

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

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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))

333-110187
(SEC File Number, if Available)

N/A

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

PROCESSED

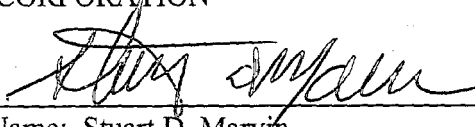
JUL 12 2004

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: 

Name: Stuart D. Marvin

Title: Executive Vice President

Exhibit Index

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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)

\$812,010,000 (Approximate)

Aegis Asset Backed Securities Trust

Mortgage Pass-Through Certificates, Series 2004-3

Aegis Asset Backed Securities Corporation

Depositor



MORTGAGE CORPORATION

Aegis Mortgage Corporation

Seller

June 21, 2004

Computational Materials Disclaimer

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

Attached is a term sheet describing the structure, collateral pool and certain aspects of the Certificates. The term sheet has been prepared by CSFB for informational purposes only and is subject to modification or change. The information and assumptions contained therein are preliminary and will be superseded by a prospectus and prospectus supplement and by any other additional information subsequently filed with the Securities and Exchange Commission or incorporated by reference in the Registration Statement.

Neither Credit Suisse First Boston LLC nor any of its respective affiliates makes any representation as to the accuracy or completeness of any of the information set forth in the attached Series Term Sheet.

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

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

\$812,010,000 (Approximate)**Characteristics of the Certificates (a), (b), (c)**

Offered Certificates	Original Certificate Balance	Coupon	Avg Life To Call (years)	Principal Lockout/ Window (months)	Final Scheduled Maturity Date	Initial Credit Support	Expected Ratings (Moody's/S&P/Fitch)
A1	\$338,510,000	(d)(e)	2.53	0 / 91	09/25/2034	19.00%	Aaa/AAA/AAA
A2A	\$265,170,000	(d)(e)	1.50	0 / 50	09/25/2034	19.00%	Aaa/AAA/AAA
A2B	\$73,340,000	(d)(e)	6.28	49 / 42	09/25/2034	19.00%	Aaa/AAA/AAA
M1	\$51,400,000	(d)(e)	5.09	39 / 52	09/25/2034	12.85%	Aa2/AA/AA
M2	\$43,880,000	(d)(e)	5.04	37 / 54	09/25/2034	7.60%	A2/A/A
M3	\$10,450,000	(d)(e)	5.02	37 / 54	09/25/2034	6.35%	A3/A-/A-
B1	\$10,450,000	(d)(e)	5.02	37 / 54	09/25/2034	5.10%	Baa1/BBB+/BBB+
B2	\$10,450,000	(d)(e)	5.01	36 / 55	09/25/2034	3.85%	Baa2/BBB/BBB
B3	\$8,360,000	(d)(e)	5.01	36 / 55	09/25/2034	2.85%	Baa3/BBB-/BBB-

Notes:

- (a) 100% Prepayment Assumption: 27% CPR for the adjustable-rate Mortgage Loans. 4.6% CPR in month 1 for 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 margins for the Class A Certificates will double and the margins for the Class M and Class B Certificates will increase by a 1.5x multiple.

Depositor: Aegis Asset Backed Securities Corporation

Seller: Aegis Mortgage Corporation

Trustee: Wells Fargo Bank, N. A

Servicer: Chase Manhattan Mortgage Corp. ("Chase"). Chase has a subprime mortgage servicer rating of "SQ1" from Moody's, "Strong" from S&P and RPS1- from Fitch.

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

Swap Provider: []

Aegis Asset Backed Securities Trust, Series 2004-3

This page must be accompanied by a disclaimer. If you did not receive such a disclaimer, please contact Credit Suisse First Boston LLC.

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

Certificate Ratings: The Certificates are expected to receive ratings from Moody's, S&P and Fitch.

The Certificates: The Aegis Asset Backed Securities Trust Mortgage Pass-Through Certificates, Series 2004-3 (the "Certificates"), will include the Class A1 Certificates, Class A2A Certificates, Class A2B Certificates, Class M1 Certificates, Class M2 Certificates, Class M3 Certificates, Class B1 Certificates, Class B2 Certificates, Class B3 Certificates, Class P Certificates, Class X Certificates and Class R Certificate. The Class A1, Class A2A and Class A2B are collectively referred to herein as the "Class A Certificates;" the Class M1, Class M2 and Class M3 are collectively referred to herein as the "Class M Certificates;" the Class B1, Class B2 and Class B3 are collectively referred to herein as the "Class B Certificates." The Class A Certificates are also referred to herein as the "Senior Certificates," and the Class M and Class B Certificates are 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: June 1, 2004

Expected Pricing Date: On or about June [], 2004

Closing Date: On or about July [1], 2004

Distribution Date: The 25th day of each month or, if the 25th day is not a business day, on the next succeeding business day, beginning in July 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.

Collection Period: With respect to any Distribution Date, it is the one-month period beginning on the second day of the calendar month immediately preceding the month in which such Distribution Date occurs and ending on the first day of the month in which such Distribution Date occurs.

Aegis Asset Backed Securities Trust, Series 2004-3

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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, provided that certain conditions are satisfied (as described in the prospectus supplement).
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 6,548 loans with an aggregate principal balance of approximately \$835,832,468.55 of adjustable-rate and fixed-rate, fully amortizing and balloon loans secured by primarily first liens on one- to four- family residential properties. Approximately 78.19% 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 the Cut-off Date Pool 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 or the Servicer, then with respect to the next following Distribution Date and each succeeding Distribution Date thereafter, the margins on the Class A Certificates will double and the margins on the Class M and Class B Certificates will increase by a 1.5x multiple.

Servicing Fee:	[52] basis points per annum [0.52%] 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:	[0.65] basis point per annum ([0.0065]%) 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) (i) the Optimal Interest Remittance Amount for such date minus (ii) any net swap payment owed to the Swap Provider for such Distribution 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.

Swap Agreement:

On the Closing Date, the Trustee will enter into a Swap Agreement with an initial notional amount of \$835,832,468.55. Under the Swap Agreement, the trust shall be obligated to pay an amount equal to [3.38%] (per annum rate) on the swap notional amount to the Swap Provider and the trust will be entitled to receive an amount equal to One-Month LIBOR on the swap notional amount from the Swap Provider, on each Distribution Date, accrued during the swap accrual period, until the swap is retired. Only the net amount of the two obligations above will be paid by the appropriate party. Shown below is the swap notional amount schedule, which has been derived by assuming 28% CPR for the fixed rate Mortgage Loans and 35% CPR for the adjustable rate Mortgage Loans.

Distribution Date	Notional Balance (\$)	Distribution Date	Notional Balance (\$)
1	835,832,468.55	36	93,094,656.53
2	807,590,472.84	37	82,877,261.52
3	780,308,527.87	38	80,521,516.60
4	753,953,793.99	39	78,231,883.75
5	728,494,561.38	40	76,006,524.67
6	703,900,211.07	41	73,843,651.79
7	680,141,177.14	42	71,741,526.94
8	657,188,910.35	43	69,698,459.97
9	635,015,843.01	44	67,712,807.41
10	613,595,355.03	45	65,782,971.22
11	592,901,741.21	46	63,907,397.50
12	572,910,179.57	47	62,084,575.34
13	553,596,700.93	48	60,313,035.57
14	534,938,159.36	49	58,591,349.65
15	516,912,203.82	50	56,918,128.55
16	499,497,250.69	51	55,292,021.66
17	482,672,457.26	52	53,711,715.72
18	466,417,696.20	53	52,175,933.81
19	450,713,530.83	54	50,683,434.35
20	435,541,191.32	55	49,233,010.12
21	420,882,551.65	56	47,823,487.30
22	406,720,107.45	57	46,453,724.58
23	393,036,954.54	58	45,122,612.26
24	379,816,768.18	59	43,829,071.36
25	128,758,727.16	60	42,572,052.79
26	125,020,501.36	61	41,350,019.40
27	121,390,334.21	62	40,162,521.96
28	117,865,101.07	63	39,008,595.25
29	114,441,768.04	64	37,887,300.79
30	111,117,389.32	65	36,797,726.14
31	107,889,104.59	66	35,738,984.17
32	104,754,136.56	67	34,710,212.34
33	101,709,788.49	68	33,710,572.04
34	98,753,441.88	69	32,739,247.94
35	95,882,554.18	70	0.00

Aegis Asset Backed Securities Trust, Series 2004-3

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- 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 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 Certificate 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 Pass-Through 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 (excluding net swap payments received from the Swap Provider)
 - (2) Any net swap payments received from the Swap Provider
 - (3) Overcollateralization (initially, 2.85%)
 - (4) Additionally, Credit Enhancement will initially be provided by subordination to the:
 - a. Class A Certificates from the Class M1, Class M2, Class M3, Class B1, Class B2 and Class B3 Certificates
 - b. Class M1 Certificates from the Class M2, Class M3, Class B1, Class B2 and Class B3 Certificates
 - c. Class M2 Certificates from the Class M3, Class B1, Class B2 and Class B3 Certificates
 - d. Class M3 Certificates from the Class B1, Class B2 and Class B3 Certificates
 - e. Class B1 Certificates from the Class B2 and Class B3 Certificates
 - f. Class B2 Certificates from the Class B3 Certificates

Overcollateralization Target:

Prior to the Stepdown Date, 2.85% of the Cut-off Date Pool Balance. On or after the Stepdown Date, 5.70% of the aggregate outstanding principal balance of the Mortgage Loans, subject to a floor of 0.50% of the Cut-off Date Pool Balance; *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 (i.e. no stepdown will occur).

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 43.00% of the Senior Enhancement Percentage or if the cumulative realized losses exceeds the following percentage of the Cut-off Date Pool Balance on the respective Distribution Date.

Distribution Date	Percentage
[37 – 48]	[3.25%]
[49 – 60]	[5.25%]
[61 – 72]	[6.75%]
[73 +]	[7.50%]

Stepdown Date:

The later to occur of the Distribution Date in July 2007, and the first Distribution Date on which the Senior Enhancement Percentage has increased to not less than 38.00%.

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 the Supplemental Interest Trust any net swap payment for such Distribution Date and any swap termination amount payable to the Swap Provider;
- (3) To pay Current Interest and Carryforward Interest to the Class A Certificates, on a *pro rata* basis;
- (4) To pay Current Interest and Carryforward Interest to Classes M1, M2, M3, B1, B2 and B3, sequentially;
- (5) To pay the Credit Risk Manager Fee;
- (6) To pay to the Trustee, previously unreimbursed extraordinary costs, liabilities and expenses, to the extent provided in the Pooling and Servicing Agreement;
- (7) Any interest remaining after the application of the above along with any principal remaining as described in the section "Principal Priority of Payments" will be deemed excess interest for such Distribution Date and will be distributed as principal according to the Principal Priority of Payments described below, to Classes A (further described in the Class A Principal Priority of Payments), M1, M2, M3, B1, B2 and B3 to maintain the Overcollateralization Target;
- (8) Any interest or principal remaining, to pay sequentially to Classes A (pro-rata between the Class A1, Class A2A and Class A2-B), M1, M2, M3, B1, B2 and B3 any Basis Risk Shortfalls and Unpaid Basis Risk Shortfalls;
- (9) Any interest or principal remaining, to pay sequentially to Classes M1, M2, M3, B1, B2 and B3 the amount of any allocated Realized Losses remaining unpaid; and
- (10) Any interest or principal remaining, to pay remaining amounts to the holders of the Class X Certificates.

Principal Priority of Payments:

On each Distribution Date, the principal received or advanced will be deposited to the Supplemental Interest Trust to the extent of any swap termination payment due and remaining unpaid (after application of interest received or advanced for this purpose on such Distribution Date) and then in the following order of priority, in each case, to the extent of funds remaining:

Prior to the Stepdown Date, or if a Trigger Event is in effect, the Class A Certificates (as described in the Class A Principal Priority of Payments) will receive the principal collected on the related Mortgage Loans plus any Excess Interest required to maintain the Overcollateralization Target until the aggregate Certificate Principal Balances of the Class A Certificates has been reduced to zero. The Subordinate Certificates will not receive any principal payments until the Stepdown Date, unless the Class A Certificates are paid in full.

On or after the Stepdown Date, if no Trigger Event is in effect, principal paid on the Class A Certificates (as described in the Class A Principal Priority of Payments) will be an amount such that the Class A Certificates will maintain a 62.0% Credit Enhancement Percentage (based on 2x the Class A Initial Target Credit Enhancement Percentage).

On or after the Stepdown Date, if no Trigger Event is in effect, principal will be paid on Subordinate Certificates in the following order:

- (1) To the Class M1 Certificates until it reaches a 74.3% Target Credit Enhancement Percentage (based on 2x the Class M1 Initial Target Credit Enhancement Percentage);
- (2) To the Class M2 Certificates until it reaches a 84.8% Target Credit Enhancement Percentage (based on 2x the Class M2 Initial Target Credit Enhancement Percentage);
- (3) To the Class M3 Certificates until it reaches a 87.3% Target Credit Enhancement Percentage (based on 2x the Class M3 Initial Target Credit Enhancement Percentage);
- (4) To the Class B1 Certificates, until it reaches a 89.8% Target Credit Enhancement Percentage (based on 2x the Class B1 Initial Target Credit Enhancement Percentage);
- (5) To the Class B2 Certificates, until it reaches a 92.3% Target Credit Enhancement Percentage (based on 2x the Class B2 Initial Target Credit Enhancement Percentage); and
- (6) To the Class B3 Certificates, until it reaches a 94.3% Target Credit Enhancement Percentage (based on 2x the Class B3 Initial Target Credit Enhancement Percentage).

Any principal received or advanced remaining will be distributed alongside interest received or advanced as described in clauses (7) through and including (10) in the section "Interest Priority of Payments."

Supplemental Interest Trust:

Funds deposited into the Supplemental Interest Trust on a Distribution Date will include:

- (i) any net swap payment for such Distribution Date and any swap termination amount payable to the Swap Provider deposited as described in clause (2) in the section "Interest Priority of Payments" above;
- (ii) any swap termination amount payable to the Swap Provider deposited as described in the section "Principal Priority of Payments" above; and
- (iii) any net swap payment received from the Swap Provider for such Distribution Date.

Funds in the Supplemental Interest Trust will be distributed in the following priority:

- (1) to the Swap Provider, any net swap payment owed for such Distribution Date;
- (2) to the Swap Provider, any swap termination payment;
- (3) to the holders of the Class A Certificates, to pay Current Interest and Carryforward Interest, on a pro rata basis, to the extent unpaid from interest received or advanced from the Mortgage Loans as described in clause (3) in the section "Interest Priority of Payments" above;
- (4) to the holders of the Subordinate Certificates, to pay Current Interest and Carryforward Interest, sequentially, to the extent unpaid from interest received or advanced from the Mortgage Loans as described in clause (4) in the section "Interest Priority of Payments" above;
- (5) to the Certificateholders, to pay as principal according to the section "Principal Priority of Payments" above, to Classes A (further described in the Class A Principal Priority of Payments), M1, M2, M3, B1, B2 and B3 to maintain the Overcollateralization Target to the extent required after payment from interest received or advanced from the Mortgage Loans as described in clause (7) in the section "Interest Priority of Payments" above;
- (6) to the Certificateholders, to pay sequentially to Classes A (pro-rata between the Class A1, Class A2A and Class A2-B), M1, M2, M3, B1, B2 and B3 any Basis Risk Shortfalls and Unpaid Basis Risk Shortfalls to the extent unpaid from interest received or advanced from the Mortgage Loans as described in clause (8) in the section "Interest Priority of Payments" above;

- (7) to the Certificateholders, to pay sequentially to Classes M1, M2, M3, B1, B2 and B3 the amount of any allocated Realized Losses remaining unpaid to the extent unpaid from interest received or advanced from the Mortgage Loans as described in clause (9) in the section "Interest Priority of Payments" above;
- (8) to the holders of the Class X Certificates, any remaining amounts.

**Class A Principal
Priority of Payments:**

On each Distribution Date, *pro rata* to the Class A1 Certificates; to the Class A2A and A2B Certificates as a group, for payment sequentially first to the Class A2A and then to the Class A2B Certificates.

**Initial Target Credit
Enhancement (% of
Initial Collateral Balance):**

A	19.00%
M1	12.85%
M2	7.60%
M3	6.35%
B1	5.10%
B2	3.85%
B3	2.85%

**Target Credit Enhancement
On or After Stepdown Date
(% of Current Collateral
Balance):**

A	38.00%
M1	25.70%
M2	15.20%
M3	12.70%
B1	10.20%
B2	7.70%
B3	5.70%

Net Funds Cap Schedule ⁽¹⁾

PERIOD	RATE (%)	EFFECTIVE RATE ⁽²⁾ (%)	PERIOD	RATE (%)	EFFECTIVE RATE ⁽²⁾ (%)
1	N/A	N/A	47	9.89	14.60
2	3.33	23.07	48	9.60	14.30
3	3.37	22.86	49	9.93	14.61
4	3.53	22.77	50	9.61	14.27
5	3.45	22.47	51	9.61	14.25
6	3.60	22.40	52	9.93	14.56
7	3.52	22.11	53	9.60	14.22
8	3.55	21.95	54	9.94	14.54
9	3.96	22.17	55	9.63	14.21
10	3.61	21.65	56	9.63	14.19
11	3.75	21.63	57	10.66	15.21
12	3.66	21.38	58	9.62	14.16
13	3.80	21.38	59	9.94	14.46
14	3.70	21.13	60	9.62	14.12
15	3.73	21.01	61	9.94	14.43
16	3.88	21.01	62	9.62	14.09
17	3.78	20.77	63	9.62	14.07
18	3.93	20.77	64	9.93	14.37
19	3.82	20.53	65	9.61	14.04
20	3.84	20.41	66	9.93	14.34
21	4.28	20.71	67	9.61	14.00
22	3.89	20.18	68	9.61	13.98
23	4.04	20.19	69	10.64	14.99
24	5.81	21.83	70	10.31	10.31
25	7.77	13.34	71	10.65	10.65
26	7.52	13.07	72	10.31	10.31
27	7.52	13.05	73	10.65	10.65
28	7.77	13.28	74	10.30	10.30
29	7.52	13.01	75	10.29	10.29
30	8.42	13.88	76	10.63	10.63
31	8.15	13.59	77	10.29	10.29
32	8.15	13.57	78	10.62	10.62
33	9.02	14.42	79	10.28	10.28
34	8.15	13.53	80	10.27	10.27
35	8.42	13.78	81	11.37	11.37
36	8.84	14.18	82	10.27	10.27
37	9.23	14.11	83	10.60	10.60
38	8.94	13.79	84	10.26	10.26
39	8.93	13.78	85	10.59	10.59
40	9.23	14.06	86	10.25	10.25
41	8.93	13.74	87	10.24	10.24
42	9.89	14.68	88	10.58	10.58
43	9.58	14.35	89	10.24	10.24
44	9.58	14.34	90	10.57	10.57
45	10.23	14.98	91	10.23	10.23
46	9.57	14.30	92	10.22	10.22

(1) Assumes One-Month LIBOR and Six-Month LIBOR remain constant at 20.00%.

(2) The effective net funds cap rate ("Effective Rate") is the annual rate equal to (a) a fraction, expressed as a percentage, the numerator of which is the product of (1) (i) the Optimal Interest Remittance Amount for such date minus (ii) any net swap payment owed to the Swap Provider for such Distribution Date plus (iii) any net swap payment paid by the Swap Provider for such Distribution 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.

Prepayment Sensitivity Tables

Class A1 (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)	17.85	5.05	3.44	2.53	1.91	1.42
Modified Duration	15.25	4.74	3.30	2.46	1.87	1.40
First Principal Payment	07/25/04	07/25/04	07/25/04	07/25/04	07/25/04	07/25/04
Last Principal Payment	10/25/32	02/25/19	08/25/14	01/25/12	06/25/10	04/25/09
Principal Lockout (months)	0	0	0	0	0	0
Principal Window (months)	340	176	122	91	72	58
Discount margin @ Par	32.00	32.00	32.00	32.00	32.00	32.00

Class A1 (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)	17.92	5.37	3.72	2.75	2.08	1.55
Modified Duration	15.29	4.99	3.53	2.65	2.02	1.52
First Principal Payment	07/25/04	07/25/04	07/25/04	07/25/04	07/25/04	07/25/04
Last Principal Payment	05/25/34	08/25/30	09/25/25	02/25/21	09/25/17	04/25/15
Principal Lockout (months)	0	0	0	0	0	0
Principal Window (months)	359	314	255	200	159	130
Discount margin @ Par	32.08	33.57	34.04	34.24	34.34	34.52

Class A2A (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)	15.27	3.04	2.06	1.50	1.15	0.94
Modified Duration	13.51	2.97	2.03	1.49	1.15	0.94
First Principal Payment	07/25/04	07/25/04	07/25/04	07/25/04	07/25/04	07/25/04
Last Principal Payment	06/25/29	11/25/12	02/25/10	08/25/08	02/25/07	08/25/06
Principal Lockout (months)	0	0	0	0	0	0
Principal Window (months)	300	101	68	50	32	26
Discount margin @ Par	19.00	19.00	19.00	19.00	19.00	19.00

Prepayment Sensitivity Tables (cont'd)

Class A2A (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)	15.27	3.04	2.06	1.50	1.15	0.94
Modified Duration	13.51	2.97	2.03	1.49	1.15	0.94
First Principal Payment	07/25/04	07/25/04	07/25/04	07/25/04	07/25/04	07/25/04
Last Principal Payment	06/25/29	11/25/12	02/25/10	08/25/08	02/25/07	08/25/06
Principal Lockout (months)	0	0	0	0	0	0
Principal Window (months)	300	101	68	50	32	26
Discount margin @ Par	19.00	19.00	19.00	19.00	19.00	19.00

Class A2B (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)	27.20	12.29	8.44	6.28	4.66	3.13
Modified Duration	21.48	11.02	7.84	5.95	4.48	3.05
First Principal Payment	06/25/29	11/25/12	02/25/10	08/25/08	02/25/07	08/25/06
Last Principal Payment	10/25/32	02/25/19	08/25/14	01/25/12	06/25/10	04/25/09
Principal Lockout (months)	299	100	67	49	31	25
Principal Window (months)	41	76	55	42	41	33
Discount margin @ Par	55.00	55.00	55.00	55.00	55.00	55.00

Class A2B (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)	27.48	13.80	9.72	7.27	5.43	3.74
Modified Duration	21.65	12.13	8.86	6.79	5.15	3.59
First Principal Payment	06/25/29	11/25/12	02/25/10	08/25/08	02/25/07	08/25/06
Last Principal Payment	05/25/34	08/25/30	09/25/25	02/25/21	09/25/17	04/25/15
Principal Lockout (months)	299	100	67	49	31	25
Principal Window (months)	60	214	188	151	128	105
Discount margin @ Par	55.42	59.91	61.23	61.74	62.14	63.31

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)	25.40	9.73	6.64	5.09	4.51	4.58
Modified Duration	20.22	8.84	6.23	4.85	4.34	4.41
First Principal Payment	06/25/25	03/25/09	08/25/07	10/25/07	01/25/08	06/25/08
Last Principal Payment	10/25/32	02/25/19	08/25/14	01/25/12	06/25/10	04/25/09
Principal Lockout (months)	251	56	37	39	42	47
Principal Window (months)	89	120	85	52	30	11
Discount margin @ Par	60.00	60.00	60.00	60.00	60.00	60.00

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)	25.56	10.53	7.31	5.60	4.90	4.97
Modified Duration	20.32	9.42	6.76	5.29	4.68	4.77
First Principal Payment	06/25/25	03/25/09	08/25/07	10/25/07	01/25/08	06/25/08
Last Principal Payment	03/25/34	01/25/28	07/25/22	04/25/18	05/25/15	04/25/13
Principal Lockout (months)	251	56	37	39	42	47
Principal Window (months)	106	227	180	127	89	59
Discount margin @ Par	60.13	61.84	62.33	62.45	62.21	62.23

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)	25.40	9.73	6.64	5.04	4.29	4.01
Modified Duration	18.68	8.51	6.06	4.71	4.06	3.82
First Principal Payment	06/25/25	03/25/09	08/25/07	08/25/07	10/25/07	12/25/07
Last Principal Payment	10/25/32	02/25/19	08/25/14	01/25/12	06/25/10	04/25/09
Principal Lockout (months)	251	56	37	37	39	41
Principal Window (months)	89	120	85	54	33	17
Discount margin @ Par	125.00	125.00	125.00	125.00	125.00	125.00

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)	25.55	10.46	7.24	5.50	4.64	4.30
Modified Duration	18.76	9.01	6.51	5.08	4.36	4.07
First Principal Payment	06/25/25	03/25/09	08/25/07	08/25/07	10/25/07	12/25/07
Last Principal Payment	02/25/34	09/25/26	02/25/21	02/25/17	05/25/14	07/25/12
Principal Lockout (months)	251	56	37	37	39	41
Principal Window (months)	105	211	163	115	80	56
Discount margin @ Par	125.24	128.29	129.19	129.48	129.20	128.83

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)	25.40	9.72	6.64	5.02	4.21	3.82
Modified Duration	18.03	8.37	5.99	4.65	3.96	3.62
First Principal Payment	06/25/25	03/25/09	08/25/07	08/25/07	09/25/07	11/25/07
Last Principal Payment	10/25/32	02/25/19	08/25/14	01/25/12	06/25/10	04/25/09
Principal Lockout (months)	251	56	37	37	38	40
Principal Window (months)	89	120	85	54	34	18
Discount margin @ Par	155.00	155.00	155.00	155.00	155.00	155.00

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)	25.54	10.37	7.15	5.42	4.51	4.06
Modified Duration	18.09	8.79	6.36	4.96	4.21	3.83
First Principal Payment	06/25/25	03/25/09	08/25/07	08/25/07	09/25/07	11/25/07
Last Principal Payment	11/25/33	08/25/24	02/25/19	06/25/15	02/25/13	06/25/11
Principal Lockout (months)	251	56	37	37	38	40
Principal Window (months)	102	186	139	95	66	44
Discount margin @ Par	155.26	158.51	159.45	159.76	159.49	159.22

Prepayment Sensitivity Tables (cont'd)

Class B1 (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)	25.40	9.72	6.64	5.02	4.19	3.76
Modified Duration	16.91	8.12	5.85	4.57	3.88	3.52
First Principal Payment	06/25/25	03/25/09	08/25/07	08/25/07	09/25/07	10/25/07
Last Principal Payment	10/25/32	02/25/19	08/25/14	01/25/12	06/25/10	04/25/09
Principal Lockout (months)	251	56	37	37	38	39
Principal Window (months)	89	120	85	54	34	19
Discount margin @ Par	210.00	210.00	210.00	210.00	210.00	210.00

Class B1 (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)	25.53	10.30	7.09	5.37	4.45	3.98
Modified Duration	16.96	8.46	6.17	4.83	4.09	3.70
First Principal Payment	06/25/25	03/25/09	08/25/07	08/25/07	09/25/07	10/25/07
Last Principal Payment	10/25/33	10/25/23	05/25/18	12/25/14	09/25/12	02/25/11
Principal Lockout (months)	251	56	37	37	38	39
Principal Window (months)	101	176	130	89	61	41
Discount margin @ Par	210.30	214.02	215.15	215.54	215.24	215.00

Class B2 (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)	25.40	9.72	6.64	5.01	4.17	3.71
Modified Duration	16.25	7.96	5.77	4.50	3.82	3.45
First Principal Payment	06/25/25	03/25/09	08/25/07	07/25/07	08/25/07	09/25/07
Last Principal Payment	10/25/32	02/25/19	08/25/14	01/25/12	06/25/10	04/25/09
Principal Lockout (months)	251	56	37	36	37	38
Principal Window (months)	89	120	85	55	35	20
Discount margin @ Par	245.00	245.00	245.00	245.00	245.00	245.00

Prepayment Sensitivity Tables (cont'd)

Class B2 (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)	25.51	10.17	6.99	5.27	4.36	3.88
Modified Duration	16.29	8.22	6.01	4.70	3.98	3.58
First Principal Payment	06/25/25	03/25/09	08/25/07	07/25/07	08/25/07	09/25/07
Last Principal Payment	08/25/33	10/25/22	07/25/17	03/25/14	02/25/12	08/25/10
Principal Lockout (months)	251	56	37	36	37	38
Principal Window (months)	99	164	120	81	55	36
Discount margin @ Par	245.27	248.64	249.66	250.03	249.71	249.53

Class B3 (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)	25.40	9.72	6.64	5.01	4.16	3.68
Modified Duration	12.71	7.04	5.27	4.19	3.59	3.24
First Principal Payment	06/25/25	03/25/09	08/25/07	07/25/07	08/25/07	08/25/07
Last Principal Payment	10/25/32	02/25/19	08/25/14	01/25/12	06/25/10	04/25/09
Principal Lockout (months)	251	56	37	36	37	37
Principal Window (months)	89	120	85	55	35	21
Discount margin @ Par	475.00	475.00	475.00	475.00	475.00	475.00

Class B3 (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)	25.47	9.98	6.84	5.15	4.26	3.76
Modified Duration	12.72	7.15	5.38	4.29	3.67	3.30
First Principal Payment	06/25/25	03/25/09	08/25/07	07/25/07	08/25/07	08/25/07
Last Principal Payment	05/25/33	05/25/21	05/25/16	05/25/13	06/25/11	02/25/10
Principal Lockout (months)	251	56	37	36	37	37
Principal Window (months)	96	147	106	71	47	31
Discount margin @ Par	475.21	478.23	479.41	479.91	479.46	479.50

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	1.2800	1.8706	3.7206	3.7206	47	5.4507	5.5025	4.7465	4.1699
2	1.5075	2.0788	2.9666	2.9703	48	5.5011	5.5142	4.6907	4.0672
3	1.8715	2.2942	2.9873	2.9905	49	5.3612	5.5233	4.7427	4.3052
4	1.9692	2.4584	3.0230	3.0181	50	5.3991	5.5606	4.6864	4.1265
5	2.1662	2.6341	3.0251	3.0127	51	5.4403	5.6021	4.6844	4.0891
6	2.4204	2.8064	3.0597	3.0321	52	5.4789	5.6378	4.7395	4.2030
7	2.5240	2.9667	3.0581	3.0181	53	5.5163	5.6734	4.6858	4.0240
8	2.6916	3.1018	3.0727	3.0153	54	5.5544	5.7098	4.7409	4.2658
9	2.9530	3.2382	3.1437	3.0626	55	5.5919	5.7476	4.6872	4.0861
10	3.0044	3.3393	3.0981	3.0011	56	5.6296	5.7621	4.6879	4.0537
11	3.1354	3.4601	3.1291	3.0128	57	5.6630	5.7777	4.8521	4.4808
12	3.4038	3.5900	3.1183	2.9710	58	5.6981	5.7909	4.6893	3.9938
13	3.3149	3.6798	3.1488	2.9962	59	5.7298	5.8017	4.7446	4.1195
14	3.4532	3.8195	3.1363	2.9577	60	5.7650	5.8150	4.6907	4.0015
15	3.5920	3.9548	3.1448	2.9408	61	5.6794	5.8230	4.7460	4.2114
16	3.7208	4.0778	3.1759	2.9502	62	5.7086	5.8515	4.6921	4.0318
17	3.8531	4.2090	3.1609	2.9034	63	5.7383	5.8815	4.6928	4.0049
18	3.9836	4.3407	3.1925	2.9121	64	5.7665	5.9071	4.7483	4.1346
19	4.1180	4.4668	3.1758	2.8595	65	5.7969	5.9341	4.6942	3.9515
20	4.2517	4.5077	3.1827	2.8377	66	5.8240	5.9631	4.7497	4.1770
21	4.3651	4.5360	3.2659	2.9136	67	5.8497	5.9873	4.6956	3.9968
22	4.4870	4.5576	3.1956	2.7942	68	5.8775	5.9957	4.6963	3.9709
23	4.6128	4.5743	3.2281	2.8009	69	5.9011	6.0043	4.8616	4.4266
24	4.7209	4.5817	3.6105	4.6369	70	5.9271	6.0119	5.1515	3.3258
25	4.3347	4.5806	4.7258	4.2214	71	5.9507	6.0175	5.2150	3.5038
26	4.4168	4.6634	4.6690	4.0464	72	5.9756	6.0244	5.1499	3.3110
27	4.4989	4.7430	4.6617	3.9838	73	5.8993	6.0277	5.2135	3.5829
28	4.5817	4.8184	4.7049	4.0390	74	5.9230	6.0492	5.1484	3.3543
29	4.6644	4.9017	4.6464	3.8579	75	5.9442	6.0714	5.1476	3.3306
30	4.7352	4.9733	4.6898	4.4142	76	5.9631	6.0880	5.2112	3.5134
31	4.8140	5.0495	4.6301	4.2315	77	5.9846	6.1081	5.1461	3.2850
32	4.8920	5.0711	4.6216	4.1712	78	6.0037	6.1282	5.2096	3.5335
33	4.9609	5.0877	4.7701	4.5010	79	6.0229	6.1459	5.1446	3.3069
34	5.0364	5.1015	4.6037	4.0587	80	6.0429	6.1482	5.1438	3.2842
35	5.1106	5.1125	4.6476	4.1317	81	6.0590	6.1502	5.3359	3.8873
36	5.1780	5.1201	4.6005	4.1091	82	6.0773	6.1529	5.1422	3.2443
37	4.9344	5.1231	4.6962	4.3779	83	6.0960	6.1532	5.2058	3.4314
38	4.9912	5.1816	4.6442	4.1532	84	6.1073	6.1541	5.1407	3.2246
39	5.0432	5.2328	4.6691	4.1359	85	6.0374	6.1530	5.2043	3.4945
40	5.0979	5.2879	4.7392	4.2448	86	6.0538	6.1695	5.1392	3.2686
41	5.1530	5.3385	4.6925	4.0709	87	6.0685	6.1828	5.1384	3.2511
42	5.2019	5.3879	4.7498	4.3637	88	6.0818	6.1948	5.2019	3.4429
43	5.2550	5.4414	4.7001	4.1932	89	6.0963	6.2102	5.1369	3.2176
44	5.3070	5.4596	4.6983	4.1490	90	6.1093	6.2212	5.2004	3.4518
45	5.3572	5.4754	4.8037	4.3916	91	6.1245	6.2344	5.1353	3.2255
46	5.4075	5.4915	4.6946	4.0628					

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	21.9%	18.19%	21.4%	17.96%
Class M2	14.6%	13.87%	13.6%	13.22%
Class M3	13.1%	12.82%	12.0%	12.05%
Class B1	11.6%	11.71%	10.5%	10.89%
Class B2	10.1%	10.53%	9.2%	9.82%
Class B3	9.1%	9.69%	8.5%	9.21%

New Issue Computational Materials

(Part II of II)

\$812,010,000 (Approximate)

Aegis Asset Backed Securities Trust

Mortgage Pass-Through Certificates, Series 2004-3

Aegis Asset Backed Securities Corporation

Depositor



MORTGAGE CORPORATION

Aegis Mortgage Corporation

Seller

June 21, 2004

Computational Materials Disclaimer

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

Attached is a term sheet describing the structure, collateral pool and certain aspects of the Certificates. The term sheet has been prepared by CSFB for informational purposes only and is subject to modification or change. The information and assumptions contained therein are preliminary and will be superseded by a prospectus and prospectus supplement and by any other additional information subsequently filed with the Securities and Exchange Commission or incorporated by reference in the Registration Statement.

Neither Credit Suisse First Boston LLC nor any of its respective affiliates makes any representation as to the accuracy or completeness of any of the information set forth in the attached Series Term Sheet.

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

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

Aegis Asset Backed Securities Trust, Series 2004-3

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Collateral Characteristics

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

Aggregate Summary

Total Number of Loans	6,548	Geographic Distribution	
Total Outstanding Loan Balance	\$835,832,468.55	(Other states account individually for less	
Average Outstanding Loan Balance	\$127,646.99	than 5.00% of the Cut-off Date	
Fixed Rate Loans	27.82%	aggregate principal balance)	
Adjustable-Rate Loans	72.18%	California (South)	10.29%
Prepayment Penalty Coverage	78.19%	California (North)	4.38%
Weighted Average Coupon	7.308%	New York	6.89%
Weighted Average Margin*	6.164%	Florida	8.25%
Weighted Average Initial Periodic Cap*	2.981%	Massachusetts	6.34%
Weighted Average Periodic Cap*	1.000%	Ohio	5.73%
Weighted Average Maximum Rate*	13.383%		
Weighted Average Minimum Rate*	7.384%	Largest Zip Code Concentration	
Weighted Average Original Term (mo.)	346	Zip Code (City)	
Weighted Average Remaining Term (mo.)	345	22193 (Woodbridge, VA)	0.37%
Weighted Average Original LTV	78.85%		
Weighted Average FICO	623	Occupancy Status	
Weighted Average DTI	39.77%	Owner Occupied	95.55%
First Lien Position	95.11%	Non-Owner Occupied	4.44%
		Vacation	0.01%
Product Type		Loan Purpose	
2/28 ARM	67.37%	Purchase	28.34%
2/28 Interest Only ARM	1.42%	Cash Out Refinance	67.08%
3/27 ARM	3.38%	Rate/Term Refinance	4.59%
3/27 Interest Only ARM	0.02%		
Balloon - Fixed	0.20%		
Fixed	27.40%		
Fixed - Interest Only	0.22%		
Prepayment Penalty (years)			
None	21.81%		
1.0	9.09%		
2.0	48.05%		
2.5	0.15%		
3.0	20.90%		

* Adjustable-Rate Loans Only

Aggregate Mortgage Rates

RANGE OF MORTGAGE RATES (%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
3.501 - 4.000	2	\$581,600.01	0.07%
4.001 - 4.500	24	5,210,387.78	0.62
4.501 - 5.000	107	22,049,405.34	2.64
5.001 - 5.500	368	73,543,278.07	8.80
5.501 - 6.000	628	116,283,406.79	13.91
6.001 - 6.500	618	101,648,997.74	12.16
6.501 - 7.000	795	123,574,408.57	14.78
7.001 - 7.500	533	76,628,217.93	9.17
7.501 - 8.000	567	76,886,820.53	9.20
8.001 - 8.500	410	50,287,044.41	6.02
8.501 - 9.000	411	47,320,341.77	5.66
9.001 - 9.500	449	39,729,630.98	4.75
9.501 - 10.000	371	30,428,264.71	3.64
10.001 - 10.500	411	28,364,482.03	3.39
10.501 - 11.000	361	21,169,150.68	2.53
11.001 - 11.500	130	7,890,673.73	0.94
11.501 - 12.000	63	3,569,574.37	0.43
12.001 - 12.500	297	10,531,080.28	1.26
12.501 - 13.000	3	135,702.83	0.02
Total:	6,548	\$835,832,468.55	100.00%

Minimum: 3.939%
 Maximum: 12.750%
 Weighted Average: 7.308%

Aegis Asset Backed Securities Trust, Series 2004-3

MORTGAGE CORPORATION

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Aggregate Original Terms to Stated Maturity

RANGE OF ORIGINAL TERMS TO STATED MATURITY (MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 180	408	\$31,914,273.88	3.82%
181 - 240	1,027	45,870,158.90	5.49
241 - 300	21	3,207,414.15	0.38
301 - 360	5,092	754,840,621.62	90.31
Total:	6,548	\$835,832,468.55	100.00%

Minimum: 120

Maximum: 360

Weighted Average: 346

Aggregate Remaining Terms to Stated Maturity

RANGE OF REMAINING TERMS TO STATED MATURITY (MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 180	408	\$31,914,273.88	3.82%
181 - 240	1,027	45,870,158.90	5.49
241 - 300	21	3,207,414.15	0.38
301 - 360	5,092	754,840,621.62	90.31
Total:	6,548	\$835,832,468.55	100.00%

Minimum: 118

Maximum: 360

Weighted Average: 345

Aggregate Original Loan-to-Value Ratio*

RANGE OF LOAN-TO-VALUE RATIOS (%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
10.01 - 20.00	10	\$602,838.73	0.07%
20.01 - 30.00	27	2,146,065.36	0.26
30.01 - 40.00	72	7,966,752.00	0.95
40.01 - 50.00	111	13,419,831.52	1.61
50.01 - 60.00	269	39,460,812.93	4.72
60.01 - 70.00	662	103,583,625.50	12.39
70.01 - 80.00	2,524	373,461,772.86	44.68
80.01 - 90.00	1,439	212,576,233.57	25.43
90.01 - 100.00	1,434	82,614,536.08	9.88
Total:	6,548	\$835,832,468.55	100.00%

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

Minimum: 13.16%
Maximum: 100.00%
Weighted Average: 78.85%

Aegis Asset Backed Securities Trust, Series 2004-3

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Aggregate FICO Score

RANGE OF FICO SCORE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 500	20	\$3,568,101.99	0.43%
501 - 550	1,020	126,414,136.09	15.12
551 - 600	1,566	184,791,914.73	22.11
601 - 620	904	102,676,468.50	12.28
621 - 640	869	105,560,164.43	12.63
641 - 660	734	96,202,683.27	11.51
661 - 680	483	64,566,977.29	7.72
681 - 700	305	45,585,354.82	5.45
701 - 720	216	33,361,808.83	3.99
721 - 750	204	31,604,155.93	3.78
751 - 800	211	38,248,214.75	4.58
801 >=	16	3,252,487.92	0.39
Total:	6,548	\$835,832,468.55	100.00%

Minimum: 500
Maximum: 821
Weighted Average: 623

Aggregate Loan Purpose

LOAN PURPOSE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Purchase	2,357	\$236,856,604.51	28.34%
Cashout Refinance	3,704	560,647,155.27	67.08
Rate/Term Refinance	487	38,328,708.77	4.59
Total:	6,548	\$835,832,468.55	100.00%

Aggregate Property Type

PROPERTY TYPE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Single Family	5,348	\$659,962,941.30	78.96%
PUD	558	85,978,774.25	10.29
2-4 Family	336	56,904,070.63	6.81
Condo	277	29,184,987.47	3.49
Townhouse	19	2,840,165.50	0.34
Modular Home	10	961,529.40	0.12
Total:	6,548	\$835,832,468.55	100.00%

Aggregate States – Top 30

JURISDICTION	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
California - South	409	\$85,987,278.58	10.29%
Florida	637	68,936,949.84	8.25
New York	279	57,573,460.19	6.89
Massachusetts	281	53,017,617.65	6.34
Ohio	591	47,909,828.35	5.73
Texas	395	39,357,074.71	4.71
Virginia	247	38,433,150.68	4.60
California - North	199	36,637,111.76	4.38
Connecticut	201	28,547,566.74	3.42
Rhode Island	144	23,654,560.86	2.83
Nevada	131	22,626,076.36	2.71
New Hampshire	142	22,012,810.97	2.63
Maryland	126	21,347,228.57	2.55
Colorado	173	21,161,395.71	2.53
Michigan	224	20,936,293.95	2.50
Illinois	171	20,274,074.12	2.43
Minnesota	107	17,928,239.78	2.14
Washington	136	17,803,586.70	2.13
Louisiana	177	15,739,948.50	1.88
Arizona	122	14,529,242.22	1.74
North Carolina	147	13,831,811.41	1.65
Pennsylvania	124	13,169,124.09	1.58
Missouri	134	13,043,046.23	1.56
Indiana	177	12,936,730.81	1.55
New Jersey	62	12,290,378.10	1.47
Maine	90	9,543,530.74	1.14
Georgia	88	9,091,722.66	1.09
Kentucky	102	8,295,731.58	0.99
Iowa	88	7,800,990.17	0.93
Wisconsin	72	7,465,046.08	0.89
Other	572	53,950,860.44	6.45
Total:	6,548	\$835,832,468.55	100.00%

Aggregate Documentation Type

DOCUMENTATION TYPE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Alternative Documentation	227	\$36,390,029.01	4.35%
Full Documentation	4,901	585,389,991.48	70.04
Stated Documentation	1,420	214,052,448.06	25.61
Total:	6,548	\$835,832,468.55	100.00%

Aggregate Occupancy Type

OCCUPANCY TYPE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Owner Occupied	6,209	\$798,620,833.15	95.55%
Non-Owner Occupied	338	37,088,344.54	4.44
Vacation	1	123,290.86	0.01
Total:	6,548	\$835,832,468.55	100.00%

Collateral Characteristics

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

Fixed Rate Summary

Total Number of Loans	2,380	Geographic Distribution	
Total Outstanding Loan Balance	\$232,520,933.11	(Other states account individually for less	
Average Outstanding Loan Balance	\$97,697.87	than 5.00% of the Cut-off Date	
Prepayment Penalty Coverage	83.52%	aggregate principal balance)	
Weighted Average Coupon	7.115%	California (North)	3.38%
Weighted Average Original Term (mo.)	310	California (South)	10.87%
Weighted Average Remaining Term (mo.)	309	Florida	7.87%
Weighted Average Original LTV	77.38%	Massachusetts	7.35%
Weighted Average FICO	665	New York	10.31%
Weighted Average DTI	38.42%	Texas	5.68%
First Lien Position	82.43%		
		Largest Zip Code Concentration	
Product Type		Zip Code (City)	
Balloon - Fixed	0.72%	33486 (Boca Raton, FL)	0.42%
Fixed	98.48%		
Fixed - Interest Only	0.80%	Occupancy Status	
		Owner Occupied	96.03%
Prepayment Penalty (years)		Non-Owner Occupied	3.97%
None	16.48%		
1.0	14.65%	Loan Purpose	
2.0	2.04%	Purchase	21.89%
2.5	0.54%	Cash Out Refinance	66.70%
3.0	66.29%	Rate/Term Refinance	11.41%

Fixed Rate Scheduled Principal Balances

RANGE OF PRINCIPAL BALANCES (\$)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
0.01 - 50,000.00	1,049	\$31,414,783.97	13.51%
50,000.01 - 100,000.00	512	37,441,951.64	16.10
100,000.01 - 150,000.00	328	40,076,087.64	17.24
150,000.01 - 200,000.00	192	33,227,215.05	14.29
200,000.01 - 250,000.00	113	25,184,544.80	10.83
250,000.01 - 300,000.00	71	19,203,505.36	8.26
300,000.01 - 350,000.00	53	17,068,291.18	7.34
350,000.01 - 400,000.00	25	9,417,681.55	4.05
400,000.01 - 450,000.00	12	5,160,759.65	2.22
450,000.01 - 500,000.00	8	3,862,362.91	1.66
500,000.01 - 550,000.00	6	3,106,257.03	1.34
550,000.01 - 600,000.00	4	2,362,283.35	1.02
600,000.01 - 650,000.00	4	2,569,097.42	1.10
650,000.01 - 700,000.00	1	662,143.94	0.28
750,000.01 - 800,000.00	1	786,018.88	0.34
950,000.01 - 1,000,000.00	1	977,948.74	0.42
Total	2,380	\$232,520,933.11	100.00%

Minimum: \$13,200.00

Maximum: \$977,948.74

Average: \$97,697.87

Aegis Asset Backed Securities Trust, Series 2004-3

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Fixed Rate Mortgage Rates

RANGE OF MORTGAGE RATES (%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
3.501 - 4.000	1	\$523,752.66	0.23%
4.501 - 5.000	40	8,988,573.48	3.87
5.001 - 5.500	195	39,370,832.09	16.93
5.501 - 6.000	244	48,319,286.36	20.78
6.001 - 6.500	166	24,791,351.92	10.66
6.501 - 7.000	207	29,665,596.15	12.76
7.001 - 7.500	114	15,370,647.17	6.61
7.501 - 8.000	98	10,553,385.88	4.54
8.001 - 8.500	41	3,639,316.37	1.57
8.501 - 9.000	55	5,288,802.56	2.27
9.001 - 9.500	200	9,358,437.12	4.02
9.501 - 10.000	150	6,059,303.77	2.61
10.001 - 10.500	260	10,533,732.83	4.53
10.501 - 11.000	232	7,537,332.59	3.24
11.001 - 11.500	66	2,120,335.90	0.91
11.501 - 12.000	32	1,321,144.63	0.57
12.001 - 12.500	277	8,999,570.73	3.87
12.501 - 13.000	2	79,530.90	0.03
Total	2,380	\$232,520,933.11	100.00%

Minimum: 3.939%
Maximum: 12.750%
Weighted Average: 7.115%

Aegis Asset Backed Securities Trust, Series 2004-3

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Fixed Rate Original Terms to Stated Maturity

RANGE OF ORIGINAL TERMS TO STATED MATURITY (MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 180	408	\$31,914,273.88	13.73%
181 - 240	1,027	45,870,158.90	19.73
241 - 300	21	3,207,414.15	1.38
301 - 360	924	151,529,086.18	65.17
Total:	2,380	\$232,520,933.11	100.00%

Minimum: 120
Maximum: 360
Weighted Average: 310

Fixed Rate Remaining Terms to Stated Maturity

RANGE OF REMAINING TERMS TO STATED MATURITY (MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 180	408	\$31,914,273.88	13.73%
181 - 240	1,027	45,870,158.90	19.73
241 - 300	21	3,207,414.15	1.38
301 - 360	924	151,529,086.18	65.17
Total:	2,380	\$232,520,933.11	100.00%

Minimum: 118
Maximum: 360
Weighted Average: 309

Fixed Rate Original Loan-to-Value Ratio*

RANGE OF LOAN-TO-VALUE RATIOS (%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
10.01 - 20.00	2	\$131,512.06	0.06%
20.01 - 30.00	14	1,293,438.01	0.56
30.01 - 40.00	42	4,681,355.65	2.01
40.01 - 50.00	51	6,345,299.77	2.73
50.01 - 60.00	124	19,525,005.44	8.40
60.01 - 70.00	243	42,975,677.52	18.48
70.01 - 80.00	476	73,944,251.45	31.80
80.01 - 90.00	243	35,526,880.89	15.28
90.01 - 100.00	1,185	48,097,512.32	20.69
Total:	2,380	\$232,520,933.11	100.00%

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

Minimum: 13.16%
Maximum: 100.00%
Weighted Average: 77.38%

Fixed Rate FICO Score

RANGE OF FICO SCORES	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 500	1	\$39,894.90	0.02%
501 - 550	76	6,576,166.11	2.83
551 - 600	414	28,409,054.53	12.22
601 - 620	338	21,769,458.28	9.36
621 - 640	387	34,287,084.19	14.75
641 - 660	336	29,496,561.94	12.69
661 - 680	234	23,536,376.18	10.12
681 - 700	172	22,615,195.33	9.73
701 - 720	132	18,310,098.87	7.87
721 - 750	126	17,804,808.43	7.66
751 - 800	151	26,701,918.97	11.48
801 >=	13	2,974,315.38	1.28
Total:	2,380	\$232,520,933.11	100.00%

Minimum: 500

Maximum: 819

Weighted Average: 665

Aegis Asset Backed Securities Trust, Series 2004-3

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Fixed Rate Loan Purpose

LOAN PURPOSE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Purchase	980	\$50,889,328.36	21.89%
Cash Out Refinance	991	155,102,130.83	66.70
Rate/Term Refinance	409	26,529,473.92	11.41
Total:	2,380	\$232,520,933.11	100.00%

Fixed Rate Property Type

PROPERTY TYPE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Single Family	1,924	\$184,434,765.35	79.32%
PUD	222	22,511,000.38	9.68
2-4 Family	122	17,665,217.79	7.60
Condo	100	6,540,762.64	2.81
Modular Home	4	288,957.31	0.12
Townhouse	8	1,080,229.64	0.46
Total:	2,380	\$232,520,933.11	100.00%

Aegis Asset Backed Securities Trust, Series 2004-3

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Fixed Rate States – Top 30

JURISDICTION	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
California - South	159	\$25,276,423.22	10.87%
New York	116	23,983,891.57	10.31
Florida	241	18,288,435.78	7.87
Massachusetts	113	17,098,237.66	7.35
Texas	193	13,214,558.68	5.68
Virginia	81	10,725,518.76	4.61
Ohio	193	10,431,552.25	4.49
Connecticut	78	9,353,613.32	4.02
Rhode Island	56	8,167,614.26	3.51
Maryland	54	7,898,044.61	3.40
California - North	64	7,859,070.32	3.38
New Hampshire	47	6,715,744.18	2.89
Washington	67	6,099,299.18	2.62
Louisiana	77	5,878,861.74	2.53
Colorado	73	5,007,477.44	2.15
Pennsylvania	50	4,165,614.02	1.79
Nevada	38	4,103,154.49	1.76
Arizona	50	4,088,907.61	1.76
Illinois	49	3,717,275.19	1.60
Maine	38	3,665,884.91	1.58
North Carolina	57	3,274,665.55	1.41
Minnesota	21	3,140,662.82	1.35
Tennessee	29	2,848,285.67	1.22
Indiana	62	2,798,286.75	1.20
Michigan	43	2,780,108.87	1.20
New Jersey	10	2,418,880.44	1.04
Kentucky	42	2,378,227.25	1.02
Georgia	29	1,533,511.57	0.66
Vermont	14	1,420,365.95	0.61
Iowa	24	1,381,887.48	0.59
Other	212	12,806,871.57	5.51
Total:	2,380	\$232,520,933.11	100.00%

Fixed Rate Documentation Type

DOCUMENTATION TYPE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Alternative Documentation	75	\$7,477,991.68	3.22%
Full Documentation	1,842	177,903,574.57	76.51
Stated Documentation	463	47,139,366.86	20.27
Total:	2,380	\$232,520,933.11	100.00%

Fixed Rate Occupancy

OCCUPANCY TYPE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Owner Occupied	2,301	\$223,296,902.92	96.03%
Non-Owner Occupied	79	9,224,030.19	3.97
Total:	2,380	\$232,520,933.11	100.00%

Collateral Characteristics

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

Adjustable-Rate Loans Summary

Total Number of Loans	4,168	Geographic Distribution	
Total Outstanding Loan Balance	\$603,311,535.44	(Other states account individually for less	
Average Outstanding Loan Balance	\$144,748.45	than 5.00% of the Cut-off Date	
Prepayment Penalty Coverage	76.13%	Aggregate principal balance)	
Weighted Average Coupon	7.383%	California (North)	4.77%
Weighted Average Margin	6.164%	California (South)	10.06%
Weighted Average Initial Periodic Cap	2.981%	Ohio	6.21%
Weighted Average Periodic Cap	1.000%	Massachusetts	5.95%
Weighted Average Maximum Rate	13.383%	Florida	8.40%
Weighted Average Minimum Rate	7.384%		
Weighted Average Original Term (mo.)	360		
Weighted Average Remaining Term (mo.)	359	Largest Zip Code Concentration	
Weighted Average Original LTV	79.42%	Zip Code (City)	
Weighted Average FICO	607	02151 (Revere, MA)	0.47%
Weighted Average DTI	40.28%		
First Lien Position	100.00%	Occupancy Status	
		Owner Occupied	95.36%
Product Type		Non-Owner Occupied	4.62%
2/28 ARM	93.33%	Vacation	0.02%
2/28 Interest Only ARM	1.96%		
3/27 ARM	4.68%	Loan Purpose	
3/27 Interest Only ARM	0.02%	Purchase	30.82%
		Cash Out Refinance	67.22%
Prepayment Penalty (years)		Rate/Term Refinance	1.96%
None	23.87%		
1.0	6.95%		
2.0	65.78%		
3.0	3.40%		

Aegis Asset Backed Securities Trust, Series 2004-3

MORTGAGE CORPORATION

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Adjustable-Rate Scheduled Principal Balances

RANGE OF PRINCIPAL BALANCES (\$)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
0.01 - 50,000.00	252	\$11,058,260.12	1.83%
50,000.01 - 100,000.00	1,387	105,076,820.84	17.42
100,000.01 - 150,000.00	1,101	134,813,342.30	22.35
150,000.01 - 200,000.00	581	100,554,169.63	16.67
200,000.01 - 250,000.00	348	77,492,118.83	12.84
250,000.01 - 300,000.00	206	56,047,851.87	9.29
300,000.01 - 350,000.00	97	31,509,705.09	5.22
350,000.01 - 400,000.00	87	32,585,216.15	5.40
400,000.01 - 450,000.00	39	16,654,801.51	2.76
450,000.01 - 500,000.00	34	16,349,464.31	2.71
500,000.01 - 550,000.00	12	6,340,707.79	1.05
550,000.01 - 600,000.00	11	6,326,813.43	1.05
600,000.01 - 650,000.00	11	6,964,364.88	1.15
700,000.01 - 750,000.00	1	726,000.00	0.12
800,000.01 - 850,000.00	1	811,898.69	0.13
Total:	4,168	\$603,311,535.44	100.00%
Minimum:	\$35,000.00		
Maximum:	\$811,898.69		
Average:	\$144,748.45		

Adjustable-Rate Mortgage Rates

RANGE OF MORTGAGE RATES (%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
3.501 - 4.000	1	\$57,847.35	0.01%
4.001 - 4.500	24	5,210,387.78	0.86
4.501 - 5.000	67	13,060,831.86	2.16
5.001 - 5.500	173	34,172,445.98	5.66
5.501 - 6.000	384	67,964,120.43	11.27
6.001 - 6.500	452	76,857,645.82	12.74
6.501 - 7.000	588	93,908,812.42	15.57
7.001 - 7.500	419	61,257,570.76	10.15
7.501 - 8.000	469	66,333,434.65	10.99
8.001 - 8.500	369	46,647,728.04	7.73
8.501 - 9.000	356	42,031,539.21	6.97
9.001 - 9.500	249	30,371,193.86	5.03
9.501 - 10.000	221	24,368,960.94	4.04
10.001 - 10.500	151	17,830,749.20	2.96
10.501 - 11.000	129	13,631,818.09	2.26
11.001 - 11.500	64	5,770,337.83	0.96
11.501 - 12.000	31	2,248,429.74	0.37
12.001 - 12.500	20	1,531,509.55	0.25
12.501 - 13.000	1	56,171.93	0.01
Total:	4,168	\$603,311,535.44	100.00%

Minimum: 3.990%

Maximum: 12.632%

Weighted Average: 7.383%

Aegis Asset Backed Securities Trust, Series 2004-3

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Adjustable-Rate Original Terms to Stated Maturity

RANGE OF ORIGINAL TERMS TO STATED MATURITY (MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
301 - 360	4,168	\$603,311,535.44	100.00%
Total:	4,168	\$603,311,535.44	100.00%

Minimum: 360
Maximum: 360
Weighted Average: 360

Adjustable-Rate Remaining Terms to Stated Maturity

RANGE OF REMAINING TERMS TO STATED MATURITY (MONTHS)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
301 - 360	4,168	\$603,311,535.44	100.00%
Total:	4,168	\$603,311,535.44	100.00%

Minimum: 351
Maximum: 360
Weighted Average: 359

Aegis Asset Backed Securities Trust, Series 2004-3

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Adjustable-Rate Original Loan-to-Value Ratio

RANGE OF LOAN-TO-VALUE RATIOS (%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
10.01 - 20.00	8	\$471,326.67	0.08%
20.01 - 30.00	13	852,627.35	0.14
30.01 - 40.00	30	3,285,396.35	0.54
40.01 - 50.00	60	7,074,531.75	1.17
50.01 - 60.00	145	19,935,807.49	3.30
60.01 - 70.00	419	60,607,947.98	10.05
70.01 - 80.00	2,048	299,517,521.41	49.65
80.01 - 90.00	1,196	177,049,352.68	29.35
90.01 - 100.00	249	34,517,023.76	5.72
Total:	4,168	\$603,311,535.44	100.00%

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

Minimum: 14.17%
Maximum: 100.00%
Weighted Average: 79.42%

Aegis Asset Backed Securities Trust, Series 2004-3

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Adjustable-Rate FICO Score

RANGE OF FICO SCORES	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
<= 500	19	\$3,528,207.09	0.58%
501 - 550	944	119,837,969.98	19.86
551 - 600	1,152	156,382,860.20	25.92
601 - 620	566	80,907,010.22	13.41
621 - 640	482	71,273,080.24	11.81
641 - 660	398	66,706,121.33	11.06
661 - 680	249	41,030,601.11	6.80
681 - 700	133	22,970,159.49	3.81
701 - 720	84	15,051,709.96	2.49
721 - 750	78	13,799,347.50	2.29
751 - 800	60	11,546,295.78	1.91
801 >=	3	278,172.54	0.05
Total:	4,168	\$603,311,535.44	100.00%

Minimum: 500
Maximum: 821
Weighted Average: 607

Aegis Asset Backed Securities Trust, Series 2004-3

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Adjustable-Rate Loan Purpose

LOAN PURPOSE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Purchase	1,377	\$185,967,276.15	30.82%
Cash Out Refinance	2,713	405,545,024.44	67.22
Rate/Term Refinance	78	11,799,234.85	1.96
Total:	4,168	\$603,311,535.44	100.00%

Adjustable-Rate Property Type

PROPERTY TYPE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Single Family	3,424	\$475,528,175.95	78.82%
PUD	336	63,467,773.87	10.52
2-4 Family	214	39,238,852.84	6.50
Condo	177	22,644,224.83	3.75
Townhouse	11	1,759,935.86	0.29
Modular Home	6	672,572.09	0.11
Total:	4,168	\$603,311,535.44	100.00%

Adjustable-Rate States – Top 30

JURISDICTION	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
California - South	250	\$60,710,855.36	10.06%
Florida	396	50,648,514.06	8.40
Ohio	398	37,478,276.10	6.21
Massachusetts	168	35,919,379.99	5.95
New York	163	33,589,568.62	5.57
California - North	135	28,778,041.44	4.77
Virginia	166	27,707,631.92	4.59
Texas	202	26,142,516.03	4.33
Connecticut	123	19,193,953.42	3.18
Nevada	93	18,522,921.87	3.07
Michigan	181	18,156,185.08	3.01
Illinois	122	16,556,798.93	2.74
Colorado	100	16,153,918.27	2.68
Rhode Island	88	15,486,946.60	2.57
New Hampshire	95	15,297,066.79	2.54
Minnesota	86	14,787,576.96	2.45
Maryland	72	13,449,183.96	2.23
Missouri	105	11,923,767.71	1.98
Washington	69	11,704,287.52	1.94
North Carolina	90	10,557,145.86	1.75
Arizona	72	10,440,334.61	1.73
Indiana	115	10,138,444.06	1.68
New Jersey	52	9,871,497.66	1.64
Louisiana	100	9,861,086.76	1.63
Pennsylvania	74	9,003,510.07	1.49
Georgia	59	7,558,211.09	1.25
Iowa	64	6,419,102.69	1.06
Wisconsin	59	6,172,751.80	1.02
Kentucky	60	5,917,504.33	0.98
Maine	52	5,877,645.83	0.97
Other	359	39,286,910.05	6.51
Total:	4,168	\$603,311,535.44	100.00%

Adjustable-Rate Documentation Type

DOCUMENTATION TYPE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Alternative Documentation	152	\$28,912,037.33	4.79%
Full Documentation	3,059	407,486,416.91	67.54
Stated Documentation	957	166,913,081.20	27.67
Total:	4,168	\$603,311,535.44	100.00%

Adjustable-Rate Occupancy Type

OCCUPANCY TYPE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
Owner Occupied	3,908	\$575,323,930.23	95.36%
Non-Owner Occupied	259	27,864,314.35	4.62
Vacation	1	123,290.86	0.02
Total:	4,168	\$603,311,535.44	100.00%

Aegis Asset Backed Securities Trust, Series 2004-3

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Adjustable-Rate Gross Margin

RANGE OF GROSS MARGIN (%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
1.001 - 1.500	1	\$165,600.00	0.03%
2.501 - 3.000	9	1,276,086.37	0.21
3.001 - 3.500	32	6,927,562.67	1.15
3.501 - 4.000	124	24,818,366.74	4.11
4.001 - 4.500	233	42,251,578.53	7.00
4.501 - 5.000	441	78,106,106.56	12.95
5.001 - 5.500	513	83,475,022.12	13.84
5.501 - 6.000	488	75,090,469.62	12.45
6.001 - 6.500	468	69,176,149.20	11.47
6.501 - 7.000	429	56,407,026.47	9.35
7.001 - 7.500	369	46,499,569.03	7.71
7.501 - 8.000	299	36,933,438.48	6.12
8.001 - 8.500	253	28,264,856.66	4.68
8.501 - 9.000	190	22,362,631.92	3.71
9.001 - 9.500	133	15,215,460.18	2.52
9.501 - 10.000	105	9,753,961.01	1.62
10.001 - 10.500	49	4,112,046.61	0.68
10.501 - 11.000	21	1,663,368.88	0.28
11.001 - 11.500	11	812,234.39	0.13
Total:	4,168	\$603,311,535.44	100.00%

Minimum: 1.160%
Maximum: 11.420%
Weighted Average: 6.164%

Adjustable-Rate Initial Periodic Cap

INITIAL PERIODIC CAP(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
1.000	52	\$5,877,645.83	0.97%
3.000	4,116	597,433,889.61	99.03
Total:	4,168	\$603,311,535.44	100.00%

Minimum: 1.000%
 Maximum: 3.000%
 Weighted Average: 2.981%

Adjustable-Rate Periodic Cap

PERIODIC CAP (%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
1.000	4,168	\$603,311,535.44	100.00%
Total:	4,168	\$603,311,535.44	100.00%

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

Aegis Asset Backed Securities Trust, Series 2004-3

MORTGAGE CORPORATION

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Adjustable-Rate Maximum Rate

RANGE OF MAXIMUM RATES (%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
9.501 - 10.000	1	\$57,847.35	0.01%
10.001 - 10.500	24	5,210,387.78	0.86
10.501 - 11.000	67	13,060,831.86	2.16
11.001 - 11.500	173	34,172,445.98	5.66
11.501 - 12.000	384	67,964,120.43	11.27
12.001 - 12.500	452	76,857,645.82	12.74
12.501 - 13.000	588	93,908,812.42	15.57
13.001 - 13.500	419	61,257,570.76	10.15
13.501 - 14.000	469	66,333,434.65	10.99
14.001 - 14.500	369	46,647,728.04	7.73
14.501 - 15.000	356	42,031,539.21	6.97
15.001 - 15.500	249	30,371,193.86	5.03
15.501 - 16.000	221	24,368,960.94	4.04
16.001 - 16.500	151	17,830,749.20	2.96
16.501 - 17.000	129	13,631,818.09	2.26
17.001 - 17.500	64	5,770,337.83	0.96
17.501 - 18.000	31	2,248,429.74	0.37
18.001 - 18.500	20	1,531,509.55	0.25
18.501 - 19.000	1	56,171.93	0.01
Total:	4,168	\$603,311,535.44	100.00%

Minimum: 9.990%
Maximum: 18.632%
Weighted Average: 13.383%

Aegis Asset Backed Securities Trust, Series 2004-3

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Adjustable-Rate Minimum Rate (Floor)

RANGE OF MINIMUM RATES(%)	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
3.001 - 3.500	1	\$141,338.26	0.02%
3.501 - 4.000	1	57,847.35	0.01
4.001 - 4.500	24	5,210,387.78	0.86
4.501 - 5.000	67	13,060,831.86	2.16
5.001 - 5.500	172	33,800,858.31	5.60
5.501 - 6.000	383	67,700,405.93	11.22
6.001 - 6.500	452	77,219,609.73	12.80
6.501 - 7.000	587	93,796,812.42	15.55
7.001 - 7.500	419	61,257,570.76	10.15
7.501 - 8.000	469	66,378,797.72	11.00
8.001 - 8.500	370	46,759,728.04	7.75
8.501 - 9.000	356	42,031,539.21	6.97
9.001 - 9.500	250	30,457,830.79	5.05
9.501 - 10.000	221	24,368,960.94	4.04
10.001 - 10.500	150	17,713,095.97	2.94
10.501 - 11.000	129	13,631,818.09	2.26
11.001 - 11.500	65	5,887,991.06	0.98
11.501 - 12.000	31	2,248,429.74	0.37
12.001 - 12.500	20	1,531,509.55	0.25
12.501 - 13.000	1	56,171.93	0.01
Total:	4,168	\$603,311,535.44	100.00%

Minimum: 3.250%
Maximum: 12.632%
Weighted Average: 7.384%

Adjustable-Rate Next Rate Adjustment Date

ADJUSTMENT DATE	MORTGAGE LOANS	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE PRINCIPAL BALANCE
2005-09	1	\$67,598.86	0.01%
2005-11	1	121,253.45	0.02
2005-12	1	121,102.53	0.02
2006-01	11	1,126,127.06	0.19
2006-02	7	1,207,550.51	0.20
2006-03	35	6,074,440.23	1.01
2006-04	774	106,590,015.78	17.67
2006-05	1,566	225,148,789.07	37.32
2006-06	1,507	222,541,892.30	36.89
2006-07	93	11,919,800.00	1.98
2007-03	2	181,808.97	0.03
2007-04	21	3,025,823.45	0.50
2007-05	63	9,515,630.35	1.58
2007-06	81	14,961,402.88	2.48
2007-07	5	708,300.00	0.12
Total:	4,168	\$603,311,535.44	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
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0	0	71,400.78	0	0	0
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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
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0	0	59,509.41	0	0	0
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0	0	56,868.03	0	0	0
0	0	55,404.09	0	0	0
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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
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0	0	41,093.46	0	0	0
0	0	38,736.68	0	0	0
0	0	38,989.54	0	0	0
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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
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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
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0	0	13,115.74	0	0	0
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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
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0	0	7,833.16	0	0	0
0	0	7,375.77	0	0	0
0	0	7,415.62	0	0	0
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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
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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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0	0	2	2
0	0	2	2
0	0	2	2
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escription of the under-lying assests has not been independently verified by CSFBC. CSFBC is not
 ribed 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

6,548 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

	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
Current LTV	0.02	0.01	0.02	0.01	0.01	0.00	0.01	0.07	7.717	6.734
10.01 - 20.00	0.06	0.04	0.04	0.04	0.01	0.04	0.02	0.26	6.702	6.685
20.01 - 30.00	0.12	0.12	0.29	0.19	0.08	0.15	-0.02	0.97	6.664	6.235
30.01 - 40.00	0.38	0.26	0.45	0.20	0.15	0.11	0.03	1.59	6.716	6.142
40.01 - 50.00	0.76	1.05	1.17	0.70	0.53	0.52	0.00	4.72	6.331	5.569
50.01 - 60.00	3.08	2.21	2.80	2.20	0.92	1.05	0.21	12.47	6.828	6.181
60.01 - 70.00	6.07	9.60	15.66	8.16	3.34	1.74	0.09	44.66	6.844	5.766
70.01 - 80.00	4.98	7.15	6.13	4.99	1.52	0.61	0.00	25.39	7.823	6.782
80.01 - 90.00	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

	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
Principal Balance	0.65	1.23	2.02	0.85	0.23	0.10	0.01	5.08	90.50	10.131	7.678
0.01 - 50,000.00	3.72	4.55	5.02	2.52	0.85	0.33	0.06	17.05	79.20	8.120	6.858
50,000.01 - 100,000.00	3.39	5.00	7.09	3.27	1.36	0.78	0.04	20.92	77.96	7.360	6.321
100,000.01 - 150,000.00	2.28	3.16	5.58	3.24	1.11	0.60	0.04	16.01	77.54	6.977	5.976
150,000.01 - 200,000.00	1.65	2.66	3.56	2.48	1.43	0.51	0.00	12.28	78.41	6.789	5.804
200,000.01 - 250,000.00	1.49	1.72	2.46	1.99	0.71	0.56	0.00	9.00	77.42	6.802	5.888
250,000.01 - 300,000.00	0.46	1.29	1.59	1.28	0.89	0.31	0.00	5.81	79.70	6.721	5.645
300,000.01 - 350,000.00	0.53	0.76	1.57	1.44	0.31	0.41	0.00	5.03	77.70	6.609	5.645
350,000.01 - 400,000.00	0.05	0.51	0.72	0.76	0.36	0.21	0.00	2.61	79.88	6.385	5.324
400,000.01 - 450,000.00	0.41	0.34	0.69	0.41	0.23	0.34	0.00	2.42	78.72	6.646	5.742
450,000.01 - 500,000.00	0.26	0.25	0.25	0.06	0.07	0.19	0.00	1.13	75.45	6.800	6.015
500,000.01 - 550,000.00	0.28	0.34	0.21	0.07	0.07	0.07	0.00	1.04	79.44	7.183	6.579
550,000.01 - 600,000.00	0.30	0.31	0.15	0.23	0.08	0.08	0.00	1.14	73.17	6.429	5.470
600,000.01 - 650,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.08	74.73	5.639	0.000
650,000.01 - 700,000.00	0.09	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	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	60.46	4.800	0.000
750,000.01 - 800,000.00	0.00	0.00	0.10	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	0.00	0.00	0.00	0.00	0.00	0.12	65.20	5.750	0.000
850,000.01 - 1,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.12	65.20	5.750	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

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	108,536.07
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	133,602.86
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	84.71	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	83.90	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	0.15	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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Jun 22, 2004 13:31

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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	0.00	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	0.00	0.06	0.10	0.35	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	0.99	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	0.11	0.26	1.02	3.57	10.2	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	0.00	0.08	0.33	1.26	1.78	0.22	4.75	580	7,950	88,484.70
9.501 - 10.000	0.00	0.00	0.01	0.04	0.02	0.52	0.82	1.45	0.12	3.64	570	8,465	69,013.34
10.001 - 10.500	0.02	0.01	0.00	0.04	0.03	0.13	0.38	1.01	0.33	2.53	583	9,434	58,640.31
10.501 - 11.000	0.00	0.00	0.00	0.01	0.01	0.21	0.38	0.91	1.00	2.53	583	9,434	58,640.31
11.001 - 11.500	0.00	0.00	0.00	0.00	0.06	0.10	0.26	0.25	0.24	0.94	558	9,910	60,697.49
11.501 - 12.000	0.00	0.00	0.00	0.00	0.02	0.02	0.12	0.11	0.17	0.43	587	10,454	56,659.91
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	0.00	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	0.09	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	0.00	0.08	0.33	1.26	1.78	0.22	4.75	580	7,950	88,484.70
9.501 - 10.000	0.00	0.00	0.01	0.04	0.03	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	0.38	1.01	1.33	2.53	583	9,434	58,640.31
10.501 - 11.000	0.00	0.00	0.00	0.01	0.01	0.21	0.38	0.91	1.00	2.53	583	9,434	58,640.31
11.001 - 11.500	0.00	0.00	0.00	0.00	0.06	0.10	0.26	0.25	0.24	0.94	558	9,910	60,697.49
11.501 - 12.000	0.00	0.00	0.00	0.00	0.02	0.02	0.12	0.11	0.17	0.43	587	10,454	56,659.91
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	1.72	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%	Loan Purpose	
First Lien Position	95.11%	Purchase	28.34%

2/28 ARM
2/28 Interest Only ARM
3/27 ARM
3/27 Interest Only ARM
Balloon - Fixed
Fixed
Fixed - Interest Only

Cash Out Refinance
Rate/Term Refinance

67.37%
1.42%
3.38%
0.02%
0.20%
27.40%
0.22%

67.08%
4.59%

Prepayment Penalty (years)

None
1.0
2.0
2.5
3.0

21.81%
9.09
48.05
0.15
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

Maximum

Weighted Average

13.16

100

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

Maximum

Weighted Average

500

821

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	17,803,566.70	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%
		Loan Purpose	
		Purchase	30.82%
		Cash Out Refinar	67.22%
		Rate/Term Refina	1.96%
Product Type			
2/28 ARM	93.33%		
2/28 Interest Only ARM	1.96%		
3/27 ARM	4.68%		
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	3.99				
Maximum	12.632				
Weighted Average	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

Maximum

Weighted Average

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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
Documentation Type					
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

	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
Occupancy Status					
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

	Mortgage Loans	PRINCIPAL BALANCE (\$)	% OF CUT-OFF DATE	Weighted Credit Score	Weighted Average Original LTV
Gross Margin					
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	\$97,433,889.61	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
www.csfb.com

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%
665
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%

ZIP
33486

Principal Balance
0.42%

Occupancy Status
Owner Occupied
Non-Owner Occupied

96.03%
3.97%

PRODUCT

Balloon - Fixed
Fixed
Fixed - Interest Only

0.72%
98.48%
0.80%

Prepayment Penalty (years)

None
1.0
2.0
2.5

Loan Purpose

Purchase
Cash Out Refinance
Rate/Term Refinance

21.89%
66.70%
11.41%

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

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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
850,000.01 - 900,000.00	0	0	0	0	0	0
900,000.01 - 950,000.00	0	0	0	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	0.1	0	0.02	0.02
12.001 - 12.500	0	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

all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own analysis and consult with its advisers as to the risks involved in making such a purchase.

7. Mortgage Rate

Mortgage Rate	Current LTV 10 - 20	Current LTV 30	Current LTV 21 - 30	Current LTV 40 - 40	Current LTV 31 - 50	Current LTV 41 - 60	Current LTV 51 61 - 70
3.501 - 4.000	0	0	0	0	0	0	0.06
4.001 - 4.500	0	0	0	0	0.03	0.11	0.12
4.501 - 5.000	0	0	0.03	0.08	0.12	0.4	0.59
5.001 - 5.500	0	0	0.02	0.13	0.33	0.99	1.86
5.501 - 6.000	0.01	0.01	0.06	0.12	0.33	1.32	2.34
6.001 - 6.500	0.01	0.01	0.03	0.18	0.09	0.55	0.97
6.501 - 7.000	0.01	0.01	0.03	0.2	0.34	0.51	1.44
7.001 - 7.500	0	0	0.01	0.06	0.05	0.3	1.13
7.501 - 8.000	0.01	0.01	0.03	0.04	0.11	0.26	1.02
8.001 - 8.500	0	0	0.01	0.03	0.09	0.11	0.73
8.501 - 9.000	0.01	0.01	0.02	0.07	0.06	0.15	0.71
9.001 - 9.500	0	0	0	0	0.07	0.08	0.33
9.501 - 10.000	0	0	0	0.01	0.04	0.02	0.52
10.001 - 10.500	0.02	0.02	0.01	0	0.04	0.03	0.13
10.501 - 11.000	0	0	0	0.01	0.01	0.01	0.21
11.001 - 11.500	0	0	0	0.02	0.01	0.06	0.1
11.501 - 12.000	0	0	0	0	0	0.02	0.02
12.001 - 12.500	0	0	0	0	0.01	0	0.03
12.501 - 13.000	0	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
0.27	12.16	78.31	6.281	5.088	164,480.58
0	14.78	78.13	6.761	5.355	155,439.51
0	19.17	79.26	7.274	6.065	143,767.76
0	19.12	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	0.01	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	7,038	122,651.33
1.49	2.66	0.49	5.66	574	7,445	115,134.65
1.26	1.78	0.22	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	7,038	122,651.33

1.49	2.66	0.49	5.66	574	7,445	15,134.65
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
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0.09	0.07	0.07	1.26	615	10,883	35,458.18
0.01	0.01	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 assumptions and parameters determined by it in good faith. It is important that you (recipient) in connection with the preparation of these materials or an assessment of the transaction described different contemporaneous good faith analyses or assessment of the transaction described above. Past applied 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 for use in 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 by 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 conduct 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

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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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Month to Next Adjustment	Provided LTV	Known FICOs	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
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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,
in obtained from or based upon sources believed by CSFB to be

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%

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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
he Securities or any of its affiliates. The preliminary description of the under-
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%

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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jurisdiction. The securities may not be sold nor may an offer to buy be accepted p

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-
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 securities.

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%

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%

75% Pricing
CDR
40%
12
Static
Fail
To Maturity

8.46
0.00%
20.52 CDR
20.44%
50.46%

75% Pricing
CDR
40%
12
FWD
Fail
To Maturity

8.73
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19.03 CDR
19.65%
48.60%

9.98
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15.72 CDR
13.17%
43.42%

10.35
0.00%
14.38 CDR
16.52%
40.74%

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12.62 CDR
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11.28 CDR
14.11%
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rior to the delivery of a final prospectus relating to the securities.

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%
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11.81
0.00%
9.74 CDR
15.90%
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16.34
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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)

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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 a

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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
sale of securities in any jurisdiction in which such offer, solicitation or sale would be

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

Period	Date	
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

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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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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		FWD	
				Total	1mo	6mo	
0	1-Jul-04		0	0			
1	25-Jul-04		N/A	1			
2	25-Aug-04		3.25	2	1.28000	1.87060	
3	25-Sep-04		3.22	3	1.50750	2.07880	
4	25-Oct-04		3.29	4	1.87150	2.29420	
5	25-Nov-04		3.15	5	1.96920	2.45840	
6	25-Dec-04		3.21	6	2.16620	2.63410	
7	25-Jan-05		3.08	7	2.42040	2.80640	
8	25-Feb-05		3.05	8	2.52400	2.96670	
9	25-Mar-05		3.34	9	2.69160	3.10180	
10	25-Apr-05		2.99	10	2.95300	3.23820	
11	25-May-05		3.06	11	3.00440	3.33930	
12	25-Jun-05		2.94	12	3.13540	3.46010	
13	25-Jul-05		3.01	13	3.40380	3.59000	
14	25-Aug-05		2.89	14	3.31490	3.67980	
15	25-Sep-05		2.87	15	3.45320	3.81950	
16	25-Oct-05		2.95	16	3.59200	3.95480	
17	25-Nov-05		2.84	17	3.72080	4.07780	
18	25-Dec-05		2.92	18	3.85310	4.20900	
19	25-Jan-06		2.81	19	3.98360	4.34070	
20	25-Feb-06		2.80	20	4.11800	4.46680	
21	25-Mar-06		3.09	21	4.25170	4.50770	
22	25-Apr-06		2.78	22	4.36510	4.53600	
				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

This information is being provided in response to your specific request for information. The information has been prepared acting as agent for the Issuer or its affiliates in connection with the proposed transaction. All information contained herein and any investment decision with respect to the security should be made by you based solely upon the information contained unlawful prior to registration or qualification under the securities laws of such jurisdiction. The securities may not be sold in

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	6.26260	6.36350
111	6.26940	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