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

Mortgage Asset Securitization Transactions, Inc.	**0000815018**
Exact Name of Registrant as Specified in Charter	Registrant CIK Number
Form 8-K, July 29, 2004, Series 2004-WMC2	333-106982-~~35~~
Electronic Report, Schedule or Registration Statement of Which the Documents Are a Part (give period of report)	SEC File Number, if available

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

SIGNATURES

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

Dated: August 13, 2004

MORTGAGE ASSET SECURITIZATION TRANSACTIONS, INC.

By:
Name: Glenn McIntyre
Title: Director

By:
Name: Jeffrey Lown
Title: Exec. Director

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

EXHIBIT INDEX

Exhibit No.	Description	Format
99.1	Computational Materials	P*

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

MABS 2004-WMC2 Breakeven Stress Run
Winter Group
Class M2
6 lag
triggers fail
maturity
55% Severity
Fwd LIBOR

	50% PPC	100% PPC	150% PPC
CDR	8.5%	10.0%	11.7%
Cum . Loss	19.26%	13.78%	11.52%
WAL	13.73	8.18	5.48

MABS04W2_TS2 -- A4

UBS PAINEWEBBER

Balance	$61,892,000.00	Delay	0	Index	LIBOR_1MO | 1.35	WAC	7.170545801	WAM	337
Coupon	20.4500	Dated	07/29/2004	Mult / Margin	1 / 0.45	NET	6.660546	WALA	5
Settle	07/29/2004	First Payment	08/25/2004	Cap / Floor	999 / 0				

Price	50 %	75 %	100%	125%	150%
	Yield	Yield	Yield	Yield	Yield
99.7500	2.0366	2.2148	2.5533	3.3027	3.7371
99.8000	2.0295	2.2023	2.5303	3.2567	3.6777
99.8500	2.0225	2.1897	2.5073	3.2107	3.6182
99.9000	2.0154	2.1772	2.4843	3.1647	3.5589
99.9500	2.0084	2.1647	2.4613	3.1188	3.4996
100.0000	**2.0013**	**2.1521**	**2.4383**	**3.0729**	**3.4403**
100.0500	1.9943	2.1396	2.4154	3.0270	3.3811
100.1000	1.9873	2.1271	2.3925	2.9812	3.3220
100.1500	1.9803	2.1147	2.3696	2.9354	3.2629
100.2000	1.9733	2.1022	2.3468	2.8897	3.2038
100.2500	1.9662	2.0897	2.3240	2.8440	3.1448
WAL	**7.83**	**4.31**	**2.31**	**1.12**	**0.87**
Mod Durn	**7.11**	**4.00**	**2.18**	**1.09**	**0.84**
Principal Window	**2 - 152**	**1 - 104**	**1 - 78**	**1 - 27**	**1 - 19**
Principal Window Begin	**2**	**1**	**1**	**1**	**1**
Principal Window End	**152**	**104**	**78**	**27**	**19**
Principal # Months	**151**	**104**	**78**	**27**	**19**
LIBOR_1MO	1.35	1.35	1.35	1.35	1.35
LIBOR_6MO	1.84	1.84	1.84	1.84	1.84
Prepay	50 PricingSpeed	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
No Prepays					
Lockout and Penalties	Include Penalties	Include Penalties	Include Penalties	Include Penalties	Include Penalties
Prepay Penalty Haircut	0	0	0	0	0
Optional Redemption	Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)

MABS 2004-WMC2 Breakeven Stress Run
KBC

12 lag
triggers fail
pricing speed
maturity

MABS 2004-WMC2

Forward LIBOR, 40% severity

Class	CDR	Cum Loss	WAL	Duration
M4	9.2	9.54%	11.8	7.843
M6	6	6.62%	12.49	7.542

Forward LIBOR, 70% severity

Class	CDR	Cum Loss	WAL	Duration
M4	5.1	10.03%	13.11	8.291
M6	3.4	6.93%	13.26	7.779

Forward LIBOR + 200, 40% severity

Class	CDR	Cum Loss	WAL	Duration
M4	6.1	6.72%	12.47	7.49
M6	3.2	3.74%	13.06	7.452

Forward LIBOR + 200, 70% severity

Class	CDR	Cum Loss	WAL	Duration
M4	3.4	6.93%	13.64	7.795
M6	1.9	4.00%	13.7	7.602

MABS 2004-WMC1

Forward LIBOR, 40% severity

CDR	Cum Loss	WAL	Duration
9.4	9.96%	11.62	7.887
6.7	7.48%	12.52	7.661

Forward LIBOR, 70% severity

CDR	Cum Loss	WAL	Duration
5.2	10.48%	12.81	8.355
3.7	7.70%	12.53	7.748

Forward LIBOR + 200, 40% severity

CDR	Cum Loss	WAL	Duration
6.3	7.09%	12.54	7.505
3.8	4.51%	13.33	7.518

Forward LIBOR + 200, 70% severity

CDR	Cum Loss	WAL	Duration
3.5	7.31%	13.4	7.763
2.2	4.73%	13.87	7.652

MABS 2004-WMC2
FSA Requests

Class M1
Severity - 45% (1sts), 100% (2nds)
lag - 18 mos.
100% severity
run to call

		LIBOR Flat	LIBOR Forward	LIBOR +2.00%	LIBOR +4.00%
50% PPC	Breakeven CDR	18.27	14.72	11.61	8.09
	Cum Loss	24.38	21.8	18.94	14.88
	WAL	6.99	7.74	8.49	9.49
75% PPC	Breakeven CDR	20.08	16.84	13.87	11.08
	Cum Loss	21.22	19	16.76	14.23
	WAL	5.57	5.91	6.32	6.66
100% PPC	Breakeven CDR	22.04	19.11	16.42	14.13
	Cum Loss	19.22	17.4	15.57	13.92
	WAL	4.66	4.82	4.99	5.16
125% PPC	Breakeven CDR	24.22	21.6	19.14	17.3
	Cum Loss	17.85	16.37	14.9	13.78
	WAL	3.99	4.07	4.16	4.24
150% PPC	Breakeven CDR	26.66	24.14	22.13	20.82
	Cum Loss	16.88	15.69	14.51	13.73
	WAL	3.49	3.57	3.57	3.57

MABS 2004-WMC2 Breakeven Stress Run
AIG
Class M2
12 lag
triggers fail
maturity

50% PPC, Fwd LIBOR	40% Severity	50% Severity	60% Severity
CDR	10.5	8.2	6.7
Cum . Loss	24.81%	24.34%	23.88%
WAL	19.35	19.17	18.74
50% PPC, Fwd LIBOR + 200			
CDR	6.6	5.2	4.4
Cum . Loss	15.70%	15.41%	15.59%
WAL	19.32	18.99	19.31
100% PPC, Fwd LIBOR			
CDR	11.3	9	7.5
Cum . Loss	14.64%	14.43%	9.55%
WAL	10.68	10.58	10.57
100% PPC, Fwd LIBOR + 200			
CDR	8.1	6.6	5.4
Cum . Loss	10.34%	10.46%	10.21%
WAL	10.53	10.73	10.37

SP Subprime Default Assumptions

Month	% when WA seasoning <12mo	% when WA seasoning >12mo
1	4.00%	4.00% & 5.75%
6	5.75%	6.25%
12	6.25%	13.00%
18	13.00%	10.25%
24	10.25%	10.00%
30	10.00%	9.50%
36	9.50%	9.00%
42	9.00%	9.00%
48	9.00%	7.75%
54	7.75%	5.75%
60	5.75%	5.50%
66	5.50%	4.25%
72	4.25%	0.00%

Important: apply above assumptions on ordinary balance.

1. Expected S&P BB loss % 6.50%

2. % Loss of "BB" class - Princ

Triggers Failed		Libor forward - 50			Libor forward			Libor forward +200			Libor forward + 400		
		100%	125%	150%	100%	125%	150%	100%	125%	150%	100%	125%	150%
		S&P Prepay Ramp**			S&P Prepay Ramp			S&P Prepay Ramp			S&P Prepay Ramp		
S&P Loss Ramp*	1x	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	2x	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	25.31	59.38	73.96
	3x	0.00	0.00	36.59	0.00	0.00	39.96	0.00	27.53	88.85	100.00	100.00	100.00
	4x	0.00	41.57	100.00	0.00	48.82	100.00	8.60	100.00	100.00	100.00	100.00	100.00

Triggers Pass		Libor forward - 50			Libor forward			Libor forward +200			Libor forward + 400		
		100%	125%	150%	100%	125%	150%	100%	125%	150%	100%	125%	150%
		S&P Prepay Ramp**			S&P Prepay Ramp			S&P Prepay Ramp			S&P Prepay Ramp		
S&P Loss Ramp*	1x	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	2x	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	4.20	0.00	25.60	19.14
	3x	0.00	0.00	3.35	0.00	0.00	4.77	0.00	10.31	8.58	96.93	79.98	61.18
	4x	0.00	6.29	8.40	0.00	7.87	8.41	0.00	29.50	13.17	100.00	100.00	100.00

3. Breakeven Runs

	Libor forward - 50			Libor forward			Libor forward +200			Libor forward + 400		
	100%	125%	150%	100%	125%	150%	100%	125%	150%	100%	125%	150%
	S&P Prepay Ramp			S&P Prepay Ramp			S&P Prepay Ramp			S&P Prepay Ramp		
1st $ Loss CDR	5.55	4.88	4.35	5.02	4.41	3.98	2.71	2.44	2.44	1.25	1.52	1.84
Cumulative Loss to Pool	4.76	3.34	2.42	4.35	3.03	2.22	2.44	1.72	1.38	1.15	1.08	1.04
WAL	11.67	9.25	7.37	11.79	6.47	5.56	12.47	9.66	7.58	12.87	9.84	7.66
Period of 1st $ Loss	165	134	112	185	127	112	137	148	103	127	112	93
Princ Window	115 - 356	90 - 356	71 - 355	116 - 356	91 - 356	71 - 355	123 - 356	94 - 356	73 - 356	127 - 356	96 - 356	74 - 356
Gap in Princ(Y/N)	N	N	N	N	N	N	N	N	N	N	N	N

* SP default assmuptions are in tab "SP Defaults"
** SP prepayment ramps are the ones used for net interest margin

NIM REPLINES
for WMC2

THE CARLISLE GROUP
3,658 records
Balance: 631,138,698

	ORIGINATOR in 'WMC'; DUBSBOUGHT gt 20031101; ~DELCODE in 'BID,CNL,DEL,PIF,SLD'; ABS; CURRBAL gt 0																		
	REPLINES	BALANCE	GWAC	OTERM	ATERM	AGE	PP_TERM	Blank	Margin	MTR	Freq	Max_Rate	Init_per_cap	per_cap	min_rate	LTV	Flag	Position	Index
1	1- 2/ 6 MONTH LIBOR - 16-24	706,763.98	8.0181	360	360	8	24	0	6.6762	16	6	14.2916	2.1797	1	8.0181	92.01	N	1	LIBOR_6MO
2	1- 2/ 6 MONTH LIBOR - 17-24	495,882.18	7.3204	360	360	7	24	0	6.5565	17	6	13.8204	1.5	1	7.3204	85.01	N	1	LIBOR_6MO
3	1- 2/ 6 MONTH LIBOR - 18- 0	1,048,593.95	8.4362	360	360	6	0	0	6.8616	18	6	14.7665	1.609	1	8.2665	89.61	N	1	LIBOR_6MO
4	1- 2/ 6 MONTH LIBOR - 18-12	95,559.43	8.5	360	360	6	12	0	7.375	18	6	15	1.5	1	8.5	100	N	1	LIBOR_6MO
5	1- 2/ 6 MONTH LIBOR - 18-24	1,268,911.26	7.1919	360	360	6	24	0	5.9179	18	6	13.7398	2.2486	1	7.1919	82.51	N	1	LIBOR_6MO
6	1- 2/ 6 MONTH LIBOR - 19- 0	3,016,447.30	8.2198	360	360	5	0	0	6.9081	19	6	14.6864	2.0882	1	8.1232	81.51	N	1	LIBOR_6MO
7	1- 2/ 6 MONTH LIBOR - 19-12	179,017.20	7.935	360	360	5	12	0	7.4345	19	6	14.173	1.5	1	7.935	92.62	N	1	LIBOR_6MO
8	1- 2/ 6 MONTH LIBOR - 19-24	7,298,901.82	7.1109	360	360	5	24	0	6.088	19	6	13.6249	1.9545	1	7.1063	80.64	N	1	LIBOR_6MO
9	1- 2/ 6 MONTH LIBOR - 20- 0	6,769,532.81	7.5243	360	360	4	0	0	6.4919	20	6	13.9836	1.7797	1	7.5243	84.17	N	1	LIBOR_6MO
10	1- 2/ 6 MONTH LIBOR - 20-12	2,417,919.53	7.5244	360	360	4	12	0	5.8739	20	6	13.8884	2.2324	1	7.5244	77.68	N	1	LIBOR_6MO
11	1- 2/ 6 MONTH LIBOR - 20-16	129,266.43	8.375	360	360	4	16	0	6.325	20	6	14.875	1.5	1	8.375	80	N	1	LIBOR_6MO
12	1- 2/ 6 MONTH LIBOR - 20-24	26,869,259.44	7.1425	360	360	4	24	0	6.1513	20	6	13.6382	1.8246	1	7.1273	81.78	N	1	LIBOR_6MO
13	1- 2/ 6 MONTH LIBOR - 20-36	3,488,753.76	6.9561	360	360	4	36	0	5.7504	20	6	13.4385	1.5	1	6.9561	81.81	N	1	LIBOR_6MO
14	1- 2/ 6 MONTH LIBOR - 21- 0	23,690,323.60	7.3716	360	360	3	0	0	6.2421	21	6	13.8786	1.6513	1.0032	7.3716	81.33	N	1	LIBOR_6MO
15	1- 2/ 6 MONTH LIBOR - 21-12	3,240,365.12	7.5646	360	360	3	12	0	6.2928	21	6	14.0646	1.7006	1	7.5646	82.33	N	1	LIBOR_6MO
16	1- 2/ 6 MONTH LIBOR - 21-24	76,397,768.90	6.9948	360	360	3	24	0	6.1094	21	6	13.4888	1.6011	1	6.9918	82.16	N	1	LIBOR_6MO
17	1- 2/ 6 MONTH LIBOR - 21-36	1,832,301.86	7.8149	360	360	3	36	0	6.7584	21	6	14.3149	1.7599	1	7.8149	88.73	N	1	LIBOR_6MO
18	1- 2/ 6 MONTH LIBOR - 22- 0	26,016,713.75	7.3829	360	360	2	0	0	6.4061	22	6	13.8829	1.5715	1	7.3818	84.24	N	1	LIBOR_6MO
19	1- 2/ 6 MONTH LIBOR - 22-12	6,238,594.88	6.7112	360	360	2	12	0	6.1074	22	6	13.1609	1.5	1	6.7112	84.63	N	1	LIBOR_6MO
20	1- 2/ 6 MONTH LIBOR - 22-24	93,435,227.03	6.8548	360	360	2	24	0	6.0696	22	6	13.3384	1.6139	1.0005	6.8548	82.4	N	1	LIBOR_6MO
21	1- 2/ 6 MONTH LIBOR - 22-36	297,082.68	6.7805	360	360	2	36	0	6.1311	22	6	13.2805	1.5	1	6.7805	80	N	1	LIBOR_6MO
22	1- 2/ 6 MONTH LIBOR - 23- 0	29,851,740.43	6.9295	360	360	1	0	0	6.1955	23	6	13.4295	1.5631	1	6.9295	81.89	N	1	LIBOR_6MO
23	1- 2/ 6 MONTH LIBOR - 23-12	4,714,835.08	6.522	360	360	1	12	0	6.2461	23	6	13.022	1.5	1	6.522	84.83	N	1	LIBOR_6MO
24	1- 2/ 6 MONTH LIBOR - 23-24	75,507,293.65	6.609	360	360	1	24	0	6.0095	23	6	13.0975	1.549	1	6.6097	82.47	N	1	LIBOR_6MO
25	1- 2/ 6 MONTH LIBOR - 23-36	329,926.65	6.9529	360	360	1	36	0	6.3175	23	6	13.4529	1.5	1	6.9529	85.4	N	1	LIBOR_6MO
26	1- 3/ 6 MONTH LIBOR - 31- 0	206,871.70	5.9	360	360	5	0	0	4.625	31	6	12.4	3	1	5.9	85	N	1	LIBOR_6MO
27	1- 3/ 6 MONTH LIBOR - 32- 0	274,532.85	7.25	360	360	4	0	0	6	32	6	13.25	1	1	6	85	N	1	LIBOR_6MO
28	1- 3/ 6 MONTH LIBOR - 32-24	390,102.86	6.99	360	360	4	24	0	6.375	32	6	13.49	3	1	6.99	95	N	1	LIBOR_6MO
29	1- 3/ 6 MONTH LIBOR - 32-36	1,089,198.47	6.9851	360	360	4	36	0	6.0849	32	6	13.4851	3	1	6.9851	84.03	N	1	LIBOR_6MO
30	1- 3/ 6 MONTH LIBOR - 33- 0	3,917,927.73	6.7561	360	360	3	0	0	6.0738	33	6	13.2561	3	1	6.7561	80.04	N	1	LIBOR_6MO
31	1- 3/ 6 MONTH LIBOR - 33-12	346,222.60	7.5	360	360	3	12	0	6	33	6	14	3	1	7.5	70	N	1	LIBOR_6MO
32	1- 3/ 6 MONTH LIBOR - 33-24	813,387.53	6.6624	360	360	3	24	0	5.4595	33	6	13.1624	3	1	6.6624	88.05	N	1	LIBOR_6MO
33	1- 3/ 6 MONTH LIBOR - 33-36	2,469,177.47	6.5924	360	360	3	36	0	5.8724	33	6	13.0924	3	1	6.5924	78.7	N	1	LIBOR_6MO
34	1- 3/ 6 MONTH LIBOR - 34- 0	1,230,118.06	7.2023	360	360	2	0	0	6.1612	34	6	13.7023	3	1	7.2023	79.02	N	1	LIBOR_6MO
35	1- 3/ 6 MONTH LIBOR - 34-12	734,546.75	7.0352	360	360	2	12	0	6.1275	34	6	13.5352	3	1	7.0352	80.91	N	1	LIBOR_6MO
36	1- 3/ 6 MONTH LIBOR - 34-24	199,453.39	6.74	360	360	2	24	0	6.125	34	6	13.24	3	1	6.74	63	N	1	LIBOR_6MO
37	1- 3/ 6 MONTH LIBOR - 34-36	3,352,013.33	6.5487	360	360	2	36	0	6.0065	34	6	13.0487	3	1	6.5487	84	N	1	LIBOR_6MO
38	1- 3/ 6 MONTH LIBOR - 35- 0	1,541,231.22	7.0267	360	360	1	0	0	6.3903	35	6	13.5267	2.8563	1	7.0267	86.82	N	1	LIBOR_6MO
39	1- 3/ 6 MONTH LIBOR - 35-24	534,451.85	8.1532	360	360	1	24	0	7.8452	35	6	14.6532	3	1	8.1532	80	N	1	LIBOR_6MO
40	1- 3/ 6 MONTH LIBOR - 35-36	3,914,958.76	6.6494	360	360	1	36	0	6.429	35	6	13.1494	2.9155	1	6.6494	88.22	N	1	LIBOR_6MO
41	1- 5/ 6 MONTH LIBOR - 55- 0	260,368.05	9.65	360	360	5	0	0	8.025	55	6	15.65	3	1	9.65	90	N	1	LIBOR_6MO
42	1- 5/ 6 MONTH LIBOR - 55-36	235,594.28	6.875	360	360	5	36	0	6.1515	55	6	13.375	1.9476	1	6.875	89.21	N	1	LIBOR_6MO
43	1- 5/ 6 MONTH LIBOR - 56- 0	317,669.60	6.875	360	360	4	0	0	6	56	6	13.375	3	1	6.875	85	N	1	LIBOR_6MO
44	1- 5/ 6 MONTH LIBOR - 56-36	1,891,506.59	6.6878	360	360	4	36	0	5.6272	56	6	13.1878	3.1329	1	6.6878	79.36	N	1	LIBOR_6MO
45	1- 5/ 6 MONTH LIBOR - 57-24	463,732.69	6.5126	360	360	3	24	0	6.0243	57	6	13.0126	3	1	6.5126	83.71	N	1	LIBOR_6MO
46	1- 5/ 6 MONTH LIBOR - 57-36	3,564,681.22	6.749	360	360	3	36	0	5.9698	57	6	13.249	3	1	6.749	76.91	N	1	LIBOR_6MO
47	1- 5/ 6 MONTH LIBOR - 58- 0	1,629,796.26	6.1717	360	360	2	0	0	5.6918	58	6	12.6717	3	1	6.1717	81.01	N	1	LIBOR_6MO
48	1- 5/ 6 MONTH LIBOR - 58-24	945,549.34	6.2578	360	360	2	24	0	5.2003	58	6	12.7578	3	1	6.2578	91.77	N	1	LIBOR_6MO
49	1- 5/ 6 MONTH LIBOR - 58-36	3,642,067.51	6.7608	360	360	2	36	0	6.0724	58	6	13.2608	3.0684	1	6.7608	82.06	N	1	LIBOR_6MO
50	1- 5/ 6 MONTH LIBOR - 59- 0	302,018.49	6.3492	360	360	1	0	0	6.0184	59	6	12.8492	3	1	6.3492	79.12	N	1	LIBOR_6MO
51	1- 5/ 6 MONTH LIBOR - 59-12	413,587.07	5.99	360	360	1	12	0	4.3835	59	6	12.49	3	1	5.99	71.83	N	1	LIBOR_6MO
52	1- 5/ 6 MONTH LIBOR - 59-24	1,254,038.93	6.1879	360	360	1	24	0	5.7981	59	6	12.6879	3	1	6.1879	85.17	N	1	LIBOR_6MO
53	1- 5/ 6 MONTH LIBOR - 59-36	3,380,208.79	5.919	360	360	1	36	0	5.7227	59	6	12.419	3	1	5.919	78.89	N	1	LIBOR_6MO

	REPLINES	BALANCE	GWAC	OTERM	ATERM	AGE	PP_TERM	Blank	Margin	MTR	Freq	Max_Rate	Init_per_cap	per_cap	min_rate	LTV	Flag	Position	Index
54	1- 6 MONTH LIBOR - 2-24	407,645.40	7.0151	360	360	4	24	0	5.9152	2	6	13.5151	1	1	7.0151	77.97	N	1	LIBOR_6MO
55	1- 6 MONTH LIBOR - 5- 0	499,452.72	5.5	360	360	1	0	0	5	5	6	12	1	1	5.5	75	N	1	LIBOR_6MO
56	1- FXD - 0- 0	18,222,454.65	7.0554	331	331	2	0	0	0	0	0	0	0	0	0	78.48	N	1	0
57	1- FXD - 0-12	13,091,340.81	7.0378	344	344	3	12	0	0	0	0	0	0	0	0	75.29	N	1	0
58	1- FXD - 0-24	9,561,437.38	6.9192	350	350	2	24	0	0	0	0	0	0	0	0	81.64	N	1	0
59	1- FXD - 0-36	61,182,465.81	6.9045	341	341	2	36	0	0	0	0	0	0	0	0	79.3	N	1	0
60	1- FXD - 0-60	79,854.97	6.5	360	360	2	60	0	0	0	0	0	0	0	0	80	N	1	0
61	1-IO-60-2/ 6 MONTH LIBOR - 18-24	192,000.00	6.75	360	360	6	24	0	4.625	18	6	13.25	3	1	6.75	80	N	1	LIBOR_6MO
62	1-IO-60-2/ 6 MONTH LIBOR - 19-24	500,000.00	5.856	360	360	5	24	0	4.967	19	6	12.356	3	1	5.856	80	N	1	LIBOR_6MO
63	1-IO-60-2/ 6 MONTH LIBOR - 20- 0	448,800.00	7.25	360	360	4	0	0	5.125	20	6	13.75	3	1	7.25	80	N	1	LIBOR_6MO
64	1-IO-60-2/ 6 MONTH LIBOR - 20-24	1,113,196.67	6.2392	360	360	4	24	0	5.3035	20	6	12.7392	3	1	6.2392	82.64	N	1	LIBOR_6MO
65	1-IO-60-2/ 6 MONTH LIBOR - 20-36	290,494.32	6.125	360	360	4	36	0	6.125	20	6	12.625	3	1	6.125	80	N	1	LIBOR_6MO
66	1-IO-60-2/ 6 MONTH LIBOR - 21- 0	869,237.94	7.3518	360	360	3	0	0	6.9078	21	6	13.8518	3	1	7.3518	95	N	1	LIBOR_6MO
67	1-IO-60-2/ 6 MONTH LIBOR - 21-12	1,410,929.40	6.5758	360	360	3	12	0	5.1682	21	6	13.0758	3	1	6.5758	87.37	N	1	LIBOR_6MO
68	1-IO-60-2/ 6 MONTH LIBOR - 21-24	8,661,885.13	6.1708	360	360	3	24	0	5.3844	21	6	12.6114	3	1	6.1708	82.18	N	1	LIBOR_6MO
69	1-IO-60-2/ 6 MONTH LIBOR - 21-36	188,000.00	6.876	360	360	3	36	0	4.625	21	6	13.376	3	1	6.876	80	N	1	LIBOR_6MO
70	1-IO-60-2/ 6 MONTH LIBOR - 22- 0	275,479.91	5.75	360	360	2	0	0	5.875	22	6	12.25	3	1	5.75	95	N	1	LIBOR_6MO
71	1-IO-60-2/ 6 MONTH LIBOR - 22-12	755,856.57	5.6126	360	360	2	12	0	5.0483	22	6	12.1126	3	1	5.6126	80	N	1	LIBOR_6MO
72	1-IO-60-2/ 6 MONTH LIBOR - 22-24	10,269,375.66	6.0762	360	360	2	24	0	5.4362	22	6	12.5543	3	1	6.0762	82.51	N	1	LIBOR_6MO
73	1-IO-60-2/ 6 MONTH LIBOR - 23- 0	1,934,395.00	6.406	360	360	1	0	0	6.0036	23	6	12.906	3	1	6.406	81.89	N	1	LIBOR_6MO
74	1-IO-60-2/ 6 MONTH LIBOR - 23-12	456,000.00	5.5	360	360	1	12	0	5.875	23	6	12	3	1	5.5	80	N	1	LIBOR_6MO
75	1-IO-60-2/ 6 MONTH LIBOR - 23-24	8,737,233.00	5.7759	360	360	1	24	0	5.489	23	6	12.2149	3	1	5.7759	81.57	N	1	LIBOR_6MO
76	1-IO-60-5/ 6 MONTH LIBOR - 55-36	289,750.00	6.375	360	360	5	36	0	6.375	55	6	12.875	5	1	6.375	95	N	1	LIBOR_6MO
77	1-IO-60-5/ 6 MONTH LIBOR - 56-36	85,280.00	6.626	360	360	4	36	0	5.36	56	6	13.126	5	1	6.626	80	N	1	LIBOR_6MO
78	1-IO-60-5/ 6 MONTH LIBOR - 57-24	1,471,600.00	6.3599	360	360	3	24	0	5.409	57	6	12.8599	4.7108	1	6.3418	74.09	N	1	LIBOR_6MO
79	1-IO-60-5/ 6 MONTH LIBOR - 57-36	951,100.00	5.7002	360	360	3	36	0	5.2809	57	6	12.2002	5	1	5.7002	78.4	N	1	LIBOR_6MO
80	1-IO-60-5/ 6 MONTH LIBOR - 58-24	269,280.00	6.625	360	360	2	24	0	6	58	6	13.125	5	1	6.625	80	N	1	LIBOR_6MO
81	1-IO-60-5/ 6 MONTH LIBOR - 58-36	1,314,670.00	5.817	360	360	2	36	0	5.5528	58	6	12.317	5	1	5.817	87.42	N	1	LIBOR_6MO
82	1-IO-60-5/ 6 MONTH LIBOR - 59-36	2,428,247.00	5.7055	360	360	1	36	0	5.4701	59	6	12.2055	5	1	5.7055	76.74	N	1	LIBOR_6MO
83	2- 15YR BALLOON - 0- 0	11,221,657.37	10.934	180	360	2	0	0	0	0	0	0	0	0	0	20.12	Y	2	0
84	2- 15YR BALLOON - 0-12	2,320,053.28	10.3354	180	360	2	12	0	0	0	0	0	0	0	0	19.57	Y	2	0
85	2- 15YR BALLOON - 0-24	16,516,891.62	10.3198	180	360	2	24	0	0	0	0	0	0	0	0	19.64	Y	2	0
86	2- 15YR BALLOON - 0-36	11,277,629.00	10.4081	180	360	2	36	0	0	0	0	0	0	0	0	19.58	Y	2	0
87	2- FXD - 0- 0	2,546,551.52	11.3299	180	180	3	0	0	0	0	0	0	0	0	0	19.19	N	2	0
88	2- FXD - 0-12	263,772.44	9.6026	180	180	3	12	0	0	0	0	0	0	0	0	19.17	N	2	0
89	2- FXD - 0-24	4,063,900.11	10.4156	180	180	3	24	0	0	0	0	0	0	0	0	19.49	N	2	0
90	2- FXD - 0-36	2,318,784.56	10.6493	183	183	3	36	0	0	0	0	0	0	0	0	19.82	N	2	0
	Total:	**631,138,698.34**	**7.1719**	**342**	**354**	**2**	**20**	**0**	**6.0643**	**24**	**6**	**13.3512**	**1.8862**	**1.0003**	**6.8599**	**76.78**	**N**	**2**	

Period Total	Balance	S&P Def Vector	
0	631,138,698		
1	630,625,023	4.00%	25,225,000.90
2	630,108,261		0.00
3	629,588,477		0.00
4	629,065,570		0.00
5	628,539,519		0.00
6	628,010,307	5.75%	36,110,592.66
7	627,477,913		0.00
8	626,942,319		0.00
9	626,403,504		0.00
10	625,861,449		0.00
11	625,316,133		0.00
12	624,767,538	6.25%	39,047,971.11
13	624,215,642		0.00
14	623,660,425		0.00
15	623,101,913		0.00
16	622,540,031		0.00
17	621,975,182		0.00
18	621,408,871	13.00%	80,783,153.26
19	620,845,819		0.00
20	620,290,361		0.00
21	619,744,967		0.00
22	619,196,131		0.00
23	618,643,833		0.00
24	618,088,048	10.25%	63,354,024.94
25	617,528,756		0.00
26	616,965,933		0.00
27	616,399,556		0.00
28	615,829,604		0.00
29	615,256,055		0.00
30	614,679,018	10.00%	61,467,901.84
31	614,099,078		0.00
32	613,516,085		0.00
33	612,930,405		0.00
34	612,341,012		0.00
35	611,747,881		0.00
36	611,150,989	9.50%	58,059,343.99
37	610,550,312		0.00
38	609,945,825		0.00
39	609,337,503		0.00
40	608,725,322		0.00
41	608,109,256		0.00
42	607,489,281	9.00%	54,674,035.33
43	606,865,372		0.00
44	606,237,503		0.00
45	605,605,648		0.00
46	604,969,782		0.00
47	604,329,879		0.00
48	603,685,913	9.00%	54,331,732.18
49	603,037,857		0.00
50	602,385,686		0.00
51	601,729,372		0.00
52	601,068,723		0.00
53	600,403,228		0.00
54	599,732,012	7.75%	46,479,230.91

55	599,045,400		0.00
56	598,344,168		0.00
57	597,628,215		0.00
58	596,907,721		0.00
59	596,182,656		0.00
60	595,452,992	5.75%	34,238,547.02
61	594,718,698		0.00
62	593,979,744		0.00
63	593,236,101		0.00
64	592,487,738		0.00
65	591,734,625		0.00
66	590,976,732	5.50%	32,503,720.24
67	590,214,026		0.00
68	589,446,478		0.00
69	588,674,055		0.00
70	587,896,727		0.00
71	587,114,461		0.00
72	586,327,226	4.25%	24,918,907.13
73	585,534,990		0.00
74	584,737,721		
75	583,935,385		
76	583,127,950		
77	582,315,383		
78	581,497,651		
79	580,674,721		
80	579,846,558		
81	579,013,130		
82	578,174,401		
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