Cum Loss		14.14%	13.21%
Cum Default		46.54%	43.54%

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75% Pricing
CDR
30%
12
FWD + 200
Fail
To Maturity

7.27
0.00%
26.94 CDR
17.72%
58.44%

9.98
0.00%
15.72 CDR
13.17%
43.42%

14.19
0.00%
13.67 CDR
12.05%
39.74%

75% Pricing
CDR
40%
12
Static
Fail
To Maturity

8.46
0.00%
20.52 CDR
20.44%
50.46%

10.35
0.00%
14.38 CDR
16.52%
40.74%

14.39
0.00%
13.09 CDR
15.53%
38.31%

75% Pricing
CDR
40%
12
FWD
Fail
To Maturity

8.73
0.00%
19.03 CDR
19.65%
48.60%

10.87
0.00%
12.62 CDR
15.23%
37.65%

15.17
0.00%
11.28 CDR
14.11%
34.88%

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rior to the delivery of a final prospectus relating to the securites.

75% Pricing
CDR
40%
12
FWD + 200
Fail
To Maturity

9.09
0.00%
17.28 CDR
18.59%
45.98%

11.37
0.00%
10.84 CDR
13.74%
33.97%

15.96
0.00%
9.58 CDR
12.58%
31.10%

75% Pricing
CDR
50%
12
Static
Fail
To Maturity

9.51
0.00%
15.65 CDR
21.78%
42.99%

11.26
0.00%
11.3 CDR
17.57%
34.66%

15.48
0.00%
10.34 CDR
16.50%
32.55%

75% Pricing
CDR
50%
12
FWD
Fail
To Maturity

9.87
0.00%
14.20 CDR
20.57%
40.68%

11.81
0.00%
9.74 CDR
15.90%
31.43%

16.34
0.00%
8.77 CDR
14.72%
29.10%

75% Pricing
CDR
50%
12
FWD + 200
Fail
To Maturity

10.25
0.00%
12.71 CDR
19.15%
37.88%

12.25
0.00%
8.27 CDR
14.10%
27.88%

17.01
0.00%
7.37 CDR
12.91%
25.53%

Assumptions		
Prepays	Pricing	
Triggers	Fail	
LIBOR		20%
Run To Maturity		

Period	Date	Net Funds Rate	Effective Funds Rate
Total			
0	1-Jul-04		
1	25-Jul-04	N/A	N/A
2	25-Aug-04	3.33	23.07
3	25-Sep-04	3.37	22.86
4	25-Oct-04	3.53	22.77
5	25-Nov-04	3.45	22.47
6	25-Dec-04	3.60	22.40
7	25-Jan-05	3.52	22.11
8	25-Feb-05	3.55	21.95
9	25-Mar-05	3.96	22.17
10	25-Apr-05	3.61	21.65
11	25-May-05	3.75	21.63
12	25-Jun-05	3.66	21.38
13	25-Jul-05	3.80	21.38
14	25-Aug-05	3.70	21.13
15	25-Sep-05	3.73	21.01
16	25-Oct-05	3.88	21.01
17	25-Nov-05	3.78	20.77
18	25-Dec-05	3.93	20.77
19	25-Jan-06	3.82	20.53
20	25-Feb-06	3.84	20.41
21	25-Mar-06	4.28	20.71
22	25-Apr-06	3.89	20.18
23	25-May-06	4.04	20.19
24	25-Jun-06	5.81	21.83
25	25-Jul-06	7.77	13.34
26	25-Aug-06	7.52	13.07
27	25-Sep-06	7.52	13.05
28	25-Oct-06	7.77	13.28
29	25-Nov-06	7.52	13.01
30	25-Dec-06	8.42	13.88
31	25-Jan-07	8.15	13.59
32	25-Feb-07	8.15	13.57
33	25-Mar-07	9.02	14.42
34	25-Apr-07	8.15	13.53
35	25-May-07	8.42	13.78

36	25-Jun-07	8.84	14.18
37	25-Jul-07	9.23	14.11
38	25-Aug-07	8.94	13.79
39	25-Sep-07	8.93	13.78
40	25-Oct-07	9.23	14.06
41	25-Nov-07	8.93	13.74
42	25-Dec-07	9.89	14.68
43	25-Jan-08	9.58	14.35
44	25-Feb-08	9.58	14.34
45	25-Mar-08	10.23	14.98
46	25-Apr-08	9.57	14.30
47	25-May-08	9.89	14.60
48	25-Jun-08	9.60	14.30
49	25-Jul-08	9.93	14.61
50	25-Aug-08	9.61	14.27
51	25-Sep-08	9.61	14.25
52	25-Oct-08	9.93	14.56
53	25-Nov-08	9.60	14.22
54	25-Dec-08	9.94	14.54
55	25-Jan-09	9.63	14.21
56	25-Feb-09	9.63	14.19
57	25-Mar-09	10.66	15.21
58	25-Apr-09	9.62	14.16
59	25-May-09	9.94	14.46
60	25-Jun-09	9.62	14.12
61	25-Jul-09	9.94	14.43
62	25-Aug-09	9.62	14.09
63	25-Sep-09	9.62	14.07
64	25-Oct-09	9.93	14.37
65	25-Nov-09	9.61	14.04
66	25-Dec-09	9.93	14.34
67	25-Jan-10	9.61	14.00
68	25-Feb-10	9.61	13.98
69	25-Mar-10	10.64	14.99
70	25-Apr-10	10.31	10.31
71	25-May-10	10.65	10.65
72	25-Jun-10	10.31	10.31
73	25-Jul-10	10.65	10.65
74	25-Aug-10	10.30	10.30
75	25-Sep-10	10.29	10.29
76	25-Oct-10	10.63	10.63
77	25-Nov-10	10.29	10.29
78	25-Dec-10	10.62	10.62
79	25-Jan-11	10.28	10.28
80	25-Feb-11	10.27	10.27
81	25-Mar-11	11.37	11.37
82	25-Apr-11	10.27	10.27
83	25-May-11	10.60	10.60
84	25-Jun-11	10.26	10.26
85	25-Jul-11	10.59	10.59
86	25-Aug-11	10.25	10.25
87	25-Sep-11	10.24	10.24

88	25-Oct-11	10.58	10.58
89	25-Nov-11	10.24	10.24
90	25-Dec-11	10.57	10.57
91	25-Jan-12	10.23	10.23
92	25-Feb-12	10.22	10.22
93	25-Mar-12	10.93	10.93
94	25-Apr-12	10.22	10.22
95	25-May-12	10.55	10.55
96	25-Jun-12	10.21	10.21
97	25-Jul-12	10.55	10.55
98	25-Aug-12	10.20	10.20
99	25-Sep-12	10.20	10.20
100	25-Oct-12	10.53	10.53
101	25-Nov-12	10.19	10.19
102	25-Dec-12	10.53	10.53
103	25-Jan-13	10.18	10.18
104	25-Feb-13	10.18	10.18
105	25-Mar-13	11.26	11.26
106	25-Apr-13	10.17	10.17
107	25-May-13	10.51	10.51
108	25-Jun-13	10.16	10.16
109	25-Jul-13	10.50	10.50
110	25-Aug-13	10.16	10.16
111	25-Sep-13	10.15	10.15
112	25-Oct-13	10.49	10.49
113	25-Nov-13	10.14	10.14
114	25-Dec-13	10.48	10.48
115	25-Jan-14	10.14	10.14
116	25-Feb-14	10.13	10.13
117	25-Mar-14	11.22	11.22
118	25-Apr-14	10.13	10.13
119	25-May-14	10.46	10.46
120	25-Jun-14	10.12	10.12
121	25-Jul-14	10.45	10.45
122	25-Aug-14	10.11	10.11
123	25-Sep-14	10.11	10.11
124	25-Oct-14	10.44	10.44
125	25-Nov-14	10.10	10.10
126	25-Dec-14	10.44	10.44
127	25-Jan-15	10.10	10.10
128	25-Feb-15	10.09	10.09
129	25-Mar-15	11.17	11.17
130	25-Apr-15	10.08	10.08
131	25-May-15	10.42	10.42
132	25-Jun-15	10.08	10.08
133	25-Jul-15	10.41	10.41
134	25-Aug-15	10.07	10.07
135	25-Sep-15	10.07	10.07
136	25-Oct-15	10.40	10.40
137	25-Nov-15	10.06	10.06
138	25-Dec-15	10.39	10.39
139	25-Jan-16	10.06	10.06

140	25-Feb-16	10.05	10.05
141	25-Mar-16	10.74	10.74
142	25-Apr-16	10.05	10.05
143	25-May-16	10.38	10.38
144	25-Jun-16	10.04	10.04
145	25-Jul-16	10.37	10.37
146	25-Aug-16	10.03	10.03
147	25-Sep-16	10.03	10.03
148	25-Oct-16	10.36	10.36
149	25-Nov-16	10.03	10.03
150	25-Dec-16	10.36	10.36
151	25-Jan-17	10.02	10.02
152	25-Feb-17	10.02	10.02
153	25-Mar-17	11.09	11.09
154	25-Apr-17	10.01	10.01
155	25-May-17	10.34	10.34
156	25-Jun-17	10.01	10.01
157	25-Jul-17	10.34	10.34
158	25-Aug-17	10.00	10.00
159	25-Sep-17	10.00	10.00
160	25-Oct-17	10.33	10.33
161	25-Nov-17	9.99	9.99
162	25-Dec-17	10.32	10.32
163	25-Jan-18	9.99	9.99
164	25-Feb-18	9.99	9.99
165	25-Mar-18	11.05	11.05
166	25-Apr-18	9.98	9.98
167	25-May-18	10.31	10.31
168	25-Jun-18	9.98	9.98
169	25-Jul-18	10.31	10.31
170	25-Aug-18	9.97	9.97
171	25-Sep-18	9.97	9.97
172	25-Oct-18	10.30	10.30
173	25-Nov-18	9.96	9.96
174	25-Dec-18	10.29	10.29
175	25-Jan-19	9.96	9.96
176	25-Feb-19	9.96	9.96
177	25-Mar-19	11.02	11.02
178	25-Apr-19	9.95	9.95
179	25-May-19	10.29	10.29
180	25-Jun-19	9.96	9.96
181	25-Jul-19	10.29	10.29
182	25-Aug-19	9.96	9.96
183	25-Sep-19	9.96	9.96
184	25-Oct-19	10.29	10.29
185	25-Nov-19	9.95	9.95
186	25-Dec-19	10.28	10.28
187	25-Jan-20	9.95	9.95
188	25-Feb-20	9.95	9.95
189	25-Mar-20	10.63	10.63
190	25-Apr-20	9.95	9.95
191	25-May-20	10.28	10.28

192	25-Jun-20	9.94	9.94
193	25-Jul-20	10.27	10.27
194	25-Aug-20	9.94	9.94
195	25-Sep-20	9.94	9.94
196	25-Oct-20	10.27	10.27
197	25-Nov-20	9.94	9.94
198	25-Dec-20	10.27	10.27
199	25-Jan-21	9.94	9.94
200	25-Feb-21	9.94	9.94
201	25-Mar-21	11.00	11.00
202	25-Apr-21	9.94	9.94
203	25-May-21	10.27	10.27
204	25-Jun-21	9.94	9.94
205	25-Jul-21	10.27	10.27
206	25-Aug-21	9.93	9.93
207	25-Sep-21	9.93	9.93
208	25-Oct-21	10.27	10.27
209	25-Nov-21	9.93	9.93
210	25-Dec-21	10.27	10.27
211	25-Jan-22	9.93	9.93
212	25-Feb-22	9.93	9.93
213	25-Mar-22	11.00	11.00
214	25-Apr-22	9.94	9.94
215	25-May-22	10.27	10.27
216	25-Jun-22	9.94	9.94
217	25-Jul-22	10.27	10.27
218	25-Aug-22	9.94	9.94
219	25-Sep-22	9.94	9.94
220	25-Oct-22	10.27	10.27
221	25-Nov-22	9.94	9.94
222	25-Dec-22	10.27	10.27
223	25-Jan-23	9.94	9.94
224	25-Feb-23	9.94	9.94
225	25-Mar-23	11.01	11.01
226	25-Apr-23	9.95	9.95
227	25-May-23	10.28	10.28
228	25-Jun-23	9.95	9.95
229	25-Jul-23	10.29	10.29
230	25-Aug-23	9.96	9.96
231	25-Sep-23	9.96	9.96
232	25-Oct-23	10.29	10.29
233	25-Nov-23	9.96	9.96
234	25-Dec-23	10.30	10.30
235	25-Jan-24	9.97	9.97
236	25-Feb-24	9.97	9.97
237	25-Mar-24	10.66	10.66
238	25-Apr-24	9.98	9.98
239	25-May-24	10.31	10.31
240	25-Jun-24	9.99	9.99
241	25-Jul-24	10.32	10.32
242	25-Aug-24	9.99	9.99
243	25-Sep-24	10.00	10.00

244	25-Oct-24	10.34	10.34
245	25-Nov-24	10.01	10.01
246	25-Dec-24	10.35	10.35
247	25-Jan-25	10.02	10.02
248	25-Feb-25	10.02	10.02
249	25-Mar-25	11.10	11.10
250	25-Apr-25	10.03	10.03
251	25-May-25	10.38	10.38
252	25-Jun-25	10.05	10.05
253	25-Jul-25	10.39	10.39
254	25-Aug-25	10.06	10.06
255	25-Sep-25	10.07	10.07
256	25-Oct-25	10.41	10.41
257	25-Nov-25	10.08	10.08
258	25-Dec-25	10.43	10.43
259	25-Jan-26	10.10	10.10
260	25-Feb-26	10.11	10.11
261	25-Mar-26	11.20	11.20
262	25-Apr-26	10.13	10.13
263	25-May-26	10.47	10.47
264	25-Jun-26	10.15	10.15
265	25-Jul-26	10.50	10.50
266	25-Aug-26	10.17	10.17
267	25-Sep-26	10.18	10.18
268	25-Oct-26	10.53	10.53
269	25-Nov-26	10.20	10.20
270	25-Dec-26	10.56	10.56
271	25-Jan-27	10.23	10.23
272	25-Feb-27	10.25	10.25
273	25-Mar-27	11.36	11.36
274	25-Apr-27	10.28	10.28
275	25-May-27	10.64	10.64
276	25-Jun-27	10.31	10.31
277	25-Jul-27	10.67	10.67
278	25-Aug-27	10.35	10.35
279	25-Sep-27	10.37	10.37
280	25-Oct-27	10.73	10.73
281	25-Nov-27	10.41	10.41
282	25-Dec-27	10.78	10.78
283	25-Jan-28	10.45	10.45
284	25-Feb-28	10.48	10.48
285	25-Mar-28	11.23	11.23
286	25-Apr-28	10.53	10.53
287	25-May-28	10.90	10.90
288	25-Jun-28	10.57	10.57
289	25-Jul-28	10.95	10.95
290	25-Aug-28	10.62	10.62
291	25-Sep-28	10.65	10.65
292	25-Oct-28	11.03	11.03
293	25-Nov-28	10.70	10.70
294	25-Dec-28	11.09	11.09
295	25-Jan-29	10.76	10.76

296	25-Feb-29	10.79	10.79
297	25-Mar-29	11.99	11.99
298	25-Apr-29	10.86	10.86
299	25-May-29	11.27	11.27
300	25-Jun-29	10.94	10.94
301	25-Jul-29	11.35	11.35
302	25-Aug-29	11.03	11.03
303	25-Sep-29	11.08	11.08
304	25-Oct-29	11.50	11.50
305	25-Nov-29	11.19	11.19
306	25-Dec-29	11.62	11.62
307	25-Jan-30	11.31	11.31
308	25-Feb-30	11.37	11.37
309	25-Mar-30	12.67	12.67
310	25-Apr-30	11.52	11.52
311	25-May-30	11.99	11.99
312	25-Jun-30	11.70	11.70
313	25-Jul-30	12.19	12.19
314	25-Aug-30	11.90	11.90
315	25-Sep-30	12.02	12.02
316	25-Oct-30	12.43	12.43
317	25-Nov-30	12.05	12.05
318	25-Dec-30	12.47	12.47
319	25-Jan-31	12.08	12.08
320	25-Feb-31	12.10	12.10
321	25-Mar-31	13.42	13.42
322	25-Apr-31	12.14	12.14
323	25-May-31	12.57	12.57
324	25-Jun-31	12.19	12.19
325	25-Jul-31	12.62	12.62
326	25-Aug-31	12.25	12.25
327	25-Sep-31	12.28	12.28
328	25-Oct-31	12.72	12.72
329	25-Nov-31	12.34	12.34
330	25-Dec-31	12.80	12.80
331	25-Jan-32	12.38	12.38
332	25-Feb-32	12.38	12.38
333	25-Mar-32	13.24	13.24
334	25-Apr-32	12.38	12.38
335	25-May-32	12.80	12.80
336	25-Jun-32	12.38	12.38
337	25-Jul-32	12.80	12.80
338	25-Aug-32	12.38	12.38
339	25-Sep-32	12.38	12.38
340	25-Oct-32	12.80	12.80
341	25-Nov-32	12.38	12.38
342	25-Dec-32	12.80	12.80
343	25-Jan-33	12.38	12.38
344	25-Feb-33	12.38	12.38
345	25-Mar-33	13.71	13.71
346	25-Apr-33	12.38	12.38
347	25-May-33	12.79	12.79

348	25-Jun-33	12.38	12.38
349	25-Jul-33	12.79	12.79
350	25-Aug-33	12.38	12.38
351	25-Sep-33	12.38	12.38
352	25-Oct-33	12.79	12.79
353	25-Nov-33	12.38	12.38
354	25-Dec-33	12.79	12.79
355	25-Jan-34	12.38	12.38
356	25-Feb-34	12.38	12.38
357	25-Mar-34	13.71	13.71
358	25-Apr-34	12.38	12.38
359	25-May-34	12.79	12.79
360	25-Jun-34	11.72	11.72

Aegis ABS 2004-3 - Price/Yield - M1

Balance	\$51,400,000.00	Delay	0	Index
Coupon	1.88	Dated	7/2/2004	Mult / Margin
Settle	7/2/2004	First Payment	7/25/2004	Cap / Floor

Price	10 CPR	15 CPR	24 CPR	25 CPR
WAL	11.97	8.42	5.33	5.16
Payment Window	07/25/2004 - 03/25/2022	07/25/2004 - 04/25/2017	07/25/2004 - 07/25/2012	07/25/2004 - 03/25/2012
LIBOR_1MO	1.28	1.28	1.28	1.28
LIBOR_6MO	1.84	1.84	1.84	1.84
Prepay	10 CPR	15 CPR	24 CPR	25 CPR
No Prepays				
Lockout and Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties
Prepay Penalty Haircut	0	0	0	0
Optional Redemption	Call (Y)	Call (Y)	Call (Y)	Call (Y)

This information is being provided in response to your specific request for information. The information has been prepared and furnished to you solely acting as agent for the Issuer or its affiliates in connection with the proposed transaction. All information contained herein is preliminary, limited in nature and any investment decision with respect to the security should be made by you based solely upon the information contained in the final prospectus. This offering is unlawful prior to registration or qualification under the securities laws of such jurisdiction. The securities may not be sold nor may an offer to buy be made.

LIBOR_1MO 1.28	WAC	7.3084	WAM	345
1 / 0.60	NET	6.801931	WALA	1
999 / 0				

25.487 CPR	26 CPR	30 CPR	35 CPR	40 CPR
5.08	5.00	4.60	4.52	4.47
07/25/2004 - 01/25/2012	07/25/2004 - 11/25/2011	07/25/2004 - 10/25/2010	07/25/2004 - 10/25/2009	07/25/2004 - 12/25/2008
1.28	1.28	1.28	1.28	1.28
1.84	1.84	1.84	1.84	1.84
25.487 CPR	26 CPR	30 CPR	35 CPR	40 CPR
Exclude Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties
0	0	0	0	0
Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)

y by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as

Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to buy nor shall there be any sales accepted prior to the delivery of a final prospectus relating to the securities.

45 CPR

3.41

07/25/2004 - 05/25/2008

1.28

1.84

45 CPR

Exclude Penalties

0

Call (Y)

inary description of the under-lying assests has not been independently verified by CSFBC. CSFBC is not
as described in any scenario. The above analysis alone is not intended to be a prospectus
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Aegis ABS 2004-3 - XSSPREAD Report

Closing Da 20040701

Prepay: Group 2 = 18 CPR, Group 1A = 50 CPR, Group 1B = 50 CPR

Run To CALL

FWD LIBOR

<i>Period</i>	<i>Date</i>	
Total		
0	Jul01,04	
1	Jul25,04	3.7206
2	Aug25,04	2.9178
3	Sep25,04	2.9061
4	Oct25,04	2.8959
5	Nov25,04	2.8784
6	Dec25,04	2.8894
7	Jan25,05	2.8755
8	Feb25,05	2.8800
9	Mar25,05	2.9080
10	Apr25,05	2.8988
11	May25,05	2.9081
12	Jun25,05	2.9509
13	Jul25,05	2.9191
14	Aug25,05	2.9448
15	Sep25,05	2.9691
16	Oct25,05	2.9832
17	Nov25,05	3.0223
18	Dec25,05	3.0380
19	Jan25,06	3.0885
20	Feb25,06	3.1290
21	Mar25,06	3.0918
22	Apr25,06	3.2089
23	May25,06	3.2178
24	Jun25,06	4.6604
25	Jul25,06	3.7185
26	Aug25,06	3.5620
27	Sep25,06	3.4971
28	Oct25,06	3.5249
29	Nov25,06	3.3705
30	Dec25,06	3.7222
31	Jan25,07	3.5638
32	Feb25,07	3.4995
33	Mar25,07	3.7196
34	Apr25,07	3.3794
35	May25,07	3.4138
36	Jun25,07	3.3553
37	Jul25,07	3.4626

38	Aug25,07	3.1232
39	Sep25,07	2.8754
40	Oct25,07	2.9392
41	Nov25,07	2.8064
42	Dec25,07	2.9927
43	Jan25,08	2.8488
44	Feb25,08	2.8082
45	Mar25,08	2.9880
46	Apr25,08	2.7178
47	May25,08	2.7842
48	Jun25,08	2.6671
49	Jul25,08	2.8204
50	Aug25,08	2.6762
51	Sep25,08	2.6379
52	Oct25,08	2.7056
53	Nov25,08	2.5679
54	Dec25,08	2.6691
55	Jan25,09	2.5195
56	Feb25,09	2.4711
57	Mar25,09	2.7415
58	Apr25,09	2.3785
59	May25,09	2.4376
60	Jun25,09	2.3076
61	Jul25,09	2.4201
62	Aug25,09	2.2749
63	Sep25,09	2.2338
64	Oct25,09	2.2953
65	Nov25,09	2.1530
66	Dec25,09	2.2359
67	Jan25,10	2.0968
68	Feb25,10	2.0616

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cepted prior to the delivery of a final prospectus relating to the securities.

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scribed in any scenario. The above analysis alone is not intended to be a prospectus
of securities in any jurisdiction in which such offer, solicitation or sale would be

Aegis ABS 2004-3 - Invesco Run

ASSUMPTIONS			
Fix Prepays	12 CPR		
Arm Prepays	50 CPR		
LIBOR	FWD		
Run To Call			

Period	Date	Net Funds Cap	Effective Funds Cap	Period Total	FWD 1mo	FWD 6mo
Total						
0	1-Jul-04	0	N/A	0	1	
1	25-Jul-04	N/A	N/A	2	1.28000	1.87060
2	25-Aug-04	3.25	4.78	3	1.50750	2.07880
3	25-Sep-04	3.22	5.13	4	1.87150	2.29420
4	25-Oct-04	3.29	5.32	5	1.96920	2.45840
5	25-Nov-04	3.15	5.40	6	2.16620	2.63410
6	25-Dec-04	3.21	5.76	7	2.42040	2.80640
7	25-Jan-05	3.08	5.76	8	2.52400	2.96670
8	25-Feb-05	3.05	5.93	9	2.69160	3.10180
9	25-Mar-05	3.34	6.52	10	2.95300	3.23820
10	25-Apr-05	2.99	6.25	11	3.00440	3.33930
11	25-May-05	3.06	6.49	12	3.13540	3.46010
12	25-Jun-05	2.94	6.68	13	3.40380	3.59000
13	25-Jul-05	3.01	6.68	14	3.31490	3.67980
14	25-Aug-05	2.89	6.73	15	3.45320	3.81950
15	25-Sep-05	2.87	6.88	16	3.59200	3.95480
16	25-Oct-05	2.95	7.12	17	3.72080	4.07780
17	25-Nov-05	2.84	7.17	18	3.85310	4.20900
18	25-Dec-05	2.92	7.41	19	3.98360	4.34070
19	25-Jan-06	2.81	7.47	20	4.11800	4.46680
20	25-Feb-06	2.80	7.62	21	4.25170	4.50770
21	25-Mar-06	3.09	8.05	22	4.36510	4.53600
22	25-Apr-06	2.78	7.89	23	4.48700	4.55760

23	25-May-06	2.87	8.12	24	4.61280	4.57430
24	25-Jun-06	4.07	9.44	25	4.72090	4.58170
25	25-Jul-06	6.66	8.39	26	4.33470	4.58060
26	25-Aug-06	6.41	8.18	27	4.41680	4.66340
27	25-Sep-06	6.37	8.18	28	4.49890	4.74300
28	25-Oct-06	6.55	8.39	29	4.58170	4.81840
29	25-Nov-06	6.30	8.18	30	4.66440	4.90170
30	25-Dec-06	6.77	8.68	31	4.73520	4.97330
31	25-Jan-07	6.51	8.45	32	4.81400	5.04950
32	25-Feb-07	6.47	8.44	33	4.89200	5.07110
33	25-Mar-07	7.11	9.12	34	4.96090	5.08770
34	25-Apr-07	6.39	8.42	35	5.03640	5.10150
35	25-May-07	6.56	8.62	36	5.11060	5.11250
36	25-Jun-07	6.39	8.48	37	5.17800	5.12010
37	25-Jul-07	6.69	8.51	38	4.93440	5.12310
38	25-Aug-07	6.44	8.27	39	4.99120	5.18160
39	25-Sep-07	6.40	8.25	40	5.04320	5.23280
40	25-Oct-07	6.58	8.44	41	5.09790	5.28790
41	25-Nov-07	6.33	8.21	42	5.15300	5.33850
42	25-Dec-07	6.59	8.48	43	5.20190	5.38790
43	25-Jan-08	6.35	8.25	44	5.25500	5.44140
44	25-Feb-08	6.31	8.22	45	5.30700	5.45960
45	25-Mar-08	6.71	8.63	46	5.35720	5.47540
46	25-Apr-08	6.25	8.18	47	5.40750	5.49150
47	25-May-08	6.43	8.36	48	5.45070	5.50250
48	25-Jun-08	6.22	8.16	49	5.50110	5.51420
49	25-Jul-08	6.40	8.28	50	5.36120	5.52330
50	25-Aug-08	6.17	8.05	51	5.39910	5.56060
51	25-Sep-08	6.14	8.02	52	5.44030	5.60210
52	25-Oct-08	6.32	8.20	53	5.47890	5.63780
53	25-Nov-08	6.10	7.97	54	5.51630	5.67340
54	25-Dec-08	6.31	8.19	55	5.55440	5.70980
55	25-Jan-09	6.09	7.96	56	5.59190	5.74760
56	25-Feb-09	6.07	7.93	57	5.62960	5.76210
57	25-Mar-09	6.70	8.56	58	5.66300	5.77770

58	25-Apr-09	6.03	7.88	59	5.69810	5.79090
59	25-May-09	6.21	8.06	60	5.72980	5.80170
60	25-Jun-09	6.01	7.85	61	5.76500	5.81500
61	25-Jul-09	6.19	7.99	62	5.67940	5.82300
62	25-Aug-09	5.98	7.76	63	5.70860	5.85150
63	25-Sep-09	5.97	7.74	64	5.73830	5.88150
64	25-Oct-09	6.15	7.92	65	5.76650	5.90710
65	25-Nov-09	5.94	7.69	66	5.79690	5.93410
66	25-Dec-09	6.15	7.89	67	5.82400	5.96310
67	25-Jan-10	5.94	7.66	68	5.84970	5.98730
68	25-Feb-10	5.93	7.64	69	5.87750	5.99570
69	25-Mar-10	6.55	8.25	70	5.90110	6.00430
70	25-Apr-10	6.84	6.84	71	5.92710	6.01190
71	25-May-10	7.05	7.05	72	5.95070	6.01750
72	25-Jun-10	6.81	6.81	73	5.97560	6.02440
73	25-Jul-10	7.02	7.02	74	5.89930	6.02770
74	25-Aug-10	6.77	6.77	75	5.92300	6.04920
75	25-Sep-10	6.76	6.76	76	5.94420	6.07140
76	25-Oct-10	6.97	6.97	77	5.96310	6.08800
77	25-Nov-10	6.73	6.73	78	5.98460	6.10810
78	25-Dec-10	6.94	6.94	79	6.00370	6.12820
79	25-Jan-11	6.70	6.70	80	6.02290	6.14590
80	25-Feb-11	6.69	6.69	81	6.04290	6.14820
81	25-Mar-11	7.39	7.39	82	6.05900	6.15020
82	25-Apr-11	6.66	6.66	83	6.07730	6.15290
83	25-May-11	6.87	6.87	84	6.09600	6.15320
84	25-Jun-11	6.64	6.64	85	6.10730	6.15410
85	25-Jul-11	6.85	6.85	86	6.03740	6.15300
86	25-Aug-11	6.62	6.62	87	6.05380	6.16950
87	25-Sep-11	6.61	6.61	88	6.06850	6.18280
88	25-Oct-11	6.82	6.82	89	6.08180	6.19480
89	25-Nov-11	6.59	6.59	90	6.09630	6.21020
90	25-Dec-11			91	6.10930	6.22120
91	25-Jan-12			92	6.12450	6.23440
				93	6.13690	6.24390

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94	6.14730	6.25240
95	6.16170	6.26200
96	6.17230	6.27020
97	6.18350	6.27810
98	6.17880	6.28510
99	6.18910	6.29630
100	6.19880	6.30540
101	6.20890	6.31290
102	6.21930	6.32270
103	6.22700	6.33060
104	6.23720	6.33950
105	6.24550	6.34360
106	6.25170	6.34770
107	6.26170	6.35430
108	6.26850	6.35610
109	6.27620	6.35980
110	6.28260	6.36350
111	6.28940	6.36910
112	6.27700	6.37480
113	6.28170	6.37960
114	6.28770	6.38450
115	6.29400	6.38900
116	6.29890	6.39470
117	6.30370	6.41450
118	6.30670	6.43690
119	6.31280	6.46070
120	6.31650	6.48080
121	6.32240	6.50260
122	6.42660	6.52480