

BEST AVAILABLE COPY



04042060

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

08/31/2004

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 August 27, 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

3

SEP 02 2004

THOMSON
FINANCIAL

W. J. [Signature]

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 August 27, 2004.

AEGIS ASSET BACKED SECURITIES
CORPORATION

By: _____

Name: Stuart D. Marvin

Title: Executive Vice President

Exhibit Index

<u>Exhibit</u>	<u>Page</u>
99.1 Computational Materials	6
99.2 Computational Materials	16
99.3 Computational Materials	25
99.4 Computational Materials	43
99.5 Computational Materials	63
99.6 Computational Materials	66
99.7 Computational Materials	69
99.8 Computational Materials	87
99.9 Computational Materials	97
99.10 Computational Materials	98
99.11 Computational Materials	102
99.12 Computational Materials	108
99.13 Computational Materials	123
99.14 Computational Materials	128
99.15 Computational Materials	136
99.16 Computational Materials	137
99.17 Computational Materials	141
99.18 Computational Materials	147
99.19 Computational Materials	167
99.20 Computational Materials	168
99.21 Computational Materials	172

99.22 Computational Materials	174
99.23 Computational Materials	186
99.24 Computational Materials	189
99.25 Computational Materials	204
99.26 Computational Materials	213
99.27 Computational Materials	215
99.28 Computational Materials	218
99.29 Computational Materials	225
99.30 Computational Materials	232
99.31 Computational Materials	273
99.32 Computational Materials	276
99.33 Computational Materials	278
99.34 Computational Materials	348
99.35 Computational Materials	359

IN ACCORDANCE WITH RULE 311(j) 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 2004-4

AABST 2004-4

Net Funds Cap Schedule for FFTW, Inc.

Assumptions: benchmark indices (1 mo LIBOR, 6 mo LIBOR, CMT 1yr) at 20%

Prepayment speed vectors as follows:

Period	CPR FRM	CPR ARM	Period	Effective Rate
1	1.38	3.05	1	N/A
2	2.76	5.73	2	23.24
3	4.14	8.42	3	22.65
4	5.51	11.11	4	22.35
5	6.89	13.79	5	21.82
6	8.27	16.40	6	21.45
7	9.12	18.11	7	21.54
8	9.98	19.83	8	20.78
9	10.80	21.54	9	20.60
10	11.63	23.25	10	20.15
11	12.45	24.96	11	20.00
12	13.28	30.83	12	19.58
13	15.18	30.74	13	19.37
14	15.23	30.58	14	19.32
15	15.19	30.42	15	18.97
16	15.14	30.27	16	18.92
17	15.10	30.11	17	18.58
18	15.05	29.97	18	18.38
19	15.08	29.86	19	18.67
20	15.10	29.75	20	17.99
21	15.01	29.58	21	17.96
22	14.92	29.42	22	17.61
23	14.83	29.25	23	17.59
24	14.74	30.76	24	18.84
25	22.88	63.09	25	12.93
26	22.68	59.32	26	13.23
27	21.95	55.11	27	13.02
28	21.21	50.90	28	13.27
29	20.48	46.68	29	13.03
30	19.75	43.57	30	13.49
31	19.39	42.01	31	14.26
32	19.04	40.44	32	13.40
33	18.68	38.87	33	13.60
34	18.33	37.31	34	13.29
35	17.97	35.74	35	13.48
36	17.62	36.52	36	13.74

37	22.48	46.03	13.17
38	22.45	44.13	13.41
39	22.09	42.23	13.10
40	21.72	40.33	13.32
41	21.36	39.36	13.01
42	21.00	38.71	13.42
43	20.87	38.07	13.94
44	20.74	37.42	13.30
45	20.61	36.77	13.52
46	20.49	36.12	13.18
47	20.36	35.47	13.40
48	20.23	34.87	13.10
49	19.91	34.43	13.04
50	19.86	33.98	13.25
51	19.82	33.54	12.91
52	19.78	33.09	13.12
53	19.73	32.65	12.78
54	19.69	32.20	12.75
55	19.64	31.75	13.57
56	19.60	31.31	12.63
57	19.56	30.86	12.84
58	19.51	30.42	12.50
59	19.47	29.97	12.71
60	19.43	29.57	8.82
61	19.38	29.57	8.80
62	19.34	29.57	9.08
63	19.29	29.57	8.77
64	19.25	29.57	9.05
65	19.21	29.57	8.74
66	19.16	29.57	8.72
67	19.12	29.57	9.64
68	19.08	29.57	8.69
69	19.03	29.57	8.96
70	18.99	29.57	8.66
71	18.94	29.57	8.93
72	18.90	29.57	8.63
73	18.90	29.57	8.61
74	18.90	29.57	8.88
75	18.90	29.57	8.58
76	18.90	29.57	8.85
77	18.90	29.57	8.55

78	18.90	29.57	8.53
79	18.90	29.57	9.43
80	18.90	29.57	8.50
81	18.90	29.57	8.77
82	18.90	29.57	8.47
83	18.90	29.57	8.73
84	18.90	29.57	8.44
85	18.90	29.57	8.42
86	18.90	29.57	8.69
87	18.90	29.57	8.39
88	18.90	29.57	8.65
89	18.90	29.57	8.36
90	18.90	29.57	8.35
91	18.90	29.57	8.90
92	18.90	29.57	8.31
93	18.90	29.57	8.58
94	18.90	29.57	8.28
95	18.90	29.57	8.55
96	18.90	29.57	8.26
97	18.90	29.57	8.24
98	18.90	29.57	8.50
99	18.90	29.57	8.21
100	18.90	29.57	8.47
101	18.90	29.57	8.18
102	18.90	29.57	8.17
103	18.90	29.57	9.03
104	18.90	29.57	8.14
105	18.90	29.57	8.40
106	18.90	29.57	8.11
107	18.90	29.57	8.37
108	18.90	29.57	8.08
109	18.90	29.57	8.07
110	18.90	29.57	8.32
111	18.90	29.57	8.04
112	18.90	29.57	8.30
113	18.90	29.57	8.01
114	18.90	29.57	8.00
115	18.90	29.57	8.84
116	18.90	29.57	7.97
117	18.90	29.57	8.23
118	18.90	29.57	7.95

119	18.90	29.57	8.20
120	18.90	29.57	7.92
121	18.90	29.57	7.91
122	18.90	29.57	8.16
123	18.90	29.57	7.88
124	18.90	29.57	8.13
125	18.90	29.57	7.86
126	18.90	29.57	7.84
127	18.90	29.57	8.67
128	18.90	29.57	7.82
129	18.90	29.57	8.07
130	18.90	29.57	7.79
131	18.90	29.57	8.04
132	18.90	29.57	7.77
133	18.90	29.57	7.76
134	18.90	29.57	8.00
135	18.90	29.57	7.73
136	18.90	29.57	7.98
137	18.90	29.57	7.71
138	18.90	29.57	7.70
139	18.90	29.57	8.21
140	18.90	29.57	7.67
141	18.90	29.57	7.92
142	18.90	29.57	7.65
143	18.90	29.57	7.89
144	18.90	29.57	7.63
145	18.90	29.57	7.61
146	18.90	29.57	7.86
147	18.90	29.57	7.59
148	18.90	29.57	7.83
149	18.90	29.57	7.57
150	18.90	29.57	7.56
151	18.90	29.57	8.36
152	18.90	29.57	7.54
153	18.90	29.57	7.78
154	18.90	29.57	7.52
155	18.90	29.57	7.76
156	18.90	29.57	7.49
157	18.90	29.57	7.48
158	18.90	29.57	7.72
159	18.90	29.57	7.46

160	18.90	29.57
161	18.90	29.57
162	18.90	29.57
163	18.90	29.57
164	18.90	29.57
165	18.90	29.57
166	18.90	29.57
167	18.90	29.57
168	18.90	29.57
169	18.90	29.57
170	18.90	29.57
171	18.90	29.57
172	18.90	29.57
173	18.90	29.57
174	18.90	29.57
175	18.90	29.57
176	18.90	29.57
177	18.90	29.57
178	18.90	29.57
179	18.90	29.57
180	18.90	29.57
181	18.90	29.57
182	18.90	29.57
183	18.90	29.57
184	18.90	29.57
185	18.90	29.57
186	18.90	29.57
187	18.90	29.57
188	18.90	29.57
189	18.90	29.57
190	18.90	29.57
191	18.90	29.57
192	18.90	29.57
193	18.90	29.57
194	18.90	29.57
195	18.90	29.57
196	18.90	29.57
197	18.90	29.57
198	18.90	29.57
199	18.90	29.57
200	18.90	29.57

160	7.70
161	7.44
162	7.43
163	8.22
164	7.41
165	7.65
166	7.39
167	7.63
168	7.37
169	7.36
170	7.60
171	7.34
172	7.58
173	7.33
174	7.32
175	8.09
176	7.30
177	7.53
178	7.28
179	7.52
180	7.29
181	7.28
182	7.51
183	7.26
184	7.49
185	7.24
186	7.24
187	7.72
188	7.22
189	7.45
190	7.20
191	7.43
192	7.18
193	7.18
194	7.41
195	7.16
196	7.39
197	7.14
198	7.14
199	7.89
200	7.12

201	18.90	29.57
202	18.90	29.57
203	18.90	29.57
204	18.90	29.57
205	18.90	29.57
206	18.90	29.57
207	18.90	29.57
208	18.90	29.57
209	18.90	29.57
210	18.90	29.57
211	18.90	29.57
212	18.90	29.57
213	18.90	29.57
214	18.90	29.57
215	18.90	29.57
216	18.90	29.57
217	18.90	29.57
218	18.90	29.57
219	18.90	29.57
220	18.90	29.57
221	18.90	29.57
222	18.90	29.57
223	18.90	29.57
224	18.90	29.57
225	18.90	29.57
226	18.90	29.57
227	18.90	29.57
228	18.90	29.57
229	18.90	29.57
230	18.90	29.57
231	18.90	29.57
232	18.90	29.57
233	18.90	29.57
234	18.90	29.57
235	18.90	29.57
236	18.90	29.57
237	18.90	29.57
238	18.90	29.57
239	18.90	29.57
240	18.90	29.57
241	18.90	29.57

201	7.35
202	7.10
203	7.33
204	7.09
205	7.08
206	7.31
207	7.07
208	7.30
209	7.05
210	7.05
211	7.79
212	7.03
213	7.26
214	7.02
215	7.24
216	7.00
217	7.00
218	7.22
219	6.98
220	7.21
221	6.97
222	6.96
223	7.70
224	6.95
225	7.17
226	6.94
227	7.16
228	6.92
229	6.92
230	7.14
231	6.91
232	7.13
233	6.89
234	6.89
235	7.36
236	6.87
237	7.10
238	6.86
239	7.09
240	6.85
241	6.85

242	18.90	29.57
243	18.90	29.57
244	18.90	29.57
245	18.90	29.57
246	18.90	29.57
247	18.90	29.57
248	18.90	29.57
249	18.90	29.57
250	18.90	29.57
251	18.90	29.57
252	18.90	29.57
253	18.90	29.57
254	18.90	29.57
255	18.90	29.57
256	18.90	29.57
257	18.90	29.57
258	18.90	29.57
259	18.90	29.57
260	18.90	29.57
261	18.90	29.57
262	18.90	29.57
263	18.90	29.57
264	18.90	29.57
265	18.90	29.57
266	18.90	29.57
267	18.90	29.57
268	18.90	29.57
269	18.90	29.57
270	18.90	29.57
271	18.90	29.57
272	18.90	29.57
273	18.90	29.57
274	18.90	29.57
275	18.90	29.57
276	18.90	29.57
277	18.90	29.57
278	18.90	29.57
279	18.90	29.57
280	18.90	29.57
281	18.90	29.57
282	18.90	29.57

242
243
244
245
246
247
248
249
250
251
252
253
254
255
256
257
258
259
260
261
262
263
264
265
266
267
268
269
270
271
272
273
274
275
276
277
278
279
280
281
282

7.07
6.83
7.06
6.82
6.82
7.54
6.81
7.03
6.80
7.02
6.78
6.78
7.00
6.77
6.99
6.76
6.76
7.47
6.75
6.97
6.74
6.96
6.73
6.73
6.95
6.72
6.94
6.71
6.71
7.42
6.70
6.92
6.69
6.91
6.68
6.68
6.90
6.67
6.89
6.67
6.66

283	18.90	29.57
284	18.90	29.57
285	18.90	29.57
286	18.90	29.57
287	18.90	29.57
288	18.90	29.57
289	18.90	29.57
290	18.90	29.57
291	18.90	29.57
292	18.90	29.57
293	18.90	29.57
294	18.90	29.57
295	18.90	29.57
296	18.90	29.57
297	18.90	29.57
298	18.90	29.57
299	18.90	29.57
300	18.90	29.57
301	18.90	29.57
302	18.90	29.57
303	18.90	29.57
304	18.90	29.57
305	18.90	29.57
306	18.90	29.57
307	18.90	29.57
308	18.90	29.57
309	18.90	29.57
310	18.90	29.57
311	18.90	29.57
312	18.90	29.57
313	18.90	29.57
314	18.90	29.57
315	18.90	29.57
316	18.90	29.57
317	18.90	29.57
318	18.90	29.57
319	18.90	29.57
320	18.90	29.57
321	18.90	29.57
322	18.90	29.57
323	18.90	29.57

283 7.12

284 6.66

285 6.88

286 6.65

287 6.87

288 6.65

289 6.64

290 6.86

291 6.64

292 6.86

293 6.63

294 6.63

295 7.34

296 6.63

297 6.86

298 6.64

299 6.87

300 6.65

301 6.65

302 6.88

303 6.67

304 6.90

305 6.68

306 6.69

307 7.42

308 6.72

309 6.96

310 6.75

311 6.99

312 6.79

313 6.81

314 7.07

315 6.87

316 7.13

317 6.94

318 6.99

319 7.81

320 7.12

321 7.45

322 7.31

323 7.70

324	18.90	29.57
325	18.90	29.57
326	18.90	29.57
327	18.90	29.57
328	18.90	29.57
329	18.90	29.57
330	18.90	29.57
331	18.90	29.57
332	18.90	29.57
333	18.90	29.57
334	18.90	29.57
335	18.90	29.57
336	18.90	29.57
337	18.90	29.57
338	18.90	29.57
339	18.90	29.57
340	18.90	29.57
341	18.90	29.57
342	18.90	29.57
343	18.90	29.57
344	18.90	29.57
345	18.90	29.57
346	18.90	29.57
347	18.90	29.57
348	18.90	29.57
349	18.90	29.57
350	18.90	29.57
351	18.90	29.57
352	18.90	29.57
353	18.90	29.57
354	18.90	29.57
355	18.90	29.57
356	18.90	29.57
357	18.90	29.57
358	18.90	29.57
359	18.90	29.57
360	18.90	29.57

324 7.63
325 7.88
326 8.52
327 8.69
328 8.96
329 8.66
330 8.65
331 9.23
332 8.63
333 8.90
334 8.60
335 8.88
336 8.58
337 8.57
338 8.85
339 8.56
340 8.83
341 8.54
342 8.53
343 9.44
344 8.51
345 8.79
346 8.50
347 8.78
348 8.49
349 8.49
350 8.78
351 8.50
352 8.80
353 8.54
354 8.58
355 9.56
356 8.74
357 9.25
358 9.48
359 13.13
360 11.79

This information is being provided in response to your specific request for information. The information has been prepared and furnished to you solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary description of the underlying assets has not been independently verified by CSFBC. CSFBC is not acting as agent for the Issuer or its affiliates in connection with the proposed transaction. All information contained herein is preliminary, limited in nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as described in any scenario. The above analysis alone is not intended to be a prospectus and any investment decision with respect to the security should be made by you based solely upon the information contained in the final prospectus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to buy nor shall there be any sale of securities in any jurisdiction in which such offer, solicitation or sale would be unlawful prior to registration or qualification under the securities laws of such jurisdiction. The securities may not be sold nor may an offer to buy be accepted prior to the delivery of a final prospectus relating to the securities.

AABST 2004-4

Excess Spread Schedule for FFW, Inc.

Assumptions: Forward LIBOR shocked as follows: 0% for 6 months; 1% thereafter
 Prepayment speed vectors as follows:

Period	CPR FRM	CPR ARM	Period	1mo LIBOR	3mo LIBOR	6mo LIBOR	1mo LIBOR	3mo LIBOR	6mo LIBOR	Period	Date	Excess Spread
1	1.38	3.05	1	1.60000	1.710000	1.920000	1.60000	1.71000	1.92000	1	Sep25,04	3.5097
2	2.76	5.73	2	1.69610	1.832100	2.037900	1.69610	1.83210	2.03790	2	Oct25,04	3.3261
3	4.14	8.42	3	1.84330	1.975800	2.160300	1.84330	1.97580	2.16030	3	Nov25,04	3.3432
4	5.51	11.11	4	1.96190	2.129300	2.272600	1.96190	2.12930	2.27260	4	Dec25,04	3.3770
5	6.89	13.79	5	2.08540	2.238400	2.386000	2.08540	2.23840	2.38600	5	Jan25,05	3.3748
6	8.27	16.40	6	2.30700	2.344200	2.501500	2.30700	2.34420	2.50150	6	Feb25,05	3.3997
7	9.12	18.11	7	2.32310	2.440500	2.595300	3.32310	3.44050	3.59530	7	Mar25,05	3.3589
8	9.98	19.83	8	2.37550	2.535900	2.690900	3.37550	3.53590	3.69090	8	Apr25,05	3.2500
9	10.80	21.54	9	2.54920	2.650300	2.804700	3.54920	3.65030	3.80470	9	May25,05	3.2612
10	11.63	23.25	10	2.63060	2.767200	2.892900	3.63060	3.76720	3.89290	10	Jun25,05	3.1949
11	12.45	24.96	11	2.72330	2.845600	2.989100	3.72330	3.84560	3.98910	11	Jul25,05	3.2049
12	13.28	30.83	12	2.88700	2.908600	3.093000	3.88700	3.90860	4.09300	12	Aug25,05	3.1436
13	15.18	30.74	13	2.90760	2.983900	3.174600	3.90760	3.98390	4.17460	13	Sep25,05	3.1117
14	15.23	30.58	14	3.00830	3.071000	3.269400	4.00830	4.07100	4.26940	14	Oct25,05	3.1219
15	15.19	30.42	15	3.10810	3.163600	3.370300	4.10810	4.16360	4.37030	15	Nov25,05	3.0412
16	15.14	30.27	16	3.20230	3.260000	3.463800	4.20230	4.26000	4.46380	16	Dec25,05	3.0498
17	15.10	30.11	17	3.30090	3.343300	3.559900	4.30090	4.34330	4.55990	17	Jan25,06	2.9625
18	15.05	29.97	18	3.39970	3.435000	3.658000	4.39970	4.43500	4.65800	18	Feb25,06	2.9197
19	15.08	29.86	19	3.48800	3.527600	3.750700	4.48800	4.52760	4.75070	19	Mar25,06	3.0410
20	15.10	29.75	20	3.58130	3.610700	3.804700	4.58130	4.61070	4.80470	20	Apr25,06	2.8317
21	15.01	29.58	21	3.67580	3.698400	3.857200	4.67580	4.69840	4.85720	21	May25,06	2.8438
22	14.92	29.42	22	3.76540	3.790900	3.904000	4.76540	4.79090	4.90400	22	Jun25,06	2.7393
23	14.83	29.25	23	3.85840	3.858000	3.950600	4.85840	4.85800	4.95060	23	Jul25,06	2.7684
24	14.74	30.76	24	3.94350	3.925500	3.991400	4.94350	4.92550	4.99140	24	Aug25,06	4.2695
25	22.88	63.09	25	3.81810	3.995400	4.028300	4.81810	4.99540	5.02830	25	Sep25,06	3.6121
26	22.68	59.32	26	3.89220	4.072800	4.103100	4.89220	5.07280	5.10310	26	Oct25,06	3.6484
27	21.95	55.11	27	3.95930	4.156900	4.168100	4.95930	5.15690	5.16810	27	Nov25,06	3.4457
28	21.21	50.90	28	4.03270	4.232100	4.238000	5.03270	5.23210	5.23800	28	Dec25,06	3.4924
29	20.48	46.68	29	4.10480	4.305400	4.312200	5.10480	5.30540	5.31220	29	Jan25,07	3.2989
30	19.75	43.57	30	4.17070	4.390800	4.376000	5.17070	5.39080	5.37600	30	Feb25,07	3.7181
31	19.39	42.01	31	4.23620	4.460400	4.444900	5.23620	5.46040	5.44490	31	Mar25,07	4.0357
32	19.04	40.44	32	4.30250	4.532200	4.469900	5.30250	5.53220	5.46990	32	Apr25,07	3.5752
33	18.68	38.87	33	4.36930	4.606000	4.493900	5.36930	5.60600	5.49390	33	May25,07	3.6350
34	18.33	37.31	34	4.43840	4.676000	4.515500	5.43840	5.67600	5.51550	34	Jun25,07	3.4346
35	17.97	35.74	35	4.50510	4.570300	4.535100	5.50510	5.57030	5.53510	35	Jul25,07	3.5091
36	17.62	36.52	36	4.56570	4.454000	4.550700	5.56570	5.45400	5.55070	36	Aug25,07	3.6037
37	22.48	46.03	37	4.39400	4.328000	4.568000	5.39400	5.32800	5.56800	37	Sep25,07	3.6103
38	22.45	44.13	38	4.44620	4.372400	4.616300	5.44620	5.37240	5.61630	38	Oct25,07	3.6151

39	22.09	42.23
40	21.72	40.33
41	21.36	39.36
42	21.00	38.71
43	20.87	38.07
44	20.74	37.42
45	20.61	36.77
46	20.49	36.12
47	20.36	35.47
48	20.23	34.87
49	19.91	34.43
50	19.86	33.98
51	19.82	33.54
52	19.78	33.09
53	19.73	32.65
54	19.69	32.20
55	19.64	31.75
56	19.60	31.31
57	19.56	30.86
58	19.51	30.42
59	19.47	29.97
60	19.43	29.57
61	19.38	29.57
62	19.34	29.57
63	19.29	29.57
64	19.25	29.57
65	19.21	29.57
66	19.16	29.57
67	19.12	29.57
68	19.08	29.57
69	19.03	29.57
70	18.99	29.57
71	18.94	29.57
72	18.90	29.57
73	18.90	29.57
74	18.90	29.57
75	18.90	29.57
76	18.90	29.57
77	18.90	29.57
78	18.90	29.57
79	18.90	29.57
80	18.90	29.57
81	18.90	29.57
82	18.90	29.57

39	4.49610	4.419700	4.665600	5.49610	5.41970	5.66560	39	Nov25,07	3.4294
40	4.54760	4.461200	4.715300	5.54760	5.46120	5.71530	40	Dec25,07	3.5153
41	4.59850	4.502600	4.766600	5.59850	5.50260	5.76660	41	Jan25,08	3.3144
42	4.65030	4.547200	4.813400	5.65030	5.54720	5.81340	42	Feb25,08	3.4009
43	4.69910	4.587500	4.866200	5.69910	5.58750	5.86620	43	Mar25,08	3.6278
44	4.74380	4.628800	4.889100	5.74380	5.62880	5.88910	44	Apr25,08	3.2713
45	4.78940	4.670700	4.911800	5.78940	5.67070	5.91180	45	May25,08	3.3565
46	4.83650	4.710000	4.935000	5.83650	5.71000	5.93500	46	Jun25,08	3.1425
47	4.88230	4.787800	4.954900	5.88230	5.78780	5.95490	47	Jul25,08	3.2350
48	4.93030	4.859400	4.975000	5.93030	5.85940	5.97500	48	Aug25,08	3.1158
49	4.84450	4.932400	4.994800	5.84450	5.93240	5.99480	49	Sep25,08	3.1489
50	4.88140	4.976200	5.029200	5.88140	5.97620	6.02920	50	Oct25,08	3.2485
51	4.92210	5.015900	5.068300	5.92210	6.01590	6.06830	51	Nov25,08	3.0390
52	4.96080	5.055400	5.108300	5.96080	6.05540	6.10830	52	Dec25,08	3.1409
53	4.99810	5.095900	5.144000	5.99810	6.09590	6.14400	53	Jan25,09	2.9324
54	5.03730	5.132000	5.180700	6.03730	6.13200	6.18070	54	Feb25,09	2.9641
55	5.07230	5.170000	5.218900	6.07230	6.17000	6.21890	55	Mar25,09	3.3941
56	5.10750	5.209700	5.235600	6.10750	6.20970	6.23560	56	Apr25,09	2.8624
57	5.14500	5.244600	5.252000	6.14500	6.24460	6.25200	57	May25,09	2.9733
58	5.18110	5.281600	5.268900	6.18110	6.28160	6.26890	58	Jun25,09	2.7596
59	5.21330	5.252800	5.282100	6.21330	6.25280	6.28210	59	Jul25,09	2.8784
60	5.24890	5.226400	5.298600	6.24890	6.22640	6.29860	60	Aug25,09	2.0081
61	5.17570	5.195200	5.309600	6.17570	6.19520	6.30960	61	Sep25,09	2.0637
62	5.20490	5.225600	5.336500	6.20490	6.22560	6.33650	62	Oct25,09	2.2314
63	5.23530	5.254400	5.366400	6.23530	6.25440	6.36640	63	Nov25,09	1.9792
64	5.26460	5.286300	5.395900	6.26460	6.28630	6.39590	64	Dec25,09	2.1486
65	5.29660	5.311800	5.424000	6.29660	6.31180	6.42400	65	Jan25,10	1.8934
66	5.32590	5.338400	5.454300	6.32590	6.33840	6.45430	66	Feb25,10	1.9116
67	5.34910	5.369000	5.479600	6.34910	6.36900	6.47960	67	Mar25,10	2.5166
68	5.37710	5.394500	5.493600	6.37710	6.39450	6.49360	68	Apr25,10	1.8349
69	5.40470	5.418900	5.507500	6.40470	6.41890	6.50750	69	May25,10	2.0090
70	5.43180	5.445400	5.519600	6.43180	6.44540	6.51960	70	Jun25,10	1.7557
71	5.45670	5.435200	5.530500	6.45670	6.43520	6.53050	71	Jul25,10	1.9326
72	5.48290	5.425000	5.543500	6.48290	6.42500	6.54350	72	Aug25,10	1.7127
73	5.43090	5.414500	5.552500	6.43090	6.41450	6.55250	73	Sep25,10	1.7463
74	5.45550	5.434900	5.573300	6.45550	6.43490	6.57330	74	Oct25,10	1.9227
75	5.47880	5.457200	5.597600	6.47880	6.45720	6.59760	75	Nov25,10	1.6741
76	5.49940	5.480400	5.617700	6.49940	6.48040	6.61770	76	Dec25,10	1.8531
77	5.52340	5.498900	5.639700	6.52340	6.49890	6.63970	77	Jan25,11	1.6059
78	5.54530	5.519200	5.661700	6.54530	6.51920	6.66170	78	Feb25,11	1.6125
79	5.56310	5.541100	5.681400	6.56310	6.54110	6.68140	79	Mar25,11	2.2340
80	5.58610	5.560100	5.678100	6.58610	6.56010	6.67810	80	Apr25,11	1.5473
81	5.60590	5.578500	5.673200	6.60590	6.57850	6.67320	81	May25,11	1.7266
82	5.62500	5.599500	5.668700	6.62500	6.59950	6.66870	82	Jun25,11	1.4840

83	18.90	29.57
84	18.90	29.57
85	18.90	29.57
86	18.90	29.57
87	18.90	29.57
88	18.90	29.57
89	18.90	29.57
90	18.90	29.57
91	18.90	29.57
92	18.90	29.57
93	18.90	29.57
94	18.90	29.57
95	18.90	29.57
96	18.90	29.57
97	18.90	29.57
98	18.90	29.57
99	18.90	29.57
100	18.90	29.57
101	18.90	29.57
102	18.90	29.57
103	18.90	29.57
104	18.90	29.57
105	18.90	29.57
106	18.90	29.57
107	18.90	29.57
108	18.90	29.57
109	18.90	29.57
110	18.90	29.57
111	18.90	29.57
112	18.90	29.57
113	18.90	29.57
114	18.90	29.57
115	18.90	29.57
116	18.90	29.57
117	18.90	29.57
118	18.90	29.57
119	18.90	29.57
120	18.90	29.57
121	18.90	29.57
122	18.90	29.57
123	18.90	29.57
124	18.90	29.57
125	18.90	29.57
126	18.90	29.57

83	5.64570	5.596900	5.662400	6.64570	6.59690	6.66240	83	Jul25,11	1.6627
84	5.65600	5.593800	5.656000	6.65600	6.59380	6.65600	84	Aug25,11	1.4262
85	5.54250	5.589600	5.649200	6.54250	6.58960	6.64920	85	Sep25,11	1.5153
86	5.55920	5.604700	5.664000	6.55920	6.60470	6.66400	86	Oct25,11	1.6957
87	5.57550	5.621400	5.680500	6.57550	6.62140	6.68050	87	Nov25,11	1.4578
88	5.59030	5.638100	5.694800	6.59030	6.63810	6.69480	88	Dec25,11	1.6405
89	5.60680	5.652200	5.711400	6.60680	6.65220	6.71140	89	Jan25,12	1.4023
90	5.62190	5.667700	5.724600	6.62190	6.66770	6.72460	90	Feb25,12	1.3967
91	5.63490	5.682900	5.738600	6.63490	6.68290	6.73860	91	Mar25,12	1.7979
92	5.65000	5.697400	5.757900	6.65000	6.69740	6.75790	92	Apr25,12	1.3440
93	5.66350	5.711100	5.774100	6.66350	6.71110	6.77410	93	May25,12	1.1647
94	5.67900	5.726000	5.791700	6.67900	6.72600	6.79170	94	Jun25,12	0.9519
95	5.69150	5.741400	5.809300	6.69150	6.74140	6.80930	95	Jul25,12	1.1205
96	5.70410	5.758000	5.825200	6.70410	6.75800	6.82520	96	Aug25,12	0.9357
97	5.74060	5.771900	5.843800	6.74060	6.77190	6.84380	97	Sep25,12	0.8957
98	5.75250	5.784100	5.853300	6.75250	6.78410	6.85330	98	Oct25,12	1.0661
99	5.76490	5.797700	5.864600	6.76490	6.79770	6.86460	99	Nov25,12	0.8535
100	5.77720	5.809100	5.875600	6.77720	6.80910	6.87560	100	Dec25,12	1.0243
101	5.78910	5.819200	5.887700	6.78910	6.81920	6.88770	101	Jan25,13	0.8118
102	5.80220	5.831800	5.897800	6.80220	6.83180	6.89780	102	Feb25,13	0.8190
103	5.81070	5.841400	5.909000	6.81070	6.84140	6.90900	103	Mar25,13	1.4123
104	5.82220	5.853300	5.914600	6.82220	6.85330	6.91460	104	Apr25,13	0.8051
105	5.83150	5.864000	5.918200	6.83150	6.86400	6.91820	105	May25,13	0.9924
106	5.84290	5.873900	5.923700	6.84290	6.87390	6.92370	106	Jun25,13	0.7918
107	5.85200	5.916200	5.925900	6.85200	6.91620	6.92590	107	Jul25,13	0.9804
108	5.86180	5.959800	5.929600	6.86180	6.95980	6.92960	108	Aug25,13	0.7890
109	5.83810	5.999300	5.933900	6.83810	6.99930	6.93390	109	Sep25,13	0.8099
110	5.84640	6.008600	5.939900	6.84640	7.00860	6.93990	110	Oct25,13	0.9999
111	5.85670	6.019200	5.947900	6.85670	7.01920	6.94790	111	Nov25,13	0.8022
112	5.86370	6.028000	5.956300	6.86370	7.02800	6.95630	112	Dec25,13	0.9934
113	5.87170	6.035500	5.963200	6.87170	7.03550	6.96320	113	Jan25,14	0.8082
114	5.88070	6.044900	5.970000	6.88070	7.04490	6.97000	114	Feb25,14	0.8177
115	5.88580	6.052100	5.977600	6.88580	7.05210	6.97760	115	Mar25,14	1.3881
116	5.89400	6.061400	6.009500	6.89400	7.06140	7.00950	116	Apr25,14	0.8265
117	5.90020	6.068900	6.039100	6.90020	7.06890	7.03910	117	May25,14	0.9981
118	5.90740	6.076700	6.071900	6.90740	7.07670	7.07190	118	Jun25,14	0.8367
119	5.91340	6.026700	6.101500	6.91340	7.02670	7.10150	119	Jul25,14	1.0000
120	5.92130	5.978300	6.132900	6.92130	6.97830	7.13290	120	Aug25,14	0.8751
121	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	121	Sep25,14	0.8232
122	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	122	Oct25,14	0.9494
123	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	123	Nov25,14	0.8474
124	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	124	Dec25,14	0.9712
125	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	125	Jan25,15	0.8732
126	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	126	Feb25,15	0.8910

127	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	127	Mar25,15	1.3866
128	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	128	Apr25,15	0.9193
129	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	129	May25,15	1.0385
130	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	130	Jun25,15	0.9494
131	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	131	Jul25,15	1.0665
132	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	132	Aug25,15	0.9904
133	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	133	Sep25,15	1.0120
134	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	134	Oct25,15	1.1163
135	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	135	Nov25,15	1.0567
136	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	136	Dec25,15	1.1524
137	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	137	Jan25,16	1.1034
138	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	138	Feb25,16	1.1275
139	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	139	Mar25,16	1.3377
140	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	140	Apr25,16	1.1774
141	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	141	May25,16	1.2522
142	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	142	Jun25,16	1.2294
143	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	143	Jul25,16	1.2963
144	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	144	Aug25,16	1.2839
145	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	145	Sep25,16	1.3120
146	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	146	Oct25,16	1.3672
147	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	147	Nov25,16	1.3702
148	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	148	Dec25,16	1.4178
149	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	149	Jan25,17	1.4311
150	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	150	Feb25,17	1.4626
151	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	151	Mar25,17	1.7570
152	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	152	Apr25,17	1.5277
153	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	153	May25,17	1.5613
154	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	154	Jun25,17	1.5958
155	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	155	Jul25,17	1.6310
156	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	156	Aug25,17	1.6670
157	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	157	Sep25,17	1.7038
158	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	158	Oct25,17	1.7415
159	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	159	Nov25,17	1.7801
160	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	160	Dec25,17	1.8196
161	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	161	Jan25,18	1.8599
162	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	162	Feb25,18	1.9013
163	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	163	Mar25,18	2.1256
164	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	164	Apr25,18	1.9868
165	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	165	May25,18	2.0311
166	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	166	Jun25,18	2.0764
167	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	167	Jul25,18	2.1227
168	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	168	Aug25,18	2.1702
169	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	169	Sep25,18	2.2188
170	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	170	Oct25,18	2.2685

171	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	171	Nov25,18	2.3194
172	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	172	Dec25,18	2.3716
173	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	173	Jan25,19	2.4249
174	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	174	Feb25,19	2.4796
175	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	175	Mar25,19	2.6472
176	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	176	Apr25,19	2.5928
177	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	177	May25,19	2.6515
178	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	178	Jun25,19	2.7116
179	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	179	Jul25,19	2.7896
180	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	180	Aug25,19	2.9157
181	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	181	Sep25,19	2.9823
182	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	182	Oct25,19	3.0505
183	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	183	Nov25,19	3.1204
184	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	184	Dec25,19	3.1920
185	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	185	Jan25,20	3.2654
186	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	186	Feb25,20	3.3406
187	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	187	Mar25,20	3.4177
188	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	188	Apr25,20	3.4967
189	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	189	May25,20	3.5777
190	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	190	Jun25,20	3.6607
191	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	191	Jul25,20	3.7458
192	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	192	Aug25,20	3.8331
193	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	193	Sep25,20	3.9226
194	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	194	Oct25,20	4.0144
195	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	195	Nov25,20	4.1086
196	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	196	Dec25,20	4.2051
197	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	197	Jan25,21	4.3042
198	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	198	Feb25,21	4.4058
199	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	199	Mar25,21	4.5335
200	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	200	Apr25,21	4.6171
201	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	201	May25,21	4.7269
202	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	202	Jun25,21	4.8395
203	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	203	Jul25,21	4.9552
204	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	204	Aug25,21	5.0739
205	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	205	Sep25,21	5.1958
206	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	206	Oct25,21	5.3210
207	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	207	Nov25,21	5.4495
208	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	208	Dec25,21	5.5815
209	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	209	Jan25,22	5.7171
210	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	210	Feb25,22	5.8564
211	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	211	Mar25,22	6.0002
212	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	212	Apr25,22	6.1464
213	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	213	May25,22	6.2975
214	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	214	Jun25,22	6.4528

215	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	215	Jul25,22	6.6124
216	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	216	Aug25,22	6.7765
217	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	217	Sep25,22	6.9452
218	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	218	Oct25,22	7.1186
219	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	219	Nov25,22	7.1882
220	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	220	Dec25,22	7.1813
221	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	221	Jan25,23	7.1745
222	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	222	Feb25,23	7.1677
223	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	223	Mar25,23	7.1610
224	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	224	Apr25,23	7.1543
225	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	225	May25,23	7.1477
226	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	226	Jun25,23	7.1411
227	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	227	Jul25,23	7.1346
228	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	228	Aug25,23	7.1281
229	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	229	Sep25,23	7.1217
230	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	230	Oct25,23	7.1153
231	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	231	Nov25,23	7.1089
232	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	232	Dec25,23	7.1026
233	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	233	Jan25,24	7.0964
234	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	234	Feb25,24	7.0902
235	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	235	Mar25,24	7.0840
236	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	236	Apr25,24	7.0779
237	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	237	May25,24	7.0718
238	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	238	Jun25,24	7.0658
239	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	239	Jul25,24	7.0598
240	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	240	Aug25,24	7.0538
241	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	241	Sep25,24	7.0479
242	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	242	Oct25,24	7.0420
243	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	243	Nov25,24	7.0362
244	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	244	Dec25,24	7.0304
245	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	245	Jan25,25	7.0246
246	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	246	Feb25,25	7.0189
247	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	247	Mar25,25	7.0132
248	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	248	Apr25,25	7.0075
249	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	249	May25,25	7.0019
250	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	250	Jun25,25	6.9963
251	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	251	Jul25,25	6.9907
252	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	252	Aug25,25	6.9852
253	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	253	Sep25,25	6.9797
254	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	254	Oct25,25	6.9748
255	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	255	Nov25,25	6.9700
256	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	256	Dec25,25	6.9653
257	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	257	Jan25,26	6.9606
258	18.90	29.57	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	258	Feb25,26	6.9559

259	18.90	29.57
260	18.90	29.57
261	18.90	29.57
262	18.90	29.57
263	18.90	29.57
264	18.90	29.57
265	18.90	29.57
266	18.90	29.57
267	18.90	29.57
268	18.90	29.57
269	18.90	29.57
270	18.90	29.57
271	18.90	29.57
272	18.90	29.57
273	18.90	29.57
274	18.90	29.57
275	18.90	29.57
276	18.90	29.57
277	18.90	29.57
278	18.90	29.57
279	18.90	29.57
280	18.90	29.57
281	18.90	29.57
282	18.90	29.57
283	18.90	29.57
284	18.90	29.57
285	18.90	29.57
286	18.90	29.57
287	18.90	29.57
288	18.90	29.57
289	18.90	29.57
290	18.90	29.57
291	18.90	29.57
292	18.90	29.57
293	18.90	29.57
294	18.90	29.57
295	18.90	29.57
296	18.90	29.57
297	18.90	29.57
298	18.90	29.57
299	18.90	29.57
300	18.90	29.57
301	18.90	29.57
302	18.90	29.57

259	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	259	Mar25,26	6.9513
260	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	260	Apr25,26	6.9468
261	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	261	May25,26	6.9423
262	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	262	Jun25,26	6.9379
263	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	263	Jul25,26	6.9335
264	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	264	Aug25,26	6.9291
265	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	265	Sep25,26	6.9249
266	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	266	Oct25,26	6.9206
267	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	267	Nov25,26	6.9165
268	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	268	Dec25,26	6.9123
269	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	269	Jan25,27	6.9083
270	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	270	Feb25,27	6.9042
271	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	271	Mar25,27	6.9003
272	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	272	Apr25,27	6.8964
273	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	273	May25,27	6.8925
274	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	274	Jun25,27	6.8887
275	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	275	Jul25,27	6.8850
276	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	276	Aug25,27	6.8813
277	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	277	Sep25,27	6.8777
278	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	278	Oct25,27	6.8742
279	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	279	Nov25,27	6.8707
280	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	280	Dec25,27	6.8672
281	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	281	Jan25,28	6.8639
282	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	282	Feb25,28	6.8605
283	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	283	Mar25,28	6.8573
284	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	284	Apr25,28	6.8541
285	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	285	May25,28	6.8510
286	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	286	Jun25,28	6.8480
287	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	287	Jul25,28	6.8451
288	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	288	Aug25,28	6.8422
289	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	289	Sep25,28	6.8394
290	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	290	Oct25,28	6.8367
291	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	291	Nov25,28	6.8341
292	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	292	Dec25,28	6.8316
293	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	293	Jan25,29	6.8292
294	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	294	Feb25,29	6.8269
295	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	295	Mar25,29	6.8247
296	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	296	Apr25,29	6.8276
297	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	297	May25,29	6.8309
298	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	298	Jun25,29	6.8348
299	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	299	Jul25,29	6.8391
300	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	300	Aug25,29	6.8441
301	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	301	Sep25,29	6.8498
302	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	302	Oct25,29	6.8562

303	18.90	29.57
304	18.90	29.57
305	18.90	29.57
306	18.90	29.57
307	18.90	29.57
308	18.90	29.57
309	18.90	29.57
310	18.90	29.57
311	18.90	29.57
312	18.90	29.57
313	18.90	29.57
314	18.90	29.57
315	18.90	29.57
316	18.90	29.57
317	18.90	29.57
318	18.90	29.57
319	18.90	29.57
320	18.90	29.57
321	18.90	29.57
322	18.90	29.57
323	18.90	29.57
324	18.90	29.57
325	18.90	29.57
326	18.90	29.57
327	18.90	29.57
328	18.90	29.57
329	18.90	29.57
330	18.90	29.57
331	18.90	29.57
332	18.90	29.57
333	18.90	29.57
334	18.90	29.57
335	18.90	29.57
336	18.90	29.57
337	18.90	29.57
338	18.90	29.57
339	18.90	29.57
340	18.90	29.57
341	18.90	29.57
342	18.90	29.57
343	18.90	29.57
344	18.90	29.57
345	18.90	29.57
346	18.90	29.57

303	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	303	Nov25,29	6.8634
304	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	304	Dec25,29	6.8714
305	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	305	Jan25,30	6.8805
306	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	306	Feb25,30	6.8907
307	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	307	Mar25,30	6.9021
308	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	308	Apr25,30	6.9149
309	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	309	May25,30	6.9294
310	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	310	Jun25,30	6.9456
311	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	311	Jul25,30	6.9640
312	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	312	Aug25,30	6.9848
313	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	313	Sep25,30	7.0085
314	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	314	Oct25,30	7.0355
315	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	315	Nov25,30	7.0667
316	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	316	Dec25,30	7.1027
317	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	317	Jan25,31	7.1447
318	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	318	Feb25,31	7.1940
319	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	319	Mar25,31	7.2528
320	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	320	Apr25,31	7.3236
321	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	321	May25,31	7.4104
322	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	322	Jun25,31	7.5187
323	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	323	Jul25,31	7.6575
324	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	324	Aug25,31	7.8413
325	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	325	Sep25,31	8.0953
326	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	326	Oct25,31	8.4672
327	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	327	Nov25,31	8.9245
328	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	328	Dec25,31	8.9114
329	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	329	Jan25,32	8.8983
330	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	330	Feb25,32	8.8858
331	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	331	Mar25,32	8.8729
332	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	332	Apr25,32	8.8611
333	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	333	May25,32	8.8494
334	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	334	Jun25,32	8.8375
335	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	335	Jul25,32	8.8270
336	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	336	Aug25,32	8.8167
337	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	337	Sep25,32	8.8064
338	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	338	Oct25,32	8.7977
339	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	339	Nov25,32	8.7893
340	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	340	Dec25,32	8.7807
341	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	341	Jan25,33	8.7740
342	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	342	Feb25,33	8.7640
343	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	343	Mar25,33	8.7550
344	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	344	Apr25,33	8.7447
345	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	345	May25,33	8.7373
346	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	346	Jun25,33	8.7305

347	18.90	29.57	347	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	347	Jul25,33	8.7277
348	18.90	29.57	348	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	348	Aug25,33	8.7237
349	18.90	29.57	349	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	349	Sep25,33	8.7220
350	18.90	29.57	350	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	350	Oct25,33	8.7278
351	18.90	29.57	351	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	351	Nov25,33	8.7349
352	18.90	29.57	352	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	352	Dec25,33	8.7493
353	18.90	29.57	353	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	353	Jan25,34	8.7715
354	18.90	29.57	354	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	354	Feb25,34	8.8080
355	18.90	29.57	355	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	355	Mar25,34	8.8716
356	18.90	29.57	356	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	356	Apr25,34	8.9800
357	18.90	29.57	357	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	357	May25,34	9.1952
358	18.90	29.57	358	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	358	Jun25,34	9.7358
359	18.90	29.57	359	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	359	Jul25,34	13.0405
360	18.90	29.57	360	6.07120	5.929800	6.166300	7.07120	6.92980	7.16630	360	Aug25,34	0.0000

This information is being provided in response to your specific request for information. The information has been prepared and furnished to you solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary description of the underlying assets has not been independently verified by CSFBC. CSFBC is not acting as agent for the Issuer or its affiliates in connection with the proposed transaction. All information contained herein is preliminary, limited in nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as described in any scenario. The above analysis alone is not intended to be a prospectus and any investment decision with respect to the security should be made by you based solely upon the information contained in the final prospectus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to buy nor shall there be any sale of securities in any jurisdiction in which such offer, solicitation or sale would be unlawful prior to registration or qualification under the securities laws of such jurisdiction. The securities may not be sold nor may an offer to buy be accepted prior to the delivery of a final prospectus relating to the securities.

1. FICO & Documentation

FICO & Documentation	Full Doc	Alternative Doc	Stated Doc
<= 500	0.16	0.04	0.01
501 - 550	9.86	0.62	1.2
551 - 600	15.02	0.52	3.61
601 - 650	22.51	1.5	6.38
651 - 700	13.4	1.02	7.13
701 - 750	7.38	0.28	2.82
751 - 800	5.46	0.17	0.71
801 - 850	0.18	0	0
Total:	73.97	4.15	21.88

2. Current LTV

Current LTV	FICO 451 - 500	FICO 501 - 550	FICO 551 - 600
0.01 - 10.00	0	0	0
10.01 - 20.00	0	0.02	0.03
20.01 - 30.00	0	0.07	0.05
30.01 - 40.00	0.01	0.17	0.21
40.01 - 50.00	0.01	0.28	0.38
50.01 - 60.00	0.02	0.87	0.72
60.01 - 70.00	0.12	2.53	2.25
70.01 - 80.00	0.02	4.17	7.98
80.01 - 90.00	0.03	3.54	6.29
90.01 - 100.00	0	0.02	1.24
Total:	0.21	11.68	19.15

3. Principal Balance

Principal Balance	FICO 451 - 500	FICO 501 - 550	FICO 551 - 600
0.01 - 50,000.00	0.01	0.55	0.91

50,000.01 - 100,000.00	0.06	2.5	3.59
100,000.01 - 150,000.00	0.04	2.52	4.36
150,000.01 - 200,000.00	0	1.91	2.87
200,000.01 - 250,000.00	0.05	1.37	2.9
250,000.01 - 300,000.00	0	1.02	1.67
300,000.01 - 350,000.00	0.04	0.43	1
350,000.01 - 400,000.00	0	0.23	0.54
400,000.01 - 450,000.00	0	0.16	0.32
450,000.01 - 500,000.00	0	0.35	0.34
500,000.01 - 550,000.00	0	0.19	0.12
550,000.01 - 600,000.00	0	0.21	0.28
600,000.01 - 650,000.00	0	0.08	0
650,000.01 - 700,000.00	0	0.08	0.17
700,000.01 - 750,000.00	0	0.09	0.09
1,000,000.01 >=	0	0	0
Total:	0.21	11.68	19.15

4. Prepayment Penalty Term At Origination

Prepayment Penalty Term At Origination	FICO 451 - 500	FICO 501 - 550	FICO 551 - 600
0	0.05	3.48	5.18
12	0	0.92	1.01
24	0.14	6.51	10.63
30	0	0.02	0
36	0.02	0.75	2.33
Total:	0.21	11.68	19.15

5. Mortgage Rates

Mortgage Rates	FICO 451 - 500	FICO 501 - 550	FICO 551 - 600
3.001 - 3.500	0	0	0
4.001 - 4.500	0	0	0
4.501 - 5.000	0	0	0.08
5.001 - 5.500	0	0	0.1
5.501 - 6.000	0	0.14	0.75
6.001 - 6.500	0	0.12	1.18
6.501 - 7.000	0	0.58	2.53
7.001 - 7.500	0.02	0.78	2.2
7.501 - 8.000	0	1.54	2.87
8.001 - 8.500	0.03	1.3	1.96
8.501 - 9.000	0.05	1.39	2.22
9.001 - 9.500	0	1.22	1.23

9.501 - 10.000	0.04	1.62	1.14
10.001 - 10.500	0.01	1.06	1.11
10.501 - 11.000	0.03	0.56	0.61
11.001 - 11.500	0	0.54	0.42
11.501 - 12.000	0.02	0.44	0.5
12.001 - 12.500	0.01	0.3	0.27
12.501 - 13.000	0	0.1	0
13.501 - 14.000	0	0	0.01
14.001 - 14.500	0	0.01	0
Total:	0.21	11.68	19.15

6. Mortgage Rate

Mortgage Rate	LTV 1 - 10	LTV 11 - 20	LTV 21 - 30
3.001 - 3.500	0	0	0
4.001 - 4.500	0	0	0
4.501 - 5.000	0	0	0.02
5.001 - 5.500	0	0.01	0.1
5.501 - 6.000	0	0.03	0.04
6.001 - 6.500	0	0.05	0.06
6.501 - 7.000	0	0.02	0.04
7.001 - 7.500	0	0.01	0.02
7.501 - 8.000	0	0.02	0.02
8.001 - 8.500	0	0.02	0.01
8.501 - 9.000	0	0	0.02
9.001 - 9.500	0	0	0.02
9.501 - 10.000	0	0.01	0.01
10.001 - 10.500	0	0	0.01
10.501 - 11.000	0	0	0.01
11.001 - 11.500	0	0	0
11.501 - 12.000	0	0	0.01
12.001 - 12.500	0	0	0.01
12.501 - 13.000	0	0	0
13.501 - 14.000	0	0	0
14.001 - 14.500	0	0	0
Total:	0	0.16	0.39

7. Mortgage Rate

Mortgage Rate	Current LTV 1 - 10	Current LTV 11 - 20	Current LTV 21 - 30
3.001 - 3.500	0	0	0
4.001 - 4.500	0	0	0
4.501 - 5.000	0	0	0.02

5.001 - 5.500	0	0.01	0.1
5.501 - 6.000	0	0.03	0.04
6.001 - 6.500	0	0.05	0.06
6.501 - 7.000	0	0.02	0.04
7.001 - 7.500	0	0.01	0.02
7.501 - 8.000	0	0.02	0.08
8.001 - 8.500	0	0.02	0.01
8.501 - 9.000	0	0	0.02
9.001 - 9.500	0	0	0.02
9.501 - 10.000	0	0.01	0.01
10.001 - 10.500	0	0	0.01
10.501 - 11.000	0	0	0.01
11.001 - 11.500	0	0	0
11.501 - 12.000	0	0	0.01
12.001 - 12.500	0	0	0.01
12.501 - 13.000	0	0	0
13.501 - 14.000	0	0	0
14.001 - 14.500	0	0	0
Total:	0	0.16	0.45

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

8/12/2004 12:35

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or recommendation. It is important that you (recipient) understand that those assumptions and parameters are not the only contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be used as a basis for future performance. CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not constitute an offer or recommendation.

Asset Backed Se
Aegis Mo
Mortgag
5,
/
Balan

% By Prin Bal	Avg Prin Bal	Current LTV	IO Loans
0.21	115,641.42	69.61	0
11.68	127,323.18	73.77	0
19.15	124,429.15	78.8	2.18
30.4	138,001.54	80.29	6.24
21.55	154,918.63	79.12	4.32
10.49	183,614.04	75.36	1.44
6.35	219,085.88	66.23	0.64
0.18	209,026.11	44.13	0
100	144,140.51	77.5	14.83

FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800
0	0	0	0
0.01	0.02	0.05	0.01
0.04	0.05	0.05	0.12
0.12	0.24	0.23	0.23
0.28	0.51	0.31	0.69
1.46	1.18	0.89	1.32
2.62	1.96	1.64	1.23
15.25	10.25	4.16	1.7
6.39	4.06	2.09	0.76
4.22	3.27	1.06	0.3
30.4	21.55	10.49	6.35

FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800
1.36	0.64	0.19	0.04

4.16	2.41	0.8	0.41
5.45	3.54	1.57	0.56
4.9	3.92	1.36	0.83
4.56	3.2	1.28	0.98
3.12	2.51	1.29	0.89
2.06	1.44	1.18	0.54
1.9	1.18	0.95	0.5
0.93	1.06	0.88	0.46
0.86	0.91	0.17	0.35
0.5	0.37	0.32	0.19
0.27	0.07	0.07	0.21
0.23	0.3	0.3	0.3
0	0	0	0
0.09	0	0	0.09
0	0	0.13	0
30.4	21.55	10.49	6.35

FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800
7.57	3.41	1.44	0.62
2.25	1.88	1.12	0.61
14.1	9.05	2.38	0.54
0.03	0	0.04	0.03
6.44	7.21	5.5	4.55
30.4	21.55	10.49	6.35

FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800
0	0	0.03	0
0.02	0.02	0.14	0.02
0.32	0.45	0.59	0.61
1.56	2.4	2.06	2.8
3.89	4.42	3.21	1.63
4.74	3.67	1.57	0.59
6.35	3.68	1.41	0.41
3.21	1.54	0.49	0.09
3.55	2.22	0.4	0.07
1.82	0.72	0.18	0.01
1.58	0.81	0.07	0.06
0.81	0.49	0.1	0.02

0.91	0.46	0.05	0
0.64	0.19	0.01	0.02
0.39	0.23	0.1	0.01
0.22	0.09	0.05	0
0.08	0.03	0.01	0
0.31	0.13	0.02	0.01
0.01	0	0	0
0	0	0	0
0	0	0	0
30.4	21.55	10.49	6.35

LTV 31 - 40	LTV 41 - 50	LTV 51 - 60	LTV 61 - 70
0	0	0	0.03
0.02	0	0.05	0.03
0	0.19	0.14	0.43
0.51	0.86	1.97	2.21
0.09	0.45	1.56	2.15
0.1	0.22	0.79	1.18
0.19	0.22	0.63	1.46
0.05	0.13	0.41	0.76
0.13	0.16	0.56	0.97
0.08	0.05	0.18	0.64
0.07	0.1	0.18	0.69
0.01	0.09	0.17	0.36
0.05	0.02	0.09	0.47
0.01	0.02	0.03	0.27
0.01	0.02	0.04	0.1
0	0	0	0.14
0	0	0	0.09
0	0	0	0.07
0.01	0	0.01	0.01
0	0	0	0
0	0	0	0
1.33	2.53	6.81	12.06

Current LTV 31 - 40	Current LTV 41 - 50	Current LTV 51 - 60	Current LTV 61 - 70
0	0	0	0.03
0.02	0	0.05	0.03
0	0.19	0.16	0.4

0.51	0.86	1.97	2.21
0.09	0.51	1.55	2.1
0.1	0.22	0.82	1.18
0.19	0.24	0.65	1.46
0.05	0.13	0.41	0.76
0.08	0.16	0.56	0.97
0.08	0.05	0.18	0.64
0.07	0.1	0.18	0.7
0.01	0.09	0.17	0.36
0.05	0.02	0.09	0.47
0.01	0.02	0.03	0.27
0.01	0.02	0.04	0.1
0	0	0	0.14
0	0	0	0.09
0	0	0	0.07
0.01	0	0.01	0.01
0	0	0	0
0	0	0	0
1.28	2.61	6.88	11.99

is not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation. The information is only for informational purposes and should not be taken as an indication or guarantee of future performance, and no representation or warranty is made. The information is not intended to contain all of the information that an interested party may desire. In all cases, investors should consult with their own advisors.

Securities Portfolio Analysis
Mortgage Corporation
Mortgage Portfolio 2004-4
770 records
All records
Price: 831,690,752

Silent 2nds
0
0
3.46
8.95
5.77
1.77
0.27
0
20.23

[Top](#)

FICO 801 - 850	Total	WAC	Gross Margin	Full Doc
0	0	5.38	0	0
0.01	0.15	6.934	6.594	0.08
0	0.38	6.953	7.071	0.3
0.11	1.33	6.557	6.157	1.14
0.04	2.49	6.245	6.254	2.24
0	6.46	6.353	5.976	4.92
0	12.35	6.915	6.485	10.02
0.01	43.54	7.025	5.982	31
0.02	23.19	7.935	7.006	16.26
0	10.12	8.992	6.949	8.01
0.18	100	7.352	6.388	73.97

[Top](#)

FICO 801 - 850	Total	Current LTV	WAC	Gross Margin
0	3.7	88.88	10.262	8.409

0.03	13.95	78.01	8.493	7.327
0.02	18.06	77.82	7.681	6.722
0	15.79	77.35	7.268	6.341
0	14.34	77.22	6.947	6.09
0	10.5	77.33	6.77	5.907
0.07	6.76	78.04	6.683	5.771
0	5.29	76.16	6.39	5.611
0	3.81	73.53	6.263	5.493
0.06	3.04	76.2	6.673	6.144
0	1.7	74.82	6.406	5.442
0	1.12	74.53	6.769	6.09
0	1.22	69.75	6.245	5.693
0	0.25	69.15	7.1	5.85
0	0.36	71.68	7.621	7.293
0	0.13	51.98	7.542	6.292
0.18	100	77.5	7.352	6.388

[Top](#)

FICO 801 - 850	Total	Current LTV	WAC	Gross Margin
0	21.74	79.46	8.055	6.825
0	7.79	73.72	7.028	6.594
0.01	43.37	79.98	7.531	6.285
0	0.13	78.8	7.187	6.09
0.17	26.97	73	6.592	5.519
0.18	100	77.5	7.352	6.388

[Top](#)

FICO 801 - 850	Total	Current LTV	WAC	Gross Margin
0	0.03	66.72	3.25	2.25
0	0.19	68.74	4.363	3.213
0	2.05	70.89	4.879	3.722
0.16	9.08	64.75	5.292	4.159
0	14.05	73.78	5.809	4.669
0.01	11.87	76.84	6.291	5.123
0	14.96	77.72	6.786	5.549
0.01	8.34	78.89	7.269	6.065
0	10.64	78.85	7.764	6.538
0	6.03	80.45	8.273	7.038
0	6.18	80.56	8.759	7.493
0	3.87	83.04	9.307	8.018

0	4.21	82.9	9.781	8.489
0	3.03	87.07	10.328	8.956
0	1.92	86.82	10.795	9.49
0	1.32	85.62	11.291	9.987
0	1.07	85.74	11.771	10.327
0	1.04	91.53	12.366	10.872
0	0.11	75.87	12.666	11.416
0	0.01	75	13.508	12.258
0	0.01	74.98	14.031	12.781
0.18	100	77.5	7.352	6.388

Top

LTV 71 - 80	LTV 81 - 90	LTV 91 - 100	Total	WA FICO
0	0	0	0.03	742
0.05	0.04	0	0.19	714
1.14	0.13	0	2.05	708
2.64	0.72	0.07	9.08	711
7.06	2.33	0.35	14.05	678
6.5	2.39	0.57	11.87	654
8.79	2.83	0.79	14.96	639
4.37	1.93	0.65	8.34	620
4.9	2.64	1.23	10.64	612
2.33	2.08	0.64	6.03	597
2.19	2.16	0.78	6.18	592
0.94	1.31	0.97	3.87	586
1.06	1.67	0.84	4.21	578
0.59	0.9	1.18	3.03	577
0.36	0.7	0.68	1.92	589
0.27	0.52	0.39	1.32	573
0.21	0.55	0.22	1.07	561
0.11	0.22	0.63	1.04	594
0.02	0.05	0.01	0.11	534
0.01	0	0	0.01	566
0.01	0	0	0.01	537
43.55	23.18	9.98	100	635

Top

Current LTV 71 - 80	Current LTV 81 - 90	Current LTV 91 - 100	Total	WA FICO
0	0	0	0.03	742
0.05	0.04	0	0.19	714
1.14	0.13	0	2.05	708

2.7	0.66	0.07	9.08	711
7.06	2.33	0.35	14.05	678
6.48	2.39	0.57	11.87	654
8.74	2.83	0.79	14.96	639
4.37	1.93	0.65	8.34	620
4.9	2.64	1.23	10.64	612
2.33	2.08	0.64	6.03	597
2.18	2.16	0.78	6.18	592
0.94	1.31	0.97	3.87	586
1.06	1.67	0.84	4.21	578
0.59	0.9	1.18	3.03	577
0.36	0.7	0.68	1.92	589
0.27	0.52	0.39	1.32	573
0.21	0.55	0.22	1.07	561
0.11	0.22	0.63	1.04	594
0.02	0.05	0.01	0.11	534
0.01	0	0	0.01	566
0.01	0	0	0.01	537
43.53	23.12	9.98	100	635

Top

se or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown preparation of these materials or an assessment of the transaction described above. A variety of other or warranty, express or implied is made regarding future performance. Opinions and estimates may be of rested parties should conduct their own investigation and analysis of the transaction(s) described in the

Full Doc	Alternative Doc	Stated Doc	IO Loans	Silent 2nds
2.91	0.12	0.67	0	0.01

11.38	0.33	2.25	0.61	3.05
14.59	0.8	2.66	1.92	5.12
11.78	0.58	3.43	2.29	3.57
10.15	0.44	3.75	2.34	2.41
7.22	0.53	2.74	1.92	1.88
4.51	0.43	1.82	1.56	1.14
3.49	0.22	1.58	1.5	1.17
2.48	0.1	1.23	0.93	0.92
2.3	0.17	0.56	0.8	0.52
1.07	0.19	0.44	0.5	0.38
0.85	0.07	0.2	0.21	0.07
0.68	0.08	0.46	0.16	0
0.17	0	0.08	0	0
0.27	0.09	0	0.09	0
0.13	0	0	0	0
73.97	4.15	21.88	14.83	20.23

Avg Prin Bal	Full Doc	Alternative Doc	Stated Doc	IO Loans	Silent 2nds
121,937.89	15.76	0.55	5.43	2.21	4.4
190,051.75	5.53	0.29	1.97	0.59	0.68
149,902.12	30.56	2.6	10.2	9.74	12.69
121,382.53	0.11	0	0.02	0	0.02
146,500.50	22.02	0.7	4.25	2.29	2.44
144,140.51	73.97	4.15	21.88	14.83	20.23

Avg Prin Bal	Full Doc	Alternative Doc	Stated Doc	IO Loans	Silent 2nds
213,515.98	0.03	0	0	0	0
201,936.90	0.16	0	0.03	0.08	0.02
233,745.52	1.82	0.1	0.13	0.69	0.57
239,011.17	8.24	0.25	0.6	1.68	0.98
222,612.96	11.57	0.3	2.17	3.12	2.47
193,900.07	8.77	0.62	2.47	2.82	3.67
175,193.19	9.85	0.8	4.3	3.52	5.39
156,904.33	5.91	0.6	1.84	1.3	2.73
148,706.78	6.8	0.35	3.49	1.06	2.58
130,166.55	4.23	0.21	1.58	0.36	0.91
128,443.43	4.19	0.19	1.79	0.15	0.59
93,253.84	2.92	0.26	0.69	0.02	0.14

95,459.70	3.01	0.23	0.97	0.02	0.15
70,192.92	2.45	0.1	0.48	0	0.03
57,497.84	1.2	0.06	0.67	0	0
73,774.88	0.98	0	0.34	0	0
84,999.85	0.82	0.03	0.23	0	0
45,220.46	0.89	0.06	0.09	0	0
94,946.56	0.11	0	0	0	0
42,000.00	0	0	0.01	0	0
56,986.47	0.01	0	0	0	0
144,140.51	73.97	4.15	21.88	14.83	20.23

Gross Margin	Avg Prin Bal	Full Doc	Alternative Doc	Stated Doc	IO Loans
2.25	213,515.98	0.03	0	0	0
3.213	201,936.90	0.16	0	0.03	0.08
3.722	233,745.52	1.82	0.1	0.13	0.69
4.159	239,011.17	8.24	0.25	0.6	1.68
4.669	222,612.96	11.57	0.3	2.17	3.12
5.123	193,900.07	8.77	0.62	2.47	2.82
5.549	175,193.19	9.85	0.8	4.3	3.52
6.065	156,904.33	5.91	0.6	1.84	1.3
6.538	148,706.78	6.8	0.35	3.49	1.06
7.038	130,166.55	4.23	0.21	1.58	0.36
7.493	128,443.43	4.19	0.19	1.79	0.15
8.018	93,253.84	2.92	0.26	0.69	0.02
8.489	95,459.70	3.01	0.23	0.97	0.02
8.956	70,192.92	2.45	0.1	0.48	0
9.49	57,497.84	1.2	0.06	0.67	0
9.987	73,774.88	0.98	0	0.34	0
10.327	84,999.85	0.82	0.03	0.23	0
10.872	45,220.46	0.89	0.06	0.09	0
11.416	94,946.56	0.11	0	0	0
12.258	42,000.00	0	0	0.01	0
12.781	56,986.47	0.01	0	0	0
6.388	144,140.51	73.97	4.15	21.88	14.83

Gross Margin	Avg Prin Bal	Full Doc	Alternative Doc	Stated Doc	IO Loans
2.25	213,515.98	0.03	0	0	0
3.213	201,936.90	0.16	0	0.03	0.08
3.722	233,745.52	1.82	0.1	0.13	0.69

Silent 2nds
0
0.02
0.57
0.98
2.47
3.67
5.39
2.73
2.58
0.91
0.59
0.14
0.15
0.03
0
0
0
0
0
0
0
0
20.23

Silent 2nds
0
0.02
0.57

0.98
2.47
3.67
5.39
2.73
2.58
0.91
0.59
0.14
0.15
0.03
0
0
0
0
0
0
0
0
20.23

rmined by it
 n different
 believed by
 ndependent as

Asset Backed Securities Portfolio Analysis
Aegis Mortgage Corporation
Mortgage Portfolio 2004-3
1,071 records
Silent Seconds
Balance: 168,223,900

1. SUMMARY

Total Number of Loans: 1071
Total Outstanding Loan Balance: \$168,223,900.01
Average Outstanding Loan Balance: \$157,071.80
Fixed Rate: 11.75%
Adjustable Rate: 88.25%
Prepayment Penalty Coverage: 78.25%
Weighted Average Coupon: 6.798%
Weighted Average Margin: 5.597%
Weighted Average Initial Periodic Cap: 2.985%
Weighted Average Periodic Cap: 1.000%
Weighted Average Maximum Rate: 12.811%
Weighted Average Minimum Rate: 6.811%
Weighted Average Original Term (mo.): 358
Weighted Average Remaining Term (mo.): 358
Weighted Average Original LTV: 79.91%
Weighted Average FICO: 642
Weighted Average DTI: 42.00%
First Lien Position: 100.00%
Second Lien Position: 0.00%

[Top](#)

2. PRODUCT

PRODUCT	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
2/28 ARM	603	\$84,826,060.69	50.42%	637
2/28 Interest Only ARM	286	55,551,474.92	33.02	644
3/27 ARM	33	4,884,056.84	2.9	660
3/27 Interest Only ARM	14	3,190,049.40	1.9	648
Balloon - Fixed	2	331,599.44	0.2	650
Fixed	118	16,380,229.97	9.74	652
Fixed - Interest Only	15	3,060,428.75	1.82	660
Total:	1,071	\$168,223,900.01	100.00%	642

[Top](#)

3. Original Prepayment Penalty Term (Years)

Original Prepayment Penalty Term (Years)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
0	243	\$36,588,848.49	21.75%	639
1	26	5,631,052.22	3.35	653
2	666	105,540,677.71	62.74	640
2.5	1	184,000.00	0.11	619
3	135	20,279,321.59	12.05	657
Total:	1,071	\$168,223,900.01	100.00%	642

[Top](#)

4. ZIP

ZIP	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
77469	5	\$893,439.88	0.53%	677
Other	1,066	167,330,460.13	99.47	642
Total:	1,071	\$168,223,900.01	100.00%	642

[Top](#)

5. Scheduled Principal Balances

Scheduled Principal Balances	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
0.01 - 50,000.00	2	\$93,700.00	0.06%	644
50,000.01 - 100,000.00	318	25,368,518.02	15.08	627
100,000.01 - 150,000.00	345	42,557,218.65	25.3	635
150,000.01 - 200,000.00	170	29,690,765.87	17.65	646
200,000.01 - 250,000.00	90	20,034,027.60	11.91	642

250,000.01 - 300,000.00	57	15,620,761.57	9.29	650
300,000.01 - 350,000.00	29	9,462,060.64	5.62	649
350,000.01 - 400,000.00	26	9,702,758.84	5.77	654
400,000.01 - 450,000.00	18	7,691,334.20	4.57	664
450,000.01 - 500,000.00	9	4,298,854.62	2.56	639
500,000.01 - 550,000.00	6	3,143,900.00	1.87	683
550,000.01 - 600,000.00	1	560,000.00	0.33	694
Total:	1,071	\$168,223,900.01	100.00%	642

Minimum Scheduled Principal Balance: \$46,600.00

Maximum Scheduled Principal Balance: \$560,000.00

Average Scheduled Principal Balance: \$157,071.80

[Top](#)

6. Mortgage Rates

Mortgage Rates	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
4.001 - 4.500	1	\$182,298.16	0.11%	661
4.501 - 5.000	21	4,707,713.08	2.8	670
5.001 - 5.500	35	8,143,276.81	4.84	661
5.501 - 6.000	103	20,522,376.61	12.2	650
6.001 - 6.500	166	30,554,266.08	18.16	648
6.501 - 7.000	280	44,805,744.02	26.63	642
7.001 - 7.500	158	22,689,789.23	13.49	632
7.501 - 8.000	167	21,456,236.00	12.75	639
8.001 - 8.500	69	7,541,757.37	4.48	627
8.501 - 9.000	44	4,943,495.22	2.94	621
9.001 - 9.500	11	1,187,918.02	0.71	613
9.501 - 10.000	13	1,237,056.84	0.74	600
10.001 - 10.500	3	251,972.57	0.15	591
Total:	1,071	\$168,223,900.01	100.00%	642

Minimum: 4.380

Maximum: 10.229

Weighted Average: 6.798

[Top](#)

7. Original Terms to Stated Maturity

	Number of	Total Scheduled Principal	Percentage of Mortgage Loans By Total Scheduled	Weighted Average

Original Terms to Stated Maturity	Mortgage Loans	Balance	Principal Balance	FICO
<= 180	8	\$1,372,170.65	0.82%	643
181 - 240	1	72,651.56	0.04	678
301 - 360	1,062	166,779,077.80	99.14	642
Total:	1,071	\$168,223,900.01	100.00%	642

Minimum: 180

Maximum: 360

Weighted Average: 358

[Top](#)

8. Remaining Terms to Stated Maturity

Remaining Terms to Stated Maturity	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
<= 180	8	\$1,372,170.65	0.82%	643
181 - 240	1	72,651.56	0.04	678
301 - 360	1,062	166,779,077.80	99.14	642
Total:	1,071	\$168,223,900.01	100.00%	642

Minimum: 178

Maximum: 360

Weighted Average: 358

[Top](#)

9. Loan to Value

Loan to Value	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
60.01 - 70.00	5	\$482,300.00	0.29%	655
70.01 - 80.00	1,064	167,156,100.00	99.37	642
80.01 - 90.00	2	585,500.01	0.35	681
Total:	1,071	\$168,223,900.01	100.00%	642

Minimum: 62.80

Maximum: 81.33

Weighted Average: 79.91

[Top](#)

10. Fico Score

Fico Score	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
551 - 600	221	\$28,773,570.60	17.10%	590
601 - 620	214	30,832,637.45	18.33	611
621 - 640	185	28,251,402.70	16.79	630
641 - 660	185	31,030,186.91	18.45	650
661 - 680	107	19,160,555.55	11.39	669
681 - 700	71	13,185,098.89	7.84	691
701 - 720	43	8,500,259.01	5.05	711
721 - 750	31	6,223,636.19	3.7	733
751 - 800	14	2,266,552.71	1.35	766
Total:	1,071	\$168,223,900.01	100.00%	642

Minimum: 580
Maximum: 795
Weighted Average: 642

[Top](#)

11. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
Purchase	786	\$124,538,601.89	74.03%	646
Cash Out Refinance	272	42,101,338.45	25.03	632
Rate/Term Refinance	13	1,583,959.67	0.94	650
Total:	1,071	\$168,223,900.01	100.00%	642

[Top](#)

12. Property Type

Property Type	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
2-4 Family	41	\$8,623,440.67	5.13%	672
Condo	59	8,292,425.45	4.93	645
PUD	177	29,863,461.56	17.75	640

Single Family	793	121,324,572.33	72.12	641
Townhouse	1	120,000.00	0.07	626
Total:	1,071	\$168,223,900.01	100.00%	642

[Top](#)

13. States - Top 30

States - Top 30	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
California - South	75	\$20,495,519.08	12.18%	654
Florida	120	19,210,990.76	11.42	641
Texas	136	18,716,180.11	11.13	652
Ohio	87	10,970,898.71	6.52	634
Washington	53	8,669,629.91	5.15	637
Massachusetts	36	7,794,662.10	4.63	660
Colorado	46	7,052,036.00	4.19	639
California - North	27	6,923,916.23	4.12	659
New York	22	6,335,984.10	3.77	663
Illinois	33	4,932,503.37	2.93	640
Maryland	25	4,837,439.02	2.88	646
North Carolina	41	4,727,573.76	2.81	620
Connecticut	30	4,606,975.21	2.74	639
Louisiana	29	3,583,239.38	2.13	630
Alabama	22	3,236,138.74	1.92	630
Missouri	27	3,048,509.26	1.81	627
Michigan	22	2,668,396.52	1.59	621
Arizona	19	2,564,300.43	1.52	629
Georgia	22	2,474,179.43	1.47	622
Kansas	17	2,425,149.46	1.44	646
Nevada	13	2,176,600.43	1.29	633
Virginia	11	2,168,074.14	1.29	650
Iowa	20	2,163,450.43	1.29	618
New Hampshire	10	1,822,157.51	1.08	645
Wisconsin	14	1,657,955.07	0.99	619
South Carolina	11	1,409,644.63	0.84	633
Pennsylvania	13	1,407,489.31	0.84	640
Rhode Island	6	1,201,744.62	0.71	664
Indiana	14	1,179,529.89	0.7	636
Maine	8	1,106,423.13	0.66	625
Other	62	6,656,609.27	3.96	625
Total:	1,071	\$168,223,900.01	100.00%	642

[Top](#)

14. Documentation Type

		Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
Documentation Type	Number of Mortgage Loans			
Alternative Documentation	42	\$8,993,378.43	5.35%	668
Full Documentation	818	119,371,404.80	70.96	628
Stated Documentation	211	39,859,116.78	23.69	679
Total:	1,071	\$168,223,900.01	100.00%	642

[Top](#)

15. Occuancy Status

		Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
Occuancy Status	Number of Mortgage Loans			
Owner Occupied	1,071	\$168,223,900.01	100.00%	642
Total:	1,071	\$168,223,900.01	100.00%	642

[Top](#)

16. Gross Margin

		Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
Gross Margin	Number of Mortgage Loans			
2.001 - 2.500	1	\$135,342.26	0.09%	699
3.001 - 3.500	5	1,133,098.16	0.76	709
3.501 - 4.000	20	4,613,524.93	3.11	652
4.001 - 4.500	46	9,456,297.05	6.37	659
4.501 - 5.000	115	23,722,479.09	15.98	642
5.001 - 5.500	206	34,748,379.27	23.41	644
5.501 - 6.000	188	30,491,165.27	20.54	638
6.001 - 6.500	159	21,531,656.45	14.5	636
6.501 - 7.000	95	11,431,651.21	7.7	641
7.001 - 7.500	61	6,795,012.82	4.58	625
7.501 - 8.000	16	2,200,135.16	1.48	622
8.001 - 8.500	16	1,520,615.75	1.02	610
8.501 - 9.000	8	672,284.43	0.45	595

Total:	936	\$148,451,641.85	100.00%	641

MINIMUM: 2.500

MAXIMUM: 8.979

NON-ZERO WA: 5.597

Top

17. Initial Periodic Cap

	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
Initial Periodic Cap				
1	8	\$1,106,423.13	0.75%	625
3	928	147,345,218.72	99.25	641
Total:	936	\$148,451,641.85	100.00%	641

Minimum: 1.000

Maximum: 3.000

Weighted Average: 2.985

Top

18. Periodic Cap

	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
Periodic Cap				
1	936	\$148,451,641.85	100.00%	641
Total:	936	\$148,451,641.85	100.00%	641

MINIMUM: 1.000

MAXIMUM: 1.000

NON-ZERO WA: 1.000

Top

19. Maximum Rate

	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
Maximum Rate				

0.001 - 10.500	1	\$182,298.16	0.12%	661
0.501 - 11.000	20	4,416,070.47	2.97	664
1.001 - 11.500	31	7,357,764.40	4.96	657
1.501 - 12.000	85	17,265,996.29	11.63	648
2.001 - 12.500	136	25,644,636.98	17.27	647
2.501 - 13.000	246	39,826,783.97	26.83	642
3.001 - 13.500	146	21,095,215.99	14.21	632
3.501 - 14.000	147	19,071,368.09	12.85	639
4.001 - 14.500	61	6,614,706.02	4.46	624
4.501 - 15.000	39	4,559,727.15	3.07	620
5.001 - 15.500	10	1,126,350.97	0.76	614
5.501 - 16.000	11	1,038,750.79	0.7	596
6.001 - 16.500	3	251,972.57	0.17	591
total:	936	\$148,451,641.85	100.00%	641

MINIMUM: 10.380

MAXIMUM: 16.229

NON-ZERO WA: 12.811

[Top](#)

20. Minimum Mortgage Rate

Minimum Mortgage Rate	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
3.001 - 3.500	1	\$184,800.00	0.12%	752
4.001 - 4.500	1	182,298.16	0.12	661
4.501 - 5.000	19	4,231,270.47	2.85	660
5.001 - 5.500	31	7,357,764.40	4.96	657
5.501 - 6.000	85	17,265,996.29	11.63	648
6.001 - 6.500	135	25,536,842.46	17.2	647
6.501 - 7.000	246	39,826,783.97	26.83	642
7.001 - 7.500	146	21,095,215.99	14.21	632
7.501 - 8.000	148	19,179,162.61	12.92	639
8.001 - 8.500	61	6,614,706.02	4.46	624
8.501 - 9.000	39	4,559,727.15	3.07	620
9.001 - 9.500	10	1,126,350.97	0.76	614
9.501 - 10.000	11	1,038,750.79	0.7	596
10.001 - 10.500	3	251,972.57	0.17	591
Total:	936	\$148,451,641.85	100.00%	641

MINIMUM: 3.400

MAXIMUM: 10.229

NON-ZERO WA: 6.811

[Top](#)

21. Next Rate Adjustment Date

Next Rate Adjustment Date	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO
2006-02	1	\$79,551.65	0.05%	605
2006-04	4	811,009.30	0.55	668
2006-05	25	5,208,700.55	3.51	656
2006-06	99	19,026,929.78	12.82	646
2006-07	425	63,829,732.33	43	637
2006-08	335	51,421,612.00	34.64	640
2007-06	6	1,781,896.73	1.2	658
2007-07	21	3,157,109.50	2.13	664
2007-08	20	3,135,100.01	2.11	644
Total:	936	\$148,451,641.85	100.00%	641

[Top](#)

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

8/12/2004 12:22

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute a commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction on the indicative terms shown or otherwise. This material has been prepared by CSFB based on assumptions and parameters in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, may result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding the accuracy, completeness, or timeliness of the information. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based on sources that we believe to be reliable, but we do not warrant its accuracy or completeness.

Handwritten marks and scribbles at the top right of the page.

Two horizontal lines.

A single horizontal line.

Weighted Average LTV	Weighted Average Coupon
79.87%	7.06%
79.97	6.46
79.58	6.792
79.99	6.293
80	7.686
79.98	6.732
79.98	6.448
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
79.94%	7.02%
80	6.882
79.9	6.745
80	7.34
79.9	6.64
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
79.82%	6.43%
79.91	6.8
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
71.32%	8.32%
79.84	7.419
79.94	7.046
79.78	6.716
79.91	6.647

79.99	6.387
80	6.437
79.99	6.492
80.07	6.296
79.92	6.27
80	6.44
80	5.3
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
80.00%	4.38%
79.91	4.856
80	5.322
79.94	5.827
79.88	6.288
79.88	6.772
79.93	7.244
79.98	7.746
79.96	8.26
79.78	8.7
79.95	9.244
79.34	9.752
80	10.082
79.91%	6.80%

Weighted Average	Weighted Average

LTV	Coupon
79.98%	6.74%
79.74	6.5
79.91	6.799
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
79.98%	6.74%
79.74	6.5
79.91	6.799
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
68.62%	7.58%
79.94	6.795
81.04	7.079
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
79.92%	7.37%
79.93	6.791
79.88	6.695
79.89	6.639
79.89	6.793
79.9	6.445
80.05	6.759
79.83	6.448
80	6.358
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
79.95%	6.74%
79.78	6.943
79.95	7.354
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
79.98%	6.84%
79.75	7.177
79.99	6.629

79.89	6.811
80	6.69
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
79.95%	6.32%
79.9	6.834
79.97	6.824
79.82	6.925
80	6.703
79.99	6.865
79.88	6.487
79.75	6.376
80	6.379
79.99	6.989
79.99	6.553
79.81	7.486
79.63	7.231
80	6.688
80.17	7.152
79.84	6.563
80	7.471
79.9	7.276
79.97	7.292
80	6.869
80	6.562
79.99	6.516
79.99	6.698
79.89	7.081
79.99	8.726
80	7.422
79.99	6.77
80	6.537
79.99	7.068
78.62	7.218
79.63	7.116
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
80.00%	6.41%
79.89	6.708
79.93	7.154
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
79.91%	6.80%
79.91%	6.80%

Weighted Average LTV	Weighted Average Coupon
80.00%	5.00%
80	4.633
79.9	4.989
79.99	5.529
79.91	5.978
79.92	6.556
79.77	6.982
79.99	7.421
79.98	7.931
79.96	8.367
79.56	8.915
79.98	9.118
78.79	9.732

79.90%	6.81%

Weighted Average LTV	Weighted Average Coupon
78.62%	7.22%
79.91	6.808
79.90%	6.81%

Weighted Average LTV	Weighted Average Coupon
79.90%	6.81%
79.90%	6.81%

Weighted Average LTV	Weighted Average Coupon

80.00%	4.38%
79.9	4.853
80	5.331
79.93	5.824
79.86	6.285
79.87	6.772
79.92	7.252
79.98	7.75
79.96	8.261
79.76	8.692
79.95	9.252
79.21	9.766
80	10.082
79.90%	6.81%

Weighted Average LTV	Weighted Average Coupon
80.00%	4.65%
80	4.38
79.9	4.862
80	5.331
79.93	5.824
79.86	6.286
79.87	6.772
79.92	7.252
79.98	7.742
79.96	8.261
79.76	8.692
79.95	9.252
79.21	9.766
80	10.082
79.90%	6.81%

Weighted Average LTV	Weighted Average Coupon
80.00%	6.40%
80	5.824
80	6.136
80	5.955
79.99	6.99
79.76	7.023
80	5.868
79.98	6.64
79.37	6.963
79.90%	6.81%

t constitute an offer or
 ransaction (whether on
 eters determined by it
 as that might
 ent of the transaction
 rations, could result in
 hould not be taken as
 ling future performance.
 sed upon sources believe

Preparation Period	Term At Origination	FICO 451 - 500	FICO 501 - 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. Pmt Bal.	Full Pmt	Alternative Doc.	Stated Doc.	ID Loans	Silent Deals
0	0.46	3.48	5.18	7.57	3.41	1.12	0.62	0.00	21.74	79.46	8.055	6.825	121,937.89	15.76	0.55	5.43	2.21	4.90	4.46
1	0.46	0.92	1.01	2.25	1.88	1.12	0.62	0.00	7.79	73.72	7.028	6.594	190,051.75	5.53	0.29	1.97	0.53	0.66	0.66
2	0.14	6.51	10.63	14.10	9.05	2.38	0.54	0.01	43.37	79.98	7.938	6.285	148,902.12	30.56	2.60	10.20	9.74	12.69	12.69
3	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
4	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
5	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
6	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
7	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
8	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
9	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
10	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
11	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
12	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
13	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
14	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
15	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
16	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
17	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
18	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
19	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
20	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
21	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
22	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
23	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
24	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
25	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
26	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
27	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
28	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
29	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
30	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
31	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
32	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
33	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
34	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
35	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
36	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
37	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
38	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
39	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
40	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
41	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
42	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
43	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
44	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
45	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
46	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
47	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
48	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
49	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
50	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
51	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
52	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
53	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
54	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
55	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
56	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
57	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
58	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
59	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
60	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
61	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
62	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.00	71.87	71.87	7.187	6.090	121,382.53	0.11	0.00	0.02	0.00	0.00	0.00
63	0.00	0.02	0.00	0.03	0.00	0.04	0.03	0.											

Page 1 of 3

[illegible]

Aug 12 2004 12:38

[illegible]

	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 Pm Bal	Full Cost	Alternative Cost	Saved Cost	IO Least	Slight Best
0	3.92	5.18	2.25	3.41	1.44	1.12	0.62	0.00	21.79	79.46	8.058	6.825	121,937.89	15.76	0.55	5.43	2.21	0.40
12	3.92	5.18	2.25	1.88	1.44	1.12	0.62	0.00	17.79	73.72	7.028	5.53	190,051.75	10.56	0.29	1.97	0.59	0.68
24	3.92	5.18	2.25	1.41	1.44	1.12	0.62	0.00	14.37	79.98	7.531	6.285	149,902.12	10.11	0.26	10.20	9.74	12.69
36	3.92	5.18	2.25	1.00	1.44	1.12	0.62	0.00	11.88	73.72	7.028	5.53	121,937.89	10.56	0.29	0.02	0.02	0.02
48	3.92	5.18	2.25	0.64	1.44	1.12	0.62	0.00	9.44	79.98	7.531	6.285	149,902.12	10.11	0.26	0.02	0.02	0.02
60	3.92	5.18	2.25	0.44	1.44	1.12	0.62	0.00	7.79	73.72	7.028	5.53	121,937.89	10.56	0.29	0.02	0.02	0.02
72	3.92	5.18	2.25	0.31	1.44	1.12	0.62	0.00	6.84	79.98	7.531	6.285	149,902.12	10.11	0.26	0.02	0.02	0.02
84	3.92	5.18	2.25	0.23	1.44	1.12	0.62	0.00	6.00	73.72	7.028	5.53	121,937.89	10.56	0.29	0.02	0.02	0.02
96	3.92	5.18	2.25	0.18	1.44	1.12	0.62	0.00	5.44	79.98	7.531	6.285	149,902.12	10.11	0.26	0.02	0.02	0.02
108	3.92	5.18	2.25	0.15	1.44	1.12	0.62	0.00	4.94	73.72	7.028	5.53	121,937.89	10.56	0.29	0.02	0.02	0.02
120	3.92	5.18	2.25	0.13	1.44	1.12	0.62	0.00	4.55	79.98	7.531	6.285	149,902.12	10.11	0.26	0.02	0.02	0.02
132	3.92	5.18	2.25	0.11	1.44	1.12	0.62	0.00	4.24	73.72	7.028	5.53	121,937.89	10.56	0.29	0.02	0.02	0.02
144	3.92	5.18	2.25	0.10	1.44	1.12	0.62	0.00	3.99	79.98	7.531	6.285	149,902.12	10.11	0.26	0.02	0.02	0.02
156	3.92	5.18	2.25	0.09	1.44	1.12	0.62	0.00	3.77	73.72	7.028	5.53	121,937.89	10.56	0.29	0.02	0.02	0.02
168	3.92	5.18	2.25	0.08	1.44	1.12	0.62	0.00	3.58	79.98	7.531	6.285	149,902.12	10.11	0.26	0.02	0.02	0.02
180	3.92	5.18	2.25	0.07	1.44	1.12	0.62	0.00	3.41	73.72	7.028	5.53	121,937.89	10.56	0.29	0.02	0.02	0.02
192	3.92	5.18	2.25	0.06	1.44	1.12	0.62	0.00	3.26	79.98	7.531	6.285	149,902.12	10.11	0.26	0.02	0.02	0.02
204	3.92	5.18	2.25	0.06	1.44	1.12	0.62	0.00	3.12	73.72	7.028	5.53	121,937.89	10.56	0.29	0.02	0.02	0.02
216	3.92	5.18	2.25	0.05	1.44	1.12	0.62	0.00	2.99	79.98	7.531	6.285	149,902.12	10.11	0.26	0.02	0.02	0.02
228	3.92	5.18	2.25	0.05	1.44	1.12	0.62	0.00	2.87	73.72	7.028	5.53	121,937.89	10.56	0.29	0.02	0.02	0.02
240	3.92	5.18	2.25	0.04	1.44	1.12	0.62	0.00	2.76	79.98	7.531	6.285	149,902.12	10.11	0.26	0.02	0.02	

Page 1 of 3

[illegible]

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

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 LFCO	Gross Margin	Avg Pre Pay	Full Doc	Alternative Pre	Stand Pre	RI Loan	Stem Risk
3.001 - 3.500	0.00	0.00	0.00	0.00	0.00	0.03	0.05	0.04	0.00	0.03	742	2,250	213,515.90	0.03	0.00	0.00	0.00	0.00
4.001 - 4.500	0.00	0.00	0.00	0.00	0.05	0.03	0.05	0.04	0.00	0.19	714	3,213	201,936.90	0.16	0.00	0.00	0.00	0.00
4.501 - 5.000	0.00	0.00	0.00	0.00	0.16	0.40	1.14	0.15	0.00	0.00	714	3,213	201,936.90	0.16	0.00	0.00	0.00	0.00
5.001 - 5.500	0.01	0.00	0.00	0.00	0.51	0.51	1.14	0.15	0.00	0.00	714	3,213	201,936.90	0.16	0.00	0.00	0.00	0.00
5.501 - 6.000	0.01	0.00	0.00	0.00	0.51	0.51	1.14	0.15	0.00	0.00	714	3,213	201,936.90	0.16	0.00	0.00	0.00	0.00
6.001 - 6.500	0.05	0.06	0.10	0.22	0.82	2.10	7.06	2.33	0.07	0.08	678	4,669	222,612.96	11.57	0.30	0.25	0.60	0.96
6.501 - 7.000	0.02	0.04	0.19	0.24	0.65	1.18	6.48	2.39	0.57	11.87	654	5,123	193,900.07	8.77	0.62	0.42	2.17	3.67
7.001 - 7.500	0.01	0.02	0.05	0.13	0.41	0.76	8.74	2.83	0.79	14.96	639	5,549	175,193.19	9.45	0.80	0.40	3.52	3.39
7.501 - 8.000	0.02	0.08	0.08	0.16	0.56	0.76	4.37	1.93	0.65	8.34	620	6,455	168,466.31	10.50	0.80	0.40	3.52	3.39
8.001 - 8.500	0.02	0.08	0.08	0.16	0.56	0.76	4.37	1.93	0.65	8.34	620	6,455	168,466.31	10.50	0.80	0.40	3.52	3.39
8.501 - 9.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	597	7,038	130,166.55	4.23	0.31	0.35	3.49	2.58
9.001 - 9.500	0.00	0.02	0.07	0.10	0.18	0.70	2.18	2.16	0.64	6.03	592	7,493	128,443.63	4.19	0.19	1.79	0.15	0.59
9.501 - 10.000	0.01	0.01	0.05	0.09	0.17	0.36	0.94	0.94	0.97	3.87	566	8,018	92,253.84	2.92	0.36	0.69	0.02	0.14
10.001 - 10.500	0.00	0.01	0.01	0.02	0.03	0.27	0.59	1.67	0.84	4.21	578	8,489	95,430.70	3.01	0.31	0.71	0.02	0.14
10.501 - 11.000	0.00	0.01	0.01	0.02	0.03	0.27	0.59	1.67	0.84	4.21	578	8,489	95,430.70	3.01	0.31	0.71	0.02	0.14
11.001 - 11.500	0.00	0.00	0.00	0.00	0.00	0.14	0.30	0.30	0.18	1.92	589	9,490	51,497.84	1.20	0.06	0.67	0.00	0.00
11.501 - 12.000	0.00	0.01	0.00	0.00	0.00	0.09	0.23	0.55	0.39	1.32	573	9,987	73,774.88	0.98	0.00	0.34	0.00	0.00
12.001 - 12.500	0.00	0.01	0.00	0.00	0.00	0.07	0.11	0.22	0.22	1.07	561	10,327	84,999.85	0.82	0.03	0.23	0.00	0.00
12.501 - 13.000	0.00	0.01	0.00	0.00	0.00	0.07	0.11	0.22	0.22	1.07	561	10,327	84,999.85	0.82	0.03	0.23	0.00	0.00
13.001 - 13.500	0.00	0.00	0.01	0.00	0.01	0.01	0.02	0.05	0.01	0.01	554	10,872	45,220.46	0.89	0.00	0.09	0.00	0.00
13.501 - 14.000	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.01	0.01	0.01	554	10,872	45,220.46	0.89	0.00	0.09	0.00	0.00
14.001 - 14.500	0.00	0.00	0.00	0.00	0.00	0.00	0.01	0.00	0.00	0.01	537	12,781	56,986.47	0.91	0.00	0.01	0.00	0.00
Total	0.16	0.45	1.28	2.81	6.48	11.99	43.53	33.12	9.98	100.00	635	6,388	144,140.51	73.97	4.15	21.86	14.83	20.23

This document is provided for informational purposes only and does not constitute an offer or commitment. It is intended for use only by sophisticated investors who are capable of understanding and analyzing the risks involved in investing in structured products. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest rates and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisors as to the risks involved in making such a purchase.

Aug 11, 2004 17:30

1. FICO & Documentation

FICO & Documentation	Full Doc	Alternative Doc
<= 500	0.16	0.04
501 - 550	9.86	0.62
551 - 600	15.02	0.52
601 - 650	22.51	1.5
651 - 700	13.4	1.02
701 - 750	7.38	0.28
751 - 800	5.46	0.17
801 - 850	0.18	0
Total:	73.97	4.15

2. Current LTV

Current LTV	FICO 500 - 550	FICO 551 - 600
0.01 - 10.00	0	0
10.01 - 20.00	0.02	0.03
20.01 - 30.00	0.07	0.05
30.01 - 40.00	0.18	0.21
40.01 - 50.00	0.29	0.38
50.01 - 60.00	0.88	0.72
60.01 - 70.00	2.65	2.25
70.01 - 80.00	4.19	7.98
80.01 - 90.00	3.58	6.29
90.01 - 100.00	0.02	1.24
Total:	11.88	19.15

3. Principal Balance

Principal Balance	FICO 500 - 550	FICO 551 - 600
0.01 - 50,000.00	0.56	0.91
50,000.01 - 100,000.00	2.57	3.59
100,000.01 - 150,000.00	2.57	4.36
150,000.01 - 200,000.00	1.91	2.87
200,000.01 - 250,000.00	1.42	2.9
250,000.01 - 300,000.00	1.02	1.67
300,000.01 - 350,000.00	0.46	1
350,000.01 - 400,000.00	0.23	0.54
400,000.01 - 450,000.00	0.16	0.32
450,000.01 - 500,000.00	0.35	0.34
500,000.01 - 550,000.00	0.19	0.12
550,000.01 - 600,000.00	0.21	0.28
600,000.01 - 650,000.00	0.08	0
650,000.01 - 700,000.00	0.08	0.17
700,000.01 - 750,000.00	0.09	0.09
1,000,000.01 >=	0	0
Total:	11.88	19.15

4. Prepayment Penalty Term At Origination

Prepayment Penalty Term At Origination	FICO 500 - 550	FICO 551 - 600
0	3.53	5.18
12	0.92	1.01
24	6.65	10.63
30	0.02	0
36	0.76	2.33
Total:	11.88	19.15

5. Mortgage Rates

Mortgage Rates	FICO 500 - 550	FICO 551 - 600
3.001 - 3.500	0	0
4.001 - 4.500	0	0
4.501 - 5.000	0	0.08
5.001 - 5.500	0	0.1
5.501 - 6.000	0.14	0.75
6.001 - 6.500	0.12	1.18
6.501 - 7.000	0.58	2.53
7.001 - 7.500	0.8	2.2
7.501 - 8.000	1.54	2.87

8.001 - 8.500	1.33	1.96
8.501 - 9.000	1.44	2.22
9.001 - 9.500	1.22	1.23
9.501 - 10.000	1.66	1.14
10.001 - 10.500	1.07	1.11
10.501 - 11.000	0.59	0.61
11.001 - 11.500	0.54	0.42
11.501 - 12.000	0.46	0.5
12.001 - 12.500	0.3	0.27
12.501 - 13.000	0.1	0
13.501 - 14.000	0	0.01
14.001 - 14.500	0.01	0
Total:	11.88	19.15

6. Mortgage Rate

Mortgage Rate	LTV 10 - 20	LTV 21 - 30
3.001 - 3.500	0	0
4.001 - 4.500	0	0
4.501 - 5.000	0	0.02
5.001 - 5.500	0.01	0.1
5.501 - 6.000	0.03	0.04
6.001 - 6.500	0.05	0.06
6.501 - 7.000	0.02	0.04
7.001 - 7.500	0.01	0.02
7.501 - 8.000	0.02	0.02
8.001 - 8.500	0.02	0.01
8.501 - 9.000	0	0.02
9.001 - 9.500	0	0.02
9.501 - 10.000	0.01	0.01
10.001 - 10.500	0	0.01
10.501 - 11.000	0	0.01
11.001 - 11.500	0	0
11.501 - 12.000	0	0.01
12.001 - 12.500	0	0.01
12.501 - 13.000	0	0
13.501 - 14.000	0	0
14.001 - 14.500	0	0
Total:	0.16	0.39

7. Mortgage Rate

Mortgage Rate	Current LTV 10 - 20	Current LTV 21 - 30

3.001 - 3.500	0	0
4.001 - 4.500	0	0
4.501 - 5.000	0	0.02
5.001 - 5.500	0.01	0.1
5.501 - 6.000	0.03	0.04
6.001 - 6.500	0.05	0.06
6.501 - 7.000	0.02	0.04
7.001 - 7.500	0.01	0.02
7.501 - 8.000	0.02	0.08
8.001 - 8.500	0.02	0.01
8.501 - 9.000	0	0.02
9.001 - 9.500	0	0.02
9.501 - 10.000	0.01	0.01
10.001 - 10.500	0	0.01
10.501 - 11.000	0	0.01
11.001 - 11.500	0	0
11.501 - 12.000	0	0.01
12.001 - 12.500	0	0.01
12.501 - 13.000	0	0
13.501 - 14.000	0	0
14.001 - 14.500	0	0
Total:	0.16	0.45

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

Disclaimer: This material is provided to you solely for informational purposes, is intended for parameters determined by it in good faith. It is important that you (recipient) understand that and other considerations, could result in different contemporaneous good faith analyses or a forth above has been obtained from or based upon sources believed by CSFB to be reliable,

Asset B:

1

Stated Doc	% By Prin Bal	Avg Prin Bal	Current LTV
0.01	0.21	115,641.42	69.61
1.2	11.68	127,323.18	73.77
3.61	19.15	124,429.15	78.8
6.38	30.4	138,001.54	80.29
7.13	21.55	154,918.63	79.12
2.82	10.49	183,614.04	75.36
0.71	6.35	219,085.88	66.23
0	0.18	209,026.11	44.13
21.88	100	144,140.51	77.5

FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800
0	0	0	0
0.01	0.02	0.05	0.01
0.04	0.05	0.05	0.12
0.12	0.24	0.23	0.23
0.28	0.51	0.31	0.69
1.46	1.18	0.89	1.32
2.62	1.96	1.64	1.23
15.25	10.25	4.16	1.7
6.39	4.06	2.09	0.76
4.22	3.27	1.06	0.3
30.4	21.55	10.49	6.35

FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800
1.36	0.64	0.19	0.04
4.16	2.41	0.8	0.41
5.45	3.54	1.57	0.56
4.9	3.92	1.36	0.83
4.56	3.2	1.28	0.98
3.12	2.51	1.29	0.89
2.06	1.44	1.18	0.54
1.9	1.18	0.95	0.5
0.93	1.06	0.88	0.46
0.86	0.91	0.17	0.35
0.5	0.37	0.32	0.19
0.27	0.07	0.07	0.21
0.23	0.3	0.3	0.3
0	0	0	0
0.09	0	0	0.09
0	0	0.13	0
30.4	21.55	10.49	6.35

FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800
7.57	3.41	1.44	0.62
2.25	1.88	1.12	0.61
14.1	9.05	2.38	0.54
0.03	0	0.04	0.03
6.44	7.21	5.5	4.55
30.4	21.55	10.49	6.35

FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800
0	0	0.03	0
0.02	0.02	0.14	0.02
0.32	0.45	0.59	0.61
1.56	2.4	2.06	2.8
3.89	4.42	3.21	1.63
4.74	3.67	1.57	0.59
6.35	3.68	1.41	0.41
3.21	1.54	0.49	0.09
3.55	2.22	0.4	0.07

1.82	0.72	0.18	0.01
1.58	0.81	0.07	0.06
0.81	0.49	0.1	0.02
0.91	0.46	0.05	0
0.64	0.19	0.01	0.02
0.39	0.23	0.1	0.01
0.22	0.09	0.05	0
0.08	0.03	0.01	0
0.31	0.13	0.02	0.01
0.01	0	0	0
0	0	0	0
0	0	0	0
30.4	21.55	10.49	6.35

LTV 31 - 40	LTV 41 - 50	LTV 51 - 60	LTV 61 - 70
0	0	0	0.03
0.02	0	0.05	0.03
0	0.19	0.14	0.43
0.51	0.86	1.97	2.21
0.09	0.45	1.56	2.15
0.1	0.22	0.79	1.18
0.19	0.22	0.63	1.46
0.05	0.13	0.41	0.76
0.13	0.16	0.56	0.97
0.08	0.05	0.18	0.64
0.07	0.1	0.18	0.69
0.01	0.09	0.17	0.36
0.05	0.02	0.09	0.47
0.01	0.02	0.03	0.27
0.01	0.02	0.04	0.1
0	0	0	0.14
0	0	0	0.09
0	0	0	0.07
0.01	0	0.01	0.01
0	0	0	0
0	0	0	0
1.33	2.53	6.81	12.06

Current LTV 31 - 40	Current LTV 41 - 50	Current LTV 51 - 60	Current LTV 61 - 70

0	0	0	0.03
0.02	0	0.05	0.03
0	0.19	0.16	0.4
0.51	0.86	1.97	2.21
0.09	0.51	1.55	2.1
0.1	0.22	0.82	1.18
0.19	0.24	0.65	1.46
0.05	0.13	0.41	0.76
0.08	0.16	0.56	0.97
0.08	0.05	0.18	0.64
0.07	0.1	0.18	0.7
0.01	0.09	0.17	0.36
0.05	0.02	0.09	0.47
0.01	0.02	0.03	0.27
0.01	0.02	0.04	0.1
0	0	0	0.14
0	0	0	0.09
0	0	0	0.07
0.01	0	0.01	0.01
0	0	0	0
0	0	0	0
1.28	2.61	6.88	11.99

your use only and does not constitute an offer or commitment, a solicitation of an offer or con those assumptions and parameters are not the only ones that might reasonably have been s assessment of the transaction described above. Past performance should not be taken as an , but CSFB does not represent or warrant its accuracy or completeness. This material does n

acknowledged Securities Portfolio Analysis

Legis Mortgage Corporation

Mortgage Portfolio 2004-3

5,770 records

All records

Balance: 831,690,752

IO Loans	Silent 2nds
0	0
0	0
2.18	3.46
6.24	8.95
4.32	5.77
1.44	1.77
0.64	0.27
0	0
14.83	20.23

Top

FICO 801 - 850	Total	WAC	Gross Margin	Full Doc
0	0	5.38	0	0
0.01	0.15	6.934	6.594	0.08
0	0.38	6.953	7.071	0.3
0.11	1.33	6.557	6.157	1.14
0.04	2.49	6.245	6.254	2.24
0	6.46	6.353	5.976	4.92
0	12.35	6.915	6.485	10.02
0.01	43.54	7.025	5.982	31
0.02	23.19	7.935	7.006	16.26
0	10.12	8.992	6.949	8.01
0.18	100	7.352	6.388	73.97

Top

FICO 801 - 850	Total	Current LTV	WAC	Gross Margin
0	3.7	88.88	10.262	8.409
0.03	13.95	78.01	8.493	7.327
0.02	18.06	77.82	7.681	6.722
0	15.79	77.35	7.268	6.341
0	14.34	77.22	6.947	6.09
0	10.5	77.33	6.77	5.907
0.07	6.76	78.04	6.683	5.771
0	5.29	76.16	6.39	5.611
0	3.81	73.53	6.263	5.493
0.06	3.04	76.2	6.673	6.144
0	1.7	74.82	6.406	5.442
0	1.12	74.53	6.769	6.09
0	1.22	69.75	6.245	5.693
0	0.25	69.15	7.1	5.85
0	0.36	71.68	7.621	7.293
0	0.13	51.98	7.542	6.292
0.18	100	77.5	7.352	6.388

[Top](#)

FICO 801 - 850	Total	Current LTV	WAC	Gross Margin
0	21.74	79.46	8.055	6.825
0	7.79	73.72	7.028	6.594
0.01	43.37	79.98	7.531	6.285
0	0.13	78.8	7.187	6.09
0.17	26.97	73	6.592	5.519
0.18	100	77.5	7.352	6.388

[Top](#)

FICO 801 - 850	Total	Current LTV	WAC	Gross Margin
0	0.03	66.72	3.25	2.25
0	0.19	68.74	4.363	3.213
0	2.05	70.89	4.879	3.722
0.16	9.08	64.75	5.292	4.159
0	14.05	73.78	5.809	4.669
0.01	11.87	76.84	6.291	5.123
0	14.96	77.72	6.786	5.549
0.01	8.34	78.89	7.269	6.065
0	10.64	78.85	7.764	6.538

0	6.03	80.45	8.273	7.038
0	6.18	80.56	8.759	7.493
0	3.87	83.04	9.307	8.018
0	4.21	82.9	9.781	8.489
0	3.03	87.07	10.328	8.956
0	1.92	86.82	10.795	9.49
0	1.32	85.62	11.291	9.987
0	1.07	85.74	11.771	10.327
0	1.04	91.53	12.366	10.872
0	0.11	75.87	12.666	11.416
0	0.01	75	13.508	12.258
0	0.01	74.98	14.031	12.781
0.18	100	77.5	7.352	6.388

[Top](#)

LTV 71 - 80	LTV 81 - 90	LTV 91 - 100	Total	WA FICO
0	0	0	0.03	742
0.05	0.04	0	0.19	714
1.14	0.13	0	2.05	708
2.64	0.72	0.07	9.08	711
7.06	2.33	0.35	14.05	678
6.5	2.39	0.57	11.87	654
8.79	2.83	0.79	14.96	639
4.37	1.93	0.65	8.34	620
4.9	2.64	1.23	10.64	612
2.33	2.08	0.64	6.03	597
2.19	2.16	0.78	6.18	592
0.94	1.31	0.97	3.87	586
1.06	1.67	0.84	4.21	578
0.59	0.9	1.18	3.03	577
0.36	0.7	0.68	1.92	589
0.27	0.52	0.39	1.32	573
0.21	0.55	0.22	1.07	561
0.11	0.22	0.63	1.04	594
0.02	0.05	0.01	0.11	534
0.01	0	0	0.01	566
0.01	0	0	0.01	537
43.55	23.18	9.98	100	635

[Top](#)

Current LTV 71 - 80	Current LTV 81 - 90	Current LTV 91 - 100	Total	WA FICO

0	0	0	0.03	742
0.05	0.04	0	0.19	714
1.14	0.13	0	2.05	708
2.7	0.66	0.07	9.08	711
7.06	2.33	0.35	14.05	678
6.48	2.39	0.57	11.87	654
8.74	2.83	0.79	14.96	639
4.37	1.93	0.65	8.34	620
4.9	2.64	1.23	10.64	612
2.33	2.08	0.64	6.03	597
2.18	2.16	0.78	6.18	592
0.94	1.31	0.97	3.87	586
1.06	1.67	0.84	4.21	578
0.59	0.9	1.18	3.03	577
0.36	0.7	0.68	1.92	589
0.27	0.52	0.39	1.32	573
0.21	0.55	0.22	1.07	561
0.11	0.22	0.63	1.04	594
0.02	0.05	0.01	0.11	534
0.01	0	0	0.01	566
0.01	0	0	0.01	537
43.53	23.12	9.98	100	635

Top

commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the basis of the information selected or that could apply in connection with the preparation of these materials or an assessment of the merits of the indication or guarantee of future performance, and no representation or warranty, express or implied is made and should not purport to contain all of the information that an interested party may desire. In all cases, interested parties should seek their own advice.

Alternative Doc	Stated Doc	IO Loans	Silent 2nds
0	0	0	0
0.02	0.05	0	0
0	0.08	0	0
0.01	0.18	0.02	0
0.01	0.24	0.04	0
0.2	1.34	0.38	0
0.26	2.07	0.81	0.06
2.2	10.34	9.88	20.08
0.94	5.99	2.78	0.09
0.51	1.6	0.91	0
4.15	21.88	14.83	20.23

Full Doc	Alternative Doc	Stated Doc	IO Loans	Silent 2nds
2.91	0.12	0.67	0	0.01
11.38	0.33	2.25	0.61	3.05
14.59	0.8	2.66	1.92	5.12
11.78	0.58	3.43	2.29	3.57
10.15	0.44	3.75	2.34	2.41
7.22	0.53	2.74	1.92	1.88
4.51	0.43	1.82	1.56	1.14
3.49	0.22	1.58	1.5	1.17
2.48	0.1	1.23	0.93	0.92
2.3	0.17	0.56	0.8	0.52
1.07	0.19	0.44	0.5	0.38
0.85	0.07	0.2	0.21	0.07
0.68	0.08	0.46	0.16	0
0.17	0	0.08	0	0
0.27	0.09	0	0.09	0
0.13	0	0	0	0
73.97	4.15	21.88	14.83	20.23

Avg Prin Bal	Full Doc	Alternative Doc	Stated Doc	IO Loans	Silent 2nds
121,937.89	15.76	0.55	5.43	2.21	4.4
190,051.75	5.53	0.29	1.97	0.59	0.68
149,902.12	30.56	2.6	10.2	9.74	12.69
121,382.53	0.11	0	0.02	0	0.02
146,500.50	22.02	0.7	4.25	2.29	2.44
144,140.51	73.97	4.15	21.88	14.83	20.23

Avg Prin Bal	Full Doc	Alternative Doc	Stated Doc	IO Loans	Silent 2nds
213,515.98	0.03	0	0	0	0
201,936.90	0.16	0	0.03	0.08	0.02
233,745.52	1.82	0.1	0.13	0.69	0.57
239,011.17	8.24	0.25	0.6	1.68	0.98
222,612.96	11.57	0.3	2.17	3.12	2.47
193,900.07	8.77	0.62	2.47	2.82	3.67
175,193.19	9.85	0.8	4.3	3.52	5.39
156,904.33	5.91	0.6	1.84	1.3	2.73
148,706.78	6.8	0.35	3.49	1.06	2.58

130,166.55	4.23	0.21	1.58	0.36	0.91
128,443.43	4.19	0.19	1.79	0.15	0.59
93,253.84	2.92	0.26	0.69	0.02	0.14
95,459.70	3.01	0.23	0.97	0.02	0.15
70,192.92	2.45	0.1	0.48	0	0.03
57,497.84	1.2	0.06	0.67	0	0
73,774.88	0.98	0	0.34	0	0
84,999.85	0.82	0.03	0.23	0	0
45,220.46	0.89	0.06	0.09	0	0
94,946.56	0.11	0	0	0	0
42,000.00	0	0	0.01	0	0
56,986.47	0.01	0	0	0	0
144,140.51	73.97	4.15	21.88	14.83	20.23

Gross Margin	Avg Prin Bal	Full Doc	Alternative Doc	Stated Doc	IO Loans
2.25	213,515.98	0.03	0	0	0
3.213	201,936.90	0.16	0	0.03	0.08
3.722	233,745.52	1.82	0.1	0.13	0.69
4.159	239,011.17	8.24	0.25	0.6	1.68
4.669	222,612.96	11.57	0.3	2.17	3.12
5.123	193,900.07	8.77	0.62	2.47	2.82
5.549	175,193.19	9.85	0.8	4.3	3.52
6.065	156,904.33	5.91	0.6	1.84	1.3
6.538	148,706.78	6.8	0.35	3.49	1.06
7.038	130,166.55	4.23	0.21	1.58	0.36
7.493	128,443.43	4.19	0.19	1.79	0.15
8.018	93,253.84	2.92	0.26	0.69	0.02
8.489	95,459.70	3.01	0.23	0.97	0.02
8.956	70,192.92	2.45	0.1	0.48	0
9.49	57,497.84	1.2	0.06	0.67	0
9.987	73,774.88	0.98	0	0.34	0
10.327	84,999.85	0.82	0.03	0.23	0
10.872	45,220.46	0.89	0.06	0.09	0
11.416	94,946.56	0.11	0	0	0
12.258	42,000.00	0	0	0.01	0
12.781	56,986.47	0.01	0	0	0
6.388	144,140.51	73.97	4.15	21.88	14.83

Gross Margin	Avg Prin Bal	Full Doc	Alternative Doc	Stated Doc	IO Loans

2.25	213,515.98	0.03	0	0	0
3.213	201,936.90	0.16	0	0.03	0.08
3.722	233,745.52	1.82	0.1	0.13	0.69
4.159	239,011.17	8.24	0.25	0.6	1.68
4.669	222,612.96	11.57	0.3	2.17	3.12
5.123	193,900.07	8.77	0.62	2.47	2.82
5.549	175,193.19	9.85	0.8	4.3	3.52
6.065	156,904.33	5.91	0.6	1.84	1.3
6.538	148,706.78	6.8	0.35	3.49	1.06
7.038	130,166.55	4.23	0.21	1.58	0.36
7.493	128,443.43	4.19	0.19	1.79	0.15
8.018	93,253.84	2.92	0.26	0.69	0.02
8.489	95,459.70	3.01	0.23	0.97	0.02
8.956	70,192.92	2.45	0.1	0.48	0
9.49	57,497.84	1.2	0.06	0.67	0
9.987	73,774.88	0.98	0	0.34	0
10.327	84,999.85	0.82	0.03	0.23	0
10.872	45,220.46	0.89	0.06	0.09	0
11.416	94,946.56	0.11	0	0	0
12.258	42,000.00	0	0	0.01	0
12.781	56,986.47	0.01	0	0	0
6.388	144,140.51	73.97	4.15	21.88	14.83

indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions of the transaction described above. A variety of other or additional assumptions or parameters, or other material made regarding future performance. Opinions and estimates may be changed without notice. The interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials.

Silent 2nds
0
0.02
0.57
0.98
2.47
3.67
5.39
2.73
2.58
0.91
0.59
0.14
0.15
0.03
0
0
0
0
0
0
0
0
20.23

Silent 2nds

0
0.02
0.57
0.98
2.47
3.67
5.39
2.73
2.58
0.91
0.59
0.14
0.15
0.03
0
0
0
0
0
0
0
0
20.23

and
ket factors
mation set
ials and of the

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

1,071 records
Silent Seconds
Balance: 168,223,900

SUMMARY

Total Number of Loans: 1071
Total Outstanding Loan Balance: \$168,223,900.01
Average Outstanding Loan Balance: \$157,071.80
Fixed Rate: 11.75%
Adjustable Rate: 88.25%
Prepayment Penalty Coverage: 78.25%
Weighted Average Coupon: 6.798%
Weighted Average Margin: 5.597%
Weighted Average Initial Periodic Cap: 2.985%
Weighted Average Periodic Cap: 1.000%
Weighted Average Maximum Rate: 12.811%
Weighted Average Minimum Rate: 6.811%
Weighted Average Original Term (mo.): 358
Weighted Average Remaining Term (mo.): 358
Weighted Average Original LTV: 79.91%
Weighted Average FICO: 642
Weighted Average DTI: 42.00%
First Lien Position: 100.00%
Second Lien Position: 0.00%

PRODUCT	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
2/28 ARM	603	\$84,826,060.69	50.42%	637	79.87%	7.061%
2/28 Interest Only ARM	286	55,551,474.92	33.02	644	79.97	6.460
3/27 ARM	33	4,884,056.84	2.90	660	79.58	6.792
3/27 Interest Only ARM	14	3,190,049.40	1.90	648	79.99	6.293
Balloon - Fixed	2	331,599.44	0.20	650	80.00	7.686
Fixed	118	16,380,229.97	9.74	652	79.98	6.732
Fixed - Interest Only	15	3,060,428.75	1.82	660	79.98	6.448
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

1,071 records
Silent Seconds
Balance: 168,223,900

Original Prepayment Penalty Term (Years)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
0.00	243	\$36,588,848.49	21.75%	639	79.94%	7.023%
1.00	26	\$,631,052.22	3.35	653	80.00	6.882
2.00	666	\$105,540,677.71	62.74	640	79.90	6.745
2.50	1	\$184,000.00	0.11	619	80.00	7.340
3.00	135	\$20,279,321.59	12.05	657	79.90	6.640
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%

ZIP	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
77469	5	\$893,439.88	0.53%	677	79.82%	6.425%
Other	1,066	\$167,330,460.13	99.47	642	79.91	6.800
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%

Scheduled Principal Balances	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
0.01 - 50,000.00	2	\$93,700.00	0.06%	644	71.32%	8.319%
50,000.01 - 100,000.00	318	\$25,368,518.02	15.08	627	79.84	7.419
100,000.01 - 150,000.00	345	\$42,557,218.65	25.30	635	79.94	7.046
150,000.01 - 200,000.00	170	\$29,690,765.87	17.65	646	79.78	6.716
200,000.01 - 250,000.00	90	\$20,034,027.60	11.91	642	79.91	6.647
250,000.01 - 300,000.00	57	\$15,620,761.57	9.29	650	79.99	6.387
300,000.01 - 350,000.00	29	\$9,462,060.64	5.62	649	80.00	6.437
350,000.01 - 400,000.00	26	\$9,702,758.84	5.77	654	79.99	6.492
400,000.01 - 450,000.00	18	\$7,691,334.20	4.57	664	80.07	6.296
450,000.01 - 500,000.00	9	\$4,298,854.62	2.56	639	79.92	6.270
500,000.01 - 550,000.00	6	\$3,143,900.00	1.87	683	80.00	6.440
550,000.01 - 600,000.00	1	\$560,000.00	0.33	694	80.00	5.300
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%
Minimum Scheduled Principal Balance: \$46,600.00						
Maximum Scheduled Principal Balance: \$560,000.00						
Average Scheduled Principal Balance: \$157,071.80						

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

1,071 records
Silent Seconds
Balance: 168,223,900

Mortgage Rates	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
4.001 - 4.500	1	\$182,298.16	0.11%	661	80.00%	4.380%
4.501 - 5.000	21	4,707,713.08	2.80	670	79.91	4.856
5.001 - 5.500	35	8,143,276.81	4.84	661	80.00	5.322
5.501 - 6.000	103	20,522,376.61	12.20	650	79.94	5.827
6.001 - 6.500	166	30,554,266.08	18.16	648	79.88	6.288
6.501 - 7.000	280	44,805,744.02	26.63	642	79.88	6.772
7.001 - 7.500	158	22,689,789.23	13.49	632	79.93	7.244
7.501 - 8.000	167	21,456,236.00	12.75	639	79.98	7.746
8.001 - 8.500	69	7,541,757.37	4.48	627	79.96	8.260
8.501 - 9.000	44	4,943,495.22	2.94	621	79.78	8.700
9.001 - 9.500	11	1,187,918.02	0.71	613	79.95	9.244
9.501 - 10.000	13	1,237,056.84	0.74	600	79.34	9.752
10.001 - 10.500	3	251,972.57	0.15	591	80.00	10.082
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%
Minimum: 4.380						
Maximum: 10.229						
Weighted Average: 6.798						

Original Terms to Stated Maturity	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
<= 180	8	\$1,372,170.65	0.82%	643	79.98%	6.740%
181 - 240	1	72,651.56	0.04	678	79.74	6.500
301 - 360	1,062	166,779,077.80	99.14	642	79.91	6.799
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%
Minimum: 180						
Maximum: 360						
Weighted Average: 358						

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

1,071 records
Silent Seconds
Balance: 168,223,900

Remaining Terms to Stated Maturity	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
<= 180	8	\$1,372,170.65	0.82%	643	79.98%	6.740%
181 - 240	1	72,651.56	0.04	678	79.74	6.500
301 - 360	1,062	166,779,077.80	99.14	642	79.91	6.799
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%
Minimum: 178						
Maximum: 360						
Weighted Average: 358						

Loan to Value	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
60.01 - 70.00	5	\$482,300.00	0.29%	655	68.62%	7.582%
70.01 - 80.00	1,064	167,156,100.00	99.37	642	79.94	6.795
80.01 - 90.00	2	585,500.01	0.35	681	81.04	7.079
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%
Minimum: 62.80						
Maximum: 81.33						
Weighted Average: 79.91						

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

1,071 records
Silent Seconds
Balance: 168,223,900

Fico Score	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
551 - 600	221	\$28,773,570.60	17.10%	590	79.92%	7.367%
601 - 620	214	30,832,637.45	18.33	611	79.93	6.791
621 - 640	185	28,251,402.70	16.79	630	79.88	6.695
641 - 660	185	31,030,186.91	18.45	650	79.89	6.639
661 - 680	107	19,160,555.55	11.39	669	79.89	6.793
681 - 700	71	13,185,098.89	7.84	691	79.90	6.445
701 - 720	43	8,500,259.01	5.05	711	80.05	6.759
721 - 750	31	6,223,636.19	3.70	733	79.83	6.448
751 - 800	14	2,266,552.71	1.35	766	80.00	6.358
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%
Minimum: 580 Maximum: 795 Weighted Average: 642						

Loan Purpose	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
Purchase	786	\$124,538,601.89	74.03%	646	79.95%	6.742%
Cash Out Refinance	272	42,101,338.45	25.03	632	79.78	6.943
Rate/Term Refinance	13	1,583,959.67	0.94	650	79.95	7.354
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%

Property Type	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
2-4 Family	41	\$8,623,440.67	5.13%	672	79.98%	6.840%
Condo	59	8,292,425.45	4.93	645	79.75	7.177
PUD	177	29,863,461.56	17.75	640	79.99	6.629
Single Family	793	121,324,572.33	72.12	641	79.89	6.811
Townhouse	1	120,000.00	0.07	626	80.00	6.690
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

1,071 records
Silent Seconds
Balance: 168,223,900

States - Top 30	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
California - South	75	\$20,495,519.08	12.18%	654	79.95%	6.324%
Florida	120	19,210,990.76	11.42	641	79.90	6.834
Texas	136	18,716,180.11	11.13	652	79.97	6.824
Ohio	87	10,970,898.71	6.52	634	79.82	6.925
Washington	53	8,669,629.91	5.15	637	80.00	6.703
Massachusetts	36	7,794,662.10	4.63	660	79.99	6.865
Colorado	46	7,052,036.00	4.19	639	79.88	6.487
California - North	27	6,923,916.23	4.12	659	79.75	6.376
New York	22	6,335,984.10	3.77	663	80.00	6.379
Illinois	33	4,932,503.37	2.93	640	79.99	6.989
Maryland	25	4,837,439.02	2.88	646	79.99	6.553
North Carolina	41	4,727,573.76	2.81	620	79.81	7.486
Connecticut	30	4,606,975.21	2.74	639	79.63	7.231
Louisiana	29	3,583,239.38	2.13	630	80.00	6.688
Alabama	22	3,236,138.74	1.92	630	80.17	7.152
Missouri	27	3,048,509.26	1.81	627	79.84	6.563
Michigan	22	2,668,396.52	1.59	621	80.00	7.471
Arizona	19	2,564,300.43	1.52	629	79.90	7.276
Georgia	22	2,474,179.43	1.47	622	79.97	7.292
Kansas	17	2,425,149.46	1.44	646	80.00	6.869
Nevada	13	2,176,600.43	1.29	633	80.00	6.562
Virginia	11	2,168,074.14	1.29	650	79.99	6.516
Iowa	20	2,163,450.43	1.29	618	79.99	6.698
New Hampshire	10	1,822,157.51	1.08	645	79.89	7.081
Wisconsin	14	1,657,955.07	0.99	619	79.99	8.726
South Carolina	11	1,409,644.63	0.84	633	80.00	7.422
Pennsylvania	13	1,407,489.31	0.84	640	79.99	6.770
Rhode Island	6	1,201,744.62	0.71	664	80.00	6.537
Indiana	14	1,179,529.89	0.70	636	79.99	7.068
Maine	8	1,106,423.13	0.66	625	78.62	7.218
Other	62	6,656,609.27	3.96	625	79.63	7.116
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

1,071 records
Silent Seconds
Balance: 168,223,900

Documentation Type	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
Alternative Documentation	42	\$8,993,378.43	5.35%	668	80.00%	6.413%
Full Documentation	818	119,371,404.80	70.96	628	79.89	6.708
Stated Documentation	211	39,859,116.78	23.69	679	79.93	7.154
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%

Occupancy Status	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
Owner Occupied	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%
Total:	1,071	\$168,223,900.01	100.00%	642	79.91%	6.798%

Gross Margin (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
2.001 - 2.500	1	\$135,342.26	0.09%	699	80.00%	5.000%
3.001 - 3.500	5	1,133,098.16	0.76	709	80.00	4.633
3.501 - 4.000	20	4,613,524.93	3.11	652	79.90	4.989
4.001 - 4.500	46	9,456,297.05	6.37	659	79.99	5.529
4.501 - 5.000	115	23,722,479.09	15.98	642	79.91	5.978
5.001 - 5.500	206	34,748,379.27	23.41	644	79.92	6.556
5.501 - 6.000	188	30,491,165.27	20.54	638	79.77	6.982
6.001 - 6.500	159	21,531,656.45	14.50	636	79.99	7.421
6.501 - 7.000	95	11,431,651.21	7.70	641	79.98	7.931
7.001 - 7.500	61	6,795,012.82	4.58	625	79.96	8.367
7.501 - 8.000	16	2,200,135.16	1.48	622	79.56	8.915
8.001 - 8.500	16	1,520,615.75	1.02	610	79.98	9.118
8.501 - 9.000	8	672,284.43	0.45	595	78.79	9.732
Total:	936	\$148,451,641.85	100.00%	641	79.90%	6.811%
MINIMUM: 2.500						
MAXIMUM: 8.979						
NON-ZERO WA: 5.597						

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

1,071 records
Silent Seconds
Balance: 168,223,900

Initial Periodic Cap (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
1.000	8	\$1,106,423.13	0.75%	625	78.62%	7.218%
3.000	928	147,345,218.72	99.25	641	79.91	6.808
Total:	936	\$148,451,641.85	100.00%	641	79.90%	6.811%
Minimum: 1.000 Maximum: 3.000 Weighted Average: 2.985						

Periodic Cap (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
1.000	936	\$148,451,641.85	100.00%	641	79.90%	6.811%
Total:	936	\$148,451,641.85	100.00%	641	79.90%	6.811%
MINIMUM: 1.000 MAXIMUM: 1.000 NON-ZERO WA: 1.000						

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

1,071 records
Silent Seconds
Balance: 168,223,900

Maximum Rate (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
10.001 - 10.500	1	\$182,298.16	0.12%	661	80.00%	4.380%
10.501 - 11.000	20	4,416,070.47	2.97	664	79.90	4.853
11.001 - 11.500	31	7,357,764.40	4.96	657	80.00	5.331
11.501 - 12.000	85	17,265,996.29	11.63	648	79.93	5.824
12.001 - 12.500	136	25,644,636.98	17.27	647	79.86	6.285
12.501 - 13.000	246	39,826,783.97	26.83	642	79.87	6.772
13.001 - 13.500	146	21,095,215.99	14.21	632	79.92	7.252
13.501 - 14.000	147	19,071,368.09	12.85	639	79.98	7.750
14.001 - 14.500	61	6,614,706.02	4.46	624	79.96	8.261
14.501 - 15.000	39	4,559,727.15	3.07	620	79.76	8.692
15.001 - 15.500	10	1,126,350.97	0.76	614	79.95	9.252
15.501 - 16.000	11	1,038,750.79	0.70	596	79.21	9.766
16.001 - 16.500	3	251,972.57	0.17	591	80.00	10.082
Total:	936	\$148,451,641.85	100.00%	641	79.90%	6.811%
MINIMUM: 10.380						
MAXIMUM: 16.229						
NON-ZERO WA: 12.811						

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

1,071 records
Silent Seconds
Balance: 168,223,900

Minimum Mortgage Rate (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
3.001 - 3.500	1	\$184,800.00	0.12%	752	80.00%	4.650%
4.001 - 4.500	1	182,298.16	0.12	661	80.00	4.380
4.501 - 5.000	19	4,231,270.47	2.85	660	79.90	4.862
5.001 - 5.500	31	7,357,764.40	4.96	657	80.00	5.331
5.501 - 6.000	85	17,265,996.29	11.63	648	79.93	5.824
6.001 - 6.500	135	25,536,842.46	17.20	647	79.86	6.286
6.501 - 7.000	246	39,826,783.97	26.83	642	79.87	6.772
7.001 - 7.500	146	21,095,215.99	14.21	632	79.92	7.252
7.501 - 8.000	148	19,179,162.61	12.92	639	79.98	7.742
8.001 - 8.500	61	6,614,706.02	4.46	624	79.96	8.261
8.501 - 9.000	39	4,559,727.15	3.07	620	79.76	8.692
9.001 - 9.500	10	1,126,350.97	0.76	614	79.95	9.252
9.501 - 10.000	11	1,038,750.79	0.70	596	79.21	9.766
10.001 - 10.500	3	251,972.57	0.17	591	80.00	10.082
Total:	936	\$148,451,641.85	100.00%	641	79.90%	6.811%
MINIMUM: 3.400						
MAXIMUM: 10.229						
NON-ZERO WA: 6.811						

Next Rate Adjustment Date (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
2006-02	1	\$79,551.65	0.05%	605	80.00%	6.400%
2006-04	4	811,009.30	0.55	668	80.00	5.824
2006-05	25	5,208,700.55	3.51	656	80.00	6.136
2006-06	99	19,026,929.78	12.82	646	80.00	5.955
2006-07	425	63,829,732.33	43.00	637	79.99	6.990
2006-08	335	51,421,612.00	34.64	640	79.76	7.023
2007-06	6	1,781,896.73	1.20	658	80.00	5.868
2007-07	21	3,157,109.50	2.13	664	79.98	6.640
2007-08	20	3,135,100.01	2.11	644	79.37	6.963
Total:	936	\$148,451,641.85	100.00%	641	79.90%	6.811%

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisors as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis
Aegis Mortgage Corporation
Mortgage Portfolio 2004-4
5,770 records
All records
Balance: 831,690,752

STATE	Number of Loans	Remaining Principal Balance	Percentage of Mortgage Loans By Remaining Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
Alabama	66	7,425,033.73	0.89	625	82.04	7.752
Arizona	92	12,349,598.34	1.48	624	83.32	8.045
Arkansas	28	2,592,802.85	0.31	631	84.85	8.325
California	686	163,979,797.52	19.72	664	72.15	6.429
Colorado	127	17,321,861.11	2.08	630	82.51	7.093
Connecticut	176	25,757,332.83	3.1	626	75.3	7.707
Delaware	35	5,242,697.35	0.63	609	81.88	7.882
Florida	526	65,777,632.46	7.91	626	80.31	7.649
Georgia	74	6,842,444.03	0.82	605	83.33	8.408
Idaho	11	1,332,170.97	0.16	646	80.58	7.023
Illinois	109	12,719,682.42	1.53	642	80.33	7.474
Indiana	97	7,935,531.67	0.95	636	81.2	7.726
Iowa	81	6,374,802.74	0.77	630	82.16	7.86
Kansas	48	5,224,566.31	0.63	636	82.85	7.616
Kentucky	52	4,273,182.76	0.51	617	83.8	7.844
Louisiana	128	12,405,149.33	1.49	622	81.72	7.851
Maine	96	11,204,053.78	1.35	619	77.02	7.992
Maryland	163	29,392,865.98	3.53	626	78.79	7.293
Massachusetts	238	51,370,921.47	6.18	639	73.78	6.988
Michigan	166	17,137,453.91	2.06	606	80.89	8.169
Minnesota	116	19,290,264.98	2.32	649	78.96	7.184
Mississippi	20	1,457,515.31	0.18	578	88.4	8.606
Missouri	105	9,675,374.51	1.16	619	81.2	7.653
Nebraska	34	2,338,813.56	0.28	609	82.79	8.713
Nevada	142	26,573,777.71	3.2	619	78.76	7.639
New Hampshire	124	18,051,457.23	2.17	626	76.1	7.352
New Jersey	104	20,945,956.84	2.52	600	74.38	8.105
New Mexico	8	1,029,598.11	0.12	604	80.09	7.592
New York	297	59,026,177.53	7.1	637	73.82	6.955
North Carolina	125	11,479,260.32	1.38	625	82.2	8.094
Ohio	438	39,862,422.29	4.79	612	82.72	8.219
Oklahoma	57	4,822,936.00	0.58	626	83.85	7.629
Oregon	19	2,737,659.67	0.33	674	79.33	6.769
Pennsylvania	96	9,277,064.23	1.12	625	78.01	7.499
Rhode Island	88	15,026,212.34	1.81	635	72.26	7.022
South Carolina	47	4,208,445.14	0.51	614	82.28	8.739
Tennessee	64	6,463,082.50	0.78	610	81.55	8.454
Texas	420	44,978,666.58	5.41	641	81.58	7.305
Utah	20	1,947,865.72	0.23	660	83.38	7.64
Vermont	57	6,857,525.76	0.82	612	77.85	8.466
Washington	167	25,719,978.02	3.09	645	82.54	7.089
Virginia	144	24,636,769.37	2.96	631	76.26	7.385
West Virginia	3	160,388.10	0.02	596	84.26	8.149
Wisconsin	75	8,330,358.55	1	599	82.88	10.079
Wyoming	1	133,600.00	0.02	541	80	7
Total:	5,770	831,690,751.93	100	635	77.57	7.352

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis
Aegis Mortgage Corporation
Mortgage Portfolio 2004-4
5,770 records
All records
Balance: 831,690,752

STATE	Number of Loans	Remaining Principal Balance	Percentage of Mortgage Loans By Remaining Balance	Weighted Average FICO
Alabama	66	7,425,033.73	0.89	625
Arizona	92	12,349,598.34	1.48	624
Arkansas	28	2,592,802.85	0.31	631
California	686	163,979,797.52	19.72	664
Colorado	127	17,321,861.11	2.08	630
Connecticut	176	25,757,332.83	3.1	626
Delaware	35	5,242,697.35	0.63	609
Florida	526	65,777,632.46	7.91	626
Georgia	74	6,842,444.03	0.82	605
Idaho	11	1,332,170.97	0.16	646
Illinois	109	12,719,682.42	1.53	642
Indiana	97	7,935,531.67	0.95	636
Iowa	81	6,374,802.74	0.77	630
Kansas	48	5,224,566.31	0.63	636
Kentucky	52	4,273,182.76	0.51	617
Louisiana	128	12,405,149.33	1.49	622
Maine	96	11,204,053.78	1.35	619
Maryland	163	29,392,865.98	3.53	626
Massachusetts	238	51,370,921.47	6.18	639
Michigan	166	17,137,453.91	2.06	606
Minnesota	116	19,290,264.98	2.32	649
Mississippi	20	1,457,515.31	0.18	578
Missouri	105	9,675,374.51	1.16	619
Nebraska	34	2,338,813.56	0.28	609
Nevada	142	26,573,777.71	3.2	619
New Hampshire	124	18,051,457.23	2.17	626
New Jersey	104	20,945,956.84	2.52	600
New Mexico	8	1,029,598.11	0.12	604
New York	297	59,026,177.53	7.1	637
North Carolina	125	11,479,260.32	1.38	625
Ohio	438	39,862,422.29	4.79	612
Oklahoma	57	4,822,936.00	0.58	626
Oregon	19	2,737,659.67	0.33	674
Pennsylvania	96	9,277,064.23	1.12	625
Rhode Island	88	15,026,212.34	1.81	635

South Carolina	47	4,208,445.14	0.51	614
Tennessee	64	6,463,082.50	0.78	610
Texas	420	44,978,666.58	5.41	641
Utah	20	1,947,865.72	0.23	660
Vermont	57	6,857,525.76	0.82	612
Washington	167	25,719,978.02	3.09	645
Virginia	144	24,636,769.37	2.96	631
West Virginia	3	160,388.10	0.02	596
Wisconsin	75	8,330,358.55	1	599
Wyoming	1	133,600.00	0.02	541
Total:	5,770	831,690,751.93	100	635

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute a commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude a transaction (on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and information provided by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other conditions may exist in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be relied upon as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been compiled from sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. These materials do not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each interested party should make an independent assessment of the merits of pursuing a transaction described in these materials and consult with their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions involving the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or interest in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of leverage, and are sold only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of a security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest rates, exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference entity. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its professional advisers as to the risks involved in making such a purchase.

Weighted Average LTV	Weighted Average Coupon
82.04	7.752
83.32	8.045
84.85	8.325
72.15	6.429
82.51	7.093
75.3	7.707
81.88	7.882
80.31	7.649
83.33	8.408
80.58	7.023
80.33	7.474
81.2	7.726
82.16	7.86
82.85	7.616
83.8	7.844
81.72	7.851
77.02	7.992
78.79	7.293
73.78	6.988
80.89	8.169
78.96	7.184
86.4	8.606
81.2	7.653
82.79	8.713
78.76	7.839
76.1	7.352
74.38	8.105
80.09	7.592
73.82	6.955
82.2	8.094
82.72	8.219
83.85	7.629
79.33	6.769
78.01	7.499
72.26	7.022

82.28	8.739
81.55	8.454
81.58	7.305
83.38	7.64
77.85	8.466
82.54	7.089
76.26	7.385
84.26	8.149
82.88	10.079
80	7
77.57	7.352

es not constitute an offer or
 or conclude any transaction (whether
 umptions and parameters determined
 rs are not the only ones that might
 ils or an assessment of the transaction
 and other considerations, could result
 Past performance should not be taken
 plied is made regarding future
 e has been obtained from or based
 or completeness. This material does
 l parties should conduct their own
 n them. Each person receiving these
 in these materials and should consult
 ransactions with the issuers of the
 position or effect transactions in the
 n degree of risk and are intended for
 d. The market value of any structured
 ited to, spot and forward interest and
 or reference issuer. Any investor
 product and consult with its own

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

Interest Only Loans	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
FALSE	5,205	708,364,725.83	136,093.13	85.17	1	7.522	344	632	77.09	80.04	40.21	75.39	95.79	89.21	71.93
TRUE	565	123,326,026.10	218,276.15	14.83	1	6.373	358	650	80.33	90.16	41.10	65.80	99.65	90.54	44.88
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

APR	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
0.001 - 9.500	4,309	725,870,381.52	168,454.49	87.28	1	6.874	349	643	76.39	80.90	40.32	73.91	96.10	89.29	68.10
9.501 - 10.000	367	35,033,711.66	95,459.70	4.21	1	9.781	342	578	82.92	83.62	40.58	71.51	98.02	90.32	76.66
10.001 - 10.500	359	25,199,259.44	70,192.92	3.03	1	10.328	315	577	87.11	87.30	39.60	80.89	97.93	93.17	58.18
10.501 - 11.000	278	15,984,399.43	57,497.84	1.92	1	10.795	316	589	86.85	86.85	41.60	62.34	97.76	90.29	61.79
11.001 - 12.000	254	19,917,440.74	78,415.12	2.39	1	11.506	337	568	85.69	85.69	40.18	75.00	99.13	86.05	76.13
12.001 - 13.000	201	9,586,572.67	47,694.39	1.15	1	12.396	291	588	90.00	90.00	40.94	86.88	98.60	91.11	40.76
13.001 >=	2	98,986.47	49,493.24	0.01	1	13.809	359	549	75.00	75.00	46.12	57.57	0.00	57.57	100.00
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

FICO Ranges	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
451 - 500	15	1,734,621.30	115,641.42	0.21	1	9.581	355	500	69.65	69.65	39.73	74.73	100.00	96.82	93.39
501 - 525	306	38,427,030.48	125,578.53	4.62	1	9.237	357	513	72.63	72.63	41.31	81.99	98.53	91.13	89.10
526 - 550	457	58,720,556.40	128,491.37	7.06	1	9.035	356	537	74.57	74.57	40.29	86.00	97.27	88.69	89.60
551 - 575	440	60,003,545.99	136,371.70	7.21	1	8.705	356	562	77.93	77.93	40.41	74.98	96.71	89.97	86.09
576 - 600	840	99,265,761.91	118,173.53	11.94	1	8.000	349	589	79.39	85.12	40.91	80.51	97.37	90.93	61.99
601 - 625	975	129,348,215.12	132,664.84	15.55	1	7.330	346	613	80.25	86.19	41.09	78.78	97.95	91.69	63.18
626 - 650	857	123,470,612.73	144,073.06	14.85	1	7.139	345	638	80.46	86.02	40.77	69.12	95.95	88.49	64.00
651 >=	1,880	320,720,408.00	170,595.96	38.56	1	6.443	340	703	75.94	79.92	39.57	68.51	95.05	88.16	63.14
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessments of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in time. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 16, 2004 12:09

Page 1 of 6

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

Remaining Principal Balance	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
1 - 50,000	919	30,792,162.98	33,506.16	3.70	1	10.262	275	613	88.95	89.00	37.98	78.51	92.95	93.44	27.91
50,001 - 75,000	781	49,566,160.80	63,464.99	5.96	1	8.864	331	609	78.33	81.69	38.04	82.48	93.11	90.92	58.65
75,001 - 400,000	3,876	654,736,111.30	168,920.57	78.72	1	7.225	349	634	77.54	81.86	40.56	69.77	96.88	88.94	70.15
400,001 - 500,000	127	56,951,454.14	448,436.65	6.85	1	6.445	354	661	74.79	78.95	41.46	69.77	98.45	86.62	69.37
500,001 - 600,000	43	23,414,432.61	544,521.69	2.82	1	6.550	355	651	74.77	77.68	39.73	68.08	95.66	93.34	63.47
600,001 >=	24	16,230,430.10	676,267.92	1.95	1	6.690	352	667	68.94	68.94	39.77	63.74	85.59	100.00	83.79
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

Loan to Value Ratio - No MI	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
<= 80.00	3,417	554,796,222.69	162,363.54	66.71	1	6.900	349	638	71.43	77.35	40.06	74.53	96.01	89.47	67.29
80.01 - 85.00	649	100,937,212.19	155,527.29	12.14	1	7.853	351	610	84.29	84.39	40.18	72.45	95.72	87.36	83.77
85.01 - 90.00	568	91,708,118.65	161,457.96	11.03	1	8.029	356	628	89.44	89.44	40.85	67.47	96.89	89.73	77.75
90.01 - 95.00	268	41,816,056.81	156,030.06	5.03	1	8.038	353	650	94.41	94.41	42.13	80.57	97.68	91.36	66.57
95.01 - 100.00	868	42,433,141.59	48,886.11	5.10	1	9.929	268	650	99.74	99.74	41.46	77.76	100.00	90.86	18.60
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

Documentation	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
Alternative Documentation	201	34,528,552.13	171,783.84	4.15	1	7.396	344	626	80.28	85.28	37.96	0.00	94.53	90.12	60.59
Full Documentation	4,461	615,181,325.23	137,902.11	73.97	1	7.269	345	632	77.11	80.92	40.24	100.00	97.10	90.55	71.01
Stated Documentation	1,108	181,980,874.57	164,242.67	21.88	1	7.623	349	645	78.62	82.93	41.12	0.00	94.20	85.43	58.87
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in time. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

Loan Purpose	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
Cash Out Refinance	3,453	564,907,254.87	163,598.97	67.92	1	7.329	348	628	75.15	76.58	39.97	77.33	96.54	90.31	100.00
Purchase	2,001	238,931,355.68	119,405.97	28.73	1	7.365	345	644	83.09	93.40	41.22	65.50	95.95	86.82	0.00
Rate/Term Refinance	316	27,852,141.38	88,139.69	3.35	1	7.712	308	682	79.47	80.49	40.20	78.40	96.24	93.40	0.00
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

Property Type	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
Single Family	4,547	637,311,893.03	140,160.96	76.63	1	7.387	346	633	77.41	81.14	40.07	74.56	97.08	100.00	70.42
PUD	655	106,295,556.29	162,283.29	12.78	1	7.085	344	641	79.16	84.70	40.09	77.03	97.66	100.00	57.73
2-4 Family	278	50,615,124.50	182,068.79	6.09	1	7.259	345	641	74.10	77.43	43.66	65.88	86.33	0.00	64.66
Condo	256	33,471,027.57	130,746.20	4.02	1	7.617	346	633	80.74	85.50	40.85	64.93	94.21	0.00	56.52
Townhouse	25	2,927,614.27	117,104.57	0.35	1	7.831	356	639	79.18	80.00	44.23	73.93	89.37	0.00	78.92
Modular Home	9	1,069,536.27	118,837.36	0.13	0	7.660	338	630	79.71	79.71	40.53	84.47	100.00	0.00	73.76
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

Rate Type	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
ARM	3,616	557,427,097.87	154,155.72	67.02	1	7.609	359	614	79.36	84.59	40.99	70.67	96.21	88.46	67.07
Fixed	2,154	274,263,654.06	127,327.60	32.98	2	6.830	319	676	73.94	75.35	39.01	80.67	96.67	91.33	69.66
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessments of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 16, 2004 12:09

Page 3 of 6

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

STATE	#Of	Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
Alabama	66		7,425,033.73	112,500.51	0.89		7.752	347	625	82.04	90.67	40.81	84.63	98.52	100.00	38.89
Arizona	92		12,349,598.34	134,234.76	1.48		8.045	351	624	83.32	87.44	41.13	83.21	99.47	97.16	78.98
Arkansas	28		2,592,802.85	92,600.10	0.31		8.325	337	631	84.85	84.85	40.03	88.90	90.69	100.00	84.60
California	686		163,979,797.52	239,037.61	19.72		6.429	349	664	72.15	75.37	39.93	73.30	96.08	91.14	71.72
Colorado	127		17,321,861.11	136,392.61	2.08		7.093	351	630	82.51	90.51	42.60	76.12	98.57	93.81	62.34
Connecticut	176		25,757,332.83	146,348.48	3.10		7.707	344	626	75.30	78.86	40.58	74.50	98.26	77.89	81.17
Delaware	35		5,242,697.35	149,791.35	0.63		7.882	341	609	81.88	85.55	39.38	68.04	100.00	95.73	70.72
Florida	526		65,777,632.46	125,052.53	7.91		7.649	346	626	80.31	86.09	40.08	68.04	94.96	90.03	49.45
Georgia	74		6,842,444.03	92,465.46	0.82		8.408	349	605	83.33	90.53	41.49	79.06	96.24	95.41	47.33
Idaho	11		1,332,170.97	121,106.45	0.16		7.023	353	646	80.58	86.84	40.32	68.45	100.00	100.00	55.69
Illinois	109		12,719,682.42	116,694.33	1.53		7.474	348	642	80.33	87.83	40.04	75.99	97.78	84.04	50.82
Indiana	97		7,935,531.67	81,809.60	0.95		7.726	353	636	81.20	84.17	39.61	82.04	90.37	97.91	73.15
Iowa	81		6,374,802.74	78,701.27	0.77		7.860	330	630	82.16	88.78	39.20	94.47	99.34	97.94	68.54
Kansas	48		5,224,566.31	108,845.13	0.63		7.616	337	636	82.85	92.14	38.96	65.20	95.03	96.56	52.98
Kentucky	52		4,273,182.76	82,176.59	0.51		7.844	334	617	83.80	87.98	40.58	84.03	94.70	92.54	53.69
Louisiana	128		12,405,149.33	96,915.23	1.49		7.851	332	622	81.72	87.49	39.33	78.03	97.84	97.07	57.90
Maine	96		11,204,053.78	116,708.89	1.35		7.992	330	619	77.02	77.02	39.94	72.93	95.45	93.60	87.98
Maryland	163		29,392,865.98	180,324.33	3.53		7.293	351	626	78.79	81.94	40.20	79.60	96.32	92.33	73.80
Massachusetts	238		51,370,921.47	215,844.21	6.18		6.988	349	639	73.78	76.80	41.72	67.66	97.92	65.20	74.15
Michigan	166		17,137,453.91	103,237.67	2.06		8.169	351	606	80.89	83.98	39.94	81.94	90.90	90.74	73.37
Minnesota	116		19,290,264.98	166,295.39	2.32		7.184	350	649	78.96	78.96	39.94	86.27	98.45	96.64	82.75
Mississippi	20		1,457,515.31	72,875.77	0.18		8.606	353	578	86.40	87.42	35.75	76.12	96.97	100.00	35.59
Missouri	105		9,675,374.51	92,146.42	1.16		7.653	347	619	81.20	87.46	39.32	82.97	90.48	96.90	54.61
Nebraska	34		2,338,813.56	68,788.63	0.28		8.713	350	609	82.79	90.73	37.19	77.81	100.00	98.13	64.96
Nevada	142		26,573,777.71	187,139.28	3.20		7.832	349	619	78.76	80.40	40.03	81.58	99.25	94.71	85.26
New Hampshire	124		18,051,457.23	145,576.27	2.17		7.352	334	626	76.10	78.11	38.73	76.06	99.29	87.14	82.44
New Jersey	104		20,945,956.84	201,403.43	2.52		8.105	348	600	74.38	74.38	42.14	69.20	95.01	76.08	94.31
New Mexico	8		1,029,598.11	128,699.76	0.12	2	7.592	339	604	80.09	84.03	41.08	34.49	100.00	100.00	82.07

Continued...

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 16, 2004 12:09

Page 4 of 6

105

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

STATE	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
New York	297	59,026,177.53	198,741.34	7.10	1	6.955	340	637	73.82	75.90	40.95	71.81	96.88	76.95	75.09
North Carolina	125	11,479,260.32	91,834.08	1.38	1	8.094	346	625	82.20	90.41	40.81	75.45	99.06	97.82	45.31
Ohio	438	39,862,422.29	91,010.10	4.79	1	8.219	350	612	82.72	88.21	39.49	82.29	97.74	95.48	62.69
Oklahoma	57	4,822,936.00	84,612.91	0.58	1	7.629	335	626	83.85	87.14	37.32	80.37	94.94	98.22	67.68
Oregon	19	2,737,659.67	144,087.35	0.33	1	6.769	317	674	79.33	83.82	37.29	58.04	95.01	100.00	61.57
Pennsylvania	96	9,277,064.23	96,636.09	1.12	1	7.499	347	625	78.01	81.04	38.93	66.99	94.21	95.08	60.46
Rhode Island	88	15,026,212.34	170,752.41	1.81	1	7.022	341	635	72.26	73.79	42.09	66.05	91.96	85.14	84.13
South Carolina	47	4,208,445.14	89,541.39	0.51	1	8.739	341	614	82.28	88.98	40.20	77.87	100.00	100.00	44.07
Tennessee	64	6,463,082.50	100,985.66	0.78	1	8.454	339	610	81.55	81.55	39.93	75.22	93.71	97.26	79.91
Texas	420	44,978,666.58	107,092.06	5.41	1	7.305	342	641	81.58	89.74	39.32	70.17	95.52	98.29	32.65
Utah	20	1,947,865.72	97,393.29	0.23	1	7.640	343	660	83.38	89.74	41.23	90.77	91.63	91.63	20.13
Vermont	57	6,857,525.76	120,307.47	0.82	1	8.466	349	612	77.85	79.91	40.85	67.10	95.48	90.89	87.65
Washington	167	25,719,978.02	154,011.84	3.09	1	7.089	349	645	82.54	89.20	42.39	64.05	95.98	94.47	53.73
Virginia	144	24,636,769.37	171,088.68	2.96	1	7.385	344	631	76.26	78.01	40.79	79.04	94.71	95.26	83.83
West Virginia	3	160,388.10	53,462.70	0.02	1	8.149	342	596	84.26	96.03	46.02	73.50	73.50	100.00	0.00
Wisconsin	75	8,330,358.55	111,071.45	1.00	1	10.079	345	599	82.88	86.64	42.13	78.64	99.10	86.84	92.82
Wyoming	1	133,600.00	133,600.00	0.02	0	7.000	360	541	80.00	86.64	37.60	100.00	100.00	100.00	0.00
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessments of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 16, 2004 12:09

Page 5 of 6

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

Credit Grade	#Of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
80/20 1st	763	120,872,046.37	158,416.84	14.53	1	6.707	357	644	79.99	99.60	41.89	70.41	100.00	89.84	22.74
80/20 2nd	813	31,108,118.71	38,263.37	3.74	1	10.716	232	642	99.75	99.75	41.15	71.46	100.00	90.06	0.05
80/20 COMBO - 1ST MTG	309	47,627,853.64	154,135.45	5.73	0	7.022	360	640	79.70	99.22	42.26	72.52	100.00	90.02	30.69
A	420	67,791,695.05	161,408.80	8.15	1	8.027	354	583	76.75	76.75	40.20	69.66	96.84	88.74	94.21
A-	215	29,584,430.45	137,602.00	3.56	1	8.607	352	580	74.21	74.21	40.50	75.32	96.04	88.29	91.35
A+	2,883	489,603,258.23	169,824.23	58.87	1	6.995	347	648	76.40	76.40	39.79	74.34	94.78	89.40	79.75
B-	151	18,817,895.23	124,621.82	2.26	1	8.868	357	575	72.15	72.15	37.88	82.58	97.62	92.14	89.84
B	38	5,206,648.56	137,017.07	0.63	1	9.456	357	583	61.91	61.91	43.35	95.65	99.21	88.55	93.44
C	178	21,078,805.69	118,420.26	2.53	1	9.324	354	562	69.56	69.56	40.29	91.49	95.76	86.28	93.19
C+															
Total:	5,770	831,690,751.93	144,140.51	100.00	1	7.352	346	635	77.57	81.54	40.34	73.97	96.36	89.41	67.92

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessments of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 16, 2004 12:09

Page 6 of 6

1. Interest Only Loans

Interest Only Loans	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
FALSE	5,205	708,364,725.83	136,093.13	85.17	1
TRUE	565	123,326,026.10	218,276.15	14.83	1
Total:	5,770	831,690,751.93	144,140.51	100	1

2. APR

APR	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
0.001 - 9.500	4,309	725,870,381.52	168,454.49	87.28	1
9.501 - 10.000	367	35,033,711.66	95,459.70	4.21	1
10.001 - 10.500	359	25,199,259.44	70,192.92	3.03	1
10.501 - 11.000	278	15,984,399.43	57,497.84	1.92	1
11.001 - 12.000	254	19,917,440.74	78,415.12	2.39	1
12.001 - 13.000	201	9,586,572.67	47,694.39	1.15	1
13.001 >=	2	98,986.47	49,493.24	0.01	1
Total:	5,770	831,690,751.93	144,140.51	100	1

3. FICO Ranges

FICO Ranges	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
451 - 500	15	1,734,621.30	115,641.42	0.21	1
501 - 525	306	38,427,030.48	125,578.53	4.62	1
526 - 550	457	58,720,556.40	128,491.37	7.06	1
551 - 575	440	60,003,545.99	136,371.70	7.21	1
576 - 600	840	99,265,761.91	118,173.53	11.94	1
601 - 625	975	129,348,215.12	132,664.84	15.55	1
626 - 650	857	123,470,612.73	144,073.06	14.85	1
651 >=	1,880	320,720,408.00	170,595.96	38.56	1
Total:	5,770	831,690,751.93	144,140.51	100	1

4. Remaining Principal Balance

Remaining Principal Balance	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
1 - 50,000	919	30,792,162.98	33,506.16	3.7	1
50,001 - 75,000	781	49,566,160.80	63,464.99	5.96	1
75,001 - 400,000	3,876	654,736,111.30	168,920.57	78.72	1
400,001 - 500,000	127	56,951,454.14	448,436.65	6.85	1
500,001 - 600,000	43	23,414,432.61	544,521.69	2.82	1
600,001 >=	24	16,230,430.10	676,267.92	1.95	1
Total:	5,770	831,690,751.93	144,140.51	100	1

5. Loan to Value Ratio - No MI

Loan to Value Ratio - No MI	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
<= 80.00	3,417	554,796,222.69	162,363.54	66.71	1
80.01 - 85.00	649	100,937,212.19	155,527.29	12.14	1
85.01 - 90.00	568	91,708,118.65	161,457.96	11.03	1
90.01 - 95.00	268	41,816,056.81	156,030.06	5.03	1
95.01 - 100.00	868	42,433,141.59	48,886.11	5.1	1
Total:	5,770	831,690,751.93	144,140.51	100	1

6. Documentation

Documentation	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
Alternative Documentation	201	34,528,552.13	171,783.84	4.15	1
Full Documentation	4,461	615,181,325.23	137,902.11	73.97	1
Stated Documentation	1,108	181,980,874.57	164,242.67	21.88	1
Total:	5,770	831,690,751.93	144,140.51	100	1

7. Loan Purpose

Loan Purpose	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
Cash Out Refinance	3,453	564,907,254.87	163,598.97	67.92	1
Purchase	2,001	238,931,355.68	119,405.97	28.73	1
Rate/Term Refinance	316	27,852,141.38	88,139.69	3.35	1

Total:	5,770	831,690,751.93	144,140.51	100	1

8. Property Type

Property Type	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
Single Family	4,547	637,311,893.03	140,160.96	76.63	1
PUD	655	106,295,556.29	162,283.29	12.78	1
2-4 Family	278	50,615,124.50	182,068.79	6.09	1
Condo	256	33,471,027.57	130,746.20	4.02	1
Townhouse	25	2,927,614.27	117,104.57	0.35	1
Modular Home	9	1,069,536.27	118,837.36	0.13	0
Total:	5,770	831,690,751.93	144,140.51	100	1

9. Rate Type

Rate Type	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
ARM	3,616	557,427,097.87	154,155.72	67.02	1
Fixed	2,154	274,263,654.06	127,327.60	32.98	2
Total:	5,770	831,690,751.93	144,140.51	100	1

10. STATE

STATE	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
Alabama	66	7,425,033.73	112,500.51	0.89	1
Arizona	92	12,349,598.34	134,234.76	1.48	1
Arkansas	28	2,592,802.85	92,600.10	0.31	1
California	686	163,979,797.52	239,037.61	19.72	1
Colorado	127	17,321,861.11	136,392.61	2.08	1
Connecticut	176	25,757,332.83	146,348.48	3.1	1
Delaware	35	5,242,697.35	149,791.35	0.63	1
Florida	526	65,777,632.46	125,052.53	7.91	1
Georgia	74	6,842,444.03	92,465.46	0.82	1
Idaho	11	1,332,170.97	121,106.45	0.16	1
Illinois	109	12,719,682.42	116,694.33	1.53	1
Indiana	97	7,935,531.67	81,809.60	0.95	1
Iowa	81	6,374,802.74	78,701.27	0.77	1
Kansas	48	5,224,566.31	108,845.13	0.63	1
Kentucky	52	4,273,182.76	82,176.59	0.51	1
Louisiana	128	12,405,149.33	96,915.23	1.49	1

Maine	96	11,204,053.78	116,708.89	1.35	1
Maryland	163	29,392,865.98	180,324.33	3.53	1
Massachusetts	238	51,370,921.47	215,844.21	6.18	1
Michigan	166	17,137,453.91	103,237.67	2.06	1
Minnesota	116	19,290,264.98	166,295.39	2.32	1
Mississippi	20	1,457,515.31	72,875.77	0.18	1
Missouri	105	9,675,374.51	92,146.42	1.16	1
Nebraska	34	2,338,813.56	68,788.63	0.28	1
Nevada	142	26,573,777.71	187,139.28	3.2	1
New Hampshire	124	18,051,457.23	145,576.27	2.17	1
New Jersey	104	20,945,956.84	201,403.43	2.52	1
New Mexico	8	1,029,598.11	128,699.76	0.12	2
New York	297	59,026,177.53	198,741.34	7.1	1
North Carolina	125	11,479,260.32	91,834.08	1.38	1
Ohio	438	39,862,422.29	91,010.10	4.79	1
Oklahoma	57	4,822,936.00	84,612.91	0.58	1
Oregon	19	2,737,659.67	144,087.35	0.33	1
Pennsylvania	96	9,277,064.23	96,636.09	1.12	1
Rhode Island	88	15,026,212.34	170,752.41	1.81	1
South Carolina	47	4,208,445.14	89,541.39	0.51	1
Tennessee	64	6,463,082.50	100,985.66	0.78	1
Texas	420	44,978,666.58	107,092.06	5.41	1
Utah	20	1,947,865.72	97,393.29	0.23	1
Vermont	57	6,857,525.76	120,307.47	0.82	1
Washington	167	25,719,978.02	154,011.84	3.09	1
Virginia	144	24,636,769.37	171,088.68	2.96	1
West Virginia	3	160,388.10	53,462.70	0.02	1
Wisconsin	75	8,330,358.55	111,071.45	1	1
Wyoming	1	133,600.00	133,600.00	0.02	0
Total:	5,770	831,690,751.93	144,140.51	100	1

11. Credit Grade

Credit Grade	#Of Loans	Balance	Avg balan	% of the pool	Seasoning
80/20 1st	763	120,872,046.37	158,416.84	14.53	1
80/20 2nd	813	31,108,118.71	38,263.37	3.74	1
80/20 COMBO - 1ST MTG	309	47,627,853.64	154,135.45	5.73	0
A	420	67,791,695.05	161,408.80	8.15	1
A-	215	29,584,430.45	137,602.00	3.56	1
A+	2,883	489,603,258.23	169,824.23	58.87	1
B	151	18,817,895.23	124,621.82	2.26	1
C	38	5,206,648.56	137,017.07	0.63	1
C+	178	21,078,805.69	118,420.26	2.53	1
Total:	5,770	831,690,751.93	144,140.51	100	1

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

8/16/2004 12:09

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction. No warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice and do not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information contained in these materials and of the data set forth in them. Each person receiving these materials should make an independent decision from time to time, participate or invest in other financing transactions with the issuers of the securities referred to in these materials. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors. They are affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest rates). Any person interested in purchasing a structured product should conduct its own investigation and analysis of the product and

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records

All records

Balance: 831,690,752

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
7.522	344	632	77.09	80.04	40.21	75.39	95.79
6.373	358	650	80.33	90.16	41.1	65.8	99.65
7.352	346	635	77.57	81.54	40.34	73.97	96.36

[Top](#)

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
6.874	349	643	76.39	80.9	40.32	73.91	96.1
9.781	342	578	82.92	83.62	40.58	71.51	98.02
10.328	315	577	87.11	87.3	39.6	80.89	97.93
10.795	316	589	86.85	86.85	41.6	62.34	97.76
11.506	337	568	85.69	85.69	40.18	75	99.13
12.396	291	588	90	90	40.94	86.88	98.6
13.809	359	549	75	75	46.12	57.57	0
7.352	346	635	77.57	81.54	40.34	73.97	96.36

[Top](#)

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
9.581	355	500	69.65	69.65	39.73	74.73	100
9.237	357	513	72.63	72.63	41.31	81.99	98.53
9.035	356	537	74.57	74.57	40.29	86	97.27
8.705	356	562	77.93	77.93	40.41	74.98	96.71
8	349	589	79.39	85.12	40.91	80.51	97.37
7.33	346	613	80.25	86.19	41.09	78.78	97.95
7.139	345	638	80.46	86.02	40.77	69.12	95.95
6.443	340	703	75.94	79.92	39.57	68.51	95.05
7.352	346	635	77.57	81.54	40.34	73.97	96.36

[Top](#)

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
10.262	275	613	88.95	89	37.98	78.51	92.95
8.864	331	609	78.33	81.69	38.04	82.48	93.11
7.225	349	634	77.54	81.86	40.56	73.94	96.88
6.445	354	661	74.79	78.95	41.46	69.77	98.45
6.55	355	651	74.77	77.68	39.73	68.08	95.66
6.69	352	667	68.94	68.94	39.77	63.74	85.59
7.352	346	635	77.57	81.54	40.34	73.97	96.36

[Top](#)

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
6.9	349	638	71.43	77.35	40.06	74.53	96.01
7.853	351	610	84.29	84.39	40.18	72.45	95.72
8.029	356	628	89.44	89.44	40.85	67.47	96.89
8.038	353	650	94.41	94.41	42.13	80.57	97.68
9.929	268	650	99.74	99.74	41.46	77.76	100
7.352	346	635	77.57	81.54	40.34	73.97	96.36

[Top](#)

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
7.396	344	626	80.28	85.28	37.96	0	94.53
7.269	345	632	77.11	80.92	40.24	100	97.1
7.623	349	645	78.62	82.93	41.12	0	94.2
7.352	346	635	77.57	81.54	40.34	73.97	96.36

[Top](#)

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
7.329	348	628	75.15	76.58	39.97	77.33	96.54
7.365	345	644	83.09	93.4	41.22	65.5	95.95
7.712	308	682	79.47	80.49	40.2	78.4	96.24

7.352	346	635	77.57	81.54	40.34	73.97	96.36

Top

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
7.387	346	633	77.41	81.14	40.07	74.56	97.08
7.085	344	641	79.16	84.7	40.09	77.03	97.66
7.259	345	641	74.1	77.43	43.66	65.88	86.33
7.617	346	633	80.74	85.5	40.85	64.93	94.21
7.831	356	639	79.18	80	44.23	73.93	89.37
7.66	338	630	79.71	79.71	40.53	84.47	100
7.352	346	635	77.57	81.54	40.34	73.97	96.36

Top

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
7.609	359	614	79.36	84.59	40.99	70.67	96.21
6.83	319	676	73.94	75.35	39.01	80.67	96.67
7.352	346	635	77.57	81.54	40.34	73.97	96.36

Top

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
7.752	347	625	82.04	90.67	40.81	84.63	98.52
8.045	351	624	83.32	87.44	41.13	83.21	99.47
8.325	337	631	84.85	84.85	40.03	88.9	90.69
6.429	349	664	72.15	75.37	39.93	73.3	96.08
7.093	351	630	82.51	90.51	42.6	76.12	98.57
7.707	344	626	75.3	78.86	40.58	74.5	98.26
7.882	341	609	81.88	85.55	39.38	68.04	100
7.649	346	626	80.31	86.09	40.08	64.59	94.96
8.408	349	605	83.33	90.53	41.49	79.06	96.24
7.023	353	646	80.58	86.84	40.32	68.45	100
7.474	348	642	80.33	87.83	40.04	75.99	97.78
7.726	353	636	81.2	84.17	39.61	82.04	90.37
7.86	330	630	82.16	88.78	39.2	94.47	99.34
7.616	337	636	82.85	92.14	38.96	65.2	95.03
7.844	334	617	83.8	87.98	40.58	84.03	94.7
7.851	332	622	81.72	87.49	39.33	78.03	97.84

7.992	330	619	77.02	78.62	39.94	72.93	95.45
7.293	351	626	78.79	81.94	40.2	79.6	96.32
6.988	349	639	73.78	76.8	41.72	67.66	97.92
8.169	351	606	80.89	83.98	39.94	81.94	90.9
7.184	350	649	78.96	78.96	39.94	86.27	98.45
8.606	353	578	86.4	89.72	35.75	76.12	96.97
7.653	347	619	81.2	87.46	39.32	82.97	90.48
8.713	350	609	82.79	90.73	37.19	77.81	100
7.839	349	619	78.76	80.4	40.03	81.58	98.25
7.352	334	626	76.1	78.11	38.73	76.06	99.29
8.105	348	600	74.38	74.38	42.14	69.2	95.01
7.592	339	604	80.09	84.03	41.08	34.49	100
6.955	340	637	73.82	75.9	40.95	71.81	96.88
8.094	346	625	82.2	90.41	40.81	75.45	99.06
8.219	350	612	82.72	88.21	39.49	82.29	97.74
7.629	335	626	83.85	87.14	37.32	80.37	94.94
6.769	317	674	79.33	83.82	37.29	58.04	95.01
7.499	347	625	78.01	81.04	38.93	66.99	94.21
7.022	341	635	72.26	73.79	42.09	66.05	91.96
8.739	341	614	82.28	88.98	40.2	77.87	100
8.454	339	610	81.55	81.55	39.93	75.22	93.71
7.305	342	641	81.58	89.74	39.32	70.17	95.52
7.64	343	660	83.38	89.74	41.23	90.77	91.63
8.466	349	612	77.85	79.91	40.85	67.1	95.48
7.089	349	645	82.54	89.2	42.39	64.05	95.98
7.385	344	631	76.26	78.01	40.79	79.04	95.26
8.149	342	596	84.26	96.03	46.02	73.5	73.5
10.079	345	599	82.88	86.64	42.13	78.64	99.1
7	360	541	80	80	37.6	100	100
7.352	346	635	77.57	81.54	40.34	73.97	96.36

[Top](#)

WAC	WA RTERM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary
6.707	357	644	79.99	99.6	41.89	70.41	100
10.716	232	642	99.75	99.75	41.15	71.46	100
7.022	360	640	79.7	99.22	42.26	72.52	100
8.027	354	583	76.75	76.75	40.2	69.66	96.84
8.607	352	580	74.21	74.21	40.5	75.32	96.04
6.995	347	648	76.4	76.4	39.79	74.34	94.78
8.868	357	575	72.15	72.15	37.88	82.58	97.62
9.456	357	583	61.91	61.91	43.35	95.65	99.21
9.324	354	562	69.56	69.56	40.29	91.49	95.76
7.352	346	635	77.57	81.54	40.34	73.97	96.36

[Top](#)

not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to be made on the basis of the assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are based on the information contained in these materials or an assessment of the transaction described above. A variety of other or additional assumptions and parameters may be applicable to the transaction described above. Past performance should not be taken as an indication or guarantee of future performance. The information set forth above has been obtained from or based upon sources believed by CSI to be reliable. CSI does not warrant the accuracy or completeness of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and make their own independent assessment of the merits of pursuing a transaction described in these materials and should consult with their own professional advisers as to the risks involved in making such a purchase. The market value of the securities described herein, performance of the services for or solicited business from such issuers, and/or have a position or effect transaction only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of the securities (including interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issue should be considered. CSI does not warrant the accuracy or completeness of the information and should consult with its own professional advisers as to the risks involved in making such a purchase.

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
89.21	71.93	4.39	0
90.54	44.88	0	100
89.41	67.92	3.74	14.83

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
89.29	68.1	0.82	16.97
90.32	76.66	10.61	0.38
93.17	58.18	32.57	0
90.29	61.79	32.98	0
86.05	76.13	15.48	0
91.11	40.76	51.09	0
57.57	100	0	0
89.41	67.92	3.74	14.83

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
96.82	93.39	0	0
91.13	89.1	0	0
88.69	89.6	0	0
89.97	86.09	0.22	0
90.93	61.99	5.66	18.29
91.69	63.18	5.5	19.99
88.49	64	5.2	21.11
88.16	63.14	3.69	16.6
89.41	67.92	3.74	14.83

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
93.44	27.91	60.99	0
90.92	58.65	12.87	3.81
88.94	70.15	0.91	15.13
86.62	69.37	0	25.35
93.34	63.47	0	25.1
100	83.79	0	12.63
89.41	67.92	3.74	14.83

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
89.47	67.29	0	16.7
87.36	83.77	0	9.49
89.73	77.75	0.04	14.76
91.36	66.57	1.93	16.99
90.86	18.6	71.27	1.14
89.41	67.92	3.74	14.83

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
90.12	60.59	4.46	23.36
90.55	71.01	3.61	13.19
85.43	58.87	4.03	18.74
89.41	67.92	3.74	14.83

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
90.31	100	0	9.8
86.82	0	10.07	28.38
93.4	0	25.25	0.6

89.41	67.92	3.74	14.83

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
100	70.42	3.43	14.52
100	57.73	5.81	18.01
0	64.66	3.22	9.95
0	56.52	4.15	18.12
0	78.92	2.39	19.21
0	73.76	0	0
89.41	67.92	3.74	14.83

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
88.46	67.07	0	19.27
91.33	69.66	11.34	5.8
89.41	67.92	3.74	14.83

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
100	38.89	8.2	30.59
97.16	78.98	2.64	4.03
100	84.6	0	0
91.14	71.72	2.71	25.57
93.81	62.34	6.23	33.01
77.89	81.17	3.43	1.99
95.73	70.72	0.77	2.54
90.03	49.45	6.09	22.57
95.41	47.33	6.01	21.26
100	55.69	4.62	7.18
84.04	50.82	5.35	10.73
97.91	73.15	3.47	6.12
97.94	68.54	8.31	4.12
96.56	52.98	8.04	18.59
92.54	53.69	3.89	4.72
97.07	57.9	6.19	12.86

93.6	87.98	1.83	1.14
92.33	73.8	3.12	15.99
65.2	74.15	2.43	10.4
90.74	73.37	2.34	1.98
96.64	82.75	0	10.75
100	35.59	5.27	0
96.9	54.61	5.26	12.31
98.13	64.96	7.23	0
94.71	85.26	1.37	5.34
87.14	82.44	1.61	1.38
76.08	94.31	0	0
100	82.07	6.41	6.52
76.95	75.09	2.14	5.72
97.82	45.31	7.97	18.75
95.48	62.69	4.9	13.4
98.22	67.68	4.95	7.22
100	61.57	2.39	27.28
95.08	60.46	3.48	5.63
85.14	84.13	2.1	14.45
100	44.07	8.61	7.46
97.26	79.91	0	9.22
98.29	32.65	9.14	15.3
91.63	20.13	6.95	5.17
90.89	87.65	1.03	0
94.47	53.73	6.32	41.17
94.71	83.83	1.42	8.94
100	0	14.7	0
86.84	92.82	5.07	1.48
100	0	0	0
89.41	67.92	3.74	14.83

% of (single family and PUD)	% of cashout	% of 2nd lien	% of IOs
89.84	22.74	0	40.54
90.06	0.05	100	0
90.02	30.69	0	27.45
88.74	94.21	0	6.69
88.29	91.35	0	3.62
89.4	79.75	0	11.06
92.14	89.84	0	7.97
88.55	93.44	0	0
86.28	93.19	0	0
89.41	67.92	3.74	14.83

for advice or recommendation, to enter into or conclude any transaction (recipient) understand that those assumptions and parameters are not the only ones that may affect the performance of the transaction, and that there may be other or additional assumptions or parameters, or other market factors that may affect the performance of the transaction, and no representation or warranty is made by CSFB as to the accuracy or completeness of the information provided upon sources believed by CSFB to be reliable, but CSFB does not conduct their own investigation and analysis of the transaction(s) described in the materials and should consult their own professional advisors. CSFB may, in the future, take a position or effect transactions in the securities or derivatives thereof, and the risks involved. The market value of any structured security may be affected by the credit quality of any issuer or reference issuer. Any investor should consult their own professional advisors before making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

Fico Scores	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance	FICO <= 550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
<= 500	15	\$1,734,621.30	0.21%	100.00%	6.61%	25.27%	34.99%	0.00%	0.00%	39.37%
501 - 525	306	38,427,030.48	4.62	100.00	14.17	18.01	26.26	1.23	4.30	45.61
526 - 550	457	58,720,556.40	7.06	100.00	15.79	14.00	26.10	4.50	4.66	41.28
551 - 575	440	60,003,545.99	7.21	0.00	30.71	25.02	22.15	2.48	11.53	41.39
576 - 600	840	99,265,761.91	11.94	0.00	28.94	19.49	24.27	3.65	7.10	40.82
601 - 625	975	129,348,215.12	15.55	0.00	26.88	21.22	19.97	4.61	11.48	37.67
626 - 650	857	123,470,612.73	14.85	0.00	29.65	30.88	16.28	4.15	16.71	39.71
651 - 675	716	105,035,859.85	12.63	0.00	27.90	38.17	15.19	4.62	17.40	38.47
676 - 700	441	74,204,998.63	8.92	0.00	26.06	37.38	12.64	9.37	20.88	41.35
701 - 725	272	47,939,210.33	5.76	0.00	24.47	36.10	10.71	4.66	20.77	41.84
726 - 750	203	39,277,459.55	4.72	0.00	16.25	21.65	7.75	5.91	22.44	24.35
751 - 775	145	31,150,657.34	3.75	0.00	11.67	18.71	6.63	17.36	21.35	30.27
776 - 800	96	21,649,039.50	2.60	0.00	10.20	7.03	7.82	11.80	28.39	32.64
801 - 825	7	1,463,182.80	0.18	0.00	0.00	0.00	15.27	45.19	34.09	20.71
Total:	5,770	\$831,690,751.93	100.00%	11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

Minimum FICO: 493
Maximum FICO: 813
WA FICO: 635

Loan Purpose	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance	FICO <= 550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
Purchase	2,001	\$238,931,355.68	28.73%	4.11%	27.47%	34.50%	23.95%	3.62%	13.92%	39.72%
Cash Out Refinance	3,453	\$64,907,254.87	67.92	15.66	23.00	22.67	14.21	5.99	14.83	38.16
Rate/Term Refinance	316	27,852,141.38	3.35	2.08	37.41	21.60	33.55	6.53	9.51	45.36
Total:	5,770	\$831,690,751.93	100.00%	11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors, and other considerations, could result in different contemporaneous good faith analyses or assessments of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 17, 2004 13:29

Page 1 of 5

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

Property Type	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance	FICO <=550	LTV >= 85%	Non-Full Doc	Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
2-4 Family	278	\$50,615,124.50	6.09%	10.84%	16.31%	34.12%	11.16%	0.88%	10.51%	50.17%
Condo	256	33,471,027.57	4.02	12.85	30.47	35.07	20.75	1.25	24.91	42.87
Modular Home	9	1,069,536.27	0.13	11.44	24.14	15.53	24.19	0.00	0.00	35.00
PUD	655	106,295,556.29	12.78	9.48	24.57	22.97	10.74	1.87	13.65	38.25
Single Family	4,547	637,311,893.03	76.63	12.35	25.11	25.44	19.14	6.50	14.36	37.78
Townhouse	25	2,927,614.27	0.35	6.75	37.02	26.07	19.35	0.00	0.00	51.44
Total:	5,770	\$831,690,751.93	100.00%	11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

Original Loan to Value Ratio	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance	FICO <=550	LTV >= 85%	Non-Full Doc	Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
<= 50.000	280	\$35,891,684.48	4.32%	13.09%	0.00%	12.93%	26.34%	9.96%	29.77%	27.02%
50.001 - 55.000	120	24,777,330.17	2.98	14.42	0.00	23.22	9.23	13.09	21.32	37.84
55.001 - 60.000	149	28,021,042.31	3.37	13.50	0.00	24.55	11.87	13.45	32.19	36.98
60.001 - 65.000	328	55,452,122.28	6.67	17.73	0.00	19.09	13.67	7.19	23.89	33.54
65.001 - 70.000	300	47,714,770.11	5.74	25.50	0.00	17.94	14.32	9.21	12.27	38.97
70.001 - 75.000	430	73,893,388.20	8.88	23.73	0.00	29.42	14.05	3.78	13.33	36.15
75.001 - 80.000	1,810	289,045,885.14	34.75	6.00	28.77	6.00	14.98	4.07	13.38	40.50
80.001 - 85.000	649	100,937,212.19	12.14	24.46	29.73	27.55	15.25	4.44	11.92	36.25
85.001 - 90.000	568	91,708,118.65	11.03	5.54	100.00	32.53	12.91	4.92	9.75	42.46
90.001 - 95.000	268	41,816,056.81	5.03	0.00	100.00	19.43	15.76	2.51	2.88	42.11
95.001 - 100.000	868	42,433,141.59	5.10	0.41	100.00	22.24	70.31	1.74	8.94	46.05
Total:	5,770	\$831,690,751.93	100.00%	11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%
Minimum Original Loan-to-Value Ratio:	13.88									
Maximum Original Loan-to-Value Ratio:	100.00									
Weighted Average Original Loan-to-Value Ratio:	77.57									

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessments of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 17, 2004 13:29

Page 2 of 5

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

Documentation Type	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance	FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
Alternative Documentation	201	\$34,528,552.13	4.15%	15.79%	26.04%	100.00%	10.75%	5.00%	14.02%	34.15%
Full Documentation	4,461	\$15,181,325.23	73.97%	13.54%	24.50%	0.00%	19.31%	5.79%	13.75%	39.59%
Stated Documentation	1,108	\$81,980,874.57	21.88%	5.57%	25.42%	100.00%	13.36%	3.82%	16.63%	37.22%
Total:	5,770	\$831,690,751.93	100.00%	11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

Rate Type	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance	FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
ARM	3,616	\$557,427,097.87	67.02%	16.37%	25.51%	29.33%	16.09%	4.41%	11.96%	41.18%
Fixed	2,154	\$274,263,654.06	32.98%	2.78%	23.25%	19.33%	20.83%	7.18%	19.32%	34.10%
Total:	5,770	\$831,690,751.93	100.00%	11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

Occupancy Status	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance	FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
Owner Occupied	5,526	\$801,421,560.94	96.36%	12.07%	25.06%	25.46%	17.26%	5.37%	14.29%	38.57%
Non-Owner Occupied	243	\$30,148,021.03	3.62%	7.18%	16.60%	40.85%	28.24%	4.25%	17.06%	45.92%
Vacation	1	\$121,169.96	0.01%	0.00%	100.00%	100.00%	0.00%	0.00%	0.00%	100.00%
Total:	5,770	\$831,690,751.93	100.00%	11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 17, 2004 13:29

Page 3 of 5

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

Remaining Principal Balance	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance	FICO <=50	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
1 - 25,000	241	\$4,811,450.26	0.58%	0.00%	99.79%	14.86%	100.00%	0.00%	0.35%	39.73%
25,001 - 50,000	678	25,980,712.72	3.12	18.01	65.32	22.72	100.00	1.33	3.84	28.95
50,001 - 75,000	781	49,566,160.80	5.96	19.67	29.71	17.52	100.00	1.27	3.37	32.36
75,001 - 100,000	758	66,471,794.37	7.99	17.44	26.07	19.15	100.00	0.96	3.07	33.35
100,001 - 125,000	683	76,714,336.73	9.22	14.80	24.07	19.45	0.00	2.49	4.90	34.80
125,001 - 150,000	535	73,452,824.06	8.83	13.62	22.55	18.91	0.00	3.75	5.36	37.29
150,001 - 175,000	395	63,999,770.22	7.70	11.37	26.13	27.09	0.00	4.85	7.86	34.44
175,001 - 200,000	359	67,298,765.30	8.09	12.74	21.74	23.82	0.00	3.63	10.90	39.53
200,001 - 250,000	535	119,252,613.31	14.34	9.90	24.31	29.20	0.00	6.19	12.93	45.16
250,001 - 300,000	320	87,299,969.72	10.50	9.68	22.92	31.19	0.00	7.44	19.05	43.45
300,001 - 400,000	291	100,246,037.59	12.05	5.72	24.14	33.59	0.00	8.22	29.01	42.29
400,001 - 500,000	127	56,951,454.14	6.85	7.41	14.87	30.23	0.00	10.33	36.33	41.75
500,001 - 600,000	43	23,414,432.61	2.82	14.31	11.71	31.92	0.00	13.61	37.36	37.55
600,001 - 700,000	19	12,200,458.81	1.47	10.96	5.06	42.09	0.00	10.65	26.80	36.63
700,001 >=	5	4,029,971.29	0.48	18.61	18.11	18.61	0.00	0.00	26.05	37.22
Total:	5,770	\$831,690,751.93	100.00%	11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%
Minimum Remaining Balance:	9,957.98									
Maximum Remaining Balance:	1,050,000.00									
Average Remaining Balance:	144,140.51									

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 17, 2004 13:29

Page 4 of 5

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

Debt-to-Income Ratios	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance	FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
0.01 - 10.00	23	\$3,224,694.24	0.39%	15.35%	13.42%	29.39%	19.09%	0.00%	10.23%	0.00%
10.01 - 20.00	227	\$7,304,132.89	3.28	12.09	16.34	21.49	27.97	4.76	18.36	0.00
20.01 - 30.00	810	\$101,466,630.60	12.20	13.73	22.43	19.36	25.13	7.67	13.32	0.00
30.01 - 40.00	1,545	\$219,120,780.45	26.35	11.00	23.42	27.91	17.95	5.08	14.61	0.00
40.01 - 50.00	2,701	\$405,244,371.14	48.73	10.17	27.76	28.37	15.72	4.52	15.48	61.14
50.01 - 60.00	452	\$73,840,001.85	8.88	21.44	19.05	17.84	13.11	7.83	8.01	100.00
60.01 - 70.00	12	\$1,490,140.76	0.18	0.00	29.18	51.66	23.57	0.00	10.41	100.00
Total:	5,770	\$831,690,751.93	100.00%	11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%
Min DTI: 1.80%										
Max DTI: 68.60%										
WA DTI: 40.34%										

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 17, 2004 13:29

Page 5 of 5

127

Asset Backed Sec
Aegis Mortg
Mortgage
5,77
All
Balance

1. Fico Scores

Fico Scores	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance
<= 500	15	\$1,734,621.30	0.21%
501 - 525	306	38,427,030.48	4.62
526 - 550	457	58,720,556.40	7.06
551 - 575	440	60,003,545.99	7.21
576 - 600	840	99,265,761.91	11.94
601 - 625	975	129,348,215.12	15.55
626 - 650	857	123,470,612.73	14.85
651 - 675	716	105,035,859.85	12.63
676 - 700	441	74,204,998.63	8.92
701 - 725	272	47,939,210.33	5.76
726 - 750	203	39,277,459.55	4.72
751 - 775	145	31,150,657.34	3.75
776 - 800	96	21,649,039.50	2.6
801 - 825	7	1,463,182.80	0.18
Total:	5,770	\$831,690,751.93	100.00%

Minimum FICO: 493

Maximum FICO: 813

WA FICO: 635

2. Loan Purpose

Loan Purpose	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance
Purchase	2,001	\$238,931,355.68	28.73%
Cash Out Refinance	3,453	564,907,254.87	67.92
Rate/Term Refinance	316	27,852,141.38	3.35
Total:	5,770	\$831,690,751.93	100.00%

3. Property Type

Property Type	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance
2-4 Family	278	\$50,615,124.50	6.09%
Condo	256	33,471,027.57	4.02
Modular Home	9	1,069,536.27	0.13
PUD	655	106,295,556.29	12.78
Single Family	4,547	637,311,893.03	76.63
Townhouse	25	2,927,614.27	0.35
Total:	5,770	\$831,690,751.93	100.00%

4. Original Loan to Value Ratio

Original Loan to Value Ratio	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance
<= 50.000	280	\$35,891,684.48	4.32%
50.001 - 55.000	120	24,777,330.17	2.98
55.001 - 60.000	149	28,021,042.31	3.37
60.001 - 65.000	328	55,452,122.28	6.67
65.001 - 70.000	300	47,714,770.11	5.74
70.001 - 75.000	430	73,893,388.20	8.88
75.001 - 80.000	1,810	289,045,885.14	34.75
80.001 - 85.000	649	100,937,212.19	12.14
85.001 - 90.000	568	91,708,118.65	11.03
90.001 - 95.000	268	41,816,056.81	5.03
95.001 - 100.000	868	42,433,141.59	5.1
Total:	5,770	\$831,690,751.93	100.00%

Minimum Original Loan-to-Value Ratio: 13.88

Maximum Original Loan-to-Value Ratio: 100.00

Weighted Average Original Loan-to-Value Ratio: 77.57

5. Documentation Type

Documentation Type	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance
Alternative Documentation	201	\$34,528,552.13	4.15%
Full Documentation	4,461	615,181,325.23	73.97
Stated Documentation	1,108	181,980,874.57	21.88
Total:	5,770	\$831,690,751.93	100.00%

6. Rate Type

Rate Type	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance
ARM	3,616	\$557,427,097.87	67.02%
Fixed	2,154	274,263,654.06	32.98
Total:	5,770	\$831,690,751.93	100.00%

7. Occuancy Status

Occuancy Status	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance
Owner Occupied	5,526	\$801,421,560.94	96.36%
Non-Owner Occupied	243	30,148,021.03	3.62
Vacation	1	121,169.96	0.01
Total:	5,770	\$831,690,751.93	100.00%

8. Remaining Principal Balance

Remaining Principal Balance	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance
1 - 25,000	241	\$4,811,450.26	0.58%
25,001 - 50,000	678	25,980,712.72	3.12
50,001 - 75,000	781	49,566,160.80	5.96
75,001 - 100,000	758	66,471,794.37	7.99
100,001 - 125,000	683	76,714,336.73	9.22
125,001 - 150,000	535	73,452,824.06	8.83
150,001 - 175,000	395	63,999,770.22	7.7
175,001 - 200,000	359	67,298,765.30	8.09
200,001 - 250,000	535	119,252,613.31	14.34
250,001 - 300,000	320	87,299,969.72	10.5
300,001 - 400,000	291	100,246,037.59	12.05
400,001 - 500,000	127	56,951,454.14	6.85
500,001 - 600,000	43	23,414,432.61	2.82
600,001 - 700,000	19	12,200,458.81	1.47
700,001 >=	5	4,029,971.29	0.48
Total:	5,770	\$831,690,751.93	100.00%

Minimum Remaining Balance: 9,957.98

Maximum Remaining Balance: 1,050,000.00

Average Remaining Balance: 144,140.51

9. Debt-to-Income Ratios

Debt-to-Income Ratios	Number Of Loans	Aggregate Remaining Principal Balance	% Loans by Remaining Principal Balance
0.01 - 10.00	23	\$3,224,694.24	0.39%
10.01 - 20.00	227	27,304,132.89	3.28
20.01 - 30.00	810	101,466,630.60	12.2
30.01 - 40.00	1,545	219,120,780.45	26.35
40.01 - 50.00	2,701	405,244,371.14	48.73
50.01 - 60.00	452	73,840,001.85	8.88
60.01 - 70.00	12	1,490,140.76	0.18
Total:	5,770	\$831,690,751.93	100.00%

Min DTI: 1.80%

Max DTI: 68.60%

WA DTI: 40.34%

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

8/17/2004 13:24

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute a recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). It is provided in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones used in the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions and parameters may be used in contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as a warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not constitute an offer. Parties should conduct their own investigation and analysis of the transaction(s) described in these materials and should consult their own professional advisers as to the merits of pursuing a transaction described in these materials and should consult their own professional advisers with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and understand that structured security may be affected by changes in economic, financial and political factors (including, but not limited to, changes in interest rates and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should consult their own advisers as to the risks involved in making such a purchase.

urities Portfolio Analysis

gage Corporation

Portfolio 2004-4

'0 records

l records

s: 831,690,752

FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
100.00%	6.61%	25.27%	34.99%	0.00%	0.00%	39.37%
100	14.17	18.01	26.26	1.23	4.3	45.61
100	15.79	14	26.1	4.5	4.66	41.28
0	30.71	25.02	22.15	2.48	11.53	41.39
0	28.94	19.49	24.27	3.65	7.1	40.82
0	26.88	21.22	19.97	4.61	11.48	37.67
0	29.65	30.88	16.28	4.15	16.71	39.71
0	27.9	38.17	15.19	4.62	17.4	38.47
0	26.06	37.38	12.64	9.37	20.88	41.35
0	24.47	36.1	10.71	4.66	20.77	41.84
0	16.25	21.65	7.75	5.91	22.44	24.35
0	11.67	18.71	6.63	17.36	21.35	30.27
0	10.2	7.03	7.82	11.8	28.39	32.64
0	0	0	15.27	45.19	34.09	20.71
11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

[Top](#)

FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
4.11%	27.47%	34.50%	23.95%	3.62%	13.92%	39.72%
15.66	23	22.67	14.21	5.99	14.83	38.16
2.08	37.41	21.6	33.55	6.53	9.51	45.36
11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

[Top](#)

FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
10.84%	16.31%	34.12%	11.16%	0.88%	10.51%	50.17%
12.85	30.47	35.07	20.75	1.25	24.91	42.87
11.44	24.14	15.53	24.19	0	0	35
9.48	24.57	22.97	10.74	1.87	13.65	38.25
12.35	25.11	25.44	19.14	6.5	14.36	37.78
6.75	37.02	26.07	19.35	0	0	51.44
11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

[Top](#)

FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
13.09%	0.00%	12.93%	26.34%	9.96%	29.77%	27.02%
14.42	0	23.22	9.23	13.09	21.32	37.84
13.5	0	24.55	11.87	13.45	32.19	36.98
17.73	0	19.09	13.67	7.19	25.89	33.54
25.5	0	17.94	14.32	9.21	12.27	38.97
23.73	0	29.42	14.05	3.78	13.33	36.15
6	0	28.77	14.98	4.07	13.38	40.5
24.46	29.73	27.55	15.25	4.44	11.92	36.25
5.54	100	32.53	12.91	4.92	9.75	42.46
0	100	19.43	15.76	2.51	2.88	42.11
0.41	100	22.24	70.31	1.74	8.94	46.05
11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

[Top](#)

FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
15.79%	26.04%	100.00%	10.75%	5.00%	14.02%	34.15%
13.54	24.5	0	19.31	5.79	13.75	39.59
5.57	25.42	100	13.36	3.82	16.63	37.22
11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

[Top](#)

FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
16.37%	25.51%	29.33%	16.09%	4.41%	11.96%	41.18%
2.78	23.25	19.33	20.83	7.18	19.32	34.1
11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

[Top](#)

FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
12.07%	25.06%	25.46%	17.26%	5.37%	14.29%	38.57%
7.18	16.6	40.85	28.24	4.25	17.06	45.92
0	100	100	0	0	0	100
11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

[Top](#)

FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
0.00%	99.79%	14.86%	100.00%	0.00%	0.35%	39.73%
18.01	65.32	22.72	100	1.33	3.84	28.95
19.67	29.71	17.52	100	1.27	3.37	32.36
17.44	26.07	19.15	100	0.96	3.07	33.35
14.8	24.07	19.45	0	2.49	4.9	34.8
13.62	22.55	18.91	0	3.75	5.36	37.29
11.37	26.13	27.09	0	4.85	7.86	34.44
12.74	21.74	23.82	0	3.63	10.9	39.53
9.9	24.31	29.2	0	6.19	12.93	45.16
9.68	22.92	31.19	0	7.44	19.05	43.45
5.72	24.14	33.59	0	8.22	29.01	42.29
7.41	14.87	30.23	0	10.33	36.33	41.75
14.31	11.71	31.92	0	13.61	37.36	37.55
10.96	5.06	42.09	0	10.65	26.8	36.63
18.61	18.11	18.61	0	0	26.05	37.22
11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

FICO <=550	LTV >= 85%	Non-Full Doc	% of Loans with Balances <=\$100K	% of Northern CA	% of Southern CA	DTI >= 45%
15.35%	13.42%	29.39%	19.09%	0.00%	10.23%	0.00%
12.09	16.34	21.49	27.97	4.76	18.36	0
13.73	22.43	19.36	25.13	7.67	13.32	0
11	23.42	27.91	17.95	5.08	14.61	0
10.17	27.76	28.37	15.72	4.52	15.48	61.14
21.44	19.05	17.84	13.11	7.83	8.01	100
0	29.18	51.66	23.57	0	10.41	100
11.89%	24.77%	26.03%	17.65%	5.33%	14.39%	38.85%

does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in not the only ones that might reasonably have been selected or that could apply in connection with the preparation of financial assumptions or parameters, or other market factors and other considerations, could result in different performance should not be taken as an indication or guarantee of future performance, and no representation or warranty is made or changed without notice. The information set forth above has been obtained from or based upon sources believed to be reliable. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should consult with their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are sold to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any security (but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility of the underlying product should conduct its own investigation and analysis of the product and consult with its own professional

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

565 records
Interest Only Loans
Balance: 123,326,026

Debt-to-Income Ratios	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans		Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
			By Total Scheduled Principal	Balance			
10.01 - 20.00	13	\$3,124,900.00	2.53%		657	79.71%	6.582%
20.01 - 30.00	55	11,366,605.31	9.22		656	78.20	5.995
30.01 - 40.00	148	31,146,562.17	25.26		652	80.26	6.370
40.01 - 50.00	339	75,739,158.62	61.41		647	80.89	6.443
50.01 - 60.00	10	1,948,800.00	1.58		685	73.07	5.540
Total:	565	\$123,326,026.10	100.00%		650	80.33%	6.373%
Min DTI: 10.70%							
Max DTI: 54.20%							
WA DTI: 41.10%							

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis
Aegis Mortgage Corporation
Mortgage Portfolio 2004-4
565 records
Interest Only Loans
Balance: 123,326,026

1. Debt-to-Income Ratios

Debt-to-Income Ratios	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV
10.01 - 20.00	13	\$3,124,900.00	2.53%	657	79.71%
20.01 - 30.00	55	11,366,605.31	9.22	656	78.2
30.01 - 40.00	148	31,146,562.17	25.26	652	80.26
40.01 - 50.00	339	75,739,158.62	61.41	647	80.89
50.01 - 60.00	10	1,948,800.00	1.58	685	73.07
Total:	565	\$123,326,026.10	100.00%	650	80.33%

Min DTI: 10.70%
Max DTI: 54.20%
WA DTI: 41.10%

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
8/17/2004 13:40

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute a commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of the materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, other market factors and other considerations, could result in different contemporaneous good faith analyses or assessments of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance. No representation or warranty, express or implied is made regarding future performance. Opinions and estimates are subject to change without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all the information that an interested party may desire. In all cases, interested parties should conduct their own investigation of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult with its own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a variety of risks and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political conditions (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in such a purchase.

Weighted Average Coupon
6.58%
5.995
6.37
6.443
5.54
6.37%

constitute an offer or
include any transaction
assumptions and
assess and parameters
variation of these
parameters, or
or assessment of
performance, and
assess may be changed
if FB to be reliable,
in all of the
investigation and analysis
the materials should
should consult their
with the issuers of
action or effect
involve a high degree
in the risks
political factors
and volatility and
should conduct its
involved in making

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

565 records
Interest Only Loans
Balance: 123,326,026

SUMMARY	
Total Number of Loans:	565
Total Outstanding Loan Balance:	\$123,326,026.10
Average Outstanding Loan Balance:	\$218,276.15
Fixed Rate:	12.89%
Adjustable Rate:	87.11%
Prepayment Penalty Coverage:	85.12%
Weighted Average Coupon:	6.373%
Weighted Average Margin:	5.221%
Weighted Average Initial Periodic Cap:	2.998%
Weighted Average Periodic Cap:	1.000%
Weighted Average Maximum Rate:	12.426%
Weighted Average Minimum Rate:	6.424%
Weighted Average Original Term (mo.):	359
Weighted Average Remaining Term (mo.):	358
Weighted Average Original LTV:	80.33%
Weighted Average FICO:	650
Weighted Average DTI:	41.10%
First Lien Position:	100.00%
Second Lien Position:	0.00%

PRODUCT	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans		Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
			By Total Scheduled Principal Balance				
2/28 Interest Only ARM	473	\$99,368,028.58	80.57%	644	81.30%	6.461%	
3/27 Interest Only ARM	30	8,060,735.73	6.54	649	78.54	5.990	
Balloon - Interest Only Fixed	2	462,400.00	0.37	777	76.37	5.383	
Fixed - Interest Only	60	15,434,861.79	12.52	680	75.14	6.032	
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%	

Original Prepayment Penalty Term (Years)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans		Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
			By Total Scheduled Principal Balance	Scheduled Principal Balance			
0.00	90	\$18,355,047.16	14.88%	640	80.99%	6.632%	
1.00	20	4,929,099.99	4.00	640	74.68	6.125	
2.00	383	80,967,081.43	65.65	646	81.59	6.425	
3.00	72	19,074,797.52	15.47	678	75.82	5.965	
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%	

ZIP	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans		Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
			By Total Scheduled Principal Balance				
91784	3	\$1,256,000.00	1.02%	625	80.27%	6.333%	
Other	562	122,070,026.10	98.98	650	80.33	6.373	
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%	

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

565 records
Interest Only Loans
Balance: 123,326,026

Scheduled Principal Balances	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
50,000.01 - 100,000.00	63	\$5,041,126.97	4.09%	634	80.44%	6.910%
100,000.01 - 150,000.00	130	16,005,312.38	12.98	639	80.66	6.772
150,000.01 - 200,000.00	109	19,021,381.26	15.42	650	79.48	6.487
200,000.01 - 250,000.00	86	19,454,911.11	15.78	643	80.67	6.418
250,000.01 - 300,000.00	58	15,974,442.59	12.95	654	78.59	6.268
300,000.01 - 350,000.00	40	13,010,614.27	10.55	653	82.68	6.199
350,000.01 - 400,000.00	33	12,455,199.46	10.10	650	81.48	6.388
400,000.01 - 450,000.00	18	7,740,600.00	6.28	648	79.40	6.080
450,000.01 - 500,000.00	14	6,694,550.00	5.43	648	82.73	6.090
500,000.01 - 550,000.00	8	4,167,888.06	3.38	665	82.04	5.998
550,000.01 - 600,000.00	3	1,710,000.00	1.39	655	79.80	5.747
600,000.01 - 650,000.00	2	1,300,000.00	1.05	743	67.78	5.998
700,000.01 - 750,000.00	1	750,000.00	0.61	781	63.83	4.880
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%
Minimum Scheduled Principal Balance: \$55,000.00						
Maximum Scheduled Principal Balance: \$750,000.00						
Average Scheduled Principal Balance: \$218,276.15						

Mortgage Rates	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
4.001 - 4.500	4	\$679,298.16	0.55%	693	70.87%	4.259%
4.501 - 5.000	21	5,739,356.56	4.65	678	77.48	4.848
5.001 - 5.500	53	13,965,162.67	11.32	669	75.71	5.283
5.501 - 6.000	106	25,987,633.60	21.07	657	79.84	5.797
6.001 - 6.500	103	23,480,970.49	19.04	642	80.07	6.294
6.501 - 7.000	139	29,276,514.83	23.74	643	80.47	6.764
7.001 - 7.500	56	10,786,957.19	8.75	642	83.30	7.266
7.501 - 8.000	52	8,817,600.00	7.15	636	85.53	7.724
8.001 - 8.500	18	3,018,832.60	2.45	629	85.65	8.158
8.501 - 9.000	10	1,258,900.00	1.02	629	86.10	8.648
9.001 - 9.500	1	180,000.00	0.15	660	80.00	9.100
9.501 - 10.000	2	134,800.00	0.11	654	86.77	9.835
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%
Minimum: 4.080						
Maximum: 9.950						
Weighted Average: 6.373						

Original Terms to Stated Maturity	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
<= 180	2	\$462,400.00	0.37%	777	76.37%	5.383%
301 - 360	563	122,863,626.10	99.63	649	80.34	6.376
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%
Minimum: 180						
Maximum: 360						
Weighted Average: 359						

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

565 records
Interest Only Loans
Balance: 123,326,026

Remaining Terms to Stated Maturity	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
<= 180	2	\$462,400.00	0.37%	777	76.37%	5.383%
301 - 360	563	122,863,626.10	99.63	649	80.34	6.376
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%
Minimum: 178						
Maximum: 360						
Weighted Average: 358						

Loan to Value	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
30.01 - 40.00	1	\$164,000.00	0.13%	603	38.50%	6.890%
40.01 - 50.00	2	344,600.00	0.28	702	42.18	6.514
50.01 - 60.00	13	3,185,300.00	2.58	684	55.70	5.641
60.01 - 70.00	28	6,770,745.37	5.49	678	65.37	5.710
70.01 - 80.00	392	82,160,604.07	66.62	650	79.53	6.328
80.01 - 90.00	97	23,114,012.40	18.74	635	87.09	6.581
90.01 - 100.00	32	7,586,764.26	6.15	651	94.72	7.102
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%
Minimum: 38.50						
Maximum: 100.00						
Weighted Average: 80.33						

Fico Score	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
551 - 600	95	\$18,158,507.61	14.72%	591	81.44%	6.775%
601 - 620	97	19,276,071.26	15.63	611	80.35	6.482
621 - 640	97	20,600,843.90	16.70	630	80.94	6.404
641 - 660	104	23,612,138.10	19.15	651	81.10	6.257
661 - 680	59	13,276,323.15	10.77	668	81.89	6.376
681 - 700	43	11,088,399.60	8.99	690	79.68	6.248
701 - 720	24	6,147,297.72	4.98	708	77.91	6.340
721 - 750	26	5,848,481.40	4.74	732	78.95	5.974
751 - 800	20	5,317,963.36	4.31	771	72.39	5.721
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%
Minimum: 580						
Maximum: 789						
Weighted Average: 650						

Loan Purpose	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
Purchase	328	\$67,806,910.88	54.98%	651	81.13%	6.457%
Cash Out Refinance	236	55,350,615.22	44.88	648	79.32	6.269
Rate/Term Refinance	1	168,500.00	0.14	627	88.68	6.750
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

565 records
Interest Only Loans
Balance: 123,326,026

Property Type	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
2-4 Family	18	\$5,038,300.00	4.09%	668	80.29%	6.414%
Condo	29	6,064,789.52	4.92	658	79.46	6.462
PUD	89	19,145,168.83	15.52	641	81.50	6.358
Single Family	424	92,515,267.75	75.02	650	80.17	6.368
Townhouse	5	562,500.00	0.46	670	76.60	6.377
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%

States - Top 30	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
California - South	104	\$31,782,251.47	25.77%	662	79.10%	6.091%
Florida	73	14,847,136.45	12.04	649	81.20	6.734
Washington	53	10,589,031.21	8.59	648	81.17	6.674
California - North	36	10,154,034.88	8.23	649	79.64	5.975
Texas	38	6,879,566.04	5.58	645	82.81	6.568
Colorado	33	5,718,491.76	4.64	638	81.60	6.431
Massachusetts	20	5,344,143.27	4.33	653	78.64	6.290
Ohio	34	5,341,985.80	4.33	654	81.62	6.257
Maryland	18	4,699,200.00	3.81	631	77.97	6.319
New York	11	3,378,900.00	2.74	651	82.81	6.557
Alabama	11	2,271,200.00	1.84	625	83.50	7.023
Virginia	11	2,201,299.40	1.78	656	77.60	6.283
Rhode Island	10	2,171,899.99	1.76	660	72.90	5.503
North Carolina	16	2,152,049.51	1.75	639	80.99	6.583
Minnesota	10	2,072,941.00	1.68	655	82.28	6.381
Louisiana	9	1,595,600.00	1.29	632	79.99	6.205
Georgia	10	1,455,000.26	1.18	614	80.73	7.114
Nevada	6	1,419,300.00	1.15	638	77.98	6.198
Illinois	7	1,364,797.72	1.11	648	80.00	6.882
Missouri	10	1,191,000.00	0.97	633	82.38	6.206
Kansas	6	971,200.00	0.79	662	82.52	6.308
Oregon	5	746,898.27	0.61	640	78.87	6.628
Tennessee	1	596,000.00	0.48	645	80.00	5.940
Pennsylvania	4	522,700.00	0.42	635	85.02	7.150
Connecticut	3	513,500.00	0.42	615	79.93	6.941
Arizona	4	498,100.00	0.40	608	79.98	7.175
Indiana	3	485,800.00	0.39	676	95.32	7.604
Oklahoma	2	348,299.40	0.28	667	94.98	6.296
Michigan	2	339,500.00	0.28	619	80.00	7.234
South Carolina	2	313,999.69	0.25	646	80.00	7.112
Other	13	1,360,199.98	1.10	625	80.47	6.717
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%

Documentation Type	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
Alternative Documentation	32	\$8,065,399.67	6.54%	667	81.34%	6.313%
Full Documentation	387	81,151,699.10	65.80	641	80.17	6.197
Stated Documentation	146	34,108,927.33	27.66	667	80.46	6.804
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

565 records
Interest Only Loans
Balance: 123,326,026

Occupancy Status	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
Owner Occupied	564	\$122,898,526.10	99.65%	650	80.29%	6.370%
Non-Owner Occupied	1	427,500.00	0.35	682	90.00	7.140
Total:	565	\$123,326,026.10	100.00%	650	80.33%	6.373%

Gross Margin (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
2.501 - 3.000	1	\$257,000.00	0.24%	726	55.87%	4.080%
3.001 - 3.500	6	1,265,098.16	1.18	702	80.00	4.618
3.501 - 4.000	26	7,009,307.18	6.52	648	79.08	4.994
4.001 - 4.500	60	14,750,794.41	13.73	664	80.26	5.556
4.501 - 5.000	93	22,101,845.27	20.57	638	80.81	5.985
5.001 - 5.500	119	25,339,950.94	23.59	642	79.74	6.528
5.501 - 6.000	88	18,437,789.23	17.16	639	81.45	6.961
6.001 - 6.500	54	9,630,147.19	8.96	643	83.90	7.477
6.501 - 7.000	37	6,324,690.93	5.89	642	86.34	7.806
7.001 - 7.500	12	1,377,700.00	1.28	626	83.33	8.080
7.501 - 8.000	5	799,641.00	0.74	629	85.74	8.236
8.001 - 8.500	1	74,000.00	0.07	696	80.00	9.740
8.501 - 9.000	1	60,800.00	0.06	602	95.00	9.950
Total:	503	\$107,428,764.31	100.00%	645	81.09%	6.426%
MINIMUM: 2.830						
MAXIMUM: 8.700						
NON-ZERO WA: 5.221						

Initial Periodic Cap (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
1.000	1	\$127,300.00	0.12%	597	79.94%	6.600%
3.000	502	107,301,464.31	99.88	645	81.09	6.426
Total:	503	\$107,428,764.31	100.00%	645	81.09%	6.426%
Minimum: 1.000						
Maximum: 3.000						
Weighted Average: 2.998						

Periodic Cap (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
1.000	503	\$107,428,764.31	100.00%	645	81.09%	6.426%
Total:	503	\$107,428,764.31	100.00%	645	81.09%	6.426%
MINIMUM: 1.000						
MAXIMUM: 1.000						
NON-ZERO WA: 1.000						

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

565 records
Interest Only Loans
Balance: 123,326,026

Maximum Rate (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
10.001 - 10.500	4	\$679,298.16	0.63%	693	70.87%	4.259%
10.501 - 11.000	20	4,989,356.56	4.64	662	79.53	4.843
11.001 - 11.500	37	9,839,184.78	9.16	649	79.71	5.302
11.501 - 12.000	89	21,141,874.37	19.68	652	80.31	5.806
12.001 - 12.500	94	21,445,070.49	19.96	642	80.44	6.287
12.501 - 13.000	130	27,004,000.16	25.14	641	80.43	6.766
13.001 - 13.500	51	9,862,947.19	9.18	641	82.97	7.267
13.501 - 14.000	49	8,196,500.00	7.63	638	85.95	7.729
14.001 - 14.500	17	2,831,832.60	2.64	629	85.54	8.159
14.501 - 15.000	9	1,123,900.00	1.05	630	85.63	8.661
15.001 - 15.500	1	180,000.00	0.17	660	80.00	9.100
15.501 - 16.000	2	134,800.00	0.13	654	86.77	9.835
Total:	503	\$107,428,764.31	100.00%	645	81.09%	6.426%
MINIMUM: 10.080						
MAXIMUM: 15.950						
NON-ZERO WA: 12.426						

Minimum Mortgage Rate (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
3.001 - 3.500	1	\$184,800.00	0.17%	752	80.00%	4.650%
4.001 - 4.500	4	679,298.16	0.63	693	70.87	4.259
4.501 - 5.000	19	4,804,556.56	4.47	659	79.51	4.850
5.001 - 5.500	37	9,839,184.78	9.16	649	79.71	5.302
5.501 - 6.000	89	21,141,874.37	19.68	652	80.31	5.806
6.001 - 6.500	94	21,445,070.49	19.96	642	80.44	6.287
6.501 - 7.000	130	27,004,000.16	25.14	641	80.43	6.766
7.001 - 7.500	51	9,862,947.19	9.18	641	82.97	7.267
7.501 - 8.000	49	8,196,500.00	7.63	638	85.95	7.729
8.001 - 8.500	17	2,831,832.60	2.64	629	85.54	8.159
8.501 - 9.000	9	1,123,900.00	1.05	630	85.63	8.661
9.001 - 9.500	1	180,000.00	0.17	660	80.00	9.100
9.501 - 10.000	2	134,800.00	0.13	654	86.77	9.835
Total:	503	\$107,428,764.31	100.00%	645	81.09%	6.426%
MINIMUM: 3.400						
MAXIMUM: 9.950						
NON-ZERO WA: 6.424						

Next Rate Adjustment Date (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance	Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
2006-05	34	\$8,364,036.01	7.79%	648	81.53%	6.003%
2006-06	142	30,722,867.57	28.60	648	81.51	5.973
2006-07	167	34,161,300.00	31.80	642	81.01	6.674
2006-08	130	26,119,825.00	24.31	642	81.35	6.904
2007-05	1	531,888.06	0.50	641	80.00	5.050
2007-06	9	2,910,749.40	2.71	661	79.26	5.463
2007-07	15	3,022,198.27	2.81	652	79.33	6.345
2007-08	5	1,595,900.00	1.49	624	75.26	6.590
Total:	503	\$107,428,764.31	100.00%	645	81.09%	6.426%

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

146

Asset Backed Securities Portfolio Analysis
Aegis Mortgage Corporation
Mortgage Portfolio 2004-4
565 records
Interest Only Loans
Balance: 123,326,026

1. SUMMARY

Total Number of Loans: 565
Total Outstanding Loan Balance: \$123,326,026.10
Average Outstanding Loan Balance: \$218,276.15
Fixed Rate: 12.89%
Adjustable Rate: 87.11%
Prepayment Penalty Coverage: 85.12%
Weighted Average Coupon: 6.373%
Weighted Average Margin: 5.221%
Weighted Average Initial Periodic Cap: 2.998%
Weighted Average Periodic Cap: 1.000%
Weighted Average Maximum Rate: 12.426%
Weighted Average Minimum Rate: 6.424%
Weighted Average Original Term (mo.): 359
Weighted Average Remaining Term (mo.): 358
Weighted Average Original LTV: 80.33%
Weighted Average FICO: 650
Weighted Average DTI: 41.10%
First Lien Position: 100.00%
Second Lien Position: 0.00%

[Top](#)

2. PRODUCT

PRODUCT	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
2/28 Interest Only ARM	473	\$99,368,028.58	80.57%
3/27 Interest Only ARM	30	8,060,735.73	6.54
Balloon - Interest Only Fixed	2	462,400.00	0.37
Fixed - Interest Only	60	15,434,861.79	12.52
Total:	565	\$123,326,026.10	100.00%

[Top](#)

3. Original Prepayment Penalty Term (Years)

Original Prepayment Penalty Term (Years)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
0	90	\$18,355,047.16	14.88%
1	20	4,929,099.99	4
2	383	80,967,081.43	65.65
3	72	19,074,797.52	15.47
Total:	565	\$123,326,026.10	100.00%

[Top](#)

4. ZIP

ZIP	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
91784	3	\$1,256,000.00	1.02%
Other	562	122,070,026.10	98.98
Total:	565	\$123,326,026.10	100.00%

[Top](#)

5. Scheduled Principal Balances

Scheduled Principal Balances	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
50,000.01 - 100,000.00	63	\$5,041,126.97	4.09%
100,000.01 - 150,000.00	130	16,005,312.38	12.98
150,000.01 - 200,000.00	109	19,021,381.26	15.42
200,000.01 - 250,000.00	86	19,454,911.11	15.78
250,000.01 - 300,000.00	58	15,974,442.59	12.95
300,000.01 - 350,000.00	40	13,010,614.27	10.55
350,000.01 - 400,000.00	33	12,455,199.46	10.1
400,000.01 - 450,000.00	18	7,740,600.00	6.28
450,000.01 - 500,000.00	14	6,694,550.00	5.43
500,000.01 - 550,000.00	8	4,167,888.06	3.38

550,000.01 - 600,000.00	3	1,710,000.00	1.39
600,000.01 - 650,000.00	2	1,300,000.00	1.05
700,000.01 - 750,000.00	1	750,000.00	0.61
Total:	565	\$123,326,026.10	100.00%

Minimum Scheduled Principal Balance: \$55,000.00

Maximum Scheduled Principal Balance: \$750,000.00

Average Scheduled Principal Balance: \$218,276.15

[Top](#)

6. Mortgage Rates

Mortgage Rates	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
4.001 - 4.500	4	\$679,298.16	0.55%
4.501 - 5.000	21	5,739,356.56	4.65
5.001 - 5.500	53	13,965,162.67	11.32
5.501 - 6.000	106	25,987,633.60	21.07
6.001 - 6.500	103	23,480,970.49	19.04
6.501 - 7.000	139	29,276,514.83	23.74
7.001 - 7.500	56	10,786,957.19	8.75
7.501 - 8.000	52	8,817,600.00	7.15
8.001 - 8.500	18	3,018,832.60	2.45
8.501 - 9.000	10	1,258,900.00	1.02
9.001 - 9.500	1	180,000.00	0.15
9.501 - 10.000	2	134,800.00	0.11
Total:	565	\$123,326,026.10	100.00%

Minimum: 4.080

Maximum: 9.950

Weighted Average: 6.373

[Top](#)

7. Original Terms to Stated Maturity

Original Terms to Stated Maturity	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
<= 180	2	\$462,400.00	0.37%
301 - 360	563	122,863,626.10	99.63
Total:	565	\$123,326,026.10	100.00%

Minimum: 180

Maximum: 360
Weighted Average: 359

[Top](#)

8. Remaining Terms to Stated Maturity

Remaining Terms to Stated Maturity	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
<= 180	2	\$462,400.00	0.37%
301 - 360	563	122,863,626.10	99.63
Total:	565	\$123,326,026.10	100.00%

Minimum: 178
Maximum: 360
Weighted Average: 358

[Top](#)

9. Loan to Value

Loan to Value	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
30.01 - 40.00	1	\$164,000.00	0.13%
40.01 - 50.00	2	344,600.00	0.28
50.01 - 60.00	13	3,185,300.00	2.58
60.01 - 70.00	28	6,770,745.37	5.49
70.01 - 80.00	392	82,160,604.07	66.62
80.01 - 90.00	97	23,114,012.40	18.74
90.01 - 100.00	32	7,586,764.26	6.15
Total:	565	\$123,326,026.10	100.00%

Minimum: 38.50
Maximum: 100.00
Weighted Average: 80.33

[Top](#)

10. Fico Score

			Percentage of

Fico Score	Number of Mortgage Loans	Total Scheduled Principal Balance	Mortgage Loans By Total Scheduled Principal Balance
551 - 600	95	\$18,158,507.61	14.72%
601 - 620	97	19,276,071.26	15.63
621 - 640	97	20,600,843.90	16.7
641 - 660	104	23,612,138.10	19.15
661 - 680	59	13,276,323.15	10.77
681 - 700	43	11,088,399.60	8.99
701 - 720	24	6,147,297.72	4.98
721 - 750	26	5,848,481.40	4.74
751 - 800	20	5,317,963.36	4.31
Total:	565	\$123,326,026.10	100.00%

Minimum: 580

Maximum: 789

Weighted Average: 650

[Top](#)

11. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
Purchase	328	\$67,806,910.88	54.98%
Cash Out Refinance	236	55,350,615.22	44.88
Rate/Term Refinance	1	168,500.00	0.14
Total:	565	\$123,326,026.10	100.00%

[Top](#)

12. Property Type

Property Type	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
2-4 Family	18	\$5,038,300.00	4.09%
Condo	29	6,064,789.52	4.92
PUD	89	19,145,168.83	15.52
Single Family	424	92,515,267.75	75.02
Townhouse	5	562,500.00	0.46
Total:	565	\$123,326,026.10	100.00%

[Top](#)

13. States - Top 30

States - Top 30	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
California - South	104	\$31,782,251.47	25.77%
Florida	73	14,847,136.45	12.04
Washington	53	10,589,031.21	8.59
California - North	36	10,154,034.88	8.23
Texas	38	6,879,566.04	5.58
Colorado	33	5,718,491.76	4.64
Massachusetts	20	5,344,143.27	4.33
Ohio	34	5,341,985.80	4.33
Maryland	18	4,699,200.00	3.81
New York	11	3,378,900.00	2.74
Alabama	11	2,271,200.00	1.84
Virginia	11	2,201,299.40	1.78
Rhode Island	10	2,171,899.99	1.76
North Carolina	16	2,152,049.51	1.75
Minnesota	10	2,072,941.00	1.68
Louisiana	9	1,595,600.00	1.29
Georgia	10	1,455,000.26	1.18
Nevada	6	1,419,300.00	1.15
Illinois	7	1,364,797.72	1.11
Missouri	10	1,191,000.00	0.97
Kansas	6	971,200.00	0.79
Oregon	5	746,898.27	0.61
Tennessee	1	596,000.00	0.48
Pennsylvania	4	522,700.00	0.42
Connecticut	3	513,500.00	0.42
Arizona	4	498,100.00	0.4
Indiana	3	485,800.00	0.39
Oklahoma	2	348,299.40	0.28
Michigan	2	339,500.00	0.28
South Carolina	2	313,999.69	0.25
Other	13	1,360,199.98	1.1
Total:	565	\$123,326,026.10	100.00%

[Top](#)

14. Documentation Type

Documentation Type	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
Alternative Documentation	32	\$8,065,399.67	6.54%
Full Documentation	387	81,151,699.10	65.8
Stated Documentation	146	34,108,927.33	27.66
Total:	565	\$123,326,026.10	100.00%

[Top](#)

15. Occuancy Status

Occuancy Status	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
Owner Occupied	564	\$122,898,526.10	99.65%
Non-Owner Occupied	1	427,500.00	0.35
Total:	565	\$123,326,026.10	100.00%

[Top](#)

16. Gross Margin (ARMs Only)

Gross Margin (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
2.501 - 3.000	1	\$257,000.00	0.24%
3.001 - 3.500	6	1,265,098.16	1.18
3.501 - 4.000	26	7,009,307.18	6.52
4.001 - 4.500	60	14,750,794.41	13.73
4.501 - 5.000	93	22,101,845.27	20.57
5.001 - 5.500	119	25,339,950.94	23.59
5.501 - 6.000	88	18,437,789.23	17.16
6.001 - 6.500	54	9,630,147.19	8.96
6.501 - 7.000	37	6,324,690.93	5.89
7.001 - 7.500	12	1,377,700.00	1.28
7.501 - 8.000	5	799,641.00	0.74
8.001 - 8.500	1	74,000.00	0.07
8.501 - 9.000	1	60,800.00	0.06
Total:	503	\$107,428,764.31	100.00%

MINIMUM: 2.830

MAXIMUM: 8.700
NON-ZERO WA: 5.221

Top

17. Initial Periodic Cap (ARMs Only)

Initial Periodic Cap (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
1	1	\$127,300.00	0.12%
3	502	107,301,464.31	99.88
Total:	503	\$107,428,764.31	100.00%

Minimum: 1.000
Maximum: 3.000
Weighted Average: 2.998

Top

18. Periodic Cap (ARMs Only)

Periodic Cap (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
1	503	\$107,428,764.31	100.00%
Total:	503	\$107,428,764.31	100.00%

MINIMUM: 1.000
MAXIMUM: 1.000
NON-ZERO WA: 1.000

Top

19. Maximum Rate (ARMs Only)

Maximum Rate (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
10.001 - 10.500	4	\$679,298.16	0.63%
10.501 - 11.000	20	4,989,356.56	4.64

11.001 - 11.500	37	9,839,184.78	9.16
11.501 - 12.000	89	21,141,874.37	19.68
12.001 - 12.500	94	21,445,070.49	19.96
12.501 - 13.000	130	27,004,000.16	25.14
13.001 - 13.500	51	9,862,947.19	9.18
13.501 - 14.000	49	8,196,500.00	7.63
14.001 - 14.500	17	2,831,832.60	2.64
14.501 - 15.000	9	1,123,900.00	1.05
15.001 - 15.500	1	180,000.00	0.17
15.501 - 16.000	2	134,800.00	0.13
Total:	503	\$107,428,764.31	100.00%

MINIMUM: 10.080

MAXIMUM: 15.950

NON-ZERO WA: 12.426

[Top](#)

20. Minimum Mortgage Rate (ARMs Only)

Minimum Mortgage Rate (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Percentage of Mortgage Loans By Total Scheduled Principal Balance
3.001 - 3.500	1	\$184,800.00	0.17%
4.001 - 4.500	4	679,298.16	0.63
4.501 - 5.000	19	4,804,556.56	4.47
5.001 - 5.500	37	9,839,184.78	9.16
5.501 - 6.000	89	21,141,874.37	19.68
6.001 - 6.500	94	21,445,070.49	19.96
6.501 - 7.000	130	27,004,000.16	25.14
7.001 - 7.500	51	9,862,947.19	9.18
7.501 - 8.000	49	8,196,500.00	7.63
8.001 - 8.500	17	2,831,832.60	2.64
8.501 - 9.000	9	1,123,900.00	1.05
9.001 - 9.500	1	180,000.00	0.17
9.501 - 10.000	2	134,800.00	0.13
Total:	503	\$107,428,764.31	100.00%

MINIMUM: 3.400

MAXIMUM: 9.950

NON-ZERO WA: 6.424

[Top](#)

21. Next Rate Adjustment Date (ARMs Only)

			Percentage of

Next Rate Adjustment Date (ARMs Only)	Number of Mortgage Loans	Total Scheduled Principal Balance	Mortgage Loans By Total Scheduled Principal Balance
2006-05	34	\$8,364,036.01	7.79%
2006-06	142	30,722,867.57	28.6
2006-07	167	34,161,300.00	31.8
2006-08	130	26,119,825.00	24.31
2007-05	1	531,888.06	0.5
2007-06	9	2,910,749.40	2.71
2007-07	15	3,022,198.27	2.81
2007-08	5	1,595,900.00	1.49
Total:	503	\$107,428,764.31	100.00%

Top

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

8/16/2004 16:00

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined to be important that you (recipient) understand that those assumptions and parameters are not the only ones that might apply or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. Past performance should not be taken as an indication of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions may change without notice. The information set forth above has been obtained from or based upon sources believed to be reliable, but does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information you may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) and of the data set forth in them. Each person receiving these materials should make an independent assessment of the transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, be involved in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from the issuers, have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex investments with a degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assessing the market value of any structured security may be affected by changes in economic, financial and political factors (including interest and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of the underlying assets. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the risks involved in making such a purchase.

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
644	81.30%	6.46%
649	78.54	5.99
777	76.37	5.383
680	75.14	6.032
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
640	80.99%	6.63%
640	74.68	6.125
646	81.59	6.425
678	75.82	5.965
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
625	80.27%	6.33%
650	80.33	6.373
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
634	80.44%	6.91%
639	80.66	6.772
650	79.48	6.487
643	80.67	6.418
654	78.59	6.268
653	82.68	6.199
650	81.48	6.388
648	79.4	6.08
648	82.73	6.09
665	82.04	5.998

655	79.8	5.747
743	67.78	5.998
781	63.83	4.88
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
693	70.87%	4.26%
678	77.48	4.848
669	75.71	5.283
657	79.84	5.797
642	80.07	6.294
643	80.47	6.764
642	83.3	7.266
636	85.53	7.724
629	85.65	8.158
629	86.1	8.648
660	80	9.1
654	86.77	9.835
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
777	76.37%	5.38%
649	80.34	6.376
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
777	76.37%	5.38%
649	80.34	6.376
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
603	38.50%	6.89%
702	42.18	6.514
684	55.7	5.641
678	65.37	5.71
650	79.53	6.328
635	87.09	6.581
651	94.72	7.102
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
591	81.44%	6.78%
611	80.35	6.482
630	80.94	6.404
651	81.1	6.257
668	81.89	6.376
690	79.68	6.248
708	77.91	6.34
732	78.95	5.974
771	72.39	5.721
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
651	81.13%	6.46%
648	79.32	6.269
627	88.68	6.75
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
668	80.29%	6.41%
658	79.46	6.462
641	81.5	6.358
650	80.17	6.368
670	76.6	6.377
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
662	79.10%	6.09%
649	81.2	6.734
648	81.17	6.674
649	79.64	5.975
645	82.81	6.568
638	81.6	6.431
653	78.64	6.29
654	81.62	6.257
631	77.97	6.319
651	82.81	6.557
625	83.5	7.023
656	77.6	6.283
660	72.9	5.503
639	80.99	6.583
655	82.28	6.381
632	79.99	6.205
614	80.73	7.114
638	77.98	6.198
648	80	6.882
633	82.38	6.206
662	82.52	6.308
640	78.87	6.628
645	80	5.94
635	85.02	7.15
615	79.93	6.941
608	79.98	7.175
676	95.32	7.604
667	94.98	6.296
619	80	7.234
646	80	7.112
625	80.47	6.717
650	80.33%	6.37%

0

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
667	81.34%	6.31%
641	80.17	6.197
667	80.46	6.804
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
650	80.29%	6.37%
682	90	7.14
650	80.33%	6.37%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
726	55.87%	4.08%
702	80	4.618
648	79.08	4.994
664	80.26	5.556
638	80.81	5.985
642	79.74	6.528
639	81.45	6.961
643	83.9	7.477
642	86.34	7.806
626	83.33	8.08
629	85.74	8.236
696	80	9.74
602	95	9.95
645	81.09%	6.43%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
597	79.94%	6.60%
645	81.09	6.426
645	81.09%	6.43%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
645	81.09%	6.43%
645	81.09%	6.43%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
693	70.87%	4.26%
662	79.53	4.843

649	79.71	5.302
652	80.31	5.806
642	80.44	6.287
641	80.43	6.766
641	82.97	7.267
638	85.95	7.729
629	85.54	8.159
630	85.63	8.661
660	80	9.1
654	86.77	9.835
645	81.09%	6.43%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
752	80.00%	4.65%
693	70.87	4.259
659	79.51	4.85
649	79.71	5.302
652	80.31	5.806
642	80.44	6.287
641	80.43	6.766
641	82.97	7.267
638	85.95	7.729
629	85.54	8.159
630	85.63	8.661
660	80	9.1
654	86.77	9.835
645	81.09%	6.43%

Weighted Average FICO	Weighted Average LTV	Weighted Average Coupon
648	81.53%	6.00%
648	81.51	5.973
642	81.01	6.674
642	81.35	6.904
641	80	5.05
661	79.26	5.463
652	79.33	6.345
624	75.26	6.59
645	81.09%	6.43%

not constitute an offer or commitment, a transaction (whether on the indicative terms determined by it in good faith. It is that might reasonably have been selected on described above. A variety of other or different contemporaneous good faith indication or guarantee of future performance. Opinions and estimates may be believed by CSFB to be reliable, but CSFB of the information that an interested party transaction(s) described in these materials assessment of the merits of pursuing a from time to time, participate or invest in explicit business from such issuers, and/or complex instruments, typically involve a high and assuming the risks involved. The factors (including, but not limited to, spot quality of any issuer or reference issuer. sis of the product and consult with its own

Asset Backed Securities Portfolio Analysis

Aegis Mortgage Corporation

Mortgage Portfolio 2004-4

5,770 records
All records
Balance: 831,690,752

DISTRIBUTION BY FICO															LTV > 80 w MI			
	Count	Balance	% of Balance	Gross Rate	Gross Margin	Gross Lifecap	Gross Lifefloor	Serv Fees	Sched Rem Term	Orig Term	Initial Cap	Periodic Cap	Month to Next Adjustment	Provided LTV	Known FICOs	Avg Balance		
<= 500	15	1,734,621.30	0.21	9.581	8.595	15,666	9,666	0.500	355	355	356	2,876	1,000	23	69.65	500	115,641.42	0.00
501 - 510	102	14,058,869.06	1.69	9.115	7.975	15,205	9,205	0.500	359	359	360	3,000	1,000	24	72.01	506	137,832.05	0.00
511 - 520	129	16,549,594.59	1.99	9.180	7.893	15,154	9,154	0.500	357	357	358	2,986	1,000	24	72.35	515	128,291.43	0.00
521 - 530	165	19,777,185.55	2.38	9.306	8.026	15,340	9,340	0.500	357	357	358	2,989	1,000	24	74.70	526	119,861.73	0.00
531 - 540	201	24,437,338.16	2.94	9.074	7.845	15,082	9,087	0.500	359	359	360	2,944	1,000	24	73.54	535	121,578.80	0.00
541 - 550	166	22,324,599.52	2.68	8.941	7.794	15,004	9,004	0.500	352	352	356	2,970	1,000	24	75.50	545	134,485.54	0.00
551 - 560	211	30,706,990.84	3.69	8.663	7.446	14,693	8,693	0.500	356	356	356	2,948	1,000	24	77.61	555	145,530.76	0.00
561 - 570	145	17,964,237.69	2.16	8.899	7.732	14,931	8,931	0.500	357	357	358	2,979	1,000	24	78.46	566	123,891.29	0.00
571 - 580	187	24,356,480.58	2.93	8.410	7.193	14,436	8,436	0.500	354	354	355	2,975	1,000	24	75.57	576	130,248.56	0.00
581 - 590	375	44,572,812.74	5.36	7.936	6.588	13,824	7,829	0.500	349	337	350	2,950	1,000	24	75.45	586	118,860.83	0.00
591 - 600	362	41,668,786.05	5.01	7.970	6.572	13,829	7,829	0.500	348	337	349	2,984	1,000	24	74.40	596	115,107.14	0.00
601 - 610	391	50,442,153.78	6.07	7.337	6.042	13,255	7,255	0.500	345	337	346	2,980	1,000	24	76.67	605	129,008.07	0.00
611 - 620	398	51,656,681.78	6.21	7.438	6.224	13,397	7,397	0.500	346	335	347	2,966	1,000	24	74.96	615	129,790.66	0.00
621 - 630	384	55,956,274.18	6.73	7.137	5.834	13,063	7,063	0.500	348	337	349	2,961	1,000	24	76.10	626	145,719.46	0.00
631 - 640	324	46,814,040.67	5.63	7.208	5.921	13,149	7,149	0.500	346	336	347	2,941	1,000	25	76.05	636	144,487.78	0.00
641 - 650	335	47,949,677.44	5.77	7.060	5.745	12,943	6,943	0.500	342	329	343	2,973	1,000	24	76.62	646	143,133.37	0.00
651 - 660	367	54,433,928.39	6.54	6.928	5.611	12,793	6,793	0.500	338	331	339	2,991	1,000	24	75.43	655	148,321.33	0.00
661 - 670	253	36,768,411.70	4.42	7.076	5.771	12,974	6,974	0.500	343	329	344	2,985	1,000	24	76.40	665	145,329.69	0.00
671 - 680	193	28,789,172.86	3.46	6.788	5.462	12,620	6,620	0.500	339	333	340	3,000	1,000	26	74.39	676	149,166.70	0.00
681 - 690	186	32,003,610.93	3.85	6.532	5.522	12,718	6,710	0.500	345	337	346	3,000	1,000	25	75.54	685	172,062.42	0.00
691 - 700	158	27,245,734.60	3.28	6.513	5.371	12,590	6,590	0.500	346	334	347	2,975	1,000	24	74.86	695	172,441.36	0.00
701 - 710	129	22,887,422.72	2.75	6.398	5.293	12,565	6,565	0.500	336	325	337	3,000	1,000	25	75.37	705	177,421.88	0.00
711 - 720	92	15,632,679.01	1.88	6.404	5.189	12,379	6,379	0.500	337	331	339	3,000	1,000	26	74.75	716	169,920.42	0.00
721 - 730	95	17,411,080.56	2.09	6.138	4.959	12,150	6,150	0.500	348	341	349	3,000	1,000	25	73.76	725	183,274.53	0.00
731 - 740	85	15,862,472.27	1.91	5.971	4.863	12,139	6,139	0.500	340	339	341	3,000	1,000	27	70.87	736	186,617.32	0.00
741 - 750	74	15,423,015.32	1.85	5.951	4.882	12,122	6,122	0.500	341	335	342	3,000	1,000	27	69.18	745	208,419.13	0.00
751 - 760	49	10,105,953.08	1.22	5.821	4.780	12,030	5,942	0.500	332	330	333	3,000	1,000	27	69.52	757	206,243.94	0.00
761 - 770	66	14,964,202.38	1.80	5.762	5.219	12,469	6,469	0.500	326	324	328	3,000	1,000	25	68.04	765	226,730.34	0.00
771 - 780	52	9,124,606.07	1.25	5.620	3.944	11,194	5,194	0.500	338	340	340	3,000	1,000	23	59.57	775	199,599.06	0.00
781 - 790	41	9,124,606.07	1.10	5.527	4.639	11,889	5,889	0.500	334	329	335	3,000	1,000	28	66.50	785	222,551.37	0.00
791 - 800	33	8,225,784.24	0.99	5.556	5.003	12,253	6,253	0.500	346	346	347	3,000	1,000	27	62.84	795	249,266.19	0.00
801 - 810	6	1,160,098.34	0.14	5.304	4.548	11,798	5,798	0.500	343	343	345	3,000	1,000	33	45.71	803	193,349.72	0.00
811 - 820	1	303,084.46	0.04	5.120	0.000	0.000	0.000	0.500	358	358	360	0.000	0.000	0	38.55	813	303,084.46	0.00
Total:	5,770	831,690,751.93	100.00	7.352	6.388	13,609	7,609	0.500	346	339	347	2,974	1,000	24	74.58	635	144,140.51	0.00
Min FICO: 493																		
Max FICO: 813																		

Min FICO: 493
Max FICO: 813

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that these assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessments of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied, is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility, and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

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

Aug 12, 2004 17:37

Page 1 of 1

Asset Backed Securit
Aegis Mortgage
Mortgage Por
5,770 re
All rec
Balance: 83

1. DISTRIBUTION BY FICO

DISTRIBUTION BY FICO	Count	Balance	% of Balance	Gross Rate	Gross Margin	Gross Lifecap	Gross Lifefloor	Serv Fees
<= 500	15	1,734,621.30	0.21	9.581	8.595	15.666	9.666	0.5
501 - 510	102	14,058,869.06	1.69	9.115	7.975	15.205	9.205	0.5
511 - 520	129	16,549,594.59	1.99	9.18	7.893	15.154	9.154	0.5
521 - 530	165	19,777,185.55	2.38	9.306	8.026	15.34	9.34	0.5
531 - 540	201	24,437,338.16	2.94	9.074	7.845	15.082	9.087	0.5
541 - 550	166	22,324,599.52	2.68	8.941	7.794	15.004	9.004	0.5
551 - 560	211	30,706,990.84	3.69	8.663	7.446	14.693	8.693	0.5
561 - 570	145	17,964,237.69	2.16	8.899	7.732	14.931	8.931	0.5
571 - 580	187	24,356,480.58	2.93	8.41	7.193	14.436	8.436	0.5
581 - 590	375	44,572,812.74	5.36	7.936	6.588	13.824	7.829	0.5
591 - 600	362	41,668,786.05	5.01	7.97	6.572	13.829	7.829	0.5
601 - 610	391	50,442,153.78	6.07	7.337	6.042	13.255	7.255	0.5
611 - 620	398	51,656,681.78	6.21	7.438	6.224	13.397	7.397	0.5
621 - 630	384	55,956,274.18	6.73	7.137	5.834	13.063	7.063	0.5
631 - 640	324	46,814,040.67	5.63	7.208	5.921	13.149	7.149	0.5
641 - 650	335	47,949,677.44	5.77	7.06	5.745	12.943	6.943	0.5
651 - 660	367	54,433,928.39	6.54	6.928	5.611	12.793	6.793	0.5
661 - 670	253	36,768,411.70	4.42	7.076	5.771	12.974	6.974	0.5
671 - 680	193	28,789,172.86	3.46	6.788	5.462	12.62	6.62	0.5
681 - 690	186	32,003,610.93	3.85	6.532	5.522	12.718	6.71	0.5
691 - 700	158	27,245,734.60	3.28	6.513	5.371	12.59	6.59	0.5
701 - 710	129	22,887,422.72	2.75	6.398	5.293	12.565	6.565	0.5
711 - 720	92	15,632,679.01	1.88	6.404	5.189	12.379	6.379	0.5
721 - 730	95	17,411,080.56	2.09	6.138	4.959	12.15	6.15	0.5
731 - 740	85	15,862,472.27	1.91	5.971	4.863	12.139	6.139	0.5
741 - 750	74	15,423,015.32	1.85	5.951	4.882	12.122	6.122	0.5
751 - 760	49	10,105,953.08	1.22	5.821	4.78	12.03	5.942	0.5
761 - 770	66	14,964,202.38	1.8	5.762	5.219	12.469	6.469	0.5
771 - 780	52	10,379,151.07	1.25	5.62	3.944	11.194	5.194	0.5
781 - 790	41	9,124,606.07	1.1	5.527	4.639	11.889	5.889	0.5
791 - 800	33	8,225,784.24	0.99	5.556	5.003	12.253	6.253	0.5
801 - 810	6	1,160,098.34	0.14	5.304	4.548	11.798	5.798	0.5
811 - 820	1	303,084.46	0.04	5.12	0	0	0	0.5
Total:	5,770	831,690,751.93	100	7.352	6.388	13.609	7.609	0.5

Min FICO: 493

Max FICO: 813

To:

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

8/12/2004 17:18

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only as a recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise) in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the basis for the preparation of these materials or an assessment of the transaction described above. A variety of other or additional contemporaneous good faith analyses or assessment of the transaction described above. Past performance or warranty, express or implied is made regarding future performance. Opinions and estimates may be characterized as such.

es Portfolio Analysis

e Corporation

tfolio 2004-4

records

ords

31,690,752

Sched Rem Term	Rem Amort	Orig Term	Initial Cap	Periodic Cap	Month to Next Adjustment	Provided LTV	Known FICOs	Avg Balance	LTV > 80 w MI
355	355	356	2.876	1	23	69.65	500	115,641.42	0
359	359	360	3	1	24	72.01	506	137,832.05	0
357	357	358	2.986	1	24	72.35	515	128,291.43	0
357	357	358	2.989	1	24	74.7	526	119,861.73	0
359	359	360	2.944	1	24	73.54	535	121,578.80	0
352	356	352	2.97	1	24	75.5	545	134,485.54	0
356	356	356	2.948	1	24	77.61	555	145,530.76	0
357	357	358	2.979	1	24	78.46	566	123,891.29	0
354	351	355	2.975	1	24	75.57	576	130,248.56	0
349	337	350	2.95	1	24	75.45	586	118,860.83	0
348	337	349	2.984	1	24	74.4	596	115,107.14	0
345	337	346	2.98	1	24	76.67	605	129,008.07	0
346	335	347	2.966	1	24	74.96	615	129,790.66	0
348	337	349	2.961	1	24	76.1	626	145,719.46	0
346	336	347	2.941	1	25	76.05	636	144,487.78	0
342	329	343	2.973	1	24	76.62	646	143,133.37	0
338	331	339	2.991	1	24	75.43	655	148,321.33	0
343	329	344	2.985	1	24	76.4	665	145,329.69	0
339	333	340	3	1	26	74.39	676	149,166.70	0
345	337	346	3	1	25	75.54	685	172,062.42	0
346	334	347	2.975	1	24	74.86	695	172,441.36	0
336	325	337	3	1	25	75.37	705	177,421.88	0
337	331	339	3	1	26	74.75	716	169,920.42	0
348	341	349	3	1	25	73.76	725	183,274.53	0
340	339	341	3	1	27	70.87	736	186,617.32	0
341	335	342	3	1	27	69.18	745	208,419.13	0
332	330	333	3	1	27	69.52	757	206,243.94	0
326	324	328	3	1	25	68.04	765	226,730.34	0
338	340	340	3	1	23	59.57	775	199,599.06	0
334	329	335	3	1	28	66.5	785	222,551.37	0
346	346	347	3	1	27	62.84	795	249,266.19	0
343	343	345	3	1	33	45.71	803	193,349.72	0
358	358	360	0	0	0	38.55	813	303,084.46	0
346	339	347	2.974	1	24	74.58	635	144,140.51	0

p

nd does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or
vise). This material has been prepared by CSFB based on assumptions and parameters determined by it
the only ones that might reasonably have been selected or that could apply in connection with the
lditional assumptions or parameters, or other market factors and other considerations, could result in
formance should not be taken as an indication or guarantee of future performance, and no representation
ged without notice. The information set forth above has been obtained from or based upon sources believe

Asset Backed Securities Portfolio Analysis
Aegis Mortgage Corporation
Mortgage Portfolio 2004-4
5,770 records
All records
Balance: 831,690,752

1st LIENS FIXED RATE (% of total Collateral)

LTV	Total Principal Balance	FICO > 700	FICO 651-700	FICO 601 - 650	FICO 551 - 600	FICO 501 - 550	FICO 450 - 500	FICO < 450
<= 60.00	56,335,213.33	3.76%	1.31%	1.04%	0.56%	0.10%	0.00%	0.00%
60.01 - 70.00	49,248,585.50	2.48%	1.31%	1.48%	0.34%	0.31%	0.00%	0.00%
70.01 - 80.00	84,969,739.03	3.08%	2.83%	3.17%	0.80%	0.32%	0.01%	0.00%
80.01 - 90.00	42,332,249.12	1.66%	1.50%	1.52%	0.24%	0.17%	0.00%	0.00%
90.01 - 100.00	10,269,748.37	0.54%	0.48%	0.21%	0.01%	0.00%	0.00%	0.00%
Total:	243,155,535.35	11.52%	7.42%	7.43%	1.95%	0.90%	0.02%	0.00%

1st LIENS ARMs (% of total Collateral)

LTV	Total Principal Balance	FICO > 700	FICO 651-700	FICO 601 - 650	FICO 551 - 600	FICO 501 - 550	FICO 450 - 500	FICO < 450
<= 60.00	32,354,843.63	0.29%	0.61%	0.81%	0.83%	1.31%	0.03%	0.00%
60.01 - 70.00	53,918,306.89	0.39%	0.66%	1.20%	1.90%	2.22%	0.12%	0.00%
70.01 - 80.00	277,943,962.02	2.79%	7.50%	12.08%	7.19%	3.85%	0.01%	0.00%
80.01 - 90.00	150,280,122.49	1.20%	2.55%	4.87%	6.04%	3.38%	0.03%	0.00%
90.01 - 100.00	42,929,862.84	0.45%	1.77%	2.38%	0.54%	0.02%	0.00%	0.00%
Total:	557,427,097.87	5.11%	13.10%	21.34%	16.50%	10.78%	0.19%	0.00%

2nd LIENS (% of total Collateral) *

CLTV	Total Principal Balance	FICO > 700	FICO 651-700	FICO 601 - 650	FICO 551 - 600	FICO 501 - 550	FICO 450 - 500	FICO < 450
<= 60.00	0	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
60.01 - 70.00	0	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
70.01 - 80.00	25,572.29	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
80.01 - 90.00	32,959.23	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
90.01 - 100.00	31,049,587.19	0.38%	1.04%	1.62%	0.69%	0.00%	0.00%	0.00%
Total:	31,108,118.71	0.38%	1.04%	1.63%	0.69%	0.00%	0.00%	0.00%

* All Second Lien loans are fixed rate collateral.

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
8/15/2004 15:32

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Asset Backed Securities Portfolio Analysis
Aegis Mortgage Corporation
Mortgage Portfolio 2004-4
5,770 records
All records
Balance: 831,690,752

1st LIENS FIXED RATE (% of total Collateral)

LTV	Total Principal Balance	FICO > 700	FICO 651-700	FICO 601 - 650	FICO 551 - 600	FICO 501 - 550	FICO 450 - 500	FICO < 450
<= 60.00	56,335,213.33	3.76%	1.31%	1.04%	0.56%	0.10%	0.00%	0.00%
60.01 - 70.00	49,248,585.50	2.48%	1.31%	1.48%	0.34%	0.31%	0.00%	0.00%
70.01 - 80.00	84,969,739.03	3.08%	2.83%	3.17%	0.80%	0.32%	0.01%	0.00%
80.01 - 90.00	42,332,249.12	1.66%	1.50%	1.52%	0.24%	0.17%	0.00%	0.00%
90.01 - 100.00	10,269,748.37	0.54%	0.48%	0.21%	0.01%	0.00%	0.00%	0.00%
Total:	243,155,535.35	11.52%	7.42%	7.43%	1.95%	0.90%	0.02%	0.00%

1st LIENS ARMs (% of total Collateral)

LTV	Total Principal Balance	FICO > 700	FICO 651-700	FICO 601 - 650	FICO 551 - 600	FICO 501 - 550	FICO 450 - 500	FICO < 450
<= 60.00	32,354,843.63	0.29%	0.61%	0.81%	0.83%	1.31%	0.03%	0.00%
60.01 - 70.00	53,918,306.89	0.39%	0.66%	1.20%	1.90%	2.22%	0.12%	0.00%
70.01 - 80.00	277,943,962.02	2.79%	7.50%	12.06%	7.19%	3.85%	0.01%	0.00%
80.01 - 90.00	150,280,122.49	1.20%	2.55%	4.87%	6.04%	3.38%	0.03%	0.00%
90.01 - 100.00	42,929,862.84	0.45%	1.77%	2.38%	0.54%	0.02%	0.00%	0.00%
Total:	557,427,097.87	5.11%	13.10%	21.34%	16.50%	10.78%	0.19%	0.00%

2nd LIENS (% of total Collateral) *

CLTV	Total Principal Balance	FICO > 700	FICO 651-700	FICO 601 - 650	FICO 551 - 600	FICO 501 - 550	FICO 450 - 500	FICO < 450
<= 60.00	0	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
60.01 - 70.00	0	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
70.01 - 80.00	25,572.29	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
80.01 - 90.00	32,959.23	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
90.01 - 100.00	31,049,587.19	0.38%	1.04%	1.62%	0.69%	0.00%	0.00%	0.00%
Total:	31,108,118.71	0.38%	1.04%	1.63%	0.69%	0.00%	0.00%	0.00%

* All Second Lien loans are fixed rate collateral.

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
8/15/2004 15:32

Disclaimer:
This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisors as to the risks involved in making such a purchase.

Assumptions:	
Severity	100%
Advances	100%
Lag	12 months
Libor	Forward
Losses	SP default assumptions(on original pool)
Prepays	SP prepays for nim bonds
To Maturity	

Asset Backed Securities Portfolio Analysis
Aegis Mortgage Corporation
Mortgage Portfolio 2004-4

		LTV			DTI	
		Avg LTV	Min LTV	Max LTV	Avg DTI	Min DTI
	IO Loans	80.33	38.50	100.00	41.10	10.70
Low Bal	< \$50k	89.12	15.69	100.00	38.05	1.80
	\$50k to \$100k	78.05	14.67	100.00	38.49	1.80
High Coupon	8% to 9%	80.55	18.67	100.00	40.19	1.80
	9% to 10%	83.00	19.61	100.00	40.77	8.80
	> 10%	87.03	20.00	100.00	40.41	3.00
Occupancy	Non-Owner Occ	73.35	13.88	95.00	40.84	1.80
	2nd lien	99.75	80.00	100.00	41.15	7.70
Doc Type	Non-Full Doc	78.89	13.88	100.00	40.61	1.80
Property Type	Non SFR	78.12	13.88	100.00	41.21	4.60
Delinq	60+ days					

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute a commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicia or otherwise) prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (i) understand that the parameters are not the only ones that might reasonably have been selected or that could apply in connection with the transaction described above. A variety of other or additional assumptions or parameters, or other market factors are not reflected in the contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be relied upon as an indication of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not warrant the completeness. This material does not purport to contain all of the information that an interested party may desire. You should conduct your own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each investor should conduct an independent assessment of the merits of pursuing a transaction described in these materials and should consult with its own advisers at all times, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform due diligence, and have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The value of such securities is affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest rates, interest rate and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured security should conduct an analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Max DTI	FICO			Doc	
	Avg FICO	Min FICO	Max FICO	Full Doc	Non-Full Doc
54.20	650	580	789	65.80	34.20
68.50	614	493	795	78.37	21.63
68.30	613	500	807	81.58	18.42
63.60	594	493	779	69.02	30.98
65.30	582	500	791	73.43	26.57
68.50	578	500	795	75.82	24.18
68.30	655	503	807	59.15	40.85
68.50	642	571	795	71.46	28.54
68.60	642	500	795	0.00	100.00
64.00	640	500	799	72.04	27.96

as not constitute an offer or commitment, a solicitation of an offer or the indicative terms shown or otherwise). This material has been it that you (recipient) understand that those assumptions and rection with the preparation of these materials or an assessment of the et factors and other considerations, could result in different nance should not be taken as an indication or guarantee of future nce. Opinions and estimates may be changed without notice. The liable, but CSFB does not represent or warrant its accuracy or ay desire. In all cases, interested parties should conduct their own them. Each person receiving these materials should make an old consult their own professional advisors. CSFB may, from time to arein, perform services for or solicit business from such issuers, and/or omplex instruments, typically involve a high degree of risk and are risks involved. The market value of any structured security may be orward interest and exchange rates), time to maturity, market conditions ing a structured product should conduct its own investigation and g such a purchase.

Asset Backed Securities Portfolio Analysis
Aegis Mortgage Corporation
Mortgage Portfolio 2004-4

Top 5 States		Top 5 Prop		Doc Type
State	% By Bal	Property Type	% By Bal	Doc Type
California	19.72%	Single Family	76.63%	Full Documentation
Florida	7.91%	PUD	12.78%	Stated Documentation
New York	7.10%	2-4 Family	6.09%	Alternative Documentation
Massachusetts	6.18%	Condo	4.02%	
Texas	5.41%	Townhouse	0.35%	

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer to sell or enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared for you (recipient) under the understanding that those assumptions and parameters are not the only ones that might reasonably be used in the transaction described above. A variety of other or additional assumptions or parameters, or other market factors, may affect the transaction described above. Past performance should not be taken as an indication or guarantee of future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from sources believed to be reliable, but no representation or warranty is made as to its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. Each person receiving these materials should make their own investigation and analysis of the product and consult with its own professional advisers as to the risks involved. CSFB may, from time to time, participate or invest in other financing transactions, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are not suitable for all investors who are capable of understanding and assuming the risks involved. The market value of any structured security will fluctuate (based on spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of the underlying assets. Investors should consult with their own professional advisers as to the risks involved.

Purpose		OCC Codes		Orig Prepay Pe	
% By Bal	Loan Purpose	% By Bal	Occupancy Status	% By Bal	Orig PP Term
73.97%	Cash Out Refinance	67.92	Owner Occupied	96.36%	0
21.88%	Purchase	28.73%	Non-Owner Occupied	3.62%	12
4.15%	Rate/Term Refinance	3.35	Vacation	0.01%	24
					30
					36

does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation. This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that investors reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of market factors and other considerations, could result in different contemporaneous good faith analyses or assessments of future performance, and no representation or warranty, express or implied is made regarding future performance. The information contained herein is obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. Any party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction and should make an independent assessment of the merits of pursuing a transaction described in these materials and should not rely on the information contained herein. In financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from the issuers of securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors. The value of structured security may be affected by changes in economic, financial and political factors (including, but not limited to, changes in the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should understand the risks involved in making such a purchase.

Penalty
% By Bal
21.74%
7.79
43.37
0.13
26.97

ation, to
 portant that
 assessment of
 ssment of
 ance.
 accuracy
 tion(s)
 nd should
 from such
 ohisticated
 mited to,
 ould conduct

Asset Backed Securities Portfolio Analysis
Aegis Mortgage Corporation
Mortgage Portfolio 2004-4

Largest 10 Loans

Balance	State	MSA	Loan Type	LTV	DTI	FICO
\$ 1,050,000.00	CA		2/28 ARM	51.98	16.00	750
\$ 750,000.00	WA		Fixed - Interest Only	63.83	51.20	781
\$ 750,000.00	AL		3/27 ARM	75.00	46.60	554
\$ 750,000.00	CT		2/28 ARM	53.57	38.00	515
\$ 729,971.29	FL		2/28 ARM	94.99	40.00	636
\$ 691,783.04	CA		2/28 ARM	55.52	36.00	570
\$ 686,564.21	VA		2/28 ARM	71.72	40.00	538
\$ 684,842.92	CO		2/28 ARM	80.71	42.70	583
\$ 650,000.00	CA		Fixed - Interest Only	59.09	32.20	701

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise) or to make any investment decision. It is important that you (recipient) understand that the information contained herein is based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that the information reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the assets described above. Past performance should not be taken as an indication or guarantee of future performance, and future performance. Opinions and estimates may be changed without notice. The information set forth above has been prepared in good faith, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to constitute an offer of securities. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in the materials. These materials should make an independent assessment of the merits of pursuing a transaction described in the materials. You may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to in these materials and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex financial products and are for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The material is not intended to provide economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates) or any other information of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis and consult with its professional advisers as to the risks involved in making such a purchase.

Prop Type	Purpose	Occ Codes	Orig Prepay Penalty
Single Family	Cashout Refi	Non-Owner Occupied	0
Single Family	Cashout Refi	Owner Occupied	36
Single Family	Cashout Refi	Owner Occupied	0
Single Family	Cashout Refi	Owner Occupied	24
Single Family	Purchase	Owner Occupied	24
Single Family	Cashout Refi	Owner Occupied	24
PUD	Cashout Refi	Owner Occupied	24
Single Family	Cashout Refi	Owner Occupied	0
Single Family	Cashout Refi	Owner Occupied	36

institute an offer or commitment, a solicitation of an offer or commitment, (known or otherwise). This material has been prepared by CSFB based on those assumptions and parameters are not the only ones that might be used in an assessment of the transaction described above. A variety of other or different contemporaneous good faith analyses or assessment of the transaction and no representation or warranty, express or implied is made regarding the information has been obtained from or based upon sources believed by CSFB to be reliable. These materials are not intended to contain all of the information that an interested party may desire. In all cases, each person receiving these materials and should consult their own professional advisors. CSFB does not intend to, nor is it authorized to, perform services for or solicit business from such issuers, and the use of complex instruments, typically involve a high degree of risk and are intended to be sold at a market value of any structured security may be affected by changes in interest rates, time to maturity, market conditions and volatility and the credit quality of the underlying assets. Each person receiving these materials should consult with its own investment advisor for its own investigation and analysis of the product and consult with its own

1 **SP BB exp loss?**

2 **% Loss of "BB" Class Princ**

TRIGGERS FAIL		Libor forward - 50			Libor forward		
% Writedown		100%	125%	150%	100%	125%	150%
Coll Loss %		Prepay Ramp			Prepay Ramp		
1							
2							
S&P Loss Ramp*							
3							
4							

3 **% Loss of "BB" Class Princ**

TRIGGERS PASS		Libor forward - 50			Libor forward		
% Writedown		100%	125%	150%	100%	125%	150%
Coll Loss %		Prepay Ramp			Prepay Ramp		
1							
2							
S&P Loss Ramp							
3							
4							

4 **Breakeven Runs**

TRIGGERS FAIL		Libor forward - 50			Libor forward		
		100%	125%	150%	100%	125%	150%
		Prepay Ramp			Prepay Ramp		
1st \$ Loss CDR							
Cumulative Loss to Pool							
WAL							
Period of 1st \$ Loss							
Princ Window							
Gap in Princ(Y/N)							

* SP default assumptions are in tab "SP Defaults"
SP prepayment ramps-nim

Libor forward +200			Libor forward + 400		
100%	125%	150%	100%	125%	150%
Prepay Ramp			Prepay Ramp		

Libor forward +200			Libor forward + 400		
100%	125%	150%	100%	125%	150%
Prepay Ramp			Prepay Ramp		

Libor forward +200			Libor forward + 400		
100%	125%	150%	100%	125%	150%
Prepay Ramp			Prepay Ramp		

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%

Asset Backed Securitized Portfolio Analysts
Aegle Mortgage Corporation
Mortgage Portfolio 2004-4

FICO	Balance	% of pool	average LTV	LTV above 80%	LTV above 90%	% full doc	% owner occ	ave wat	% below 100%	% above 500k	% IO	ave DTI	DTI > 45%	Number of loans < 100k	Total of Loans with bal <100k	LTV above 80%	LTV above 90%
>= 650	251,473,270.16	30.24	76.88	35.91	3.93	80.75	97.43	6.027	24.67	4.35	6.66	40.65	39.42	1,000	62,027,721.92	47.88	
0 - 579	166,892,811.34	20.07	75.78	34.76	2.12	80.49	97.47	8.942	24.41	4.81	0	40.57	39.61	611	40,759,660.84		
0 - 559	128,987,703.55	15.27	74.48	32.39	0.53	81.13	97.75	9.021	24.15	5.78	0	40.45	39.76	454	30,658,992.32		

LTV	Balance	% of pool	average LTV	% FICO < 575	% FICO < 600	% full doc	% owner occ	ave wat	% below 100%	% above 500k	% IO	ave DTI	DTI > 45%	Number of loans < 100k	Total of Loans with bal <100k	LTV above 80%	LTV above 90%
>= 80.01	175,057,317.05	21.16	80.11	10.86	13.74	73.07	97.83	6.469	27.43	2.32	12	41.3	40.4	1,091	40,269,168.46	100	
>= 90.01	84,249,198.40	10.13	97.09	3.48	78.62	79.16	98.65	8.09	43.24	1.6	0.01	41.8	41.72	893	36,427,794.41	100	
>= 95.01	42,433,141.59	5.1	99.74	1.17	77.76	77.76	100	9.029	70.31	0	1.14	41.46	42.65	795	29,835,547.14	100	

DTI	Balance	% of pool	average LTV	% FICO < 575	% FICO < 600	% full doc	% owner occ	ave wat	% below 100%	% above 500k	% IO	ave DTI	DTI > 45%	Number of loans < 100k	Total of Loans with bal <100k	LTV above 80%	LTV above 90%
>= 40.01	480,574,513.75	57.78	78.79	18.25	29.97	73.18	96.18	7.386	15.14	4.58	16.17	46.91	46.91	1,228	72,740,681.08	34.67	11.57
>= 45.01	305,234,721.96	36.7	78.68	20.34	32.48	75.78	95.48	7.426	14.57	4.47	16.42	49.2	49.2	1,000	44,228,830.53	34.35	11.52
>= 50.01	75,330,142.61	9.06	73.85	29.85	39.55	81.49	93.48	7.408	13.05	4.36	2.59	53.01	53.01	195	9,832,999.76	26.22	8.42

Non-Owner Occupied	Balance	% of pool	average LTV	% FICO < 575	% FICO < 600	% full doc	% owner occ	ave wat	% below 100%	% above 500k	% IO	ave DTI	DTI > 45%	Number of loans < 100k	Total of Loans with bal <100k	LTV above 80%	LTV above 90%
181,980,874.57	21.86	78.62	21.23	13.74	59.15	0	7.44	29.24	11.13	1.42	40.64	45.4	26.61	26.61	2.82		
145,530,118.15	17.5	80.39	42.62	26.51	80.68	84.15	8.971	100	13.25	5.4	18.74	41.12	34.34	34.69	7.33		
Principal Balance < \$100K																43.68	25.03

CITY	Number of Loans	Principal Balance	% of Loans	WA FICO
LAS VEGAS	70	13,653,726.62	1.64	622
MIAMI	76	10,823,162.15	1.31	633
LOS ANGELES	30	7,282,226.04	0.87	639
HOUSTON	79	6,927,989.22	0.83	638
SAN JOSE	10	4,146,921.24	0.5	709
LONG BEACH	13	4,088,317.39	0.49	688
NORTH LAS VEGAS	18	3,700,088.35	0.44	602
PHOENIX	18	3,683,771.54	0.44	618
HENDERSON	20	3,663,771.54	0.44	618
Other	5,408	765,244,247.88	92.13	624

LTV	% of Pool	% IO	% Stated Doc	% FICO < 600	% FICO < 575	% Non-Owner Occ
>= 80.01	10.13	9.01	15.83	11.73	1.01	

Max LTV For Stated Income: 100.00
Min LTV For Stated Income: 14.97
Min FICO For LTV > 80%: 542.00

Sensitizing History	Total Balance	Loan Count	% of Pool
> 3	5,668,489.06	67	0.69

Principal Balance < \$100K for State In	Balance	% of pool	average LTV	% FICO < 600	% FICO < 575	% full doc	% owner occ	ave wat	% below 100%	% above 500k	% IO	ave DTI	DTI > 45%	Number of loans < 100k	Total of Loans with bal <100k	LTV above 80%	LTV above 90%
0.05 - \$9,999.99	42,758,862.38	5.14	81.25	34.14	21.51	72.33	94.06	8.968	100	0	2.35	39.5	31.84	727	42,758,862.38	47.08	35.25

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csb.com
8/17/2004 12:34

Disclaimer:
This material is provided to you solely for informational purposes. It is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or alternative assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessments of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance. The information contained herein is confidential and proprietary to CSFB and its affiliates. It is not to be distributed, copied, or used in any manner without the prior written consent of CSFB. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or sell business from such issuers, and/or have a position or interest in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisors as to the risks involved in making such a purchase.

[illegible][illegible]

DTI	Balance	% of pool	average LTV	% FICO < 600	% FICO < 575	% full doc	% owner occ	ave wac	% below 100k	% above 500k	% IO	ave DTI	DTI > 45%	Number of loans < 100k	Total of Loans with bal < 100k	LTV above 80%	LTV above 90%
>= 40.01	480,374,513.75	57.78	78.79	29.97	18.25	73.18	96.16	7.989	15.14	4.58	16.17	46.91	63.51	1,228	72,740,891.08	34.67	11.57
>= 45.01	305,234,321.96	36.7	78.68	32.46	20.34	75.79	95.48	7.268	14.52	4.77	16.42	49.2	100	1,000	44,329,830.55	34.35	11.52
>= 50.01	75,330,142.81	9.06	73.65	39.55	29.85	81.69	93.46	7.008	13.05	4.96	2.59	53.01	100	156	9,832,669.76	28.22	8.42

[illegible]

CITY	Number of Loans	Principal Balance	% of Loans	WA FICO
LAS VEGAS	70	13,653,226.62	1.64	632
MIAMI	76	10,673,162.15	1.31	633
BROOKLYN	30	7,831,395.21	0.89	611
HOUSTON	78	9,627,980.25	1.19	630
HOUSTON	78	9,627,980.25	0.83	630
SAN JOSE	10	4,146,921.24	0.5	709
LONG BEACH	13	4,088,317.26	0.49	680
NORTH LAS VEGAS	18	3,700,668.39	0.44	692
KATIE	20	3,653,571.52	0.44	613
HERSON	20	3,653,571.52	0.44	613
OTHER	5,406	768,244,247.68	97.13	634

LTV	% of Pool	% IO	% Stated Doc	% FICO < 600	% Non-Owner Occ
>= 90.01	10.13	9.01	15.83	11.73	1.01

Min FICO For LTV > 90%: 542.00

Seasoning History	Total Balance	Loan Count	% of Pool
> 3	5,666,468.06	67	0.68

J

Principal Balance < \$100K for State In Top 5	Balance	% of pool	average LTV	% FICO < 600	% FICO < 575	% full doc	% owner occ	avg wage	% below 100K	% above 500K	% JD	ave DTI	DTI > 45%	Number of loans < 100K	Total of Loans with bal < 100K	LTV above 80%	LTV above 90%
0.00 - 99,999.99	42,356,867.39	5.14	81.25	34.14	21.51	72.33	94.08	0	100	2.39	38.5	31.94	727	42,756,862.39	47.08	35.28	

8/17/2004 12:34

This material is provided to you solely for informational purposes. It is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by us (reliant) under and that these assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other additional assumptions or parameters, or other market factors and other considerations, could result in different counterfactual good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication of future performance. This and no representation or warranty, express or implied as regarding future performance. Options and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant the accuracy of this information. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the data set forth in them. Each person receiving these materials should make an independent assessment for the needs of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, pursue or change its position in respect of other pending transactions with the issuers of the securities referred to herein, perform services for or sell business from such issuers, and/or have a position or affect the economic, financial and political conditions (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (as shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters that you (recipient) understand that those assumptions and parameters are not the only ones that might apply in connection with the preparation of these materials or an assessment of the transaction described above. Past performance should not be taken as an indication of future performance. Opinions and estimates of value set forth above have been obtained from or based upon sources believed by CSFB to be reliable, but no representation or warranty, express or implied is made regarding future performance. This material does not purport to contain all of the information that an investor should conduct their own investigation and analysis of the transaction(s) described in these materials. Any person receiving these materials should make an independent assessment of the merits of pursuing a transaction and consult their own professional advisors. CSFB may, from time to time, participate or invest in other financial products, securities referred to herein, perform services for or solicit business from such issuers, and/or have a position in derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk, and are only for sophisticated investors who are capable of understanding and assuming the risks involved. The market value of structured securities may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest rates, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor in structured securities should conduct its own investigation and analysis of the product and consult with its own professional advisor before making a purchase.

and does not constitute an offer or commitment, a
ude any transaction (whether on the indicative terms
umeters determined by it in good faith. It is important
t might reasonably have been selected or that could
described above. A variety of other or additional
ferent contemporaneous good faith analyses or
cation or guarantee of future performance, and no
and estimates may be changed without notice. The
be reliable, but CSFB does not represent or warrant its
an interested party may desire. In all cases, interested
ese materials and of the data set forth in them. Each
ing a transaction described in these materials and should
other financing transactions with the issuers of the
ave a position or effect transactions in the securities or
ree of risk and are intended for sale only to
market value of any structured security may be affected
orward interest and exchange rates), time to maturity,
vestor interested in purchasing a structured product
ssional advisers as to the risks involved in making such

FWD Curve

Period	Date	1 Mth LIBOR	3 Mth LIBOR	6 Mth LIBOR
1	15-Jul-04	1.6	1.71	1.92
2	15-Aug-04	1.7454	1.8521	2.0522
3	15-Sep-04	1.8682	1.9858	2.1583
4	15-Oct-04	1.9449	2.1255	2.2579
5	15-Nov-04	2.1165	2.2441	2.3628
6	15-Dec-04	2.3029	2.3219	2.4591
7	15-Jan-05	2.3121	2.3817	2.5425
8	15-Feb-05	2.3339	2.465	2.6218
9	15-Mar-05	2.4947	2.5811	2.7207
10	15-Apr-05	2.5642	2.6823	2.7956
11	15-May-05	2.6588	2.7611	2.8773
12	15-Jun-05	2.8115	2.8402	2.9631
13	15-Jul-05	2.7971	2.8891	3.0278
14	15-Aug-05	2.8836	2.9739	3.1093
15	15-Sep-05	2.971	3.0611	3.1961
16	15-Oct-05	3.0505	3.1433	3.2766
17	15-Nov-05	3.1339	3.222	3.3594
18	15-Dec-05	3.2178	3.3071	3.4427
19	15-Jan-06	3.2965	3.3871	3.5238
20	15-Feb-06	3.377	3.4659	3.5867
21	15-Mar-06	3.4584	3.5485	3.648
22	15-Apr-06	3.5357	3.6256	3.7065
23	15-May-06	3.616	3.6724	3.7661
24	15-Jun-06	3.6924	3.713	3.82
25	15-Jul-06	3.6724	3.7519	3.8725
26	15-Aug-06	3.7432	3.8251	3.944
27	15-Sep-06	3.8088	3.8878	4.0063
28	15-Oct-06	3.8799	3.9613	4.0755
29	15-Nov-06	3.949	4.0261	4.1465
30	15-Dec-06	4.0099	4.0869	4.2055
31	15-Jan-07	4.0728	4.1521	4.2716
32	15-Feb-07	4.1364	4.218	4.302
33	15-Mar-07	4.2004	4.2791	4.3311
34	15-Apr-07	4.2668	4.3427	4.3586
35	15-May-07	4.3309	4.3408	4.3857
36	15-Jun-07	4.3891	4.3357	4.4067
37	15-Jul-07	4.2604	4.3264	4.43
38	15-Aug-07	4.3123	4.3793	4.4791
39	15-Sep-07	4.3619	4.4286	4.5281
40	15-Oct-07	4.4131	4.4818	4.5776
41	15-Nov-07	4.4637	4.5288	4.6287
42	15-Dec-07	4.5142	4.5769	4.6753
43	15-Jan-08	4.5624	4.6302	4.7271
44	15-Feb-08	4.6085	4.6739	4.7499
45	15-Mar-08	4.6539	4.7191	4.7718
46	15-Apr-08	4.7009	4.768	4.794
47	15-May-08	4.7466	4.769	4.8131
48	15-Jun-08	4.7945	4.7671	4.8322
49	15-Jul-08	4.7041	4.7626	4.851

50	15-Aug-08	4.7408	4.7992	4.8853
51	15-Sep-08	4.7812	4.8384	4.9242
52	15-Oct-08	4.8198	4.8787	4.965
53	15-Nov-08	4.857	4.9127	4.9997
54	15-Dec-08	4.8951	4.9506	5.0362
55	15-Jan-09	4.9298	4.9898	5.0741
56	15-Feb-09	4.9661	5.023	5.0977
57	15-Mar-09	5.0044	5.0583	5.121
58	15-Apr-09	5.0408	5.0958	5.1469
59	15-May-09	5.0718	5.1067	5.1656
60	15-Jun-09	5.1074	5.1175	5.1888
61	15-Jul-09	5.0743	5.1278	5.2085
62	15-Aug-09	5.1045	5.1578	5.2364
63	15-Sep-09	5.1359	5.1907	5.2673
64	15-Oct-09	5.1661	5.2198	5.2978
65	15-Nov-09	5.1983	5.2475	5.3268
66	15-Dec-09	5.2286	5.2801	5.3582
67	15-Jan-10	5.2537	5.3067	5.3844
68	15-Feb-10	5.2825	5.3344	5.4043
69	15-Mar-10	5.3111	5.362	5.4243
70	15-Apr-10	5.3393	5.3902	5.4424
71	15-May-10	5.3652	5.4005	5.4592
72	15-Jun-10	5.3923	5.4113	5.4776
73	15-Jul-10	5.3697	5.4191	5.4937
74	15-Aug-10	5.3958	5.4434	5.516
75	15-Sep-10	5.4214	5.4696	5.5418
76	15-Oct-10	5.4426	5.4921	5.5632
77	15-Nov-10	5.4673	5.5135	5.5866
78	15-Dec-10	5.4908	5.5382	5.6103
79	15-Jan-11	5.5107	5.5587	5.6312
80	15-Feb-11	5.535	5.5813	5.6407
81	15-Mar-11	5.5562	5.6039	5.6494
82	15-Apr-11	5.5766	5.6241	5.6572
83	15-May-11	5.5987	5.62	5.6641
84	15-Jun-11	5.6148	5.615	5.6718
85	15-Jul-11	5.5647	5.6097	5.6776
86	15-Aug-11	5.5837	5.6278	5.6946
87	15-Sep-11	5.603	5.6469	5.7134
88	15-Oct-11	5.6192	5.6643	5.7297
89	15-Nov-11	5.6372	5.6806	5.7486
90	15-Dec-11	5.6546	5.6978	5.7634
91	15-Jan-12	5.6702	5.7139	5.7799
92	15-Feb-12	5.6872	5.7322	5.7914
93	15-Mar-12	5.7028	5.7462	5.8005
94	15-Apr-12	5.7204	5.7621	5.8105
95	15-May-12	5.7348	5.7668	5.8204
96	15-Jun-12	5.7493	5.7704	5.8285
97	15-Jul-12	5.7328	5.7739	5.8384
98	15-Aug-12	5.746	5.7876	5.8497
99	15-Sep-12	5.7596	5.801	5.8621
100	15-Oct-12	5.7731	5.8156	5.8744
101	15-Nov-12	5.7862	5.8265	5.8877

102	15-Dec-12	5.7999	5.8381	5.899
103	15-Jan-13	5.8099	5.8525	5.9132
104	15-Feb-13	5.8228	5.8632	5.9331
105	15-Mar-13	5.8332	5.8735	5.9508
106	15-Apr-13	5.8457	5.8851	5.9722
107	15-May-13	5.856	5.9135	5.9898
108	15-Jun-13	5.8668	5.9392	6.0084
109	15-Jul-13	5.9261	5.9677	6.0279
110	15-Aug-13	5.9361	5.9762	6.0361
111	15-Sep-13	5.9481	5.9868	6.0457
112	15-Oct-13	5.9575	5.9973	6.0565
113	15-Nov-13	5.9664	6.0053	6.0642
114	15-Dec-13	5.9765	6.0139	6.0726
115	15-Jan-14	5.9834	6.0244	6.0822
116	15-Feb-14	5.9933	6.0323	6.0871
117	15-Mar-14	6.001	6.0398	6.0904
118	15-Apr-14	6.0097	6.0496	6.0951
119	15-May-14	6.0172	6.0486	6.0974
120	15-Jun-14	6.0266	6.0482	6.101
121	15-Jul-14	6.0097	6.0473	6.1039
122	15-Aug-14	6.1786	6.0473	6.274
123	15-Sep-14	6.1786	6.0473	6.274
124	15-Oct-14	6.1786	6.0473	6.274
125	15-Nov-14	6.1786	6.0473	6.274
126	15-Dec-14	6.1786	6.0473	6.274
127	15-Jan-15	6.1786	6.0473	6.274
128	15-Feb-15	6.1786	6.0473	6.274
129	15-Mar-15	6.1786	6.0473	6.274
130	15-Apr-15	6.1786	6.0473	6.274
131	15-May-15	6.1786	6.0473	6.274
132	15-Jun-15	6.1786	6.0473	6.274
133	15-Jul-15	6.1786	6.0473	6.274
134	15-Aug-15	6.1786	6.0473	6.274
135	15-Sep-15	6.1786	6.0473	6.274
136	15-Oct-15	6.1786	6.0473	6.274
137	15-Nov-15	6.1786	6.0473	6.274
138	15-Dec-15	6.1786	6.0473	6.274
139	15-Jan-16	6.1786	6.0473	6.274
140	15-Feb-16	6.1786	6.0473	6.274
141	15-Mar-16	6.1786	6.0473	6.274
142	15-Apr-16	6.1786	6.0473	6.274
143	15-May-16	6.1786	6.0473	6.274
144	15-Jun-16	6.1786	6.0473	6.274
145	15-Jul-16	6.1786	6.0473	6.274
146	15-Aug-16	6.1786	6.0473	6.274
147	15-Sep-16	6.1786	6.0473	6.274
148	15-Oct-16	6.1786	6.0473	6.274
149	15-Nov-16	6.1786	6.0473	6.274
150	15-Dec-16	6.1786	6.0473	6.274
151	15-Jan-17	6.1786	6.0473	6.274
152	15-Feb-17	6.1786	6.0473	6.274
153	15-Mar-17	6.1786	6.0473	6.274

154	15-Apr-17	6.1786	6.0473	6.274
155	15-May-17	6.1786	6.0473	6.274
156	15-Jun-17	6.1786	6.0473	6.274
157	15-Jul-17	6.1786	6.0473	6.274
158	15-Aug-17	6.1786	6.0473	6.274
159	15-Sep-17	6.1786	6.0473	6.274
160	15-Oct-17	6.1786	6.0473	6.274
161	15-Nov-17	6.1786	6.0473	6.274
162	15-Dec-17	6.1786	6.0473	6.274
163	15-Jan-18	6.1786	6.0473	6.274
164	15-Feb-18	6.1786	6.0473	6.274
165	15-Mar-18	6.1786	6.0473	6.274
166	15-Apr-18	6.1786	6.0473	6.274
167	15-May-18	6.1786	6.0473	6.274
168	15-Jun-18	6.1786	6.0473	6.274
169	15-Jul-18	6.1786	6.0473	6.274
170	15-Aug-18	6.1786	6.0473	6.274
171	15-Sep-18	6.1786	6.0473	6.274
172	15-Oct-18	6.1786	6.0473	6.274
173	15-Nov-18	6.1786	6.0473	6.274
174	15-Dec-18	6.1786	6.0473	6.274
175	15-Jan-19	6.1786	6.0473	6.274
176	15-Feb-19	6.1786	6.0473	6.274
177	15-Mar-19	6.1786	6.0473	6.274
178	15-Apr-19	6.1786	6.0473	6.274
179	15-May-19	6.1786	6.0473	6.274
180	15-Jun-19	6.1786	6.0473	6.274
181	15-Jul-19	6.1786	6.0473	6.274
182	15-Aug-19	6.1786	6.0473	6.274
183	15-Sep-19	6.1786	6.0473	6.274
184	15-Oct-19	6.1786	6.0473	6.274
185	15-Nov-19	6.1786	6.0473	6.274
186	15-Dec-19	6.1786	6.0473	6.274
187	15-Jan-20	6.1786	6.0473	6.274
188	15-Feb-20	6.1786	6.0473	6.274
189	15-Mar-20	6.1786	6.0473	6.274
190	15-Apr-20	6.1786	6.0473	6.274
191	15-May-20	6.1786	6.0473	6.274
192	15-Jun-20	6.1786	6.0473	6.274
193	15-Jul-20	6.1786	6.0473	6.274
194	15-Aug-20	6.1786	6.0473	6.274
195	15-Sep-20	6.1786	6.0473	6.274
196	15-Oct-20	6.1786	6.0473	6.274
197	15-Nov-20	6.1786	6.0473	6.274
198	15-Dec-20	6.1786	6.0473	6.274
199	15-Jan-21	6.1786	6.0473	6.274
200	15-Feb-21	6.1786	6.0473	6.274
201	15-Mar-21	6.1786	6.0473	6.274
202	15-Apr-21	6.1786	6.0473	6.274
203	15-May-21	6.1786	6.0473	6.274
204	15-Jun-21	6.1786	6.0473	6.274
205	15-Jul-21	6.1786	6.0473	6.274

206	15-Aug-21	6.1786	6.0473	6.274
207	15-Sep-21	6.1786	6.0473	6.274
208	15-Oct-21	6.1786	6.0473	6.274
209	15-Nov-21	6.1786	6.0473	6.274
210	15-Dec-21	6.1786	6.0473	6.274
211	15-Jan-22	6.1786	6.0473	6.274
212	15-Feb-22	6.1786	6.0473	6.274
213	15-Mar-22	6.1786	6.0473	6.274
214	15-Apr-22	6.1786	6.0473	6.274
215	15-May-22	6.1786	6.0473	6.274
216	15-Jun-22	6.1786	6.0473	6.274
217	15-Jul-22	6.1786	6.0473	6.274
218	15-Aug-22	6.1786	6.0473	6.274
219	15-Sep-22	6.1786	6.0473	6.274
220	15-Oct-22	6.1786	6.0473	6.274
221	15-Nov-22	6.1786	6.0473	6.274
222	15-Dec-22	6.1786	6.0473	6.274
223	15-Jan-23	6.1786	6.0473	6.274
224	15-Feb-23	6.1786	6.0473	6.274
225	15-Mar-23	6.1786	6.0473	6.274
226	15-Apr-23	6.1786	6.0473	6.274
227	15-May-23	6.1786	6.0473	6.274
228	15-Jun-23	6.1786	6.0473	6.274
229	15-Jul-23	6.1786	6.0473	6.274
230	15-Aug-23	6.1786	6.0473	6.274
231	15-Sep-23	6.1786	6.0473	6.274
232	15-Oct-23	6.1786	6.0473	6.274
233	15-Nov-23	6.1786	6.0473	6.274
234	15-Dec-23	6.1786	6.0473	6.274
235	15-Jan-24	6.1786	6.0473	6.274
236	15-Feb-24	6.1786	6.0473	6.274
237	15-Mar-24	6.1786	6.0473	6.274
238	15-Apr-24	6.1786	6.0473	6.274
239	15-May-24	6.1786	6.0473	6.274
240	15-Jun-24	6.1786	6.0473	6.274
241	15-Jul-24	6.1786	6.0473	6.274
242	15-Aug-24	6.1786	6.0473	6.274
243	15-Sep-24	6.1786	6.0473	6.274
244	15-Oct-24	6.1786	6.0473	6.274
245	15-Nov-24	6.1786	6.0473	6.274
246	15-Dec-24	6.1786	6.0473	6.274
247	15-Jan-25	6.1786	6.0473	6.274
248	15-Feb-25	6.1786	6.0473	6.274
249	15-Mar-25	6.1786	6.0473	6.274
250	15-Apr-25	6.1786	6.0473	6.274
251	15-May-25	6.1786	6.0473	6.274
252	15-Jun-25	6.1786	6.0473	6.274
253	15-Jul-25	6.1786	6.0473	6.274
254	15-Aug-25	6.1786	6.0473	6.274
255	15-Sep-25	6.1786	6.0473	6.274
256	15-Oct-25	6.1786	6.0473	6.274
257	15-Nov-25	6.1786	6.0473	6.274

258	15-Dec-25	6.1786	6.0473	6.274
259	15-Jan-26	6.1786	6.0473	6.274
260	15-Feb-26	6.1786	6.0473	6.274
261	15-Mar-26	6.1786	6.0473	6.274
262	15-Apr-26	6.1786	6.0473	6.274
263	15-May-26	6.1786	6.0473	6.274
264	15-Jun-26	6.1786	6.0473	6.274
265	15-Jul-26	6.1786	6.0473	6.274
266	15-Aug-26	6.1786	6.0473	6.274
267	15-Sep-26	6.1786	6.0473	6.274
268	15-Oct-26	6.1786	6.0473	6.274
269	15-Nov-26	6.1786	6.0473	6.274
270	15-Dec-26	6.1786	6.0473	6.274
271	15-Jan-27	6.1786	6.0473	6.274
272	15-Feb-27	6.1786	6.0473	6.274
273	15-Mar-27	6.1786	6.0473	6.274
274	15-Apr-27	6.1786	6.0473	6.274
275	15-May-27	6.1786	6.0473	6.274
276	15-Jun-27	6.1786	6.0473	6.274
277	15-Jul-27	6.1786	6.0473	6.274
278	15-Aug-27	6.1786	6.0473	6.274
279	15-Sep-27	6.1786	6.0473	6.274
280	15-Oct-27	6.1786	6.0473	6.274
281	15-Nov-27	6.1786	6.0473	6.274
282	15-Dec-27	6.1786	6.0473	6.274
283	15-Jan-28	6.1786	6.0473	6.274
284	15-Feb-28	6.1786	6.0473	6.274
285	15-Mar-28	6.1786	6.0473	6.274
286	15-Apr-28	6.1786	6.0473	6.274
287	15-May-28	6.1786	6.0473	6.274
288	15-Jun-28	6.1786	6.0473	6.274
289	15-Jul-28	6.1786	6.0473	6.274
290	15-Aug-28	6.1786	6.0473	6.274
291	15-Sep-28	6.1786	6.0473	6.274
292	15-Oct-28	6.1786	6.0473	6.274
293	15-Nov-28	6.1786	6.0473	6.274
294	15-Dec-28	6.1786	6.0473	6.274
295	15-Jan-29	6.1786	6.0473	6.274
296	15-Feb-29	6.1786	6.0473	6.274
297	15-Mar-29	6.1786	6.0473	6.274
298	15-Apr-29	6.1786	6.0473	6.274
299	15-May-29	6.1786	6.0473	6.274
300	15-Jun-29	6.1786	6.0473	6.274
301	15-Jul-29	6.1786	6.0473	6.274
302	15-Aug-29	6.1786	6.0473	6.274
303	15-Sep-29	6.1786	6.0473	6.274
304	15-Oct-29	6.1786	6.0473	6.274
305	15-Nov-29	6.1786	6.0473	6.274
306	15-Dec-29	6.1786	6.0473	6.274
307	15-Jan-30	6.1786	6.0473	6.274
308	15-Feb-30	6.1786	6.0473	6.274
309	15-Mar-30	6.1786	6.0473	6.274

310	15-Apr-30	6.1786	6.0473	6.274
311	15-May-30	6.1786	6.0473	6.274
312	15-Jun-30	6.1786	6.0473	6.274
313	15-Jul-30	6.1786	6.0473	6.274
314	15-Aug-30	6.1786	6.0473	6.274
315	15-Sep-30	6.1786	6.0473	6.274
316	15-Oct-30	6.1786	6.0473	6.274
317	15-Nov-30	6.1786	6.0473	6.274
318	15-Dec-30	6.1786	6.0473	6.274
319	15-Jan-31	6.1786	6.0473	6.274
320	15-Feb-31	6.1786	6.0473	6.274
321	15-Mar-31	6.1786	6.0473	6.274
322	15-Apr-31	6.1786	6.0473	6.274
323	15-May-31	6.1786	6.0473	6.274
324	15-Jun-31	6.1786	6.0473	6.274
325	15-Jul-31	6.1786	6.0473	6.274
326	15-Aug-31	6.1786	6.0473	6.274
327	15-Sep-31	6.1786	6.0473	6.274
328	15-Oct-31	6.1786	6.0473	6.274
329	15-Nov-31	6.1786	6.0473	6.274
330	15-Dec-31	6.1786	6.0473	6.274
331	15-Jan-32	6.1786	6.0473	6.274
332	15-Feb-32	6.1786	6.0473	6.274
333	15-Mar-32	6.1786	6.0473	6.274
334	15-Apr-32	6.1786	6.0473	6.274
335	15-May-32	6.1786	6.0473	6.274
336	15-Jun-32	6.1786	6.0473	6.274
337	15-Jul-32	6.1786	6.0473	6.274
338	15-Aug-32	6.1786	6.0473	6.274
339	15-Sep-32	6.1786	6.0473	6.274
340	15-Oct-32	6.1786	6.0473	6.274
341	15-Nov-32	6.1786	6.0473	6.274
342	15-Dec-32	6.1786	6.0473	6.274
343	15-Jan-33	6.1786	6.0473	6.274
344	15-Feb-33	6.1786	6.0473	6.274
345	15-Mar-33	6.1786	6.0473	6.274
346	15-Apr-33	6.1786	6.0473	6.274
347	15-May-33	6.1786	6.0473	6.274
348	15-Jun-33	6.1786	6.0473	6.274
349	15-Jul-33	6.1786	6.0473	6.274
350	15-Aug-33	6.1786	6.0473	6.274
351	15-Sep-33	6.1786	6.0473	6.274
352	15-Oct-33	6.1786	6.0473	6.274
353	15-Nov-33	6.1786	6.0473	6.274
354	15-Dec-33	6.1786	6.0473	6.274
355	15-Jan-34	6.1786	6.0473	6.274
356	15-Feb-34	6.1786	6.0473	6.274
357	15-Mar-34	6.1786	6.0473	6.274
358	15-Apr-34	6.1786	6.0473	6.274
359	15-May-34	6.1786	6.0473	6.274
360	15-Jun-34	6.1786	6.0473	6.274

Aegis ABS 2004-4 - Price/Yield - NIM

Balance \$44,300,000.00
 Coupon 5
 Settle 8/31/2004

DEFAULTS

Price = 99.8451	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
75 PricingSpeed	5.24 0.86 0.81 09/25/2004 - 07/25/2006 0.00% 5.22%	5.24 0.88 0.84 09/25/2004 - 09/25/2006 0.00% 6.75%	5.23 0.92 0.86 09/25/2004 - 01/25/2007 0.00% 8.18%	-1.27 0.87 0.87 09/25/2004 - 06/25/2007 6.21% 9.45%
100 PricingSpeed	5.24 0.87 0.82 09/25/2004 - 09/25/2006 0.00% 4.68%	5.23 0.90 0.85 09/25/2004 - 10/25/2012 0.00% 5.78%	-1.99 0.84 0.85 09/25/2004 - 06/25/2007 6.71% 6.73%	-8.82 0.79 0.86 09/25/2004 - 06/25/2007 12.40% 7.55%
125 PricingSpeed	5.23 0.91 0.86 09/25/2004 - 10/25/2009 0.00% 3.64%	5.20 1.14 1.06 09/25/2004 - 05/25/2010 0.00% 4.39%	0.01 1.04 1.12 09/25/2004 - 10/25/2010 7.32% 5.02%	-15.23 0.73 0.85 09/25/2004 - 06/25/2007 17.01% 5.57%
150 PricingSpeed	5.21 1.03 0.96 09/25/2004 - 11/25/2008 0.00% 2.94%	5.19 1.18 1.09 09/25/2004 - 02/25/2009 0.00% 3.52%	5.18 1.33 1.22 09/25/2004 - 06/25/2009 0.00% 4.04%	-1.04 1.16 1.23 09/25/2004 - 05/25/2009 8.81% 4.51%
175 PricingSpeed	5.21 1.07 0.99 09/25/2004 - 03/25/2008 0.00% 2.38%	5.20 1.17 1.08 09/25/2004 - 05/25/2008 0.00% 2.88%	5.19 1.26 1.16 09/25/2004 - 07/25/2008 0.00% 3.34%	3.46 1.28 1.21 09/25/2004 - 09/25/2008 2.50% 3.76%
200 PricingSpeed	5.21 1.07 0.99 09/25/2004 - 09/25/2007 0.00% 1.98%	5.20 1.13 1.05 09/25/2004 - 10/25/2007 0.00% 2.40%	5.19 1.19 1.10 09/25/2004 - 12/25/2007 0.00% 2.78%	5.19 1.24 1.15 09/25/2004 - 01/25/2008 0.00% 3.12%
250 PricingSpeed	5.22 1.02 0.95 09/25/2004 - 01/25/2007	5.21 1.04 0.97 09/25/2004 - 02/25/2007	5.21 1.06 0.99 09/25/2004 - 02/25/2007	5.21 1.07 1.00 09/25/2004 - 03/25/2007

0.00%	0.00%	0.00%	0.00%
1.38%	1.66%	1.92%	2.15%

Default	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
Loss Severity	40%	40%	40%	40%
Servicer Advances	100%	100%	100%	100%
Liquidation Lag	0	0	0	0
Delinq	100%	100%	100%	100%
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)

Yield Curve Mat 1MO 6MO
Yld 1.13 1.62

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

175 PricingSpeed	200 PricingSpeed	250 PricingSpeed	
-8.68	-16.00	-28.90	Yield
0.81	0.75	0.66	WAL for Princ Pmts
0.88	0.88	0.91	Mod Durn
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 03/25/2007	Principal Window
12.52%	18.11%	26.77%	Principal Writedown
10.49%	11.38%	12.81%	Total Collat Loss (Collat Maturity)
-15.67	-22.07	-31.48	Yield
0.74	0.69	0.64	WAL for Princ Pmts
0.87	0.88	0.91	Mod Durn
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 03/25/2007	Principal Window
17.58%	22.04%	28.24%	Principal Writedown
8.22%	8.81%	9.82%	Total Collat Loss (Collat Maturity)
-21.02	-25.61	-33.77	Yield
0.69	0.67	0.62	WAL for Princ Pmts
0.86	0.88	0.91	Mod Durn
09/25/2004 - 06/25/2007	09/25/2004 - 05/25/2007	09/25/2004 - 01/25/2007	Principal Window
21.07%	24.19%	29.40%	Principal Writedown
6.07%	6.52%	7.34%	Total Collat Loss (Collat Maturity)
-11.51	-29.22	-35.09	Yield
0.85	0.64	0.61	WAL for Princ Pmts
1.15	0.88	0.91	Mod Durn
09/25/2004 - 02/25/2009	09/25/2004 - 02/25/2007	09/25/2004 - 12/25/2006	Principal Window
19.23%	26.16%	29.84%	Principal Writedown
4.94%	5.35%	6.08%	Total Collat Loss (Collat Maturity)
-3.58	-12.66	-36.30	Yield
1.10	0.90	0.60	WAL for Princ Pmts
1.20	1.16	0.90	Mod Durn
09/25/2004 - 06/25/2008	09/25/2004 - 04/25/2008	09/25/2004 - 10/25/2006	Principal Window
11.28%	19.74%	30.01%	Principal Writedown
4.12%	4.48%	5.11%	Total Collat Loss (Collat Maturity)
0.75	-5.29	-20.14	Yield
1.16	1.04	0.79	WAL for Princ Pmts
1.15	1.14	1.09	Mod Durn
09/25/2004 - 01/25/2008	09/25/2004 - 11/25/2007	09/25/2004 - 09/25/2007	Principal Window
5.73%	12.34%	24.21%	Principal Writedown
3.44%	3.72%	4.25%	Total Collat Loss (Collat Maturity)
5.20	3.41	-4.59	Yield
1.09	1.08	0.98	WAL for Princ Pmts
1.02	1.03	1.04	Mod Durn
09/25/2004 - 04/25/2007	09/25/2004 - 04/25/2007	09/25/2004 - 03/25/2007	Principal Window

0.00%	2.08%	10.43%	Principal Writedown
2.37%	2.57%	2.95%	Total Collat Loss (Collat Maturity)

175 PricingSpeed	200 PricingSpeed	250 PricingSpeed
40%	40%	40%
100%	100%	100%
0	0	0
100%	100%	100%
Call (N)	Call (N)	Call (N)

by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary description are and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as described in a Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to buy nor shall there be any sale of securities effected prior to the delivery of a final prospectus relating to the securities.

129,148,640.44

129344571 4,018,925.78

195,930.56

28,972,737.81	0	28,972,737.81
5,141,902.11	106,796.45	5,035,105.66
69,555,685.30	3,517,879.94	66,037,805.36
78,632.95	7,042.17	71,590.78
3,293,151.26	0	3,293,151.26
829,005.79	15,765.29	813,240.50
17,355,511.61	844,866.27	16,510,645.34
2,049,712.20	0	2,049,712.20
243,274.90	5,455.89	237,819.01
42,556.00	2,715.09	39,840.91
6,139,266.12	445,551.64	5,693,714.48
239,219.18	0	239,219.18
30,984.44	653.13	30,331.31
155,334.15	7,969.15	147,365.00
1,126,433.92	80,148.68	1,046,285.24

[illegible]

100	75
100	75
100	75

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

Aegis ABS 2004-4 - Price/Yield - NIM

Balance \$44,300,000.00
 Coupon 5
 Settle 8/31/2004
FWD +200bps
 Price = 99.8451

100% Default	
85% PPC	5.24
	0.88
	0.83
	9/25/2004
	8/25/2006
	24
	3.08%
100% PPC	5.24
	0.87
	0.83
	9/25/2004
	8/25/2006
	24
	3.08%
115% PPC	5.24
	0.86
	0.82
	9/25/2004
	8/25/2006
	24
	3.07%
130% PPC	5.24
	0.85
	0.81
	9/25/2004
	8/25/2006
	24
	3.01%
150% PPC	5.25
	0.84
	0.80
	9/25/2004
	8/25/2006
	24
	2.81%

This information is being provided in response to your specific request for information. The information has been prepared and acting as agent for the Issuer or its affiliates in connection with the proposed transaction. All information contained herein is pr and any investment decision with respect to the security should be made by you based solely upon the information contained i unlawful prior to registration or qualification under the securities laws of such jurisdiction. The securities my not be sold nor ma

Delay	0	WAC
Dated	8/31/2004	NET
First Payment	9/25/2004	

125% Default	150% Default	175% Default
5.24	5.24	5.23
0.89	0.90	0.91
0.84	0.85	0.86
9/25/2004	9/25/2004	9/25/2004
9/25/2006	10/25/2006	12/25/2006
25	26	28
3.85%	4.62%	5.39%
5.24	5.24	5.23
0.88	0.89	0.90
0.83	0.84	0.85
9/25/2004	9/25/2004	9/25/2004
9/25/2006	10/25/2006	12/25/2006
25	26	28
3.85%	4.62%	5.36%
5.24	5.24	5.24
0.87	0.88	0.89
0.82	0.83	0.84
9/25/2004	9/25/2004	9/25/2004
9/25/2006	10/25/2006	4/25/2007
25	26	32
3.80%	4.53%	5.25%
5.24	5.24	5.24
0.86	0.87	0.90
0.81	0.82	0.84
9/25/2004	9/25/2004	9/25/2004
8/25/2006	10/25/2006	3/25/2012
24	26	91
3.73%	4.36%	4.95%
5.25	5.24	5.24
0.85	0.85	0.89
0.80	0.81	0.84
9/25/2004	9/25/2004	9/25/2004
8/25/2006	10/25/2006	3/25/2010
24	26	67
3.39%	3.92%	4.43%

I furnished to you solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities. This offering is preliminary, limited in nature and subject to completion or amendment. CSFBC makes no representation that the above information is true in the final prospectus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to buy or be accepted prior to the delivery of a final prospectus relating to the securities.

7.351966284
6.844466

WAM
WALA

346
1

200% Default	250% Default	
5.22	-2.34	Yield
0.98	0.85	WAL for Princ Pmts
0.92	0.86	Mod Durn 30360
9/25/2004	9/25/2004	Principal Window Begin
5/25/2016	6/25/2007	Principal Window End
141	34	Principal # Months
6.16%	7.69%	Total Collat Loss (Collat Maturity)
5.20	-2.67	Yield
1.10	0.83	WAL for Princ Pmts
1.02	0.85	Mod Durn 30360
9/25/2004	9/25/2004	Principal Window Begin
9/25/2016	6/25/2007	Principal Window End
145	34	Principal # Months
6.09%	7.53%	Total Collat Loss (Collat Maturity)
5.20	-2.84	Yield
1.17	0.82	WAL for Princ Pmts
1.07	0.84	Mod Durn 30360
9/25/2004	9/25/2004	Principal Window Begin
4/25/2018	6/25/2007	Principal Window End
164	34	Principal # Months
5.95%	7.12%	Total Collat Loss (Collat Maturity)
5.20	-3.00	Yield
1.14	0.81	WAL for Princ Pmts
1.04	0.83	Mod Durn 30360
9/25/2004	9/25/2004	Principal Window Begin
7/25/2016	6/25/2007	Principal Window End
143	34	Principal # Months
5.51%	6.54%	Total Collat Loss (Collat Maturity)
5.22	-3.07	Yield
0.99	0.80	WAL for Princ Pmts
0.93	0.82	Mod Durn 30360
9/25/2004	9/25/2004	Principal Window Begin
9/25/2010	6/25/2007	Principal Window End
73	34	Principal # Months
4.91%	5.69%	Total Collat Loss (Collat Maturity)

ities or any of its affiliates. The preliminary description of the under-lying assests has not been independently verified by CSFBC. CSFBC is not
erenced seurity will actually perform as described in any scenario. The above analysis alone is not intended to be a prospectus
an offer to by nor shall there be any sale of securities in any jurisdiction in which such offer, solicitation or sale would be

Aegis ABS 2004-4 - Price/Yield - NIM

Balance \$44,300,000.00
Coupon 5
Settle 8/31/2004
FWD LIBOR
Price = 99.8451

100% Default	
75% PPC	5.25
	0.83
	0.78
	9/25/2004
	5/25/2006
	21
	3.08%

This information is being provided in response to your specific request for information. The information has been prepared and acting as agent for the Issuer or its affiliates in connection with the proposed transaction. All information contained herein is pr

and any investment decision with respect to the security should be made by you based solely upon the information contained i
unlawful prior to registration or qualification under the securities laws of such jurisdiction. The securities my not be sold nor ma

Delay	0	WAC
Dated	8/31/2004	NET
First Payment	9/25/2004	

125% Default		150% Default		175% Default	
	5.25		5.25		5.25
	0.83		0.83		0.84
	0.79		0.79		0.79
	9/25/2004		9/25/2004		9/25/2004
	6/25/2006		6/25/2006		7/25/2006
	22		22		23
	3.85%		4.62%		5.39%

I furnished to you solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Security. This offering is preliminary, limited in nature and subject to completion or amendment. CSFBC makes no representation that the above information is accurate as of the date hereof.

in the final prospectus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of
ay an offer to buy be accepted prior to the delivery of a final prospectus relating to the securities.

7.351966284	WAM	346
6.844466	WALA	1

200% Default		250% Default		
	5.25		5.24	Yield
	0.84		0.86	WAL for Princ Pmts
	0.80		0.81	Mod Durn 30360
9/25/2004		9/25/2004		Principal Window Begin
7/25/2006		8/25/2006		Principal Window End
23		24		Principal # Months
6.16%		7.71%		Total Collat Loss (Collat Maturity)

ities or any of its affiliates. The preliminary description of the under-lying assests has not been independently verified by CSFBC. CSFBC is not
erenced seurity will actually perform as described in any scenario. The above analysis alone is not intended to be a prospectus

an offer to by nor shall there be any sale of securities in any jurisdiction in which such offer, solicitation or sale would be

HEAT 2004-1 RATING AGENCY LOSS NUMBERS

FITCH

TOTAL COLLATERAL

Rating	Default Frequency	Loss Severity	Cumulative Loss
AAA	42.04%	49.37%	20.75%
AA+	36.44%	45.97%	16.75%
AA	33.64%	43.87%	14.75%
AA-	31.69%	42.13%	13.35%
A+	29.74%	40.02%	11.90%
A	27.79%	37.81%	10.50%
A-	25.01%	36.99%	9.25%
BBB+	22.23%	35.98%	8.00%
BBB	19.45%	34.70%	6.75%
BBB-	17.91%	34.07%	6.10%
BB+	16.36%	33.01%	5.40%
BB	14.81%	32.12%	4.75%
B	9.86%	35.59%	3.50%

STANDARD & POOR'S

ARMs

	Default Frequency	Loss Severity	Cumulative Loss
AAA	41.21%	57.02%	23.50%
AA	31.57%	48.59%	15.34%
A	25.61%	42.99%	11.01%
BBB+	22.16%	40.57%	8.99%
BBB	20.51%	39.63%	8.13%
BBB-	18.18%	38.88%	7.07%
BB	13.09%	37.75%	4.94%
B	6.69%	36.63%	2.45%

Fixed

	Default Frequency	Loss Severity	Cumulative Loss
AAA	39.18%	49.77%	19.50%
AA	30.87%	42.11%	13.00%
A	26.15%	37.28%	9.75%
BBB+	22.68%	35.28%	8.00%
BBB	21.00%	34.53%	7.25%

BBB-	18.95%	34.04%	6.45%
BB	13.51%	33.30%	4.50%
B	7.22%	32.56%	2.35%

Total

	Default Frequency	Loss Severity	Cumulative Loss
AAA	40.81%	55.57%	22.70%
AA	31.43%	47.29%	14.87%
A	25.72%	41.85%	10.76%
BBB+	22.26%	39.51%	8.79%
BBB	20.61%	38.61%	7.95%
BBB-	18.34%	37.91%	6.95%
BB	13.17%	36.86%	4.85%
B	6.79%	35.82%	2.43%

Aegis ABS 2004-3 - EFFECT_RATE Report

ARM Prepay 125% PPC
 FIX Prepay 50% PPC
 Run To CALL
 LIBOR = 20%

<i>Period</i>	<i>Date</i>	<i>Effective Rate</i>	<i>Net Funds Rate</i>
Total			
0	Aug27,04		
1	Sep25,04	N/A	N/A
2	Oct25,04	23.60	6.84
3	Nov25,04	23.33	6.61
4	Dec25,04	23.29	6.83
5	Jan25,05	23.00	6.60
6	Feb25,05	22.82	6.60
7	Mar25,05	23.03	7.30
8	Apr25,05	22.43	6.59
9	May25,05	22.34	6.80
10	Jun25,05	21.99	6.58
11	Jul25,05	21.89	6.79
12	Aug25,05	21.52	6.57
13	Sep25,05	21.29	6.57
14	Oct25,05	21.19	6.78
15	Nov25,05	20.82	6.56
16	Dec25,05	20.73	6.77
17	Jan25,06	20.36	6.55
18	Feb25,06	20.14	6.54
19	Mar25,06	20.36	7.24
20	Apr25,06	19.69	6.54
21	May25,06	19.61	6.75
22	Jun25,06	19.25	6.53
23	Jul25,06	19.19	6.75
24	Aug25,06	20.22	7.92
25	Sep25,06	13.39	7.90
26	Oct25,06	13.53	8.14
27	Nov25,06	13.20	7.86
28	Dec25,06	13.34	8.10
29	Jan25,07	13.02	7.82
30	Feb25,07	13.36	8.24
31	Mar25,07	14.05	9.09
32	Apr25,07	13.17	8.19
33	May25,07	13.31	8.44
34	Jun25,07	12.97	8.14
35	Jul25,07	13.12	8.39
36	Aug25,07	13.30	8.61
37	Sep25,07	12.72	8.58

38	Oct25,07	12.89	8.84
39	Nov25,07	12.54	8.52
40	Dec25,07	12.71	8.77
41	Jan25,08	12.36	8.46
42	Feb25,08	12.69	8.84
43	Mar25,08	13.15	9.42
44	Apr25,08	12.50	8.77
45	May25,08	12.67	9.03
46	Jun25,08	12.31	8.70
47	Jul25,08	12.49	8.96
48	Aug25,08	12.17	8.67
49	Sep25,08	12.08	8.64
50	Oct25,08	12.26	8.89
51	Nov25,08	11.90	8.57
52	Dec25,08	12.08	8.82
53	Jan25,09	11.72	8.50
54	Feb25,09	11.66	8.49
55	Mar25,09	12.42	9.37
56	Apr25,09	11.49	8.42
57	May25,09	11.67	8.67
58	Jun25,09	11.32	8.36
59	Jul25,09	11.49	8.60
60	Aug25,09	8.29	8.29
61	Sep25,09	8.26	8.26
62	Oct25,09	8.50	8.50
63	Nov25,09	8.19	8.19
64	Dec25,09	8.43	8.43
65	Jan25,10	8.13	8.13
66	Feb25,10	8.09	8.09
67	Mar25,10	8.93	8.93
68	Apr25,10	8.03	8.03
69	May25,10	8.27	8.27
70	Jun25,10	7.97	7.97
71	Jul25,10	8.20	8.20
72	Aug25,10	7.91	7.91
73	Sep25,10	7.88	7.88
74	Oct25,10	8.11	8.11
75	Nov25,10	7.82	7.82
76	Dec25,10	8.05	8.05
77	Jan25,11	7.77	7.77
78	Feb25,11	7.74	7.74
79	Mar25,11	8.54	8.54
80	Apr25,11	7.68	7.68
81	May25,11	7.91	7.91
82	Jun25,11	7.63	7.63
83	Jul25,11	7.86	7.86
84	Aug25,11	7.58	7.58
85	Sep25,11	7.55	7.55
86	Oct25,11	7.78	7.78

87	Nov25,11	7.50	7.50
88	Dec25,11	7.73	7.73
89	Jan25,12	7.45	7.45
90	Feb25,12	7.43	7.43
91	Mar25,12	7.91	7.91
92	Apr25,12	7.38	7.38
93	May25,12	7.60	7.60
94	Jun25,12	7.33	7.33
95	Jul25,12	7.56	7.56
96	Aug25,12	7.29	7.29
97	Sep25,12	7.27	7.27
98	Oct25,12	7.49	7.49
99	Nov25,12	7.23	7.23
100	Dec25,12	7.45	7.45
101	Jan25,13	7.19	7.19
102	Feb25,13	7.16	7.16
103	Mar25,13	7.91	7.91
104	Apr25,13	7.13	7.13
105	May25,13	7.34	7.34
106	Jun25,13	7.09	7.09
107	Jul25,13	7.3	7.3
108	Aug25,13	7.05	7.05
109	Sep25,13	7.03	7.03
110	Oct25,13	7.25	7.25
111	Nov25,13	7	7
112	Dec25,13	7.21	7.21
113	Jan25,14	6.96	6.96
114	Feb25,14	6.95	6.95
115	Mar25,14	7.67	7.67
116	Apr25,14	6.91	6.91

Aegis ABS 2004-3 - EFFECT_RATE Report

ARM PREPAY 50%
 FIX PREPAY 50%
 Run To CALL
 LIBOR = 20%

<i>Period</i>	<i>Date</i>	<i>Effective Rate</i>
Total		
0	Aug27,04	
1	Sep25,04	N/A
2	Oct25,04	23.36
3	Nov25,04	22.85
4	Dec25,04	22.60
5	Jan25,05	22.09
6	Feb25,05	21.71
7	Mar25,05	21.76
8	Apr25,05	20.95
9	May25,05	20.71
10	Jun25,05	20.19
11	Jul25,05	19.95
12	Aug25,05	19.43
13	Sep25,05	19.06
14	Oct25,05	18.86
15	Nov25,05	18.37
16	Dec25,05	18.19
17	Jan25,06	17.71
18	Feb25,06	17.39
19	Mar25,06	17.60
20	Apr25,06	16.79
21	May25,06	16.67
22	Jun25,06	16.22
23	Jul25,06	16.13
24	Aug25,06	17.41
25	Sep25,06	12.34
26	Oct25,06	12.49
27	Nov25,06	12.14
28	Dec25,06	12.30
29	Jan25,07	11.95
30	Feb25,07	12.44
31	Mar25,07	13.24
32	Apr25,07	12.26
33	May25,07	12.45
34	Jun25,07	12.09
35	Jul25,07	12.30
36	Aug25,07	12.67
37	Sep25,07	12.29

38	Oct25,07	12.53
39	Nov25,07	12.16
40	Dec25,07	12.40
41	Jan25,08	12.04
42	Feb25,08	12.61
43	Mar25,08	13.23
44	Apr25,08	12.49
45	May25,08	12.77
46	Jun25,08	12.38
47	Jul25,08	12.66
48	Aug25,08	12.35
49	Sep25,08	12.30
50	Oct25,08	12.58
51	Nov25,08	12.20
52	Dec25,08	12.49
53	Jan25,09	12.11
54	Feb25,09	12.12
55	Mar25,09	13.15
56	Apr25,09	12.03
57	May25,09	12.33
58	Jun25,09	11.95
59	Jul25,09	12.25
60	Aug25,09	10.36
61	Sep25,09	10.36
62	Oct25,09	10.71
63	Nov25,09	10.36
64	Dec25,09	10.71
65	Jan25,10	10.36
66	Feb25,10	10.36
67	Mar25,10	11.47
68	Apr25,10	10.36
69	May25,10	10.70
70	Jun25,10	10.36
71	Jul25,10	10.70
72	Aug25,10	10.35
73	Sep25,10	10.35
74	Oct25,10	10.70
75	Nov25,10	10.35
76	Dec25,10	10.70
77	Jan25,11	10.35
78	Feb25,11	10.35
79	Mar25,11	11.46
80	Apr25,11	10.35
81	May25,11	10.69
82	Jun25,11	10.35
83	Jul25,11	10.69
84	Aug25,11	10.34
85	Sep25,11	10.34
86	Oct25,11	10.69

87	Nov25,11	10.34
88	Dec25,11	10.69
89	Jan25,12	10.34
90	Feb25,12	10.34
91	Mar25,12	11.05
92	Apr25,12	10.34
93	May25,12	10.68
94	Jun25,12	10.34
95	Jul25,12	10.68
96	Aug25,12	10.34
97	Sep25,12	10.34
98	Oct25,12	10.68
99	Nov25,12	10.34
100	Dec25,12	10.68
101	Jan25,13	10.33
102	Feb25,13	10.33
103	Mar25,13	11.44
104	Apr25,13	10.33
105	May25,13	10.68
106	Jun25,13	10.33
107	Jul25,13	10.68
108	Aug25,13	10.33
109	Sep25,13	10.33
110	Oct25,13	10.68
111	Nov25,13	10.33
112	Dec25,13	10.67
113	Jan25,14	10.33
114	Feb25,14	10.33
115	Mar25,14	11.44
116	Apr25,14	10.33
117	May25,14	10.67
118	Jun25,14	10.33
119	Jul25,14	10.67
120	Aug25,14	10.33
121	Sep25,14	10.33
122	Oct25,14	10.67
123	Nov25,14	10.33
124	Dec25,14	10.67
125	Jan25,15	10.33
126	Feb25,15	10.33
127	Mar25,15	11.43
128	Apr25,15	10.33
129	May25,15	10.67
130	Jun25,15	10.33
131	Jul25,15	10.67
132	Aug25,15	10.33
133	Sep25,15	10.33
134	Oct25,15	10.67
135	Nov25,15	10.33

136	Dec25,15	10.67
137	Jan25,16	10.33
138	Feb25,16	10.33
139	Mar25,16	11.04
140	Apr25,16	10.33
141	May25,16	10.67
142	Jun25,16	10.33
143	Jul25,16	10.67
144	Aug25,16	10.33
145	Sep25,16	10.33
146	Oct25,16	10.68
147	Nov25,16	10.33
148	Dec25,16	10.68
149	Jan25,17	10.33
150	Feb25,17	10.33
151	Mar25,17	11.44
152	Apr25,17	10.33
153	May25,17	10.68
154	Jun25,17	10.34
155	Jul25,17	10.68
156	Aug25,17	10.34
157	Sep25,17	10.34
158	Oct25,17	10.68
159	Nov25,17	10.34
160	Dec25,17	10.68
161	Jan25,18	10.34
162	Feb25,18	10.34
163	Mar25,18	11.45
164	Apr25,18	10.34
165	May25,18	10.69
166	Jun25,18	10.34
167	Jul25,18	10.69
168	Aug25,18	10.35
169	Sep25,18	10.35
170	Oct25,18	10.69
171	Nov25,18	10.35
172	Dec25,18	10.69
173	Jan25,19	10.35
174	Feb25,19	10.35
175	Mar25,19	11.46
176	Apr25,19	10.35
177	May25,19	10.70
178	Jun25,19	10.36
179	Jul25,19	10.71
180	Aug25,19	10.40
181	Sep25,19	10.40
182	Oct25,19	10.75
183	Nov25,19	10.41

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

by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary d
ire and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as desc
Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to by nor shall there be any sale of
epted prior to the delivery of a final prospectus relating to the securities.

description of the underlying assets has not been independently verified by CSFBC. CSFBC is not
credited 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

Disclaimer:

This material is provided to you solely for informational purposes, is intended for your use only and does not constitute a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (as shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters that you (recipient) understand that those assumptions and parameters are not the only ones that might apply in connection with the preparation of these materials or an assessment of the transaction described above. Past performance should not be taken as an indication of future performance. Opinions and estimates of value set forth above have been obtained from or based upon sources believed by CSFB to be reliable, but no accuracy or completeness is guaranteed. This material does not purport to contain all of the information that an investor should conduct their own investigation and analysis of the transaction(s) described in these materials. Any person receiving these materials should make an independent assessment of the merits of pursuing a transaction and consult their own professional advisors. CSFB may, from time to time, participate or invest in other financial instruments or securities referred to herein, perform services for or solicit business from such issuers, and/or have a position in or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk, and are only for sophisticated investors who are capable of understanding and assuming the risks involved. The market value of structured securities may change by changes in economic, financial and political factors (including, but not limited to, spot and forward interest rates, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor in structured securities should conduct its own investigation and analysis of the product and consult with its own professional advisor before making a purchase.

and does not constitute an offer or commitment, a
ude any transaction (whether on the indicative terms
imeters determined by it in good faith. It is important
t might reasonably have been selected or that could
described above. A variety of other or additional
ferent contemporaneous good faith analyses or
cation or guarantee of future performance, and no
and estimates may be changed without notice. The
be reliable, but CSFB does not represent or warrant its
an interested party may desire. In all cases, interested
ese materials and of the data set forth in them. Each
ing a transaction described in these materials and should
other financing transactions with the issuers of the
ave a position or effect transactions in the securities or
ree of risk and are intended for sale only to
market value of any structured security may be affected
orward interest and exchange rates), time to maturity,
vestor interested in purchasing a structured product
ssional advisers as to the risks involved in making such

Centex 2004-A Statistical Collateral Pool

1st LIENS FIXED RATE (% of total Collateral)

LTV	Total Principal Balance	FICO > 700	FICO 651 - 700	FICO 601 - 650	FICO 551 - 600	FICO 501 - 550	FICO 451 - 500	FICO < 450
0.01 - 60.00	39,400,695.98	0.38	0.93	1.36	1.11	0.56	0.05	0.00
60.01 - 70.00	39,744,530.05	0.46	0.82	1.47	0.94	0.64	0.09	0.01
70.01 - 80.00	109,898,533.43	0.96	2.47	4.52	2.97	1.29	0.02	0.00
80.01 - 90.00	105,060,343.08	0.77	2.31	4.15	3.29	1.15	0.00	0.01
90.01 - 100.00	23,081,533.66	0.10	0.50	0.74	0.84	0.39	0.00	0.00
Total:	317,185,636.20	2.67	7.02	12.25	9.14	4.03	0.15	0.02

1st LIENS ARMs (% of total Collateral)

LTV	Total Principal Balance	FICO > 700	FICO 651 - 700	FICO 601 - 650	FICO 551 - 600	FICO 501 - 550	FICO 451 - 500	FICO < 450
0.01 - 60.00	29,140,479.88	0.04	0.35	0.86	0.99	0.93	0.06	0.01
60.01 - 70.00	36,948,469.42	0.11	0.39	0.99	1.06	1.49	0.07	0.00
70.01 - 80.00	152,231,625.80	0.64	1.92	4.94	4.95	4.38	0.10	0.00
80.01 - 90.00	266,202,995.70	0.70	2.32	8.48	10.96	7.06	0.08	0.01
90.01 - 100.00	69,066,735.39	0.16	0.38	2.68	2.83	1.62	0.00	0.00
Total:	553,590,306.19	1.66	5.37	17.96	20.79	15.48	0.32	0.03

2nd LIENS (% of total Collateral) *

CLTV	Total Principal Balance	FICO > 700	FICO 651 - 700	FICO 601 - 650	FICO 551 - 600	FICO 501 - 550	FICO 451 - 500	FICO < 450
0.01 - 60.00	1,781,973.81	0.01	0.02	0.09	0.04	0.03	-	-
60.01 - 70.00	3,834,266.77	0.01	0.04	0.16	0.12	0.09	-	-
70.01 - 80.00	6,975,726.10	0.03	0.11	0.26	0.24	0.12	0.01	-
80.01 - 90.00	7,867,116.75	0.02	0.07	0.38	0.32	0.08	-	-
90.01 - 100.00	7,601,974.09	0.05	0.18	0.48	0.12	0.01	-	0.01
Total:	28,061,057.52	0.13	0.42	1.37	0.85	0.33	0.01	0.01

* All Second Lien loans are fixed rate collateral.

Aegis ABS 2004-4 - Price/Yield - B3

Balance	\$8,320,000.00	Delay	0	Index	LIBOR_1MO 1.6
Coupon	5.1	Dated	8/27/2004	Mult / Margin	1 / 3.50
Settle	8/27/2004	First Payment	9/25/2004	Cap / Floor	999 / 0

Disc Margin	50 PricingSpeed	55 PricingSpeed	60 PricingSpeed	65 PricingSpeed	70 PricingSpeed
	Price	Price	Price	Price	Price
225.00	110.1764	109.5033	108.8953	108.3446	107.8450
250.00	108.0379	107.5129	107.0379	106.6070	106.2155
275.00	105.9525	105.5686	105.2207	104.9046	104.6170
300.00	103.9187	103.6691	103.4426	103.2364	103.0487
325.00	101.9350	101.8133	101.7027	101.6018	101.5099
350.00	100.0000	100.0000	100.0000	100.0000	100.0000
375.00	98.1124	98.2281	98.3337	98.4302	98.5184
400.00	96.2708	96.4965	96.7027	96.8916	97.0646
425.00	94.4739	94.8041	95.1064	95.3836	95.6378
450.00	92.7205	93.1500	93.5438	93.9054	94.2375
475.00	91.0094	91.5331	92.0141	92.4564	92.8633
WAL	9.88	9.08	8.39	7.77	7.23
Mod Durn	7.48	7.02	6.60	6.21	5.86
Principal Window	58 - 178	53 - 165	49 - 153	45 - 142	42 - 132
LIBOR_1MO	1.60	1.60	1.60	1.60	1.60
LIBOR_3MO	1.71	1.71	1.71	1.71	1.71
LIBOR_6MO	1.92	1.92	1.92	1.92	1.92
Prepay	50 PricingSpeed	55 PricingSpeed	60 PricingSpeed	65 PricingSpeed	70 PricingSpeed
No Prepays					
Lockout and Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties
Prepay Penalty Haircut	0	0	0	0	0
Optional Redemption	Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)

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

WAC	7.351966284	WAM	346
NET	6.844466	WALA	1

75 PricingSpeed	80 PricingSpeed	85 PricingSpeed	90 PricingSpeed	95 PricingSpeed	100 PricingSpeed	105 PricingSpeed
Price	Price	Price	Price	Price	Price	Price
107.4063	106.9966	106.6483	106.3154	106.0392	105.7852	105.5518
105.8713	105.5494	105.2756	105.0137	104.7962	104.5961	104.4121
104.3637	104.1267	103.9248	103.7316	103.5711	103.4233	103.2873
102.8830	102.7278	102.5955	102.4689	102.3635	102.2665	102.1772
101.4286	101.3524	101.2874	101.2251	101.1733	101.1255	101.0815
100.0000	100.0000	100.0000	100.0000	100.0000	100.0000	100.0000
98.5967	98.6701	98.7330	98.7932	98.8435	98.8898	98.9325
97.2181	97.3624	97.4860	97.6045	97.7034	97.7947	97.8789
95.8638	96.0763	96.2587	96.4334	96.5796	96.7144	96.8388
94.5332	94.8116	95.0507	95.2798	95.4716	95.6487	95.8122
93.2259	93.5677	93.8616	94.1433	94.3794	94.5974	94.7987
6.76	6.33	5.97	5.63	5.35	5.09	4.86
5.55	5.25	5.00	4.76	4.56	4.38	4.21
39 - 124	37 - 116	37 - 110	37 - 103	37 - 98	37 - 93	37 - 88
1.60	1.60	1.60	1.60	1.60	1.60	1.60
1.71	1.71	1.71	1.71	1.71	1.71	1.71
1.92	1.92	1.92	1.92	1.92	1.92	1.92
75 PricingSpeed	80 PricingSpeed	85 PricingSpeed	90 PricingSpeed	95 PricingSpeed	100 PricingSpeed	105 PricingSpeed
Exclude Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalties
0	0	0	0	0	0	0
Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)

solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as stated. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to buy nor shall there be any sale accepted prior to the delivery of a final prospectus relating to the securities.

110 PricingSpeed	115 PricingSpeed	120 PricingSpeed	125 PricingSpe	130 PricingSpe	135 PricingSpe	140 PricingSpe	145 PricingSpe	150 PricingSpe
Price	Price	Price	Price	Price	Price	Price	Price	Price
105.3597	105.1889	105.0271	104.8871	104.7573	104.6370	104.5361	104.4466	104.3797
104.2607	104.1260	103.9983	103.8877	103.7852	103.6902	103.6104	103.5397	103.4868
103.1754	103.0758	102.9814	102.8995	102.8236	102.7532	102.6941	102.6417	102.6025
102.1036	102.0382	101.9761	101.9222	101.8722	101.8259	101.7870	101.7525	101.7267
101.0452	101.0130	100.9824	100.9558	100.9311	100.9082	100.8890	100.8720	100.8592
100.0000	100.0000	100.0000	100.0000	100.0000	100.0000	100.0000	100.0000	100.0000
98.9677	98.9991	99.0289	99.0548	99.0788	99.1012	99.1199	99.1365	99.1490
97.9483	98.0101	98.0689	98.1200	98.1675	98.2116	98.2486	98.2814	98.3061
96.9414	97.0328	97.1198	97.1955	97.2659	97.3312	97.3861	97.4347	97.4712
95.9470	96.0672	96.1815	96.2812	96.3739	96.4599	96.5321	96.5962	96.6442
94.9649	95.1130	95.2540	95.3770	95.4913	95.5975	95.6867	95.7658	95.8251
4.67	4.50	4.35	4.21	4.09	3.97	3.87	3.79	3.73
4.07	3.94	3.83	3.72	3.63	3.54	3.46	3.4	3.35
37 - 84	37 - 80	38 - 76	38 - 73	38 - 70	38 - 67	38 - 64	38 - 61	38 - 59
1.60	1.60	1.60	1.6	1.6	1.6	1.6	1.6	1.6
1.71	1.71	1.71	1.71	1.71	1.71	1.71	1.71	1.71
1.92	1.92	1.92	1.92	1.92	1.92	1.92	1.92	1.92
110 PricingSpeed	115 PricingSpeed	120 PricingSpeed	125 PricingSpe	130 PricingSpe	135 PricingSpe	140 PricingSpe	145 PricingSpe	150 PricingSpe
Exclude Penalties	Exclude Penalties	Exclude Penalties	Exclude Penalt	Exclude Penalt	Exclude Penalt	Exclude Penalt	Exclude Penalt	Exclude Penalt
0	0	0	0	0	0	0	0	0
Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)	Call (Y)

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

ed

ed

ies

Period	FWD Curve		
	1 mo FWD	3 mo FWD	6 mo FWD
1	1.6	1.71	1.92
2	1.7454	1.8521	2.0522
3	1.8682	1.9858	2.1583
4	1.9449	2.1255	2.2579
5	2.1165	2.2441	2.3628
6	2.3029	2.3219	2.4591
7	2.3121	2.3817	2.5425
8	2.3339	2.465	2.6218
9	2.4947	2.5811	2.7207
10	2.5642	2.6823	2.7956
11	2.6588	2.7611	2.8773
12	2.8115	2.8402	2.9631
13	2.7971	2.8891	3.0278
14	2.8836	2.9739	3.1093
15	2.971	3.0611	3.1961
16	3.0505	3.1433	3.2766
17	3.1339	3.222	3.3594
18	3.2178	3.3071	3.4427
19	3.2965	3.3871	3.5238
20	3.377	3.4659	3.5867
21	3.4584	3.5485	3.648
22	3.5357	3.6256	3.7065
23	3.616	3.6724	3.7661
24	3.6924	3.713	3.82
25	3.6724	3.7519	3.8725
26	3.7432	3.8251	3.944
27	3.8088	3.8878	4.0063
28	3.8799	3.9613	4.0755
29	3.949	4.0261	4.1465
30	4.0099	4.0869	4.2055
31	4.0728	4.1521	4.2716
32	4.1364	4.218	4.302
33	4.2004	4.2791	4.3311
34	4.2668	4.3427	4.3586
35	4.3309	4.3408	4.3857
36	4.3891	4.3357	4.4067
37	4.2604	4.3264	4.43
38	4.3123	4.3793	4.4791
39	4.3619	4.4286	4.5281
40	4.4131	4.4818	4.5776
41	4.4637	4.5288	4.6287
42	4.5142	4.5769	4.6753
43	4.5624	4.6302	4.7271
44	4.6085	4.6739	4.7499
45	4.6539	4.7191	4.7718
46	4.7009	4.768	4.794
47	4.7466	4.769	4.8131
48	4.7945	4.7671	4.8322
49	4.7041	4.7626	4.851

1.61 1.7454 1.8682 1.92
1.74 1.8521 1.9858 2.1
1.9375 2.0522 2.1583

50	4.7408	4.7992	4.8853
51	4.7812	4.8384	4.9242
52	4.8198	4.8787	4.965
53	4.857	4.9127	4.9997
54	4.8951	4.9506	5.0362
55	4.9298	4.9898	5.0741
56	4.9661	5.023	5.0977
57	5.0044	5.0583	5.121
58	5.0408	5.0958	5.1469
59	5.0718	5.1067	5.1656
60	5.1074	5.1175	5.1888
61	5.0743	5.1278	5.2085
62	5.1045	5.1578	5.2364
63	5.1359	5.1907	5.2673
64	5.1661	5.2198	5.2978
65	5.1983	5.2475	5.3268
66	5.2286	5.2801	5.3582
67	5.2537	5.3067	5.3844
68	5.2825	5.3344	5.4043
69	5.3111	5.362	5.4243
70	5.3393	5.3902	5.4424
71	5.3652	5.4005	5.4592
72	5.3923	5.4113	5.4776
73	5.3697	5.4191	5.4937
74	5.3958	5.4434	5.516
75	5.4214	5.4696	5.5418
76	5.4426	5.4921	5.5632
77	5.4673	5.5135	5.5866
78	5.4908	5.5382	5.6103
79	5.5107	5.5587	5.6312
80	5.535	5.5813	5.6407
81	5.5562	5.6039	5.6494
82	5.5766	5.6241	5.6572
83	5.5987	5.62	5.6641
84	5.6148	5.615	5.6718
85	5.5647	5.6097	5.6776
86	5.5837	5.6278	5.6946
87	5.603	5.6469	5.7134
88	5.6192	5.6643	5.7297
89	5.6372	5.6806	5.7486
90	5.6546	5.6978	5.7634
91	5.6702	5.7139	5.7799
92	5.6872	5.7322	5.7914
93	5.7028	5.7462	5.8005
94	5.7204	5.7621	5.8105
95	5.7348	5.7668	5.8204
96	5.7493	5.7704	5.8285
97	5.7328	5.7739	5.8384
98	5.746	5.7876	5.8497
99	5.7596	5.801	5.8621
100	5.7731	5.8156	5.8744
101	5.7862	5.8265	5.8877

102	5.7999	5.8381	5.899
103	5.8099	5.8525	5.9132
104	5.8228	5.8632	5.9331
105	5.8332	5.8735	5.9508
106	5.8457	5.8851	5.9722
107	5.856	5.9135	5.9898
108	5.8668	5.9392	6.0084
109	5.9261	5.9677	6.0279
110	5.9361	5.9762	6.0361
111	5.9481	5.9868	6.0457
112	5.9575	5.9973	6.0565
113	5.9664	6.0053	6.0642
114	5.9765	6.0139	6.0726
115	5.9834	6.0244	6.0822
116	5.9933	6.0323	6.0871
117	6.001	6.0398	6.0904
118	6.0097	6.0496	6.0951
119	6.0172	6.0486	6.0974
120	6.0266	6.0482	6.101
121	6.0097	6.0473	6.1039
122			
123			
124			
125			
126			
127			
128			
129			
130			
131			
132			
133			
134			
135			
136			
137			
138			
139			
140			
141			
142			
143			
144			
145			
146			
147			
148			
149			
150			
151			
152			
153			

154
155
156
157
158
159
160
161
162
163
164
165
166
167
168
169
170
171
172
173
174
175
176
177
178
179
180
181
182
183
184
185
186
187
188
189
190
191
192
193
194
195
196
197
198
199
200
201
202
203
204
205

206
207
208
209
210
211
212
213
214
215
216
217
218
219
220
221
222
223
224
225
226
227
228
229
230
231
232
233
234
235
236
237
238
239
240
241
242
243
244
245
246
247
248
249
250
251
252
253
254
255
256
257

258
259
260
261
262
263
264
265
266
267
268
269
270
271
272
273
274
275
276
277
278
279
280
281
282
283
284
285
286
287
288
289
290
291
292
293
294
295
296
297
298
299
300
301
302
303
304
305
306
307
308
309

310
311
312
313
314
315
316
317
318
319
320
321
322
323
324
325
326
327
328
329
330
331
332
333
334
335
336
337
338
339
340
341
342
343
344
345
346
347
348
349
350
351
352
353
354
355
356
357
358
359
360

3449 2.1165 2.3029 2.3121 2.3339 2.4947 2.5642 2.6588 2.8115 2.7971 2.8836 2.971 3.0505 3.1339 3.
1255 2.2441 2.3219 2.3817 2.465 2.5811 2.6823 2.7611 2.8402 2.8891 2.9739 3.0611 3.1433 3.222 3.3
2.2579 2.3628 2.4591 2.5425 2.6218 2.7207 2.7956 2.8773 2.9631 3.0278 3.1093 3.1961 3.2766 3.359

.2178 3.2965 3.377 3.4584 3.5357 3.616 3.6924 3.6724 3.7432 3.8088 3.8799 3.949 4.0099 4.0728 4.1;
071 3.3871 3.4659 3.5485 3.6256 3.6724 3.713 3.7519 3.8251 3.8878 3.9613 4.0261 4.0869 4.1521 4.;
14 3.4427 3.5238 3.5867 3.648 3.7065 3.7661 3.82 3.8725 3.944 4.0063 4.0755 4.1465 4.2055 4.2716 4

364 4.2004 4.2668 4.3309 4.3891 4.2604 4.3123 4.3619 4.4131 4.4637 4.5142 4.5624 4.6085 4.6539 4.
218 4.2791 4.3427 4.3408 4.3357 4.3264 4.3793 4.4286 4.4818 4.5288 4.5769 4.6302 4.6739 4.7191 4.
1.302 4.3311 4.3586 4.3857 4.4067 4.43 4.4791 4.5281 4.5776 4.6287 4.6753 4.7271 4.7499 4.7718 4.7

.7009 4.7466 4.7945 4.7041 4.7408 4.7812 4.8198 4.857 4.8951 4.9298 4.9661 5.0044 5.0408 5.0718 5
.768 4.769 4.7671 4.7626 4.7992 4.8384 4.8787 4.9127 4.9506 4.9898 5.023 5.0583 5.0958 5.1067 5.1
794 4.8131 4.8322 4.851 4.8853 4.9242 4.965 4.9997 5.0362 5.0741 5.0977 5.121 5.1469 5.1656 5.188

5.1074 5.0743 5.1045 5.1359 5.1661 5.1983 5.2286 5.2537 5.2825 5.3111 5.3393 5.3652 5.3923 5.3697
175 5.1278 5.1578 5.1907 5.2198 5.2475 5.2801 5.3067 5.3344 5.362 5.3902 5.4005 5.4113 5.4191 5.4
8 5.2085 5.2364 5.2673 5.2978 5.3268 5.3582 5.3844 5.4043 5.4243 5.4424 5.4592 5.4776 5.4937 5.5

7 5.3958 5.4214 5.4426 5.4673 5.4908 5.5107 5.535 5.5562 5.5766 5.5987 5.6148 5.5647 5.5837 5.603
4434 5.4696 5.4921 5.5135 5.5382 5.5587 5.5813 5.6039 5.6241 5.62 5.615 5.6097 5.6278 5.6469 5.66
16 5.5418 5.5632 5.5866 5.6103 5.6312 5.6407 5.6494 5.6572 5.6641 5.6718 5.6776 5.6946 5.7134 5.7

3 5.6192 5.6372 5.6546 5.6702 5.6872 5.7028 5.7204 5.7348 5.7493 5.7328 5.746 5.7596 5.7731 5.786
343 5.6806 5.6978 5.7139 5.7322 5.7462 5.7621 5.7668 5.7704 5.7739 5.7876 5.801 5.8156 5.8265 5.8
7297 5.7486 5.7634 5.7799 5.7914 5.8005 5.8105 5.8204 5.8285 5.8384 5.8497 5.8621 5.8744 5.8877 5

2 5.7999 5.8099 5.8228 5.8332 5.8457 5.856 5.8668 5.9261 5.9361 5.9481 5.9575 5.9664 5.9765 5.983
381 5.8525 5.8632 5.8735 5.8851 5.9135 5.9392 5.9677 5.9762 5.9868 5.9973 6.0053 6.0139 6.0244 6
5.899 5.9132 5.9331 5.9508 5.9722 5.9898 6.0084 6.0279 6.0361 6.0457 6.0565 6.0642 6.0726 6.0822

34 5.9933 6.001 6.0097 6.0172 6.0266 6.0097 6.0097 6.0097 6.0097 6.0097 6.0097 6.0097 6.0097 6.00
i.0323 6.0398 6.0496 6.0486 6.0482 6.0473 6.0473 6.0473 6.0473 6.0473 6.0473 6.0473 6.0473 6.0473
6.0871 6.0904 6.0951 6.0974 6.101 6.1039 6.1039 6.1039 6.1039 6.1039 6.1039 6.1039 6.1039 6.1039

249

7 6.0097 6.0097 6.0097 6.0097 6.0097 6.0097
3.0473 6.0473 6.0473 6.0473 6.0473 6.0473 6.
3.1039 6.1039 6.1039 6.1039 6.1039 6.1039 6.

Aegis ABS 2004-4 - Price/Yield - NIM

Balance \$44,300,000.00
 Coupon 5
 Settle 8/31/2004

DEFAI

Price = 99.8451

	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
75 PricingSpeed	5.25 0.82 0.00% 2.60%	5.25 0.83 0.00% 3.47%	5.25 0.83 0.00% 4.33%	5.25 0.84 0.00% 5.20%
100 PricingSpeed	5.25 0.82 0.00% 2.60%	5.25 0.83 0.00% 3.47%	5.25 0.83 0.00% 4.33%	5.25 0.84 0.00% 5.20%
125 PricingSpeed	5.25 0.83 0.00% 2.58%	5.25 0.83 0.00% 3.41%	5.25 0.84 0.00% 4.22%	5.25 0.84 0.00% 5.02%
150 PricingSpeed	5.25 0.83 0.00% 2.47%	5.25 0.84 0.00% 3.16%	5.25 0.85 0.00% 3.81%	5.24 0.86 0.00% 4.41%
200 PricingSpeed	5.24 0.87 0.00% 1.98%	5.23 0.93 0.00% 2.47%	5.22 1.00 0.00% 2.86%	5.21 1.06 0.00% 3.21%

Default	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
Loss Severity	45%	45%	45%	45%
Servicer Advances	100%	100%	100%	100%
Liquidation Lag	0	0	0	0
Delinq	100%	100%	100%	100%
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)

Yield Curve Mat 1MO 6MO
 Yld 1.13 1.62

This information is being provided in response to your specific request for information. The information has been prepared and furnished to you acting as agent for the Issuer or its affiliates in connection with the proposed transaction. All information contained herein is preliminary, limited and any investment decision with respect to the security should be made by you based solely upon the information contained in the final prospectus. This information is not to be relied upon for any purpose other than the one for which it is provided. The securities may not be sold nor may an offer to buy be made without registration or qualification under the securities laws of such jurisdiction.

JLTS

175 PricingSpeed	200 PricingSpeed	250 PricingSpeed	300 PricingSpeed	
5.25	5.24	5.24	3.53	Yield
0.84	0.85	0.87	0.87	WAL for Princ Pmts
0.00%	0.00%	0.00%	1.63%	Principal Writedown
6.07%	6.94%	8.67%	10.40%	Total Collat Loss (Collat Maturity)
5.25	5.24	4.10	-2.35	Yield
0.85	0.85	0.87	0.81	WAL for Princ Pmts
0.00%	0.00%	1.08%	6.80%	Principal Writedown
6.03%	6.85%	8.47%	9.93%	Total Collat Loss (Collat Maturity)
5.24	4.74	-1.51	-7.73	Yield
0.85	0.86	0.81	0.76	WAL for Princ Pmts
0.00%	0.47%	6.05%	11.01%	Principal Writedown
5.71%	6.37%	7.57%	8.66%	Total Collat Loss (Collat Maturity)
5.22	-0.73	-6.80	-12.81	Yield
1.02	0.81	0.76	0.71	WAL for Princ Pmts
0.00%	5.35%	10.24%	14.59%	Principal Writedown
4.98%	5.52%	6.40%	7.07%	Total Collat Loss (Collat Maturity)
5.20	5.19	-2.50	-16.77	Yield
1.13	1.19	0.96	0.68	WAL for Princ Pmts
0.00%	0.00%	9.23%	17.14%	Principal Writedown
3.54%	3.84%	4.40%	4.89%	Total Collat Loss (Collat Maturity)

175 PricingSpeed	200 PricingSpeed	250 PricingSpeed	300 PricingSpeed
45%	45%	45%	45%
100%	100%	100%	100%
0	0	0	0
100%	100%	100%	100%
Call (N)	Call (N)	Call (N)	Call (N)

solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary c
in nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as des
xtus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to by nor shall there be any sale of
be accepted prior to the delivery of a final prospectus relating to the securities.

description of the under-lying assests has not been independently verified by CSFBC. CSFBC is not
cribed 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

Aegis ABS 2004-4 - Price/Yield - NIM

Balance \$44,300,000.00
 Coupon 5.00
 Settle 8/31/2004

Price	25 CPR	30 CPR	35 CPR
	Yield	Yield	Yield
99.8451	5.25	5.25	5.24
WAL for Princ Pmts	0.84	0.85	0.86
Principal Writedown	0.00%	0.00%	0.00%
Total Collat Loss (Collat Maturity)	3.08%	3.08%	3.08%
LIBOR_1MO	1.61 ...	1.61 ...	1.61 ...
LIBOR_3MO	1.74 ...	1.74 ...	1.74 ...
LIBOR_6MO	1.9375 ...	1.9375 ...	1.9375 ...
Prepay	25 CPR	30 CPR	35 CPR
No Prepays			
Lockout and Penalties	Include Penalties	Include Penalties	Include Penalties
Prepay Penalty Haircut	0	0	0
Default	100 PricingSpeed	100 PricingSpeed	100 PricingSpeed
Loss Severity	40%	40%	40%
Servicer Advances	100%	100%	100%
Liquidation Lag	0	0	0
Delinq	100%	100%	100%
Optional Redemption	Call (N)	Call (N)	Call (N)

Yield Curve Mat 1MO 6MO
 Yld 1.13 1.62

This information is being provided in response to your specific request for information. The information has been prepared and furnished by the Issuer or its affiliates in connection with the proposed transaction. All information contained herein is preliminary and any investment decision with respect to the security should be made by you based solely upon the information contained in this offering memorandum. This information is not to be relied upon for any purpose other than the one intended. The securities may not be sold nor may they be offered in any jurisdiction where it is unlawful prior to registration or qualification under the securities laws of such jurisdiction. The securities may not be sold nor may they be offered in any jurisdiction where it is unlawful prior to registration or qualification under the securities laws of such jurisdiction.

40 CPR
Yield
5.24
0.88
0.00%
3.08%
1.61 . . .
1.74 . . .
1.9375 . . .
40 CPR
Include Penalties
0
100 PricingSpeed
40%
100%
0
100%
Call (N)

urnished to you solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The prel
 iminary, limited in nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform
 the final prospectus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to buy nor shall there be an
 an offer to buy be accepted prior to the delivery of a final prospectus relating to the securities.

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

Aegis ABS 2004-4 - Price/Yield - NIM

Balance \$44,300,000.00
 Coupon 5.00
 Settle 8/31/2004

DEFAULT

Price = 99.8451

	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
100bp, 75 PricingSpeed	5.24 0.85 0.00% 2.60%	5.24 0.86 0.00% 3.47%	5.24 0.86 0.00% 4.33%	5.24 0.87 0.00% 5.20%
100bp, 100 PricingSpeed	5.25 0.84 0.00% 2.60%	5.24 0.85 0.00% 3.47%	5.24 0.86 0.00% 4.33%	5.24 0.86 0.00% 5.20%
100bp, 125 PricingSpeed	5.25 0.84 0.00% 2.58%	5.25 0.84 0.00% 3.41%	5.24 0.85 0.00% 4.22%	5.24 0.86 0.00% 5.02%
100bp, 150 PricingSpeed	5.25 0.83 0.00% 2.47%	5.25 0.84 0.00% 3.17%	5.25 0.85 0.00% 3.81%	5.24 0.86 0.00% 4.41%
100bp, 200 PricingSpeed	5.25 0.83 0.00% 1.98%	5.25 0.84 0.00% 2.47%	5.24 0.89 0.00% 2.86%	5.23 0.95 0.00% 3.21%

	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
Default	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
Loss Severity	45%	45%	45%	45%
Servicer Advances	100%	100%	100%	100%
Liquidation Lag	0	0	0	0
Delinq	100%	100%	100%	100%
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)

Yield Curve Mat 1MO 6MO
 Yld 1.13 1.62

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

JLTS

175 PricingSpeed	200 PricingSpeed	250 PricingSpeed	300 PricingSpeed	
5.24	5.24	3.10	-3.98	Yield
0.88	0.89	0.89	0.82	WAL for Princ Pmts
0.00%	0.00%	2.07%	8.40%	Principal Writedown
6.07%	6.94%	8.67%	10.40%	Total Collat Loss (Collat Maturity)
5.24	5.24	-0.65	-7.09	Yield
0.87	0.89	0.84	0.78	WAL for Princ Pmts
0.00%	0.00%	5.45%	10.78%	Principal Writedown
6.03%	6.85%	8.47%	9.94%	Total Collat Loss (Collat Maturity)
5.24	2.49	-3.69	-9.78	Yield
0.87	0.85	0.80	0.75	WAL for Princ Pmts
0.00%	2.58%	7.93%	12.66%	Principal Writedown
5.72%	6.37%	7.57%	8.67%	Total Collat Loss (Collat Maturity)
5.22	-0.50	-6.34	-12.05	Yield
0.99	0.81	0.77	0.72	WAL for Princ Pmts
0.00%	5.17%	9.92%	14.14%	Principal Writedown
4.98%	5.52%	6.40%	7.07%	Total Collat Loss (Collat Maturity)
5.22	5.21	4.58	-7.90	Yield
1.00	1.06	1.16	0.78	WAL for Princ Pmts
0.00%	0.00%	0.83%	13.07%	Principal Writedown
3.54%	3.84%	4.40%	4.89%	Total Collat Loss (Collat Maturity)

175 PricingSpeed	200 PricingSpeed	250 PricingSpeed	300 PricingSpeed
45%	45%	45%	45%
100%	100%	100%	100%
0	0	0	0
100%	100%	100%	100%
Call (N)	Call (N)	Call (N)	Call (N)

ely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary desc nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as describ s. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to by nor shall there be any sale of sec accepted prior to the delivery of a final prospectus relating to the securities.

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

Aegis ABS 2004-4 - Price/Yield - NIM

Balance \$44,300,000.00
 Coupon 5.00
 Settle 8/31/2004

DEFAI

Price = 99.8451

	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
200bp, 75 PricingSpeed	5.24 0.88 0.00% 2.60%	5.24 0.89 0.00% 3.47%	5.23 0.90 0.00% 4.33%	5.23 0.91 0.00% 5.20%
200bp, 100 PricingSpeed	5.24 0.87 0.00% 2.60%	5.24 0.87 0.00% 3.47%	5.24 0.88 0.00% 4.33%	5.24 0.89 0.00% 5.20%
200bp, 125 PricingSpeed	5.24 0.85 0.00% 2.58%	5.24 0.86 0.00% 3.41%	5.24 0.87 0.00% 4.22%	5.24 0.88 0.00% 5.02%
200bp, 150 PricingSpeed	5.25 0.84 0.00% 2.47%	5.25 0.84 0.00% 3.17%	5.24 0.85 0.00% 3.81%	5.24 0.87 0.00% 4.41%
200bp, 200 PricingSpeed	5.25 0.81 0.00% 1.98%	5.25 0.81 0.00% 2.47%	5.25 0.82 0.00% 2.86%	5.25 0.85 0.00% 3.21%

	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
Default	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
Loss Severity	45%	45%	45%	45%
Servicer Advances	100%	100%	100%	100%
Liquidation Lag	0	0	0	0
Delinq	100%	100%	100%	100%
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)

Yield Curve Mat 1MO 6MO
 Yld 1.13 1.62

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

JLTS

175 PricingSpeed	200 PricingSpeed	250 PricingSpeed	300 PricingSpeed	
5.23	5.18	5.80	-12.55	Yield
0.93	1.31	0.82	0.76	WAL for Princ Pmts
0.00%	0.00%	10.08%	15.34%	Principal Writedown
6.07%	6.94%	8.67%	10.40%	Total Collat Loss (Collat Maturity)
5.21	0.26	-6.07	-12.35	Yield
1.05	0.86	0.80	0.75	WAL for Princ Pmts
0.00%	4.70%	10.11%	14.92%	Principal Writedown
6.03%	6.85%	8.47%	9.94%	Total Collat Loss (Collat Maturity)
5.20	-0.23	-6.12	-11.76	Yield
1.14	0.84	0.79	0.74	WAL for Princ Pmts
0.00%	5.05%	9.96%	14.25%	Principal Writedown
5.72%	6.37%	7.57%	8.67%	Total Collat Loss (Collat Maturity)
5.22	-0.52	-5.91	-11.50	Yield
1.00	0.82	0.77	0.73	WAL for Princ Pmts
0.00%	5.20%	9.63%	13.82%	Principal Writedown
4.98%	5.52%	6.40%	7.07%	Total Collat Loss (Collat Maturity)
5.24	5.23	5.21	0.51	Yield
0.90	0.95	1.06	0.98	WAL for Princ Pmts
0.00%	0.00%	0.00%	5.50%	Principal Writedown
3.54%	3.84%	4.40%	4.89%	Total Collat Loss (Collat Maturity)

175 PricingSpeed	200 PricingSpeed	250 PricingSpeed	300 PricingSpeed
45%	45%	45%	45%
100%	100%	100%	100%
0	0	0	0
100%	100%	100%	100%
Call (N)	Call (N)	Call (N)	Call (N)

ely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary desc nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as describ s. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to by nor shall there be any sale of sec accepted prior to the delivery of a final prospectus relating to the securities.

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

Aegis ABS 2004-4 - Price/Yield - NIM

Balance \$44,300,000.00
 Coupon 5.00
 Settle 8/31/2004

DEFAI

Price = 99.8451

	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
75 PricingSpeed	5.24 0.86 0.00% 2.60%	5.24 0.87 0.00% 3.47%	5.24 0.90 0.00% 4.33%	5.23 0.92 0.00% 5.20%
100 PricingSpeed	5.24 0.86 0.00% 2.60%	5.24 0.88 0.00% 3.47%	5.23 0.91 0.00% 4.33%	5.23 0.95 0.00% 5.20%
125 PricingSpeed	5.24 0.86 0.00% 2.60%	5.24 0.89 0.00% 3.45%	5.22 0.97 0.00% 4.29%	5.17 1.42 0.00% 5.11%
150 PricingSpeed	5.24 0.87 0.00% 2.54%	5.22 0.97 0.00% 3.35%	5.19 1.24 0.00% 4.07%	5.16 1.63 0.00% 4.76%
200 PricingSpeed	5.21 1.05 0.00% 2.17%	5.20 1.17 0.00% 2.76%	5.18 1.30 0.00% 3.31%	5.17 1.44 0.00% 3.77%

	75 PricingSpeed	100 PricingSpeed	125 PricingSpeed	150 PricingSpeed
Default				
Loss Severity	45%	45%	45%	45%
Servicer Advances	100%	100%	100%	100%
Liquidation Lag	0	0	0	0
Delinq	100%	100%	100%	100%
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)

Yield Curve Mat 1MO 6MO
 Yld 1.13 1.62

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

JLTS

175 PricingSpeed	200 PricingSpeed	250 PricingSpeed	300 PricingSpeed	
5.22	5.19	5.11	-30.21	Yield
0.96	1.21	3.47	0.67	WAL for Princ Pmts
0.00%	0.00%	0.00%	28.17%	Principal Writedown
6.07%	6.94%	8.67%	10.40%	Total Collat Loss (Collat Maturity)
5.17	5.13	-22.82	-32.43	Yield
1.48	2.40	0.71	0.65	WAL for Princ Pmts
0.00%	0.00%	23.16%	29.54%	Principal Writedown
6.07%	6.94%	8.60%	10.23%	Total Collat Loss (Collat Maturity)
5.13	-6.78	-26.52	-34.49	Yield
2.32	0.75	0.68	0.63	WAL for Princ Pmts
0.00%	18.09%	25.42%	30.71%	Principal Writedown
5.93%	6.73%	8.10%	9.35%	Total Collat Loss (Collat Maturity)
0.97	-12.40	-29.31	-36.61	Yield
1.11	0.70	0.66	0.62	WAL for Princ Pmts
14.01%	21.38%	27.07%	31.82%	Principal Writedown
5.40%	6.01%	7.15%	8.10%	Total Collat Loss (Collat Maturity)
2.01	-4.84	-31.88	-39.91	Yield
1.39	1.14	0.61	0.59	WAL for Princ Pmts
5.34%	14.78%	30.00%	33.12%	Principal Writedown
4.20%	4.60%	5.33%	5.99%	Total Collat Loss (Collat Maturity)

175 PricingSpeed	200 PricingSpeed	250 PricingSpeed	300 PricingSpeed
45%	45%	45%	45%
100%	100%	100%	100%
0	0	0	0
100%	100%	100%	100%
Call (N)	Call (N)	Call (N)	Call (N)

solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary c
in nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as des
actus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to by nor shall there be any sale of
be accepted prior to the delivery of a final prospectus relating to the securities.

	arm RAMP	FIX RAMP
	0	0
	0	0
	0	0
	0	0
	0	0
	0	0
1	7 0.015624976	0.016927056
2	8 0.031250026	0.033854194
3	9 0.046875002	0.05078125
4	10 0.062499978	0.067708306
5	11 0.078125028	0.084635444
6	12 0.093750004	0.1015625
7	13 0.093750004	0.1015625
	14 0.093750004	0.1015625
	15 0.093750004	0.1015625
	16 0.093750004	0.1015625
	17 0.093750004	0.1015625
	18 0.093750004	0.1015625
	19 0.104166679	0.112847231
	20 0.114583355	0.124131963
	21 0.12500003	0.135416694
	22 0.135416705	0.146701425
	23 0.145833306	0.157986075
	24 0.156249981	0.169270806
	25 0.156249981	0.169270806
	26 0.156249981	0.169270806
	27 0.156249981	0.169270806
	28 0.156249981	0.169270806
	29 0.156249981	0.169270806
	30 0.156249981	0.169270806
	31 0.156249981	0.169270806
	32 0.156249981	0.169270806
	33 0.156249981	0.169270806
	34 0.156249981	0.169270806
	35 0.156249981	0.169270806
	36 0.156249981	0.169270806
	37 0.156249981	0.169270806
	38 0.156249981	0.169270806
	39 0.156249981	0.169270806
	40 0.156249981	0.169270806
	41 0.156249981	0.169270806

description of the under-lying as
cribed in any scenario. The abc
securities in any jurisdiction in

42	0.156249981	0.169270806
43	0.151041681	0.163628481
44	0.145833306	0.157986075
45	0.140625006	0.15234375
46	0.135416705	0.146701425
47	0.13020833	0.141059019
48	0.12500003	0.135416694
49	0.12500003	0.135416694
50	0.12500003	0.135416694
51	0.12500003	0.135416694
52	0.12500003	0.135416694
53	0.12500003	0.135416694
54	0.12500003	0.135416694
55	0.119791655	0.129774288
56	0.114583355	0.124131963
57	0.109374979	0.118489556
58	0.104166679	0.112847231
59	0.098958304	0.107204825
60	0.093750004	0.1015625
61	0.088541704	0.095920175
62	0.083333328	0.090277769
63	0.078125028	0.084635444
64	0.072916653	0.078993038
65	0.067708353	0.073350713
66	0.062499978	0.067708306
67	0.057291677	0.062065981
68	0.052083302	0.056423575
69	0.046875002	0.05078125
70	0.041666702	0.045138925
71	0.036458326	0.039496519
72	0.031250026	0.033854194
73	0.026041651	0.028211788
74	0.020833351	0.022569463
75	0.015624976	0.016927056
76	0.010416675	0.011284731
77	0.0052083	0.005642325
78	0	0
79	0	0
80	0	0
81	0	0
82	0	0
83	0	0
84	0	0
85	0	0
86	0	0
87	0	0
88	0	0
89	0	0
90	0	0

91	0	0
92	0	0
93	0	0
94	0	0
95	0	0
96	0	0
97	0	0
98	0	0
99	0	0
100	0	0
101	0	0
102	0	0
103	0	0
104	0	0
105	0	0
106	0	0
107	0	0
108	0	0
109	0	0
110	0	0
111	0	0
112	0	0
113	0	0
114	0	0
115	0	0
116	0	0
117	0	0
118	0	0
119	0	0
120	0	0
121	0	0
122	0	0
123	0	0
124	0	0
125	0	0
126	0	0
127	0	0
128	0	0
129	0	0
130	0	0
131	0	0
132	0	0
133	0	0
134	0	0
135	0	0
136	0	0
137	0	0
138	0	0
139	0	0

140	0	0
141	0	0
142	0	0
143	0	0
144	0	0
145	0	0
146	0	0
147	0	0
148	0	0
149	0	0
150	0	0
151	0	0
152	0	0
153	0	0
154	0	0
155	0	0
156	0	0
157	0	0
158	0	0
159	0	0
160	0	0
161	0	0
162	0	0
163	0	0
164	0	0
165	0	0
166	0	0
167	0	0
168	0	0
169	0	0
170	0	0
171	0	0
172	0	0
173	0	0
174	0	0
175	0	0
176	0	0
177	0	0
178	0	0
179	0	0
180	0	0
181	0	0
182	0	0
183	0	0
184	0	0
185	0	0
186	0	0
187	0	0
188	0	0

189	0	0
190	0	0
191	0	0
192	0	0
193	0	0
194	0	0
195	0	0
196	0	0
197	0	0
198	0	0
199	0	0
200	0	0
201	0	0
202	0	0
203	0	0
204	0	0
205	0	0
206	0	0
207	0	0
208	0	0
209	0	0
210	0	0
211	0	0
212	0	0
213	0	0
214	0	0
215	0	0
216	0	0
217	0	0
218	0	0
219	0	0
220	0	0
221	0	0
222	0	0
223	0	0
224	0	0
225	0	0
226	0	0
227	0	0
228	0	0
229	0	0
230	0	0
231	0	0
232	0	0
233	0	0
234	0	0
235	0	0
236	0	0
237	0	0

238	0	0
239	0	0
240	0	0
241	0	0
242	0	0
243	0	0
244	0	0
245	0	0
246	0	0
247	0	0
248	0	0
249	0	0
250	0	0
251	0	0
252	0	0
253	0	0
254	0	0
255	0	0
256	0	0
257	0	0
258	0	0
259	0	0
260	0	0
261	0	0
262	0	0
263	0	0
264	0	0
265	0	0
266	0	0
267	0	0
268	0	0
269	0	0
270	0	0
271	0	0
272	0	0
273	0	0
274	0	0
275	0	0
276	0	0
277	0	0
278	0	0
279	0	0
280	0	0
281	0	0
282	0	0
283	0	0
284	0	0
285	0	0
286	0	0

287	0	0
288	0	0
289	0	0
290	0	0
291	0	0
292	0	0
293	0	0
294	0	0
295	0	0
296	0	0
297	0	0
298	0	0
299	0	0
300	0	0
301	0	0
302	0	0
303	0	0
304	0	0
305	0	0
306	0	0
307	0	0
308	0	0
309	0	0
310	0	0
311	0	0
312	0	0
313	0	0
314	0	0
315	0	0
316	0	0
317	0	0
318	0	0
319	0	0
320	0	0
321	0	0
322	0	0
323	0	0
324	0	0
325	0	0
326	0	0
327	0	0
328	0	0
329	0	0
330	0	0
331	0	0
332	0	0
333	0	0
334	0	0
335	0	0

336	0	0
337	0	0
338	0	0
339	0	0
340	0	0
341	0	0
342	0	0
343	0	0
344	0	0
345	0	0
346	0	0
347	0	0
348	0	0
349	0	0
350	0	0
351	0	0
352	0	0
353	0	0
354	0	0
355	0	0
356	0	0
357	0	0
358	0	0
359	0	0
360	0	0

Aegis ABS 2004-4 - CashflowsNIM

Period	Date	Principal	Interest	Cash Flow	Balance	Sched Princ	Unsched Princ	Prepay Penalty
Total		44,300,000.00	1,830,453.78	46,130,453.78		0	44,300,000.00	0
0	27-Aug-04	0	0	0	44,300,000.00	0	0	0
1	25-Sep-04	2,501,651.41	153,819.44	2,655,470.85	41,798,348.59	0	2,501,651.41	0
2	25-Oct-04	2,403,979.56	174,159.79	2,578,139.35	39,394,369.03	0	2,403,979.56	0
3	25-Nov-04	2,405,298.11	164,143.20	2,569,441.31	36,989,070.92	0	2,405,298.11	0
4	25-Dec-04	2,398,424.94	154,121.13	2,552,546.07	34,590,645.98	0	2,398,424.94	0
5	25-Jan-05	2,380,553.27	144,127.69	2,524,680.96	32,210,092.72	0	2,380,553.27	0
6	25-Feb-05	2,398,546.60	134,208.72	2,532,755.32	29,811,546.12	0	2,398,546.60	0
7	25-Mar-05	2,428,311.57	124,214.78	2,552,526.35	27,383,234.55	0	2,428,311.57	0
8	25-Apr-05	2,366,518.45	114,096.81	2,480,615.26	25,016,716.10	0	2,366,518.45	0
9	25-May-05	2,389,893.01	104,236.32	2,494,129.33	22,626,823.09	0	2,389,893.01	0
10	25-Jun-05	2,376,568.84	94,278.43	2,470,847.27	20,250,254.25	0	2,376,568.84	0
11	25-Jul-05	2,380,143.82	84,376.06	2,464,519.88	17,870,110.43	0	2,380,143.82	0
12	25-Aug-05	2,316,000.97	74,458.79	2,390,459.76	15,554,109.46	0	2,316,000.97	0
13	25-Sep-05	2,172,330.69	64,808.79	2,237,139.48	13,381,778.76	0	2,172,330.69	0
14	25-Oct-05	2,054,998.10	55,757.41	2,110,755.51	11,326,780.67	0	2,054,998.10	0
15	25-Nov-05	1,839,553.87	47,194.92	1,886,748.79	9,487,226.80	0	1,839,553.87	0
16	25-Dec-05	1,687,160.50	39,530.11	1,726,690.61	7,800,066.30	0	1,687,160.50	0
17	25-Jan-06	1,565,491.45	32,500.28	1,597,991.72	6,234,574.86	0	1,565,491.45	0
18	25-Feb-06	1,461,157.60	25,977.40	1,487,135.00	4,773,417.25	0	1,461,157.60	0
19	25-Mar-06	1,460,255.84	19,889.24	1,480,145.08	3,313,161.41	0	1,460,255.84	0
20	25-Apr-06	1,357,400.91	13,804.84	1,371,205.74	1,955,760.51	0	1,357,400.91	0
21	25-May-06	1,331,607.15	8,149.00	1,339,756.16	624,153.35	0	1,331,607.15	0
22	25-Jun-06	624,153.35	2,600.64	626,753.99	0	0	624,153.35	0

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

<i>Princ Writedown</i>	<i>Gross Writedown</i>	<i>Accum Gross Writedown</i>	<i>Accrued Interest</i>	<i>Interest Shortfall</i>	<i>Accum Interest Shortfall</i>
0	0		1,830,453.78	0	
0	0	0	0	0	0
0	0	0	153,819.44	0	0
0	0	0	174,159.79	0	0
0	0	0	164,143.20	0	0
0	0	0	154,121.13	0	0
0	0	0	144,127.69	0	0
0	0	0	134,208.72	0	0
0	0	0	124,214.78	0	0
0	0	0	114,096.81	0	0
0	0	0	104,236.32	0	0
0	0	0	94,278.43	0	0
0	0	0	84,376.06	0	0
0	0	0	74,458.79	0	0
0	0	0	64,808.79	0	0
0	0	0	55,757.41	0	0
0	0	0	47,194.92	0	0
0	0	0	39,530.11	0	0
0	0	0	32,500.28	0	0
0	0	0	25,977.40	0	0
0	0	0	19,889.24	0	0
0	0	0	13,804.84	0	0
0	0	0	8,149.00	0	0
0	0	0	2,600.64	0	0

ely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary descri
nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as describec
s. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to by nor shall there be any sale of securi
accepted prior to the delivery of a final prospectus relating to the securites.

Coupon Effective Coupon

0	0
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5
5	5

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

Aegis 2004-4**FOR INTERNAL DISTRIBUTION ONLY**

Prepayment Speed	100% Pricing	100% Pricing
Losses	CDR	CDR
Loss Severity	60%	60%
Lag	6	6
LIBOR	FWD	FWD + 200
Triggers	Fail	Fail
Optional Redemption	To Maturity	To Maturity

Class B1

WAL	0	14.10	14.40
Cum Loss		12.58%	11.56%
Cum Default		20.86%	19.17%
CDR Multiple		7.48 CDR	6.75 CDR
Writedown		0.00%	0.00%

Class B2

WAL		14.31	14.55
Cum Loss		11.72%	10.79%
Cum Default		19.44%	17.89%
CDR Multiple		6.87 CDR	6.22 CDR
Writedown		0.00%	0.00%

Class B3

WAL		14.57	14.57
Cum Loss		11.13%	10.25%
Cum Default		18.46%	17.00%
CDR Multiple		6.46 CDR	5.86 CDR
Writedown		0.00%	0.00%

This information is being provided in response to your specific request for information. The information is being provided by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities. The underlying assets has not been independently verified by CSFBC. CSFBC is not acting as agent for the transaction. All information contained herein is preliminary, limited in nature and subject to correction. The above referenced security will actually perform as described in any scenario. The above analysis is for informational purposes only and should not be used as a basis for any investment decision with respect to the security should be made by you based solely upon the information presented. This information shall not constitute an offer to sell or solicitation of an offer to buy in any jurisdiction in which such offer, solicitation or sale would be unlawful prior to registration or qualification under the securities laws of any jurisdiction. The securities may not be sold nor may an offer to buy be accepted prior to the delivery of a prospectus.

Information has been prepared and furnished to you solely by
or any of its affiliates. The preliminary description of the under-
the Issuer or its affiliates in connection with the proposed
completion or amendment. CSFBC makes no representation that
analysis alone is not intended to be a prospectus and any
information contained in the final prospectus. Under no
circumstances shall there be any sale of securities in
or qualification under the securities laws of such
country of a final prospectus relating to the securities.

Aegis ABS 2004-4 - Price/Yield - NIM

Balance	\$44,300,000.00
Coupon	5
Settle	8/31/2004

Price = 99.8167

	100%
85%	5.27
	0.88
	09/25/2004 - 12/25/2006
	0.00%
	5.00%
	1.60%
100%	5.25
	0.99
	09/25/2004 - 12/25/2011
	0.00%
	5.00%
	4.86%
115%	5.23
	1.14
	09/25/2004 - 06/25/2011
	0.00%
	4.99%
	4.78%
130%	5.22
	1.20
	09/25/2004 - 12/25/2010
	0.00%
	4.83%
	4.66%
150%	5.22
	1.22
	09/25/2004 - 01/25/2010
	0.00%
	4.52%
	4.30%

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 herein. This information is not to be relied upon for any purpose other than the one intended. The securities may not be sold in any jurisdiction where it is unlawful prior to registration or qualification under the securities laws of such jurisdiction. The securities may not be sold in any jurisdiction where it is unlawful prior to registration or qualification under the securities laws of such jurisdiction.

DEFAULT

125%	150%	175%	200%
5.20	5.15	-16.71	-20.46
1.33	2.20	0.71	0.69
09/25/2004 - 08/25/2013	09/25/2004 - 04/25/2017	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
0.00%	0.00%	17.81%	20.42%
6.25%	7.50%	8.75%	10.00%
6.22%	7.50%	8.75%	10.00%
5.18	-13.04	-17.02	-20.34
1.56	0.73	0.71	0.69
09/25/2004 - 03/25/2014	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
0.00%	15.15%	18.03%	20.35%
6.25%	7.50%	8.75%	9.98%
6.25%	7.50%	8.75%	9.98%
0.14	-13.76	-17.30	-20.03
0.76	0.72	0.70	0.69
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
11.81%	15.66%	18.22%	20.15%
6.19%	7.34%	8.45%	9.51%
6.19%	7.34%	8.45%	9.51%
-6.58	-14.35	-17.46	-19.88
0.74	0.72	0.70	0.69
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
13.15%	16.08%	18.33%	20.05%
5.92%	6.96%	7.95%	8.89%
5.92%	6.96%	7.95%	8.89%
-7.73	-15.27	-17.81	-19.85
0.73	0.71	0.70	0.69
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
14.25%	16.69%	18.53%	19.98%
5.47%	6.37%	7.21%	8.01%
5.47%	6.37%	7.21%	8.01%

d and furnished to you solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of it
 1 is preliminary, limited in nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security
 ined in the final prospectus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to by r
 or may an offer to buy be accepted prior to the delivery of a final prospectus relating to the securities.

250%

-25.82	Yield
0.65	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
24.03%	Principal Writedown
12.50%	Total Collat Loss (NIM Life)
12.50%	Total Collat Loss (NIM Residual Life)
-24.89	Yield
0.66	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
23.48%	Principal Writedown
12.32%	Total Collat Loss (NIM Life)
12.32%	Total Collat Loss (NIM Residual Life)
-24.19	Yield
0.67	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
23.05%	Principal Writedown
11.52%	Total Collat Loss (NIM Life)
11.52%	Total Collat Loss (NIM Residual Life)
-23.61	Yield
0.67	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
22.67%	Principal Writedown
10.62%	Total Collat Loss (NIM Life)
10.62%	Total Collat Loss (NIM Residual Life)
-23.03	Yield
0.67	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
22.23%	Principal Writedown
9.50%	Total Collat Loss (NIM Life)
9.50%	Total Collat Loss (NIM Residual Life)

ts affiliates. The preliminary description of the under-lying assests has not been independently verified by CSFBC. CSFBC is not
y will actually perform as described in any scenario. The above analysis alone is not intended to be a prospectus
nor shall there be any sale of securities in any jurisdiction in which such offer, solicitation or sale would be

TLAA NIM CASH FLOW TEMPLATE

Distribution Date	Deal	Age	Total		Forward LIBOR Curves			(A)		(B)		(A)-(B)=(C)		(D)		(E)		(F)		(G)	
			Underlying		1 Month LIBOR	3 Month LIBOR	6 Month LIBOR	Gross Excess Spread	- Losses		Net Excess Spread	Cap Cash Flow	LIBOR Cap Notional	+ Prepay Penalties	+ O/C Re/Deposits	- NIM Interest					
			Collateral	Balance					Realized	Loss Amount											
25-Sep-04		0	831,690,751.93		1.6	1.71	1.92		0	2,543,666.87	0	0	95,788.00	0	153,819.44	0	0	0	0		
25-Oct-04		2	818,900,509.33		1.7454	1.8521	2.0522		0	2,406,559.50	0	0	126,695.04	0	174,275.11	0	0	0	0		
25-Nov-04		3	809,889,054.13		1.8682	1.9658	2.1583		0	2,368,863.15	0	0	157,762.99	0	164,446.03	0	0	0	0		
25-Dec-04		4	799,122,362.48		1.9449	2.1255	2.2579		0	2,316,896.21	0	0	189,144.28	0	154,520.28	0	0	0	0		
25-Jan-05		5	786,495,479.04		2.1165	2.2441	2.3628		0	2,345,084.82	0	0	223,124.99	0	144,472.28	0	0	0	0		
25-Feb-05		6	772,037,871.35		2.3029	2.4491	2.5698		0	2,332,865.94	0	0	256,589.68	0	134,373.37	0	0	0	0		
25-Mar-05		7	755,793,078.96		2.3121	2.3817	2.5425		0	2,320,535.70	0	0	289,373.17	0	124,185.53	0	0	0	0		
25-Apr-05		8	737,818,329.34		2.3339	2.465	2.6218		0	2,220,359.55	0	0	321,189.97	0	113,828.35	0	0	0	0		
25-May-05		9	718,166,358.51		2.4947	2.5811	2.7207		0	2,173,432.39	0	0	352,125.77	0	103,712.84	0	0	0	0		
25-Jun-05		10	696,819,729.00		2.5642	2.6823	2.7956		0	2,063,909.44	0	0	383,951.69	0	93,621.82	0	0	0	0		
25-Jul-05		11	673,748,945.45		2.6588	2.7611	2.8773		0	1,956,058.20	0	0	412,031.05	0	83,812.49	0	0	0	0		
25-Aug-05		12	651,038,073.37		2.8115	2.8402	2.9631		0	1,782,219.06	0	0	342,693.11	0	74,294.67	0	0	0	0		
25-Sep-05		13	629,229,033.15		2.7971	2.8891	3.0278		0	1,604,565.00	0	0	332,704.94	0	65,750.43	0	0	0	0		
25-Oct-05		14	608,229,099.76		2.8836	2.9739	3.1093		0	1,437,782.78	0	0	324,069.62	0	57,952.43	0	0	0	0		
25-Nov-05		15	588,018,030.56		2.971	3.0611	3.1961		0	1,242,075.90	0	0	314,700.78	0	50,852.85	0	0	0	0		
25-Dec-05		16	568,393,425.07		3.0505	3.1433	3.2766		0	1,090,473.21	0	0	305,542.19	0	44,578.17	0	0	0	0		
25-Jan-06		17	549,344,115.90		3.222	3.3222	3.3594		0	918,731.55	0	0	296,592.09	0	38,947.18	0	0	0	0		
25-Feb-06		18	530,860,183.30		3.2178	3.3071	3.4427		0	769,271.67	0	0	287,849.71	0	34,046.59	0	0	0	0		
25-Mar-06		19	512,932,696.79		3.2965	3.3871	3.5238		0	695,204.16	0	0	279,314.69	0	29,758.17	0	0	0	0		
25-Apr-06		20	495,553,203.97		3.377	3.4659	3.5867		0	632,802.30	0	0	270,986.95	0	25,821.67	0	0	0	0		
25-May-06		21	478,713,137.75		3.4584	3.5485	3.648		0	592,826.42	0	0	262,866.42	0	22,588.58	0	0	0	0		
25-Jun-06		22	462,382,462.49		3.5357	3.6256	3.7065		0	545,235.55	0	0	255,015.41	0	19,736.51	0	0	0	0		
25-Jul-06		23	435,834,784.80		3.616	3.6724	3.7661		0	500,341.56	0	0	242,410.98	0	17,347.70	0	0	0	0		
25-Aug-06		24	404,609,986.27		3.6924	3.713	3.82		0	4,017,619.67	0	0	84,786.62	0	14,104.31	0	0	0	0		
25-Sep-06		25	369,584,358.91		3.7432	3.7519	3.8725		0	4,027,511.05	0	0	82,091.42	0	10,761.46	0	0	0	0		
25-Oct-06		26	341,561,164.81		3.7432	3.8251	3.944		0	4,030,966.67	0	0	79,473.77	0	8,567.86	0	0	0	0		
25-Nov-06		27	317,231,830.33		3.8088	3.8878	4.0063		0	4,006,871.65	0	0	76,937.49	0	6,952.75	0	0	0	0		
25-Dec-06		28	296,939,618.69		3.8799	3.9613	4.0755		0	4,0755	0	0	74,480.09	0	5,976.04	0	0	0	0		
25-Jan-07		29	279,709,596.55		3.949	4.0261	4.1465		0	4,055	0	0	71,774.59	0	5,332.89	0	0	0	0		
25-Feb-07		30	264,875,115.58		4.0099	4.0869	4.2055		0	4,2055	0	0	69,480.36	0	5,056.05	0	0	0	0		
25-Mar-07		31	251,954,732.33		4.0728	4.1521	4.2716		0	4,2716	0	0	67,195.23	0	4,787.62	0	0	0	0		
25-Apr-07		32	241,221,964.28		4.1364	4.218	4.302		0	4,302	0	0	65,049.74	0	4,527.59	0	0	0	0		
25-May-07		33	231,144,754.42		4.2004	4.2791	4.3311		0	4,3311	0	0	62,971.17	0	4,275.41	0	0	0	0		
25-Jun-07		34	221,845,676.63		4.2668	4.3427	4.3586		0	4,3586	0	0	61,006.10	0	4,030.85	0	0	0	0		
25-Jul-07		35	210,755,790.08		4.3309	4.3408	4.3857		0	4,3857	0	0	11,609.31	0	3,793.45	0	0	0	0		
25-Aug-07		36	199,035,144.71		4.3891	4.3357	4.4067		0	4,4067	0	0	0.00	0	0	0	0	0	0		
25-Sep-07		37	188,681,463.26		4.2604	4.3264	4.43		0	4,43	0	0	0.00	0	0	0	0	0	0		
25-Oct-07		38	179,330,117.75		4.3123	4.3793	4.4791		0	4,4791	0	0	0.00	0	0	0	0	0	0		
25-Nov-07		39	170,829,245.86		4.3619	4.4286	4.5281		0	4,5281	0	0	0.00	0	0	0	0	0	0		
25-Dec-07		40	163,175,687.26		4.4131	4.4818	4.5776		0	4,5776	0	0	0.00	0	0	0	0	0	0		
25-Jan-08		41	155,933,027.11		4.4637	4.5288	4.6287		0	4,6287	0	0	0.00	0	0	0	0	0	0		
25-Feb-08		42	149,060,839.47		4.5142	4.5769	4.6753		0	4,6753	0	0	0.00	0	0	0	0	0	0		
25-Mar-08		43	142,485,377.69		4.5624	4.6302	4.7271		0	4,7271	0	0	0.00	0	0	0	0	0	0		
25-Apr-08		44	136,194,439.92		4.6085	4.6739	4.7499		0	4,7499	0	0	0.00	0	0	0	0	0	0		
25-May-08		45	130,176,260.38		4.6539	4.7191	4.7718		0	4,7718	0	0	0.00	0	0	0	0	0	0		
25-Jun-08		46	124,419,492.70		4.7009	4.768	4.794		0	4,794	0	0	0.00	0	0	0	0	0	0		
25-Jul-08		47	118,913,204.10		4.7466	4.769	4.8131		0	4,8131	0	0	0.00	0	0	0	0	0	0		
25-Aug-08		48	113,647,573.97		4.7945	4.7671	4.8322		0	4,8322	0	0	0.00	0	0	0	0	0	0		
25-Sep-08		49	108,611,706.69		4.7041	4.7626	4.851		0	4,851	0	0	0.00	0	0	0	0	0	0		
25-Oct-08		50	103,795,861.73		4.7408	4.7992	4.8853		0	4,8853	0	0	0.00	0	0	0	0	0	0		
25-Nov-08		51	99,190,678.87		4.7812	4.8384	4.9242		0	4,9242	0	0	0.00	0	0	0	0	0	0		
25-Dec-08		52	94,787,165.72		4.8198	4.8787	4.965		0	4,965	0	0	0.00	0	0	0	0	0	0		

25-Mar-14	115	5,587,446.47	5.9834	6.0244	6.0822	16,510.66	23,473.88	0	0.00	0
25-Apr-14	116	5,351,795.27	5.9933	6.0323	6.0871	15,498.82	22,741.58	0	0.00	0
25-May-14	117	5,126,344.37	6.001	6.0398	6.0904	14,548.08	22,026.55	0	0.00	0
25-Jun-14	118	4,924,270.30	6.0097	6.0486	6.0951	0	34,983.59	0	0.00	0
25-Jul-14	119	4,730,104.80	6.0172	6.0486	6.0974	0	33,578.62	0	0.00	0
25-Aug-14	120	4,543,545.15	6.0266	6.0482	6.101	0	32,267.56	0	0.00	0
25-Sep-14	121	4,364,288.86	6.0097	6.0473	6.1039	0	30,970.84	0	0.00	0
25-Oct-14	122	4,192,051.11	6.0097	6.0473	6.1039	0	29,725.85	0	0.00	0
25-Nov-14	123	4,026,558.22	6.0097	6.0473	6.1039	0	28,530.60	0	0.00	0
25-Dec-14	124	3,867,547.14	6.0097	6.0473	6.1039	0	27,363.11	0	0.00	0
25-Jan-15	125	3,714,765.08	6.0097	6.0473	6.1039	0	26,281.52	0	0.00	0
25-Feb-15	126	3,567,969.55	6.0097	6.0473	6.1039	0	25,226.91	0	0.00	0
25-Mar-15	127	3,426,926.54	6.0097	6.0473	6.1039	0	24,211.47	0	0.00	0
25-Apr-15	128	3,291,411.67	6.0097	6.0473	6.1039	0	23,236.62	0	0.00	0
25-May-15	129	3,161,209.27	6.0097	6.0473	6.1039	0	22,300.75	0	0.00	0
25-Jun-15	130	3,036,112.08	6.0097	6.0473	6.1039	0	21,402.31	0	0.00	0
25-Jul-15	131	2,915,920.89	6.0097	6.0473	6.1039	0	20,539.80	0	0.00	0
25-Aug-15	132	2,800,444.28	6.0097	6.0473	6.1039	0	19,711.79	0	0.00	0
25-Sep-15	133	2,689,498.26	6.0097	6.0473	6.1039	0	18,916.92	0	0.00	0
25-Oct-15	134	2,582,906.00	6.0097	6.0473	6.1039	0	18,153.85	0	0.00	0
25-Nov-15	135	2,480,497.58	6.0097	6.0473	6.1039	0	17,421.32	0	0.00	0
25-Dec-15	136	2,382,109.67	6.0097	6.0473	6.1039	0	16,718.12	0	0.00	0
25-Jan-16	137	2,287,585.32	6.0097	6.0473	6.1039	0	16,043.06	0	0.00	0
25-Feb-16	138	2,196,773.68	6.0097	6.0473	6.1039	0	15,395.04	0	0.00	0
25-Mar-16	139	2,109,529.77	6.0097	6.0473	6.1039	0	14,772.98	0	0.00	0
25-Apr-16	140	2,025,714.26	6.0097	6.0473	6.1039	0	14,175.83	0	0.00	0
25-May-16	141	1,945,193.25	6.0097	6.0473	6.1039	0	13,602.61	0	0.00	0
25-Jun-16	142	1,867,838.06	6.0097	6.0473	6.1039	0	13,052.36	0	0.00	0
25-Jul-16	143	1,793,525.01	6.0097	6.0473	6.1039	0	12,524.17	0	0.00	0
25-Aug-16	144	1,722,135.23	6.0097	6.0473	6.1039	0	12,017.15	0	0.00	0
25-Sep-16	145	1,653,554.49	6.0097	6.0473	6.1039	0	11,530.47	0	0.00	0
25-Oct-16	146	1,587,673.01	6.0097	6.0473	6.1039	0	11,063.30	0	0.00	0
25-Nov-16	147	1,524,385.29	6.0097	6.0473	6.1039	0	10,614.87	0	0.00	0
25-Dec-16	148	1,463,589.92	6.0097	6.0473	6.1039	0	10,184.44	0	0.00	0
25-Jan-17	149	1,405,189.47	6.0097	6.0473	6.1039	0	9,771.29	0	0.00	0
25-Feb-17	150	1,349,090.26	6.0097	6.0473	6.1039	0	9,374.72	0	0.00	0
25-Mar-17	151	1,295,202.31	6.0097	6.0473	6.1039	0	8,994.07	0	0.00	0
25-Apr-17	152	1,243,439.11	6.0097	6.0473	6.1039	0	8,628.72	0	0.00	0
25-May-17	153	1,193,717.54	6.0097	6.0473	6.1039	0	8,278.04	0	0.00	0
25-Jun-17	154	1,145,957.71	6.0097	6.0473	6.1039	0	7,941.46	0	0.00	0
25-Jul-17	155	1,100,082.83	6.0097	6.0473	6.1039	0	7,618.40	0	0.00	0
25-Aug-17	156	1,056,019.13	6.0097	6.0473	6.1039	0	7,308.34	0	0.00	0
25-Sep-17	157	1,013,695.70	6.0097	6.0473	6.1039	0	7,010.74	0	0.00	0
25-Oct-17	158	973,044.38	6.0097	6.0473	6.1039	0	6,725.12	0	0.00	0
25-Nov-17	159	933,999.70	6.0097	6.0473	6.1039	0	6,450.99	0	0.00	0
25-Dec-17	160	896,498.71	6.0097	6.0473	6.1039	0	6,187.90	0	0.00	0
25-Jan-18	161	860,480.93	6.0097	6.0473	6.1039	0	5,935.40	0	0.00	0
25-Feb-18	162	825,888.23	6.0097	6.0473	6.1039	0	5,693.07	0	0.00	0
25-Mar-18	163	792,664.76	6.0097	6.0473	6.1039	0	5,460.50	0	0.00	0
25-Apr-18	164	760,756.83	6.0097	6.0473	6.1039	0	5,237.31	0	0.00	0
25-May-18	165	730,112.85	6.0097	6.0473	6.1039	0	5,023.12	0	0.00	0
25-Jun-18	166	700,683.24	6.0097	6.0473	6.1039	0	4,817.56	0	0.00	0
25-Jul-18	167	672,420.37	6.0097	6.0473	6.1039	0	4,620.30	0	0.00	0
25-Aug-18	168	645,278.45	6.0097	6.0473	6.1039	0	4,431.00	0	0.00	0
25-Sep-18	169	619,213.48	6.0097	6.0473	6.1039	0	4,249.34	0	0.00	0
25-Oct-18	170	594,183.18	6.0097	6.0473	6.1039	0	4,075.02	0	0.00	0
25-Nov-18	171	570,146.91	6.0097	6.0473	6.1039	0	3,907.75	0	0.00	0
25-Dec-18	172	547,065.63	6.0097	6.0473	6.1039	0	3,747.23	0	0.00	0
25-Jan-19	173	524,901.83	6.0097	6.0473	6.1039	0	3,593.20	0	0.00	0
25-Feb-19	174	503,619.43	6.0097	6.0473	6.1039	0	3,445.41	0	0.00	0
25-Mar-19	175	483,183.79	6.0097	6.0473	6.1039	0	3,303.60	0	0.00	0
25-Apr-19	176	463,561.62	6.0097	6.0473	6.1039	0	3,167.52	0	0.00	0

25-May-19	177	444,720.91	6.0097	6.0473	6.1039	0	3,036.96	0	0.00	0
25-Jun-19	178	424,963.80	6.0097	6.0473	6.1039	0	2,911.89	0	0.00	0
25-Jul-19	179	400,376.29	6.0097	6.0473	6.1039	0	2,763.03	0	0.00	0
25-Aug-19	180	384,040.92	6.0097	6.0473	6.1039	0	2,628.91	0	0.00	0
25-Sep-19	181	368,358.22	6.0097	6.0473	6.1039	0	2,520.08	0	0.00	0
25-Oct-19	182	353,302.46	6.0097	6.0473	6.1039	0	2,415.67	0	0.00	0
25-Nov-19	183	338,848.90	6.0097	6.0473	6.1039	0	2,315.51	0	0.00	0
25-Dec-19	184	324,973.77	6.0097	6.0473	6.1039	0	2,219.42	0	0.00	0
25-Jan-20	185	311,654.25	6.0097	6.0473	6.1039	0	2,127.24	0	0.00	0
25-Feb-20	186	298,868.40	6.0097	6.0473	6.1039	0	2,038.82	0	0.00	0
25-Mar-20	187	286,595.12	6.0097	6.0473	6.1039	0	1,953.99	0	0.00	0
25-Apr-20	188	274,814.17	6.0097	6.0473	6.1039	0	1,872.63	0	0.00	0
25-May-20	189	263,506.09	6.0097	6.0473	6.1039	0	1,794.58	0	0.00	0
25-Jun-20	190	252,652.17	6.0097	6.0473	6.1039	0	1,719.72	0	0.00	0
25-Jul-20	191	242,234.44	6.0097	6.0473	6.1039	0	1,647.91	0	0.00	0
25-Aug-20	192	232,235.65	6.0097	6.0473	6.1039	0	1,579.04	0	0.00	0
25-Sep-20	193	222,639.21	6.0097	6.0473	6.1039	0	1,512.98	0	0.00	0
25-Oct-20	194	213,429.19	6.0097	6.0473	6.1039	0	1,449.62	0	0.00	0
25-Nov-20	195	204,590.27	6.0097	6.0473	6.1039	0	1,388.86	0	0.00	0
25-Dec-20	196	196,107.74	6.0097	6.0473	6.1039	0	1,330.58	0	0.00	0
25-Jan-21	197	187,967.47	6.0097	6.0473	6.1039	0	1,274.69	0	0.00	0
25-Feb-21	198	180,155.89	6.0097	6.0473	6.1039	0	1,221.09	0	0.00	0
25-Mar-21	199	172,659.94	6.0097	6.0473	6.1039	0	1,169.69	0	0.00	0
25-Apr-21	200	165,467.10	6.0097	6.0473	6.1039	0	1,120.40	0	0.00	0
25-May-21	201	158,565.32	6.0097	6.0473	6.1039	0	1,073.14	0	0.00	0
25-Jun-21	202	151,943.05	6.0097	6.0473	6.1039	0	1,027.81	0	0.00	0
25-Jul-21	203	145,589.16	6.0097	6.0473	6.1039	0	984.35	0	0.00	0
25-Aug-21	204	139,492.98	6.0097	6.0473	6.1039	0	942.68	0	0.00	0
25-Sep-21	205	133,644.25	6.0097	6.0473	6.1039	0	902.73	0	0.00	0
25-Oct-21	206	128,033.12	6.0097	6.0473	6.1039	0	864.42	0	0.00	0
25-Nov-21	207	122,650.13	6.0097	6.0473	6.1039	0	827.69	0	0.00	0
25-Dec-21	208	117,486.19	6.0097	6.0473	6.1039	0	792.48	0	0.00	0
25-Jan-22	209	112,532.55	6.0097	6.0473	6.1039	0	758.72	0	0.00	0
25-Feb-22	210	107,780.83	6.0097	6.0473	6.1039	0	726.36	0	0.00	0
25-Mar-22	211	103,222.96	6.0097	6.0473	6.1039	0	695.33	0	0.00	0
25-Apr-22	212	98,851.22	6.0097	6.0473	6.1039	0	665.59	0	0.00	0
25-May-22	213	94,658.15	6.0097	6.0473	6.1039	0	637.08	0	0.00	0
25-Jun-22	214	90,636.61	6.0097	6.0473	6.1039	0	609.76	0	0.00	0
25-Jul-22	215	86,779.74	6.0097	6.0473	6.1039	0	583.57	0	0.00	0
25-Aug-22	216	83,080.96	6.0097	6.0473	6.1039	0	558.46	0	0.00	0
25-Sep-22	217	79,533.92	6.0097	6.0473	6.1039	0	534.40	0	0.00	0
25-Oct-22	218	76,132.54	6.0097	6.0473	6.1039	0	511.34	0	0.00	0
25-Nov-22	219	72,871.00	6.0097	6.0473	6.1039	0	489.25	0	0.00	0
25-Dec-22	220	69,743.66	6.0097	6.0473	6.1039	0	468.07	0	0.00	0
25-Jan-23	221	66,745.15	6.0097	6.0473	6.1039	0	447.78	0	0.00	0
25-Feb-23	222	63,870.29	6.0097	6.0473	6.1039	0	428.33	0	0.00	0
25-Mar-23	223	61,114.11	6.0097	6.0473	6.1039	0	409.70	0	0.00	0
25-Apr-23	224	58,471.83	6.0097	6.0473	6.1039	0	391.84	0	0.00	0
25-May-23	225	55,938.87	6.0097	6.0473	6.1039	0	374.74	0	0.00	0
25-Jun-23	226	53,510.83	6.0097	6.0473	6.1039	0	358.35	0	0.00	0
25-Jul-23	227	51,183.47	6.0097	6.0473	6.1039	0	342.65	0	0.00	0
25-Aug-23	228	48,952.73	6.0097	6.0473	6.1039	0	327.61	0	0.00	0
25-Sep-23	229	46,814.72	6.0097	6.0473	6.1039	0	313.20	0	0.00	0
25-Oct-23	230	44,765.68	6.0097	6.0473	6.1039	0	299.40	0	0.00	0
25-Nov-23	231	42,802.03	6.0097	6.0473	6.1039	0	286.18	0	0.00	0
25-Dec-23	232	40,920.30	6.0097	6.0473	6.1039	0	273.52	0	0.00	0
25-Jan-24	233	39,117.18	6.0097	6.0473	6.1039	0	261.39	0	0.00	0
25-Feb-24	234	37,389.48	6.0097	6.0473	6.1039	0	249.77	0	0.00	0
25-Mar-24	235	35,734.15	6.0097	6.0473	6.1039	0	238.65	0	0.00	0
25-Apr-24	236	34,148.25	6.0097	6.0473	6.1039	0	228.00	0	0.00	0
25-May-24	237	32,628.95	6.0097	6.0473	6.1039	0	217.80	0	0.00	0
25-Jun-24	238	31,173.55	6.0097	6.0473	6.1039	0	208.04	0	0.00	0

25-Jul-24	239	29,779.45	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Aug-24	240	28,444.16	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Sep-24	241	27,165.27	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Oct-24	242	25,940.49	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Nov-24	243	24,767.60	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Dec-24	244	23,644.49	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jan-25	245	22,569.12	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Feb-25	246	21,539.53	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Mar-25	247	20,553.85	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Apr-25	248	19,610.28	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-May-25	249	18,707.09	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jun-25	250	17,842.61	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jul-25	251	17,015.25	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Aug-25	252	16,223.49	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Sep-25	253	15,469.28	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Oct-25	254	14,747.58	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Nov-25	255	14,057.03	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Dec-25	256	13,396.35	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jan-26	257	12,764.32	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Feb-26	258	12,159.73	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Mar-26	259	11,581.45	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Apr-26	260	11,028.39	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-May-26	261	10,499.50	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jun-26	262	9,993.77	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jul-26	263	9,510.24	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Aug-26	264	9,047.98	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Sep-26	265	8,606.11	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Oct-26	266	8,183.76	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Nov-26	267	7,780.13	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Dec-26	268	7,394.42	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jan-27	269	7,025.89	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Feb-27	270	6,637.48	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Mar-27	271	6,337.81	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Apr-27	272	6,016.25	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-May-27	273	5,709.47	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jun-27	274	5,416.53	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jul-27	275	5,136.85	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Aug-27	276	4,869.87	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Sep-27	277	4,615.04	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Oct-27	278	4,371.84	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Nov-27	279	4,139.78	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Dec-27	280	3,918.39	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jan-28	281	3,707.20	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Feb-28	282	3,505.78	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Mar-28	283	3,313.71	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Apr-28	284	3,130.59	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-May-28	285	2,956.03	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jun-28	286	2,789.66	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jul-28	287	2,631.12	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Aug-28	288	2,480.09	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Sep-28	289	2,336.22	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Oct-28	290	2,199.21	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Nov-28	291	2,068.76	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Dec-28	292	1,944.58	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jan-29	293	1,826.40	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Feb-29	294	1,713.95	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Mar-29	295	1,613.61	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Apr-29	296	1,518.09	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-May-29	297	1,427.17	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jun-29	298	1,340.65	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Jul-29	299	1,258.34	6.0097	6.0473	6.1039	0	0	0	0.00	0
25-Aug-29	300	1,180.04	6.0097	6.0473	6.1039	0	0	0	0.00	0

25-Sep-29	301	1,105.60	6.0097	6.0473	6.1039	7.66	0	0	0.00	0
25-Oct-29	302	1,034.82	6.0097	6.0473	6.1039	7.21	0	0	0.00	0
25-Nov-29	303	967.55	6.0097	6.0473	6.1039	6.77	0	0	0.00	0
25-Dec-29	304	903.64	6.0097	6.0473	6.1039	6.34	0	0	0.00	0
25-Jan-30	305	842.93	6.0097	6.0473	6.1039	5.94	0	0	0.00	0
25-Feb-30	306	785.28	6.0097	6.0473	6.1039	5.56	0	0	0.00	0
25-Mar-30	307	730.54	6.0097	6.0473	6.1039	5.19	0	0	0.00	0
25-Apr-30	308	678.60	6.0097	6.0473	6.1039	4.85	0	0	0.00	0
25-May-30	309	629.32	6.0097	6.0473	6.1039	4.52	0	0	0.00	0
25-Jun-30	310	582.58	6.0097	6.0473	6.1039	4.21	0	0	0.00	0
25-Jul-30	311	538.27	6.0097	6.0473	6.1039	3.92	0	0	0.00	0
25-Aug-30	312	496.28	6.0097	6.0473	6.1039	3.64	0	0	0.00	0
25-Sep-30	313	456.50	6.0097	6.0473	6.1039	3.37	0	0	0.00	0
25-Oct-30	314	418.82	6.0097	6.0473	6.1039	3.12	0	0	0.00	0
25-Nov-30	315	383.16	6.0097	6.0473	6.1039	2.88	0	0	0.00	0
25-Dec-30	316	349.41	6.0097	6.0473	6.1039	2.66	0	0	0.00	0
25-Jan-31	317	317.50	6.0097	6.0473	6.1039	2.45	0	0	0.00	0
25-Feb-31	318	287.33	6.0097	6.0473	6.1039	2.24	0	0	0.00	0
25-Mar-31	319	258.82	6.0097	6.0473	6.1039	2.05	0	0	0.00	0
25-Apr-31	320	231.90	6.0097	6.0473	6.1039	1.87	0	0	0.00	0
25-May-31	321	206.49	6.0097	6.0473	6.1039	1.7	0	0	0.00	0
25-Jun-31	322	182.52	6.0097	6.0473	6.1039	1.54	0	0	0.00	0
25-Jul-31	323	159.93	6.0097	6.0473	6.1039	1.39	0	0	0.00	0
25-Aug-31	324	138.63	6.0097	6.0473	6.1039	1.24	0	0	0.00	0
25-Sep-31	325	118.58	6.0097	6.0473	6.1039	1.11	0	0	0.00	0
25-Oct-31	326	101.53	6.0097	6.0473	6.1039	0.98	0	0	0.00	0
25-Nov-31	327	94.86	6.0097	6.0473	6.1039	0.87	0	0	0.00	0
25-Dec-31	328	88.55	6.0097	6.0473	6.1039	0.81	0	0	0.00	0
25-Jan-32	329	82.56	6.0097	6.0473	6.1039	0.76	0	0	0.00	0
25-Feb-32	330	76.9	6.0097	6.0473	6.1039	0.71	0	0	0.00	0
25-Mar-32	331	71.53	6.0097	6.0473	6.1039	0.66	0	0	0.00	0
25-Apr-32	332	66.45	6.0097	6.0473	6.1039	0.61	0	0	0.00	0
25-May-32	333	61.64	6.0097	6.0473	6.1039	0.57	0	0	0.00	0
25-Jun-32	334	57.1	6.0097	6.0473	6.1039	0.53	0	0	0.00	0
25-Jul-32	335	52.8	6.0097	6.0473	6.1039	0.49	0	0	0.00	0
25-Aug-32	336	48.73	6.0097	6.0473	6.1039	0.45	0	0	0.00	0
25-Sep-32	337	44.89	6.0097	6.0473	6.1039	0.42	0	0	0.00	0
25-Oct-32	338	41.27	6.0097	6.0473	6.1039	0.38	0	0	0.00	0
25-Nov-32	339	37.84	6.0097	6.0473	6.1039	0.35	0	0	0.00	0
25-Dec-32	340	34.61	6.0097	6.0473	6.1039	0.32	0	0	0.00	0
25-Jan-33	341	31.59	6.0097	6.0473	6.1039	0.3	0	0	0.00	0
25-Feb-33	342	28.74	6.0097	6.0473	6.1039	0.27	0	0	0.00	0
25-Mar-33	343	26.05	6.0097	6.0473	6.1039	0.25	0	0	0.00	0
25-Apr-33	344	23.52	6.0097	6.0473	6.1039	0.22	0	0	0.00	0
25-May-33	345	21.14	6.0097	6.0473	6.1039	0.2	0	0	0.00	0
25-Jun-33	346	18.89	6.0097	6.0473	6.1039	0.18	0	0	0.00	0
25-Jul-33	347	16.78	6.0097	6.0473	6.1039	0.16	0	0	0.00	0
25-Aug-33	348	14.8	6.0097	6.0473	6.1039	0.14	0	0	0.00	0
25-Sep-33	349	12.94	6.0097	6.0473	6.1039	0.13	0	0	0.00	0
25-Oct-33	350	11.19	6.0097	6.0473	6.1039	0.11	0	0	0.00	0
25-Nov-33	351	9.55	6.0097	6.0473	6.1039	0.1	0	0	0.00	0
25-Dec-33	352	8.02	6.0097	6.0473	6.1039	0.08	0	0	0.00	0
25-Jan-34	353	6.58	6.0097	6.0473	6.1039	0.07	0	0	0.00	0
25-Feb-34	354	5.23	6.0097	6.0473	6.1039	0.06	0	0	0.00	0
25-Mar-34	355	3.98	6.0097	6.0473	6.1039	0.05	0	0	0.00	0
25-Apr-34	356	2.8	6.0097	6.0473	6.1039	0.03	0	0	0.00	0
25-May-34	357	1.71	6.0097	6.0473	6.1039	0.02	0	0	0.00	0
25-Jun-34	358	0.69	6.0097	6.0473	6.1039	0.02	0	0	0.00	0
25-Jul-34	359	0	6.0097	6.0473	6.1039	0.01	0	0	0.00	0
25-Aug-34	360	0	6.0097	6.0473	6.1039	0	0	0	0.00	0
			6.1786				0	0		0

0	269,806.95
0	256,392.77
0	247,477.46
0	237,057.66
0	227,744.12
0	218,827.21
0	210,227.14
0	201,963.60
0	194,923.49
0	186,394.19
0	179,063.58
0	172,022.45
0	165,254.47
0	158,751.49
0	152,503.15
0	146,493.50
0	140,730.98
0	124,746.10
0	119,829.74
0	115,106.02
0	110,567.42
0	106,206.69
0	102,016.89
0	97,991.34
0	94,123.62
0	90,407.55
0	86,637.23
0	83,406.93
0	80,111.20
0	76,944.78
0	73,902.60
0	70,979.81
0	68,171.75
0	65,473.92
0	62,882.03
0	60,391.92
0	57,999.61
0	55,701.29
0	53,493.28
0	51,372.04
0	49,334.17
0	47,376.43
0	45,495.67
0	43,688.89
0	41,953.18
0	40,285.76
0	38,683.98
0	37,145.24
0	35,667.10
0	34,247.17
0	32,883.17
0	31,572.92
0	30,314.31
0	29,105.33
0	27,944.01
0	26,828.51
0	25,757.01
0	24,727.81
0	23,739.23
0	22,789.70

0	21,877.67
0	22,648.79
0	27,390.55
0	18,964.28
0	18,202.77
0	17,471.43
0	16,769.07
0	16,094.54
0	15,446.76
0	14,824.67
0	14,227.27
0	13,653.58
0	13,102.67
0	12,573.64
0	12,065.64
0	11,577.83
0	11,109.42
0	10,659.65
0	10,227.78
0	9,813.11
0	9,414.96
0	9,032.68
0	8,665.64
0	8,313.24
0	7,974.91
0	7,650.09
0	7,338.24
0	7,038.86
0	6,751.45
0	6,475.55
0	6,210.68
0	5,956.42
0	5,712.36
0	5,478.08
0	5,253.19
0	5,037.34
0	4,830.15
0	4,631.30
0	4,440.43
0	4,257.25
0	4,081.44
0	3,912.72
0	3,750.80
0	3,595.40
0	3,446.28
0	3,303.19
0	3,165.88
0	3,034.12
0	2,907.70
0	2,786.39
0	2,670.01
0	2,558.34
0	2,451.21
0	2,348.43
0	2,249.83
0	2,155.24
0	2,064.51
0	1,977.47
0	1,893.99
0	1,813.91
0	1,737.10
0	1,663.44

0	1,592.79
0	1,525.04
0	1,460.06
0	1,397.75
0	1,338.01
0	1,280.72
0	1,225.78
0	1,173.12
0	1,122.62
0	1,074.21
0	1,027.81
0	983.32
0	940.68
0	899.80
0	857.20
0	819.89
0	784.14
0	749.87
0	717.03
0	685.56
0	655.41
0	626.51
0	598.83
0	572.31
0	546.90
0	522.56
0	499.25
0	476.92
0	455.53
0	435.05
0	415.43
0	396.65
0	378.66
0	361.44
0	344.96
0	329.17
0	314.07
0	299.61
0	285.77
0	272.52
0	259.85
0	247.72
0	236.11
0	225.01
0	214.39
0	204.24
0	194.52
0	185.23
0	176.35
0	167.85
0	159.73
0	151.96
0	144.54
0	137.45
0	130.67
0	124.19
0	111.38
0	105.93
0	100.73
0	95.75
0	91.00
0	86.46

0	82.13
0	77.99
0	74.03
0	70.26
0	66.65
0	63.21
0	59.93
0	56.79
0	53.80
0	50.95
0	48.23
0	45.63
0	43.16
0	40.8
0	38.55
0	36.4
0	34.36
0	32.41
0	30.56
0	28.79
0	27.11
0	25.51
0	23.99
0	22.54
0	21.16
0	18.04
0	7.53
0	7.13
0	6.74
0	6.37
0	6.02
0	5.69
0	5.38
0	5.07
0	4.79
0	4.52
0	4.26
0	4.01
0	3.78
0	3.56
0	3.32
0	3.12
0	2.93
0	2.75
0	2.58
0	2.42
0	2.27
0	2.13
0	1.99
0	1.86
0	1.73
0	1.62
0	1.51
0	1.4
0	1.3
0	1.21
0	1.12
0	1.03
0	0.69
0	0.01

Aegis ABS 2004-4 - Price/Yield - NIM

Balance	\$44,300,000.00
Coupon	5
Settle	8/31/2004

Price = 99.8167

	100%
85%	5.15
	2.15
	09/25/2004 - 02/25/2014
	0.00%
	5.00%
	4.99%
100%	5.16
	1.87
	09/25/2004 - 04/25/2013
	0.00%
	5.00%
	4.97%
115%	5.18
	1.62
	09/25/2004 - 05/25/2012
	0.00%
	4.99%
	4.90%
130%	5.20
	1.38
	09/25/2004 - 01/25/2011
	0.00%
	4.83%
	4.68%
150%	5.22
	1.16
	09/25/2004 - 06/25/2009
	0.00%
	4.52%
	4.07%

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 herein and is not intended to be a recommendation or offer of securities. The securities may not be sold in your jurisdiction prior to registration or qualification under the securities laws of such jurisdiction. The securities may not be sold in your jurisdiction.

DEFAULT

125%	150%	175%	200%
5.12	-26.51	-30.06	-32.68
3.43	0.68	0.66	0.64
09/25/2004 - 05/25/2025	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
0.00%	25.35%	27.67%	29.37%
6.25%	7.50%	8.75%	10.00%
6.25%	7.50%	8.75%	10.00%
0.25	-23.75	-27.10	-29.63
0.83	0.69	0.67	0.65
09/25/2004 - 01/25/2018	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
19.59%	23.40%	25.65%	27.35%
6.25%	7.50%	8.75%	9.98%
6.25%	7.50%	8.75%	9.98%
-6.92	-21.23	-24.40	-26.86
0.73	0.70	0.68	0.67
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
18.62%	21.53%	23.73%	25.41%
6.20%	7.35%	8.45%	9.51%
6.20%	7.35%	8.45%	9.51%
-5.35	-18.88	-21.90	-24.30
0.74	0.71	0.69	0.68
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
16.86%	19.75%	21.89%	23.56%
5.92%	6.96%	7.95%	8.89%
5.92%	6.96%	7.95%	8.89%
1.71	-16.26	-19.14	-21.47
1.20	0.72	0.70	0.69
09/25/2004 - 01/25/2012	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
5.98%	17.66%	19.74%	21.40%
5.48%	6.37%	7.22%	8.02%
5.48%	6.37%	7.22%	8.02%

d and furnished to you solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of it
 1 is preliminary, limited in nature and subject to completion or amendment. CSFBC makes no representation that the above referenc
 ined in the final prospectus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an of
 or may an offer to buy be accepted prior to the delivery of a final prospectus relating to the securities.

250%

-36.60	Yield
0.62	WAL for Princ Pmts
09/25/2004 - 03/25/2007	Principal Window
31.88%	Principal Writedown
12.50%	Total Collat Loss (NIM Life)
12.50%	Total Collat Loss (NIM Residual Life)
-33.39	Yield
0.63	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
29.83%	Principal Writedown
12.32%	Total Collat Loss (NIM Life)
12.32%	Total Collat Loss (NIM Residual Life)
-30.49	Yield
0.65	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
27.88%	Principal Writedown
11.52%	Total Collat Loss (NIM Life)
11.52%	Total Collat Loss (NIM Residual Life)
-27.82	Yield
0.66	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
26.00%	Principal Writedown
10.62%	Total Collat Loss (NIM Life)
10.62%	Total Collat Loss (NIM Residual Life)
-24.89	Yield
0.67	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
23.80%	Principal Writedown
-9.50%	Total Collat Loss (NIM Life)
9.50%	Total Collat Loss (NIM Residual Life)

ts aff

TIAA NIM CASH FLOW TEMPLATE

				Forward LIBOR Curves			(A) Gross Excess	(B) - Losses
				Total			Total	
				Underlying	Collateral		Gross Excess Spread	Realized Loss Amount
Distribution Date	Deal	Age	Balance	1 Month LIBOR	3 Month LIBOR	6 Month LIBOR		
25-Aug-04		0	831,690,751.93					0
25-Sep-04		1	826,164,064.77	4.6	4.71	4.92		0
25-Oct-04		2	818,900,509.33	4.7454	4.8521	5.0522		0
25-Nov-04		3	809,889,054.13	4.8682	4.9858	5.1583		0
25-Dec-04		4	799,122,362.48	4.9449	5.1255	5.2579		0
25-Jan-05		5	786,495,479.04	5.1165	5.2441	5.3628		0
25-Feb-05		6	772,037,871.35	5.3029	5.3219	5.4591		0
25-Mar-05		7	755,793,078.96	5.3121	5.3817	5.5425		0
25-Apr-05		8	737,818,329.34	5.3339	5.465	5.6218		0
25-May-05		9	718,166,358.51	5.4947	5.5811	5.7207		6,660.24
25-Jun-05		10	696,819,729.00	5.5642	5.6823	5.7956		32,850.45
25-Jul-05		11	673,748,945.45	5.6588	5.7611	5.8773		88,552.29
25-Aug-05		12	651,038,073.37	5.8115	5.8402	5.9631		173,308.62
25-Sep-05		13	629,229,033.15	5.7971	5.8891	6.0278		276,709.87
25-Oct-05		14	608,229,099.76	5.8836	5.9739	6.1093		388,148.68
25-Nov-05		15	588,018,030.56	5.971	6.0611	6.1961		497,685.88
25-Dec-05		16	568,393,425.07	6.0505	6.1433	6.2766		598,826.85
25-Jan-06		17	549,344,115.90	6.1339	6.222	6.3594		689,672.58
25-Feb-06		18	530,860,183.30	6.2178	6.3071	6.4427		769,470.55
25-Mar-06		19	512,932,696.79	6.2965	6.3871	6.5238		837,679.46
25-Apr-06		20	495,553,203.97	6.377	6.4659	6.5867		894,230.94
25-May-06		21	478,713,137.75	6.4584	6.5485	6.648		939,628.46
25-Jun-06		22	462,382,462.49	6.5357	6.6256	6.7065		974,680.00
25-Jul-06		23	435,834,791.96	6.616	6.6724	6.7661		1,000,341.56
25-Aug-06		24	404,616,802.81	6.6924	6.713	6.82		1,017,619.67
25-Sep-06		25	369,596,329.30	6.6724	6.7519	6.8725		1,027,511.05
25-Oct-06		26	341,577,219.02	6.7432	6.8251	6.944		1,030,966.67
25-Nov-06		27	317,251,092.82	6.8088	6.8878	7.0063		1,028,871.65
25-Dec-06		28	296,961,573.62	6.8799	6.9613	7.0755		1,022,035.52

25-Jan-07	29	279,733,896.33	6.949	7.0261	7.1465	1,011,189.14
25-Feb-07	30	264,906,467.63	7.0099	7.0869	7.2055	996,985.81
25-Mar-07	31	251,992,398.76	7.0728	7.1521	7.2716	980,004.84
25-Apr-07	32	241,265,677.76	7.1364	7.218	7.302	960,756.58
25-May-07	33	231,193,958.14	7.2004	7.2791	7.3311	939,688.09
25-Jun-07	34	221,899,980.06	7.2668	7.3427	7.3586	917,189.06
25-Jul-07	35	210,814,680.76	7.3309	7.3408	7.3857	893,597.62
25-Aug-07	36	199,102,257.92	7.3891	7.3357	7.4067	869,205.84
25-Sep-07	37	188,756,009.17	7.2604	7.3264	7.43	844,264.97
25-Oct-07	38	179,411,357.34	7.3123	7.3793	7.4791	818,990.15
25-Nov-07	39	170,916,487.81	7.3619	7.4286	7.5281	793,564.70
25-Dec-07	40	163,268,285.36	7.4131	7.4818	7.5776	768,144.07
25-Jan-08	41	156,030,379.08	7.4637	7.5288	7.6287	742,859.29
25-Feb-08	42	149,164,954.30	7.5142	7.5769	7.6753	717,820.05
25-Mar-08	43	142,595,529.69	7.5624	7.6302	7.7271	693,117.46
25-Apr-08	44	136,309,940.23	7.6085	7.6739	7.7499	668,826.51
25-May-08	45	130,296,466.23	7.6539	7.7191	7.7718	645,008.14
25-Jun-08	46	124,543,804.88	7.7009	7.768	7.794	621,711.20
25-Jul-08	47	119,041,064.09	7.7466	7.769	7.8131	598,974.04
25-Aug-08	48	113,778,370.73	7.7945	7.7671	7.8322	576,825.99
25-Sep-08	49	108,744,978.63	7.7041	7.7626	7.851	555,288.64
25-Oct-08	50	103,931,167.95	7.7408	7.7992	7.8853	534,376.93
25-Nov-08	51	99,327,610.50	7.7812	7.8384	7.9242	514,100.10
25-Dec-08	52	94,925,344.06	7.8198	7.8787	7.965	494,462.60
25-Jan-09	53	90,715,761.94	7.857	7.9127	7.9997	475,464.76
25-Feb-09	54	86,690,960.53	7.8951	7.9506	8.0362	457,103.48
25-Mar-09	55	82,842,633.19	7.9298	7.9898	8.0741	439,372.76
25-Apr-09	56	79,163,166.80	7.9661	8.023	8.0977	422,264.21
25-May-09	57	75,645,270.41	8.0044	8.0583	8.121	405,767.44
25-Jun-09	58	72,281,884.82	8.0408	8.0958	8.1469	389,870.47
25-Jul-09	59	69,063,093.44	8.0718	8.1067	8.1656	374,560.01
25-Aug-09	60	65,982,895.88	8.1074	8.1175	8.1888	359,821.75
25-Sep-09	61	63,038,480.60	8.0743	8.1278	8.2085	345,640.60
25-Oct-09	62	60,223,931.49	8.1045	8.1578	8.2364	332,000.87
25-Nov-09	63	57,533,583.39	8.1359	8.1907	8.2673	318,886.47
25-Dec-09	64	54,962,012.35	8.1661	8.2198	8.2978	306,281.05
25-Jan-10	65	52,504,026.16	8.1983	8.2475	8.3268	294,168.13

25-Feb-10	66	50,154,655.15	8.2286	8.2801	8.3582	282,531.21
25-Mar-10	67	47,909,143.27	8.2537	8.3067	8.3844	271,353.83
25-Apr-10	68	45,762,939.45	8.2825	8.3344	8.4043	260,619.71
25-May-10	69	43,712,047.30	8.3111	8.362	8.4243	249,954.36
25-Jun-10	70	41,752,775.42	8.3393	8.3902	8.4424	239,210.90
25-Jul-10	71	39,881,442.40	8.3652	8.4005	8.4592	228,525.50
25-Aug-10	72	38,094,424.19	8.3923	8.4113	8.4776	217,986.55
25-Sep-10	73	36,388,157.02	8.3697	8.4191	8.4937	207,677.42
25-Oct-10	74	34,759,159.68	8.3958	8.4434	8.516	197,656.74
25-Nov-10	75	33,204,048.22	8.4214	8.4696	8.5418	187,965.26
25-Dec-10	76	31,719,545.71	8.4426	8.4921	8.5632	178,630.10
25-Jan-11	77	30,302,488.61	8.4673	8.5135	8.5866	169,667.80
25-Feb-11	78	28,949,965.35	8.4908	8.5382	8.6103	160,951.69
25-Mar-11	79	27,659,229.23	8.5107	8.5587	8.6312	152,432.12
25-Apr-11	80	26,427,579.08	8.535	8.5813	8.6407	144,172.40
25-May-11	81	25,252,382.58	8.5562	8.6039	8.6494	136,210.67
25-Jun-11	82	24,131,088.13	8.5766	8.6241	8.6572	128,570.53
25-Jul-11	83	23,061,232.06	8.5987	8.62	8.6641	121,265.16
25-Aug-11	84	22,040,442.83	8.6148	8.615	8.6718	114,300.07
25-Sep-11	85	21,066,443.07	8.5647	8.6097	8.6776	107,675.08
25-Oct-11	86	20,137,049.98	8.5837	8.6278	8.6946	101,385.87
25-Nov-11	87	19,250,174.60	8.603	8.6469	8.7134	95,425.08
25-Dec-11	88	18,403,820.22	8.6192	8.6643	8.7297	89,783.24
25-Jan-12	89	17,596,080.22	8.6372	8.6806	8.7486	84,449.37
25-Feb-12	90	16,825,135.40	8.6546	8.6978	8.7634	79,411.56
25-Mar-12	91	16,089,251.14	8.6702	8.7139	8.7799	74,657.29
25-Apr-12	92	15,386,774.32	8.6872	8.7322	8.7914	70,173.76
25-May-12	93	14,716,130.11	8.7028	8.7462	8.8005	65,948.11
25-Jun-12	94	14,075,818.78	8.7204	8.7621	8.8105	61,967.59
25-Jul-12	95	13,464,412.49	8.7348	8.7668	8.8204	58,219.66
25-Aug-12	96	12,880,552.13	8.7493	8.7704	8.8285	54,692.10
25-Sep-12	97	12,322,944.17	8.7328	8.7739	8.8384	51,373.09
25-Oct-12	98	11,790,357.65	8.746	8.7876	8.8497	48,251.22
25-Nov-12	99	11,281,621.25	8.7596	8.801	8.8621	45,315.55
25-Dec-12	100	10,795,620.42	8.7731	8.8156	8.8744	42,555.58
25-Jan-13	101	10,331,294.68	8.7862	8.8265	8.8877	39,961.33
25-Feb-13	102	9,887,634.99	8.7999	8.8381	8.899	37,523.26

25-Mar-13	103	9,463,681.22	8.8099	8.8525	8.9132	35,232.32
25-Apr-13	104	9,058,519.74	8.8228	8.8632	8.9331	33,079.92
25-May-13	105	8,671,281.16	8.8332	8.8735	8.9508	31,057.94
25-Jun-13	106	8,301,138.11	8.8457	8.8851	8.9722	29,158.66
25-Jul-13	107	7,947,303.14	8.856	8.9135	8.9898	27,374.81
25-Aug-13	108	7,609,026.79	8.8668	8.9392	9.0084	25,699.50
25-Sep-13	109	7,285,595.63	8.9261	8.9677	9.0279	24,126.25
25-Oct-13	110	6,976,330.50	8.9361	8.9762	9.0361	22,648.93
25-Nov-13	111	6,680,584.81	8.9481	8.9868	9.0457	21,261.78
25-Dec-13	112	6,397,742.87	8.9575	8.9973	9.0565	19,959.35
25-Jan-14	113	6,127,218.41	8.9664	9.0053	9.0642	18,736.52
25-Feb-14	114	5,868,453.08	8.9765	9.0139	9.0726	17,588.46
25-Mar-14	115	5,620,915.04	8.9834	9.0244	9.0822	16,510.66
25-Apr-14	116	5,384,097.70	8.9933	9.0323	9.0871	15,498.82
25-May-14	117	5,157,519.28	9.001	9.0398	9.0904	14,548.08
25-Jun-14	118	4,954,356.41	9.0097	9.0496	9.0951	0
25-Jul-14	119	4,759,139.46	9.0172	9.0486	9.0974	0
25-Aug-14	120	4,571,558.79	9.0266	9.0482	9.101	0
25-Sep-14	121	4,391,316.84	9.0097	9.0473	9.1039	0
25-Oct-14	122	4,218,127.60	9.0097	9.0473	9.1039	0
25-Nov-14	123	4,051,716.21	9.0097	9.0473	9.1039	0
25-Dec-14	124	3,891,818.49	9.0097	9.0473	9.1039	0
25-Jan-15	125	3,738,180.56	9.0097	9.0473	9.1039	0
25-Feb-15	126	3,590,558.41	9.0097	9.0473	9.1039	0
25-Mar-15	127	3,448,717.53	9.0097	9.0473	9.1039	0
25-Apr-15	128	3,312,432.54	9.0097	9.0473	9.1039	0
25-May-15	129	3,181,486.82	9.0097	9.0473	9.1039	0
25-Jun-15	130	3,055,672.18	9.0097	9.0473	9.1039	0
25-Jul-15	131	2,934,788.54	9.0097	9.0473	9.1039	0
25-Aug-15	132	2,818,643.60	9.0097	9.0473	9.1039	0
25-Sep-15	133	2,707,052.56	9.0097	9.0473	9.1039	0
25-Oct-15	134	2,599,837.79	9.0097	9.0473	9.1039	0
25-Nov-15	135	2,496,828.57	9.0097	9.0473	9.1039	0
25-Dec-15	136	2,397,860.84	9.0097	9.0473	9.1039	0
25-Jan-16	137	2,302,776.93	9.0097	9.0473	9.1039	0
25-Feb-16	138	2,211,425.28	9.0097	9.0473	9.1039	0
25-Mar-16	139	2,123,660.24	9.0097	9.0473	9.1039	0

25-Apr-16	140	2,039,341.84	9.0097	9.0473	9.1039	0
25-May-16	141	1,958,335.55	9.0097	9.0473	9.1039	0
25-Jun-16	142	1,880,512.06	9.0097	9.0473	9.1039	0
25-Jul-16	143	1,805,747.11	9.0097	9.0473	9.1039	0
25-Aug-16	144	1,733,921.29	9.0097	9.0473	9.1039	0
25-Sep-16	145	1,664,919.80	9.0097	9.0473	9.1039	0
25-Oct-16	146	1,598,632.33	9.0097	9.0473	9.1039	0
25-Nov-16	147	1,534,952.88	9.0097	9.0473	9.1039	0
25-Dec-16	148	1,473,779.53	9.0097	9.0473	9.1039	0
25-Jan-17	149	1,415,014.39	9.0097	9.0473	9.1039	0
25-Feb-17	150	1,358,563.32	9.0097	9.0473	9.1039	0
25-Mar-17	151	1,304,335.88	9.0097	9.0473	9.1039	0
25-Apr-17	152	1,252,245.14	9.0097	9.0473	9.1039	0
25-May-17	153	1,202,207.57	9.0097	9.0473	9.1039	0
25-Jun-17	154	1,154,142.87	9.0097	9.0473	9.1039	0
25-Jul-17	155	1,107,973.87	9.0097	9.0473	9.1039	0
25-Aug-17	156	1,063,626.43	9.0097	9.0473	9.1039	0
25-Sep-17	157	1,021,029.27	9.0097	9.0473	9.1039	0
25-Oct-17	158	980,113.90	9.0097	9.0473	9.1039	0
25-Nov-17	159	940,814.49	9.0097	9.0473	9.1039	0
25-Dec-17	160	903,067.77	9.0097	9.0473	9.1039	0
25-Jan-18	161	866,812.96	9.0097	9.0473	9.1039	0
25-Feb-18	162	831,991.62	9.0097	9.0473	9.1039	0
25-Mar-18	163	798,547.60	9.0097	9.0473	9.1039	0
25-Apr-18	164	766,426.94	9.0097	9.0473	9.1039	0
25-May-18	165	735,577.77	9.0097	9.0473	9.1039	0
25-Jun-18	166	705,950.25	9.0097	9.0473	9.1039	0
25-Jul-18	167	677,496.50	9.0097	9.0473	9.1039	0
25-Aug-18	168	650,170.47	9.0097	9.0473	9.1039	0
25-Sep-18	169	623,927.94	9.0097	9.0473	9.1039	0
25-Oct-18	170	598,726.39	9.0097	9.0473	9.1039	0
25-Nov-18	171	574,524.97	9.0097	9.0473	9.1039	0
25-Dec-18	172	551,284.41	9.0097	9.0473	9.1039	0
25-Jan-19	173	528,967.00	9.0097	9.0473	9.1039	0
25-Feb-19	174	507,536.48	9.0097	9.0473	9.1039	0
25-Mar-19	175	486,958.00	9.0097	9.0473	9.1039	0
25-Apr-19	176	467,198.07	9.0097	9.0473	9.1039	0

25-May-19	177	448,224.54	9.0097	9.0473	9.1039	0
25-Jun-19	178	428,359.35	9.0097	9.0473	9.1039	0
25-Jul-19	179	403,628.34	9.0097	9.0473	9.1039	0
25-Aug-19	180	387,173.88	9.0097	9.0473	9.1039	0
25-Sep-19	181	371,376.37	9.0097	9.0473	9.1039	0
25-Oct-19	182	356,209.90	9.0097	9.0473	9.1039	0
25-Nov-19	183	341,649.60	9.0097	9.0473	9.1039	0
25-Dec-19	184	327,671.57	9.0097	9.0473	9.1039	0
25-Jan-20	185	314,252.83	9.0097	9.0473	9.1039	0
25-Feb-20	186	301,371.33	9.0097	9.0473	9.1039	0
25-Mar-20	187	289,005.84	9.0097	9.0473	9.1039	0
25-Apr-20	188	277,135.99	9.0097	9.0473	9.1039	0
25-May-20	189	265,742.21	9.0097	9.0473	9.1039	0
25-Jun-20	190	254,805.68	9.0097	9.0473	9.1039	0
25-Jul-20	191	244,308.32	9.0097	9.0473	9.1039	0
25-Aug-20	192	234,232.77	9.0097	9.0473	9.1039	0
25-Sep-20	193	224,562.34	9.0097	9.0473	9.1039	0
25-Oct-20	194	215,281.00	9.0097	9.0473	9.1039	0
25-Nov-20	195	206,373.34	9.0097	9.0473	9.1039	0
25-Dec-20	196	197,824.56	9.0097	9.0473	9.1039	0
25-Jan-21	197	189,620.43	9.0097	9.0473	9.1039	0
25-Feb-21	198	181,747.31	9.0097	9.0473	9.1039	0
25-Mar-21	199	174,192.05	9.0097	9.0473	9.1039	0
25-Apr-21	200	166,942.05	9.0097	9.0473	9.1039	0
25-May-21	201	159,985.19	9.0097	9.0473	9.1039	0
25-Jun-21	202	153,309.83	9.0097	9.0473	9.1039	0
25-Jul-21	203	146,904.79	9.0097	9.0473	9.1039	0
25-Aug-21	204	140,759.32	9.0097	9.0473	9.1039	0
25-Sep-21	205	134,863.09	9.0097	9.0473	9.1039	0
25-Oct-21	206	129,206.20	9.0097	9.0473	9.1039	0
25-Nov-21	207	123,779.12	9.0097	9.0473	9.1039	0
25-Dec-21	208	118,572.68	9.0097	9.0473	9.1039	0
25-Jan-22	209	113,578.11	9.0097	9.0473	9.1039	0
25-Feb-22	210	108,786.95	9.0097	9.0473	9.1039	0
25-Mar-22	211	104,191.10	9.0097	9.0473	9.1039	0
25-Apr-22	212	99,782.75	9.0097	9.0473	9.1039	0
25-May-22	213	95,554.42	9.0097	9.0473	9.1039	0

25-Jun-22	214	91,498.91	9.0097	9.0473	9.1039	0
25-Jul-22	215	87,609.33	9.0097	9.0473	9.1039	0
25-Aug-22	216	83,879.02	9.0097	9.0473	9.1039	0
25-Sep-22	217	80,301.63	9.0097	9.0473	9.1039	0
25-Oct-22	218	76,871.01	9.0097	9.0473	9.1039	0
25-Nov-22	219	73,581.30	9.0097	9.0473	9.1039	0
25-Dec-22	220	70,426.84	9.0097	9.0473	9.1039	0
25-Jan-23	221	67,402.21	9.0097	9.0473	9.1039	0
25-Feb-23	222	64,502.19	9.0097	9.0473	9.1039	0
25-Mar-23	223	61,721.78	9.0097	9.0473	9.1039	0
25-Apr-23	224	59,056.18	9.0097	9.0473	9.1039	0
25-May-23	225	56,500.75	9.0097	9.0473	9.1039	0
25-Jun-23	226	54,051.08	9.0097	9.0473	9.1039	0
25-Jul-23	227	51,702.89	9.0097	9.0473	9.1039	0
25-Aug-23	228	49,452.10	9.0097	9.0473	9.1039	0
25-Sep-23	229	47,294.78	9.0097	9.0473	9.1039	0
25-Oct-23	230	45,227.15	9.0097	9.0473	9.1039	0
25-Nov-23	231	43,245.60	9.0097	9.0473	9.1039	0
25-Dec-23	232	41,346.64	9.0097	9.0473	9.1039	0
25-Jan-24	233	39,526.94	9.0097	9.0473	9.1039	0
25-Feb-24	234	37,783.28	9.0097	9.0473	9.1039	0
25-Mar-24	235	36,112.58	9.0097	9.0473	9.1039	0
25-Apr-24	236	34,511.88	9.0097	9.0473	9.1039	0
25-May-24	237	32,978.35	9.0097	9.0473	9.1039	0
25-Jun-24	238	31,509.25	9.0097	9.0473	9.1039	0
25-Jul-24	239	30,101.96	9.0097	9.0473	9.1039	0
25-Aug-24	240	28,753.98	9.0097	9.0473	9.1039	0
25-Sep-24	241	27,462.88	9.0097	9.0473	9.1039	0
25-Oct-24	242	26,226.34	9.0097	9.0473	9.1039	0
25-Nov-24	243	25,042.15	9.0097	9.0473	9.1039	0
25-Dec-24	244	23,908.16	9.0097	9.0473	9.1039	0
25-Jan-25	245	22,822.32	9.0097	9.0473	9.1039	0
25-Feb-25	246	21,782.66	9.0097	9.0473	9.1039	0
25-Mar-25	247	20,787.29	9.0097	9.0473	9.1039	0
25-Apr-25	248	19,834.40	9.0097	9.0473	9.1039	0
25-May-25	249	18,922.24	9.0097	9.0473	9.1039	0
25-Jun-25	250	18,049.13	9.0097	9.0473	9.1039	0

25-Jul-25	251	17,213.48	9.0097	9.0473	9.1039	0
25-Aug-25	252	16,413.74	9.0097	9.0473	9.1039	0
25-Sep-25	253	15,651.86	9.0097	9.0473	9.1039	0
25-Oct-25	254	14,922.77	9.0097	9.0473	9.1039	0
25-Nov-25	255	14,225.13	9.0097	9.0473	9.1039	0
25-Dec-25	256	13,557.63	9.0097	9.0473	9.1039	0
25-Jan-26	257	12,919.03	9.0097	9.0473	9.1039	0
25-Feb-26	258	12,308.13	9.0097	9.0473	9.1039	0
25-Mar-26	259	11,723.79	9.0097	9.0473	9.1039	0
25-Apr-26	260	11,164.90	9.0097	9.0473	9.1039	0
25-May-26	261	10,630.40	9.0097	9.0473	9.1039	0
25-Jun-26	262	10,119.28	9.0097	9.0473	9.1039	0
25-Jul-26	263	9,630.57	9.0097	9.0473	9.1039	0
25-Aug-26	264	9,163.34	9.0097	9.0473	9.1039	0
25-Sep-26	265	8,716.68	9.0097	9.0473	9.1039	0
25-Oct-26	266	8,289.73	9.0097	9.0473	9.1039	0
25-Nov-26	267	7,881.68	9.0097	9.0473	9.1039	0
25-Dec-26	268	7,491.73	9.0097	9.0473	9.1039	0
25-Jan-27	269	7,119.11	9.0097	9.0473	9.1039	0
25-Feb-27	270	6,763.11	9.0097	9.0473	9.1039	0
25-Mar-27	271	6,423.02	9.0097	9.0473	9.1039	0
25-Apr-27	272	6,098.17	9.0097	9.0473	9.1039	0
25-May-27	273	5,787.91	9.0097	9.0473	9.1039	0
25-Jun-27	274	5,491.64	9.0097	9.0473	9.1039	0
25-Jul-27	275	5,208.76	9.0097	9.0473	9.1039	0
25-Aug-27	276	4,938.69	9.0097	9.0473	9.1039	0
25-Sep-27	277	4,680.90	9.0097	9.0473	9.1039	0
25-Oct-27	278	4,434.87	9.0097	9.0473	9.1039	0
25-Nov-27	279	4,200.08	9.0097	9.0473	9.1039	0
25-Dec-27	280	3,976.07	9.0097	9.0473	9.1039	0
25-Jan-28	281	3,762.37	9.0097	9.0473	9.1039	0
25-Feb-28	282	3,558.54	9.0097	9.0473	9.1039	0
25-Mar-28	283	3,364.16	9.0097	9.0473	9.1039	0
25-Apr-28	284	3,178.81	9.0097	9.0473	9.1039	0
25-May-28	285	3,002.12	9.0097	9.0473	9.1039	0
25-Jun-28	286	2,833.71	9.0097	9.0473	9.1039	0
25-Jul-28	287	2,673.21	9.0097	9.0473	9.1039	0

25-Aug-28	288	2,520.29	9.0097	9.0473	9.1039	0
25-Sep-28	289	2,374.61	9.0097	9.0473	9.1039	0
25-Oct-28	290	2,235.87	9.0097	9.0473	9.1039	0
25-Nov-28	291	2,103.76	9.0097	9.0473	9.1039	0
25-Dec-28	292	1,977.99	9.0097	9.0473	9.1039	0
25-Jan-29	293	1,858.28	9.0097	9.0473	9.1039	0
25-Feb-29	294	1,744.37	9.0097	9.0473	9.1039	0
25-Mar-29	295	1,642.62	9.0097	9.0473	9.1039	0
25-Apr-29	296	1,545.75	9.0097	9.0473	9.1039	0
25-May-29	297	1,453.54	9.0097	9.0473	9.1039	0
25-Jun-29	298	1,365.78	9.0097	9.0473	9.1039	0
25-Jul-29	299	1,282.28	9.0097	9.0473	9.1039	0
25-Aug-29	300	1,202.86	9.0097	9.0473	9.1039	0
25-Sep-29	301	1,127.32	9.0097	9.0473	9.1039	0
25-Oct-29	302	1,055.50	9.0097	9.0473	9.1039	0
25-Nov-29	303	987.24	9.0097	9.0473	9.1039	0
25-Dec-29	304	922.37	9.0097	9.0473	9.1039	0
25-Jan-30	305	860.74	9.0097	9.0473	9.1039	0
25-Feb-30	306	802.21	9.0097	9.0473	9.1039	0
25-Mar-30	307	746.64	9.0097	9.0473	9.1039	0
25-Apr-30	308	693.89	9.0097	9.0473	9.1039	0
25-May-30	309	643.84	9.0097	9.0473	9.1039	0
25-Jun-30	310	596.37	9.0097	9.0473	9.1039	0
25-Jul-30	311	551.36	9.0097	9.0473	9.1039	0
25-Aug-30	312	508.69	9.0097	9.0473	9.1039	0
25-Sep-30	313	468.26	9.0097	9.0473	9.1039	0
25-Oct-30	314	429.97	9.0097	9.0473	9.1039	0
25-Nov-30	315	393.72	9.0097	9.0473	9.1039	0
25-Dec-30	316	359.41	9.0097	9.0473	9.1039	0
25-Jan-31	317	326.96	9.0097	9.0473	9.1039	0
25-Feb-31	318	296.28	9.0097	9.0473	9.1039	0
25-Mar-31	319	267.28	9.0097	9.0473	9.1039	0
25-Apr-31	320	239.89	9.0097	9.0473	9.1039	0
25-May-31	321	214.03	9.0097	9.0473	9.1039	0
25-Jun-31	322	189.63	9.0097	9.0473	9.1039	0
25-Jul-31	323	166.62	9.0097	9.0473	9.1039	0
25-Aug-31	324	144.94	9.0097	9.0473	9.1039	0

25-Sep-31	325	124.52	9.0097	9.0473	9.1039	0
25-Oct-31	326	107.11	9.0097	9.0473	9.1039	0
25-Nov-31	327	100.11	9.0097	9.0473	9.1039	0
25-Dec-31	328	93.47	9.0097	9.0473	9.1039	0
25-Jan-32	329	87.18	9.0097	9.0473	9.1039	0
25-Feb-32	330	81.21	9.0097	9.0473	9.1039	0
25-Mar-32	331	75.57	9.0097	9.0473	9.1039	0
25-Apr-32	332	70.22	9.0097	9.0473	9.1039	0
25-May-32	333	65.16	9.0097	9.0473	9.1039	0
25-Jun-32	334	60.38	9.0097	9.0473	9.1039	0
25-Jul-32	335	55.85	9.0097	9.0473	9.1039	0
25-Aug-32	336	51.56	9.0097	9.0473	9.1039	0
25-Sep-32	337	47.52	9.0097	9.0473	9.1039	0
25-Oct-32	338	43.69	9.0097	9.0473	9.1039	0
25-Nov-32	339	40.08	9.0097	9.0473	9.1039	0
25-Dec-32	340	36.67	9.0097	9.0473	9.1039	0
25-Jan-33	341	33.48	9.0097	9.0473	9.1039	0
25-Feb-33	342	30.46	9.0097	9.0473	9.1039	0
25-Mar-33	343	27.63	9.0097	9.0473	9.1039	0
25-Apr-33	344	24.95	9.0097	9.0473	9.1039	0
25-May-33	345	22.43	9.0097	9.0473	9.1039	0
25-Jun-33	346	20.06	9.0097	9.0473	9.1039	0
25-Jul-33	347	17.83	9.0097	9.0473	9.1039	0
25-Aug-33	348	15.73	9.0097	9.0473	9.1039	0
25-Sep-33	349	13.75	9.0097	9.0473	9.1039	0
25-Oct-33	350	11.9	9.0097	9.0473	9.1039	0
25-Nov-33	351	10.17	9.0097	9.0473	9.1039	0
25-Dec-33	352	8.54	9.0097	9.0473	9.1039	0
25-Jan-34	353	7.01	9.0097	9.0473	9.1039	0
25-Feb-34	354	5.58	9.0097	9.0473	9.1039	0
25-Mar-34	355	4.25	9.0097	9.0473	9.1039	0
25-Apr-34	356	3	9.0097	9.0473	9.1039	0
25-May-34	357	1.83	9.0097	9.0473	9.1039	0
25-Jun-34	358	0.75	9.0097	9.0473	9.1039	0
25-Jul-34	359	0	9.0097	9.0473	9.1039	0
25-Aug-34	360	0	9.0097	9.0473	9.1039	0
			9.1786	3	3	

(A)-(B)=(C)	(D)	LIBOR Cap Notional	(E)	(F)	(G)	(H)	NIM Balance
= Net Excess	+ Cap		+ Prepay Penalties	+ O/C Rel/Deposits	- NIM Interest	- NIM Principal	
Net Excess	Cap	LIBOR Cap	Prepayment	O/C	Interest	Amortization	NIM Ending
Spread	Cash Flow	Notional	Penalty	Releases (+) / Deposits (-)	Paid		Balance
0	0	0	0	0	0	0	44,300,000.00
2,543,666.87	0	0	95,788.00	0.00	153,819.44	2,473,974.05	41,826,025.95
2,427,346.78	0	0	126,695.04	0.00	174,275.11	2,370,053.78	39,455,972.17
2,364,557.47	0	0	157,762.99	0.00	164,399.88	2,344,063.83	37,111,908.35
2,308,378.07	0	0	189,144.28	0.00	154,632.95	2,331,781.05	34,780,127.29
2,243,330.82	0	0	223,124.99	0.00	144,917.20	2,302,319.47	32,477,807.83
2,192,381.60	0	0	256,589.68	0.00	135,324.20	2,290,097.21	30,187,710.62
2,166,111.85	0	0	289,373.17	0.00	125,782.13	2,320,109.52	27,867,601.10
2,041,160.18	0	0	321,189.97	0.00	116,115.00	2,221,644.33	25,645,956.77
1,981,792.96	0	0	352,125.77	0.00	106,858.15	2,205,020.42	23,440,936.35
1,866,462.22	0	0	383,951.69	0.00	97,670.57	2,117,420.58	21,323,515.77
1,751,257.69	0	0	412,031.05	0.00	88,847.98	2,047,332.21	19,276,183.57
1,594,124.50	0	0	342,693.11	0.00	80,317.43	1,804,510.63	17,471,672.93
1,416,686.72	0	0	332,704.94	0.00	72,798.64	1,625,436.70	15,846,236.24
1,248,528.11	0	0	324,069.62	0.00	66,025.98	1,465,514.29	14,380,721.95
1,068,222.41	0	0	314,700.78	0.00	59,919.67	1,260,054.35	13,120,667.60
914,609.58	0	0	305,542.19	0.00	54,669.45	1,113,430.02	12,007,237.57
768,953.28	0	0	296,592.09	0.00	50,030.16	931,372.85	11,075,864.72
642,135.69	0	0	287,849.71	0.00	46,149.44	785,747.03	10,290,117.69
523,293.22	0	0	279,314.69	0.00	42,875.49	725,140.84	9,564,976.84
463,244.74	0	0	270,986.95	0.00	39,854.07	536,401.36	9,028,575.48
329,755.40	0	0	262,866.42	0.00	37,619.06	454,567.00	8,574,008.47
337,728.08	0	0	255,015.41	0.00	35,725.04	338,988.09	8,235,020.39
224,924.33	0	0	515,443.77	0.00	34,312.58	554,822.55	7,680,197.84
649,387.73	0	0	84,810.75	0.00	32,000.82	685,251.70	6,994,946.14
0.00	0	0	82,112.59	0.00	29,145.61	52,966.98	6,941,979.16
0.00	0	0	79,492.10	0.00	28,924.91	50,567.19	6,891,411.97
0.00	0	0	76,953.42	0.00	28,714.22	48,239.20	6,843,172.77
0.00	0	0	74,493.97	0.00	28,513.22	45,980.75	6,797,192.02

37,545.48	0	0	0.00	0.00	2,102.91	459,396.34	45,302.05
36,454.36	0	0	0.00	0.00	188.76	45,302.05	0.00
35,382.60	0	0	0.00	0.00	0	0	0.00
34,330.69	0	0	0.00	0.00	0	0	0.00
33,299.07	0	0	0.00	0.00	0	0	0.00
32,288.11	0	0	0.00	0.00	0	0	0.00
31,298.11	0	0	0.00	0.00	0	0	0.00
30,329.33	0	0	0.00	0.00	0	0	0.00
29,381.95	0	0	0.00	0.00	0	0	0.00
28,456.12	0	0	0.00	0.00	0	0	0.00
27,551.92	0	0	0.00	0.00	0	0	0.00
26,669.38	0	0	0.00	0.00	0	0	0.00
25,808.47	0	0	0.00	0.00	0	0	0.00
24,969.15	0	0	0.00	0.00	0	0	0.00
24,152.18	0	0	0.00	0.00	0	0	0.00
37,012.08	0	0	0.00	0.00	0	0	0.00
35,523.05	0	0	0.00	0.00	0	0	0.00
34,093.60	0	0	0.00	0.00	0	0	0.00
32,721.35	0	0	0.00	0.00	0	0	0.00
31,404.01	0	0	0.00	0.00	0	0	0.00
30,139.41	0	0	0.00	0.00	0	0	0.00
28,925.42	0	0	0.00	0.00	0	0	0.00
27,760.04	0	0	0.00	0.00	0	0	0.00
26,641.31	0	0	0.00	0.00	0	0	0.00
25,567.39	0	0	0.00	0.00	0	0	0.00
24,536.47	0	0	0.00	0.00	0	0	0.00
23,546.84	0	0	0.00	0.00	0	0	0.00
22,596.86	0	0	0.00	0.00	0	0	0.00
21,684.94	0	0	0.00	0.00	0	0	0.00
20,809.57	0	0	0.00	0.00	0	0	0.00
19,969.27	0	0	0.00	0.00	0	0	0.00
19,162.66	0	0	0.00	0.00	0	0	0.00
18,388.38	0	0	0.00	0.00	0	0	0.00
17,645.15	0	0	0.00	0.00	0	0	0.00
16,931.72	0	0	0.00	0.00	0	0	0.00
16,246.91	0	0	0.00	0.00	0	0	0.00
15,589.57	0	0	0.00	0.00	0	0	0.00

14,958.61	0	0	0.00	0.00	0	0	0.00
14,352.97	0	0	0.00	0.00	0	0	0.00
13,771.63	0	0	0.00	0.00	0	0	0.00
13,213.64	0	0	0.00	0.00	0	0	0.00
12,678.05	0	0	0.00	0.00	0	0	0.00
12,163.97	0	0	0.00	0.00	0	0	0.00
11,670.55	0	0	0.00	0.00			
11,196.95	0	0	0.00	0.00			
10,742.38	0	0	0.00	0.00			
10,306.08	0	0	0.00	0.00			
9,887.33	0	0	0.00	0.00			
9,485.42	0	0	0.00	0.00			
9,099.67	0	0	0.00	0.00			
8,729.45	0	0	0.00	0.00			
8,374.12	0	0	0.00	0.00			
8,033.10	0	0	0.00	0.00			
7,705.81	0	0	0.00	0.00			
7,391.71	0	0	0.00	0.00			
7,090.25	0	0	0.00	0.00			
6,800.95	0	0	0.00	0.00			
6,523.31	0	0	0.00	0.00			
6,256.86	0	0	0.00	0.00			
6,001.17	0	0	0.00	0.00			
5,755.78	0	0	0.00	0.00			
5,520.31	0	0	0.00	0.00			
5,294.33	0	0	0.00	0.00			
5,077.49	0	0	0.00	0.00			
4,869.40	0	0	0.00	0.00			
4,669.73	0	0	0.00	0.00			
4,478.12	0	0	0.00	0.00			
4,294.27	0	0	0.00	0.00			
4,117.85	0	0	0.00	0.00			
3,948.57	0	0	0.00	0.00			
3,786.15	0	0	0.00	0.00			
3,630.30	0	0	0.00	0.00			
3,480.77	0	0	0.00	0.00			
3,337.30	0	0	0.00	0.00			

3,199.64	0	0	0.00	0.00
3,067.57	0	0	0.00	0.00
2,932.40	0	0	0.00	0.00
2,772.03	0	0	0.00	0.00
2,657.21	0	0	0.00	0.00
2,547.07	0	0	0.00	0.00
2,441.41	0	0	0.00	0.00
2,340.05	0	0	0.00	0.00
2,242.82	0	0	0.00	0.00
2,149.55	0	0	0.00	0.00
2,060.08	0	0	0.00	0.00
1,974.27	0	0	0.00	0.00
1,891.96	0	0	0.00	0.00
1,813.01	0	0	0.00	0.00
1,737.28	0	0	0.00	0.00
1,664.65	0	0	0.00	0.00
1,595.00	0	0	0.00	0.00
1,528.19	0	0	0.00	0.00
1,464.12	0	0	0.00	0.00
1,402.67	0	0	0.00	0.00
1,343.75	0	0	0.00	0.00
1,287.24	0	0	0.00	0.00
1,233.05	0	0	0.00	0.00
1,181.09	0	0	0.00	0.00
1,131.26	0	0	0.00	0.00
1,083.48	0	0	0.00	0.00
1,037.67	0	0	0.00	0.00
993.75	0	0	0.00	0.00
951.63	0	0	0.00	0.00
911.25	0	0	0.00	0.00
872.54	0	0	0.00	0.00
835.43	0	0	0.00	0.00
799.85	0	0	0.00	0.00
765.74	0	0	0.00	0.00
733.04	0	0	0.00	0.00
701.70	0	0	0.00	0.00
671.66	0	0	0.00	0.00

642.86	0	0	0.00	0.00
615.26	0	0	0.00	0.00
588.81	0	0	0.00	0.00
563.45	0	0	0.00	0.00
539.15	0	0	0.00	0.00
515.87	0	0	0.00	0.00
493.55	0	0	0.00	0.00
472.17	0	0	0.00	0.00
451.68	0	0	0.00	0.00
432.04	0	0	0.00	0.00
413.23	0	0	0.00	0.00
395.21	0	0	0.00	0.00
377.94	0	0	0.00	0.00
361.40	0	0	0.00	0.00
345.55	0	0	0.00	0.00
330.37	0	0	0.00	0.00
315.83	0	0	0.00	0.00
301.90	0	0	0.00	0.00
288.56	0	0	0.00	0.00
275.78	0	0	0.00	0.00
263.54	0	0	0.00	0.00
251.83	0	0	0.00	0.00
240.60	0	0	0.00	0.00
229.86	0	0	0.00	0.00
219.57	0	0	0.00	0.00
209.72	0	0	0.00	0.00
200.29	0	0	0.00	0.00
191.26	0	0	0.00	0.00
182.62	0	0	0.00	0.00
174.34	0	0	0.00	0.00
166.43	0	0	0.00	0.00
158.85	0	0	0.00	0.00
151.59	0	0	0.00	0.00
144.65	0	0	0.00	0.00
138.01	0	0	0.00	0.00
131.66	0	0	0.00	0.00
125.58	0	0	0.00	0.00

119.76	0	0	0.00	0.00
114.19	0	0	0.00	0.00
108.87	0	0	0.00	0.00
103.80	0	0	0.00	0.00
98.96	0	0	0.00	0.00
94.32	0	0	0.00	0.00
89.89	0	0	0.00	0.00
85.65	0	0	0.00	0.00
81.60	0	0	0.00	0.00
77.72	0	0	0.00	0.00
74.02	0	0	0.00	0.00
70.48	0	0	0.00	0.00
67.09	0	0	0.00	0.00
63.86	0	0	0.00	0.00
60.76	0	0	0.00	0.00
57.81	0	0	0.00	0.00
54.99	0	0	0.00	0.00
52.29	0	0	0.00	0.00
49.71	0	0	0.00	0.00
47.25	0	0	0.00	0.00
44.90	0	0	0.00	0.00
42.65	0	0	0.00	0.00
40.51	0	0	0.00	0.00
38.46	0	0	0.00	0.00
36.51	0	0	0.00	0.00
34.64	0	0	0.00	0.00
32.86	0	0	0.00	0.00
31.16	0	0	0.00	0.00
29.54	0	0	0.00	0.00
27.99	0	0	0.00	0.00
26.52	0	0	0.00	0.00
25.11	0	0	0.00	0.00
23.77	0	0	0.00	0.00
22.49	0	0	0.00	0.00
21.27	0	0	0.00	0.00
20.11	0	0	0.00	0.00
19.00	0	0	0.00	0.00

17.94	0	0	0.00	0.00
16.94	0	0	0.00	0.00
15.98	0	0	0.00	0.00
15.07	0	0	0.00	0.00
14.20	0	0	0.00	0.00
13.37	0	0	0.00	0.00
12.58	0	0	0.00	0.00
11.83	0	0	0.00	0.00
11.16	0	0	0.00	0.00
10.52	0	0	0.00	0.00
9.92	0	0	0.00	0.00
9.34	0	0	0.00	0.00
8.79	0	0	0.00	0.00
8.26	0	0	0.00	0.00
7.77	0	0	0.00	0.00
7.29	0	0	0.00	0.00
6.84	0	0	0.00	0.00
6.41	0	0	0.00	0.00
6.01	0	0	0.00	0.00
5.62	0	0	0.00	0.00
5.25	0	0	0.00	0.00
4.90	0	0	0.00	0.00
4.57	0	0	0.00	0.00
4.26	0	0	0.00	0.00
3.96	0	0	0.00	0.00
3.68	0	0	0.00	0.00
3.41	0	0	0.00	0.00
3.16	0	0	0.00	0.00
2.92	0	0	0.00	0.00
2.69	0	0	0.00	0.00
2.47	0	0	0.00	0.00
2.27	0	0	0.00	0.00
2.08	0	0	0.00	0.00
1.89	0	0	0.00	0.00
1.72	0	0	0.00	0.00
1.56	0	0	0.00	0.00
1.4	0	0	0.00	0.00

1.26	0	0.00	0.00
1.12	0	0.00	0.00
1	0	0.00	0.00
0.94	0	0.00	0.00
0.87	0	0.00	0.00
0.81	0	0.00	0.00
0.76	0	0.00	0.00
0.71	0	0.00	0.00
0.66	0	0.00	0.00
0.61	0	0.00	0.00
0.56	0	0.00	0.00
0.52	0	0.00	0.00
0.48	0	0.00	0.00
0.44	0	0.00	0.00
0.41	0	0.00	0.00
0.37	0	0.00	0.00
0.34	0	0.00	0.00
0.31	0	0.00	0.00
0.28	0	0.00	0.00
0.26	0	0.00	0.00
0.23	0	0.00	0.00
0.21	0	0.00	0.00
0.19	0	0.00	0.00
0.17	0	0.00	0.00
0.15	0	0.00	0.00
0.13	0	0.00	0.00
0.11	0	0.00	0.00
0.1	0	0.00	0.00
0.08	0	0.00	0.00
0.07	0	0.00	0.00
0.05	0	0.00	0.00
0.04	0	0.00	0.00
0.03	0	0.00	0.00
0.02	0	0.00	0.00
0.01	0	0.00	0.00
0	0	0.00	0.00

0.00	0.00
0.00	396,125.03
0.00	422,621.18
0.00	404,473.75
0.00	387,134.03
0.00	370,564.46
0.00	354,729.27
0.00	339,594.45
0.00	325,127.65
0.00	311,298.06
0.00	298,076.38
0.00	285,434.71
0.00	273,346.51
0.00	261,786.49
0.00	250,730.60
0.00	240,174.95
0.00	230,740.00
0.00	221,674.26
0.00	212,963.30
0.00	204,593.25
0.00	196,550.80
0.00	188,823.14
0.00	181,397.97
0.00	174,263.46
0.00	167,408.26
0.00	160,821.46
0.00	154,492.57
0.00	148,411.50
0.00	142,568.58
0.00	136,954.50
0.00	131,560.31
0.00	126,377.43
0.00	121,397.60
0.00	116,612.87
0.00	112,015.64
0.00	107,598.56
0.00	103,354.61

0.00
0.00
0.00
0.00
0.00

99,277.01
95,359.26
91,595.12
87,978.58
84,503.88
81,165.46
77,958.01
74,876.40
71,915.72
69,071.23
66,338.40
63,712.86
61,190.41
58,767.02
56,438.82
54,202.09
52,053.25
49,988.87
48,005.63
46,100.36
44,270.02
42,511.68
40,822.51
39,199.80
37,640.97
36,143.50
34,705.00
33,323.16
31,995.75
30,720.66
29,495.82
28,319.27
27,189.12
26,103.56
25,060.83
24,059.25
23,097.22

22,173.18
22,932.76
27,663.42
19,226.49
18,454.73
17,713.54
17,001.70
16,318.08
15,661.55
15,031.06
14,425.57
13,844.11
13,285.74
12,749.54
12,234.64
11,740.20
11,265.43
10,809.53
10,371.78
9,951.46
9,547.87
9,160.37
8,788.31
8,431.09
8,088.12
7,758.84
7,442.71
7,139.22
6,847.85
6,568.14
6,299.63
6,041.86
5,794.42
5,556.90
5,328.90
5,110.05
4,899.99

4,698.36
4,504.85
4,319.11
4,140.85
3,969.77
3,805.58
3,648.01
3,496.80
3,351.70
3,212.45
3,078.84
2,950.63
2,827.62
2,709.59
2,596.34
2,487.69
2,383.45
2,283.45
2,187.52
2,095.49
2,007.21
1,922.52
1,841.30
1,763.39
1,688.67
1,617.00
1,548.27
1,482.36
1,419.15
1,358.54
1,300.42
1,244.69
1,191.25
1,140.02
1,090.90
1,043.82
998.68

955.41
913.93
870.75
832.89
796.60
761.82
728.49
696.55
665.94
636.62
608.52
581.59
555.80
531.09
507.42
484.75
463.04
442.24
422.32
403.25
384.99
367.50
350.76
334.73
319.39
304.71
290.65
277.20
264.32
252.01
240.22
228.94
218.15
207.83
197.96
188.52
179.50

170.86
162.61
154.72
147.18
139.97
133.08
126.50
113.58
108.03
102.74
97.67
92.84
88.21
83.80
79.58
75.56
71.71
68.04
64.54
61.19
58.00
54.95
52.05
49.27
46.63
44.11
41.70
39.41
37.22
35.14
33.16
31.27
29.47
27.75
26.12
24.56
23.09

21.68
18.53
8.00
7.57
7.16
6.78
6.40
6.05
5.72
5.40
5.09
4.80
4.53
4.27
4.02
3.78
3.54
3.32
3.12
2.93
2.75
2.58
2.42
2.27
2.12
1.98
1.85
1.72
1.61
1.49
1.39
1.29
1.19
1.10
0.76
0.83

0

Break-Even #1

Loss Multiple	1.3318x
Witedown	0.03%
Total Net Loss	6.66%

Break-Even #2

Prepay Multiple	5.09x
Witedown	0.03%
Total Net Loss	2.21%

Break-Even #3

FWD Multiple	FWD + 466bps
Witedown	0.13%
Total Net Loss	5.00%

TIAA NIM BASIS RISK TEMPLATE

Distribution Date	Deal Age	*This column includes hybrids during the fixed period and all fixed rate loans		*This column includes only hybrids during the floating period		Total
		Collateral	Collateral	Collateral	Collateral	Underlying
		Balance Fixed	Balance Floaters	Balance Floaters	Balance Floaters	Balance
25-Aug-04	0	274,263,654.06	557,427,097.87	831,690,751.93		
25-Sep-04	1	272,198,198.44	553,965,866.33	826,164,064.77		
25-Oct-04	2	269,679,940.11	549,220,569.22	818,900,509.33		
25-Nov-04	3	266,708,107.89	543,180,946.24	809,889,054.13		
25-Dec-04	4	263,269,272.84	535,853,089.64	799,122,362.48		
25-Jan-05	5	259,244,928.68	527,250,550.36	786,495,479.04		
25-Feb-05	6	254,644,991.49	517,392,879.86	772,037,871.35		
25-Mar-05	7	249,479,946.08	506,313,132.88	755,793,078.96		
25-Apr-05	8	243,767,775.51	494,050,553.83	737,818,329.34		
25-May-05	9	237,518,622.41	480,647,736.10	718,166,358.51		
25-Jun-05	10	230,662,647.56	466,157,081.44	696,819,729.00		
25-Jul-05	11	223,103,181.17	450,645,764.28	673,748,945.45		
25-Aug-05	12	215,484,325.68	435,553,747.68	651,038,073.37		
25-Sep-05	13	208,370,061.94	420,858,971.21	629,229,033.15		
25-Oct-05	14	201,686,434.96	406,542,664.80	608,229,099.76		
25-Nov-05	15	195,355,637.14	392,662,393.42	588,018,030.56		
25-Dec-05	16	189,186,554.86	379,206,870.21	568,393,425.07		
25-Jan-06	17	183,177,529.57	366,166,586.32	549,344,115.90		
25-Feb-06	18	177,327,206.93	353,532,976.37	530,860,183.30		
25-Mar-06	19	171,634,457.56	341,298,239.22	512,932,696.79		
25-Apr-06	20	166,098,214.13	329,454,989.83	495,553,203.97		
25-May-06	21	160,717,280.76	317,995,856.99	478,713,137.75		
25-Jun-06	22	155,490,236.42	306,892,226.08	462,382,462.50		
25-Jul-06	23	150,415,392.84	285,419,391.96	435,834,784.81		
25-Aug-06	24	145,490,785.87	259,119,200.41	404,609,986.27		
25-Sep-06	25	140,714,186.88	228,870,172.04	369,584,358.92		
25-Oct-06	26	136,083,125.82	205,478,039.00	341,561,164.82		
25-Nov-06	27	131,594,920.11	185,636,910.22	317,231,830.33		
25-Dec-06	28	127,246,705.87	169,692,912.82	296,939,618.69		
25-Jan-07	29	123,035,469.24	156,674,127.32	279,709,596.56		
25-Feb-07	30	118,958,076.39	145,917,039.20	264,875,115.59		
25-Mar-07	31	115,011,301.39	136,943,430.95	251,954,732.34		
25-Apr-07	32	111,191,851.66	130,030,112.62	241,221,964.29		
25-May-07	33	107,496,390.71	123,648,363.72	231,144,754.43		
25-Jun-07	34	103,921,558.25	117,924,118.38	221,845,676.63		
25-Jul-07	35	98,303,913.02	112,451,877.07	210,755,790.09		
25-Aug-07	36	92,349,985.04	106,685,159.67	199,035,144.71		
25-Sep-07	37	87,769,841.10	100,911,622.16	188,681,463.26		
25-Oct-07	38	83,705,210.70	95,624,907.05	179,330,117.75		
25-Nov-07	39	79,991,524.98	90,837,720.87	170,829,245.86		
25-Dec-07	40	76,802,340.16	86,373,347.10	163,175,687.26		
25-Jan-08	41	73,748,795.45	82,184,231.66	155,933,027.11		
25-Feb-08	42	70,814,492.93	78,246,346.54	149,060,839.47		
25-Mar-08	43	67,995,009.42	74,490,368.27	142,485,377.69		

25-Apr-08	44	65,286,056.23	70,908,383.69	136,194,439.93
25-May-08	45	62,683,479.00	67,492,781.38	130,176,260.38
25-Jun-08	46	60,183,256.84	64,236,235.85	124,419,492.70
25-Jul-08	47	57,781,501.05	61,131,703.06	118,913,204.11
25-Aug-08	48	55,474,453.32	58,173,120.65	113,647,573.97
25-Sep-08	49	53,258,483.67	55,353,223.03	108,611,706.69
25-Oct-08	50	51,130,087.99	52,665,773.74	103,795,861.73
25-Nov-08	51	49,085,885.43	50,104,793.44	99,190,678.87
25-Dec-08	52	47,122,615.56	47,664,550.16	94,787,165.72
25-Jan-09	53	45,237,135.40	45,339,552.09	90,576,687.50
25-Feb-09	54	43,426,416.35	43,125,224.76	86,551,641.11
25-Mar-09	55	41,687,541.02	41,015,790.63	82,703,331.65
25-Apr-09	56	40,017,700.04	39,006,431.23	79,024,131.27
25-May-09	57	38,414,188.83	37,092,539.71	75,506,728.54
25-Jun-09	58	36,874,334.82	35,269,710.17	72,144,045.00
25-Jul-09	59	35,392,518.59	33,533,582.56	68,926,101.16
25-Aug-09	60	33,969,738.71	31,876,257.03	65,845,995.74
25-Sep-09	61	32,603,666.06	30,298,248.84	62,901,914.90
25-Oct-09	62	31,292,060.94	28,795,860.08	60,087,921.02
25-Nov-09	63	30,032,769.95	27,365,560.08	57,398,330.03
25-Dec-09	64	28,823,722.96	26,003,977.24	54,827,700.20
25-Jan-10	65	27,662,930.20	24,707,895.67	52,370,825.87
25-Feb-10	66	26,548,479.33	23,474,651.86	50,023,131.19
25-Mar-10	67	25,478,532.65	22,300,865.49	47,779,398.14
25-Apr-10	68	24,451,324.35	21,183,738.65	45,635,063.00
25-May-10	69	23,465,275.84	20,120,842.91	43,586,118.75
25-Jun-10	70	22,518,913.96	19,109,950.06	41,628,864.02
25-Jul-10	71	21,610,773.96	18,148,835.98	39,759,609.95
25-Aug-10	72	20,739,414.97	17,235,523.64	37,974,938.60
25-Sep-10	73	19,903,420.80	16,367,622.13	36,271,042.94
25-Oct-10	74	19,101,407.28	15,543,027.55	34,644,434.83
25-Nov-10	75	18,332,026.97	14,759,697.53	33,091,724.49
25-Dec-10	76	17,593,972.33	14,015,657.28	31,609,629.61
25-Jan-11	77	16,885,977.81	13,309,005.19	30,194,983.00
25-Feb-11	78	16,206,865.47	12,638,181.63	28,845,047.10
25-Mar-11	79	15,555,516.42	12,001,359.45	27,556,875.86
25-Apr-11	80	14,930,831.49	11,396,933.21	26,327,764.70
25-May-11	81	14,331,738.85	10,823,339.89	25,155,078.74
25-Jun-11	82	13,757,197.80	10,279,066.27	24,036,264.07
25-Jul-11	83	13,206,201.09	9,762,654.46	22,968,855.56
25-Aug-11	84	12,677,776.28	9,272,765.56	21,950,541.85
25-Sep-11	85	12,170,986.31	8,807,989.69	20,978,976.00
25-Oct-11	86	11,684,929.62	8,367,044.41	20,051,974.03
25-Nov-11	87	11,218,739.85	7,948,706.25	19,167,446.09
25-Dec-11	88	10,771,585.28	7,551,809.48	18,323,394.77
25-Jan-12	89	10,342,668.08	7,175,245.23	17,517,913.31
25-Feb-12	90	9,931,223.36	6,818,028.69	16,749,252.05
25-Mar-12	91	9,536,518.20	6,479,081.51	16,015,599.72
25-Apr-12	92	9,157,850.59	6,157,452.55	15,315,303.13
25-May-12	93	8,794,548.30	5,852,239.46	14,646,787.76
25-Jun-12	94	8,445,967.81	5,562,586.42	14,008,554.23
25-Jul-12	95	8,111,493.16	5,287,682.27	13,399,175.43

25-Aug-12	96	7,790,534.85	5,026,795.45	12,817,330.30
25-Sep-12	97	7,482,528.77	4,779,156.01	12,261,684.78
25-Oct-12	98	7,186,935.12	4,544,073.49	11,731,008.61
25-Nov-12	99	6,903,237.40	4,320,893.89	11,224,131.30
25-Dec-12	100	6,630,941.40	4,108,997.76	10,739,939.16
25-Jan-13	101	6,369,574.20	3,907,798.61	10,277,372.81
25-Feb-13	102	6,118,683.30	3,716,771.81	9,835,455.10
25-Mar-13	103	5,877,835.67	3,535,357.36	9,413,193.02
25-Apr-13	104	5,646,616.92	3,363,057.03	9,009,673.95
25-May-13	105	5,424,630.47	3,199,399.12	8,624,029.59
25-Jun-13	106	5,211,496.75	3,043,936.93	8,255,433.68
25-Jul-13	107	5,006,852.44	2,896,247.68	7,903,100.11
25-Aug-13	108	4,810,349.76	2,755,967.35	7,566,317.11
25-Sep-13	109	4,621,655.79	2,622,676.66	7,244,332.45
25-Oct-13	110	4,440,451.75	2,496,016.38	6,936,468.13
25-Nov-13	111	4,266,432.45	2,375,646.35	6,642,078.80
25-Dec-13	112	4,099,305.62	2,261,244.41	6,360,550.03
25-Jan-14	113	3,938,791.36	2,152,505.50	6,091,296.87
25-Feb-14	114	3,784,621.62	2,049,156.90	5,833,778.53
25-Mar-14	115	3,636,539.62	1,950,906.84	5,587,446.47
25-Apr-14	116	3,494,299.39	1,857,495.88	5,351,795.27
25-May-14	117	3,357,665.56	1,768,678.81	5,126,344.37
25-Jun-14	118	3,230,903.76	1,693,366.54	4,924,270.30
25-Jul-14	119	3,108,860.78	1,621,244.02	4,730,104.80
25-Aug-14	120	2,991,362.82	1,552,182.34	4,543,545.15
25-Sep-14	121	2,878,242.40	1,486,046.46	4,364,288.86
25-Oct-14	122	2,769,338.21	1,422,712.91	4,192,051.11
25-Nov-14	123	2,664,494.78	1,362,063.44	4,026,558.22
25-Dec-14	124	2,563,562.37	1,303,984.77	3,867,547.14
25-Jan-15	125	2,466,396.69	1,248,368.38	3,714,765.08
25-Feb-15	126	2,372,858.75	1,195,110.80	3,567,969.55
25-Mar-15	127	2,282,814.61	1,144,111.94	3,426,926.54
25-Apr-15	128	2,196,135.25	1,095,276.42	3,291,411.67
25-May-15	129	2,112,696.40	1,048,512.87	3,161,209.27
25-Jun-15	130	2,032,378.29	1,003,733.78	3,036,112.08
25-Jul-15	131	1,955,065.58	960,855.31	2,915,920.89
25-Aug-15	132	1,880,647.12	919,797.16	2,800,444.28
25-Sep-15	133	1,809,015.86	880,482.39	2,689,498.26
25-Oct-15	134	1,740,068.67	842,837.34	2,582,906.00
25-Nov-15	135	1,673,706.18	806,791.41	2,480,497.58
25-Dec-15	136	1,609,832.68	772,276.99	2,382,109.67
25-Jan-16	137	1,548,355.98	739,229.34	2,287,585.32
25-Feb-16	138	1,489,187.26	707,586.42	2,196,773.68
25-Mar-16	139	1,432,240.96	677,288.81	2,109,529.77
25-Apr-16	140	1,377,434.66	648,279.60	2,025,714.26
25-May-16	141	1,324,688.98	620,504.28	1,945,193.25
25-Jun-16	142	1,273,927.44	593,910.62	1,867,838.06
25-Jul-16	143	1,225,076.38	568,448.62	1,793,525.01
25-Aug-16	144	1,178,064.85	544,070.38	1,722,135.23
25-Sep-16	145	1,132,824.50	520,729.99	1,653,554.49
25-Oct-16	146	1,089,289.49	498,383.53	1,587,673.01
25-Nov-16	147	1,047,396.42	476,988.87	1,524,385.29

25-Dec-16	148	1,007,084.20	456,505.72	1,463,589.92
25-Jan-17	149	968,294.02	436,895.45	1,405,189.47
25-Feb-17	150	930,969.20	418,121.06	1,349,090.26
25-Mar-17	151	895,055.18	400,147.13	1,295,202.31
25-Apr-17	152	860,499.38	382,939.73	1,243,439.11
25-May-17	153	827,251.19	366,466.35	1,193,717.54
25-Jun-17	154	795,261.83	350,695.87	1,145,957.71
25-Jul-17	155	764,484.35	335,598.48	1,100,082.83
25-Aug-17	156	734,873.52	321,145.61	1,056,019.13
25-Sep-17	157	706,385.78	307,309.91	1,013,695.70
25-Oct-17	158	678,979.18	294,065.21	973,044.38
25-Nov-17	159	652,613.31	281,386.39	933,999.70
25-Dec-17	160	627,249.26	269,249.45	896,498.71
25-Jan-18	161	602,849.56	257,631.37	860,480.93
25-Feb-18	162	579,378.13	246,510.11	825,888.23
25-Mar-18	163	556,800.20	235,864.56	792,664.76
25-Apr-18	164	535,082.32	225,674.51	760,756.83
25-May-18	165	514,192.26	215,920.59	730,112.85
25-Jun-18	166	494,098.97	206,584.27	700,683.24
25-Jul-18	167	474,772.58	197,647.80	672,420.37
25-Aug-18	168	456,184.30	189,094.15	645,278.45
25-Sep-18	169	438,306.42	180,907.06	619,213.48
25-Oct-18	170	421,112.26	173,070.92	594,183.18
25-Nov-18	171	404,576.12	165,570.79	570,146.91
25-Dec-18	172	388,673.26	158,392.38	547,065.63
25-Jan-19	173	373,379.85	151,521.98	524,901.83
25-Feb-19	174	358,672.96	144,946.47	503,619.43
25-Mar-19	175	344,530.49	138,653.30	483,183.79
25-Apr-19	176	330,931.19	132,630.43	463,561.62
25-May-19	177	317,854.57	126,866.34	444,720.91
25-Jun-19	178	303,633.81	121,350.00	424,983.80
25-Jul-19	179	284,305.45	116,070.84	400,376.29
25-Aug-19	180	273,022.16	111,018.75	384,040.92
25-Sep-19	181	262,174.17	106,184.05	368,358.22
25-Oct-19	182	251,745.01	101,557.44	353,302.46
25-Nov-19	183	241,718.83	97,130.06	338,848.90
25-Dec-19	184	232,080.38	92,893.39	324,973.77
25-Jan-20	185	222,814.96	88,839.29	311,654.25
25-Feb-20	186	213,908.44	84,959.96	298,868.40
25-Mar-20	187	205,347.19	81,247.93	286,595.12
25-Apr-20	188	197,118.13	77,696.05	274,814.17
25-May-20	189	189,208.62	74,297.47	263,506.09
25-Jun-20	190	181,606.54	71,045.63	252,652.17
25-Jul-20	191	174,300.18	67,934.26	242,234.44
25-Aug-20	192	167,278.31	64,957.34	232,235.65
25-Sep-20	193	160,530.09	62,109.13	222,639.21
25-Oct-20	194	154,045.09	59,384.10	213,429.19
25-Nov-20	195	147,813.28	56,776.98	204,590.27
25-Dec-20	196	141,825.01	54,282.73	196,107.74
25-Jan-21	197	136,070.98	51,896.49	187,967.47
25-Feb-21	198	130,542.24	49,613.65	180,155.89
25-Mar-21	199	125,230.18	47,429.76	172,659.94

25-Apr-21	200	120,126.51	45,340.58	165,467.10
25-May-21	201	115,223.27	43,342.05	158,565.32
25-Jun-21	202	110,512.77	41,430.28	151,943.05
25-Jul-21	203	105,987.63	39,601.53	145,589.16
25-Aug-21	204	101,640.73	37,852.24	139,492.98
25-Sep-21	205	97,465.25	36,179.00	133,644.25
25-Oct-21	206	93,454.58	34,578.54	128,033.12
25-Nov-21	207	89,602.41	33,047.73	122,650.13
25-Dec-21	208	85,902.62	31,583.56	117,486.19
25-Jan-22	209	82,349.36	30,183.18	112,532.55
25-Feb-22	210	78,936.99	28,843.84	107,780.83
25-Mar-22	211	75,660.06	27,562.91	103,222.96
25-Apr-22	212	72,513.36	26,337.86	98,851.22
25-May-22	213	69,491.85	25,166.30	94,658.15
25-Jun-22	214	66,590.70	24,045.91	90,636.61
25-Jul-22	215	63,805.25	22,974.49	86,779.74
25-Aug-22	216	61,131.02	21,949.93	83,080.96
25-Sep-22	217	58,563.72	20,970.20	79,533.92
25-Oct-22	218	56,099.18	20,033.37	76,132.54
25-Nov-22	219	53,733.42	19,137.58	72,871.00
25-Dec-22	220	51,462.60	18,281.06	69,743.66
25-Jan-23	221	49,283.05	17,462.10	66,745.15
25-Feb-23	222	47,191.19	16,679.10	63,870.29
25-Mar-23	223	45,183.63	15,930.48	61,114.11
25-Apr-23	224	43,257.07	15,214.76	58,471.83
25-May-23	225	41,408.35	14,530.52	55,938.87
25-Jun-23	226	39,634.43	13,876.39	53,510.83
25-Jul-23	227	37,932.40	13,251.07	51,183.47
25-Aug-23	228	36,299.43	12,653.30	48,952.73
25-Sep-23	229	34,732.83	12,081.89	46,814.72
25-Oct-23	230	33,229.99	11,535.69	44,765.68
25-Nov-23	231	31,788.41	11,013.62	42,802.03
25-Dec-23	232	30,405.68	10,514.62	40,920.30
25-Jan-24	233	29,079.50	10,037.68	39,117.18
25-Feb-24	234	27,807.63	9,581.86	37,389.48
25-Mar-24	235	26,587.93	9,146.22	35,734.15
25-Apr-24	236	25,418.36	8,729.89	34,148.25
25-May-24	237	24,296.92	8,332.03	32,628.95
25-Jun-24	238	23,221.72	7,951.83	31,173.55
25-Jul-24	239	22,190.92	7,588.53	29,779.45
25-Aug-24	240	21,202.78	7,241.38	28,444.16
25-Sep-24	241	20,255.59	6,909.68	27,165.27
25-Oct-24	242	19,347.73	6,592.76	25,940.49
25-Nov-24	243	18,477.64	6,289.96	24,767.60
25-Dec-24	244	17,643.82	6,000.68	23,644.49
25-Jan-25	245	16,844.81	5,724.31	22,569.12
25-Feb-25	246	16,079.24	5,460.30	21,539.53
25-Mar-25	247	15,345.76	5,208.10	20,553.85
25-Apr-25	248	14,643.09	4,967.19	19,610.28
25-May-25	249	13,970.00	4,737.08	18,707.09
25-Jun-25	250	13,325.31	4,517.30	17,842.61
25-Jul-25	251	12,707.87	4,307.38	17,015.25

25-Aug-25	252	12,116.58	4,106.91	16,223.49
25-Sep-25	253	11,553.83	3,915.45	15,469.28
25-Oct-25	254	11,014.96	3,732.62	14,747.58
25-Nov-25	255	10,499.00	3,558.03	14,057.03
25-Dec-25	256	10,005.03	3,391.33	13,396.35
25-Jan-26	257	9,532.16	3,232.15	12,764.32
25-Feb-26	258	9,079.55	3,080.18	12,159.73
25-Mar-26	259	8,646.36	2,935.09	11,581.45
25-Apr-26	260	8,231.81	2,796.58	11,028.39
25-May-26	261	7,835.14	2,664.35	10,499.50
25-Jun-26	262	7,455.63	2,538.14	9,993.77
25-Jul-26	263	7,092.58	2,417.66	9,510.24
25-Aug-26	264	6,745.30	2,302.68	9,047.98
25-Sep-26	265	6,413.17	2,192.94	8,606.11
25-Oct-26	266	6,095.56	2,088.21	8,183.76
25-Nov-26	267	5,791.86	1,988.27	7,780.13
25-Dec-26	268	5,501.52	1,892.90	7,394.42
25-Jan-27	269	5,223.98	1,801.91	7,025.89
25-Feb-27	270	4,958.72	1,715.09	6,673.81
25-Mar-27	271	4,705.22	1,632.26	6,337.48
25-Apr-27	272	4,463.00	1,553.25	6,016.25
25-May-27	273	4,231.59	1,477.88	5,709.47
25-Jun-27	274	4,010.55	1,405.99	5,416.53
25-Jul-27	275	3,799.44	1,337.42	5,136.85
25-Aug-27	276	3,597.84	1,272.02	4,869.87
25-Sep-27	277	3,405.37	1,209.66	4,615.04
25-Oct-27	278	3,221.64	1,150.20	4,371.84
25-Nov-27	279	3,046.28	1,093.50	4,139.78
25-Dec-27	280	2,878.95	1,039.44	3,918.39
25-Jan-28	281	2,719.30	987.90	3,707.20
25-Feb-28	282	2,567.01	938.78	3,505.78
25-Mar-28	283	2,421.76	891.95	3,313.71
25-Apr-28	284	2,283.27	847.32	3,130.59
25-May-28	285	2,151.24	804.79	2,956.03
25-Jun-28	286	2,025.40	764.26	2,789.66
25-Jul-28	287	1,905.49	725.64	2,631.12
25-Aug-28	288	1,791.25	688.84	2,480.09
25-Sep-28	289	1,682.43	653.79	2,336.22
25-Oct-28	290	1,578.81	620.4	2,199.21
25-Nov-28	291	1,480.17	588.59	2,068.76
25-Dec-28	292	1,386.28	558.3	1,944.58
25-Jan-29	293	1,296.94	529.46	1,826.40
25-Feb-29	294	1,211.96	501.99	1,713.95
25-Mar-29	295	1,137.77	475.84	1,613.61
25-Apr-29	296	1,067.14	450.95	1,518.09
25-May-29	297	999.91	427.26	1,427.17
25-Jun-29	298	935.94	404.7	1,340.65
25-Jul-29	299	875.09	383.24	1,258.34
25-Aug-29	300	817.22	362.82	1,180.04
25-Sep-29	301	762.20	343.4	1,105.60
25-Oct-29	302	709.91	324.91	1,034.82
25-Nov-29	303	660.22	307.33	967.55

25-Dec-29	304	613.02	290.62	903.64
25-Jan-30	305	568.21	274.72	842.93
25-Feb-30	306	525.67	259.61	785.28
25-Mar-30	307	485.31	245.24	730.54
25-Apr-30	308	447.02	231.58	678.60
25-May-30	309	410.72	218.6	629.32
25-Jun-30	310	376.31	206.27	582.58
25-Jul-30	311	343.72	194.56	538.27
25-Aug-30	312	312.85	183.43	496.28
25-Sep-30	313	283.64	172.86	456.50
25-Oct-30	314	256.00	162.83	418.82
25-Nov-30	315	229.86	153.3	383.16
25-Dec-30	316	205.16	144.26	349.41
25-Jan-31	317	181.83	135.68	317.50
25-Feb-31	318	159.80	127.53	287.33
25-Mar-31	319	139.02	119.81	258.82
25-Apr-31	320	119.42	112.48	231.90
25-May-31	321	100.96	105.54	206.49
25-Jun-31	322	83.57	98.95	182.52
25-Jul-31	323	67.21	92.71	159.93
25-Aug-31	324	51.83	86.8	138.63
25-Sep-31	325	37.39	81.2	118.58
25-Oct-31	326	25.64	75.89	101.53
25-Nov-31	327	23.99	70.87	94.86
25-Dec-31	328	22.43	66.11	88.55
25-Jan-32	329	20.95	61.61	82.56
25-Feb-32	330	19.54	57.36	76.9
25-Mar-32	331	18.2	53.33	71.53
25-Apr-32	332	16.92	49.53	66.45
25-May-32	333	15.71	45.93	61.64
25-Jun-32	334	14.57	42.53	57.1
25-Jul-32	335	13.48	39.32	52.8
25-Aug-32	336	12.44	36.29	48.73
25-Sep-32	337	11.46	33.43	44.89
25-Oct-32	338	10.53	30.73	41.27
25-Nov-32	339	9.65	28.19	37.84
25-Dec-32	340	8.82	25.79	34.61
25-Jan-33	341	8.05	23.53	31.59
25-Feb-33	342	7.33	21.41	28.74
25-Mar-33	343	6.65	19.4	26.05
25-Apr-33	344	6	17.52	23.52
25-May-33	345	5.39	15.75	21.14
25-Jun-33	346	4.81	14.08	18.89
25-Jul-33	347	4.26	12.52	16.78
25-Aug-33	348	3.75	11.06	14.8
25-Sep-33	349	3.26	9.68	12.94
25-Oct-33	350	2.8	8.39	11.19
25-Nov-33	351	2.37	7.18	9.55
25-Dec-33	352	1.96	6.05	8.02
25-Jan-34	353	1.58	5	6.58
25-Feb-34	354	1.22	4.01	5.23
25-Mar-34	355	0.89	3.09	3.98

25-Apr-34	356	0.57	2.23	2.8
25-May-34	357	0.27	1.43	1.71
25-Jun-34	358	0	0.69	0.69
25-Jul-34	359	0	0	0
25-Aug-34	360		0	0

**This column includes
all floating rate bonds*

**This column includes
all fixed rate bonds*

Bond Balance Floaters	Bond Balance Fixed	Bond Balance Total
805,920,000.00	0.00	805,920,000.00
800,381,651.46	0.00	800,381,651.46
793,118,096.02	0.00	793,118,096.02
784,106,640.82	0.00	784,106,640.82
773,339,949.17	0.00	773,339,949.17
760,713,065.73	0.00	760,713,065.73
746,255,458.04	0.00	746,255,458.04
730,010,665.65	0.00	730,010,665.65
712,035,916.03	0.00	712,035,916.03
692,383,945.20	0.00	692,383,945.20
671,037,315.69	0.00	671,037,315.69
647,966,532.14	0.00	647,966,532.14
625,255,660.06	0.00	625,255,660.06
603,446,619.84	0.00	603,446,619.84
582,446,686.45	0.00	582,446,686.45
562,235,617.25	0.00	562,235,617.25
542,611,011.76	0.00	542,611,011.76
523,561,702.59	0.00	523,561,702.59
505,077,769.99	0.00	505,077,769.99
487,150,283.48	0.00	487,150,283.48
469,770,790.66	0.00	469,770,790.66
452,930,724.44	0.00	452,930,724.44
436,600,049.19	0.00	436,600,049.19
410,052,371.50	0.00	410,052,371.50
378,827,572.96	0.00	378,827,572.96
343,801,945.61	0.00	343,801,945.61
315,778,751.51	0.00	315,778,751.51
291,449,417.02	0.00	291,449,417.02
271,157,205.38	0.00	271,157,205.38
253,941,020.34	0.00	253,941,020.34
239,133,987.11	0.00	239,133,987.11
226,230,283.28	0.00	226,230,283.28
215,607,254.69	0.00	215,607,254.69
205,645,824.84	0.00	205,645,824.84
196,499,369.22	0.00	196,499,369.22
185,559,868.23	0.00	185,559,868.23
173,965,760.51	0.00	173,965,760.51
163,752,033.90	0.00	163,752,033.90
154,539,185.77	0.00	154,539,185.77
146,200,834.64	0.00	146,200,834.64
138,703,525.31	0.00	138,703,525.31
131,634,571.19	0.00	131,634,571.19
124,919,037.47	0.00	124,919,037.47
118,479,520.28	0.00	118,479,520.28

112,347,735.48	0.00	112,347,735.48
106,478,076.48	0.00	106,478,076.48
100,879,190.72	0.00	100,879,190.72
95,519,819.69	0.00	95,519,819.69
90,400,500.66	0.00	90,400,500.66
85,504,585.73	0.00	85,504,585.73
80,818,377.73	0.00	80,818,377.73
76,348,000.19	0.00	76,348,000.19
72,069,008.51	0.00	72,069,008.51
67,984,783.77	0.00	67,984,783.77
64,073,056.31	0.00	64,073,056.31
60,315,697.91	0.00	60,315,697.91
56,739,510.36	0.00	56,739,510.36
53,356,165.44	0.00	53,356,165.44
50,127,257.29	0.00	50,127,257.29
47,030,954.93	0.00	47,030,954.93
44,123,745.16	0.00	44,123,745.16
41,342,796.89	0.00	41,342,796.89
38,677,555.47	0.00	38,677,555.47
36,136,140.56	0.00	36,136,140.56
33,700,485.54	0.00	33,700,485.54
31,376,697.41	0.00	31,376,697.41
29,151,557.88	0.00	29,151,557.88
27,009,287.99	0.00	27,009,287.99
24,972,823.63	0.00	24,972,823.63
23,020,618.31	0.00	23,020,618.31
21,154,953.81	0.00	21,154,953.81
19,365,319.64	0.00	19,365,319.64
17,652,654.49	0.00	17,652,654.49
16,011,388.58	0.00	16,011,388.58
14,436,753.99	0.00	14,436,753.99
12,928,806.05	0.00	12,928,806.05
11,481,804.47	0.00	11,481,804.47
10,094,597.99	0.00	10,094,597.99
8,762,817.63	0.00	8,762,817.63
7,484,354.10	0.00	7,484,354.10
6,257,244.75	0.00	6,257,244.75
5,078,828.79	0.00	5,078,828.79
3,946,819.47	0.00	3,946,819.47
2,859,030.63	0.00	2,859,030.63
1,813,009.92	0.00	1,813,009.92
807,134.61	0.00	807,134.61
0.00	0.00	0.00

TIAA NIM BASIS RISK TEMPLATE

Distribution Date	Deal Age	*This column includes hybrids during the fixed period and all fixed rate loans		*This column includes only hybrids during the floating period		Total
		Collateral		Collateral		Underlying
		Balance Fixed		Balance Floaters		Collateral Balance
25-Aug-04	0	274,263,654.06		557,427,097.87		831,690,751.93
25-Sep-04	1	271,507,210.24		553,231,026.54		824,738,236.78
25-Oct-04	2	268,762,000.20		545,964,497.89		814,726,498.09
25-Nov-04	3	265,478,749.76		537,435,132.40		802,913,882.16
25-Dec-04	4	261,815,550.77		528,669,831.53		790,485,382.30
25-Jan-05	5	257,908,444.10		519,741,442.22		777,649,886.32
25-Feb-05	6	253,882,920.74		510,305,471.95		764,188,392.69
25-Mar-05	7	249,383,789.26		500,274,386.32		749,658,175.58
25-Apr-05	8	244,377,712.53		489,404,680.74		733,782,393.27
25-May-05	9	239,098,249.31		476,636,866.90		715,735,116.21
25-Jun-05	10	232,789,339.83		462,473,268.54		695,262,608.37
25-Jul-05	11	225,839,795.84		447,026,829.36		672,866,625.20
25-Aug-05	12	219,437,983.34		429,259,000.79		648,696,984.13
25-Sep-05	13	213,622,828.47		412,324,946.51		625,947,774.98
25-Oct-05	14	208,301,743.86		396,147,730.47		604,449,474.33
25-Nov-05	15	203,360,713.99		383,429,467.34		586,790,181.33
25-Dec-05	16	198,785,478.24		372,896,307.87		571,681,786.10
25-Jan-06	17	194,483,545.54		362,228,327.57		556,711,873.11
25-Feb-06	18	190,298,047.61		351,499,865.22		541,797,912.82
25-Mar-06	19	186,231,500.13		341,117,669.41		527,349,169.54
25-Apr-06	20	182,256,656.60		331,089,152.89		513,345,809.49
25-May-06	21	178,351,773.05		321,129,694.99		499,481,468.04
25-Jun-06	22	174,499,887.47		310,582,102.76		485,081,990.23
25-Jul-06	23	170,688,149.10		298,448,703.73		469,136,852.83
25-Aug-06	24	166,907,243.95		280,809,607.48		447,716,851.43
25-Sep-06	25	163,119,967.08		260,353,976.34		423,473,943.42
25-Oct-06	26	159,323,215.08		243,795,867.06		403,119,082.14
25-Nov-06	27	155,516,063.33		231,711,586.50		387,227,649.84
25-Dec-06	28	151,699,383.24		222,107,049.18		373,806,432.41
25-Jan-07	29	147,875,521.14		212,621,690.27		360,497,211.41
25-Feb-07	30	144,047,959.97		202,965,470.59		347,013,430.56
25-Mar-07	31	140,251,955.01		194,042,961.84		334,294,916.85
25-Apr-07	32	136,491,731.91		186,444,843.52		322,936,575.43
25-May-07	33	132,771,888.26		180,026,840.79		312,798,729.05
25-Jun-07	34	129,097,205.85		174,010,626.98		303,107,832.83
25-Jul-07	35	125,472,490.47		167,450,898.81		292,923,389.28
25-Aug-07	36	121,902,437.69		160,107,042.76		282,009,480.44
25-Sep-07	37	118,391,522.75		152,850,718.26		271,242,241.01
25-Oct-07	38	114,943,912.73		145,859,201.19		260,803,113.92
25-Nov-07	39	111,563,399.04		139,085,678.49		250,649,077.53
25-Dec-07	40	108,253,348.20		132,587,343.66		240,840,691.85
25-Jan-08	41	105,016,668.89		126,735,265.75		231,751,934.64
25-Feb-08	42	101,855,793.18		121,574,355.06		223,430,148.24
25-Mar-08	43	98,772,670.03		117,005,318.52		215,777,988.55

25-Apr-08	44	95,768,769.24	112,720,207.99	208,488,977.23
25-May-08	45	92,845,093.76	108,608,198.93	201,453,292.68
25-Jun-08	46	90,002,203.13	104,637,545.91	194,639,749.03
25-Jul-08	47	87,240,237.71	100,743,097.44	187,983,335.15
25-Aug-08	48	84,558,943.36	96,904,970.57	181,463,913.94
25-Sep-08	49	81,973,154.74	93,129,357.23	175,102,511.97
25-Oct-08	50	79,481,535.34	89,285,073.82	168,766,609.16
25-Nov-08	51	77,082,470.76	85,359,858.19	162,442,328.96
25-Dec-08	52	74,774,104.91	81,404,091.29	156,178,196.20
25-Jan-09	53	72,554,374.64	77,593,982.46	150,148,357.10
25-Feb-09	54	70,421,041.14	73,964,107.22	144,385,148.36
25-Mar-09	55	68,356,271.58	70,473,228.86	138,829,500.44
25-Apr-09	56	66,357,940.95	67,114,438.71	133,472,379.66
25-May-09	57	64,423,819.66	63,883,456.11	128,307,275.76
25-Jun-09	58	62,551,456.40	60,778,193.88	123,329,650.28
25-Jul-09	59	60,733,233.64	57,797,862.95	118,531,096.60
25-Aug-09	60	58,972,394.46	54,934,381.59	113,906,776.05
25-Sep-09	61	57,281,971.02	52,215,636.58	109,497,607.59
25-Oct-09	62	55,659,206.66	49,634,196.20	105,293,402.86
25-Nov-09	63	54,101,387.95	47,184,218.40	101,285,606.35
25-Dec-09	64	52,605,857.11	44,860,115.36	97,465,972.46
25-Jan-10	65	51,170,024.51	42,656,567.04	93,826,591.55
25-Feb-10	66	49,791,377.60	40,569,210.25	90,360,587.85
25-Mar-10	67	48,467,489.87	38,592,449.96	87,059,939.83
25-Apr-10	68	47,196,027.69	36,721,685.85	83,917,713.54
25-May-10	69	45,974,755.18	34,952,529.97	80,927,285.15
25-Jun-10	70	44,801,539.37	33,280,795.63	78,082,335.01
25-Jul-10	71	43,674,352.58	31,702,492.51	75,376,845.08
25-Aug-10	72	42,591,275.43	30,214,187.53	72,805,462.96
25-Sep-10	73	41,550,497.31	28,811,835.43	70,362,332.74
25-Oct-10	74	40,550,317.63	27,491,968.44	68,042,286.08
25-Nov-10	75	39,589,144.69	26,251,277.59	65,840,422.29
25-Dec-10	76	38,665,495.29	25,086,604.68	63,752,099.97
25-Jan-11	77	37,777,993.08	23,994,938.99	61,772,932.07
25-Feb-11	78	36,925,365.71	22,973,727.89	59,899,093.60
25-Mar-11	79	36,106,442.98	22,019,873.04	58,126,316.02
25-Apr-11	80	35,320,152.72	21,130,750.50	56,450,903.22
25-May-11	81	34,565,518.10	20,303,857.31	54,869,375.41
25-Jun-11	82	33,841,652.74	19,536,802.42	53,378,455.16
25-Jul-11	83	33,147,757.22	18,827,304.98	51,975,062.20
25-Aug-11	84	32,482,994.38	18,173,306.00	50,656,300.38
25-Sep-11	85	31,831,415.71	17,543,579.62	49,374,995.33
25-Oct-11	86	31,192,765.64	16,937,172.66	48,129,938.30
25-Nov-11	87	30,566,849.43	16,353,171.92	46,920,021.35
25-Dec-11	88	29,953,527.53	15,790,701.94	45,744,229.47
25-Jan-12	89	29,352,709.56	15,248,924.91	44,601,634.47
25-Feb-12	90	28,764,348.06	14,727,187.73	43,491,535.79
25-Mar-12	91	28,188,431.84	14,224,556.58	42,412,988.42
25-Apr-12	92	27,624,979.17	13,740,290.68	41,365,269.85
25-May-12	93	27,074,030.84	13,273,680.46	40,347,711.29
25-Jun-12	94	26,535,642.97	12,824,045.26	39,359,688.23
25-Jul-12	95	26,009,879.90	12,390,733.17	38,400,613.07

25-Aug-12	96	25,496,806.85	11,973,207.53	37,470,014.38
25-Sep-12	97	24,996,482.74	11,570,771.07	36,567,253.81
25-Oct-12	98	24,508,952.90	11,182,846.63	35,691,799.53
25-Nov-12	99	24,034,241.83	10,808,880.80	34,843,122.64
25-Dec-12	100	23,572,346.08	10,448,342.40	34,020,688.49
25-Jan-13	101	23,123,227.03	10,100,722.37	33,223,949.40
25-Feb-13	102	22,686,803.78	9,765,613.01	32,452,416.79
25-Mar-13	103	22,262,946.07	9,442,457.27	31,705,403.34
25-Apr-13	104	21,851,467.11	9,130,803.57	30,982,270.68
25-May-13	105	21,452,116.45	8,830,218.84	30,282,335.29
25-Jun-13	106	21,064,572.73	8,540,287.19	29,604,859.92
25-Jul-13	107	20,688,436.38	8,260,610.19	28,949,046.57
25-Aug-13	108	20,323,222.15	7,990,904.41	28,314,126.56
25-Sep-13	109	19,968,351.58	7,730,694.82	27,699,046.39
25-Oct-13	110	19,623,145.29	7,479,574.88	27,102,720.17
25-Nov-13	111	19,286,815.25	7,237,260.12	26,524,075.38
25-Dec-13	112	18,958,454.02	7,003,423.77	25,961,877.79
25-Jan-14	113	18,637,016.00	6,777,752.42	25,414,768.42
25-Feb-14	114	18,321,362.01	6,559,996.91	24,881,358.92
25-Mar-14	115	18,010,138.13	6,349,808.22	24,359,946.35
25-Apr-14	116	17,701,941.19	6,146,837.66	23,848,778.85
25-May-14	117	17,395,074.16	5,950,893.17	23,345,967.33
25-Jun-14	118	17,087,615.56	5,761,378.79	22,848,994.34
25-Jul-14	119	16,775,992.21	5,577,164.08	22,353,156.28
25-Aug-14	120	16,435,635.60	5,393,832.46	21,829,468.06
25-Sep-14	121	16,076,205.63	5,183,293.17	21,259,498.80
25-Oct-14	122	15,724,298.10	4,981,052.20	20,705,350.30
25-Nov-14	123	15,379,759.59	4,786,779.39	20,166,538.98
25-Dec-14	124	15,042,439.71	4,600,157.83	19,642,597.53
25-Jan-15	125	14,712,191.12	4,420,883.33	19,133,074.44
25-Feb-15	126	14,388,869.44	4,248,665.51	18,637,534.94
25-Mar-15	127	14,072,333.17	4,083,222.28	18,155,555.45
25-Apr-15	128	13,762,443.69	3,924,284.56	17,686,728.26
25-May-15	129	13,459,065.14	3,771,594.08	17,230,659.22
25-Jun-15	130	13,162,064.39	3,624,902.86	16,786,967.25
25-Jul-15	131	12,871,311.00	3,483,972.90	16,355,283.90
25-Aug-15	132	12,586,677.14	3,348,575.69	15,935,252.83
25-Sep-15	133	12,308,037.57	3,218,491.88	15,526,529.45
25-Oct-15	134	12,035,269.56	3,093,510.89	15,128,780.45
25-Nov-15	135	11,768,252.85	2,973,430.55	14,741,683.39
25-Dec-15	136	11,506,869.59	2,858,056.78	14,364,926.37
25-Jan-16	137	11,251,004.34	2,747,203.26	13,998,207.59
25-Feb-16	138	11,000,543.93	2,640,691.10	13,641,235.03
25-Mar-16	139	10,755,377.52	2,538,348.56	13,293,726.08
25-Apr-16	140	10,515,396.48	2,440,010.76	12,955,407.24
25-May-16	141	10,280,494.37	2,345,519.40	12,626,013.77
25-Jun-16	142	10,050,566.89	2,254,722.49	12,305,289.38
25-Jul-16	143	9,825,511.87	2,167,474.10	11,992,985.97
25-Aug-16	144	9,605,229.16	2,083,634.13	11,688,863.29
25-Sep-16	145	9,389,620.67	2,003,068.04	11,392,688.71
25-Oct-16	146	9,178,590.26	1,925,646.68	11,104,236.94
25-Nov-16	147	8,972,043.75	1,851,246.03	10,823,289.78

25-Dec-16	148	8,769,888.84	1,779,747.01	10,549,635.84
25-Jan-17	149	8,572,035.12	1,711,035.26	10,283,070.38
25-Feb-17	150	8,378,393.98	1,645,001.01	10,023,394.99
25-Mar-17	151	8,188,878.62	1,581,538.82	9,770,417.44
25-Apr-17	152	8,003,403.98	1,520,547.47	9,523,951.45
25-May-17	153	7,821,886.74	1,461,929.74	9,283,816.48
25-Jun-17	154	7,644,245.23	1,405,592.28	9,049,837.51
25-Jul-17	155	7,470,399.47	1,351,445.46	8,821,844.93
25-Aug-17	156	7,300,271.06	1,299,403.19	8,599,674.26
25-Sep-17	157	7,133,783.22	1,249,382.82	8,383,166.04
25-Oct-17	158	6,970,860.70	1,201,304.95	8,172,165.66
25-Nov-17	159	6,811,429.79	1,155,093.36	7,966,523.15
25-Dec-17	160	6,655,418.26	1,110,674.82	7,766,093.08
25-Jan-18	161	6,502,755.35	1,067,979.03	7,570,734.38
25-Feb-18	162	6,353,371.73	1,026,938.47	7,380,310.19
25-Mar-18	163	6,207,199.47	987,488.27	7,194,687.74
25-Apr-18	164	6,064,172.03	949,566.16	7,013,738.19
25-May-18	165	5,924,224.20	913,112.32	6,837,336.52
25-Jun-18	166	5,787,292.13	878,069.29	6,665,361.42
25-Jul-18	167	5,653,313.21	844,381.89	6,497,695.10
25-Aug-18	168	5,522,226.15	811,997.13	6,334,223.28
25-Sep-18	169	5,393,970.88	780,864.09	6,174,834.97
25-Oct-18	170	5,268,488.54	750,933.89	6,019,422.43
25-Nov-18	171	5,145,721.50	722,159.55	5,867,881.05
25-Dec-18	172	5,025,613.27	694,495.97	5,720,109.24
25-Jan-19	173	4,908,108.51	667,899.81	5,576,008.32
25-Feb-19	174	4,793,153.03	642,329.46	5,435,482.48
25-Mar-19	175	4,680,693.71	617,744.92	5,298,438.63
25-Apr-19	176	4,570,678.53	594,107.80	5,164,786.32
25-May-19	177	4,463,056.52	571,381.19	5,034,437.71
25-Jun-19	178	4,332,168.28	549,529.67	4,881,697.95
25-Jul-19	179	4,128,526.31	528,519.17	4,657,045.48
25-Aug-19	180	4,030,595.19	508,317.00	4,538,912.18
25-Sep-19	181	3,934,804.58	488,891.72	4,423,696.30
25-Oct-19	182	3,841,109.70	470,213.17	4,311,322.87
25-Nov-19	183	3,749,466.69	452,252.33	4,201,719.02
25-Dec-19	184	3,659,832.56	434,981.34	4,094,813.91
25-Jan-20	185	3,572,165.22	418,373.44	3,990,538.66
25-Feb-20	186	3,486,423.42	402,402.91	3,888,826.33
25-Mar-20	187	3,402,566.76	387,045.04	3,789,611.80
25-Apr-20	188	3,320,555.67	372,276.09	3,692,831.76
25-May-20	189	3,240,351.39	358,073.25	3,598,424.64
25-Jun-20	190	3,161,915.94	344,414.61	3,506,330.55
25-Jul-20	191	3,085,212.13	331,279.10	3,416,491.23
25-Aug-20	192	3,010,203.53	318,646.49	3,328,850.02
25-Sep-20	193	2,936,854.43	306,497.35	3,243,351.78
25-Oct-20	194	2,865,129.90	294,812.98	3,159,942.88
25-Nov-20	195	2,794,995.68	283,575.44	3,078,571.12
25-Dec-20	196	2,726,418.23	272,767.47	2,999,185.70
25-Jan-21	197	2,659,364.70	262,372.51	2,921,737.20
25-Feb-21	198	2,593,802.90	252,374.61	2,846,177.51
25-Mar-21	199	2,529,701.32	242,758.47	2,772,459.79

25-Apr-21	200	2,467,029.09	233,509.38	2,700,538.47
25-May-21	201	2,405,755.96	224,613.20	2,630,369.16
25-Jun-21	202	2,345,852.31	216,056.34	2,561,908.65
25-Jul-21	203	2,287,289.14	207,825.74	2,495,114.88
25-Aug-21	204	2,230,038.02	199,908.87	2,429,946.89
25-Sep-21	205	2,174,071.13	192,293.64	2,366,364.77
25-Oct-21	206	2,119,361.21	184,968.48	2,304,329.69
25-Nov-21	207	2,065,881.56	177,922.24	2,243,803.79
25-Dec-21	208	2,013,606.02	171,144.20	2,184,750.23
25-Jan-22	209	1,962,509.00	164,624.08	2,127,133.09
25-Feb-22	210	1,912,565.41	158,351.99	2,070,917.40
25-Mar-22	211	1,863,750.68	152,318.41	2,016,069.09
25-Apr-22	212	1,816,040.75	146,514.20	1,962,554.95
25-May-22	213	1,769,412.06	140,930.58	1,910,342.64
25-Jun-22	214	1,723,841.53	135,559.10	1,859,400.62
25-Jul-22	215	1,679,306.55	130,391.63	1,809,698.19
25-Aug-22	216	1,635,785.01	125,420.39	1,761,205.39
25-Sep-22	217	1,593,255.20	120,637.85	1,713,893.06
25-Oct-22	218	1,551,695.92	116,036.82	1,667,732.74
25-Nov-22	219	1,511,086.36	111,610.35	1,622,696.71
25-Dec-22	220	1,471,406.17	107,351.78	1,578,757.95
25-Jan-23	221	1,432,635.40	103,254.70	1,535,890.10
25-Feb-23	222	1,394,754.53	99,312.95	1,494,067.48
25-Mar-23	223	1,357,744.43	95,520.61	1,453,265.04
25-Apr-23	224	1,321,586.39	91,871.97	1,413,458.36
25-May-23	225	1,286,262.05	88,361.57	1,374,623.62
25-Jun-23	226	1,251,753.47	84,984.14	1,336,737.61
25-Jul-23	227	1,218,043.06	81,734.61	1,299,777.67
25-Aug-23	228	1,185,113.59	78,608.13	1,263,721.72
25-Sep-23	229	1,152,948.21	75,600.00	1,228,548.21
25-Oct-23	230	1,121,530.40	72,705.73	1,194,236.13
25-Nov-23	231	1,090,844.00	69,920.99	1,160,764.99
25-Dec-23	232	1,060,873.16	67,241.62	1,128,114.79
25-Jan-24	233	1,031,602.39	64,663.62	1,096,266.02
25-Feb-24	234	1,003,016.51	62,183.14	1,065,199.65
25-Mar-24	235	975,100.65	59,796.48	1,034,897.13
25-Apr-24	236	947,840.25	57,500.08	1,005,340.33
25-May-24	237	921,221.06	55,290.52	976,511.58
25-Jun-24	238	895,229.14	53,164.51	948,393.65
25-Jul-24	239	869,850.81	51,118.88	920,969.69
25-Aug-24	240	845,072.71	49,150.58	894,223.29
25-Sep-24	241	820,881.72	47,256.70	868,138.42
25-Oct-24	242	797,265.03	45,434.41	842,699.44
25-Nov-24	243	774,210.08	43,681.01	817,891.09
25-Dec-24	244	751,704.57	41,993.89	793,698.46
25-Jan-25	245	729,736.48	40,370.54	770,107.02
25-Feb-25	246	708,294.01	38,808.56	747,102.57
25-Mar-25	247	687,365.63	37,305.63	724,671.26
25-Apr-25	248	666,940.04	35,859.52	702,799.56
25-May-25	249	647,006.19	34,468.08	681,474.26
25-Jun-25	250	627,553.24	33,129.25	660,682.49
25-Jul-25	251	608,570.61	31,841.04	640,411.65

25-Aug-25	252	590,047.91	30,601.55	620,649.46
25-Sep-25	253	572,187.72	29,408.94	601,596.66
25-Oct-25	254	554,760.93	28,261.44	583,022.37
25-Nov-25	255	537,757.95	27,157.36	564,915.30
25-Dec-25	256	521,169.39	26,095.05	547,264.44
25-Jan-26	257	504,986.08	25,072.95	530,059.02
25-Feb-26	258	489,199.02	24,089.53	513,288.55
25-Mar-26	259	473,799.40	23,143.36	496,942.76
25-Apr-26	260	458,778.62	22,233.01	481,011.63
25-May-26	261	444,128.23	21,357.15	465,485.39
25-Jun-26	262	429,839.99	20,514.48	450,354.48
25-Jul-26	263	415,905.81	19,703.76	435,609.57
25-Aug-26	264	402,317.78	18,923.77	421,241.55
25-Sep-26	265	389,068.15	18,173.37	407,241.52
25-Oct-26	266	376,149.36	17,451.44	393,600.80
25-Nov-26	267	363,553.98	16,756.91	380,310.89
25-Dec-26	268	351,274.75	16,088.76	367,363.51
25-Jan-27	269	339,304.57	15,446.00	354,750.56
25-Feb-27	270	327,636.48	14,827.66	342,464.14
25-Mar-27	271	316,263.67	14,232.84	330,496.51
25-Apr-27	272	305,179.49	13,660.65	318,840.14
25-May-27	273	294,377.41	13,110.25	307,487.65
25-Jun-27	274	283,851.05	12,580.80	296,431.85
25-Jul-27	275	273,594.16	12,071.54	285,665.70
25-Aug-27	276	263,600.65	11,581.70	275,182.34
25-Sep-27	277	253,864.51	11,110.55	264,975.06
25-Oct-27	278	244,379.91	10,657.39	255,037.30
25-Nov-27	279	235,141.11	10,221.55	245,362.65
25-Dec-27	280	226,142.50	9,802.37	235,944.87
25-Jan-28	281	217,378.60	9,399.24	226,777.85
25-Feb-28	282	208,844.05	9,011.55	217,855.60
25-Mar-28	283	200,533.59	8,638.72	209,172.31
25-Apr-28	284	192,442.08	8,280.20	200,722.28
25-May-28	285	184,564.50	7,935.44	192,499.93
25-Jun-28	286	176,895.91	7,603.93	184,499.84
25-Jul-28	287	169,431.51	7,285.18	176,716.69
25-Aug-28	288	162,166.58	6,978.71	169,145.28
25-Sep-28	289	155,096.51	6,684.05	161,780.56
25-Oct-28	290	148,216.80	6,400.76	154,617.56
25-Nov-28	291	141,523.03	6,128.42	147,651.45
25-Dec-28	292	135,010.87	5,866.62	140,877.49
25-Jan-29	293	128,676.12	5,614.95	134,291.07
25-Feb-29	294	122,514.63	5,373.04	127,887.67
25-Mar-29	295	116,939.12	5,140.53	122,079.65
25-Apr-29	296	111,513.92	4,917.06	116,430.97
25-May-29	297	106,235.56	4,702.29	110,937.85
25-Jun-29	298	101,100.67	4,495.89	105,596.55
25-Jul-29	299	96,105.92	4,297.55	100,403.46
25-Aug-29	300	91,248.06	4,106.97	95,355.03
25-Sep-29	301	86,523.93	3,923.85	90,447.78
25-Oct-29	302	81,930.42	3,747.91	85,678.33
25-Nov-29	303	77,464.48	3,578.89	81,043.37

25-Dec-29	304	73,123.14	3,416.53	76,539.67
25-Jan-30	305	68,903.49	3,260.57	72,164.05
25-Feb-30	306	64,802.68	3,110.77	67,913.44
25-Mar-30	307	60,817.93	2,966.89	63,784.82
25-Apr-30	308	56,946.50	2,828.73	59,775.23
25-May-30	309	53,185.73	2,696.06	55,881.79
25-Jun-30	310	49,533.02	2,568.67	52,101.69
25-Jul-30	311	45,985.80	2,446.36	48,432.16
25-Aug-30	312	42,541.58	2,328.95	44,870.53
25-Sep-30	313	39,197.91	2,216.25	41,414.16
25-Oct-30	314	35,952.42	2,108.07	38,060.49
25-Nov-30	315	32,802.74	2,004.26	34,807.00
25-Dec-30	316	29,746.61	1,904.64	31,651.24
25-Jan-31	317	26,781.77	1,809.05	28,590.82
25-Feb-31	318	23,906.05	1,717.34	25,623.39
25-Mar-31	319	21,117.30	1,629.37	22,746.67
25-Apr-31	320	18,413.42	1,544.99	19,958.41
25-May-31	321	15,792.38	1,464.06	17,256.44
25-Jun-31	322	13,252.15	1,386.46	14,638.61
25-Jul-31	323	10,790.79	1,312.06	12,102.85
25-Aug-31	324	8,406.38	1,240.73	9,647.11
25-Sep-31	325	6,097.03	1,172.36	7,269.40
25-Oct-31	326	4,223.06	1,106.84	5,329.90
25-Nov-31	327	4,017.74	1,044.06	5,061.79
25-Dec-31	328	3,818.10	983.90	4,802.00
25-Jan-32	329	3,624.02	926.28	4,550.30
25-Feb-32	330	3,435.36	871.09	4,306.46
25-Mar-32	331	3,252.01	818.25	4,070.25
25-Apr-32	332	3,073.82	767.65	3,841.47
25-May-32	333	2,900.69	719.22	3,619.91
25-Jun-32	334	2,732.48	672.87	3,405.35
25-Jul-32	335	2,569.09	628.52	3,197.61
25-Aug-32	336	2,410.40	586.09	2,996.49
25-Sep-32	337	2,256.29	545.51	2,801.80
25-Oct-32	338	2,106.65	506.71	2,613.37
25-Nov-32	339	1,961.39	469.62	2,431.01
25-Dec-32	340	1,820.39	434.17	2,254.56
25-Jan-33	341	1,690.37	400.30	2,090.67
25-Feb-33	342	1,564.20	367.94	1,932.14
25-Mar-33	343	1,441.77	337.04	1,778.82
25-Apr-33	344	1,323.00	307.55	1,630.55
25-May-33	345	1,207.80	279.39	1,487.20
25-Jun-33	346	1,096.09	252.53	1,348.62
25-Jul-33	347	987.77	226.91	1,214.68
25-Aug-33	348	882.76	202.48	1,085.24
25-Sep-33	349	780.99	179.20	960.19
25-Oct-33	350	682.37	157.02	839.39
25-Nov-33	351	586.82	135.90	722.72
25-Dec-33	352	494.28	115.78	610.06
25-Jan-34	353	404.66	96.65	501.31
25-Feb-34	354	317.9	78.45	396.34
25-Mar-34	355	233.92	61.14	295.06

25-Apr-34	356	152.65	44.7	197.35
25-May-34	357	74.03	29.08	103.11
25-Jun-34	358	0	14.26	14.26
25-Jul-34	359	0	0.21	0.21
25-Aug-34	360		0	0

**This column includes
all floating rate bonds*

**This column includes
all fixed rate bonds*

Bond Balance Floaters	Bond Balance Fixed	Bond Balance Total
805,920,000.00	0.00	805,920,000.00
798,955,823.47	0.00	798,955,823.47
788,944,084.78	0.00	788,944,084.78
777,131,468.85	0.00	777,131,468.85
764,702,968.99	0.00	764,702,968.99
751,867,473.01	0.00	751,867,473.01
738,405,979.38	0.00	738,405,979.38
723,875,762.27	0.00	723,875,762.27
707,999,979.96	0.00	707,999,979.96
689,952,702.90	0.00	689,952,702.90
669,480,195.06	0.00	669,480,195.06
647,084,211.89	0.00	647,084,211.89
622,914,570.82	0.00	622,914,570.82
600,165,361.67	0.00	600,165,361.67
578,667,061.02	0.00	578,667,061.02
561,007,768.02	0.00	561,007,768.02
545,899,372.79	0.00	545,899,372.79
530,929,459.80	0.00	530,929,459.80
516,015,499.51	0.00	516,015,499.51
501,566,756.23	0.00	501,566,756.23
487,563,396.18	0.00	487,563,396.18
473,699,054.73	0.00	473,699,054.73
459,299,576.92	0.00	459,299,576.92
443,354,439.52	0.00	443,354,439.52
421,934,438.12	0.00	421,934,438.12
397,691,530.11	0.00	397,691,530.11
377,336,668.83	0.00	377,336,668.83
361,445,236.53	0.00	361,445,236.53
348,024,019.10	0.00	348,024,019.10
334,714,798.10	0.00	334,714,798.10
321,231,017.25	0.00	321,231,017.25
308,512,503.54	0.00	308,512,503.54
297,154,162.12	0.00	297,154,162.12
287,016,315.74	0.00	287,016,315.74
277,325,419.52	0.00	277,325,419.52
267,140,975.97	0.00	267,140,975.97
256,227,067.13	0.00	256,227,067.13
245,459,827.70	0.00	245,459,827.70
235,020,700.61	0.00	235,020,700.61
224,866,664.22	0.00	224,866,664.22
215,058,278.54	0.00	215,058,278.54
205,969,521.33	0.00	205,969,521.33
197,647,734.93	0.00	197,647,734.93
189,995,575.24	0.00	189,995,575.24

182,706,563.92	0.00	182,706,563.92
175,670,879.37	0.00	175,670,879.37
168,857,335.72	0.00	168,857,335.72
162,200,921.84	0.00	162,200,921.84
155,681,500.63	0.00	155,681,500.63
149,320,098.66	0.00	149,320,098.66
142,984,195.85	0.00	142,984,195.85
136,659,915.65	0.00	136,659,915.65
130,395,782.89	0.00	130,395,782.89
124,365,943.79	0.00	124,365,943.79
118,602,735.05	0.00	118,602,735.05
113,047,087.13	0.00	113,047,087.13
107,689,966.35	0.00	107,689,966.35
102,524,862.45	0.00	102,524,862.45
97,551,297.24	0.00	97,551,297.24
92,762,636.72	0.00	92,762,636.72
88,239,438.09	0.00	88,239,438.09
83,924,381.05	0.00	83,924,381.05
79,797,568.97	0.00	79,797,568.97
75,876,431.39	0.00	75,876,431.39
72,125,740.68	0.00	72,125,740.68
68,560,009.11	0.00	68,560,009.11
65,154,045.14	0.00	65,154,045.14
61,871,122.96	0.00	61,871,122.96
58,770,621.25	0.00	58,770,621.25
55,802,599.54	0.00	55,802,599.54
52,978,978.01	0.00	52,978,978.01
50,302,404.46	0.00	50,302,404.46
47,752,632.62	0.00	47,752,632.62
45,316,271.88	0.00	45,316,271.88
42,982,852.88	0.00	42,982,852.88
40,758,865.39	0.00	40,758,865.39
38,629,363.56	0.00	38,629,363.56
36,597,491.47	0.00	36,597,491.47
34,653,572.78	0.00	34,653,572.78
32,781,397.68	0.00	32,781,397.68
31,002,408.62	0.00	31,002,408.62
29,298,800.23	0.00	29,298,800.23
27,669,532.30	0.00	27,669,532.30
26,192,648.89	0.00	26,192,648.89
24,873,887.07	0.00	24,873,887.07
23,592,582.02	0.00	23,592,582.02
22,347,524.99	0.00	22,347,524.99
21,137,608.04	0.00	21,137,608.04
19,961,816.16	0.00	19,961,816.16
18,819,221.17	0.00	18,819,221.17
17,709,122.48	0.00	17,709,122.48
16,630,575.11	0.00	16,630,575.11
15,582,856.54	0.00	15,582,856.54
14,565,297.98	0.00	14,565,297.98
13,577,274.92	0.00	13,577,274.92
12,618,199.76	0.00	12,618,199.76

11,687,601.07	0.00	11,687,601.07
10,784,840.50	0.00	10,784,840.50
9,909,386.22	0.00	9,909,386.22
9,060,709.33	0.00	9,060,709.33
8,238,275.18	0.00	8,238,275.18
7,441,536.09	0.00	7,441,536.09
6,670,003.48	0.00	6,670,003.48
5,922,990.03	0.00	5,922,990.03
5,199,857.37	0.00	5,199,857.37
4,499,921.98	0.00	4,499,921.98
3,822,446.61	0.00	3,822,446.61
3,166,633.26	0.00	3,166,633.26
2,531,713.25	0.00	2,531,713.25
1,916,633.09	0.00	1,916,633.09
1,320,306.86	0.00	1,320,306.86
741,662.07	0.00	741,662.07
179,464.48	0.00	179,464.48
0	0.00	0

Aegis ABS 2004-4 - Price/Yield - NIM

Balance	\$44,300,000.00
Coupon	5
Settle	8/31/2004

Price = 99.8167

	100%
85%	5.27
	0.88
	09/25/2004 - 12/25/2006
	0.00%
	5.00%
	1.60%
100%	5.25
	0.99
	09/25/2004 - 12/25/2011
	0.00%
	5.00%
	4.86%
115%	5.23
	1.14
	09/25/2004 - 06/25/2011
	0.00%
	4.99%
	4.78%
130%	5.22
	1.20
	09/25/2004 - 12/25/2010
	0.00%
	4.83%
	4.66%
150%	5.22
	1.22
	09/25/2004 - 01/25/2010
	0.00%
	4.52%
	4.30%

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 herein. This information is not to be relied upon for any purpose other than the specific request for which it was prepared. The securities may not be sold in any jurisdiction where it is unlawful prior to registration or qualification under the securities laws of such jurisdiction. The securities may not be sold in any jurisdiction where it is unlawful prior to registration or qualification under the securities laws of such jurisdiction.

DEFAULT

125%	150%	175%	200%
5.20	5.15	-16.71	-20.46
1.33	2.20	0.71	0.69
09/25/2004 - 08/25/2013	09/25/2004 - 04/25/2017	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
0.00%	0.00%	17.81%	20.42%
6.25%	7.50%	8.75%	10.00%
6.22%	7.50%	8.75%	10.00%
5.18	-13.04	-17.02	-20.34
1.56	0.73	0.71	0.69
09/25/2004 - 03/25/2014	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
0.00%	15.15%	18.03%	20.35%
6.25%	7.50%	8.75%	9.98%
6.25%	7.50%	8.75%	9.98%
0.14	-13.76	-17.30	-20.03
0.76	0.72	0.70	0.69
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
11.81%	15.66%	18.22%	20.15%
6.19%	7.34%	8.45%	9.51%
6.19%	7.34%	8.45%	9.51%
-6.58	-14.35	-17.46	-19.88
0.74	0.72	0.70	0.69
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
13.15%	16.08%	18.33%	20.05%
5.92%	6.96%	7.95%	8.89%
5.92%	6.96%	7.95%	8.89%
-7.73	-15.27	-17.81	-19.85
0.73	0.71	0.70	0.69
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
14.25%	16.69%	18.53%	19.98%
5.47%	6.37%	7.21%	8.01%
5.47%	6.37%	7.21%	8.01%

and furnished to you solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. This offering is preliminary, limited in nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will be sold in the final prospectus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to buy or may an offer to buy be accepted prior to the delivery of a final prospectus relating to the securities.

	250%	
	-25.82	Yield
	0.65	WAL for Princ Pmts
09/25/2004 - 06/25/2007		Principal Window
	24.03%	Principal Writedown
	12.50%	Total Collat Loss (NIM Life)
	12.50%	Total Collat Loss (NIM Residual Life)
	-24.89	Yield
	0.66	WAL for Princ Pmts
09/25/2004 - 06/25/2007		Principal Window
	23.48%	Principal Writedown
	12.32%	Total Collat Loss (NIM Life)
	12.32%	Total Collat Loss (NIM Residual Life)
	-24.19	Yield
	0.67	WAL for Princ Pmts
09/25/2004 - 06/25/2007		Principal Window
	23.05%	Principal Writedown
	11.52%	Total Collat Loss (NIM Life)
	11.52%	Total Collat Loss (NIM Residual Life)
	-23.61	Yield
	0.67	WAL for Princ Pmts
09/25/2004 - 06/25/2007		Principal Window
	22.67%	Principal Writedown
	10.62%	Total Collat Loss (NIM Life)
	10.62%	Total Collat Loss (NIM Residual Life)
	-23.03	Yield
	0.67	WAL for Princ Pmts
09/25/2004 - 06/25/2007		Principal Window
	22.23%	Principal Writedown
	9.50%	Total Collat Loss (NIM Life)
	9.50%	Total Collat Loss (NIM Residual Life)

ts affiliates. The preliminary description of the under-lying assests has not been independently verified by CSFBC. CSFBC is not
y will actually perform as described in any scenario. The above analysis alone is not intended to be a prospectus
nor shall there be any sale of securities in any jurisdiction in which such offer, solicitation or sale would be

Aegis ABS 2004-4 - Price/Yield - NIM

Balance	\$44,300,000.00
Coupon	5
Settle	8/31/2004

Price = 99.8167

	100%
85%	5.15
	2.15
	09/25/2004 - 02/25/2014
	0.00%
	5.00%
	4.99%
100%	5.16
	1.87
	09/25/2004 - 04/25/2013
	0.00%
	5.00%
	4.97%
115%	5.18
	1.62
	09/25/2004 - 05/25/2012
	0.00%
	4.99%
	4.90%
130%	5.20
	1.38
	09/25/2004 - 01/25/2011
	0.00%
	4.83%
	4.68%
150%	5.22
	1.16
	09/25/2004 - 06/25/2009
	0.00%
	4.52%
	4.07%

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 herein. This information is not to be relied upon for any purpose other than the specific request for which it was prepared. The securities may not be sold in any jurisdiction where it is unlawful prior to registration or qualification under the securities laws of such jurisdiction. The securities may not be sold in any jurisdiction where it is unlawful prior to registration or qualification under the securities laws of such jurisdiction.

BEST AVAILABLE COPY

DEFAULT

125%	150%	175%	200%
5.12	25.51	30.06	32.68
3.43	0.68	0.66	0.64
09/25/2004 - 05/25/2025	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
0.00%	25.35%	27.67%	29.37%
6.25%	7.50%	8.75%	10.00%
6.25%	7.50%	8.75%	10.00%
0.25	23.75	27.10	29.63
0.83	0.69	0.67	0.65
09/25/2004 - 01/25/2018	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
19.59%	23.40%	25.65%	27.35%
6.25%	7.50%	8.75%	9.98%
6.25%	7.50%	8.75%	9.98%
5.92	21.23	24.40	26.86
0.73	0.70	0.68	0.67
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
18.62%	21.53%	23.73%	25.41%
6.20%	7.35%	8.45%	9.51%
6.20%	7.35%	8.45%	9.51%
5.35	18.88	21.90	24.30
0.74	0.71	0.69	0.68
09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
16.86%	19.75%	21.89%	23.56%
5.92%	6.96%	7.95%	8.89%
5.92%	6.96%	7.95%	8.89%
1.71	16.26	19.14	21.47
1.20	0.72	0.70	0.69
09/25/2004 - 01/25/2012	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007	09/25/2004 - 06/25/2007
5.98%	17.66%	19.74%	21.40%
5.48%	6.37%	7.22%	8.02%
5.48%	6.37%	7.22%	8.02%

d and furnished to you solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of it
 is preliminary, limited in nature and subject to completion or amendment. CSFBC makes no representation that the above referenc
 ined in the final prospectus. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an of
 or may an offer to buy be accepted prior to the delivery of a final prospectus relating to the securities.

250%

-36.60	Yield
0.62	WAL for Princ Pmts
09/25/2004 - 03/25/2007	Principal Window
31.88%	Principal Writedown
12.50%	Total Collat Loss (NIM Life)
12.50%	Total Collat Loss (NIM Residual Life)
-33.39	Yield
0.63	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
29.83%	Principal Writedown
12.32%	Total Collat Loss (NIM Life)
12.32%	Total Collat Loss (NIM Residual Life)
-30.49	Yield
0.65	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
27.88%	Principal Writedown
11.52%	Total Collat Loss (NIM Life)
11.52%	Total Collat Loss (NIM Residual Life)
-27.82	Yield
0.66	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
26.00%	Principal Writedown
10.62%	Total Collat Loss (NIM Life)
10.62%	Total Collat Loss (NIM Residual Life)
-24.89	Yield
0.67	WAL for Princ Pmts
09/25/2004 - 06/25/2007	Principal Window
23.80%	Principal Writedown
9.50%	Total Collat Loss (NIM Life)
9.50%	Total Collat Loss (NIM Residual Life)

Is aff

Aegis ABS 2004-4 - EFFECT_RATE Report

ARM 150% PPC

FIX 50% PPC

Run To CALL

LIBOR =20%

<i>Period</i>	<i>Date</i>	<i>Effective Rate</i>
Total		
0	Aug27,04	
1	Sep25,04	N/A
2	Oct25,04	23.70
3	Nov25,04	23.52
4	Dec25,04	23.57
5	Jan25,05	23.37
6	Feb25,05	23.28
7	Mar25,05	23.56
8	Apr25,05	23.04
9	May25,05	23.03
10	Jun25,05	22.75
11	Jul25,05	22.70
12	Aug25,05	22.40
13	Sep25,05	22.22
14	Oct25,05	22.16
15	Nov25,05	21.85
16	Dec25,05	21.80
17	Jan25,06	21.48
18	Feb25,06	21.29
19	Mar25,06	21.52
20	Apr25,06	20.91
21	May25,06	20.85
22	Jun25,06	20.52
23	Jul25,06	20.48
24	Aug25,06	21.40
25	Sep25,06	13.83
26	Oct25,06	13.96
27	Nov25,06	13.65
28	Dec25,06	13.77
29	Jan25,07	13.46
30	Feb25,07	13.74
31	Mar25,07	14.38
32	Apr25,07	13.54
33	May25,07	13.66
34	Jun25,07	13.33
35	Jul25,07	13.46
36	Aug25,07	13.55
37	Sep25,07	12.90

38	Oct25,07	13.04
39	Nov25,07	12.69
40	Dec25,07	12.83
41	Jan25,08	12.49
42	Feb25,08	12.72
43	Mar25,08	13.12
44	Apr25,08	12.50
45	May25,08	12.64
46	Jun25,08	12.29
47	Jul25,08	12.42
48	Aug25,08	12.11
49	Sep25,08	12.00
50	Oct25,08	12.14
51	Nov25,08	11.79
52	Dec25,08	11.93
53	Jan25,09	11.58
54	Feb25,09	11.50
55	Mar25,09	12.17
56	Apr25,09	11.30
57	May25,09	11.44
58	Jun25,09	11.10
59	Jul25,09	11.24
60	Aug25,09	7.60
61	Sep25,09	7.56
62	Oct25,09	7.78
63	Nov25,09	7.49
64	Dec25,09	7.71
65	Jan25,10	7.42
66	Feb25,10	7.39
67	Mar25,10	8.15
68	Apr25,10	7.33
69	May25,10	7.54
70	Jun25,10	7.27
71	Jul25,10	7.48
72	Aug25,10	7.21
73	Sep25,10	7.18
74	Oct25,10	7.39
75	Nov25,10	7.12
76	Dec25,10	7.33
77	Jan25,11	7.07
78	Feb25,11	7.04
79	Mar25,11	7.77
80	Apr25,11	6.99
81	May25,11	7.20
82	Jun25,11	6.95
83	Jul25,11	7.15
84	Aug25,11	6.90
85	Sep25,11	6.88
86	Oct25,11	7.09

87	Nov25,11	6.84
88	Dec25,11	7.05
89	Jan25,12	6.80
90	Feb25,12	6.78
91	Mar25,12	7.23
92	Apr25,12	6.74
93	May25,12	6.95
94	Jun25,12	6.71
95	Jul25,12	6.91
96	Aug25,12	6.67
97	Sep25,12	6.66
98	Oct25,12	6.86
99	Nov25,12	6.63
100	Dec25,12	6.83
101	Jan25,13	6.60
102	Feb25,13	6.58
103	Mar25,13	7.27
104	Apr25,13	6.56
105	May25,13	6.76
106	Jun25,13	6.53
107	Jul25,13	6.74
108	Aug25,13	6.51
109	Sep25,13	6.50
110	Oct25,13	6.70
111	Nov25,13	6.47

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

solely by CREDIT SUISSE FIRST BOSTON CORPORATION (CSFBC) and not the Issuer of the Securities or any of its affiliates. The preliminary information is for informational purposes only and is not intended to be relied upon in making an investment decision. The information is preliminary in nature and subject to completion or amendment. CSFBC makes no representation that the above referenced security will actually perform as projected. Under no circumstances shall the information presented constitute an offer to sell or solicitation of an offer to buy nor shall there be any sale of the securities accepted prior to the delivery of a final prospectus relating to the securities.

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 2004-4 - EFFECT_RATE Report

ARM Prepay 100% PPC

FIX Prepay 50% PPC

Run To CALL

LIBOR = 20%

<i>Period</i>	<i>Date</i>	<i>Effective Rate</i>	<i>Net Funds Rate</i>
Total			
0	Aug27,04		
1	Sep25,04	N/A	N/A
2	Oct25,04	23.51	6.84
3	Nov25,04	23.15	6.62
4	Dec25,04	23.04	6.83
5	Jan25,05	22.66	6.61
6	Feb25,05	22.41	6.61
7	Mar25,05	22.56	7.31
8	Apr25,05	21.88	6.60
9	May25,05	21.74	6.82
10	Jun25,05	21.32	6.59
11	Jul25,05	21.17	6.81
12	Aug25,05	20.74	6.59
13	Sep25,05	20.46	6.58
14	Oct25,05	20.32	6.80
15	Nov25,05	19.91	6.58
16	Dec25,05	19.78	6.79
17	Jan25,06	19.37	6.57
18	Feb25,06	19.11	6.57
19	Mar25,06	19.33	7.27
20	Apr25,06	18.61	6.56
21	May25,06	18.51	6.78
22	Jun25,06	18.12	6.56
23	Jul25,06	18.05	6.79
24	Aug25,06	19.17	8.07
25	Sep25,06	13.00	8.06
26	Oct25,06	13.14	8.32
27	Nov25,06	12.80	8.03
28	Dec25,06	12.95	8.29
29	Jan25,07	12.62	8.01
30	Feb25,07	13.02	8.49
31	Mar25,07	13.74	9.38
32	Apr25,07	12.83	8.46
33	May25,07	12.99	8.72
34	Jun25,07	12.64	8.42
35	Jul25,07	12.81	8.69
36	Aug25,07	13.06	8.99
37	Sep25,07	12.56	8.98

38	Oct25,07	12.76	9.25
39	Nov25,07	12.40	8.94
40	Dec25,07	12.60	9.21
41	Jan25,08	12.24	8.90
42	Feb25,08	12.66	9.37
43	Mar25,08	13.18	9.99
44	Apr25,08	12.50	9.32
45	May25,08	12.71	9.61
46	Jun25,08	12.34	9.27
47	Jul25,08	12.55	9.56
48	Aug25,08	12.24	9.28
49	Sep25,08	12.16	9.25
50	Oct25,08	12.38	9.54
51	Nov25,08	12.01	9.21
52	Dec25,08	12.23	9.49
53	Jan25,09	11.86	9.16
54	Feb25,09	11.83	9.17
55	Mar25,09	12.69	10.13
56	Apr25,09	11.68	9.12
57	May25,09	11.90	9.40
58	Jun25,09	11.54	9.08
59	Jul25,09	11.76	9.35
60	Aug25,09	9.03	9.03
61	Sep25,09	9.00	9.00
62	Oct25,09	9.28	9.28
63	Nov25,09	8.96	8.96
64	Dec25,09	9.23	9.23
65	Jan25,10	8.91	8.91
66	Feb25,10	8.88	8.88
67	Mar25,10	9.81	9.81
68	Apr25,10	8.84	8.84
69	May25,10	9.11	9.11
70	Jun25,10	8.79	8.79
71	Jul25,10	9.06	9.06
72	Aug25,10	8.74	8.74
73	Sep25,10	8.72	8.72
74	Oct25,10	8.99	8.99
75	Nov25,10	8.68	8.68
76	Dec25,10	8.94	8.94
77	Jan25,11	8.63	8.63
78	Feb25,11	8.61	8.61
79	Mar25,11	9.50	9.50
80	Apr25,11	8.56	8.56
81	May25,11	8.82	8.82
82	Jun25,11	8.52	8.52
83	Jul25,11	8.78	8.78
84	Aug25,11	8.47	8.47
85	Sep25,11	8.45	8.45
86	Oct25,11	8.71	8.71

87	Nov25,11	8.41	8.41
88	Dec25,11	8.66	8.66
89	Jan25,12	8.36	8.36
90	Feb25,12	8.34	8.34
91	Mar25,12	8.89	8.89
92	Apr25,12	8.30	8.30
93	May25,12	8.55	8.55
94	Jun25,12	8.26	8.26
95	Jul25,12	8.51	8.51
96	Aug25,12	8.22	8.22
97	Sep25,12	8.19	8.19
98	Oct25,12	8.45	8.45
99	Nov25,12	8.15	8.15
100	Dec25,12	8.40	8.40
101	Jan25,13	8.11	8.11
102	Feb25,13	8.09	8.09
103	Mar25,13	8.94	8.94
104	Apr25,13	8.05	8.05
105	May25,13	8.30	8.30
106	Jun25,13	8.01	8.01
107	Jul25,13	8.26	8.26
108	Aug25,13	7.98	7.98
109	Sep25,13	7.96	7.96
110	Oct25,13	8.20	8.20
111	Nov25,13	7.92	7.92
112	Dec25,13	8.16	8.16
113	Jan25,14	7.88	7.88
114	Feb25,14	7.86	7.86
115	Mar25,14	8.68	8.68
116	Apr25,14	7.83	7.83
117	May25,14	8.07	8.07
118	Jun25,14	7.79	7.79
119	Jul25,14	8.03	8.03
120	Aug25,14	7.75	7.75
121	Sep25,14	7.74	7.74
122	Oct25,14	7.98	7.98
123	Nov25,14	7.70	7.70
124	Dec25,14	7.94	7.94
125	Jan25,15	7.67	7.67
126	Feb25,15	7.65	7.65
127	Mar25,15	8.45	8.45

Aegis ABS 2004-4 - EFFECT_RATE Report

ARM Prepay 100% PPC
 FIX Prepay 200% PPC
 Run To CALL
 LIBOR = 20%

<i>Period</i>	<i>Date</i>	<i>Effective Rate</i>	<i>Net Funds Rate</i>
Total			
0	Aug27,04		
1	Sep25,04	N/A	N/A
2	Oct25,04	23.57	6.84
3	Nov25,04	23.29	6.62
4	Dec25,04	23.26	6.84
5	Jan25,05	22.99	6.62
6	Feb25,05	22.86	6.62
7	Mar25,05	23.14	7.33
8	Apr25,05	22.62	6.62
9	May25,05	22.64	6.85
10	Jun25,05	22.42	6.63
11	Jul25,05	22.45	6.85
12	Aug25,05	22.23	6.64
13	Sep25,05	22.14	6.64
14	Oct25,05	22.18	6.87
15	Nov25,05	21.95	6.65
16	Dec25,05	21.99	6.87
17	Jan25,06	21.76	6.66
18	Feb25,06	21.66	6.66
19	Mar25,06	21.99	7.38
20	Apr25,06	21.46	6.67
21	May25,06	21.49	6.89
22	Jun25,06	21.25	6.67
23	Jul25,06	21.30	6.92
24	Aug25,06	23.01	8.65
25	Sep25,06	15.14	8.67
26	Oct25,06	15.38	8.97
27	Nov25,06	15.11	8.70
28	Dec25,06	15.35	9.00
29	Jan25,07	15.09	8.73
30	Feb25,07	15.76	9.43
31	Mar25,07	16.64	10.46
32	Apr25,07	15.73	9.47
33	May25,07	16.00	9.80
34	Jun25,07	15.70	9.51
35	Jul25,07	15.97	9.85
36	Aug25,07	16.57	10.45
37	Sep25,07	15.93	10.47

38	Oct25,07	16.25	10.84
39	Nov25,07	15.92	10.52
40	Dec25,07	16.23	10.89
41	Jan25,08	15.91	10.56
42	Feb25,08	16.69	11.38
43	Mar25,08	17.41	12.19
44	Apr25,08	16.68	11.43
45	May25,08	17.03	11.83
46	Jun25,08	16.67	11.47
47	Jul25,08	17.01	11.88
48	Aug25,08	16.74	11.60
49	Sep25,08	16.73	11.63
50	Oct25,08	17.08	12.04
51	Nov25,08	16.71	11.67
52	Dec25,08	17.06	12.08
53	Jan25,09	16.68	11.71
54	Feb25,09	16.74	11.80
55	Mar25,09	17.90	13.09
56	Apr25,09	16.71	11.84
57	May25,09	17.06	12.25
58	Jun25,09	16.68	11.88
59	Jul25,09	17.03	12.29
60	Aug25,09	11.91	11.91
61	Sep25,09	11.93	11.93
62	Oct25,09	12.35	12.35
63	Nov25,09	11.97	11.97
64	Dec25,09	12.38	12.38
65	Jan25,10	12.00	12.00
66	Feb25,10	12.01	12.01
67	Mar25,10	13.32	13.32
68	Apr25,10	12.04	12.04
69	May25,10	12.46	12.46
70	Jun25,10	12.07	12.07
71	Jul25,10	12.49	12.49
72	Aug25,10	12.10	12.10
73	Sep25,10	12.12	12.12
74	Oct25,10	12.53	12.53
75	Nov25,10	12.14	12.14
76	Dec25,10	12.56	12.56