

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



04043063

Citigroup Mortgage Loan Trust Inc.
Exact Name of Registrant as Specified in Charter

0001257102
Registrant CIK Number

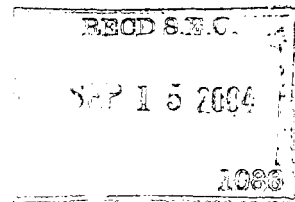
Form 8-K, September 13, 2004, Series 2004-NC2
Electronic Report, Schedule or Registration
Statement of Which the Documents Are a Part
(give period of report)

333-117349
SEC File Number, if available

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

PROCESSED

SEP 16 2004 *E*
**THOMSON
FINANCIAL**

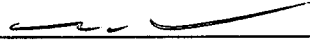


SIGNATURES

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

Dated: September 13, 2004

CITIGROUP MORTGAGE LOAN TRUST INC.

By: 

Name: Matthew R. Bollo

Title: Asst. Vice President

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

EXHIBIT INDEX

<u>Exhibit No.</u>	<u>Description</u>	<u>Format</u>
99.2	Collateral Term Sheets	P*

*The Collateral Term Sheets have been filed on paper pursuant to a continuing hardship exemption from certain electronic filing requirements.



INTERNAL USE ONLY - PLEASE SEE LAST PAGE FOR DISCLAIMER

CARRINGTON Collateral tables

Collateral as of date: 2004-09-01

1

input: bal.calc

10:36 Tuesday, August 24, 2004

Summary	values
Number of Loans	355
Dollars Outstanding	25,264,048.94
Original Amount	25,338,795.00
Average UPB	71,166.34
Average OPB	71,376.89
Wtd Avg Gross Coupon	7.813
Wtd Avg Orig Term	342.209
Wtd Avg Stated Remaining Term	339.659
Wtd Avg Amortized Remaining Term	338.231
Wtd Avg Orig LTV	66.152
Wtd Avg Comb LTV	84.369
Wtd Avg FICO	614.728
Wtd Avg PP Term	27.056
Wtd Avg DTI	37.244
Wtd Avg Seas	2.550
Wtd Avg 3 Mo Velocity	
Wtd Avg 6 Mo Velocity	
Wtd Avg 12 Mo Velocity	
Wtd Avg Margin	3.901
Wtd Avg Min Rate	5.604
Wtd Avg Max Rate	10.062
Wtd Avg Init_cap	1.495
Wtd Avg Months to Next Rate Change	22.528
Wtd Avg PerCap	1.495
Wtd Avg Orig YR	2004
Wtg Avg First Rate Change Date	2006-07-17
Wtg Avg Next Rate Change Date	2006-07-17

Coupon Distribution	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
4.000 - 4.999	2	146,192	0.58	4.990	655.202	64.283
5.000 - 5.999	19	1,711,183	6.77	5.778	632.991	71.457
6.000 - 6.999	74	6,302,935	24.95	6.504	626.318	74.831
7.000 - 7.999	93	7,326,242	29.00	7.491	602.440	77.317
8.000 - 8.999	72	4,621,443	18.29	8.493	585.430	68.467
9.000 - 9.999	47	2,854,841	11.30	9.488	628.203	46.579
10.000 - 10.999	35	1,678,578	6.64	10.486	659.862	19.836
11.000 - 11.999	13	622,634	2.46	11.158	616.286	30.201
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Loan Amt Distribution	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
10,000.01 - 20,000.00	1	19,928	0.08	11.150	631.000	20.000
20,000.01 - 30,000.00	20	506,252	2.00	9.771	655.109	19.543
30,000.01 - 40,000.00	18	636,716	2.52	9.826	643.398	19.712
40,000.01 - 50,000.00	23	1,049,132	4.15	9.484	635.034	28.958
50,000.01 - 60,000.00	44	2,403,518	9.51	8.487	597.016	60.791
60,000.01 - 70,000.00	42	2,719,611	10.76	8.313	602.086	62.506
70,000.01 - 80,000.00	56	4,235,049	16.76	7.994	607.133	64.939
80,000.01 - 90,000.00	78	6,705,178	26.54	7.496	615.222	74.268
90,000.01 - 100,000.00	73	6,988,665	27.66	6.994	621.235	75.685
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Flx vs Arm	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
adj	223	17,567,115	69.53	7.481	599.144	77.910
fix	132	7,696,934	30.47	8.570	650.295	39.316
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Product Type	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
2Y/6M loans	209	16,416,337	64.98	7.527	598.502	78.171
3Y/6M loans	14	1,150,778	4.56	6.823	608.313	74.191
F2	96	4,636,606	18.35	9.907	665.755	19.862
Fixed	36	3,060,328	12.11	6.546	626.870	68.791
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Balloon Flag	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Non-Balloon	355	25,264,049	100.00	7.813	614.728	66.152
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Origination Year	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
2004	355	25,264,049	100.00	7.813	614.728	66.152
Total:	355	25,264,049	100.00	7.813	614.728	66.152

FICO distribution	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
500 - 549.99	39	3,080,376	12.19	8.278	526.083	74.329
550 - 574.99	54	3,930,043	15.56	7.723	559.694	75.701
575 - 599.99	60	4,415,600	17.48	7.446	587.554	70.318
600 - 619.99	39	2,731,276	10.81	7.518	609.380	68.500
620 - 649.99	60	3,976,307	15.74	8.029	634.418	61.836
650 - 679.99	50	3,379,550	13.38	7.682	665.100	60.002
680 - 699.99	20	1,391,288	5.51	8.443	687.618	43.832
700 - 749.99	25	1,839,721	7.28	7.555	720.993	63.277
750 - 799.99	7	472,089	1.87	8.736	762.251	42.790
800+	1	47,798	0.19	9.590	800.000	20.000
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Original LTV	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
0 - 60.00	134	7,500,805	29.69	8.748	645.650	30.644
60.01 - 70.00	34	2,684,972	10.63	7.542	579.775	66.654
70.01 - 80.00	91	7,541,186	29.85	7.246	593.829	78.166
80.01 - 85.00	31	2,352,228	9.31	7.580	591.695	84.414
85.01 - 90.00	42	3,325,255	13.16	7.483	613.766	89.542
90.01 - 95.00	18	1,409,200	5.58	7.403	652.498	93.962
95.01 - 100.00	5	450,402	1.78	8.274	667.268	98.274
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Combined LTV	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
0 - 60.00	35	2,647,114	10.48	6.870	610.341	49.487
60.01 - 70.00	29	2,293,099	9.08	7.545	575.410	66.602
70.01 - 80.00	56	4,575,243	18.11	7.510	570.093	76.918
80.01 - 85.00	29	2,110,413	8.35	7.662	586.122	83.237
85.01 - 90.00	44	3,512,853	13.90	7.365	614.818	87.927
90.01 - 95.00	25	1,912,839	7.57	7.673	632.461	89.277
95.01 - 100.00	136	8,160,483	32.30	8.615	655.654	46.804
100+	1	52,004	0.21	9.900	579.000	19.620
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Property Type	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
One Family	297	20,939,755	82.88	7.878	610.412	66.270
Pud Detached	22	1,296,741	5.13	8.148	625.052	49.042
Condo	20	1,767,275	7.00	7.030	639.060	70.799
2-4 Unit	10	790,962	3.13	7.544	646.621	84.241
Pud Attached	6	469,316	1.86	7.373	633.367	60.195
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Occupancy Type	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Non-Owner Occ	24	1,812,259	7.17	7.587	632.255	74.990
Owner Occ	330	23,361,867	92.47	7.834	613.205	65.375
Second Home	1	89,923	0.36	6.750	657.000	90.000
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Lien Priority	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
First Lien	259	20,627,443	81.65	7.342	603.258	76.557
Second Lien	96	4,636,606	18.35	9.907	665.755	19.862
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Original Term	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
000 - 180	20	1,132,462	4.48	7.283	608.068	52.013
181 - 240	52	2,047,006	8.10	9.677	658.979	23.040
241 - 360	283	22,084,582	87.42	7.667	610.968	70.873
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Stated Remaining Term	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
169 - 204	20	1,132,462	4.48	7.283	608.068	52.013
205 - 240	52	2,047,006	8.10	9.677	658.979	23.040
349 - 360	283	22,084,582	87.42	7.667	610.968	70.873
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Amortized Remaining Term	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
097 - 132	1	85,975	0.34	7.250	571.000	66.170
169 - 204	20	1,132,462	4.48	7.283	608.068	52.013
205 - 240	52	2,047,006	8.10	9.677	658.979	23.040
349 - 360	282	21,998,607	87.07	7.669	611.124	70.892
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Delinq Status	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Current	148	10,881,250	43.07	7.651	628.830	68.024
30 days	206	14,295,051	56.58	7.930	604.630	64.642
60 days	1	87,748	0.35	8.850	511.000	80.000
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Purpose Type	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Purchase	165	10,753,272	42.56	8.305	643.725	59.056
Refi -Cash Out	190	14,510,777	57.44	7.448	593.240	71.411
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Documentation code	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Full	71	5,277,567	20.89	7.275	601.549	67.150
Stated	113	8,039,235	31.82	8.207	640.658	64.259
Limited 12 Mo Bank Statements	11	855,307	3.39	7.129	625.709	61.062
Full Doc 2 Yr W2/Tax	160	11,091,939	43.90	7.835	601.358	67.441
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Prepay Flag	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
No Prepay Penalty	86	5,844,474	23.13	8.321	612.201	62.863
Has Prepay Penalty	269	19,419,575	76.87	7.660	615.488	67.142
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Prepay Code	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Prohibited	86	5,844,474	23.13	8.321	612.201	62.863
2 mos Int on 2/3 of OPB	2	188,803	0.75	7.309	614.804	67.518
2% of bal due at payoff	1	97,542	0.39	7.100	565.000	84.960
Min(2% UPB or 60d Int)	6	443,024	1.75	7.619	601.647	74.578
2% of 80% UPB	8	602,010	2.38	7.979	602.917	88.920
Min(rem 1yr l or 3-6m l)	5	342,067	1.35	7.975	623.818	34.790
1% of amt of prepayment	19	1,329,611	5.26	7.787	589.948	70.937
Graduated 5-4-3-2-1	2	144,635	0.57	8.033	553.064	89.689
2% of bal at time of pp	1	99,617	0.39	6.250	644.000	58.820
1% of OPB of loan	25	1,803,175	7.14	7.730	578.224	80.874
6 mos Int on 80% of OPB	200	14,369,090	56.88	7.634	624.066	64.401
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Prepay Term	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
000 - 000	86	5,844,474	23.13	8.321	612.201	62.863
012 - 012	3	256,724	1.02	8.323	581.790	61.680
024 - 024	193	13,961,345	55.26	7.742	607.205	71.322
036 - 036	73	5,201,505	20.59	7.407	639.386	56.192
Total:	355	25,264,049	100.00	7.813	614.728	66.152

IO Flag	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
am	337	23,697,669	93.80	7.902	612.051	65.415
lo	18	1,566,380	6.20	6.459	655.224	77.305
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Debt to Income Ratio	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
<= 20	20	1,540,632	6.10	7.266	605.111	73.503
20.01 - 25.00	27	1,971,070	7.80	7.261	592.785	72.357
25.01 - 30.00	31	2,247,014	8.89	7.627	615.060	68.529
30.01 - 35.00	56	4,148,436	16.42	7.808	610.949	68.981
35.01 - 40.00	57	4,184,765	16.56	7.720	620.229	66.894
40.01 - 45.00	63	4,307,560	17.05	8.079	624.780	61.054
45.01 - 50.00	90	5,988,528	23.70	8.081	623.171	63.092
50.01 - 55.00	10	799,201	3.16	7.792	570.550	63.789
55+	1	76,844	0.30	7.990	503.000	45.830
Total:	355	25,264,049	100.00	7.813	614.728	66.152

PMI Code	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
No PMI	355	25,264,049	100.00	7.813	614.728	66.152
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Seasoning	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
000 - 006	355	25,264,049	100.00	7.813	614.728	66.152
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Risk Grade	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
00	355	25,264,049	100.00	7.813	614.728	66.152
Total:	355	25,264,049	100.00	7.813	614.728	66.152

State	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Pennsylvania	19	1,460,393	5.78	6.906	605.501	77.567
Ohio	25	1,803,175	7.14	7.730	578.224	80.874
Other	187	12,994,823	51.44	7.862	605.257	69.901
Arizona	17	1,320,187	5.23	7.162	630.660	71.685
Texas	22	1,564,189	6.19	7.502	608.222	72.288
California	58	4,010,343	15.87	8.594	663.065	35.397
Florida	27	2,110,940	8.36	7.362	613.622	73.024
Total:	355	25,264,049	100.00	7.813	614.728	66.152

Index	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
6 Month Libor	223	17,567,115	100.00	7.481	599.144	77.910
Total:	223	17,567,115	100.00	7.481	599.144	77.910

Margins	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
3.500 - 3.999	1	85,500	0.49	5.250	708.000	47.500
5.000 - 5.499	94	7,398,321	42.11	7.157	613.566	80.781
5.500 - 5.999	86	6,944,752	39.53	7.562	594.860	79.633
6.000 - 6.499	22	1,660,765	9.45	7.940	568.633	72.453
6.500 - 6.999	18	1,317,425	7.50	8.110	571.389	62.979
7.000 - 7.499	2	160,353	0.91	10.167	605.316	66.256
Total:	223	17,567,115	100.00	7.481	599.144	77.910

Next Rate Change Dates (3 month range)	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
MAY-2006-JUL-2006	165	13,093,510	74.53	7.500	595.298	79.002
AUG-2006-OCT-2006	44	3,322,827	18.92	7.630	611.128	74.897
MAY-2007-JUL-2007	12	1,024,358	5.83	6.636	608.907	73.944
AUG-2007-OCT-2007	2	126,420	0.72	8.339	603.502	76.191
Total:	223	17,567,115	100.00	7.481	599.144	77.910

Lifetime Cap Rates (%)	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
11.000 - 11.999	2	146,192	0.83	4.990	655.202	64.283
12.000 - 12.999	18	1,610,374	9.17	5.809	628.844	75.345
13.000 - 13.999	46	3,985,269	22.69	6.556	623.871	78.009
14.000 - 14.999	86	6,684,391	38.05	7.517	602.453	77.439
>= 15.000	71	5,140,890	29.26	8.744	564.777	79.637
Total:	223	17,567,115	100.00	7.481	599.144	77.910

Lifetime Floor Rates (%)	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
<= 3.999	1	85,500	0.49	5.250	708.000	47.500
4.000 - 4.999	2	146,192	0.83	4.990	655.202	64.283
5.000 - 5.999	179	14,296,358	81.38	7.366	604.286	80.262
6.000 - 6.999	39	2,878,712	16.39	8.092	567.186	68.475
7.000 - 7.999	2	160,353	0.91	10.167	605.316	66.256
Total:	223	17,567,115	100.00	7.481	599.144	77.910

Initial Periodic Rate Caps	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
1.000	2	176,519	1.00	7.277	598.942	79.111
1.500	221	17,390,597	99.00	7.483	599.147	77.898
Total:	223	17,567,115	100.00	7.481	599.144	77.910

Subsequent Periodic Rate Caps	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
1.000	2	176,519	1.00	7.277	598.942	79.111
1.500	221	17,390,597	99.00	7.483	599.147	77.898
Total:	223	17,567,115	100.00	7.481	599.144	77.910

Months To Next Rate Change Date	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
	132	7,696,934	30.47	8.570	650.295	39.316
20	6	457,517	1.81	7.035	573.929	72.071
21	79	6,347,094	25.12	7.410	595.997	80.237
22	80	6,288,900	24.89	7.625	596.146	78.259
23	44	3,322,827	13.15	7.630	611.128	74.897
33	8	716,855	2.84	6.362	614.073	71.372
34	4	307,503	1.22	7.274	596.863	79.940
35	2	126,420	0.50	8.339	603.502	76.191
Total:	355	25,264,049	100.00	7.813	614.728	66.152

FOR INTERNAL USE ONLY. THIS INFORMATION MAY NOT BE COPIED, DISTRIBUTED OR SHOWN TO ANYONE OUTSIDE CITIGROUP GLOBAL MARKETS INC. The information contained herein is privileged and confidential and intended solely for internal use. Any review, transmission, publication, reproduction, circulation or any other use of this information outside of Citigroup Global Markets Inc. is strictly prohibited.



INTERNAL USE ONLY - PLEASE SEE LAST PAGE FOR DISCLAIMER

CARRINGTON Collateral tables

Collateral as of date: 2004-09-01

1

Input: dtl.calc

10:36 Tuesday, August 24, 2004

Summary	values
Number of Loans	543
Dollars Outstanding	105,165,363.83
Original Amount	105,738,860.00
Average UPB	193,674.70
Average OPB	194,730.87
Wtd Avg Gross Coupon	6.825
Wtd Avg Orig Term	355.473
Wtd Avg Stated Remaining Term	352.921
Wtd Avg Amortized Remaining Term	351.546
Wtd Avg Orig LTV	78.884
Wtd Avg Comb LTV	86.836
Wtd Avg FICO	625.085
Wtd Avg PP Term	25.836
Wtd Avg DTI	48.568
Wtd Avg Seas	2.552
Wtd Avg 3 Mo Velocity	
Wtd Avg 6 Mo Velocity	
Wtd Avg 12 Mo Velocity	
Wtd Avg Margin	4.346
Wtd Avg Min Rate	5.501
Wtd Avg Max Rate	10.864
Wtd Avg Init_cap	1.507
Wtd Avg Months to Next Rate Change	22.148
Wtd Avg PerCap	1.507
Wtd Avg Orig YR	2004
Wtg Avg First Rate Change Date	2006-07-05
Wtg Avg Next Rate Change Date	2006-07-05

Coupon Distribution	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
4.000 - 4.999	7	2,504,331	2.38	4.665	676.021	78.716
5.000 - 5.999	84	20,138,369	19.15	5.711	642.961	78.646
6.000 - 6.999	208	44,544,841	42.36	6.500	632.476	78.941
7.000 - 7.999	143	25,893,896	24.62	7.478	608.256	82.643
8.000 - 8.999	46	7,429,155	7.06	8.380	587.895	80.714
9.000 - 9.999	32	3,125,485	2.97	9.412	603.585	62.966
10.000 - 10.999	16	1,190,241	1.13	10.448	596.212	41.171
11.000 - 11.999	7	339,046	0.32	11.201	615.809	38.812
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Loan Amt Distribution	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
10,000.01 - 20,000.00	1	19,928	0.02	11.150	631.000	20.000
20,000.01 - 30,000.00	12	303,519	0.29	10.083	649.397	19.481
30,000.01 - 40,000.00	6	211,068	0.20	9.948	665.748	19.988
40,000.01 - 50,000.00	6	276,907	0.26	9.283	637.018	24.221
50,000.01 - 60,000.00	7	378,804	0.36	8.490	576.873	73.478
60,000.01 - 70,000.00	14	901,550	0.86	9.132	611.639	53.660
70,000.01 - 80,000.00	15	1,144,100	1.09	7.924	596.985	63.446
80,000.01 - 90,000.00	21	1,815,509	1.73	7.558	608.867	70.722
90,000.01 - 100,000.00	19	1,813,187	1.72	7.196	629.589	76.053
100,000.01 - 125,000.00	65	7,292,255	6.93	7.117	624.172	75.343
125,000.01 - 150,000.00	55	7,596,647	7.22	7.159	605.255	77.885
150,000.01 - 175,000.00	61	9,784,012	9.30	6.929	616.765	79.859
175,000.01 - 200,000.00	43	8,091,522	7.69	6.889	618.834	80.600
200,000.01 - 225,000.00	32	6,880,129	6.54	6.921	603.598	78.579
225,000.01 - 250,000.00	41	9,810,546	9.33	6.840	608.145	78.030
250,000.01 - 275,000.00	28	7,375,745	7.01	6.882	639.679	84.294
275,000.01 - 300,000.00	31	8,855,657	8.42	6.586	625.161	79.507
300,000.01 - 333,700.00	24	7,588,124	7.22	6.430	631.293	81.414
333,700.01 - 350,000.00	10	3,427,109	3.26	6.237	631.767	80.689
350,000.01 - 500,000.00	49	19,813,888	18.84	6.447	646.439	81.932
500,000.01 - 1,000,000.00	3	1,785,158	1.70	6.159	662.240	78.016
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Fix vs Arm	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
adj	398	82,687,943	78.63	6.816	624.833	80.894
fix	145	22,477,421	21.37	6.859	626.013	71.492
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Product Type	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
1M	1	472,500	0.45	4.125	750.000	75.000
2Y/6M loans	372	77,300,432	73.50	6.855	623.434	80.873
3Y/6M loans	25	4,915,011	4.67	6.461	634.805	81.784
F2	42	2,219,568	2.11	9.986	662.488	19.847
Fixed	103	20,257,853	19.26	6.516	622.017	77.150
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Balloon Flag	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Non-Balloon	543	105,165,364	100.00	6.825	625.085	78.884
Total:	543	105,165,364	100.00	6.825	625.085	78.884

INTERNAL USE ONLY -- PLEASE SEE LAST PAGE FOR DISCLAIMER

Origination Year	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
2004	543	105,165,364	100.00	6.825	625.085	78.884
Total:	543	105,165,364	100.00	6.825	625.085	78.884

FICO distribution	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
500 - 549.99	54	9,017,207	8.57	7.989	526.308	71.015
550 - 574.99	52	8,768,000	8.34	7.328	561.555	77.934
575 - 599.99	90	17,533,356	16.67	6.837	586.384	77.754
600 - 619.99	69	12,446,070	11.83	6.656	609.772	78.512
620 - 649.99	112	23,323,229	22.18	6.580	635.048	80.701
650 - 679.99	86	17,592,226	16.73	6.701	663.387	81.083
680 - 699.99	41	8,504,115	8.09	6.509	688.309	81.179
700 - 749.99	30	5,838,382	5.55	6.619	722.539	79.558
750 - 799.99	9	2,142,778	2.04	6.260	766.982	78.519
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Original LTV	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
0 - 60.00	69	6,576,327	6.25	7.915	616.021	38.970
60.01 - 70.00	56	10,318,688	9.81	7.108	573.678	67.105
70.01 - 80.00	234	50,467,628	47.99	6.442	634.480	78.415
80.01 - 85.00	57	10,598,898	10.08	6.635	614.941	83.978
85.01 - 90.00	76	17,254,123	16.41	7.104	620.467	89.400
90.01 - 95.00	36	7,061,292	6.71	7.160	646.904	94.744
95.01 - 100.00	15	2,888,409	2.75	8.237	676.696	99.755
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Combined LTV	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
0 - 60.00	26	4,242,716	4.03	6.857	593.567	48.714
60.01 - 70.00	52	9,449,855	8.99	7.072	573.904	67.107
70.01 - 80.00	96	19,689,635	18.72	6.703	603.884	76.339
80.01 - 85.00	53	9,706,974	9.23	6.605	614.019	83.944
85.01 - 90.00	81	18,715,917	17.80	7.006	619.098	88.299
90.01 - 95.00	41	8,088,197	7.69	7.172	642.610	93.064
95.01 - 100.00	193	35,220,067	33.49	6.704	656.741	77.535
100+	1	52,004	0.05	9.900	579.000	19.620
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Property Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
One Family	413	77,024,153	73.24	6.825	622.775	78.412
Pud Detached	53	11,130,151	10.58	6.799	630.834	78.762
Condo	35	7,651,224	7.28	6.695	626.110	80.522
2-4 Unit	26	6,712,225	6.38	6.887	645.370	83.572
Pud Attached	16	2,647,612	2.52	7.166	613.746	76.513
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Occupancy Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
Non-Owner Occ	26	5,061,387	4.81	7.222	662.106	80.598
Owner Occ	516	99,906,426	95.00	6.806	623.145	78.775
Second Home	1	197,551	0.19	6.500	658.000	89.960
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Lien Priority	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
First Lien	501	102,945,796	97.89	6.757	624.279	80.157
Second Lien	42	2,219,568	2.11	9.986	662.488	19.847
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Original Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
000 - 180	11	1,238,181	1.18	6.764	608.281	60.701
181 - 240	28	1,873,445	1.78	7.823	635.958	57.852
241 - 360	504	102,053,738	97.04	6.808	625.089	79.491
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Stated Remaining Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
169 - 204	11	1,238,181	1.18	6.764	608.281	60.701
205 - 240	28	1,873,445	1.78	7.823	635.958	57.852
277 - 312	1	472,500	0.45	4.125	750.000	75.000
349 - 360	503	101,581,238	96.59	6.820	624.508	79.512
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Amortized Remaining Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
061 - 096	1	253,017	0.24	6.650	781.000	72.850
097 - 132	1	85,975	0.08	7.250	571.000	66.170
169 - 204	11	1,238,181	1.18	6.764	608.281	60.701
205 - 240	28	1,873,445	1.78	7.823	635.958	57.852
277 - 312	1	472,500	0.45	4.125	750.000	75.000
349 - 360	501	101,242,246	96.27	6.820	624.163	79.540
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Delinq Status	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTIV WA
Current	197	39,188,125	37.26	6.852	632.391	79.287
30 days	343	65,481,646	62.27	6.804	620.897	78.595
60 days	3	495,593	0.47	7.593	600.799	85.179
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Purpose Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Purchase	224	42,733,772	40.63	6.849	653.205	79.538
Refi - Cash Out	319	62,431,592	59.37	6.809	605.837	78.436
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Documentation code	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Full	126	23,232,213	22.09	6.791	604.976	77.457
Stated	186	39,778,416	37.82	7.005	646.440	79.765
Limited 12 Mo Bank Statements	25	4,508,425	4.29	6.642	620.397	79.037
Full Doc 2 Yr W2/Tax	206	37,646,310	35.80	6.679	615.492	78.815
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Prepay Flag	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
No Prepay Penalty	102	19,781,082	18.81	7.293	635.312	80.638
Has Prepay Penalty	441	85,384,282	81.19	6.717	622.716	78.478
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Prepay Code	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Prohibited	102	19,781,082	18.81	7.293	635.312	80.638
2 mos Int on 2/3 of OPB	5	1,482,499	1.41	6.662	615.707	74.399
2% of bal due at payoff	3	509,309	0.48	5.880	648.833	75.273
Min(2% UPB or 60d Int)	12	1,778,039	1.69	7.078	622.397	84.989
2% of 60% UPB	4	425,679	0.40	7.968	603.483	87.306
Min(rem 1yr l or 3-6m l)	15	3,423,408	3.26	6.507	634.460	80.198
1% of amt of prepayment	14	2,228,471	2.12	7.297	613.390	79.999
2% of bal at time of pp	6	1,274,963	1.21	6.305	606.547	76.870
1% of OPB of loan	16	1,895,586	1.80	7.741	599.558	88.747
6 mos Int on 80% of OPB	366	72,366,328	68.81	6.680	623.420	78.003
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Prepay Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
000 - 000	102	19,781,082	18.81	7.293	635.312	80.638
012 - 012	26	6,574,672	6.25	6.623	614.015	79.993
024 - 024	307	59,170,854	56.26	6.771	622.253	79.199
036 - 036	108	19,638,756	18.67	6.586	627.024	75.799
Total:	543	105,165,364	100.00	6.825	625.085	78.884

IO Flag	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
am	429	77,006,819	73.22	6.978	615.985	77.848
lo	114	28,158,545	26.78	6.407	649.971	81.719
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Debt-to-Income Ratio	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
40.01 - 45.00	6	1,302,628	1.24	6.353	630.326	75.731
45.01 - 50.00	463	88,960,404	84.59	6.804	630.396	80.571
50.01 - 55.00	72	14,603,865	13.89	6.988	592.877	69.470
55+	2	298,468	0.28	7.144	595.075	50.590
Total:	543	105,165,364	100.00	6.825	625.085	78.884

PMI Code	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
No PMI	543	105,165,364	100.00	6.825	625.085	78.884
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Seasoning	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
000 - 006	543	105,165,364	100.00	6.825	625.085	78.884
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Risk Grade	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
00	543	105,165,364	100.00	6.825	625.085	78.884
Total:	543	105,165,364	100.00	6.825	625.085	78.884

State	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Other	299	50,782,996	48.29	7.002	623.264	81.195
California	197	47,312,465	44.99	6.595	628.196	75.930
Florida	47	7,069,902	6.72	7.094	617.344	82.051
Total:	543	105,165,364	100.00	6.825	625.085	78.884

Index	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
6 Month Libor	397	82,215,443	99.43	6.832	624.113	80.927
1 Month Libor	1	472,500	0.57	4.125	750.000	75.000
Total:	398	82,687,943	100.00	6.816	624.833	80.894

Margins	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
3.000 - 3.499	1	472,500	0.57	4.125	750.000	75.000
5.000 - 5.499	181	37,052,510	44.81	6.458	629.581	81.425
5.500 - 5.999	172	37,196,385	44.98	6.999	631.839	82.715
6.000 - 6.499	23	3,896,306	4.71	7.567	560.929	75.902
6.500 - 6.999	16	3,212,684	3.89	7.645	565.770	64.142
7.000 - 7.499	5	857,558	1.04	9.324	558.407	67.611
Total:	398	82,687,943	100.00	6.816	624.833	80.894

***INTERNAL USE ONLY -- PLEASE SEE LAST PAGE FOR DISCLAIMER**

Next Rate Change Dates (3 month range)	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
JUN-2004-AUG-2004	1	472,500	0.57	4.125	750.000	75.000
MAR-2006-MAY-2006	20	4,611,948	5.58	6.638	619.138	74.696
JUN-2006-AUG-2006	352	72,688,484	87.91	6.869	623.706	81.265
MAR-2007-MAY-2007	1	153,280	0.19	7.150	645.000	90.000
JUN-2007-AUG-2007	24	4,761,731	5.76	6.439	634.477	81.520
Total:	398	82,687,943	100.00	6.816	624.833	80.894

Lifetime Cap Rates (%)	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
11.000 - 11.999	6	2,031,831	2.46	4.790	658.817	79.580
12.000 - 12.999	79	19,374,041	23.43	5.678	645.326	79.729
13.000 - 13.999	124	27,730,338	33.54	6.505	637.382	79.303
14.000 - 14.999	130	23,687,375	28.65	7.504	609.950	83.121
>= 15.000	59	9,864,359	11.93	8.692	578.045	82.575
Total:	398	82,687,943	100.00	6.816	624.833	80.894

Lifetime Floor Rates (%)	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
<= 3.999	1	472,500	0.57	4.125	750.000	75.000
4.000 - 4.999	6	2,031,831	2.46	4.790	658.817	79.580
5.000 - 5.999	349	72,728,631	87.96	6.776	629.787	82.077
6.000 - 6.999	37	6,597,423	7.98	7.750	559.421	70.405
7.000 - 7.999	5	857,558	1.04	9.324	558.407	67.611
Total:	398	82,687,943	100.00	6.816	624.833	80.894

Initial Periodic Rate Caps	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
1.000	2	290,579	0.35	7.246	606.668	85.876
1.500	395	81,924,864	99.08	6.830	624.175	80.910
3.000	1	472,500	0.57	4.125	750.000	75.000
Total:	398	82,687,943	100.00	6.816	624.833	80.894

Subsequent Periodic Rate Caps	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
1.000	2	290,579	0.35	7.246	606.668	85.876
1.500	395	81,924,864	99.08	6.830	624.175	80.910
3.000	1	472,500	0.57	4.125	750.000	75.000
Total:	398	82,687,943	100.00	6.816	624.833	80.894

Months To Next Rate Change Date	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
	145	22,477,421	21.37	6.859	626.013	71.492
-3	1	472,500	0.45	4.125	750.000	75.000
19	2	862,469	0.82	5.772	573.491	56.939
20	18	3,749,479	3.57	6.837	629.638	78.760
21	158	32,200,739	30.62	6.743	616.098	80.759
22	142	30,493,082	29.00	6.870	633.644	81.985
23	52	9,994,663	9.50	7.270	617.899	80.695
32	1	153,280	0.15	7.150	645.000	90.000
33	11	2,893,979	2.75	5.921	639.935	81.237
34	9	1,278,326	1.22	7.160	635.324	85.690
35	4	589,426	0.56	7.418	605.841	73.665
Total:	543	105,165,364	100.00	6.825	625.085	78.884



****INTERNAL USE ONLY -- PLEASE SEE LAST PAGE FOR DISCLAIMER****

CARRINGTON Collateral tables
Collateral as of date: 2004-09-01

4

Input: dtl.calc

10:36 Tuesday, August 24, 2004

FOR INTERNAL USE ONLY. THIS INFORMATION MAY NOT BE COPIED, DISTRIBUTED OR SHOWN TO ANYONE OUTSIDE CITIGROUP GLOBAL MARKETS INC. The information contained herein is privileged and confidential and intended solely for internal use. Any review, transmission, publication, reproduction, circulation or any other use of this information outside of Citigroup Global Markets Inc. is strictly prohibited.

Fico	Total Balance		Loan Balance	Orig LTV	LTV > 80	LTV > 90	Full Doc
	Sum	% of	WA	WA	% of	% of	% of
FICO < 560	\$37,221,268.14	12.5756	\$153,806.89	74.1523	23.5690	NO DATA	NO DATA
FICO < 580	\$24,449,093.54	8.2604	\$173,397.83	77.6965	37.1011	NO DATA	NO DATA
FICO < 600	\$33,386,473.53	11.2800	\$173,887.88	76.5192	33.5637	3.4809	NO DATA
other	\$200,923,293.46	67.8840	\$194,693.11	80.2733	39.6848	12.1374	NO DATA
Total:	\$295,980,128.67	100.0000	\$184,181.79	78.8673	36.7543	8.6320	NO DATA

Fico	Owner Occ	WAC	% < 100k	% > 500k	IO	DTI	DTI > 45
	% of	WA	% of	% of	% of	WA	% of
FICO < 560	NO DATA	7.6960	14.2749	1.5077	0.8941	39.4669	32.4206
FICO < 580	NO DATA	7.1243	10.8282	NO DATA	1.8487	39.9875	38.5385
FICO < 600	NO DATA	6.8790	10.8675	3.4804	23.9840	41.2907	42.6303
other	NO DATA	6.5787	6.7564	3.1442	36.0789	40.2453	33.9136
Total:	NO DATA	6.7982	8.5019	2.7166	27.4750	40.2440	35.0911

LTV	Total Balance		Loan Balance	Orig LTV	FICO < 600	FICO < 575	Full Doc	Owner Occ
	Sum	% of	WA	WA	% of	% of	% of	% of
LTV > 85	\$49,809,344.26	16.8286	\$207,538.93	89.4640	24.4600	13.0075	NO DATA	NO DATA
LTV > 90	\$19,673,715.33	6.6470	\$194,789.26	94.3816	5.4691	NO DATA	NO DATA	NO DATA
LTV > 95	\$5,875,254.05	1.9850	\$183,601.69	99.5809	NO DATA	NO DATA	NO DATA	NO DATA
other	\$220,621,815.03	74.5394	\$178,785.91	74.5398	35.8828	21.5544	NO DATA	NO DATA
Total:	\$295,980,128.67	100.0000	\$184,181.79	78.8673	31.2267	18.2555	NO DATA	NO DATA

LTV	WAC	% < 100k	% > 500k	IO	DTI	DTI > 45	LTV > 80	LTV > 90
	WA	% of	% of	% of	WA	% of	% of	% of
LTV > 85	7.0352	6.6760	4.3345	22.2047	40.5460	34.3424	100.0000	NO DATA
LTV > 90	7.0903	7.1629	NO DATA	24.8663	41.2953	35.8920	100.0000	100.0000
LTV > 95	8.2065	7.6661	NO DATA	NO DATA	43.1578	49.1623	100.0000	100.0000
other	6.6811	9.0559	2.6659	29.6291	40.0045	34.8140	15.1513	NO DATA
Total:	6.7982	8.5019	2.7166	27.4750	40.2440	35.0911	36.7543	8.6320

DTI	Total Balance		Loan Balance	Orig LTV	FICO < 600	FICO < 575	Full Doc	Owner Occ
	Sum	% of	WA	WA	% of	% of	% of	% of
DTI > 40	\$72,525,284.17	24.5034	\$195,485.94	80.7127	26.8340	17.4607	NO DATA	NO DATA
DTI > 45	\$88,960,403.54	30.0562	\$192,139.10	80.5706	28.7286	13.8340	NO DATA	NO DATA
DTI > 50	\$14,902,332.55	5.0349	\$201,382.87	69.0916	62.7396	34.8996	NO DATA	NO DATA
other	\$119,592,108.41	40.4055	\$171,090.28	77.6992	31.8219	19.9524	NO DATA	NO DATA
Total:	\$295,980,128.67	100.0000	\$184,181.79	78.8673	31.2267	18.2555	NO DATA	NO DATA

DTI	WAC	% < 100k	% > 500k	IO	DTI	DTI > 45	LTV > 80	LTV > 90
	WA	% of	% of	% of	WA	% of	% of	% of
DTI > 40	6.7795	6.0632	3.0730	31.0135	42.6621	NO DATA	42.8639	11.0835
DTI > 45	6.8044	6.7317	2.0067	29.6797	47.9197	100.0000	41.2322	11.1844
DTI > 50	6.9909	5.8786	NO DATA	6.7976	52.7487	100.0000	6.5360	NO DATA
other	6.7809	11.6246	3.3670	26.2656	31.5097	NO DATA	33.4837	6.3223
Total:	6.7982	8.5019	2.7166	27.4750	40.2440	35.0911	36.7543	8.6320

Non-Owner Occupied

11:50 Tuesday, August 24, 2004 4

Non-Owner Occupied	Total Balance		Loan Balance	Orig LTV	FICO < 600	FICO < 575	Full Doc	Owner Occ
	Sum	% of	WA	WA	% of	% of	% of	% of
Loans below 100k	\$1,812,259.08	11.0271	\$75,510.80	74.9896	32.3257	10.8238	NO DATA	NO DATA
other	\$14,622,330.96	88.9729	\$203,087.93	82.4595	8.1062	3.5186	NO DATA	NO DATA
Total:	\$16,434,590.04	100.0000	\$171,193.65	81.6358	10.7769	4.3242	NO DATA	NO DATA

Non-Owner Occupied	WAC	% < 100k	% > 500k	IO	DTI	DTI > 45	LTV > 80	LTV > 90
	WA	% of	% of	% of	WA	% of	% of	% of
Loans below 100k	7.5872	100.0000	NO DATA	NO DATA	36.8092	25.1412	48.7728	NO DATA
other	7.1844	NO DATA	3.7858	NO DATA	38.6610	31.4981	56.6056	NO DATA
Total:	7.2288	11.0271	3.3683	NO DATA	38.4568	30.7972	55.7419	NO DATA

Non-Owner Occupied

11:50 Tuesday, August 24, 2004 5

Non-Owner Occupied	Total Balance		Loan Balance	Orig LTV	FICO < 600	FICO < 575	Full Doc	Owner Occ	WAC
	Sum	% of	WA	WA	% of	% of	% of	% of	WA
Full	\$3,737,333.93	22.7407	\$169,878.82	77.0606	23.2282	13.8528	NO DATA	NO DATA	6.6690
Full Doc 2 Yr W2/Tax	\$3,584,714.65	21.8120	\$179,235.73	84.0791	2.0123	NO DATA	NO DATA	NO DATA	6.9765
Limited 12 Mo Bank Statements	\$292,958.84	1.7826	\$97,652.95	72.8264	30.2611	NO DATA	NO DATA	NO DATA	7.1964
Stated	\$8,819,582.62	53.6648	\$172,932.99	82.8741	8.4158	2.1876	NO DATA	NO DATA	7.5697
Total:	\$16,434,590.04	100.0000	\$171,193.65	81.6358	10.7769	4.3242	NO DATA	NO DATA	7.2288

Non-Owner Occupied	% < 100k	% > 500k	IO	DTI	DTI > 45	LTV > 80	LTV > 90
	% of	% of	% of	WA	% of	% of	% of
Full	15.1145	14.8118	NO DATA	38.8129	47.6481	36.1754	NO DATA
Full Doc 2 Yr W2/Tax	12.0604	NO DATA	NO DATA	40.9749	29.0222	61.6726	NO DATA
Limited 12 Mo Bank Statements	30.2611	NO DATA	NO DATA	17.5496	NO DATA	34.3884	NO DATA
Stated	8.2362	NO DATA	NO DATA	37.9768	25.4009	62.3320	NO DATA
Total:	11.0271	3.3683	NO DATA	38.4568	30.7972	55.7419	NO DATA

Non-Owner Occupied

11:50 Tuesday, August 24, 2004 6

Non-Owner Occupied	Total Balance		Loan Balance	Orig LTV	FICO < 600	FICO < 575	Full Doc	Owner Occ
	Sum	% of	WA	WA	% of	% of	% of	% of
am	\$16,434,590.04	100.0000	\$171,193.65	81.6358	10.7769	4.3242	NO DATA	NO DATA
Total:	\$16,434,590.04	100.0000	\$171,193.65	81.6358	10.7769	4.3242	NO DATA	NO DATA

Non-Owner Occupied	WAC	% < 100k	% > 500k	IO	DTI	DTI > 45	LTV > 80	LTV > 90
	WA	% of	% of	% of	WA	% of	% of	% of
am	7.2288	11.0271	3.3683	NO DATA	38.4568	30.7972	55.7419	NO DATA
Total:	7.2288	11.0271	3.3683	NO DATA	38.4568	30.7972	55.7419	NO DATA

LTV	Total Balance		Loan Balance	WAC	Stated Doc	IO	Non-Owner Occ	FICO < 600
	Sum	% of	WA	WA	% of	% of	% of	% of
LTV > 90	\$25,548,969.38	8.6320	\$192,097.51	7.3470	NO DATA	19.1480	NO DATA	4.2114
other	\$270,431,159.29	91.3680	\$183,467.54	6.7463	NO DATA	28.2617	NO DATA	33.7789
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	NO DATA	27.4750	NO DATA	31.2267

Top 10 Cities

11:50 Tuesday, August 24, 2004 8

City	Total Balance		Loan Balance	WAC	AGE	Remaining Term	Orig LTV	FICO
	Sum	% of	WA	WA	WA	WA	WA	WA
LAS VEGAS	\$7,058,433.80	2.3848	\$201,669.54	7.1194	2.7614	356.5284	81.6823	643.4692
LOS ANGELES	\$6,193,464.93	2.0925	\$206,448.83	6.6432	2.6983	354.5667	78.6867	628.5518
SAN DIEGO	\$4,416,157.61	1.4920	\$368,013.13	6.3948	2.6147	357.3853	79.7772	630.7784
SACRAMENTO	\$3,902,391.65	1.3185	\$185,828.17	6.7770	2.8768	349.7643	78.0387	642.9440
CHICAGO	\$3,394,784.56	1.1470	\$169,739.23	7.6093	2.2107	356.2396	80.7520	641.1232
SAN JOSE	\$3,076,668.18	1.0395	\$279,697.11	6.0480	2.8536	348.7753	70.4706	650.0417
PHOENIX	\$2,417,576.93	0.8168	\$201,464.74	6.5522	2.4544	350.7764	81.6276	644.6716
FONTANA	\$2,267,526.27	0.7661	\$226,752.63	6.2069	2.6095	343.9326	74.2151	630.3057
STOCKTON	\$2,244,507.84	0.7583	\$204,046.17	6.7599	2.7541	357.2459	77.2531	611.6207
FRESNO	\$2,054,705.00	0.6942	\$146,764.64	6.7170	2.5996	357.4004	74.2951	588.5149
Other	\$258,953,911.90	87.4903	\$180,960.11	6.8071	2.5144	352.6121	78.9321	629.8689
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	2.5331	352.7687	78.8673	630.3895

Remaining IO Term

11:50 Tuesday, August 24, 2004 9

Rem IO Term	Total Balance		Loan Balance	WAC	AGE	Remaining Term	Orig LTV	FICO
	Sum	% of	WA	WA	WA	WA	WA	WA
	\$214,659,700.85	72.5250	\$167,965.34	6.9594	2.6026	351.7194	78.0331	620.7142
20	\$111,959.48	0.0378	\$111,959.48	6.0500	5.0000	355.0000	80.0000	675.0000
21	\$6,153,066.86	2.0789	\$246,122.67	6.1283	4.0000	356.0000	80.2068	664.6817
22	\$25,081,251.03	8.4740	\$250,812.51	6.1505	3.0000	357.0000	81.0460	654.7175
23	\$27,327,092.99	9.2327	\$239,711.34	6.6533	2.0000	358.0000	81.5373	650.9195
24	\$14,030,437.00	4.7403	\$259,822.91	6.6992	1.0000	359.0000	80.4167	649.2364
33	\$428,000.00	0.1446	\$428,000.00	5.0500	4.0000	356.0000	80.0000	666.0000
34	\$1,909,670.78	0.6452	\$212,185.64	6.2518	3.0000	357.0000	79.3331	660.5492
35	\$2,682,191.39	0.9062	\$206,322.41	6.5179	2.0000	358.0000	81.4637	661.1304
36	\$734,600.00	0.2482	\$183,650.00	6.8693	1.0000	359.0000	85.6099	633.0623
117	\$980,800.00	0.3314	\$490,400.00	4.3841	4.0000	296.0000	80.1825	729.7882
118	\$757,408.48	0.2559	\$252,469.49	4.8227	3.0000	297.0000	84.2184	712.1806
119	\$1,123,949.81	0.3797	\$374,649.94	4.6063	2.0000	298.0000	81.2786	729.9037
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	2.5331	352.7687	78.8673	630.3895

CARRINGTON Collateral tables

Collateral as of date: 2004-09-01

input: ltv.calc

10:35 Tuesday, August 24, 2004

Summary	Values
Number of Loans	474
Dollars Outstanding	93,633,170.69
Original Amount	93,843,685.00
Average UPB	197,538.33
Average OPB	197,982.46
Wtd Avg Gross Coupon	7.073
Wtd Avg Orig Term	356.472
Wtd Avg Stated Remaining Term	354.028
Wtd Avg Amortized Remaining Term	353.683
Wtd Avg Orig LTV	90.261
Wtd Avg Comb LTV	90.854
Wtd Avg FICO	639.634
Wtd Avg PP Term	26.559
Wtd Avg DTI	40.605
Wtd Avg Seas	2.444
Wtd Avg 3 Mo Velocity	
Wtd Avg 6 Mo Velocity	
Wtd Avg 12 Mo Velocity	
Wtd Avg Margin	4.456
Wtd Avg Min Rate	5.448
Wtd Avg Max Rate	11.585
Wtd Avg Init_cap	1.531
Wtd Avg Months to Next Rate Change	22.046
Wtd Avg PerCap	1.528
Wtd Avg Orig YR	2004
Wtd Avg First Rate Change Date	2006-07-02
Wtd Avg Next Rate Change Date	2006-07-02

Loan Amt Distribution	#	Curr UPB	% Total	CURR RATE WA	FICO WA	CLTV WA
50,000.01 - 60,000.00	11	611,016	0.65	7.937	582.200	88.181
60,000.01 - 70,000.00	14	906,895	0.97	7.905	611.641	89.677
70,000.01 - 80,000.00	16	1,231,306	1.32	7.637	607.351	89.598
80,000.01 - 90,000.00	23	1,963,720	2.10	7.667	623.812	91.180
90,000.01 - 100,000.00	18	1,707,652	1.82	7.020	644.943	90.697
100,000.01 - 125,000.00	58	6,539,553	6.98	7.294	630.623	89.926
125,000.01 - 150,000.00	51	6,976,038	7.45	7.374	626.147	90.020
150,000.01 - 175,000.00	59	9,557,771	10.21	7.130	631.469	89.664
175,000.01 - 200,000.00	38	7,170,609	7.66	7.087	630.198	90.280
200,000.01 - 225,000.00	35	7,449,717	7.96	7.132	637.397	91.604
225,000.01 - 250,000.00	30	7,135,209	7.62	7.227	639.082	90.184
250,000.01 - 275,000.00	24	6,330,070	6.76	7.437	651.554	92.612
275,000.01 - 300,000.00	15	4,271,099	4.56	7.051	634.000	89.802
300,000.01 - 333,700.00	18	5,676,051	6.06	6.967	635.861	90.093
333,700.01 - 350,000.00	7	2,382,711	2.54	6.769	672.463	91.310
350,000.01 - 500,000.00	52	21,056,484	22.49	6.723	655.080	89.730
500,000.01 - 1,000,000.00	5	2,667,270	2.85	6.222	642.599	89.047
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Fix vs Arm	#	Curr UPB	% Total	CURR RATE WA	FICO WA	CLTV WA
adj	391	76,439,524	81.64	7.190	638.707	90.641
fix	83	17,193,647	18.36	6.557	643.756	88.568
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Product Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	CLTV WA
1M	4	1,627,669	1.74	4.716	714.277	86.037
2Y/6M loans	362	69,308,211	74.02	7.290	635.850	90.793
3Y/6M loans	25	5,503,643	5.88	6.651	652.336	90.092
Fixed	83	17,193,647	18.36	6.557	643.756	88.568
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Balloon Flag	#	Curr UPB	% Total	CURR RATE WA	FICO WA	CLTV WA
Non-Balloon	474	93,633,171	100.00	7.073	639.634	90.261
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Origination Year	#	Curr UPB	% Total	CURR RATE WA	FICO WA	CLTV WA
2004	474	93,633,171	100.00	7.073	639.634	90.261
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Coupon Distribution	#	Curr UPB	% Total	CURR RATE WA	FICO WA	CLTV WA
4.000 - 4.999	6	2,264,472	2.42	4.659	693.146	87.400
5.000 - 5.999	25	7,487,673	8.00	5.708	651.815	89.415
6.000 - 6.999	180	37,894,550	40.47	6.600	645.529	89.567
7.000 - 7.999	184	33,194,485	35.45	7.513	633.073	90.789
8.000 - 8.999	62	9,909,706	10.58	8.344	618.403	91.060
9.000 - 9.999	17	2,882,285	3.08	9.312	637.001	94.995
Total:	474	93,633,171	100.00	7.073	639.634	90.261

FICO distribution	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
500 - 549.99	17	2,397,357	2.56	8.358	535.818	86.133
550 - 574.99	55	9,270,811	9.90	7.405	559.668	87.959
575 - 599.99	55	10,383,938	11.09	7.145	586.781	88.214
600 - 619.99	58	9,866,376	10.54	7.261	608.551	91.297
620 - 649.99	117	24,194,016	25.84	6.950	635.471	90.703
650 - 679.99	73	15,164,551	16.20	7.045	663.279	91.119
680 - 699.99	46	10,317,844	11.02	6.651	688.883	90.641
700 - 749.99	44	9,704,697	10.36	6.837	721.711	91.227
750 - 799.99	9	2,333,580	2.49	7.639	760.997	92.513
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Original LTV	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
80.01 - 85.00	101	18,274,857	19.52	6.794	621.482	85.000
85.01 - 90.00	240	49,809,344	53.20	7.035	636.725	89.464
90.01 - 95.00	101	19,673,715	21.01	7.090	651.514	94.382
95.01 - 100.00	32	5,875,254	6.27	8.207	680.978	99.581
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Combined LTV	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
80.01 - 85.00	93	16,431,364	17.55	6.886	615.005	85.000
85.01 - 90.00	227	47,276,003	50.49	7.002	636.347	89.488
90.01 - 95.00	110	21,236,760	22.68	7.116	650.942	93.718
95.01 - 100.00	44	8,689,043	9.28	7.711	676.456	95.963
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Property type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
One Family	375	71,800,543	76.68	7.038	635.290	90.002
2-4 Unit	33	7,393,553	7.90	7.086	680.209	91.198
Condo	29	5,916,774	6.32	7.378	643.822	91.979
Pud Detached	27	6,542,812	6.99	7.196	636.295	90.699
Pud Attached	10	1,979,487	2.11	6.991	644.161	89.563
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Occupancy Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Non-Owner Occ	48	8,707,135	9.30	7.555	681.276	89.027
Owner Occ	421	83,522,667	89.20	7.023	634.044	90.387
Second Home	5	1,403,368	1.50	7.063	713.954	90.403
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Lien Priority	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
First Lien	474	93,633,171	100.00	7.073	639.634	90.261
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Original Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
000 - 180	6	995,990	1.06	6.514	667.645	89.801
181 - 240	2	277,190	0.30	6.894	646.666	87.794
241 - 360	466	92,359,991	98.64	7.080	639.311	90.273
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Stated Remaining Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
097 - 132	1	223,584	0.24	6.900	671.000	95.000
169 - 204	5	772,406	0.82	6.402	666.674	88.296
205 - 240	2	277,190	0.30	6.894	646.666	87.794
277 - 312	5	1,739,211	1.86	4.824	715.349	86.175
349 - 360	461	90,620,780	96.78	7.123	637.852	90.352
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Amortized Remaining Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
097 - 132	1	223,584	0.24	6.900	671.000	95.000
169 - 204	5	772,406	0.82	6.402	666.674	88.296
205 - 240	2	277,190	0.30	6.894	646.666	87.794
277 - 312	5	1,739,211	1.86	4.824	715.349	86.175
313 - 348	1	150,101	0.16	7.425	666.000	99.670
349 - 360	459	90,295,081	96.43	7.121	637.824	90.327
360+	1	175,598	0.19	7.775	628.000	95.000
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Delinq Status	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Current	197	39,133,230	41.79	7.171	644.353	90.349
30 days	275	54,092,096	57.77	7.001	636.367	90.227
60 days	2	407,845	0.44	7.323	620.119	86.294
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Purpose Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Purchase	166	33,296,536	35.56	7.420	659.316	91.599
Refi -Cash Out	308	60,336,634	64.44	6.882	628.773	89.522
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Documentation code	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
Full	103	20,126,050	21.49	6.682	616.881	89.357
Stated	188	41,275,357	44.08	7.267	663.118	90.473
Limited 12 Mo Bank Statements	21	3,950,193	4.22	7.430	604.185	89.016
Full Doc 2 Yr W2/Tax	162	28,281,571	30.20	7.019	626.504	90.769
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Prepay Flag	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
No Prepay Penalty	113	25,349,831	27.07	7.315	653.983	90.752
Has Prepay Penalty	361	68,283,340	72.93	6.984	634.307	90.079
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Prepay Code	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
Prohibited	113	25,349,831	27.07	7.315	653.983	90.752
2 mos Int on 2/3 of OPB	1	195,000	0.21	6.800	733.000	87.440
2% of bal due at payoff	7	1,380,535	1.47	7.580	664.461	88.138
Min(2% UPB or 60d Int)	11	1,719,613	1.84	7.446	632.411	91.491
2% of 80% UPB	10	934,800	1.00	7.736	621.305	92.436
Min(rem 1yr l or 3-6m l)	9	2,147,542	2.29	7.112	660.242	90.725
1% of amt of prepayment	17	2,509,160	2.68	7.481	630.980	90.522
Graduated 5-4-3-2-1	2	144,635	0.15	8.033	553.064	89.689
2% of bal at time of pp	7	1,331,797	1.42	6.514	630.771	89.179
1% of OPB of loan	26	3,198,259	3.42	7.771	608.699	91.246
6 mos Int on 80% of OPB	271	54,722,000	58.44	6.877	634.409	89.961
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Prepay Term	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
000 - 000	113	25,349,831	27.07	7.315	653.983	90.752
012 - 012	17	3,977,450	4.25	7.055	643.939	88.870
024 - 024	253	45,764,394	48.88	7.136	628.744	90.641
036 - 036	91	18,541,496	19.80	6.593	645.972	88.949
Total:	474	93,633,171	100.00	7.073	639.634	90.261

IO Flag	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
am	400	74,492,720	79.56	7.148	635.904	90.298
io	74	19,140,450	20.44	6.783	654.152	90.114
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Debt-to-Income Ratio	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
<= 20	13	2,036,577	2.18	7.487	628.805	89.202
20.01 - 25.00	22	4,020,547	4.29	6.998	631.421	88.713
25.01 - 30.00	27	4,195,388	4.48	7.581	643.547	90.204
30.01 - 35.00	48	7,566,848	8.08	6.969	642.761	89.437
35.01 - 40.00	83	16,484,740	17.61	6.933	649.223	90.102
40.01 - 45.00	130	28,424,312	30.36	6.949	644.029	90.030
45.01 - 50.00	147	30,349,142	32.41	7.195	631.173	91.110
50.01 - 55.00	4	555,617	0.59	7.544	619.485	87.109
Total:	474	93,633,171	100.00	7.073	639.634	90.261

PMI Code	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
No PMI	474	93,633,171	100.00	7.073	639.634	90.261
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Seasoning	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
000 - 006	474	93,633,171	100.00	7.073	639.634	90.261
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Risk Grade	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
00	474	93,633,171	100.00	7.073	639.634	90.261
Total:	474	93,633,171	100.00	7.073	639.634	90.261

State	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
Florida	49	8,489,804	9.07	7.239	624.987	91.110
Other	288	47,785,244	51.03	7.345	635.922	90.463
California	118	32,098,252	34.28	6.684	642.354	89.544
New York	19	5,259,871	5.62	6.708	680.398	91.427
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Index	#	Curr UPB	% Total	Curr RATE	FIGO	OLTV
				WA	WA	WA
6 Month Libor	387	74,811,854	97.87	7.243	637.063	90.742
1 Month Libor	4	1,627,669	2.13	4.716	714.277	86.037
Total:	391	76,439,524	100.00	7.190	638.707	90.641

Margins	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
3.500 - 3.999	3	1,290,250	1.69	4.615	724.286	85.000
4.000 - 4.499	1	337,419	0.44	5.100	676.000	90.000
4.500 - 4.999	1	217,852	0.28	7.950	576.000	88.980
5.000 - 5.499	170	30,324,924	39.67	7.082	627.422	90.791
5.500 - 5.999	202	41,410,473	54.17	7.353	647.931	90.871
6.000 - 6.499	10	1,893,985	2.48	7.464	577.176	89.251
6.500 - 6.999	4	964,620	1.26	6.991	604.941	86.963
Total:	391	76,439,524	100.00	7.190	638.707	90.641

Subsequent Periodic Rate Caps	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
1.000	4	610,573	0.80	6.969	657.626	90.705
1.500	383	74,201,281	97.07	7.246	636.894	90.742
3.000	4	1,627,669	2.13	4.716	714.277	86.037
Total:	391	76,439,524	100.00	7.190	638.707	90.641

Next Rate Change Dates (6 month range)	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
JUN-2004-AUG-2004	4	1,627,669	2.13	4.716	714.277	86.037
MAR-2006-MAY-2006	10	2,083,890	2.73	6.930	669.673	88.912
JUN-2006-AUG-2006	352	67,224,322	87.94	7.302	634.801	90.852
MAR-2007-MAY-2007	2	381,926	0.50	7.389	645.599	90.000
JUN-2007-AUG-2007	23	5,121,717	6.70	6.596	652.839	90.099
Total:	391	76,439,524	100.00	7.190	638.707	90.641

Months To Next Rate Change Date	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
	83	17,193,647	18.36	6.557	643.756	88.568
-3	1	508,300	0.54	4.625	711.000	85.000
-2	1	337,419	0.36	5.100	676.000	90.000
-1	2	781,950	0.84	4.609	732.923	85.000
20	10	2,083,890	2.23	6.930	669.673	88.912
21	140	27,806,261	29.70	7.226	631.292	90.964
22	155	28,577,432	30.52	7.303	637.581	90.719
23	57	10,840,628	11.58	7.493	636.474	90.912
32	2	381,926	0.41	7.389	645.599	90.000
33	11	2,410,947	2.57	6.319	650.345	90.701
34	9	2,143,112	2.29	6.870	659.453	90.034
35	3	567,657	0.61	6.738	638.455	87.783
Total:	474	93,633,171	100.00	7.073	639.634	90.261

Lifetime Cap Rates (%)	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
11.000 - 11.999	3	974,222	1.27	4.718	651.904	90.577
12.000 - 12.999	30	8,942,081	11.70	5.585	661.786	88.857
13.000 - 13.999	103	21,952,955	28.72	6.663	646.785	90.348
14.000 - 14.999	176	31,778,274	41.57	7.528	632.714	90.823
>= 15.000	79	12,791,991	16.73	8.562	622.593	91.947
Total:	391	76,439,524	100.00	7.190	638.707	90.641

Lifetime Floor Rates (%)	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
<= 3.999	3	1,290,250	1.69	4.615	724.286	85.000
4.000 - 4.999	5	1,529,493	2.00	5.262	646.408	90.223
5.000 - 5.999	369	70,761,175	92.57	7.273	639.087	90.841
6.000 - 6.999	14	2,858,605	3.74	7.304	586.545	88.479
Total:	391	76,439,524	100.00	7.190	638.707	90.641

Initial Periodic Rate Caps	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
1.000	3	405,664	0.53	6.575	654.912	88.536
1.500	383	74,201,281	97.07	7.246	636.894	90.742
2.000	1	204,909	0.27	7.750	663.000	95.000
3.000	4	1,627,669	2.13	4.716	714.277	86.037
Total:	391	76,439,524	100.00	7.190	638.707	90.641



INTERNAL USE ONLY – PLEASE SEE LAST PAGE FOR DISCLAIMER

CARRINGTON Collateral tables

Collateral as of date: 2004-09-01

4

input: ltv.calc

10:35 Tuesday, August 24, 2004

FOR INTERNAL USE ONLY. THIS INFORMATION MAY NOT BE COPIED, DISTRIBUTED OR SHOWN TO ANYONE OUTSIDE CITIGROUP GLOBAL MARKETS INC. The information contained herein is privileged and confidential and intended solely for internal use. Any review, transmission, publication, reproduction, circulation or any other use of this information outside of Citigroup Global Markets Inc. is strictly prohibited.

Summary	values
Number of Loans	329
Dollars Outstanding	81,320,427.82
Original Amount	81,449,538.00
Average UPB	247,174.55
Average OPB	247,566.98
Wtd Avg Gross Coupon	6.373
Wtd Avg Orig Term	357.888
Wtd Avg Stated Remaining Term	355.538
Wtd Avg Amortized Remaining Term	355.538
Wtd Avg Orig LTV	81.069
Wtd Avg Comb LTV	92.587
Wtd Avg FICO	655.979
Wtd Avg PP Term	24.273
Wtd Avg DTI	40.699
Wtd Avg Seas	2.350
Wtd Avg 3 Mo Velocity	
Wtd Avg 6 Mo Velocity	
Wtd Avg 12 Mo Velocity	
Wtd Avg Margin	5.381
Wtd Avg Min Rate	5.364
Wtd Avg Max Rate	13.387
Wtd Avg Init_cap	1.554
Wtd Avg Months to Next Rate Change	21.690
Wtd Avg PerCap	1.552
Wtd Avg Orig YR	2004
Wtg Avg First Rate Change Date	2006-06-21
Wtg Avg Next Rate Change Date	2006-06-21

Loan Amt Distribution	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
50,000.01 - 60,000.00	2	115,000	0.14	7.039	622.087	47.992
80,000.01 - 90,000.00	9	787,880	0.97	6.341	662.125	77.534
90,000.01 - 100,000.00	7	663,500	0.82	6.499	652.773	82.114
100,000.01 - 125,000.00	33	3,770,952	4.64	6.583	654.003	80.990
125,000.01 - 150,000.00	26	3,574,903	4.40	6.636	639.443	79.929
150,000.01 - 175,000.00	35	5,572,241	6.85	6.766	648.537	80.672
175,000.01 - 200,000.00	27	5,052,388	6.21	6.376	646.931	81.755
200,000.01 - 225,000.00	23	4,903,176	6.03	6.476	648.521	80.725
225,000.01 - 250,000.00	26	6,221,644	7.65	6.572	648.793	82.292
250,000.01 - 275,000.00	21	5,506,654	6.77	6.264	667.829	82.598
275,000.01 - 300,000.00	22	6,386,408	7.85	6.473	663.937	80.764
300,000.01 - 333,700.00	20	6,356,685	7.82	6.183	665.282	82.841
333,700.01 - 350,000.00	12	4,102,319	5.04	6.253	661.886	80.438
350,000.01 - 500,000.00	58	23,558,758	28.97	6.274	659.464	80.868
500,000.01 - 1,000,000.00	8	4,747,919	5.84	5.978	646.185	79.532
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Flt vs Arm	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
adj	329	81,320,428	100.00	6.373	655.979	81.069
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Product Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
1M	8	2,862,158	3.52	4.587	725.174	81.681
2Y/6M loans	294	72,703,807	89.40	6.443	653.112	81.037
3Y/6M loans	27	5,754,462	7.08	6.365	657.717	81.177
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Balloon Flag	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Non-Balloon	329	81,320,428	100.00	6.373	655.979	81.069
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Origination Year	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
2004	329	81,320,428	100.00	6.373	655.979	81.069
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Coupon Distribution	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
4.000 - 4.999	9	3,223,139	3.96	4.593	722.243	80.426
5.000 - 5.999	100	25,604,999	31.49	5.698	659.142	79.527
6.000 - 6.999	146	35,852,851	44.09	6.473	653.225	81.095
7.000 - 7.999	65	14,633,425	17.99	7.433	644.929	82.390
8.000 - 8.999	9	2,006,014	2.47	8.308	638.768	91.679
Total:	329	81,320,428	100.00	6.373	655.979	81.069

FICO distribution	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Not Available	1	160,000	0.20	6.600	NO DATA	80.000
550 - 574.99	1	210,000	0.26	5.950	553.000	38.890
575 - 599.99	29	6,807,605	8.37	6.701	589.183	76.061
600 - 619.99	47	9,604,037	11.81	6.664	608.313	81.573
620 - 649.99	79	20,252,161	24.90	6.408	635.376	82.340
650 - 679.99	86	21,887,468	26.92	6.517	663.124	81.642
680 - 699.99	35	9,974,555	12.27	6.136	690.554	81.365
700 - 749.99	43	10,543,494	12.97	5.807	718.319	80.933
750 - 799.99	8	1,881,108	2.31	6.082	758.514	80.275
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Lien Priority	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
First Lien	329	81,320,428	100.00	6.373	655.979	81.069
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Original Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
241 - 360	329	81,320,428	100.00	6.373	655.979	81.069
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Stated Remaining Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
277 - 312	8	2,862,158	3.52	4.587	725.174	81.681
349 - 360	321	78,458,270	96.48	6.438	653.450	81.047
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Amortized Remaining Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
277 - 312	8	2,862,158	3.52	4.587	725.174	81.681
349 - 360	321	78,458,270	96.48	6.438	653.450	81.047
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Delinq Status	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Current	192	46,428,906	57.09	6.588	651.499	81.570
30 days	136	34,707,022	42.68	6.073	662.181	80.363
60 days	1	184,500	0.23	8.500	613.000	87.860
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Purpose Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Purchase	209	50,445,173	62.03	6.338	664.965	81.225
Refi - Cash Out	120	30,875,255	37.97	6.428	641.345	80.815
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Documentation code	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Full	35	8,611,803	10.59	6.161	651.613	81.700
Stated	168	43,896,557	53.98	6.530	669.332	81.640
Limited 12 Mo Bank Statements	13	3,567,492	4.39	6.282	635.205	82.288
Full Doc 2 Yr W2/Tax	113	25,244,577	31.04	6.183	637.066	79.689
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Prepay Flag	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
No Prepay Penalty	43	11,242,419	13.82	6.523	668.531	80.113
Has Prepay Penalty	286	70,078,009	86.18	6.348	653.961	81.223
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Original LTV	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
0 - 60.00	6	1,080,499	1.33	6.659	595.857	36.779
60.01 - 70.00	7	1,661,189	2.04	6.307	621.559	68.661
70.01 - 80.00	232	57,263,290	70.42	6.236	659.487	79.157
80.01 - 85.00	21	5,363,300	6.60	5.935	661.227	84.307
85.01 - 90.00	43	11,060,033	13.60	6.837	651.212	89.587
90.01 - 95.00	20	4,892,117	6.02	7.362	645.028	94.640
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Combined LTV	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
0 - 60.00	6	1,080,499	1.33	6.659	595.857	36.779
60.01 - 70.00	7	1,661,189	2.04	6.307	621.559	68.661
70.01 - 80.00	34	10,331,557	12.70	6.083	649.755	77.496
80.01 - 85.00	21	6,028,904	7.41	6.092	651.809	81.752
85.01 - 90.00	44	11,486,888	14.13	6.824	645.985	88.245
90.01 - 95.00	24	5,750,537	7.07	7.188	652.535	92.579
95.01 - 100.00	193	44,980,855	55.31	6.253	663.703	80.017
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Property Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
One Family	246	60,004,964	73.79	6.403	656.200	81.142
Pud Detached	36	9,394,982	11.55	6.258	652.008	79.734
Condo	28	6,475,668	7.96	6.444	658.453	80.541
2-4 Unit	16	4,631,215	5.70	6.075	662.367	82.942
Pud Attached	3	813,600	1.00	6.542	629.991	84.690
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Occupancy Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Owner Occ	327	80,558,399	99.06	6.368	656.543	81.407
Second Home	2	762,029	0.94	6.803	596.470	45.355
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Prepay Code	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Prohibited	43	11,242,419	13.82	6.523	668.531	80.113
2 mos int on 2/3 of OPB	2	695,000	0.85	6.117	665.374	82.087
2% of bal due at payoff	1	163,200	0.20	6.250	676.000	85.000
Min(2% UPB or 60d int)	3	561,300	0.69	7.823	651.014	88.886
Min(rem 1yr l or 3-6m l)	6	1,493,120	1.84	6.775	645.287	82.142
1% of amt of prepayment	12	1,631,771	2.01	7.183	640.593	83.336
2% of bal at time of pp	5	1,129,520	1.39	6.550	641.902	83.656
1% of OPB of loan	4	573,150	0.70	7.065	654.705	93.108
6 mos int on 80% of OPB	253	63,830,948	78.49	6.297	654.559	80.911
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Risk Grade	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
00	329	81,320,428	100.00	6.373	655.979	81.069
Total:	329	81,320,428	100.00	6.373	655.979	81.069

State	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
California	179	53,224,436	65.45	6.220	658.952	80.339
Other	150	28,095,992	34.55	6.662	650.364	82.453
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Index	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
6 Month Libor	321	78,458,270	96.48	6.438	653.450	81.047
1 Month Libor	8	2,862,158	3.52	4.587	725.174	81.681
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Margins	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
3.000 - 3.499	1	472,500	0.58	4.125	750.000	75.000
3.500 - 3.999	8	2,247,539	2.76	4.729	723.109	80.549
4.000 - 4.499	1	337,419	0.41	5.100	676.000	90.000
4.500 - 4.999	1	244,000	0.30	7.300	646.000	80.000
5.000 - 5.499	163	36,919,303	45.40	6.264	644.215	81.212
5.500 - 5.999	148	38,826,242	47.74	6.584	664.152	80.910
6.000 - 6.499	6	1,845,425	2.27	7.089	607.880	82.505
6.500 - 6.999	1	428,000	0.53	5.050	666.000	80.000
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Next Rate Change Dates (3 month range)	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
JUN-2004-AUG-2004	8	2,862,158	3.52	4.587	725.174	81.681
MAR-2006-MAY-2006	26	6,265,026	7.70	6.127	664.866	80.203
JUN-2006-AUG-2006	268	66,438,781	81.70	6.473	652.000	81.115
MAR-2007-MAY-2007	1	428,000	0.53	5.050	666.000	80.000
JUN-2007-AUG-2007	26	5,326,462	6.55	6.471	657.051	81.272
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Lifetime Cap Rates (%)	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
11.000 - 11.999	2	698,400	0.86	4.860	687.890	79.909
12.000 - 12.999	107	28,129,738	34.59	5.593	665.658	79.621
13.000 - 13.999	146	35,852,851	44.09	6.473	653.225	81.095
14.000 - 14.999	65	14,633,425	17.99	7.433	644.929	82.390
>= 15.000	9	2,006,014	2.47	8.308	638.768	91.679
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Prepay Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
000 - 000	43	11,242,419	13.82	6.523	668.531	80.113
012 - 012	8	2,146,470	2.64	6.292	657.000	83.486
024 - 024	258	64,192,187	78.94	6.352	653.712	81.097
036 - 036	20	3,739,352	4.60	6.315	656.481	82.081
Total:	329	81,320,428	100.00	6.373	655.979	81.069

IO Flag	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
io	329	81,320,428	100.00	6.373	655.979	81.069
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Cobc to Income Ratio	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
<= 20	5	1,448,200	1.78	6.402	655.388	82.774
20.01 - 25.00	13	2,977,982	3.66	6.402	659.286	83.038
25.01 - 30.00	17	3,895,735	4.79	6.144	646.807	78.459
30.01 - 35.00	37	8,905,192	10.95	6.297	668.658	79.705
35.01 - 40.00	60	14,532,519	17.87	6.463	650.801	78.625
40.01 - 45.00	86	22,144,656	27.23	6.330	664.155	82.443
45.01 - 50.00	108	26,403,145	32.47	6.416	647.990	81.985
50.01 - 55.00	3	1,013,000	1.25	6.297	676.730	76.029
Total:	329	81,320,428	100.00	6.373	655.979	81.069

PMI Code	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
No PMI	329	81,320,428	100.00	6.373	655.979	81.069
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Seasoning	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
000 - 006	329	81,320,428	100.00	6.373	655.979	81.069
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Lifetime Floor Rates (%)	#	Curr UPB	% Total	Curr Rate	FICO	OLTV
				WA	WA	WA
<= 3.999	9	2,720,039	3.34	4.624	727.780	79.585
4.000 - 4.999	4	1,279,819	1.57	5.388	676.769	82.587
5.000 - 5.999	311	75,751,145	93.15	6.433	654.200	81.058
6.000 - 6.999	5	1,569,425	1.93	7.298	600.296	82.946
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Initial Periodic Rate Caps	#	Curr UPB	% Total	Curr Rate	FICO	OLTV
				WA	WA	WA
1.500	320	78,253,360	96.23	6.434	653.425	81.010
2.000	1	204,909	0.25	7.750	663.000	95.000
3.000	8	2,862,158	3.52	4.587	725.174	81.681
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Subsequent Periodic Rate Caps	#	Curr UPB	% Total	Curr Rate	FICO	OLTV
				WA	WA	WA
1.000	1	204,909	0.25	7.750	663.000	95.000
1.500	320	78,253,360	96.23	6.434	653.425	81.010
3.000	8	2,862,158	3.52	4.587	725.174	81.681
Total:	329	81,320,428	100.00	6.373	655.979	81.069

Months To Next Rate Change Date	#	Curr UPB	% Total	Curr Rate	FICO	OLTV
				WA	WA	WA
-3	2	980,800	1.21	4.384	729.788	80.183
-2	3	757,408	0.93	4.823	712.181	84.218
-1	3	1,123,950	1.38	4.606	729.904	81.279
19	1	111,959	0.14	6.050	675.000	80.000
20	25	6,153,067	7.57	6.128	664.682	80.207
21	100	25,081,251	30.84	6.151	654.718	81.046
22	114	27,327,093	33.60	6.653	650.919	81.537
23	54	14,030,437	17.25	6.699	649.236	80.417
32	1	428,000	0.53	5.050	666.000	80.000
33	9	1,909,671	2.35	6.252	660.549	79.333
34	13	2,682,191	3.30	6.518	661.130	81.464
35	4	734,600	0.90	6.869	633.062	85.610
Total:	329	81,320,428	100.00	6.373	655.979	81.069

FOR INTERNAL USE ONLY. THIS INFORMATION MAY NOT BE COPIED, DISTRIBUTED OR SHOWN TO ANYONE OUTSIDE CITIGROUP GLOBAL MARKETS INC. The information contained herein is privileged and confidential and intended solely for internal use. Any review, transmission, publication, reproduction, circulation or any other use of this information outside of Citigroup Global Markets Inc. is strictly prohibited.

CARRINGTON Collateral tables

Collateral as of date: 2004-09-01

input: fix.calc

10:36 Tuesday, August 24, 2004

Summary	values
Number of Loans	406
Dollars Outstanding	63,368,290.70
Original Amount	63,639,469.00
Average UPB	156,079.53
Average OPB	156,747.46
Wtd Avg Gross Coupon	6.767
Wtd Avg Orig Term	340.766
Wtd Avg Stated Remaining Term	337.798
Wtd Avg Amortized Remaining Term	336.647
Wtd Avg Orig LTV	72.234
Wtd Avg Comb LTV	80.845
Wtd Avg FICO	632.409
Wtd Avg PP Term	33.512
Wtd Avg DTI	40.339
Wtd Avg Seas	2.968
Wtd Avg 3 Mo Velocity	
Wtd Avg 6 Mo Velocity	
Wtd Avg 12 Mo Velocity	
Wtd Avg Orig YR	2004
Wtg Avg First Rate Change Date	
Wtg Avg Next Rate Change Date	

Loan Amt Distribution	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
10,000.01 - 20,000.00	1	19,928	0.03	11.150	631.000	20.000
20,000.01 - 30,000.00	20	506,252	0.80	9.771	655.109	19.543
30,000.01 - 40,000.00	18	636,716	1.00	9.826	643.398	19.712
40,000.01 - 50,000.00	19	849,363	1.34	9.851	653.386	21.287
50,000.01 - 60,000.00	12	640,034	1.01	9.691	647.358	22.973
60,000.01 - 70,000.00	10	631,002	1.00	9.082	646.766	23.272
70,000.01 - 80,000.00	16	1,187,634	1.87	8.883	657.858	28.712
80,000.01 - 90,000.00	20	1,707,643	2.69	7.804	647.553	54.816
90,000.01 - 100,000.00	16	1,518,361	2.40	6.826	649.976	68.887
100,000.01 - 125,000.00	45	5,009,618	7.91	6.788	635.053	70.107
125,000.01 - 150,000.00	46	6,360,516	10.04	6.784	624.778	73.113
150,000.01 - 175,000.00	47	7,652,245	12.08	6.528	626.241	74.914
175,000.01 - 200,000.00	26	4,949,738	7.81	6.466	614.630	75.400
200,000.01 - 225,000.00	25	5,367,893	8.47	6.552	622.392	76.195
225,000.01 - 250,000.00	23	5,509,591	8.69	6.517	619.809	79.220
250,000.01 - 275,000.00	13	3,380,204	5.33	6.448	639.001	78.488
275,000.01 - 300,000.00	13	3,727,451	5.88	6.392	600.543	79.010
300,000.01 - 333,700.00	9	2,821,482	4.45	6.415	640.299	82.055
333,700.01 - 350,000.00	4	1,373,545	2.17	6.356	617.213	79.571
350,000.01 - 500,000.00	21	8,383,915	13.23	6.326	652.101	80.568
500,000.01 - 1,000,000.00	2	1,135,159	1.79	6.279	708.185	79.664
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Coupon Distribution	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
5.000 - 5.999	24	5,346,774	8.44	5.751	638.984	67.141
6.000 - 6.999	242	46,918,083	74.04	6.481	630.900	78.104
7.000 - 7.999	38	5,713,468	9.02	7.139	607.975	78.200
8.000 - 8.999	23	1,146,947	1.81	8.622	671.065	19.871
9.000 - 9.999	31	1,852,614	2.92	9.640	676.440	19.843
10.000 - 10.999	37	1,901,221	3.00	10.492	656.087	19.855
11.000 - 11.999	11	489,183	0.77	11.152	641.192	19.927
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Fix vs Ann	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
fix	406	63,368,291	100.00	6.767	632.409	72.234
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Product Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
F2	102	5,389,965	8.51	9.861	664.918	19.861
Fixed	304	57,978,325	91.49	6.479	629.387	77.103
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Balloon Flag	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Non-Balloon	406	63,368,291	100.00	6.767	632.409	72.234
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Origination Year	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
2004	406	63,368,291	100.00	6.767	632.409	72.234
Total:	406	63,368,291	100.00	6.767	632.409	72.234

FIGO distribution	#	Curr UPB	% Total	CURR RATE WA	FIGO WA	OLTV WA
500 - 549.99	11	1,960,169	3.09	6.668	530.828	70.144
550 - 574.99	39	6,713,248	10.59	6.564	561.782	75.311
575 - 599.99	57	9,375,509	14.80	6.777	587.715	74.697
600 - 619.99	50	8,041,502	12.69	6.720	611.383	72.830
620 - 649.99	93	13,836,128	21.83	6.748	632.738	71.040
650 - 679.99	78	11,858,787	18.71	6.688	664.160	71.188
680 - 699.99	38	5,365,348	8.47	7.105	686.698	70.747
700 - 749.99	33	5,771,833	9.11	6.766	723.473	74.330
750 - 799.99	6	397,969	0.63	9.428	771.563	29.133
800+	1	47,798	0.08	9.590	800.000	20.000
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Original LTV	#	Curr UPB	% Total	CURR RATE WA	FIGO WA	OLTV WA
0 - 60.00	141	11,025,175	17.40	8.067	649.596	35.437
60.01 - 70.00	45	7,845,725	12.38	6.445	603.436	66.157
70.01 - 80.00	109	21,841,846	34.47	6.454	627.907	77.397
80.01 - 85.00	54	10,815,361	17.07	6.479	625.759	84.077
85.01 - 90.00	46	9,749,501	15.39	6.600	646.271	89.253
90.01 - 95.00	11	2,090,682	3.30	6.641	667.284	94.516
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Combined LTV	#	Curr UPB	% Total	CURR RATE WA	FIGO WA	OLTV WA
0 - 60.00	37	5,464,710	8.62	6.331	637.374	50.329
60.01 - 70.00	41	6,813,586	10.75	6.499	602.349	66.100
70.01 - 80.00	91	18,226,802	28.76	6.421	621.872	76.557
80.01 - 85.00	53	10,401,946	16.42	6.478	624.094	83.758
85.01 - 90.00	51	10,782,548	17.02	6.592	643.944	88.338
90.01 - 95.00	12	2,409,206	3.80	6.616	665.528	93.153
95.01 - 100.00	120	9,217,490	14.55	8.456	660.053	44.190
100+	1	52,004	0.08	9.900	579.000	19.620
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Property Type	#	Curr UPB	% Total	CURR RATE WA	FIGO WA	OLTV WA
One Family	341	54,203,099	85.54	6.737	633.005	72.268
Pud Detached	39	5,187,247	8.19	7.159	621.710	70.585
Condo	15	2,664,124	4.20	6.599	624.887	74.482
Pud Attached	11	1,313,821	2.07	6.770	665.314	72.761
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Occupancy Type	#	Curr UPB	% Total	CURR RATE WA	FIGO WA	OLTV WA
Non-Owner Occ	11	1,916,474	3.02	6.624	676.982	72.907
Owner Occ	393	60,784,919	95.92	6.776	630.395	72.106
Second Home	2	666,897	1.05	6.332	687.884	81.974
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Lien Priority	#	Curr UPB	% Total	CURR RATE WA	FIGO WA	OLTV WA
First Lien	304	57,978,325	91.49	6.479	629.387	77.103
Second Lien	102	5,389,965	8.51	9.861	664.918	19.861
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Original Term	#	Curr UPB	% Total	CURR RATE WA	FIGO WA	OLTV WA
000 - 180	41	4,315,318	6.81	6.718	618.178	65.737
181 - 240	60	3,516,454	5.55	8.374	648.849	43.620
241 - 360	305	55,536,519	87.64	6.669	632.629	74.550
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Stated Remaining Term	#	Curr UPB	% Total	CURR RATE WA	FIGO WA	OLTV WA
097 - 132	1	223,584	0.35	6.900	671.000	95.000
169 - 204	40	4,091,735	6.46	6.708	613.182	64.138
205 - 240	60	3,516,454	5.55	8.374	648.849	43.620
277 - 312	1	111,542	0.18	6.400	731.000	88.190
349 - 360	304	55,424,977	87.46	6.669	632.431	74.523
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Amortized Remaining Term	#	Curr UPB	% Total	CURR RATE WA	FIGO WA	OLTV WA
097 - 132	2	309,558	0.49	6.997	643.227	86.993
169 - 204	40	4,091,735	6.46	6.708	613.182	64.138
205 - 240	60	3,516,454	5.55	8.374	648.849	43.620
277 - 312	1	111,542	0.18	6.400	731.000	88.190
349 - 360	303	55,339,002	87.33	6.668	632.527	74.536
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Billing Status	#	Curr UPB	% Total	CURR RATE WA	FIGO WA	OLTV WA
Current	100	14,390,078	22.71	6.910	652.700	71.742
30 days	305	48,754,868	76.94	6.726	626.449	72.320
60 days	1	223,345	0.35	6.350	626.000	85.000
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Purpose Type	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Purchase	118	11,347,996	17.91	7.902	669.340	54.512
Refi -Cash Out	288	52,020,295	82.09	6.519	624.352	76.100
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Documentation code	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Full	120	21,590,335	34.07	6.463	626.486	76.655
Stated	109	15,814,885	24.96	7.035	655.908	66.662
Limited 12 Mo Bank Statements	13	2,261,358	3.57	6.305	631.251	67.702
Full Doc 2 Yr W2/Tax	164	23,701,713	37.40	6.908	622.235	72.357
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Prepay Flag	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
No Prepay Penalty	64	7,095,622	11.20	7.367	625.802	66.859
Has Prepay Penalty	342	56,272,668	88.80	6.691	633.242	72.911
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Prepay Code	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
Prohibited	64	7,095,622	11.20	7.367	625.802	66.859
2 mos Int on 2/3 of OPB	10	1,924,933	3.04	6.744	628.550	74.888
2% of bal due at payoff	2	420,920	0.66	6.373	608.397	73.655
Min(2% UPB or 60d Int)	5	680,521	1.07	6.862	636.063	78.793
2% of 80% UPB	2	240,279	0.38	6.121	708.044	86.316
Min(rem 1yr l or 3-6m l)	8	1,051,905	1.66	6.973	600.283	67.337
1% of amt of prepayment	4	404,065	0.64	7.002	672.562	76.343
2% of bal at time of pp	5	754,013	1.19	6.443	637.079	82.585
1% of OPB of loan	5	554,549	0.88	6.600	612.573	69.152
6 mos int on 80% of OPB	301	50,241,482	79.28	6.688	633.778	72.671
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Prepay Term	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
000 - 000	64	7,095,622	11.20	7.367	625.802	66.859
012 - 012	18	4,295,229	6.78	6.528	622.386	76.261
024 - 024	44	3,078,446	4.86	8.926	650.872	34.517
036 - 036	280	48,898,993	77.17	6.564	633.086	75.034
Total:	406	63,368,291	100.00	6.767	632.409	72.234

ID Flag	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
am	406	63,368,291	100.00	6.767	632.409	72.234
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Debt-to-Income Ratio	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
<= 20	13	2,216,479	3.50	6.518	612.558	69.975
20.01 - 25.00	17	3,070,357	4.85	6.457	649.410	76.469
25.01 - 30.00	23	3,143,682	4.96	6.577	630.251	71.457
30.01 - 35.00	52	7,508,557	11.85	6.684	625.987	71.287
35.01 - 40.00	61	10,056,945	15.87	6.740	637.725	72.279
40.01 - 45.00	96	15,172,384	23.94	6.817	639.260	73.364
45.01 - 50.00	121	17,621,010	27.81	6.983	631.645	72.253
50.01 - 55.00	23	4,578,876	7.23	6.419	611.192	68.654
Total:	406	63,368,291	100.00	6.767	632.409	72.234

PMI Code	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
No PMI	406	63,368,291	100.00	6.767	632.409	72.234
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Seasoning	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
000 - 006	406	63,368,291	100.00	6.767	632.409	72.234
Total:	406	63,368,291	100.00	6.767	632.409	72.234

Risk Grade	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
00	406	63,368,291	100.00	6.767	632.409	72.234
Total:	406	63,368,291	100.00	6.767	632.409	72.234

State	#	Curr UPB	% Total	CURR RATE WA	FICO WA	OLTV WA
California	185	34,140,111	53.88	6.688	639.520	69.934
Other	166	20,706,528	32.68	6.930	627.510	74.388
Florida	41	5,092,829	8.04	6.820	618.984	75.080
New York	14	3,428,822	5.41	6.479	611.128	77.898
Total:	406	63,368,291	100.00	6.767	632.409	72.234

FOR INTERNAL USE ONLY. THIS INFORMATION MAY NOT BE COPIED, DISTRIBUTED OR SHOWN TO ANYONE OUTSIDE CITIGROUP GLOBAL MARKETS INC. The information contained herein is privileged and confidential and intended solely for internal use. Any review, transmission, publication, reproduction, circulation or any other use of this information outside of Citigroup Global Markets Inc. is strictly prohibited.

CARRINGTON Collateral tables

Collateral as of date: 2004-09-01

Input: fico.calc

10:35 Tuesday, August 24, 2004

Summary	values
Number of Loans	153
Dollars Outstanding	24,069,387.72
Original Amount	24,132,076.00
Average UPB	157,316.26
Average OPB	157,725.99
Wtd Avg Gross Coupon	7.932
Wtd Avg Orig Term	358.556
Wtd Avg Stated Remaining Term	355.831
Wtd Avg Amortized Remaining Term	354.938
Wtd Avg Orig LTV	73.613
Wtd Avg Comb LTV	75.122
Wtd Avg FICO	528.355
Wtd Avg PP Term	24.931
Wtd Avg DTI	40.284
Wtd Avg Seas	2.725
Wtd Avg 3 Mo Velocity	
Wtd Avg 6 Mo Velocity	
Wtd Avg 12 Mo Velocity	
Wtd Avg Margin	5.228
Wtd Avg Min Rate	5.778
Wtd Avg Max Rate	13.608
Wtd Avg init_cap	1.497
Wtd Avg Months to Next Rate Change	21.494
Wtd Avg PerCap	1.497
Wtd Avg Orig YR	2004
Wtg Avg First Rate Change Date	2006-06-15
Wtg Avg Next Rate Change Date	2006-06-15

Loan Amt Distribution	#	Curr UPB	% Total	CURR RATE	FICO	OLT V
				WA	WA	WA
40,000.01 - 50,000.00	1	49,908	0.21	8.450	545.000	60.390
50,000.01 - 60,000.00	6	326,699	1.38	8.817	534.342	74.416
60,000.01 - 70,000.00	7	462,479	1.92	9.420	530.407	72.917
70,000.01 - 80,000.00	9	702,259	2.92	7.962	518.096	74.869
80,000.01 - 90,000.00	9	793,055	3.29	8.337	528.644	73.446
90,000.01 - 100,000.00	9	852,348	3.54	7.639	526.645	74.613
100,000.01 - 125,000.00	19	2,119,144	8.80	8.134	530.033	73.612
125,000.01 - 150,000.00	22	3,050,106	12.67	8.209	525.749	72.226
150,000.01 - 175,000.00	21	3,350,211	13.92	7.845	525.345	77.807
175,000.01 - 200,000.00	15	2,837,308	11.79	8.009	526.581	72.282
200,000.01 - 225,000.00	10	2,165,006	8.99	8.057	527.829	73.740
225,000.01 - 250,000.00	9	2,174,770	9.04	7.935	530.705	70.983
250,000.01 - 275,000.00	3	792,945	3.29	7.637	534.761	81.574
275,000.01 - 300,000.00	5	1,422,157	5.91	7.536	518.463	72.922
300,000.01 - 333,700.00	3	942,660	3.92	7.740	535.945	82.796
333,700.01 - 350,000.00	1	344,471	1.43	7.350	531.000	75.000
350,000.01 - 500,000.00	4	1,683,862	7.00	7.110	540.639	64.172
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Fix vs Arm	#	Curr UPB	% Total	CURR RATE	FICO	OLT V
				WA	WA	WA
adj	140	21,755,125	90.39	8.062	527.776	73.918
fix	13	2,314,263	9.61	6.710	533.761	70.748
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Product Type	#	Curr UPB	% Total	CURR RATE	FICO	OLT V
				WA	WA	WA
2Y/6M loans	137	21,376,686	88.81	8.056	527.694	73.916
3Y/6M loans	3	378,440	1.57	8.398	532.360	73.995
Fixed	13	2,314,263	9.61	6.710	533.761	70.748
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Balloon Flag	#	Curr UPB	% Total	CURR RATE	FICO	OLT V
				WA	WA	WA
Non-Balloon	153	24,069,388	100.00	7.932	528.355	73.613
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Origination Year	#	Curr UPB	% Total	CURR RATE	FICO	OLT V
				WA	WA	WA
2004	153	24,069,388	100.00	7.932	528.355	73.613
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Coupon Distribution	#	Curr UPB	% Total	CURR RATE	FICO	OLT V
				WA	WA	WA
5.000 - 5.999	1	90,477	0.38	5.990	543.000	75.000
6.000 - 6.999	26	5,193,237	21.58	6.582	535.136	67.272
7.000 - 7.999	52	8,729,601	36.27	7.588	529.331	76.024
8.000 - 8.999	43	5,840,326	24.26	8.402	525.703	74.938
9.000 - 9.999	24	3,203,756	13.31	9.442	521.902	75.808
10.000 - 10.999	4	742,278	3.08	10.256	519.990	74.005
11.000 - 11.999	3	269,714	1.12	11.241	522.470	61.363
Total:	153	24,069,388	100.00	7.932	528.355	73.613

CARRINGTON Collateral tables

INTERNAL USE ONLY - PLEASE SEE LAST PAGE FOR DISCLAIMER

Collateral as of date: 2004-09-01

input: fico.calc

10:35 Tuesday, August 24, 2004

FICO distribution	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Not Available	1	160,000	0.66	6.600	NO DATA	80.000
500 - 549.99	139	21,585,829	89.68	8.000	526.026	73.221
550 - 574.99	13	2,323,559	9.65	7.392	550.000	76.813
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Original LTV	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
0 - 60.00	11	1,620,079	6.73	7.577	533.289	48.682
60.01 - 70.00	38	6,535,356	27.15	7.639	526.660	66.858
70.01 - 80.00	78	12,248,028	50.89	8.071	525.276	76.727
80.01 - 85.00	21	2,519,766	10.47	8.307	536.471	84.751
85.01 - 90.00	5	1,146,159	4.76	7.804	545.689	89.612
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Combined LTV	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
0 - 60.00	10	1,506,036	6.26	7.621	532.250	48.685
60.01 - 70.00	32	5,519,087	22.93	7.655	525.963	66.783
70.01 - 80.00	76	12,143,185	50.45	7.975	525.674	75.908
80.01 - 85.00	23	2,899,851	12.05	8.402	534.461	82.983
85.01 - 90.00	5	1,146,159	4.76	7.804	545.689	89.612
90.01 - 95.00	3	289,078	1.20	9.116	538.256	81.174
95.01 - 100.00	4	565,992	2.35	7.809	527.040	73.028
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Property Type	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
One Family	120	17,564,703	72.98	7.931	528.332	73.881
Condo	11	2,185,593	9.08	7.240	533.233	73.707
Pud Detached	11	2,123,427	8.82	8.671	526.161	77.113
2-4 Unit	7	1,702,233	7.07	7.800	529.265	66.504
Pud Attached	4	493,432	2.05	8.327	515.477	73.125
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Occupancy Type	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Non-Owner Occ	2	137,187	0.57	8.386	527.822	66.504
Owner Occ	151	23,932,201	99.43	7.930	528.358	73.654
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Lien Priority	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
First Lien	153	24,069,388	100.00	7.932	528.355	73.613
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Original Term	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
000 - 180	1	193,128	0.80	6.900	550.000	65.000
241 - 360	152	23,876,260	99.20	7.941	528.179	73.683
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Stated Remaining Term	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
169 - 204	1	193,128	0.80	6.900	550.000	65.000
349 - 360	152	23,876,260	99.20	7.941	528.179	73.683
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Amortized Remaining Term	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
169 - 204	1	193,128	0.80	6.900	550.000	65.000
349 - 360	152	23,876,260	99.20	7.941	528.179	73.683
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Delinq Status	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Current	21	3,866,893	16.07	8.034	526.809	75.138
30 days	131	20,114,746	83.57	7.909	528.716	73.292
60 days	1	87,748	0.36	8.850	511.000	80.000
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Purpose Type	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Purchase	23	3,711,623	15.42	8.389	529.392	74.226
Refi -Cash Out	130	20,357,765	84.58	7.849	528.174	73.501
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Documentation code	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Full	51	7,624,409	31.68	7.403	528.176	72.855
Stated	42	7,604,209	31.59	8.444	528.855	70.626
Limited 12 Mo Bank Statements	4	692,590	2.88	8.944	525.046	80.247
Full Doc 2 Yr W2/Tax	56	8,148,180	33.85	7.864	528.337	76.546
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Prepay Flag	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
No Prepay Penalty	36	6,039,582	25.09	8.426	526.731	73.763
Has Prepay Penalty	117	18,029,806	74.91	7.767	528.905	73.563
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Prepay Code	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
Prohibited	36	6,039,582	25.09	8.426	526.731	73.763
2 mos Int on 2/3 of OPB	2	307,976	1.28	7.923	526.186	79.771
2% of bal due at payoff	1	234,650	0.97	6.550	546.000	66.150
Min(2% UPB or 50d Int)	2	293,390	1.22	8.006	504.520	68.676
2% of 80% UPB	2	146,931	0.61	9.172	530.536	77.988
Min(rem 1yr l or 3-6m l)	4	741,669	3.08	6.956	530.498	74.992
1% of amt of prepayment	5	716,410	2.98	8.622	524.567	74.971
2% of bal at time of pp	3	520,617	2.16	7.356	532.088	74.586
1% of OPB of loan	10	911,971	3.79	8.238	535.398	79.308
6 mos Int on 80% of OPB	88	14,156,193	58.81	7.748	528.768	73.052
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Prepay Term	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
000 - 000	36	6,039,582	25.09	8.426	526.731	73.763
012 - 012	4	918,182	3.81	7.568	538.820	73.345
024 - 024	99	14,795,304	61.47	7.915	527.681	73.767
036 - 036	14	2,316,320	9.62	6.902	532.706	72.344
Total:	153	24,069,388	100.00	7.932	528.355	73.613

IO Flag	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
am	152	23,909,388	99.34	7.941	528.355	73.570
lo	1	160,000	0.66	6.600	NO DATA	80.000
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Debt to Income Ratio	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
<= 20	4	403,676	1.68	8.214	532.639	79.953
20.01 - 25.00	16	2,326,041	9.66	7.853	533.680	74.360
25.01 - 30.00	11	1,473,841	6.12	7.703	532.347	75.494
30.01 - 35.00	21	3,016,409	12.53	7.724	528.551	75.606
35.01 - 40.00	20	2,876,562	11.95	8.016	529.957	72.528
40.01 - 45.00	26	4,821,885	20.03	7.952	524.235	74.809
45.01 - 50.00	38	6,002,222	24.94	8.068	530.552	73.538
50.01 - 55.00	16	3,071,909	12.76	7.893	522.973	69.334
55+	1	76,844	0.32	7.990	503.000	45.830
Total:	153	24,069,388	100.00	7.932	528.355	73.613

PMI Code	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
No PMI	153	24,069,388	100.00	7.932	528.355	73.613
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Seasoning	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
000 - 006	153	24,069,388	100.00	7.932	528.355	73.613
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Risk Grade	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
00	153	24,069,388	100.00	7.932	528.355	73.613
Total:	153	24,069,388	100.00	7.932	528.355	73.613

State	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
Other	86	11,366,120	47.22	8.245	525.801	74.494
California	42	8,477,396	35.22	7.538	530.789	72.758
New Jersey	6	1,402,193	5.83	7.629	531.010	74.580
Illinois	8	1,260,395	5.24	8.712	533.023	73.383
Florida	11	1,563,284	6.49	7.441	527.835	71.160
Total:	153	24,069,388	100.00	7.932	528.355	73.613

Index	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
6 Month Libor	140	21,755,125	100.00	8.062	527.776	73.918
Total:	140	21,755,125	100.00	8.062	527.776	73.918

Margins	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
5.000 - 5.499	37	5,779,924	26.57	7.749	532.391	74.131
5.500 - 5.999	57	9,187,018	42.23	7.954	527.092	75.621
6.000 - 6.499	28	4,003,726	18.40	8.349	524.901	73.537
6.500 - 6.999	16	2,571,089	11.82	8.514	524.303	68.547
7.000 - 7.499	2	213,368	0.98	10.409	531.475	66.672
Total:	140	21,755,125	100.00	8.062	527.776	73.918

Next Rate Change Dates (3 month range)	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
APR-2006-JUN-2006	83	13,218,460	60.76	7.975	526.927	73.271
JUL-2006-SEP-2006	54	8,158,225	37.50	8.188	528.962	74.962
JUL-2007-SEP-2007	3	378,440	1.74	8.398	532.360	73.995
Total:	140	21,755,125	100.00	8.062	527.776	73.918

Lifetime Cap Rates (%)	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
12.000 - 12.999	1	90,477	0.42	5.990	543.000	75.000
13.000 - 13.999	19	3,695,244	16.99	6.615	536.333	65.354
14.000 - 14.999	47	8,055,063	37.03	7.651	528.571	76.527
>= 15.000	73	9,914,341	45.57	8.955	523.940	74.980
Total:	140	21,755,125	100.00	8.062	527.776	73.918

Lifetime Floor Rates (%)	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
5.000 - 5.999	94	14,966,942	68.80	7.875	529.103	75.046
6.000 - 6.999	44	6,574,815	30.22	8.413	524.667	71.585
7.000 - 7.999	2	213,368	0.98	10.409	531.475	66.672
Total:	140	21,755,125	100.00	8.062	527.776	73.918

Initial Periodic Rate Caps	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
1.000	1	141,732	0.65	8.350	527.000	60.940
1.500	139	21,613,393	99.35	8.060	527.781	74.003
Total:	140	21,755,125	100.00	8.062	527.776	73.918

Subsequent Periodic Rate Caps	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
1.000	1	141,732	0.65	8.350	527.000	60.940
1.500	139	21,613,393	99.35	8.060	527.781	74.003
Total:	140	21,755,125	100.00	8.062	527.776	73.918

Months To Next Rate Change Date	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
	13	2,314,263	9.61	6.710	533.761	70.748
19	1	497,224	2.07	6.450	543.000	40.000
20	9	1,331,590	5.53	8.870	521.709	72.277
21	73	11,389,646	47.32	7.937	526.836	74.839
22	54	8,158,225	33.89	8.188	528.962	74.962
34	3	378,440	1.57	8.398	532.360	73.995
Total:	153	24,069,388	100.00	7.932	528.355	73.613



INTERNAL USE ONLY -- PLEASE SEE LAST PAGE FOR DISCLAIMER

CARRINGTON Collateral tables
Collateral as of date: 2004-09-01

4

Input: fico.calc

10:35 Tuesday, August 24, 2004

FOR INTERNAL USE ONLY. THIS INFORMATION MAY NOT BE COPIED, DISTRIBUTED OR SHOWN TO ANYONE OUTSIDE CITIGROUP GLOBAL MARKETS INC. The information contained herein is privileged and confidential and intended solely for internal use. Any review, transmission, publication, reproduction, circulation or any other use of this information outside of Citigroup Global Markets Inc. is strictly prohibited.

CARRINGTON Collateral tables

Collateral as of date: 2004-09-01

10:35 Tuesday, August 24, 2004

Summary	values
Number of Loans	59
Dollars Outstanding	11,888,938.86
Original Amount	11,915,931.00
Average UPB	201,507.44
Average OPB	201,964.93
Wtd Avg Gross Coupon	6.639
Wtd Avg Orig Term	358.179
Wtd Avg Stated Remaining Term	355.694
Wtd Avg Amortized Remaining Term	353.473
Wtd Avg Orig LTV	78.047
Wtd Avg Comb LTV	83.831
Wtd Avg FICO	616.068
Wtd Avg PP Term	27.110
Wtd Avg DTI	36.323
Wtd Avg Seas	2.484
Wtd Avg 3 Mo Velocity	
Wtd Avg 6 Mo Velocity	
Wtd Avg 12 Mo Velocity	
Wtd Avg Margin	4.383
Wtd Avg Min Rate	5.354
Wtd Avg Max Rate	11.108
Wtd Avg Init_cap	1.500
Wtd Avg Months to Next Rate Change	23.028
Wtd Avg PerCap	1.500
Wtd Avg Orig YR	2004
Wtd Avg First Rate Change Date	2006-08-01
Wtd Avg Next Rate Change Date	2006-08-01

Loan Amt Distribution	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
30,000.01 - 40,000.00	1	32,639	0.27	11.250	624.000	19.190
50,000.01 - 60,000.00	1	51,875	0.44	7.150	607.000	48.600
60,000.01 - 70,000.00	1	63,449	0.53	7.100	581.000	30.090
70,000.01 - 80,000.00	1	74,676	0.63	5.600	628.000	78.620
80,000.01 - 90,000.00	4	343,248	2.89	7.655	629.756	56.542
90,000.01 - 100,000.00	3	289,420	2.43	6.437	633.667	75.639
100,000.01 - 125,000.00	10	1,114,297	9.37	6.926	638.968	81.649
125,000.01 - 150,000.00	6	846,035	7.12	6.837	628.872	81.885
150,000.01 - 175,000.00	5	826,750	6.95	7.097	593.992	85.576
175,000.01 - 200,000.00	4	738,871	6.21	6.997	602.798	72.004
200,000.01 - 225,000.00	4	846,954	7.12	8.101	602.667	84.829
225,000.01 - 250,000.00	2	461,143	3.88	7.398	601.895	84.950
250,000.01 - 275,000.00	1	266,858	2.24	5.450	649.000	79.930
275,000.01 - 300,000.00	3	834,903	7.02	6.193	640.266	81.039
300,000.01 - 333,700.00	3	959,669	8.07	6.252	588.293	78.037
350,000.01 - 500,000.00	10	4,138,151	34.81	6.137	615.827	76.499
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Fix vs Arm	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
adj	46	9,627,581	80.98	6.717	612.501	80.477
fix	13	2,261,358	19.02	6.305	631.251	67.702
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Product Type	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
2Y/6M loans	41	8,499,959	71.49	6.787	606.190	80.141
3Y/6M loans	5	1,127,622	9.48	6.192	660.074	83.011
F2	2	117,470	0.99	9.986	671.662	19.775
Fixed	11	2,143,888	18.03	6.103	629.037	70.328
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Balloon Flag	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
Non-Balloon	59	11,888,939	100.00	6.639	616.068	78.047
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Origination Year	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
2004	59	11,888,939	100.00	6.639	616.068	78.047
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Coupon Distribution	#	Curr UPB	% Total	CURR RATE	FICO	OLTV
				WA	WA	WA
4.000 - 4.999	2	818,572	6.89	4.846	626.500	66.776
5.000 - 5.999	14	3,143,143	26.44	5.765	637.075	72.074
6.000 - 6.999	18	4,007,951	33.71	6.351	630.863	80.361
7.000 - 7.999	17	2,598,024	21.85	7.586	588.515	84.425
8.000 - 8.999	5	986,221	8.30	8.333	567.704	86.980
9.000 - 9.999	1	84,831	0.71	9.500	690.000	20.000
10.000 - 10.999	1	217,559	1.83	10.500	519.000	69.870
11.000 - 11.999	1	32,639	0.27	11.250	624.000	19.190
Total:	59	11,888,939	100.00	6.639	616.068	78.047

FICO distribution	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
500 - 549.99	4	692,580	5.83	8.944	525.046	80.247
550 - 574.99	7	1,765,472	14.85	7.449	562.536	81.294
575 - 599.99	8	1,616,997	13.60	6.313	588.599	73.687
600 - 619.99	8	1,017,924	8.56	7.414	611.590	85.596
620 - 649.99	17	4,290,409	36.09	6.264	630.710	79.065
650 - 679.99	9	1,699,314	14.28	5.667	664.322	70.975
680 - 699.99	5	689,308	5.80	6.706	690.612	77.355
700 - 749.99	1	117,925	0.99	6.000	704.000	80.000
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Lien Priority	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
First Lien	57	11,771,469	99.01	6.605	615.513	78.629
Second Lien	2	117,470	0.99	9.986	671.662	19.775
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Original Term	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
000 - 180	1	32,639	0.27	11.250	624.000	19.190
181 - 240	1	131,486	1.11	6.500	674.000	85.350
241 - 360	57	11,724,814	98.62	6.628	615.396	78.129
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Original LTV	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
0 - 60.00	7	629,134	5.29	6.937	642.613	43.971
60.01 - 70.00	9	2,240,528	18.85	5.955	611.408	66.760
70.01 - 80.00	19	4,538,790	38.18	6.233	622.649	78.052
80.01 - 85.00	10	1,785,259	15.02	7.380	587.691	84.829
85.01 - 90.00	8	1,875,004	15.77	7.252	619.337	89.085
90.01 - 95.00	6	820,224	6.90	7.509	626.310	95.000
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Stated Remaining Term	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
169 - 204	1	32,639	0.27	11.250	624.000	19.190
205 - 240	1	131,486	1.11	6.500	674.000	85.350
349 - 360	57	11,724,814	98.62	6.628	615.396	78.129
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Combined LTV	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
0 - 60.00	5	511,665	4.30	6.237	635.944	49.526
60.01 - 70.00	7	1,687,758	14.20	6.034	609.893	67.212
70.01 - 80.00	9	2,432,111	20.46	6.145	602.517	73.776
80.01 - 85.00	9	1,626,309	13.68	7.529	577.790	84.812
85.01 - 90.00	8	1,816,212	15.28	7.400	605.728	87.953
90.01 - 95.00	8	1,175,669	9.89	7.150	645.600	91.418
95.01 - 100.00	13	2,639,217	22.20	6.259	646.197	77.501
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Amortized Remaining Term	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
097 - 132	1	85,975	0.72	7.250	571.000	66.170
169 - 204	1	32,639	0.27	11.250	624.000	19.190
205 - 240	1	131,486	1.11	6.500	674.000	85.350
349 - 360	56	11,638,839	97.90	6.623	615.724	78.218
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Property Type	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
One Family	51	10,631,782	89.43	6.666	615.510	79.014
Pud Detached	4	742,383	6.24	6.329	607.181	75.787
Condo	3	415,138	3.49	6.530	646.985	60.066
Pud Attached	1	99,635	0.84	6.500	613.000	66.670
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Delinq Status	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
Current	26	5,718,017	48.10	6.609	609.925	80.460
30 days	33	6,170,922	51.90	6.667	621.760	75.811
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Occupancy Type	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
Non-Owner Occ	3	292,959	2.46	7.196	620.030	72.826
Owner Occ	56	11,595,980	97.54	6.625	615.968	78.179
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Purpose Type	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
Purchase	22	4,027,292	33.87	6.876	615.594	80.907
Refi - Cash Out	37	7,861,647	66.13	6.518	616.311	76.582
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Documentation code	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
Limited 12 Mo Bank Statements	59	11,888,939	100.00	6.639	616.068	78.047
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Prepay Flag	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
No Prepay Penalty	9	1,082,991	9.11	7.805	595.712	78.526
Has Prepay Penalty	50	10,805,948	90.89	6.522	618.108	77.999
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Prepay Code	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
Prohibited	9	1,082,991	9.11	7.805	595.712	78.526
2% of 30% UPB	1	139,699	1.18	7.700	615.000	84.850
1% of amt of prepayment	2	346,434	2.91	6.536	609.145	76.656
1% of OPB of loan	2	224,886	1.89	7.273	618.604	95.000
6 mos int on 80% of OPB	45	10,094,928	84.91	6.488	618.447	77.572
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Prepay Term	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
000 - 000	9	1,082,991	9.11	7.805	595.712	78.526
012 - 012	1	277,928	2.34	6.225	625.000	78.590
024 - 024	33	7,449,606	62.66	6.659	607.791	80.109
036 - 036	16	3,078,414	25.89	6.218	642.450	72.841
Total:	59	11,888,939	100.00	6.639	616.068	78.047

IO Flag	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
am	46	8,321,447	69.99	6.792	607.863	76.230
lo	13	3,567,492	30.01	6.282	635.205	82.288
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Debt to Income Ratio	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
<= 20	9	2,370,571	19.94	6.218	630.230	75.895
20.01 - 25.00	3	775,110	6.52	6.635	616.677	82.364
25.01 - 30.00	5	1,250,188	10.52	7.467	582.333	77.656
30.01 - 35.00	5	809,377	6.81	7.071	593.559	73.158
35.01 - 40.00	7	1,175,495	9.89	6.320	633.008	78.354
40.01 - 45.00	5	999,773	8.41	6.617	602.981	79.428
45.01 - 50.00	20	3,418,590	28.75	6.515	634.682	81.300
50.01 - 55.00	5	1,089,835	9.17	7.039	575.589	71.938
Total:	59	11,888,939	100.00	6.639	616.068	78.047

PMI Code	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
No PMI	59	11,888,939	100.00	6.639	616.068	78.047
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Seasoning	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
000 - 006	59	11,888,939	100.00	6.639	616.068	78.047
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Risk Grade	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
00	59	11,888,939	100.00	6.639	616.068	78.047
Total:	59	11,888,939	100.00	6.639	616.068	78.047

State	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
Florida	7	917,552	7.72	7.583	583.931	81.090
Other	23	3,539,205	29.77	6.873	624.886	82.732
California	29	7,432,182	62.51	6.411	615.836	75.441
Total:	59	11,888,939	100.00	6.639	616.068	78.047

Index	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
6 Month Libor	46	9,627,581	100.00	6.717	612.501	80.477
Total:	46	9,627,581	100.00	6.717	612.501	80.477

Margins	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
5.000 - 5.499	29	6,100,412	63.36	6.858	613.692	81.852
5.500 - 5.999	16	3,347,296	34.77	6.406	613.152	78.474
6.000 - 6.499	1	179,873	1.87	7.750	560.000	71.150
Total:	46	9,627,581	100.00	6.717	612.501	80.477

Next Rate Change Dates (3 month range)	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
MAY-2006-JUL-2006	34	7,068,173	73.42	6.646	608.677	79.736
AUG-2006-OCT-2006	7	1,431,785	14.87	7.481	593.913	82.142
MAY-2007-JUL-2007	4	731,622	7.60	6.107	667.692	79.775
AUG-2007-OCT-2007	1	396,000	4.11	6.350	646.000	88.990
Total:	46	9,627,581	100.00	6.717	612.501	80.477

Lifetime Cap Rates (%)	#	Curr UPB	% Total	Curr RATE	FICO	OLTV
				WA	WA	WA
11.000 - 11.999	2	818,572	8.50	4.846	626.500	66.776
12.000 - 12.999	10	2,019,932	20.98	5.801	638.845	77.825
13.000 - 13.999	13	3,247,217	33.73	6.354	629.448	80.414
14.000 - 14.999	15	2,338,080	24.29	7.635	588.900	85.054
>= 15.000	6	1,203,780	12.50	8.724	558.902	85.527
Total:	46	9,627,581	100.00	6.717	612.501	80.477

Lifetime Floor Rates (%)	#	Curr UPB	% Total	Curr RATE	FICO	OLTIV
				WA	WA	WA
4.000 - 4.999	2	818,572	8.50	4.846	626.500	66.776
5.000 - 5.999	43	8,629,136	89.63	6.873	612.268	81.971
6.000 - 6.999	1	179,873	1.87	7.750	560.000	71.150
Total:	46	9,627,581	100.00	6.717	612.501	80.477

Initial Periodic Rate Caps	#	Curr UPB	% Total	Curr RATE	FICO	OLTIV
				WA	WA	WA
1.500	46	9,627,581	100.00	6.717	612.501	80.477
Total:	46	9,627,581	100.00	6.717	612.501	80.477

Subsequent Periodic Rate Caps	#	Curr UPB	% Total	Curr RATE	FICO	OLTIV
				WA	WA	WA
1.500	46	9,627,581	100.00	6.717	612.501	80.477
Total:	46	9,627,581	100.00	6.717	612.501	80.477

Months To Next Rate Change Date	#	Curr UPB	% Total	Curr RATE	FICO	OLTIV
				WA	WA	WA
	13	2,261,358	19.02	6.305	631.251	67.702
20	2	632,559	5.32	7.449	570.829	72.652
21	17	3,611,724	30.38	6.338	619.569	78.848
22	15	2,823,890	23.75	6.861	603.224	82.458
23	7	1,431,785	12.04	7.481	593.913	82.142
33	3	587,622	4.94	6.010	664.676	81.411
34	1	144,000	1.21	6.500	680.000	73.100
35	1	396,000	3.33	6.350	646.000	88.990
Total:	59	11,888,939	100.00	6.639	616.068	78.047



INTERNAL USE ONLY – PLEASE SEE LAST PAGE FOR DISCLAIMER

CARRINGTON Collateral tables
Collateral as of date: 2004-09-01

4

Input: Limdoc.calc

10:35 Tuesday, August 24, 2004

FOR INTERNAL USE ONLY. THIS INFORMATION MAY NOT BE COPIED, DISTRIBUTED OR SHOWN TO ANYONE OUTSIDE CITIGROUP GLOBAL MARKETS INC. The information contained herein is privileged and confidential and intended solely for internal use. Any review, transmission, publication, reproduction, circulation or any other use of this information outside of Citigroup Global Markets Inc. is strictly prohibited.

Principal Balances

12:13 Wednesday, August 25, 2004 1

Princial Balances	Total Balance		Loan Balance	WAC	WARM	FICO	Orig LTV	DTI	Full Doc
	Sum	% of	WA	WA	WA	WA	WA	WA	% of
0.0 - \$ 50K	\$2,212,027.84	0.7474	\$35,677.87	9.6630	245.9795	641.9997	24.0615	40.4139	67.9066
\$50.1 - \$ 75K	\$6,791,869.16	2.2947	\$62,310.73	8.3263	348.1552	604.8209	60.1896	36.3022	59.6856
\$75.1 - \$ 100K	\$16,260,151.94	5.4937	\$88,370.39	7.3464	348.8537	615.1559	74.3685	37.2066	66.5038
\$500.0 - \$1000K	\$9,540,533.86	3.2234	\$561,207.87	6.2498	354.1505	647.4890	78.7241	40.0872	58.6368
Out of Range	\$261,175,545.87	88.2409	\$211,478.17	6.7201	353.9864	631.2804	80.1025	40.5399	53.4016
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	352.7687	630.3895	78.8673	40.2440	54.5428

Princial Balances	Owner Occ	SFD	IO	Cash-out
	% of	% of	% of	% of
0.0 - \$ 50K	97.7438	81.4285	NO DATA	26.3339
\$50.1 - \$ 75K	90.4657	86.6719	1.6932	54.9053
\$75.1 - \$ 100K	92.5910	81.4992	8.9260	62.7249
\$500.0 - \$1000K	83.3612	62.4977	65.4882	59.2450
Out of Range	94.1192	75.9472	28.1443	60.9040
Total:	93.6318	76.1057	27.4750	60.5546

Fico Score	Total Balance		Loan Balance	WAC	WARM	FICO
	Sum	% of	WA	WA	WA	WA
0 - 600.00	\$94,896,835.21	32.0619	\$165,325.50	7.2631	353.6413	564.5411
600.01 - 619.00	\$29,591,543.87	9.9978	\$170,066.34	6.7270	352.8278	610.2073
620.00 - 639.00	\$38,049,271.96	12.8553	\$191,202.37	6.6083	352.4901	629.0560
640.01 - 659.00	\$43,030,222.93	14.5382	\$198,295.96	6.5589	353.0054	649.7136
> 659	\$90,252,254.70	30.4927	\$204,190.62	6.5271	351.8272	697.5927
Not Available	\$160,000.00	0.0541	\$160,000.00	6.6000	358.0000	NO DATA
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	352.7687	630.3895

Fico Score	Orig LTV	DTI	Full Doc	Owner Occ	SFD	IO	Cash-out
	WA	WA	% of	% of	% of	% of	% of
0 - 600.00	75.8883	40.2514	70.3343	97.6067	80.9610	9.1356	80.9930
600.01 - 619.00	79.1184	40.9548	75.5367	95.3045	75.4092	26.8733	64.6957
620.00 - 639.00	80.7652	39.9014	61.1419	95.1969	74.5597	35.5059	65.9732
640.01 - 659.00	80.2148	40.6200	40.3838	93.2785	72.5940	34.6726	58.6777
> 659	80.4725	39.9789	34.9432	88.4011	73.6899	40.0094	36.4242
Not Available	80.0000	34.3000	100.0000	100.0000	NO DATA	100.0000	NO DATA
Total:	78.8673	40.2440	54.5428	93.6318	76.1057	27.4750	60.5546

Orig LTV Ratio

12:13 Wednesday, August 25, 2004 3

Orig LTV Ratio	Total Balance		Loan Balance	WAC	WARM	FICO	Orig LTV	DTI	Full Doc	Owner Occ	SFD	IO	Cash-out
	Sum	% of	WA	WA	WA	WA	WA	WA	% of	% of	% of	% of	% of
0 - 79.99	\$111,755,202.60	37.7577	\$160,567.82	6.8493	349.1225	613.0729	67.9443	39.5701	58.3335	94.0759	74.6793	16.6799	72.2813
80.01 - 85.00	\$108,866,612.43	36.7817	\$202,354.30	6.5085	354.9483	638.7314	81.3102	40.4504	52.8599	96.7996	79.1275	42.9219	48.4900
85.01 - 90.00	\$49,809,344.26	16.8286	\$207,538.93	7.0352	355.6995	636.7249	89.4640	40.5460	51.1505	82.7740	73.8064	22.2047	65.9128
90.01 - 95.00	\$19,673,715.33	6.6470	\$194,789.26	7.0903	352.5617	651.5145	94.3816	41.2953	53.7094	99.1670	78.3154	24.8663	57.6384
95.01 - 100.00	\$5,875,254.05	1.9850	\$183,601.69	8.2065	357.5844	680.9780	99.5809	43.1578	45.1712	100.0000	59.3391	NO DATA	25.3863
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	352.7687	630.3895	78.8673	40.2440	54.5428	93.6318	76.1057	27.4750	60.5546

Loan Purpose Code

12:13 Wednesday, August 25, 2004 4

Ln Purp	Total Balance		Loan Balance	WAC	WARM	FICO	Orig LTV	DTI	Full Doc	Owner Occ	SFD	IO	Cash-out
	Sum	% of	WA	WA	WA	WA	WA	WA	% of	% of	% of	% of	% of
Purchase	\$116,750,679.78	39.4454	\$182,422.94	6.8530	354.8255	657.3253	79.9491	40.9171	41.0920	91.2276	70.4155	43.2076	NO DATA
Refi -Cash Out	\$179,229,448.89	60.5546	\$185,345.86	6.7625	351.4290	612.8674	78.1625	39.8056	63.3047	95.1978	79.8124	17.2267	100.0000
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	352.7687	630.3895	78.8673	40.2440	54.5428	93.6318	76.1057	27.4750	60.5546

Occupancy Status

12:13 Wednesday, August 25, 2004 5

Occ Type	Total Balance		Loan Balance	WAC	WARM	FICO	Orig LTV	DTI	Full Doc	Owner Occ	SFD	IO	Cash-out
	Sum	% of	WA	WA	WA	WA	WA	WA	% of	% of	% of	% of	% of
Non-Owner Occ	\$16,434,590.04	5.5526	\$171,193.65	7.2288	356.2212	671.3477	81.6358	38.4568	44.5527	NO DATA	57.9390	NO DATA	48.7815
Owner Occ	\$277,131,392.67	93.6318	\$184,385.49	6.7720	352.5230	627.6501	78.7453	40.3681	55.0808	100.0000	77.2323	29.0687	61.5674
Second Home	\$2,414,145.96	0.8156	\$301,768.25	6.8764	357.4675	665.8500	74.0232	38.1603	60.7938	NO DATA	70.4498	31.5652	24.4361
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	352.7687	630.3895	78.8673	40.2440	54.5428	93.6318	76.1057	27.4750	60.5546

Doc Type	Total Balance		Loan Balance	WAC	WARM	FICO	Orig LTV	DTI	Full Doc	Owner Occ	SFD	IO	Cash-out
	Sum	% of	WA	WA	WA	WA	WA	WA	% of	% of	% of	% of	% of
Full	\$61,970,075.25	20.9372	\$176,051.35	6.6033	351.6477	611.2930	77.6660	39.9773	100.0000	93.5463	78.8858	13.8967	82.7106
Full Doc 2 Yr W2/Tax	\$99,465,684.17	33.6055	\$170,610.09	6.7136	352.5043	618.2233	78.5215	40.5936	100.0000	95.1839	75.3951	25.3802	62.5389
Limited 12 Mo Bank Statements	\$11,888,938.86	4.0168	\$201,507.44	6.6388	355.6945	616.0677	78.0473	36.3225	NO DATA	97.5359	89.4258	30.0068	66.1257
Stated	\$122,655,430.39	41.4404	\$200,090.42	6.9807	353.2660	651.2760	79.8340	40.4754	NO DATA	92.0378	73.9863	35.7885	47.2113
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	352.7687	630.3895	78.8673	40.2440	54.5428	93.6318	76.1057	27.4750	60.5546

IO Flag	Total Balance		Loan Balance	WAC	WARM	FICO	Orig LTV	DTI	Full Doc	Owner Occ	SFD	IO	Cash-out
	Sum	% of	WA	WA	WA	WA	WA	WA	% of	% of	% of	% of	% of
am	\$214,659,700.85	72.5250	\$167,965.34	6.9594	351.7194	620.7142	78.0331	40.0717	59.4333	91.5742	76.9836	NO DATA	69.1113
io	\$81,320,427.82	27.4750	\$247,174.55	6.3725	355.5385	655.9794	81.0692	40.6990	41.6333	99.0629	73.7883	100.0000	37.9674
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	352.7687	630.3895	78.8673	40.2440	54.5428	93.6318	76.1057	27.4750	60.5546

Property Type Code

12:13 Wednesday, August 25, 2004 8

Prop Type	Total Balance		Loan Balance	WAC	WARM	FICO	Orig LTV	DTI	Full Doc	Owner Occ	SFD	IO	Cash-out
	Sum	% of	WA	WA	WA	WA	WA	WA	% of	% of	% of	% of	% of
2-4 Unit	\$17,361,448.58	5.8657	\$237,828.06	6.8417	355.5194	654.8069	82.1008	41.3090	51.2389	77.4461	NO DATA	26.6753	54.8374
Condo	\$19,491,832.93	6.5855	\$192,988.44	6.7847	356.7630	634.5508	80.3421	40.9887	53.0209	94.1908	NO DATA	33.2225	49.1599
One Family	\$225,257,779.66	76.1057	\$179,631.40	6.7901	352.5911	628.0959	78.5147	40.0008	54.9938	95.0178	100.0000	26.6384	63.5038
Pud Attached	\$6,207,307.69	2.0972	\$163,350.20	6.9679	353.5558	627.1582	78.2833	42.6058	47.7656	91.0012	NO DATA	13.1071	73.9657
Pud Detached	\$27,661,759.81	9.3458	\$196,182.69	6.8078	349.4971	631.5584	78.8008	40.5012	55.5367	92.6998	NO DATA	33.9638	45.1460
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	352.7687	630.3895	78.8673	40.2440	54.5428	93.6318	76.1057	27.4750	60.5546

State	Total Balance		Loan Balance	WAC	WARM	FICO	Orig LTV	DTI	Full Doc	Owner Occ	SFD	IO	Cash-out
	Sum	% of	WA	WA	WA	WA	WA	WA	% of	% of	% of	% of	% of
Alabama	\$94,131.50	0.0318	\$94,131.50	6.1500	357.0000	582.0000	90.0000	13.9000	100.0000	100.0000	100.0000	NO DATA	100.0000
Arizona	\$7,481,989.42	2.5279	\$146,705.67	6.7507	351.4708	634.9004	80.9441	38.8580	52.1358	96.9352	40.8745	33.4678	44.2431
Arkansas	\$381,846.53	0.1290	\$95,461.63	7.1388	357.8768	612.5349	88.6419	36.7227	55.0749	100.0000	100.0000	NO DATA	72.8424
California	\$130,639,991.49	44.1381	\$235,387.37	6.4867	354.0692	638.4901	76.9586	40.8887	50.4954	94.8842	82.5283	40.7413	60.2957
Colorado	\$5,316,583.06	1.7963	\$143,691.43	6.7811	350.6927	629.4113	78.5120	38.5482	55.5509	87.4092	70.2478	35.1295	65.1591
Connecticut	\$3,401,963.69	1.1494	\$179,050.72	6.9890	356.7151	610.8107	75.7730	39.9103	49.5158	92.3876	83.0456	17.3473	53.0005
Delaware	\$407,235.30	0.1376	\$101,808.83	6.7380	358.0000	615.2220	75.7953	34.7009	57.1691	84.5524	100.0000	NO DATA	100.0000
District of Columbia	\$411,876.21	0.1392	\$137,292.07	6.5503	357.9753	644.2088	62.2913	24.8649	100.0000	100.0000	100.0000	NO DATA	100.0000
Florida	\$17,389,733.38	5.8753	\$144,914.44	7.0421	348.4870	619.9721	81.5715	40.7416	59.0573	91.5546	58.7538	12.2797	62.7102
Georgia	\$3,549,478.61	1.1992	\$141,979.14	7.3381	354.6752	621.1841	81.4574	42.4814	48.6288	97.9108	62.4482	42.1307	49.2916
Hawaii	\$3,029,407.71	1.0235	\$275,400.70	6.6108	357.3620	649.5378	82.1068	40.8717	56.1901	73.7278	64.2492	37.5661	44.2326
Idaho	\$1,238,854.11	0.4186	\$123,885.41	6.6703	357.8538	631.0848	85.1718	35.9479	81.9470	100.0000	77.0996	30.8652	53.0057
Illinois	\$10,792,063.10	3.6462	\$186,070.05	7.1724	352.4397	631.2754	79.2160	39.0052	53.9569	93.4330	78.3173	6.3639	63.0221
Indiana	\$1,808,882.15	0.6111	\$100,493.45	7.2967	357.8108	617.2138	82.4594	39.5098	49.9958	83.1299	89.5291	19.4706	59.7655
Iowa	\$415,624.61	0.1404	\$83,124.92	7.8397	357.9077	599.9221	87.3070	36.6990	69.5963	100.0000	100.0000	21.1730	63.9398
Kansas	\$598,580.20	0.2022	\$299,290.10	7.2284	358.0000	628.8084	94.2493	39.1304	100.0000	100.0000	100.0000	NO DATA	100.0000
Kentucky	\$1,149,432.84	0.3883	\$95,786.07	7.6597	357.7679	605.8044	80.1807	36.8987	60.5900	93.1533	92.3441	7.6559	60.8499
Louisiana	\$921,859.67	0.3115	\$92,185.97	7.3026	316.2037	623.0122	86.4972	35.8797	60.5878	100.0000	93.2456	NO DATA	78.6548
Maine	\$1,025,311.95	0.3464	\$128,163.99	7.1976	357.7063	610.1883	81.0738	39.8001	46.9653	100.0000	51.7572	NO DATA	87.1359
Maryland	\$6,393,761.28	2.1602	\$206,250.36	6.8838	350.7328	612.8198	74.1351	36.7597	81.2965	100.0000	55.4549	10.8700	79.9040
Massachusetts	\$8,409,264.74	2.8412	\$210,231.62	6.7455	355.2231	628.8257	79.7012	41.8801	52.3889	94.2617	68.6984	17.7557	51.4679
Michigan	\$6,324,352.94	2.1367	\$131,757.35	7.3906	350.1153	611.4082	81.4576	39.7291	59.1606	95.3008	89.2470	25.8014	57.5216
Minnesota	\$4,800,850.58	1.6220	\$145,480.32	7.1170	355.5288	628.8616	81.6291	39.2411	51.0584	90.2385	93.0741	11.6917	79.0692
Mississippi	\$144,634.96	0.0489	\$72,317.48	8.0325	357.7619	553.0636	89.6887	35.1236	100.0000	100.0000	100.0000	NO DATA	100.0000
Missouri	\$1,543,355.75	0.5214	\$102,890.38	7.7480	357.4969	613.2997	87.1801	37.7939	65.1236	100.0000	91.2578	NO DATA	84.2822
Montana	\$331,034.36	0.1118	\$110,344.79	7.2585	357.0000	616.8910	63.6349	47.0460	61.4593	100.0000	58.1444	NO DATA	100.0000
Nebraska	\$1,186,180.22	0.4008	\$197,696.70	7.3419	357.1030	620.5931	86.0281	34.9470	61.3258	100.0000	100.0000	7.9246	39.6324
Nevada	\$9,243,712.58	3.1231	\$196,674.74	7.0521	356.2684	641.3964	82.0213	41.1702	51.7974	79.0960	57.9979	16.6399	50.4990
New Hampshire	\$1,363,856.73	0.4608	\$194,836.68	7.0560	357.5118	639.3100	81.7643	46.5788	43.6434	100.0000	64.9400	NO DATA	63.8268
New Jersey	\$10,236,560.35	3.4585	\$232,649.10	7.1638	352.8297	619.0578	80.6369	40.5322	64.2673	95.4017	66.0251	8.2517	75.5732
New Mexico	\$1,534,720.68	0.5185	\$127,893.39	7.8728	357.8027	573.3185	70.2928	40.0865	49.7505	100.0000	95.7776	7.5010	79.1021
New York	\$11,494,659.18	3.8836	\$255,436.87	6.6664	354.3288	641.0562	81.5331	42.1255	53.8837	90.5861	76.0748	11.7624	65.8315

(Continued)

State	Total Balance		Loan Balance	WAC	WARM	FICO	Orig LTV	DTI	Full Doc	Owner Occ	SFD	IO	Cash-out
	Sum	% of	WA	WA	WA	WA	WA	WA	% of	% of	% of	% of	% of
North Carolina	\$934,547.39	0.3157	\$133,506.77	7.6743	357.2731	582.2813	81.4035	31.5256	31.7409	100.0000	85.2398	9.6303	40.0045
Ohio	\$5,356,453.34	1.8097	\$111,592.78	7.6392	348.6218	598.2418	84.5206	38.3995	74.9659	91.9768	100.0000	10.7002	64.6611
Oklahoma	\$375,210.29	0.1268	\$93,802.57	7.1306	357.3859	579.5746	82.1223	40.5728	77.2128	100.0000	100.0000	22.7872	100.0000
Oregon	\$3,901,278.20	1.3181	\$125,847.68	6.8949	352.2852	634.6156	79.8004	37.5124	54.9976	94.1814	97.7033	21.0048	39.4211
Pennsylvania	\$3,392,361.57	1.1461	\$109,431.02	7.0896	341.6285	613.8052	80.4003	39.3173	73.5432	94.6528	84.8253	9.6515	69.9674
Rhode Island	\$2,897,402.03	0.9789	\$181,087.63	7.3360	355.5210	634.4296	80.8362	40.0283	53.3283	81.6736	57.7912	5.6326	66.6874
South Carolina	\$1,522,846.48	0.5145	\$138,440.59	7.7586	322.4174	601.7701	86.7862	41.1632	62.9441	88.1610	70.8530	15.6916	43.9384
South Dakota	\$474,322.59	0.1603	\$94,864.52	7.3897	357.7453	606.9680	82.3569	36.1616	44.4181	100.0000	100.0000	NO DATA	71.7826
Tennessee	\$1,803,185.18	0.6092	\$75,132.72	7.6102	335.1108	600.7196	74.4927	39.4800	58.9340	95.5133	88.8066	7.9242	32.4971
Texas	\$5,290,155.76	1.7873	\$117,559.02	7.1651	345.5831	598.8458	76.6566	37.0909	60.6686	93.8341	56.5386	8.5744	59.9559
Utah	\$682,468.85	0.2306	\$170,617.21	6.7644	351.6296	662.0497	77.1093	30.8968	NO DATA	100.0000	68.4434	63.6395	36.3605
Virginia	\$5,232,778.82	1.7679	\$201,260.72	6.9119	351.2959	613.5846	79.0232	38.2955	57.9328	92.6394	35.5327	21.5855	70.6822
Washington	\$9,924,465.33	3.3531	\$168,211.28	6.5947	349.8256	640.1630	78.2891	41.4674	53.1523	96.7873	80.0035	40.1501	43.4711
West Virginia	\$88,143.76	0.0298	\$88,143.76	8.2500	359.0000	622.0000	90.0000	33.7000	NO DATA	100.0000	100.0000	NO DATA	100.0000
Wisconsin	\$923,182.02	0.3119	\$115,397.75	7.7483	357.9639	644.2697	89.9188	39.2922	63.2703	100.0000	60.4509	NO DATA	68.0414
Wyoming	\$119,537.18	0.0404	\$119,537.18	7.9500	358.0000	645.0000	90.0000	49.7000	NO DATA	NO DATA	100.0000	NO DATA	NO DATA
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	352.7687	630.3895	78.8673	40.2440	54.5428	93.6318	76.1057	27.4750	60.5546

SOUTHERN CALIFORNIA						
	COUNT	COUNT %	WEIGHT AMT	WEIGHT %	WGT AVG OLTV	WGT AVG FICO
90001	1	0.28%	132,415.11	0.16%	75.00	642
90002	1	0.28%	284,693.90	0.34%	100.00	732
90011	2	0.56%	205,845.71	0.25%	70.80	705
90026	1	0.28%	352,885.88	0.42%	87.41	578
90037	3	0.84%	488,824.29	0.58%	71.05	602
90042	1	0.28%	131,537.06	0.16%	28.39	641
90043	2	0.56%	538,274.55	0.64%	82.92	573
90044	4	1.12%	839,420.39	1.00%	87.11	618
90047	2	0.56%	469,914.43	0.56%	73.65	613
90059	1	0.28%	156,042.73	0.19%	84.65	557
90061	3	0.84%	562,008.86	0.67%	83.35	612
90062	1	0.28%	233,826.67	0.28%	90.00	627
90063	3	0.84%	361,234.77	0.43%	68.15	613
90065	1	0.28%	194,322.74	0.23%	58.21	551
90221	2	0.56%	426,060.77	0.51%	91.95	627
90222	1	0.28%	207,389.00	0.25%	80.00	517
90232	1	0.28%	209,399.10	0.25%	73.68	638
90240	1	0.28%	161,287.79	0.19%	57.86	658
90241	1	0.28%	490,070.77	0.58%	64.87	657
90247	1	0.28%	164,717.84	0.20%	52.22	643
90248	1	0.28%	224,145.94	0.27%	75.00	586
90249	1	0.28%	349,303.15	0.42%	100.00	701
90250	2	0.56%	573,322.04	0.68%	86.93	604
90255	2	0.56%	257,521.84	0.31%	57.92	667
90260	1	0.28%	274,923.88	0.33%	66.51	598
90262	1	0.28%	182,804.48	0.22%	73.20	529
90280	2	0.56%	484,991.62	0.58%	74.34	640
90301	2	0.56%	517,000.14	0.62%	78.44	589
90303	1	0.28%	71,902.59	0.09%	20.00	682
90305	1	0.28%	280,130.76	0.33%	72.58	513
90620	1	0.28%	561,201.61	0.67%	90.00	552
90640	1	0.28%	144,443.89	0.17%	47.54	533
90650	4	1.12%	922,221.99	1.10%	74.07	597
90660	1	0.28%	117,531.06	0.14%	59.00	518
90703	2	0.56%	571,134.97	0.68%	75.20	652
90706	1	0.28%	223,101.29	0.27%	80.00	750
90713	1	0.28%	283,900.17	0.34%	66.28	613
90723	1	0.28%	161,362.28	0.19%	77.88	653
90731	1	0.28%	217,000.00	0.26%	74.83	611
90745	1	0.28%	244,250.50	0.29%	70.00	558
90746	5	1.40%	1,193,882.92	1.42%	68.31	644
90755	1	0.28%	248,047.53	0.30%	68.22	539
90804	1	0.28%	486,105.05	0.58%	73.86	718
90805	2	0.56%	408,595.09	0.49%	72.99	704
90806	1	0.28%	288,952.93	0.34%	72.50	594
90815	1	0.28%	138,535.71	0.17%	47.93	587
91001	1	0.28%	415,000.00	0.50%	74.11	598
91007	1	0.28%	500,000.00	0.60%	74.63	669

91010	1	0.28%	258,472.44	0.31%	76.24	643
91016	1	0.28%	359,196.31	0.43%	75.94	632
91103	1	0.28%	199,867.83	0.24%	66.67	562
91107	1	0.28%	508,300.00	0.61%	85.00	711
91203	1	0.28%	259,202.82	0.31%	80.00	605
91206	1	0.28%	199,175.30	0.24%	80.00	685
91301	1	0.28%	392,824.90	0.47%	51.91	645
91320	1	0.28%	362,454.40	0.43%	67.03	625
91324	1	0.28%	344,000.00	0.41%	80.00	706
91331	1	0.28%	288,481.58	0.34%	80.00	602
91335	2	0.56%	405,309.80	0.48%	68.32	742
91340	1	0.28%	70,889.24	0.08%	20.00	654
91342	4	1.12%	1,209,036.33	1.44%	84.64	698
91343	3	0.84%	850,400.00	1.01%	80.00	634,526*
91344	1	0.28%	306,885.10	0.37%	80.00	695
91351	1	0.28%	352,699.81	0.42%	85.00	745
91352	3	0.84%	1,044,748.85	1.25%	80.29	664
91355	1	0.28%	381,692.99	0.46%	75.00	543
91362	1	0.28%	72,821.20	0.09%	20.00	676
91364	1	0.28%	92,393.43	0.11%	19.47	748
91367	1	0.28%	427,500.00	0.51%	90.00	691
91384	2	0.56%	725,042.59	0.86%	86.70	639
91387	1	0.28%	274,846.62	0.33%	67.40	563
91402	2	0.56%	511,842.80	0.61%	91.28	703
91403	1	0.28%	84,830.76	0.10%	20.00	690
91406	1	0.28%	348,000.00	0.42%	80.00	712
91504	1	0.28%	277,534.31	0.33%	70.00	513
91601	1	0.28%	408,328.24	0.49%	90.00	636
91605	1	0.28%	302,400.00	0.36%	80.00	727
91606	1	0.28%	380,000.00	0.45%	80.00	662
91702	2	0.56%	689,180.06	0.82%	85.86	692
91706	3	0.84%	623,582.54	0.74%	73.57	634
91709	4	1.12%	943,240.84	1.13%	72.68	664
91710	4	1.12%	996,524.95	1.19%	81.12	613
91722	3	0.84%	762,373.26	0.91%	74.21	670
91724	1	0.28%	313,880.53	0.37%	81.40	616
91730	3	0.84%	785,260.11	0.94%	78.55	617
91739	1	0.28%	612,000.00	0.73%	74.63	657
91741	1	0.28%	139,555.18	0.17%	27.29	563
91744	5	1.40%	1,027,442.18	1.23%	73.69	604
91748	2	0.56%	435,707.58	0.52%	70.06	638
91752	1	0.28%	259,310.60	0.31%	80.00	691
91762	3	0.84%	453,231.20	0.54%	76.73	598
91764	1	0.28%	184,470.64	0.22%	66.31	620
91766	1	0.28%	158,545.04	0.19%	70.67	566
91767	2	0.56%	526,065.66	0.63%	92.43	680
91768	1	0.28%	158,531.76	0.19%	63.60	554
91773	3	0.84%	1,146,675.45	1.37%	84.15	653
91791	1	0.28%	320,000.00	0.38%	80.00	666
91792	1	0.28%	77,701.27	0.09%	19.85	638
91803	1	0.28%	320,000.00	0.38%	80.00	589
91911	2	0.56%	451,530.74	0.54%	65.74	659

91913	2	0.56%	1,031,219.09	1.23%	91.28	662
91941	1	0.28%	99,845.03	0.12%	47.62	730
91977	1	0.28%	290,760.12	0.35%	78.92	562
92020	1	0.28%	331,001.59	0.39%	62.64	593
92021	2	0.56%	556,000.00	0.66%	80.00	666
92027	1	0.28%	227,031.85	0.27%	77.29	673
92028	1	0.28%	320,000.00	0.38%	80.00	660
92040	1	0.28%	368,322.05	0.44%	85.00	624
92054	1	0.28%	295,200.00	0.35%	80.00	680
92056	1	0.28%	316,806.73	0.38%	69.89	613
92057	2	0.56%	498,500.20	0.59%	60.94	583
92064	1	0.28%	360,000.00	0.43%	80.00	743
92105	1	0.28%	272,930.00	0.33%	71.47	639
92107	1	0.28%	672,000.00	0.80%	80.00	633
92113	1	0.28%	319,537.51	0.38%	70.00	524
92114	1	0.28%	384,929.39	0.46%	91.12	614
92116	1	0.28%	480,161.43	0.57%	90.00	647
92119	1	0.28%	288,000.00	0.34%	80.00	702
92123	1	0.28%	249,463.07	0.30%	76.92	548
92126	1	0.28%	350,505.36	0.42%	80.00	670
92129	2	0.56%	895,599.00	1.07%	76.47	631
92139	1	0.28%	276,000.00	0.33%	80.00	651
92201	2	0.56%	569,762.70	0.68%	82.57	669
92211	2	0.56%	450,669.68	0.54%	79.83	613
92220	1	0.28%	164,000.00	0.20%	80.00	736
92223	1	0.28%	149,755.78	0.18%	71.43	640
92231	1	0.28%	172,552.88	0.21%	86.88	681
92234	1	0.28%	50,232.62	0.06%	20.00	685
92240	2	0.56%	259,625.59	0.31%	77.43	573
92252	1	0.28%	111,670.19	0.13%	80.00	639
92262	1	0.28%	132,000.00	0.16%	80.00	673
92264	1	0.28%	46,311.21	0.06%	20.00	601
92274	1	0.28%	148,000.00	0.18%	80.43	644
92277	1	0.28%	59,457.14	0.07%	85.00	657
92301	3	0.84%	327,314.63	0.39%	77.70	578
92307	2	0.56%	268,458.48	0.32%	76.78	637
92308	2	0.56%	267,871.41	0.32%	82.08	651
92316	3	0.84%	583,462.01	0.70%	84.69	599
92324	2	0.56%	293,919.76	0.35%	75.63	575
92335	4	1.12%	634,963.24	0.76%	75.00	618
92336	6	1.68%	1,632,563.03	1.95%	73.91	635
92342	1	0.28%	203,301.76	0.24%	80.00	583
92345	3	0.84%	487,247.97	0.58%	87.67	614
92346	3	0.84%	496,687.96	0.59%	76.00	647
92359	1	0.28%	119,804.39	0.14%	64.86	562
92374	2	0.56%	325,228.42	0.39%	66.55	643
92376	2	0.56%	327,745.57	0.39%	70.94	572
92377	1	0.28%	235,217.88	0.28%	80.00	560
92392	2	0.56%	276,332.18	0.33%	81.98	605
92399	2	0.56%	211,769.78	0.25%	55.63	648
92404	3	0.84%	442,879.42	0.53%	75.42	565
92405	3	0.84%	463,726.26	0.55%	75.58	539

92407	2	0.56%	222,444.76	0.27%	67.34	609
92410	2	0.56%	232,072.41	0.28%	80.97	597
92411	2	0.56%	247,016.89	0.29%	73.16	624
92501	1	0.28%	340,000.00	0.41%	80.00	649
92503	1	0.28%	152,793.57	0.18%	85.00	550
92504	1	0.28%	204,675.99	0.24%	69.49	551
92506	1	0.28%	294,234.25	0.35%	85.00	555
92530	4	1.12%	771,070.24	0.92%	84.42	642
92544	2	0.56%	330,064.83	0.39%	73.68	581
92548	1	0.28%	291,920.00	0.35%	80.00	655
92551	1	0.28%	202,183.47	0.24%	75.00	556
92555	1	0.28%	215,082.84	0.26%	80.00	728
92557	1	0.28%	60,184.35	0.07%	19.77	612
92563	2	0.56%	371,823.30	0.44%	68.02	691
92570	1	0.28%	89,772.06	0.11%	90.00	645
92571	4	1.12%	606,095.16	0.72%	73.07	631
92583	2	0.56%	367,905.27	0.44%	83.90	657
92584	2	0.56%	491,736.69	0.59%	81.83	582
92591	2	0.56%	549,523.32	0.66%	78.06	622
92592	1	0.28%	497,224.42	0.59%	40.00	543
92604	1	0.28%	85,884.65	0.10%	20.00	688
92620	1	0.28%	386,106.33	0.46%	85.00	648
92647	2	0.56%	758,131.66	0.90%	80.00	663
92656	1	0.28%	416,100.00	0.50%	95.00	630
92672	1	0.28%	129,759.55	0.15%	19.32	627
92677	1	0.28%	453,067.96	0.54%	65.00	620
92679	2	0.56%	703,017.45	0.84%	74.23	721
92688	2	0.56%	594,096.97	0.71%	85.26	604
92691	1	0.28%	235,000.00	0.28%	77.05	625
92701	1	0.28%	373,585.26	0.45%	75.00	730
92705	1	0.28%	463,847.60	0.55%	87.90	685
92708	1	0.28%	242,884.49	0.29%	43.75	682
92804	1	0.28%	406,350.10	0.48%	85.00	721
92806	2	0.56%	849,593.42	1.01%	82.37	644
92838	1	0.28%	85,500.00	0.10%	47.50	708
92843	1	0.28%	268,000.00	0.32%	80.00	743
92844	1	0.28%	359,107.79	0.43%	90.00	561
92860	1	0.28%	260,789.97	0.31%	74.86	620
92865	1	0.28%	140,000.00	0.17%	80.00	634
92868	1	0.28%	81,759.70	0.10%	20.00	721
92879	2	0.56%	524,136.79	0.63%	66.17	594
92880	1	0.28%	349,958.61	0.42%	80.32	582
92882	2	0.56%	534,639.85	0.64%	72.85	626
92883	1	0.28%	271,528.00	0.32%	80.00	558
93003	1	0.28%	237,460.81	0.28%	90.00	688
93041	1	0.28%	243,898.89	0.29%	80.00	608
93063	2	0.56%	731,105.44	0.87%	77.36	650
93065	3	0.84%	1,231,753.56	1.47%	87.08	619
93230	1	0.28%	116,474.46	0.14%	75.00	552
93247	1	0.28%	68,891.47	0.08%	77.53	563
93257	2	0.56%	300,573.71	0.36%	84.69	551
93274	3	0.84%	312,237.68	0.37%	76.94	599

93286	1	0.28%	78,168.70	0.09%	90.00	616
93291	1	0.28%	112,166.19	0.13%	74.01	516
93301	2	0.56%	217,922.97	0.26%	79.63	577
93308	1	0.28%	228,803.80	0.27%	89.80	662
93309	1	0.28%	205,827.39	0.25%	95.00	695
93312	2	0.56%	538,875.64	0.64%	80.00	672
93313	2	0.56%	293,133.10	0.35%	82.54	696
93314	1	0.28%	160,024.10	0.19%	90.00	634
93422	1	0.28%	267,499.82	0.32%	80.00	688
93444	2	0.56%	544,728.24	0.65%	82.37	615
93454	1	0.28%	237,500.00	0.28%	69.85	653
93458	1	0.28%	280,000.00	0.33%	80.00	689
93534	5	1.40%	641,716.01	0.77%	79.53	640
93535	2	0.56%	251,542.16	0.30%	82.46	665
93536	1	0.28%	255,555.85	0.30%	84.93	656
93543	1	0.28%	259,350.00	0.31%	95.00	700
93546	1	0.28%	205,373.65	0.24%	90.00	648
93550	3	0.84%	533,863.85	0.64%	80.00	660
93551	1	0.28%	279,347.24	0.33%	80.00	536
93552	3	0.84%	550,678.36	0.66%	74.39	627
93561	1	0.28%	101,925.05	0.12%	65.81	668
TOTAL	358	100.00%	83,828,905.50	100.00%	77.206	635

Fico LTV	Total Balance		Loan Balance	WAC	PMI	FICO	DTI
	Sum	% of	WA	WA	% of	WA	WA
500 - 524 LTV > 65%	\$8,495,857.56	2.8704	\$154,470.14	8.3436	NO DATA	513.5751	42.1851
525 - 549 LTV > 65%	\$9,675,480.46	3.2690	\$158,614.43	7.7889	NO DATA	536.4821	40.2960
550 - 574 LTV > 65%	\$27,877,749.87	9.4188	\$167,938.25	7.2262	NO DATA	560.9702	38.4462
575 - 599 LTV > 70%	\$30,059,414.44	10.1559	\$182,178.27	6.8497	NO DATA	587.2759	41.7940
600 - 624 LTV > 70%	\$36,161,379.59	12.2175	\$184,496.83	6.6832	NO DATA	612.6691	41.4155
625 - 649 LTV > 70%	\$43,078,108.07	14.5544	\$215,390.54	6.5743	NO DATA	638.2852	40.4491
650 - 674 LTV > 80%	\$15,105,581.91	5.1036	\$209,799.75	6.9845	NO DATA	660.3862	40.7406
675 - 699 LTV > 80%	\$13,639,412.62	4.6082	\$213,115.82	6.6516	NO DATA	686.3221	40.4276
700 - 724 LTV > 80%	\$6,550,169.81	2.2130	\$204,692.81	6.7788	NO DATA	712.0501	38.6430
725 - 749 LTV > 85%	\$2,852,513.68	0.9638	\$237,709.47	7.2039	NO DATA	735.6322	40.0034
750 - 774 LTV > 85%	\$1,823,529.10	0.6161	\$260,504.16	7.6018	NO DATA	754.6012	38.6622
775 - 799 LTV > 85%	\$399,727.86	0.1351	\$399,727.86	7.9500	NO DATA	783.0000	44.5000
Not In Range	\$100,261,203.70	33.8743	\$174,064.59	6.5372	NO DATA	661.3013	39.6225
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	NO DATA	630.3895	40.2440

Fico LTV	Orig LTV	SFD	PUD	Owner Occ	Full Doc	Limited Doc	Stated Doc	IO
	WA	% of	% of	% of	% of	% of	% of	% of
500 - 524 LTV > 65%	74.4902	69.5061	15.7500	98.9727	35.0579	2.5608	36.5517	NO DATA
525 - 549 LTV > 65%	78.0195	74.2485	9.2108	100.0000	27.0166	4.9096	20.6273	NO DATA
550 - 574 LTV > 65%	79.8838	84.2591	9.5678	97.9429	27.8728	6.3329	25.7323	NO DATA
575 - 599 LTV > 70%	81.8199	83.8636	12.7371	97.7408	31.7350	3.4488	20.6707	19.0892
600 - 624 LTV > 70%	83.7086	75.8364	13.0243	97.4779	21.2702	4.9319	20.2678	35.1434
625 - 649 LTV > 70%	84.5740	70.5195	13.0930	92.5505	14.8983	5.6216	43.4903	37.2897
650 - 674 LTV > 80%	90.1010	77.8477	9.2653	86.9954	17.0967	0.8704	53.3545	32.1669
675 - 699 LTV > 80%	90.0682	77.7213	7.1563	88.1903	15.4051	4.1833	54.4283	22.0840
700 - 724 LTV > 80%	90.3007	65.3033	6.2811	72.4674	14.3417	NO DATA	73.3776	22.8788
725 - 749 LTV > 85%	93.5933	57.5473	12.4588	72.8823	6.0401	NO DATA	56.2717	12.8308
750 - 774 LTV > 85%	93.7613	51.2748	22.7481	77.2519	NO DATA	NO DATA	100.0000	15.7936
775 - 799 LTV > 85%	88.8900	100.0000	NO DATA	NO DATA	NO DATA	NO DATA	100.0000	NO DATA
Not In Range	69.2609	75.8564	11.2073	93.5957	19.1131	3.4779	53.8446	36.6907
Total:	78.8673	76.1057	11.4430	93.6318	20.9372	4.0168	41.4404	27.4750

LTV DTI	Total Balance		Loan Balance	WAC	PMI	FICO	DTI	Orig LTV
	Sum	% of	WA	WA	% of	WA	WA	WA
60% - 64% DTI > 50%	\$1,418,788.55	0.4794	\$177,348.57	6.8110	NO DATA	591.7095	53.5654	62.5673
65% - 69% DTI > 50%	\$3,677,940.53	1.2426	\$204,330.03	7.0419	NO DATA	569.3296	53.0914	67.5882
70% - 74% DTI > 50%	\$3,640,508.24	1.2300	\$202,250.46	7.0837	NO DATA	589.6080	53.2192	71.6978
75% - 79% DTI > 50%	\$2,610,573.06	0.8820	\$217,547.76	7.1341	NO DATA	598.6428	51.4189	75.9091
80% - 84% DTI > 50%	\$981,678.87	0.3317	\$327,226.29	5.9436	NO DATA	640.2670	51.9747	82.0671
85% - 89% DTI > 50%	\$434,538.54	0.1468	\$144,846.18	7.7647	NO DATA	602.9025	50.5746	86.3029
90% - 94% DTI > 50%	\$121,078.01	0.0409	\$121,078.01	6.7500	NO DATA	679.0000	50.5000	90.0000
Not In Range	\$283,095,022.87	95.6466	\$183,351.70	6.7897	NO DATA	632.1820	39.6795	79.1877
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	NO DATA	630.3895	40.2440	78.8673

LTV DTI	SFD	PUD	Owner Occ	Full Doc	Limited Doc	Stated Doc	IO
	% of	% of	% of	% of	% of	% of	% of
60% - 64% DTI > 50%	83.8020	NO DATA	83.8020	16.1980	NO DATA	49.5712	NO DATA
65% - 69% DTI > 50%	72.9006	13.3316	100.0000	63.5380	17.1845	9.2180	NO DATA
70% - 74% DTI > 50%	58.3789	20.1647	96.9341	36.6251	4.9409	26.4922	5.3564
75% - 79% DTI > 50%	77.4412	NO DATA	100.0000	21.9248	10.6462	44.5801	17.2376
80% - 84% DTI > 50%	100.0000	NO DATA	100.0000	62.5132	NO DATA	37.4868	37.4868
85% - 89% DTI > 50%	100.0000	NO DATA	100.0000	15.3771	NO DATA	66.4632	NO DATA
90% - 94% DTI > 50%	NO DATA	NO DATA	100.0000	100.0000	NO DATA	NO DATA	NO DATA
Not In Range	76.2374	11.5313	93.4625	20.0272	3.8147	41.9746	28.3677
Total:	76.1057	11.4430	93.6318	20.9372	4.0168	41.4404	27.4750

DTI Fico	Total Balance		Loan Balance	WAC	PMI	FICO	DTI
	Sum	% of	WA	WA	% of	WA	WA
20% - 24% Fico < 525	\$726,124.19	0.2453	\$181,531.05	7.6310	NO DATA	518.3945	23.3052
25% - 29% Fico < 550	\$1,220,762.73	0.4124	\$135,640.30	8.1312	NO DATA	526.4437	27.6915
30% - 34% Fico < 575	\$4,211,738.98	1.4230	\$140,391.30	7.6233	NO DATA	545.6435	32.7140
35% - 39% Fico < 600	\$10,702,591.55	3.6160	\$162,160.48	7.1699	NO DATA	565.2966	36.8604
40% - 44% Fico < 625	\$23,823,544.10	8.0490	\$172,634.38	7.1219	NO DATA	579.3350	42.1199
45% - 49% Fico < 650	\$38,096,757.90	12.8714	\$180,553.35	6.9886	NO DATA	598.9374	47.1164
50% - 54% Fico < 675	\$12,653,567.21	4.2751	\$207,435.53	6.8075	NO DATA	595.7271	51.4249
55% - high Fico < 700	\$584,372.90	0.1974	\$194,790.97	8.1986	NO DATA	549.5379	56.4852
Not In Range	\$203,960,669.11	68.9103	\$187,982.18	6.6727	NO DATA	650.8122	38.4695
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	NO DATA	630.3895	40.2440

DTI Fico	Orig LTV	SFD	PUD	Owner Occ	Full Doc	Limited Doc	Stated Doc	IO
	WA	% of	% of	% of	% of	% of	% of	% of
20% - 24% Fico < 525	69.1601	100.0000	NO DATA	100.0000	48.0813	NO DATA	NO DATA	NO DATA
25% - 29% Fico < 550	76.1140	74.2471	25.7529	100.0000	27.8585	NO DATA	51.8868	NO DATA
30% - 34% Fico < 575	75.7630	62.4383	23.3541	95.4976	25.1593	NO DATA	42.2959	NO DATA
35% - 39% Fico < 600	75.3671	86.1569	7.7413	97.6066	19.6181	1.7826	36.5245	11.0302
40% - 44% Fico < 625	79.9872	82.7706	7.8482	94.6399	27.8377	0.5943	29.6798	22.0147
45% - 49% Fico < 650	80.1887	77.5670	11.4932	96.4382	24.4628	2.3032	33.6583	24.6890
50% - 54% Fico < 675	72.2499	77.9023	10.1853	98.4886	34.9322	7.1716	19.9952	10.3907
55% - high Fico < 700	60.8788	51.0749	NO DATA	100.0000	13.1498	NO DATA	NO DATA	NO DATA
Not In Range	79.2505	74.6954	11.8677	92.3624	18.4708	4.7909	46.0422	31.4643
Total:	78.8673	76.1057	11.4430	93.6318	20.9372	4.0168	41.4404	27.4750

Fico Strat	Total Balance		Loan Balance	WAC	PMI	FICO	DTI	Orig LTV	SFD
	Sum	% of	WA	WA	% of	WA	WA	WA	% of
500 - 524	\$10,142,901.82	3.4269	\$151,386.59	8.3127	NO DATA	513.8538	41.4146	72.2849	71.1973
525 - 549	\$11,442,927.06	3.8661	\$158,929.54	7.7234	NO DATA	536.8145	40.8456	74.0512	75.3141
550 - 574	\$32,286,736.60	10.9084	\$163,064.33	7.2287	NO DATA	560.4518	37.9948	76.4840	84.2805
575 - 599	\$38,392,119.46	12.9712	\$172,937.48	6.9104	NO DATA	587.2042	41.6256	76.5767	81.8665
600 - 624	\$43,871,182.88	14.8223	\$173,403.88	6.6721	NO DATA	612.7449	40.7295	79.2842	77.7654
625 - 649	\$48,200,063.65	16.2849	\$195,935.22	6.6343	NO DATA	637.9441	40.3475	81.0438	71.8170
650 - 674	\$44,443,564.28	15.0157	\$196,652.94	6.6008	NO DATA	660.8912	40.0855	79.7006	76.6086
675 - 699	\$32,758,647.41	11.0679	\$206,029.23	6.5011	NO DATA	686.6186	40.7406	80.6415	75.6952
700 - 724	\$17,126,389.52	5.7863	\$214,079.87	6.4367	NO DATA	711.8731	38.4991	81.6084	66.4252
725 - 749	\$11,162,591.99	3.7714	\$210,614.94	6.2983	NO DATA	736.0446	39.4821	79.9103	68.5624
750 - 774	\$3,920,777.77	1.3247	\$206,356.72	6.7870	NO DATA	755.5402	39.3673	82.4794	63.1395
775 - 799	\$2,024,427.78	0.6840	\$202,442.78	6.5459	NO DATA	782.2722	44.3919	78.0191	81.3466
800 - high	\$47,798.45	0.0161	\$47,798.45	9.5900	NO DATA	800.0000	33.7000	20.0000	100.0000
Not In Range	\$160,000.00	0.0541	\$160,000.00	6.6000	NO DATA	NO DATA	34.3000	80.0000	NO DATA
Total:	\$295,980,128.67	100.0000	\$184,181.79	6.7982	NO DATA	630.3895	40.2440	78.8673	76.1057

Fico Strat	PUD	Owner Occ	Full Doc	Limited Doc	Stated Doc	IO	CA	NY	FL
	% of	% of	% of	% of	% of	% of	% of	% of	% of
500 - 524	15.1095	99.1395	34.9682	2.1449	36.2212	NO DATA	28.5437	8.1960	8.3954
525 - 549	7.7881	99.5639	28.4754	4.1513	24.3434	NO DATA	41.2022	NO DATA	3.1255
550 - 574	8.8594	98.2238	28.5598	5.4681	26.6842	0.6504	34.0916	3.7840	6.9758
575 - 599	12.2315	95.9354	31.1017	4.2118	22.0207	17.7318	39.3644	2.1053	8.1274
600 - 624	12.2555	96.2652	23.7027	5.5176	23.8448	30.0779	40.2702	3.3093	6.6301
625 - 649	13.1234	92.6104	16.3975	5.9910	41.4575	34.5657	44.5190	3.9713	6.0551
650 - 674	11.5671	94.6672	17.1561	3.5736	57.4370	43.9703	51.2739	4.9744	5.6374
675 - 699	9.6921	92.2877	9.7204	2.4403	63.7612	37.6086	50.3328	3.5510	3.8933
700 - 724	8.9504	81.1521	17.2645	0.6886	61.8663	43.5193	58.6350	2.1511	4.3918
725 - 749	11.8486	79.1453	15.1354	NO DATA	62.5554	27.6836	51.2450	2.8126	3.7678
750 - 774	16.2702	89.4200	6.2641	NO DATA	89.2159	39.9640	41.9666	20.6901	0.6933
775 - 799	18.6534	74.8052	NO DATA	NO DATA	56.5291	15.5208	44.1206	19.7452	NO DATA
800 - high	NO DATA	100.0000	NO DATA	NO DATA	100.0000	NO DATA	100.0000	NO DATA	NO DATA
Not In Range	NO DATA	100.0000	NO DATA	NO DATA	NO DATA	100.0000	100.0000	NO DATA	NO DATA
Total:	11.4430	93.6318	20.9372	4.0168	41.4404	27.4750	44.1381	3.8836	5.8753

Fico Strat	Total Balance		Loan Balance	WAC	PMI	FICO	DTI	Orig LTV	SFD
	Sum	% of	WA	WA	% of	WA	WA	WA	% of
550 - 574	\$210,000.00	0.2582	\$210,000.00	5.9500	NO DATA	553.0000	27.0000	38.8900	100.0000
575 - 599	\$6,807,604.69	8.3713	\$234,744.99	6.7009	NO DATA	589.1834	42.3301	76.0614	86.1919
600 - 624	\$13,195,515.85	16.2266	\$209,452.63	6.5054	NO DATA	612.0912	43.8008	81.4888	71.6675
625 - 649	\$16,660,681.93	20.4877	\$264,455.27	6.4791	NO DATA	638.2177	38.0486	82.5715	60.3753
650 - 674	\$19,541,969.26	24.0308	\$257,131.17	6.5078	NO DATA	661.5139	40.1019	81.2553	84.2862
675 - 699	\$12,320,054.25	15.1500	\$273,778.98	6.2225	NO DATA	687.8856	41.4744	82.0308	75.4632
700 - 724	\$7,453,286.71	9.1653	\$248,442.89	5.8555	NO DATA	710.9411	41.4819	80.6925	60.4825
725 - 749	\$3,090,207.13	3.8000	\$237,708.24	5.6903	NO DATA	736.1128	37.9566	81.5128	87.7741
750 - 774	\$1,566,900.00	1.9268	\$261,150.00	6.0639	NO DATA	753.4003	40.7428	80.3303	78.7096
775 - 799	\$314,208.00	0.3864	\$157,104.00	6.1724	NO DATA	784.0171	42.9515	80.0000	60.3422
Not In Range	\$160,000.00	0.1968	\$160,000.00	6.6000	NO DATA	NO DATA	34.3000	80.0000	NO DATA
Total:	\$81,320,427.82	100.0000	\$247,174.55	6.3725	NO DATA	655.9794	40.6990	81.0692	73.7883

Fico Strat	PUD	Owner Occ	Full Doc	Limited Doc	Stated Doc	IO	CA	NY	FL
	% of	% of	% of	% of	% of	% of	% of	% of	% of
550 - 574	NO DATA	100.0000	100.0000	NO DATA	NO DATA	100.0000	100.0000	NO DATA	NO DATA
575 - 599	12.0453	92.6553	13.0016	9.2690	20.7650	100.0000	64.3852	NO DATA	7.6664
600 - 624	16.2774	98.0143	16.1218	5.2109	23.7627	100.0000	50.6971	NO DATA	2.0499
625 - 649	15.7362	100.0000	5.0568	9.3063	43.2671	100.0000	67.2749	3.6568	3.8684
650 - 674	8.7997	100.0000	11.4848	0.9415	75.5978	100.0000	65.0003	3.8010	1.2793
675 - 699	11.2438	100.0000	4.3328	4.1753	73.7263	100.0000	74.5317	NO DATA	NO DATA
700 - 724	15.0465	100.0000	12.0095	NO DATA	68.7161	100.0000	74.3788	NO DATA	4.5443
725 - 749	8.6726	100.0000	20.3223	NO DATA	56.2364	100.0000	63.0734	NO DATA	3.5533
750 - 774	NO DATA	100.0000	15.6743	NO DATA	78.7096	100.0000	64.2096	NO DATA	NO DATA
775 - 799	39.6578	100.0000	NO DATA	NO DATA	60.3422	100.0000	60.3422	NO DATA	NO DATA
Not In Range	NO DATA	100.0000	NO DATA	NO DATA	NO DATA	100.0000	100.0000	NO DATA	NO DATA
Total:	12.5535	99.0629	10.5900	4.3870	53.9797	100.0000	65.4503	1.6626	2.6259

NORTHERN CALIFORNIA						
ZIP CODES	COUNT	COUNT %	WEIGHT AMT	WEIGHT %	WGT AVG OLTV	WGT AVG FICO
93612	3	1.52%	427,592.60	0.91%	76.51	681
93620	1	0.51%	29,047.41	0.06%	20.00	620
93635	1	0.51%	210,363.30	0.45%	79.90	526
93637	2	1.02%	298,633.41	0.64%	85.58	655
93638	1	0.51%	150,232.50	0.32%	80.00	700
93657	1	0.51%	143,545.47	0.31%	80.00	553
93662	1	0.51%	136,679.79	0.29%	94.48	628
93702	1	0.51%	80,739.87	0.17%	64.80	551
93704	1	0.51%	179,555.63	0.38%	85.00	599
93706	1	0.51%	116,797.97	0.25%	90.00	658
93710	1	0.51%	154,415.56	0.33%	62.00	560
93722	5	2.54%	899,973.64	1.92%	76.60	571
93726	2	1.02%	192,234.20	0.41%	68.41	604
93727	3	1.52%	430,988.13	0.92%	69.59	612
93906	1	0.51%	479,200.00	1.02%	80.00	670
93907	1	0.51%	348,146.01	0.74%	70.00	659
93927	1	0.51%	204,982.50	0.44%	67.51	621
93940	1	0.51%	553,565.05	1.18%	79.31	742
93960	1	0.51%	307,000.00	0.66%	82.97	663
94015	1	0.51%	410,000.00	0.88%	76.64	600
94025	1	0.51%	386,750.00	0.83%	85.00	655
94043	1	0.51%	305,600.00	0.65%	80.00	706
94066	1	0.51%	546,000.00	1.17%	75.31	671
94112	1	0.51%	424,167.77	0.91%	76.58	562
94123	1	0.51%	500,000.00	1.07%	28.97	592
94404	1	0.51%	327,906.55	0.70%	41.94	731
94451	1	0.51%	375,995.97	0.80%	80.00	621
94503	1	0.51%	512,000.00	1.09%	80.00	586
94509	2	1.02%	388,256.79	0.83%	70.69	660
94513	4	2.03%	1,324,153.00	2.83%	80.00	661
94518	2	1.02%	578,501.57	1.24%	70.80	672
94520	1	0.51%	168,000.00	0.36%	80.00	682
94531	2	1.02%	485,997.69	1.04%	68.60	671
94533	1	0.51%	62,880.99	0.13%	20.00	646
94534	3	1.52%	869,921.40	1.86%	76.44	635
94544	1	0.51%	382,626.92	0.82%	75.89	718
94545	1	0.51%	154,558.15	0.33%	40.79	603
94547	1	0.51%	248,000.00	0.53%	80.00	635
94550	1	0.51%	415,924.56	0.89%	80.00	651
94555	1	0.51%	384,200.00	0.82%	85.00	598
94560	3	1.52%	1,019,301.87	2.18%	72.22	653
94561	1	0.51%	326,000.00	0.70%	80.00	624
94565	2	1.02%	574,596.82	1.23%	84.55	566
94577	2	1.02%	647,913.70	1.38%	80.00	698
94580	1	0.51%	342,000.00	0.73%	83.41	618
94583	1	0.51%	472,500.00	1.01%	75.00	750
94585	1	0.51%	319,500.00	0.68%	90.00	636
94587	2	1.02%	600,272.75	1.28%	80.68	577
94589	1	0.51%	321,701.63	0.69%	83.90	638
94590	2	1.02%	580,000.00	1.24%	84.97	740
94603	1	0.51%	332,968.16	0.71%	99.91	743
94710	1	0.51%	420,000.00	0.90%	80.00	724
94801	1	0.51%	286,855.00	0.61%	81.13	582
94803	1	0.51%	102,696.23	0.22%	20.00	690

94804	1	0.51%	243,200.00	0.52%	80.00	696
94805	1	0.51%	296,000.00	0.63%	80.00	642
94923	1	0.51%	339,500.00	0.73%	70.00	592
94928	1	0.51%	187,266.99	0.40%	80.00	680
94949	1	0.51%	344,000.00	0.73%	80.00	699
94952	1	0.51%	478,000.00	1.02%	68.29	625
95012	1	0.51%	463,200.00	0.99%	80.00	699
95023	2	1.02%	677,043.70	1.45%	76.12	649
95116	1	0.51%	159,342.11	0.34%	38.83	667
95118	1	0.51%	515,208.64	1.10%	90.00	609
95122	1	0.51%	63,448.96	0.14%	30.09	581
95124	1	0.51%	149,682.01	0.32%	19.87	714
95125	1	0.51%	210,000.00	0.45%	38.89	553
95126	2	1.02%	887,810.71	1.90%	80.00	668
95127	1	0.51%	429,250.00	0.92%	85.00	723
95132	1	0.51%	174,503.93	0.37%	41.47	614
95136	1	0.51%	381,600.00	0.82%	90.00	623
95148	1	0.51%	105,821.82	0.23%	20.00	678
95204	1	0.51%	127,581.74	0.27%	70.33	515
95206	4	2.03%	617,639.82	1.32%	74.43	637
95207	1	0.51%	201,947.83	0.43%	75.00	561
95209	2	1.02%	407,547.17	0.87%	73.96	602
95212	2	1.02%	719,517.40	1.54%	86.97	621
95215	1	0.51%	170,273.88	0.36%	62.18	633
95223	1	0.51%	196,000.00	0.42%	80.00	622
95240	2	1.02%	201,657.39	0.43%	60.74	586
95301	2	1.02%	308,379.60	0.66%	77.89	694
95307	1	0.51%	49,923.66	0.11%	20.00	602
95330	1	0.51%	252,000.00	0.54%	80.00	680
95334	2	1.02%	314,406.31	0.67%	70.49	702
95336	2	1.02%	688,000.00	1.47%	79.54	666
95340	1	0.51%	158,950.00	0.34%	85.00	689
95350	1	0.51%	145,465.14	0.31%	73.37	602
95351	1	0.51%	212,270.64	0.45%	79.48	586
95354	3	1.52%	350,259.50	0.75%	70.32	642
95355	1	0.51%	51,846.64	0.11%	20.00	692
95356	1	0.51%	280,000.00	0.60%	80.00	588
95357	2	1.02%	587,576.73	1.26%	85.92	623
95358	1	0.51%	268,068.87	0.57%	90.00	694
95363	1	0.51%	258,600.00	0.55%	79.81	679
95368	1	0.51%	223,175.47	0.48%	82.05	555
95376	1	0.51%	74,877.45	0.16%	20.00	686
95377	1	0.51%	385,225.00	0.82%	95.00	604
95380	1	0.51%	248,000.00	0.53%	80.00	656
95386	1	0.51%	48,884.69	0.10%	20.00	750
95388	1	0.51%	119,000.00	0.25%	63.64	646
95404	1	0.51%	73,272.61	0.16%	20.00	670
95407	2	1.02%	369,491.61	0.79%	67.68	715
95425	1	0.51%	300,000.00	0.64%	80.00	663
95492	1	0.51%	368,000.00	0.79%	80.00	699
95605	1	0.51%	143,779.09	0.31%	73.85	603
95608	1	0.51%	270,948.37	0.58%	90.00	718
95610	1	0.51%	233,750.00	0.50%	85.00	658
95621	1	0.51%	208,000.00	0.44%	80.00	695
95632	2	1.02%	370,119.06	0.79%	86.51	606
95636	1	0.51%	199,200.00	0.43%	80.00	590
95642	1	0.51%	61,699.56	0.13%	42.76	650
95660	1	0.51%	190,871.44	0.41%	80.00	664

95662	2	1.02%	522,400.00	1.12%	80.00	646
95673	1	0.51%	139,643.36	0.30%	68.29	537
95678	1	0.51%	217,559.16	0.46%	69.87	519
95687	1	0.51%	469,799.89	1.00%	89.90	640
95695	1	0.51%	209,999.27	0.45%	80.00	735
95713	1	0.51%	581,594.29	1.24%	80.00	676
95736	1	0.51%	270,800.00	0.58%	80.00	692
95758	3	1.52%	637,180.35	1.36%	71.83	611
95765	1	0.51%	66,876.04	0.14%	20.00	675
95815	1	0.51%	165,600.00	0.35%	80.00	664
95820	1	0.51%	152,000.00	0.32%	80.00	692
95822	2	1.02%	354,539.73	0.76%	74.76	579
95823	1	0.51%	259,316.30	0.55%	95.00	671
95824	1	0.51%	159,385.03	0.34%	69.57	653
95826	1	0.51%	205,200.00	0.44%	80.00	669
95828	5	2.54%	984,187.86	2.10%	79.81	618
95831	1	0.51%	284,000.00	0.61%	80.00	683
95833	1	0.51%	50,905.67	0.11%	20.00	670
95834	2	1.02%	605,500.00	1.29%	83.79	665
95838	1	0.51%	39,456.86	0.08%	20.00	656
95842	3	1.52%	556,800.20	1.19%	76.53	625
95843	2	1.02%	467,610.43	1.00%	81.51	613
95949	1	0.51%	409,879.30	0.88%	79.95	718
95953	1	0.51%	117,924.84	0.25%	80.00	704
95969	2	1.02%	318,631.14	0.68%	85.00	567
95991	3	1.52%	470,554.98	1.01%	86.49	614
95993	1	0.51%	190,726.14	0.41%	85.00	616
96022	1	0.51%	191,045.55	0.41%	80.00	629
96080	1	0.51%	123,600.00	0.26%	80.00	674
96405	1	0.51%	85,843.50	0.18%	20.00	778
TOTAL	197	100.00%	46,811,085.99	100.00%	76,516	645,579

[illegible]

[illegible]