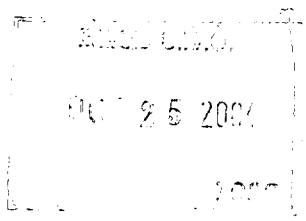
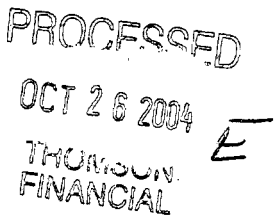


UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549



FORM SE

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS

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

0000808851
(Registrant CIK Number)

Form 8-K for October 22, 2004
(Electronic Report, Schedule or Registration Statement of Which the Documents Are a Part (Give Period of Report))

333-115858
(SEC File Number, if Available)

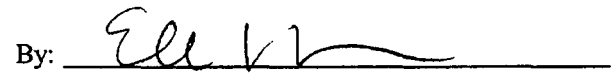
N/A
(Name of Person Filing the Document (if Other Than the Registrant)

122179 SAIL 2004-BNC2
Form SE (Computational Materials)

SIGNATURES

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

STRUCTURED ASSET SECURITIES CORPORATION

By: 

Name: Ellen V. Kiernan
Title: Senior Vice President

Exhibit Index

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

COMPUTATIONAL MATERIALS

for

STRUCTURED ASSET INVESTMENT LOAN TRUST

Mortgage Pass-Through Certificates, Series 2004-BNC2

Lehman Brothers
643 records
Balance: 129,465,223
SAIL 2004-BNC-2

Silent Second

Selection Criteria: Silent Second
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	15	561,090.00	0.43	8.909	360.0	0.0	360.0	6.560	82.54	96.09	592.9
50,000.01 - 100,000.00	99	7,691,706.66	5.94	7.753	356.4	0.2	356.6	6.406	80.38	96.31	591.2
100,000.01 - 150,000.00	158	19,950,262.09	15.41	7.139	359.7	0.3	360.0	6.289	80.02	98.61	630.5
150,000.01 - 200,000.00	105	18,127,066.21	14.00	6.783	358.6	0.3	358.8	6.246	80.49	99.09	639.9
200,000.01 - 250,000.00	76	17,278,270.12	13.35	6.854	359.8	0.2	360.0	6.250	80.13	99.36	640.3
250,000.01 - 300,000.00	67	18,344,018.77	14.17	6.807	359.8	0.2	360.0	6.213	80.52	99.25	647.7
300,000.01 - 350,000.00	46	14,922,471.53	11.53	6.693	359.7	0.3	360.0	6.143	80.11	99.64	645.3

350,000.01 - 400,000.00	34	12,628,207.87	9.75	6.932	359.9	0.1	360.0	6.406	79.82	99.04	653.1
400,000.01 - 450,000.00	22	9,297,904.79	7.18	6.898	359.8	0.2	360.0	6.613	80.18	99.30	657.8
450,000.01 - 500,000.00	12	5,645,174.77	4.36	6.954	359.7	0.3	360.0	6.459	77.00	95.42	660.0
500,000.01 - 550,000.00	5	2,606,850.28	2.01	7.483	359.8	0.2	360.0	6.624	80.00	99.75	659.6
550,000.01 - 600,000.00	3	1,737,200.00	1.34	6.130	359.3	0.7	360.0	6.375	81.66	99.90	635.3
650,000.01 - 700,000.00	1	675,000.00	0.52	6.200	360.0	0.0	360.0	6.200	90.00	95.00	648.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

Min.: 29,665.00
Max: 675,000.00
Avg.: 201,345.60

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	15	561,090.00	0.43	8.909	360.0	0.0	360.0	6.560	82.54	96.09	592.9
50,001 - 100,000	99	7,691,706.66	5.94	7.753	356.4	0.2	356.6	6.406	80.38	96.31	591.2
100,001 - 150,000	158	19,950,262.09	15.41	7.139	359.7	0.3	360.0	6.289	80.02	98.61	630.5
150,001 - 200,000	105	18,127,066.21	14.00	6.783	358.6	0.3	358.8	6.246	80.49	99.09	639.9
200,001 - 250,000	76	17,278,270.12	13.35	6.854	359.8	0.2	360.0	6.250	80.13	99.36	640.3
250,001 - 300,000	67	18,344,018.77	14.17	6.807	359.8	0.2	360.0	6.213	80.52	99.25	647.7
300,001 - 350,000	46	14,922,471.53	11.53	6.693	359.7	0.3	360.0	6.143	80.11	99.64	645.3
350,001 - 400,000	34	12,628,207.87	9.75	6.932	359.9	0.1	360.0	6.406	79.82	99.04	653.1

400,001 - 450,000	22	9,297,904.79	7.18	6.898	359.8	0.2	360.0	6.613	80.18	99.30	657.8
450,001 - 500,000	12	5,645,174.77	4.36	6.954	359.7	0.3	360.0	6.459	77.00	95.42	660.0
500,001 - 550,000	5	2,606,850.28	2.01	7.483	359.8	0.2	360.0	6.624	80.00	99.75	659.6
550,001 - 600,000	3	1,737,200.00	1.34	6.130	359.3	0.7	360.0	6.375	81.66	99.90	635.3
650,001 - 700,000	1	675,000.00	0.52	6.200	360.0	0.0	360.0	6.200	90.00	95.00	648.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

Min.: 29,665
Max: 675,000
Avg.: 201,363

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 5.500	5	1,120,000.00	0.87	5.304	359.9	0.1	360.0	6.018	80.00	99.86	715.3
5.501 - 6.000	67	17,375,731.89	13.42	5.854	359.4	0.6	360.0	5.727	79.14	98.27	694.0
6.001 - 6.500	96	20,579,816.64	15.90	6.349	358.8	0.2	359.0	6.043	80.06	99.37	650.6
6.501 - 7.000	196	40,137,844.64	31.00	6.805	359.5	0.2	359.8	6.319	80.10	99.51	637.2
7.001 - 7.500	128	26,272,842.27	20.29	7.286	359.2	0.2	359.4	6.486	80.12	99.10	629.3
7.501 - 8.000	65	13,851,302.68	10.70	7.744	359.9	0.1	360.0	6.704	79.86	98.25	629.7
8.001 - 8.500	33	5,401,636.95	4.17	8.260	359.9	0.1	360.0	6.769	82.31	96.21	606.9
8.501 - 9.000	15	1,505,087.91	1.16	8.719	359.9	0.1	360.0	6.766	82.69	95.75	579.7
9.001 - 9.500	23	2,219,760.00	1.71	9.294	360.0	0.0	360.0	6.954	83.80	94.88	545.4

9.501 - 10.000	11	675,991.61	0.52	9.747	359.9	0.1	360.0	7.064	82.25	95.24	547.1
10.001 - 10.500	3	269,958.50	0.21	10.193	359.6	0.4	360.0	6.990	83.15	96.85	531.0
10.501 - 11.000	1	55,250.00	0.04	10.900	360.0	0.0	360.0	0.000	85.00	95.00	500.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

Min.: 5.150
Max: 10.900
NZWA: 6.940

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4. Rate (Arm)

Rate (Arm)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 5.500	5	1,120,000.00	0.91	5.304	359.9	0.1	360.0	6.018	80.00	99.86	715.3
5.501 - 6.000	65	16,745,331.89	13.66	5.853	359.5	0.5	360.0	5.727	80.30	99.63	691.8
6.001 - 6.500	89	19,229,577.73	15.69	6.351	358.8	0.1	358.9	6.043	80.27	99.56	646.4
6.501 - 7.000	183	38,235,209.81	31.20	6.806	359.8	0.2	360.0	6.319	80.12	99.55	635.5
7.001 - 7.500	120	25,385,472.59	20.71	7.287	359.8	0.2	360.0	6.486	80.21	99.24	628.8
7.501 - 8.000	59	12,206,271.69	9.96	7.744	359.9	0.1	360.0	6.704	79.84	98.01	630.7
8.001 - 8.500	32	5,188,836.95	4.23	8.269	359.9	0.1	360.0	6.769	82.41	96.06	603.7
8.501 - 9.000	15	1,505,087.91	1.23	8.719	359.9	0.1	360.0	6.766	82.69	95.75	579.7
9.001 - 9.500	22	2,187,760.00	1.79	9.291	360.0	0.0	360.0	6.954	83.85	94.88	545.4
9.501 - 10.000	10	610,541.61	0.50	9.757	359.9	0.1	360.0	7.064	81.96	95.27	548.6
10.001 - 10.500	2	133,958.50	0.11	10.287	359.3	0.7	360.0	6.990	81.27	98.73	527.0

Total:	602	122,548,048.68	100.00	6.932	359.6	0.2	359.8	6.305	80.36	99.05	639.6

Min.: 5.150
Max: 10.300
NZWA: 6.932

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5. Rate (Fix)

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	2	630,400.00	9.11	5.891	358.5	1.5	360.0	0.000	48.18	62.25	753.1
6.001 - 6.500	7	1,350,238.91	19.52	6.329	358.7	1.3	360.0	0.000	77.04	96.63	710.1
6.501 - 7.000	13	1,902,634.83	27.51	6.786	353.6	1.5	355.1	0.000	79.64	98.68	671.3
7.001 - 7.500	8	887,369.68	12.83	7.235	341.0	0.4	341.3	0.000	77.67	95.13	643.0
7.501 - 8.000	6	1,645,030.99	23.78	7.746	359.9	0.1	360.0	0.000	80.00	100.00	622.3
8.001 - 8.500	1	212,800.00	3.08	8.050	360.0	0.0	360.0	0.000	80.00	100.00	686.0
9.001 - 9.500	1	32,000.00	0.46	9.450	360.0	0.0	360.0	0.000	80.00	95.00	545.0
9.501 - 10.000	1	65,450.00	0.95	9.650	360.0	0.0	360.0	0.000	85.00	95.00	533.0
10.001 - 10.500	1	136,000.00	1.97	10.100	360.0	0.0	360.0	0.000	85.00	95.00	535.0
10.501 - 11.000	1	55,250.00	0.80	10.900	360.0	0.0	360.0	0.000	85.00	95.00	500.0
Total:	**41**	**6,917,174.41**	**100.00**	**7.077**	**355.4**	**0.9**	**356.2**	**0.000**	**76.31**	**94.71**	**665.5**

Min.: 5.850
Max: 10.900
NZWA: 7.077

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6. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	41	6,917,174.41	5.34	7.077	355.4	0.9	356.2	0.000	76.31	94.71	665.5
Adjustable	602	122,548,048.68	94.66	6.932	359.6	0.2	359.8	6.305	80.36	99.05	639.6
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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7. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2/28 ARM (Libor)	458	96,996,015.75	74.92	6.934	359.6	0.2	359.8	6.338	80.37	99.17	639.5
3/27 ARM (Libor)	142	25,313,632.93	19.55	6.927	359.8	0.2	360.0	6.187	80.36	98.55	639.8
Fixed Rate	41	6,917,174.41	5.34	7.077	355.4	0.9	356.2	0.000	76.31	94.71	665.5
5/25 ARM (Libor)	2	238,400.00	0.18	6.656	360.0	0.0	360.0	5.725	80.00	100.00	662.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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8. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 192	1	92,000.00	0.07	7.350	180.0	0.0	180.0	0.000	55.76	61.33	538.0
217 - 240	2	256,578.04	0.20	6.481	239.0	1.0	240.0	6.000	77.36	92.64	634.5
337 - 360	640	129,116,645.05	99.73	6.940	359.8	0.2	360.0	6.306	80.17	98.85	641.1
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

Min.: 180.0
Max.: 360.0
NZWA: 359.6

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	1	92,000.00	0.07	7.350	180.0	0.0	180.0	0.000	55.76	61.33	538.0
229 - 240	2	256,578.04	0.20	6.481	239.0	1.0	240.0	6.000	77.36	92.64	634.5
349 - 360	640	129,116,645.05	99.73	6.940	359.8	0.2	360.0	6.306	80.17	98.85	641.1
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

Min.: 180.0

Max: 360.0
NZWA: 359.4

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10. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	515	103,273,629.00	79.77	7.023	359.8	0.0	359.8	6.345	80.46	99.08	637.3
1 - 24	128	26,191,594.09	20.23	6.613	357.7	1.2	358.8	6.139	78.92	97.76	655.4
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

Min.: 0.0
Max: 7.0
WA: 0.2

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	643	129,465,223.09	100.00	6.940	359.4	0.2	359.6	6.305	80.15	98.81	641.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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12. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2019	1	92,000.00	0.07	7.350	180.0	0.0	180.0	0.000	55.76	61.33	538.0
2024	2	256,578.04	0.20	6.481	239.0	1.0	240.0	6.000	77.36	92.64	634.5
2034	640	129,116,645.05	99.73	6.940	359.8	0.2	360.0	6.306	80.17	98.85	641.1
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	643	129,465,223.09	100.00	6.940	359.4	0.2	359.6	6.305	80.15	98.81	641.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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14. Balloon

	No. of	Total Current						NZWA	NZWA Original	NZWA Combined	NZWA Fico

Balloon	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
Fully Amortizing	643	129,465,223.09	100.00	6.940	359.4	0.2	359.6	6.305	80.15	98.81	641.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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15. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	330	52,845,338.72	40.82	7.202	358.9	0.2	359.1	6.206	80.49	97.84	624.2
Y	313	76,619,884.37	59.18	6.759	359.8	0.2	360.0	6.371	79.91	99.49	652.5
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.001 - 5.000	1	246,400.00	0.19	8.050	360.0	0.0	360.0	6.990	80.00	100.00	652.0
10.001 - 15.000	2	472,120.00	0.36	6.067	360.0	0.0	360.0	5.835	80.00	100.00	655.9
15.001 - 20.000	4	446,441.47	0.34	7.404	359.8	0.2	360.0	6.303	80.00	99.33	618.2
20.001 - 25.000	18	2,845,306.99	2.20	7.119	359.8	0.2	360.0	6.371	80.57	97.68	642.2

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25.001 - 30.000	23	3,018,026.80	2.33	7.051	354.4	0.2	354.5	6.306	80.58	97.66	625.3
30.001 - 35.000	64	11,433,225.68	8.83	7.053	359.8	0.2	360.0	6.281	80.28	98.69	643.5
35.001 - 40.000	86	16,427,387.40	12.69	6.999	359.8	0.2	360.0	6.371	80.49	98.07	633.5
40.001 - 45.000	154	32,143,352.49	24.83	6.876	359.8	0.2	360.0	6.337	80.26	99.52	649.5
45.001 - 50.000	251	54,431,578.21	42.04	6.929	359.2	0.2	359.4	6.278	79.95	98.81	639.8
50.001 - 55.000	40	8,001,384.05	6.18	6.871	359.7	0.3	360.0	6.243	79.89	98.42	632.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

Min: 4.776
Max: 54.905
NZWA: 42.844

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17. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
491 - 500	3	214,921.61	0.17	9.837	359.6	0.4	360.0	6.990	84.83	96.93	500.0
501 - 510	6	805,054.92	0.62	8.966	359.8	0.2	360.0	6.781	84.38	92.84	507.6
511 - 520	7	534,900.00	0.41	8.191	360.0	0.0	360.0	6.123	70.86	96.35	516.0
521 - 530	7	507,878.50	0.39	9.008	359.8	0.2	360.0	6.615	76.54	90.00	524.6
531 - 540	17	2,004,249.29	1.55	8.356	351.7	0.1	351.7	6.159	81.48	94.27	534.3
541 - 550	14	1,362,051.29	1.05	8.210	359.9	0.1	360.0	6.082	80.02	94.48	546.1
551 - 560	12	1,636,197.55	1.26	7.683	359.8	0.2	360.0	6.253	83.37	95.45	556.4
561 - 570	12	2,138,003.68	1.65	7.957	355.4	0.2	355.6	6.589	81.73	89.91	565.4

571 - 580	15	2,163,606.88	1.67	7.505	359.8	0.2	360.0	6.082	79.07	93.80	577.0
581 - 590	39	7,466,554.15	5.77	7.117	359.9	0.1	360.0	6.257	80.15	99.75	585.5
591 - 600	46	8,443,017.91	6.52	7.247	359.9	0.1	360.0	6.322	80.63	99.24	595.8
601 - 610	47	9,438,678.60	7.29	7.042	359.9	0.1	360.0	6.390	79.94	99.46	605.6
611 - 620	47	8,539,459.21	6.60	7.110	359.9	0.1	360.0	6.379	80.44	99.75	615.2
621 - 630	55	11,812,848.99	9.12	6.836	359.8	0.2	360.0	6.283	80.21	99.56	625.2
631 - 640	43	7,647,014.76	5.91	7.002	359.8	0.2	360.0	6.434	80.38	99.72	635.4
641 - 650	60	13,984,355.45	10.80	6.827	359.7	0.3	360.0	6.479	80.59	99.46	645.2
651 - 660	29	6,641,509.97	5.13	7.042	359.8	0.2	360.0	6.586	80.00	100.00	656.2
661 - 670	41	10,544,282.41	8.14	6.697	357.7	0.2	358.0	6.310	79.58	99.31	665.4
671 - 680	29	6,248,514.55	4.83	6.711	359.8	0.2	360.0	6.507	80.16	99.73	675.3
681 - 690	32	7,121,394.21	5.50	6.767	359.7	0.3	360.0	6.266	80.52	98.30	684.9
691 - 700	18	4,928,998.14	3.81	6.578	359.7	0.3	360.0	6.250	80.00	99.84	695.6
701 - 710	12	3,300,836.10	2.55	6.137	359.7	0.3	360.0	5.812	80.51	99.94	704.8
711 - 720	11	2,150,274.00	1.66	6.695	359.9	0.1	360.0	5.998	80.00	99.87	716.6
721 - 730	10	2,355,599.99	1.82	6.033	359.6	0.4	360.0	5.547	80.00	100.00	725.6
731 - 740	8	1,751,268.47	1.35	6.019	359.6	0.4	360.0	5.465	80.00	100.00	735.6
741 - 750	10	2,650,260.13	2.05	6.394	359.7	0.3	360.0	6.092	80.69	99.71	746.0
751 - 760	5	1,496,500.00	1.16	6.055	359.0	1.0	360.0	6.009	69.26	83.25	758.3
761 - 770	3	737,792.33	0.57	6.605	359.8	0.2	360.0	6.200	80.00	100.00	769.0
771 - 780	2	363,200.00	0.28	5.814	359.0	1.0	360.0	5.905	80.00	100.00	777.0
781 - 790	1	220,000.00	0.17	5.700	360.0	0.0	360.0	4.950	80.00	100.00	786.0
791 - 800	2	256,000.00	0.20	6.059	360.0	0.0	360.0	5.536	80.00	100.00	793.3
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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Nzmin.: 500
Max.: 798
NZWA.: 641

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80/	3	518,077.07	0.40	6.700	353.7	6.3	360.0	6.999	80.00	100.00	648.5
80/20	488	107,259,884.49	82.85	6.826	359.6	0.2	359.8	6.309	79.99	99.86	647.2
A	4	451,000.00	0.35	7.694	360.0	0.0	360.0	5.726	72.35	82.98	542.4
A SA	4	254,237.00	0.20	7.507	360.0	0.0	360.0	6.570	70.78	88.80	575.5
AA	1	150,000.00	0.12	7.600	360.0	0.0	360.0	6.990	78.95	88.84	626.0
AAA	15	4,688,543.41	3.62	5.974	359.4	0.6	360.0	6.381	78.02	92.73	709.6
A-	1	240,000.00	0.19	8.450	360.0	0.0	360.0	6.700	89.55	93.05	553.0
A- SA	1	279,000.00	0.22	8.450	360.0	0.0	360.0	6.990	90.00	95.00	564.0
A+	24	3,432,439.41	2.65	7.582	355.0	0.2	355.2	5.685	83.08	95.43	575.1
A+ SA	41	6,103,911.10	4.71	7.283	358.3	0.2	358.5	6.081	82.92	94.75	629.2
B	12	713,165.00	0.55	9.377	360.0	0.0	360.0	6.743	82.02	95.37	536.6
B SA	2	433,500.00	0.33	8.340	360.0	0.0	360.0	6.990	85.00	91.72	565.6
B+	38	3,637,159.54	2.81	8.996	359.8	0.2	360.0	6.694	80.62	94.14	534.6
B+ SA	8	1,226,306.07	0.95	7.919	359.5	0.5	360.0	6.763	77.70	89.72	575.2

C+	1	78,000.00	0.06	8.450	360.0	0.0	360.0	6.200	65.00	85.83	512.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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19. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	98	19,636,170.05	15.17	7.657	359.9	0.1	360.0	6.437	80.27	98.28	630.5
0.001 - 1.000	17	3,801,981.05	2.94	7.307	359.8	0.2	360.0	6.539	80.13	96.66	631.8
1.001 - 2.000	397	82,667,453.77	63.85	6.822	359.5	0.2	359.7	6.295	80.39	99.25	640.7
2.001 - 3.000	131	23,359,618.22	18.04	6.693	358.5	0.4	358.9	6.155	79.18	98.06	652.3
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

WA: 1.847
NZWA: 2.177

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

N	78	11,070,381.92	100.00	7.707	359.9	0.1	360.0	6.216	87.18	95.59	599.7
Total:	**78**	**11,070,381.92**	**100.00**	**7.707**	**359.9**	**0.1**	**360.0**	**6.216**	**87.18**	**95.59**	**599.7**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	78	11,070,381.92	100.00	7.707	359.9	0.1	360.0	6.216	87.18	95.59	599.7
Total:	**78**	**11,070,381.92**	**100.00**	**7.707**	**359.9**	**0.1**	**360.0**	**6.216**	**87.18**	**95.59**	**599.7**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	55	6,153,677.96	55.59	8.074	359.9	0.1	360.0	6.289	86.90	95.02	568.5
Y	23	4,916,703.96	44.41	7.247	359.8	0.2	360.0	6.129	87.53	96.30	638.8
Total:	**78**	**11,070,381.92**	**100.00**	**7.707**	**359.9**	**0.1**	**360.0**	**6.216**	**87.18**	**95.59**	**599.7**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV
00-None	55	6,153,677.96	55.59	8.074	359.9	0.1	360.0	6.289	86.90	95.02
6- Mortgage Guaranty Insurance Corp.	23	4,916,703.96	44.41	7.247	359.8	0.2	360.0	6.129	87.53	96.30
Total:	**78**	**11,070,381.92**	**100.00**	**7.707**	**359.9**	**0.1**	**360.0**	**6.216**	**87.18**	**95.59**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
35.01 - 40.00	1	460,000.00	0.36	5.850	358.0	2.0	360.0	0.000	36.39	48.26	759.0
40.01 - 45.00	1	80,000.00	0.06	7.800	360.0	0.0	360.0	5.550	44.44	63.89	524.0
45.01 - 50.00	2	221,000.00	0.17	6.816	360.0	0.0	360.0	5.736	47.01	90.42	539.3
50.01 - 55.00	1	204,856.76	0.16	7.800	359.0	1.0	360.0	5.800	52.56	78.21	572.0
55.01 - 60.00	3	271,936.99	0.21	6.930	298.8	0.3	299.1	6.537	56.74	76.72	574.7
60.01 - 65.00	1	78,000.00	0.06	8.450	360.0	0.0	360.0	6.200	65.00	85.83	512.0
65.01 - 70.00	5	742,213.60	0.57	6.852	359.2	0.8	360.0	6.507	68.84	88.25	624.2
70.01 - 75.00	11	1,462,875.50	1.13	7.177	353.3	0.3	353.6	6.194	74.62	92.75	615.2

75.01 - 80.00	540	114,873,958.32	88.73	6.865	359.6	0.2	359.8	6.317	79.99	99.61	645.6
80.01 - 85.00	50	6,137,220.15	4.74	8.119	359.8	0.2	360.0	6.450	84.77	95.40	575.2
85.01 - 90.00	25	4,268,349.77	3.30	7.201	359.9	0.1	360.0	5.979	89.54	95.19	626.6
90.01 - 95.00	3	664,812.00	0.51	7.147	360.0	0.0	360.0	5.679	94.21	99.99	653.4
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

NZMin.: 36.39
Max: 95.00
NZWA: 80.15

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25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
35.01 - 40.00	1	460,000.00	0.36	5.850	358.0	2.0	360.0	0.000	36.39	48.26	759.0
40.01 - 45.00	1	80,000.00	0.06	7.800	360.0	0.0	360.0	5.550	44.44	63.89	524.0
45.01 - 50.00	2	221,000.00	0.17	6.816	360.0	0.0	360.0	5.736	47.01	90.42	539.3
50.01 - 55.00	1	204,856.76	0.16	7.800	359.0	1.0	360.0	5.800	52.56	78.21	572.0
55.01 - 60.00	3	271,936.99	0.21	6.930	298.8	0.3	299.1	6.537	56.74	76.72	574.7
60.01 - 65.00	1	78,000.00	0.06	8.450	360.0	0.0	360.0	6.200	65.00	85.83	512.0
65.01 - 70.00	5	742,213.60	0.57	6.852	359.2	0.8	360.0	6.507	68.84	88.25	624.2
70.01 - 75.00	11	1,462,875.50	1.13	7.177	353.3	0.3	353.6	6.194	74.62	92.75	615.2
75.01 - 80.00	540	114,873,958.32	88.73	6.865	359.6	0.2	359.8	6.317	79.99	99.61	645.6
80.01 - 85.00	50	6,137,220.15	4.74	8.119	359.8	0.2	360.0	6.450	84.77	95.40	575.2

85.01 - 90.00	25	4,268,349.77	3.30	7.201	359.9	0.1	360.0	5.979	89.54	95.19	626.6
90.01 - 95.00	3	664,812.00	0.51	7.147	360.0	0.0	360.0	5.679	94.21	99.99	653.4
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

Min.: 36.39
Max: 95.00
WA: 80.15

*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
35.01 - 40.00	1	460,000.00	0.36	5.850	358.0	2.0	360.0	0.000	36.39	48.26	759.0
40.01 - 45.00	1	80,000.00	0.06	7.800	360.0	0.0	360.0	5.550	44.44	63.89	524.0
45.01 - 50.00	2	221,000.00	0.17	6.816	360.0	0.0	360.0	5.736	47.01	90.42	539.3
50.01 - 55.00	1	204,856.76	0.16	7.800	359.0	1.0	360.0	5.800	52.56	78.21	572.0
55.01 - 60.00	3	271,936.99	0.21	6.930	298.8	0.3	299.1	6.537	56.74	76.72	574.7
60.01 - 65.00	1	78,000.00	0.06	8.450	360.0	0.0	360.0	6.200	65.00	85.83	512.0
65.01 - 70.00	5	742,213.60	0.57	6.852	359.2	0.8	360.0	6.507	68.84	88.25	624.2
70.01 - 75.00	11	1,462,875.50	1.13	7.177	353.3	0.3	353.6	6.194	74.62	92.75	615.2
75.01 - 80.00	540	114,873,958.32	88.73	6.865	359.6	0.2	359.8	6.317	79.99	99.61	645.6
80.01 - 85.00	50	6,137,220.15	4.74	8.119	359.8	0.2	360.0	6.450	84.77	95.40	575.2

85.01 - 90.00	25	4,268,349.77	3.30	7.201	359.9	0.1	360.0	5.979	89.54	95.19	626.6
90.01 - 95.00	3	664,812.00	0.51	7.147	360.0	0.0	360.0	5.679	94.21	99.99	653.4
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

NZMin.: 36.39
Max: 95.00
NZWA: 80.14

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	457	93,215,091.85	72.00	6.922	359.2	0.2	359.5	6.289	80.03	98.83	639.1
PUD	82	15,955,977.51	12.32	6.996	359.8	0.2	360.0	6.446	80.44	99.60	637.8
Condo	69	12,478,411.94	9.64	6.674	359.7	0.3	360.0	6.153	80.60	99.12	660.4
2-4 Family	35	7,815,741.79	6.04	7.464	359.9	0.1	360.0	6.434	80.25	96.52	638.7
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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28. Loan Purpose

	No. of	Total Current						NZWA	NZWA Original	NZWA Combined	NZWA Fico

Loan Purpose	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
Purchase	523	105,417,263.62	81.43	6.955	359.6	0.2	359.8	6.319	80.38	98.96	644.6
Cash Out Refinance	102	20,606,215.45	15.92	6.887	358.9	0.3	359.2	6.268	78.92	98.40	628.0
Rate/Term Refinance	18	3,441,744.02	2.66	6.790	357.2	0.1	357.3	6.111	80.39	96.81	608.7
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	627	127,423,640.30	98.42	6.923	359.4	0.2	359.6	6.299	80.16	98.93	641.2
Investment	16	2,041,582.79	1.58	8.012	359.8	0.2	360.0	6.709	79.62	91.39	624.5
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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30. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	448	85,276,244.02	65.87	6.804	359.2	0.3	359.4	6.145	80.18	98.67	632.0
Stated	154	34,654,034.68	26.77	7.281	359.9	0.1	360.0	6.661	80.07	99.03	661.9

Limited	41	9,534,944.39	7.36	6.918	359.8	0.2	360.0	6.382	80.14	99.31	645.4
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	170	46,095,664.54	35.60	6.793	359.4	0.3	359.6	6.326	79.76	98.96	654.3
CA-N	75	21,647,389.24	16.72	6.702	359.8	0.2	360.0	6.276	80.33	99.69	648.8
MN	44	7,877,290.27	6.08	6.726	359.9	0.1	360.0	6.284	81.72	98.19	639.4
HI	27	7,791,139.65	6.02	6.680	359.5	0.5	360.0	6.061	79.80	98.82	650.9
IL	31	4,611,608.62	3.56	7.480	359.8	0.2	360.0	5.866	80.32	95.90	619.3
FL	29	4,502,459.20	3.48	7.097	359.8	0.2	360.0	6.486	80.02	99.47	650.5
UT	36	4,485,904.14	3.46	6.996	359.7	0.3	360.0	6.565	80.69	99.62	622.6
AZ	26	3,541,157.53	2.74	6.830	357.0	0.3	357.3	6.339	79.78	98.51	640.1
CO	21	3,168,282.33	2.45	6.857	359.9	0.1	360.0	6.278	80.00	100.00	630.6
TX	30	2,974,480.61	2.30	8.152	359.9	0.1	360.0	6.670	81.00	96.94	597.5
MI	21	2,969,557.26	2.29	6.929	359.9	0.1	360.0	6.172	79.49	99.24	614.5
OR	17	2,812,353.76	2.17	6.796	359.6	0.4	360.0	6.342	78.34	97.16	635.3
NV	16	2,611,662.08	2.02	7.094	351.3	0.5	351.8	6.477	79.40	99.58	630.5
NY	10	2,513,665.00	1.94	7.493	360.0	0.0	360.0	6.384	80.49	99.34	638.9
WA	14	2,292,467.32	1.77	7.071	359.7	0.3	360.0	6.107	81.96	99.22	614.3

NJ	5	1,364,000.00	1.05	7.851	360.0	0.0	360.0	6.588	80.00	95.59	609.7
MD	6	1,339,616.28	1.03	7.403	359.6	0.4	360.0	6.366	79.56	98.34	625.6
MO	14	1,289,152.99	1.00	8.133	360.0	0.0	360.0	6.549	82.58	97.31	603.9
WI	10	916,987.07	0.71	7.556	359.8	0.2	360.0	6.391	80.37	99.16	634.0
VA	4	576,720.00	0.45	7.094	360.0	0.0	360.0	6.497	81.25	99.38	642.9
CT	3	573,888.51	0.44	7.302	359.8	0.2	360.0	6.405	80.00	100.00	603.7
OH	7	489,880.00	0.38	9.134	360.0	0.0	360.0	6.821	85.14	93.50	551.1
NM	4	414,758.50	0.32	8.200	359.8	0.2	360.0	6.101	80.00	100.00	570.4
OK	2	406,000.00	0.31	7.706	360.0	0.0	360.0	4.500	78.35	95.20	539.7
MA	2	400,400.00	0.31	7.027	360.0	0.0	360.0	6.376	80.00	100.00	591.1
PA	3	398,720.00	0.31	6.981	360.0	0.0	360.0	5.557	70.01	99.98	584.6
KS	2	265,803.13	0.21	7.069	359.3	0.7	360.0	5.457	83.43	91.93	582.7
NC	2	258,060.99	0.20	8.197	359.5	0.5	360.0	6.450	85.21	97.39	608.1
RI	1	194,400.00	0.15	6.450	360.0	0.0	360.0	6.250	80.00	100.00	663.0
ME	1	128,800.00	0.10	9.800	360.0	0.0	360.0	6.990	80.00	95.00	597.0
Other	10	552,954.07	0.43	8.266	359.9	0.1	360.0	6.630	83.49	96.23	569.6
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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32. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

96706	5	1,096,720.00	0.85	6.337	360.0	0.0	360.0	5.749	80.00	100.00	642.0
93906	3	1,089,600.00	0.84	6.281	359.4	0.6	360.0	5.629	80.00	100.00	701.6
90703	2	1,003,200.00	0.77	5.990	359.4	0.6	360.0	5.990	80.00	100.00	641.5
96818	3	962,400.00	0.74	7.000	360.0	0.0	360.0	5.990	80.00	100.00	635.6
96797	2	867,580.00	0.67	6.603	359.5	0.5	360.0	6.339	80.00	100.00	664.6
95111	2	862,400.00	0.67	7.021	359.5	0.5	360.0	6.542	80.00	100.00	632.3
95206	3	840,886.26	0.65	7.197	359.7	0.3	360.0	6.322	80.00	100.00	690.7
94112	2	839,200.00	0.65	7.014	360.0	0.0	360.0	6.559	80.00	100.00	618.8
92860	2	837,007.00	0.65	7.348	359.5	0.5	360.0	6.568	80.00	100.00	691.8
90003	4	809,737.05	0.63	6.781	359.8	0.2	360.0	5.706	79.08	95.81	614.2
Other	615	120,256,492.78	92.89	6.956	359.4	0.2	359.6	6.317	80.16	98.75	640.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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33. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	602	122,548,048.68	100.00	6.932	359.6	0.2	359.8	6.305	80.36	99.05	639.6
Total:	**602**	**122,548,048.68**	**100.00**	**6.932**	**359.6**	**0.2**	**359.8**	**6.305**	**80.36**	**99.05**	**639.6**

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34. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 5.500	5	1,120,000.00	0.91	5.304	359.9	0.1	360.0	6.018	80.00	99.86	715.3
5.501 - 6.000	65	16,745,331.89	13.66	5.853	359.5	0.5	360.0	5.727	80.30	99.63	691.8
6.001 - 6.500	89	19,229,577.73	15.69	6.351	358.8	0.1	358.9	6.043	80.27	99.56	646.4
6.501 - 7.000	183	38,235,209.81	31.20	6.806	359.8	0.2	360.0	6.319	80.12	99.55	635.5
7.001 - 7.500	120	25,385,472.59	20.71	7.287	359.8	0.2	360.0	6.486	80.21	99.24	628.8
7.501 - 8.000	59	12,206,271.69	9.96	7.744	359.9	0.1	360.0	6.704	79.84	98.01	630.7
8.001 - 8.500	32	5,188,836.95	4.23	8.269	359.9	0.1	360.0	6.769	82.41	96.06	603.7
8.501 - 9.000	15	1,505,087.91	1.23	8.719	359.9	0.1	360.0	6.766	82.69	95.75	579.7
9.001 - 9.500	22	2,187,760.00	1.79	9.291	360.0	0.0	360.0	6.954	83.85	94.88	545.4
9.501 - 10.000	10	610,541.61	0.50	9.757	359.9	0.1	360.0	7.064	81.96	95.27	548.6
10.001 - 10.500	2	133,958.50	0.11	10.287	359.3	0.7	360.0	6.990	81.27	98.73	527.0
Total:	**602**	**122,548,048.68**	**100.00**	**6.932**	**359.6**	**0.2**	**359.8**	**6.305**	**80.36**	**99.05**	**639.6**

NZWA: 6.932
Min.: 5.150
Max.: 10.300

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35. Margin

		Total							NZWA	NZWA	NZWA

Margin	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
4.001 - 4.500	2	430,000.00	0.35	6.500	360.0	0.0	360.0	4.500	76.86	94.09	539.4
4.501 - 5.000	13	2,375,859.77	1.94	6.104	359.6	0.4	360.0	4.960	84.30	98.37	696.6
5.001 - 5.500	47	9,386,553.25	7.66	6.246	359.6	0.4	360.0	5.373	80.77	98.65	666.7
5.501 - 6.000	123	25,431,518.68	20.75	6.490	358.9	0.2	359.2	5.868	79.90	99.47	647.8
6.001 - 6.500	221	44,586,738.01	36.38	6.843	359.8	0.2	360.0	6.331	80.29	99.25	632.7
6.501 - 7.000	190	39,284,178.97	32.06	7.511	359.9	0.1	360.0	6.854	80.47	98.73	632.9
7.001 - 7.500	4	894,000.00	0.73	7.794	360.0	0.0	360.0	7.317	80.00	99.77	645.8
7.501 - 8.000	1	123,200.00	0.10	8.500	360.0	0.0	360.0	7.750	80.00	95.00	687.0
8.001 - 8.500	1	36,000.00	0.03	9.850	360.0	0.0	360.0	8.250	80.00	88.00	629.0
Total:	**602**	**122,548,048.68**	**100.00**	**6.932**	**359.6**	**0.2**	**359.8**	**6.305**	**80.36**	**99.05**	**639.6**

WA: 6.305
Min.: 4.500
Max.: 8.250

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36. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.50001 - 2.00000	602	122,548,048.68	100.00	6.932	359.6	0.2	359.8	6.305	80.36	99.05	639.6
Total:	**602**	**122,548,048.68**	**100.00**	**6.932**	**359.6**	**0.2**	**359.8**	**6.305**	**80.36**	**99.05**	**639.6**

Min.: 2.000

Max.: 2.000
NZWA: 2.000

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37. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.50001 - 1.00000	602	122,548,048.68	100.00	6.932	359.6	0.2	359.8	6.305	80.36	99.05	639.6
Total:	**602**	**122,548,048.68**	**100.00**	**6.932**	**359.6**	**0.2**	**359.8**	**6.305**	**80.36**	**99.05**	**639.6**

Min.: 1.000
Max.: 1.000
NZWA: 1.000

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38. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
12.001 - 12.500	5	1,120,000.00	0.91	5.304	359.9	0.1	360.0	6.018	80.00	99.86	715.3
12.501 - 13.000	65	16,745,331.89	13.66	5.853	359.5	0.5	360.0	5.727	80.30	99.63	691.8
13.001 - 13.500	89	19,229,577.73	15.69	6.351	358.8	0.1	358.9	6.043	80.27	99.56	646.4
13.501 - 14.000	183	38,235,209.81	31.20	6.806	359.8	0.2	360.0	6.319	80.12	99.55	635.5

14.001 - 14.500	120	25,385,472.59	20.71	7.287	359.8	0.2	360.0	6.486	80.21	99.24	628.8
14.501 - 15.000	59	12,206,271.69	9.96	7.744	359.9	0.1	360.0	6.704	79.84	98.01	630.7
15.001 - 15.500	32	5,188,836.95	4.23	8.269	359.9	0.1	360.0	6.769	82.41	96.06	603.7
15.501 - 16.000	15	1,505,087.91	1.23	8.719	359.9	0.1	360.0	6.766	82.69	95.75	579.7
16.001 - 16.500	22	2,187,760.00	1.79	9.291	360.0	0.0	360.0	6.954	83.85	94.88	545.4
16.501 - 17.000	10	610,541.61	0.50	9.757	359.9	0.1	360.0	7.064	81.96	95.27	548.6
17.001 - 17.500	2	133,958.50	0.11	10.287	359.3	0.7	360.0	6.990	81.27	98.73	527.0
Total:	**602**	**122,548,048.68**	**100.00**	**6.932**	**359.6**	**0.2**	**359.8**	**6.305**	**80.36**	**99.05**	**639.6**

Min.: 12.150
Max.: 17.300
NZWA: 13.932

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39. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-04	1	123,954.43	0.10	7.350	354.0	6.0	360.0	6.999	80.00	100.00	649.0
2006-08	2	425,513.51	0.35	5.678	358.0	2.0	360.0	5.431	80.00	100.00	698.7
2006-09	85	18,430,382.81	15.04	6.628	357.8	1.0	358.8	6.163	79.90	98.97	651.2
2006-10	366	76,604,531.00	62.51	7.018	360.0	0.0	360.0	6.385	80.49	99.20	635.1
2006-11	4	1,411,634.00	1.15	6.724	360.0	0.0	360.0	6.289	80.00	100.00	702.2
2007-09	23	4,346,228.93	3.55	6.649	359.0	1.0	360.0	6.081	79.63	97.99	647.4

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2007-10	119	20,967,404.00	17.11	6.985	360.0	0.0	360.0	6.209	80.51	98.67	638.3
2009-10	2	238,400.00	0.19	6.656	360.0	0.0	360.0	5.725	80.00	100.00	662.0
Total:	**602**	**122,548,048.68**	**100.00**	**6.932**	**359.6**	**0.2**	**359.8**	**6.305**	**80.36**	**99.05**	**639.6**

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	643	129,465,223.09	100.00	6.940	359.4	0.2	359.6	6.305	80.15	98.81	641.0
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**641.0**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZW Fi Sc
OPTION ONE MORTGAGE	640	128,947,146.02	99.60	6.941	359.4	0.2	359.6	6.305	80.15	98.81	64
CHASE MANHATTAN BANK	3	518,077.07	0.40	6.700	353.7	6.3	360.0	6.999	80.00	100.00	64
Total:	**643**	**129,465,223.09**	**100.00**	**6.940**	**359.4**	**0.2**	**359.6**	**6.305**	**80.15**	**98.81**	**64**

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This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

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Lehman Brothers
5,543 records
Balance: 1,079,622,918
SAIL 2004-BNC-2

All records

Selection Criteria: All records
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	407	14,632,408.02	1.36	9.604	286.0	0.2	286.2	6.622	44.96	89.80	617.3
50,000.01 - 100,000.00	892	67,111,802.33	6.22	8.287	331.3	0.2	331.6	6.366	65.85	83.20	609.2
100,000.01 - 150,000.00	1,009	126,455,323.01	11.71	7.528	354.2	0.3	354.5	6.174	77.15	82.52	609.9
150,000.01 - 200,000.00	1,001	174,483,427.36	16.16	7.287	357.4	0.3	357.7	6.171	79.31	81.24	607.7
200,000.01 - 250,000.00	708	158,806,629.26	14.71	7.222	358.7	0.3	359.0	6.206	80.42	82.51	615.2
250,000.01 - 300,000.00	535	147,066,646.24	13.62	7.114	359.1	0.2	359.3	6.158	82.10	84.44	620.1
300,000.01 - 350,000.00	379	122,727,774.06	11.37	6.988	359.4	0.3	359.7	6.068	82.42	84.80	622.8

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350,000.01 - 400,000.00	243	91,073,208.15	8.44	7.161	359.7	0.3	360.0	6.237	83.44	86.11	625.0
400,000.01 - 450,000.00	178	75,636,740.95	7.01	7.118	359.7	0.3	360.0	6.338	85.65	88.00	642.0
450,000.01 - 500,000.00	112	53,930,048.89	5.00	6.866	359.7	0.3	360.0	6.264	82.03	83.96	642.3
500,000.01 - 550,000.00	36	18,986,052.01	1.76	7.267	359.9	0.1	360.0	6.565	85.73	88.44	654.7
550,000.01 - 600,000.00	17	9,758,092.93	0.90	7.118	359.7	0.3	360.0	6.451	86.94	90.18	658.1
600,000.01 - 650,000.00	6	3,761,602.09	0.35	6.886	359.8	0.2	360.0	6.624	83.17	83.17	656.5
650,000.01 - 700,000.00	7	4,778,127.12	0.44	6.314	359.7	0.3	360.0	6.184	80.88	81.59	661.1
700,000.01 - 750,000.00	5	3,639,500.00	0.34	6.689	360.0	0.0	360.0	6.000	77.89	77.89	634.9
750,000.01 - 800,000.00	3	2,281,999.99	0.21	6.864	359.3	0.7	360.0	6.448	80.89	80.89	625.1
800,000.01 - 850,000.00	3	2,538,535.24	0.24	6.797	359.3	0.7	360.0	6.245	71.77	71.77	634.6
950,000.01 - 1,000,000.00	2	1,955,000.00	0.18	6.613	360.0	0.0	360.0	6.750	72.05	72.05	705.1
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

Min.: 10,500.00
Max: 990,000.00
Avg.: 194,772.31

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	407	14,632,408.02	1.36	9.604	286.0	0.2	286.2	6.622	44.96	89.80	617.3
50,001 - 100,000	891	67,016,802.33	6.21	8.288	331.3	0.2	331.5	6.369	65.80	83.18	609.2
100,001 - 150,000	1,006	125,950,846.64	11.67	7.532	354.2	0.3	354.5	6.174	77.26	82.66	609.9

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150,001 - 200,000	1,005	175,082,903.73	16.22	7.285	357.4	0.3	357.7	6.170	79.23	81.15	607.6
200,001 - 250,000	708	158,806,629.26	14.71	7.222	358.7	0.3	359.0	6.206	80.42	82.51	615.2
250,001 - 300,000	534	146,766,771.34	13.59	7.115	359.1	0.2	359.3	6.159	82.09	84.43	620.1
300,001 - 350,000	380	123,027,648.96	11.40	6.987	359.4	0.3	359.7	6.068	82.44	84.81	622.9
350,001 - 400,000	243	91,073,208.15	8.44	7.161	359.7	0.3	360.0	6.237	83.44	86.11	625.0
400,001 - 450,000	178	75,636,740.95	7.01	7.118	359.7	0.3	360.0	6.338	85.65	88.00	642.0
450,001 - 500,000	112	53,930,048.89	5.00	6.866	359.7	0.3	360.0	6.264	82.03	83.96	642.3
500,001 - 550,000	36	18,986,052.01	1.76	7.267	359.9	0.1	360.0	6.565	85.73	88.44	654.7
550,001 - 600,000	17	9,758,092.93	0.90	7.118	359.7	0.3	360.0	6.451	86.94	90.18	658.1
600,001 - 650,000	6	3,761,602.09	0.35	6.886	359.8	0.2	360.0	6.624	83.17	83.17	656.5
650,001 - 700,000	7	4,778,127.12	0.44	6.314	359.7	0.3	360.0	6.184	80.88	81.59	661.1
700,001 - 750,000	5	3,639,500.00	0.34	6.689	360.0	0.0	360.0	6.000	77.89	77.89	634.9
750,001 - 800,000	3	2,281,999.99	0.21	6.864	359.3	0.7	360.0	6.448	80.89	80.89	625.1
800,001 - 850,000	3	2,538,535.24	0.24	6.797	359.3	0.7	360.0	6.245	71.77	71.77	634.6
950,001 - 1,000,000	2	1,955,000.00	0.18	6.613	360.0	0.0	360.0	6.750	72.05	72.05	705.1
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

Min.: 10,500
Max: 990,000
Avg.: 194,813

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3. Rate

		Total							NZWA	NZWA	NZWA

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Rate	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
4.501 - 5.000	1	130,000.00	0.01	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	26	7,265,471.19	0.67	5.444	359.7	0.3	360.0	5.653	76.45	79.51	683.0
5.501 - 6.000	315	79,163,745.60	7.33	5.853	358.9	0.5	359.4	5.661	75.66	79.86	654.7
6.001 - 6.500	498	121,273,556.13	11.23	6.339	358.8	0.3	359.0	5.804	78.31	81.59	635.5
6.501 - 7.000	1,301	302,637,980.02	28.03	6.804	357.4	0.4	357.8	6.029	79.70	82.27	626.8
7.001 - 7.500	935	201,643,053.60	18.68	7.293	358.9	0.2	359.2	6.241	82.43	84.91	614.1
7.501 - 8.000	900	178,064,269.31	16.49	7.780	359.1	0.2	359.3	6.433	84.32	85.75	610.0
8.001 - 8.500	478	81,747,923.43	7.57	8.279	358.6	0.2	358.8	6.666	85.16	86.19	599.0
8.501 - 9.000	340	51,128,674.36	4.74	8.750	356.0	0.2	356.2	6.875	83.00	85.05	601.0
9.001 - 9.500	240	24,492,550.79	2.27	9.299	342.0	0.4	342.3	7.039	73.17	85.21	589.3
9.501 - 10.000	227	15,686,413.50	1.45	9.815	296.0	0.2	296.2	7.017	47.26	89.34	610.9
10.001 - 10.500	176	10,314,174.11	0.96	10.323	267.6	0.1	267.7	6.984	34.07	94.92	611.7
10.501 - 11.000	86	5,012,070.60	0.46	10.708	265.9	0.2	266.1	6.990	33.49	92.80	593.1
11.001 - 11.500	16	897,585.01	0.08	11.165	254.5	0.1	254.6	6.990	26.14	96.39	587.3
11.501 - 12.000	2	84,800.00	0.01	11.830	360.0	0.0	360.0	6.990	60.41	60.41	561.5
12.001 - 12.500	2	80,650.00	0.01	12.448	360.0	0.0	360.0	6.990	72.14	72.14	592.7
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

Min.: 4.900
Max: 12.500
NZWA: 7.285

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4. Rate (Arm)

Rate (Arm)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.01	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	26	7,265,471.19	0.82	5.444	359.7	0.3	360.0	5.653	76.45	79.51	683.0
5.501 - 6.000	310	77,797,845.60	8.79	5.851	358.9	0.5	359.3	5.661	76.00	80.16	653.9
6.001 - 6.500	424	104,737,447.90	11.83	6.332	359.6	0.2	359.8	5.804	79.42	82.96	627.1
6.501 - 7.000	882	213,199,782.74	24.09	6.820	359.8	0.2	360.0	6.029	82.49	85.97	621.3
7.001 - 7.500	804	176,148,073.66	19.90	7.295	359.8	0.2	360.0	6.241	82.85	85.60	612.2
7.501 - 8.000	779	156,694,302.42	17.70	7.779	359.6	0.2	359.8	6.433	84.79	86.21	609.7
8.001 - 8.500	431	75,375,974.10	8.52	8.278	359.4	0.2	359.6	6.666	85.48	86.42	597.9
8.501 - 9.000	272	44,606,466.97	5.04	8.744	359.7	0.3	360.0	6.875	84.80	85.25	599.0
9.001 - 9.500	157	19,556,434.37	2.21	9.283	359.6	0.4	360.0	7.039	81.70	82.93	573.9
9.501 - 10.000	59	6,620,258.02	0.75	9.757	359.8	0.2	360.0	7.017	76.51	77.74	565.4
10.001 - 10.500	25	1,991,793.89	0.23	10.243	359.9	0.1	360.0	6.984	77.68	78.85	553.3
10.501 - 11.000	11	897,204.99	0.10	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.001 - 11.500	2	74,187.48	0.01	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.00	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 4.900
Max: 12.500
NZWA: 7.240

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5. Rate (Fix)

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	5	1,365,900.00	0.70	5.946	359.3	0.7	360.0	0.000	56.05	62.54	703.8
6.001 - 6.500	74	16,536,108.23	8.50	6.381	353.6	0.7	354.3	0.000	71.29	72.89	688.2
6.501 - 7.000	419	89,438,197.28	46.00	6.765	351.6	0.8	352.4	0.000	73.06	73.46	639.9
7.001 - 7.500	131	25,494,979.94	13.11	7.278	352.8	0.5	353.3	0.000	79.52	80.13	627.3
7.501 - 8.000	121	21,369,966.89	10.99	7.782	355.1	0.3	355.4	0.000	80.87	82.41	612.7
8.001 - 8.500	47	6,371,949.33	3.28	8.291	349.4	0.2	349.5	0.000	81.36	83.41	611.6
8.501 - 9.000	68	6,522,207.39	3.35	8.787	330.3	0.2	330.5	0.000	70.68	83.68	614.6
9.001 - 9.500	83	4,936,116.42	2.54	9.361	272.2	0.2	272.3	0.000	39.41	94.25	650.5
9.501 - 10.000	168	9,066,155.48	4.66	9.857	249.4	0.2	249.5	0.000	25.89	97.80	644.1
10.001 - 10.500	151	8,322,380.22	4.28	10.342	245.5	0.1	245.6	0.000	23.63	98.77	625.7
10.501 - 11.000	75	4,114,865.61	2.12	10.709	245.4	0.2	245.7	0.000	25.51	97.75	603.8
11.001 - 11.500	14	823,397.53	0.42	11.135	245.1	0.0	245.1	0.000	22.56	99.15	594.0
11.501 - 12.000	1	40,000.00	0.02	11.650	360.0	0.0	360.0	0.000	38.46	38.46	590.0
12.001 - 12.500	1	42,250.00	0.02	12.400	360.0	0.0	360.0	0.000	65.00	65.00	647.0
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

Min.: 5.850
Max: 12.400
NZWA: 7.491

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6. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	1,358	194,444,474.32	18.01	7.491	337.6	0.6	338.1	0.000	68.29	79.22	636.9
Adjustable	4,185	885,178,443.33	81.99	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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7. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	N
2/28 ARM (Libor)	2,911	630,709,103.12	58.42	7.244	359.7	0.2	360.0	6.241	82.24	85.13	
3/27 ARM (Libor)	1,225	243,996,871.11	22.60	7.259	359.8	0.2	360.0	6.148	82.55	84.44	
Fixed Rate	1,358	194,444,474.32	18.01	7.491	337.6	0.6	338.1	0.000	68.29	79.22	
5/25 ARM (Libor)	47	10,036,469.10	0.93	6.519	357.0	0.2	357.3	5.828	77.11	77.59	
3 YR FIXED/15YR ARM (Libor)	1	284,000.00	0.03	5.890	180.0	0.0	180.0	5.500	80.00	80.00	
2 YR FIXED/15YR ARM (Libor)	1	152,000.00	0.01	8.300	180.0	0.0	180.0	6.250	95.00	95.00	
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	

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8. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 192	71	6,434,238.05	0.60	7.575	179.5	0.5	180.0	6.004	62.46	73.37	624.4
217 - 240	462	26,827,361.31	2.48	9.751	239.8	0.2	240.0	6.000	24.94	96.99	642.4
337 - 360	5,010	1,046,361,318.29	96.92	7.220	359.7	0.3	360.0	6.211	81.26	83.57	619.7
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

Min.: 180.0
Max.: 360.0
NZWA: 355.9

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	71	6,434,238.05	0.60	7.575	179.5	0.5	180.0	6.004	62.46	73.37	624.4
229 - 240	462	26,827,361.31	2.48	9.751	239.8	0.2	240.0	6.000	24.94	96.99	642.4
349 - 360	5,010	1,046,361,318.29	96.92	7.220	359.7	0.3	360.0	6.211	81.26	83.57	619.7
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

Min.: 173.0

Max: 360.0
NZWA: 355.7

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10. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	4,230	815,224,563.45	75.51	7.352	356.1	0.0	356.1	6.225	80.31	84.79	618.4
1 - 24	1,313	264,398,354.20	24.49	7.078	354.4	1.2	355.6	6.151	78.01	80.91	626.2
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

Min.: 0.0
Max: 8.0
WA: 0.3

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	5,543	1,079,622,917.65	100.00	7.285	355.7	0.3	355.9	6.211	79.75	83.84	620.3
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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12. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2019	71	6,434,238.05	0.60	7.575	179.5	0.5	180.0	6.004	62.46	73.37	624.4
2024	462	26,827,361.31	2.48	9.751	239.8	0.2	240.0	6.000	24.94	96.99	642.4
2034	5,010	1,046,361,318.29	96.92	7.220	359.7	0.3	360.0	6.211	81.26	83.57	619.7
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	5,082	1,054,632,415.33	97.69	7.219	358.5	0.3	358.7	6.211	81.17	83.46	619.8
2nd Lien	461	24,990,502.32	2.31	10.068	237.8	0.1	237.9	0.000	19.88	99.86	644.3
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fully Amortizing	5,543	1,079,622,917.65	100.00	7.285	355.7	0.3	355.9	6.211	79.75	83.84	620.3
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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15. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	4,754	860,599,210.44	79.71	7.363	354.6	0.3	354.9	6.117	78.08	81.47	608.2
Y	789	219,023,707.21	20.29	6.978	359.7	0.3	360.0	6.518	86.30	93.14	667.9
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	3	494,099.54	0.05	7.332	359.7	0.3	360.0	6.906	72.16	72.16	657.8
0.001 - 5.000	4	989,700.00	0.09	7.341	352.5	0.0	352.5	5.753	80.49	90.45	631.4
5.001 - 10.000	19	3,316,458.20	0.31	7.519	359.8	0.2	360.0	6.306	81.33	81.33	632.2

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10.001 - 15.000	38	6,433,176.75	0.60	7.507	356.5	0.2	356.7	6.270	79.42	83.10	626.4
15.001 - 20.000	129	19,829,203.69	1.84	7.419	358.6	0.3	358.9	6.291	76.33	77.16	616.0
20.001 - 25.000	227	34,958,076.45	3.24	7.367	354.0	0.3	354.3	6.304	75.73	78.09	620.4
25.001 - 30.000	372	61,085,003.72	5.66	7.381	355.3	0.3	355.6	6.246	78.93	80.76	614.4
30.001 - 35.000	608	105,062,031.85	9.73	7.272	356.1	0.3	356.3	6.225	78.44	81.98	625.8
35.001 - 40.000	893	178,048,608.99	16.49	7.275	357.4	0.3	357.7	6.250	80.58	83.33	622.2
40.001 - 45.000	1,232	246,220,956.49	22.81	7.321	355.6	0.3	355.9	6.238	80.72	85.31	625.3
45.001 - 50.000	1,639	338,075,247.51	31.31	7.256	354.5	0.3	354.8	6.194	80.01	85.66	620.8
50.001 - 55.000	379	85,110,354.46	7.88	7.173	356.4	0.3	356.7	6.010	78.80	81.97	597.5
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

Min: 0.000
Max: 54.944
NZWA: 40.862

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17. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
491 - 500	12	1,751,118.10	0.16	8.861	359.8	0.2	360.0	6.603	76.59	78.08	500.0
501 - 510	146	25,459,344.99	2.36	8.232	359.7	0.3	360.0	6.203	75.21	75.48	506.1
511 - 520	184	31,758,585.70	2.94	8.032	359.7	0.3	360.0	6.094	75.18	75.61	515.3
521 - 530	178	30,663,276.16	2.84	7.927	359.2	0.3	359.5	6.012	77.04	77.26	525.5
531 - 540	233	43,033,168.94	3.99	7.626	358.6	0.3	358.9	5.780	75.37	75.98	535.4

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541 - 550	241	45,153,627.69	4.18	7.523	358.7	0.3	358.9	6.092	77.06	77.50	545.6
551 - 560	239	41,474,433.19	3.84	7.510	358.3	0.2	358.5	6.093	76.52	77.09	555.2
561 - 570	237	43,549,612.96	4.03	7.288	357.8	0.3	358.0	6.132	76.54	76.94	565.4
571 - 580	258	47,815,994.65	4.43	7.330	358.7	0.2	358.9	6.099	77.62	78.57	575.9
581 - 590	280	51,180,167.31	4.74	7.263	354.1	0.3	354.4	6.140	74.85	80.53	585.7
591 - 600	304	54,158,863.11	5.02	7.389	354.9	0.3	355.2	6.079	77.18	82.62	595.9
601 - 610	330	64,818,094.62	6.00	7.155	353.9	0.2	354.1	6.103	77.88	83.21	605.4
611 - 620	318	60,222,819.43	5.58	7.183	354.1	0.3	354.4	6.156	79.04	84.52	615.2
621 - 630	316	61,569,110.37	5.70	7.026	352.7	0.3	352.9	6.156	78.28	85.06	625.4
631 - 640	328	61,881,669.57	5.73	7.009	355.1	0.3	355.4	6.191	79.06	84.01	635.4
641 - 650	331	63,560,899.79	5.89	7.109	351.6	0.4	352.0	6.291	80.37	88.48	645.2
651 - 660	271	60,365,000.65	5.59	7.137	355.6	0.3	355.9	6.414	83.18	87.34	655.6
661 - 670	263	56,202,260.28	5.21	7.158	351.8	0.3	352.1	6.427	81.40	88.52	665.3
671 - 680	215	41,682,293.08	3.86	7.133	355.7	0.3	356.0	6.430	82.96	88.37	675.4
681 - 690	182	40,263,798.89	3.73	7.258	354.3	0.3	354.6	6.499	84.51	89.87	685.1
691 - 700	164	38,539,887.11	3.57	7.161	356.0	0.3	356.3	6.441	85.65	90.40	695.4
701 - 710	121	26,132,397.82	2.42	7.012	355.8	0.3	356.0	6.351	86.08	90.20	704.8
711 - 720	88	17,680,332.95	1.64	7.189	355.4	0.2	355.6	6.442	87.04	91.68	715.7
721 - 730	84	18,747,615.57	1.74	7.002	357.0	0.3	357.3	6.349	87.76	92.04	725.6
731 - 740	62	14,560,177.90	1.35	6.997	357.5	0.4	357.9	6.363	87.03	90.83	734.6
741 - 750	54	13,381,878.13	1.24	7.344	356.7	0.3	357.0	6.549	88.75	94.51	745.5
751 - 760	39	11,661,849.32	1.08	6.855	357.8	0.4	358.3	6.414	85.25	87.05	755.8
761 - 770	28	5,442,559.97	0.50	7.076	356.3	0.2	356.6	6.305	85.07	90.06	765.5
771 - 780	13	2,522,095.00	0.23	7.199	359.7	0.3	360.0	6.467	92.60	95.48	774.8
781 - 790	15	2,852,134.40	0.26	7.482	357.3	0.4	357.7	6.546	90.50	93.58	786.1

791 - 800	9	1,537,850.00	0.14	6.472	354.4	0.6	355.0	5.830	81.29	87.95	793.8
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

Nzmin.: 500
Max.: 799
NZWA.: 620

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80/	3	518,077.07	0.05	6.700	353.7	6.3	360.0	6.999	80.00	100.00	648.5
80/20	949	132,250,386.81	12.25	7.439	336.6	0.2	336.8	6.309	68.63	99.86	646.6
A	118	23,191,611.43	2.15	7.293	359.4	0.1	359.5	5.447	76.53	76.74	544.9
A S	2	285,016.83	0.03	7.021	354.9	5.1	360.0	7.450	75.06	75.06	678.3
A SA	368	74,043,810.11	6.86	7.115	357.0	0.3	357.2	6.353	78.72	78.79	592.1
AA	130	33,831,237.27	3.13	6.941	359.1	0.3	359.4	6.594	81.22	81.26	630.5
AAA	846	215,183,865.32	19.93	7.167	359.2	0.3	359.5	6.579	90.46	90.78	688.2
A-	112	20,132,406.32	1.86	7.656	359.3	0.3	359.6	5.736	76.94	76.98	542.1
A- MO	29	3,857,938.41	0.36	7.854	357.9	0.2	358.1	6.049	72.83	72.83	543.6
A- SA	122	24,379,640.06	2.26	7.419	358.9	0.2	359.2	6.683	77.59	77.65	585.2
A+	359	67,611,789.98	6.26	7.215	358.7	0.4	359.0	5.391	77.78	78.41	561.5

A+ MO	28	5,006,354.98	0.46	7.499	359.7	0.3	360.0	5.925	73.51	73.51	578.6
A+ SA	1,541	327,552,249.69	30.34	6.957	357.3	0.3	357.6	5.932	80.72	80.94	632.5
B	141	20,503,472.90	1.90	8.485	359.6	0.4	360.0	6.425	75.27	75.76	529.3
B S	2	342,436.61	0.03	8.186	355.9	4.1	360.0	8.000	72.86	72.86	563.9
B SA	48	10,418,882.53	0.97	7.651	358.0	0.2	358.2	6.818	75.17	75.45	574.7
B.U.	1	157,500.00	0.01	8.750	360.0	0.0	360.0	6.990	70.00	70.00	529.0
B+	440	71,206,026.31	6.60	8.176	359.5	0.3	359.8	6.180	77.22	77.92	527.8
B+ SA	156	26,777,696.10	2.48	7.492	358.6	0.2	358.7	6.758	75.86	76.41	581.6
C	29	4,195,020.44	0.39	9.673	359.7	0.3	360.0	6.976	60.01	60.01	538.8
C SA	1	100,750.00	0.01	8.650	360.0	0.0	360.0	6.990	65.00	65.00	575.0
C+	52	7,638,913.09	0.71	8.851	359.8	0.2	360.0	6.645	65.96	66.17	527.6
C+ SA	66	10,437,835.39	0.97	8.015	359.9	0.1	360.0	7.018	67.07	67.07	560.5
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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19. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	1,388	253,694,542.12	23.50	7.758	355.4	0.2	355.6	6.306	81.07	84.96	619.6
0.001 - 1.000	168	42,709,632.63	3.96	7.365	356.7	0.3	357.0	6.641	78.56	81.00	633.0
1.001 - 2.000	2,429	517,852,352.00	47.97	7.132	359.4	0.2	359.6	6.181	81.89	85.11	614.1
2.001 - 3.000	1,558	265,366,390.90	24.58	7.120	348.5	0.4	349.0	6.060	74.50	80.74	631.2

Total:	5,543	1,079,622,917.65	100.00	7.285	355.7	0.3	355.9	6.211	79.75	83.84	620.3

WA: 1.736
NZWA: 2.269

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	2,340	514,492,391.35	100.00	7.371	359.2	0.3	359.4	6.224	90.59	90.77	633.7
Total:	**2,340**	**514,492,391.35**	**100.00**	**7.371**	**359.2**	**0.3**	**359.4**	**6.224**	**90.59**	**90.77**	**633.7**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	2,340	514,492,391.35	100.00	7.371	359.2	0.3	359.4	6.224	90.59	90.77	633.7
Total:	**2,340**	**514,492,391.35**	**100.00**	**7.371**	**359.2**	**0.3**	**359.4**	**6.224**	**90.59**	**90.77**	**633.7**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	695	109,754,474.33	21.33	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Y	1,645	404,737,917.02	78.67	7.274	359.1	0.2	359.3	6.210	90.65	90.76	643.0
Total:	**2,340**	**514,492,391.35**	**100.00**	**7.371**	**359.2**	**0.3**	**359.4**	**6.224**	**90.59**	**90.77**	**633.7**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV
00-None	695	109,754,474.33	21.33	7.730	359.4	0.3	359.7	6.271	90.37	90.83
6- Mortgage Guaranty Insurance Corp.	1,645	404,737,917.02	78.67	7.274	359.1	0.2	359.3	6.210	90.65	90.76
Total:	**2,340**	**514,492,391.35**	**100.00**	**7.371**	**359.2**	**0.3**	**359.4**	**6.224**	**90.59**	**90.77**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
10.01 - 15.00	11	577,452.11	0.05	9.762	213.5	0.2	213.7	0.000	15.00	95.00	640.6
15.01 - 20.00	451	24,638,050.21	2.28	10.053	239.7	0.1	239.9	6.127	19.95	99.02	643.3
20.01 - 25.00	10	939,537.92	0.09	7.140	356.8	0.7	357.4	5.511	22.63	24.34	593.1
25.01 - 30.00	13	1,009,659.83	0.09	7.167	338.3	0.7	339.0	6.220	28.05	29.48	628.7
30.01 - 35.00	19	2,102,651.52	0.19	7.079	358.3	0.5	358.9	5.741	32.90	33.54	583.0
35.01 - 40.00	30	4,844,271.31	0.45	6.919	353.5	0.8	354.3	6.248	37.01	38.14	630.2
40.01 - 45.00	37	5,274,273.12	0.49	6.922	351.1	0.6	351.7	6.031	42.92	43.21	601.2
45.01 - 50.00	86	13,218,909.31	1.22	6.909	356.7	0.4	357.1	5.855	47.98	48.71	588.8
50.01 - 55.00	107	18,196,489.83	1.69	6.811	351.6	0.5	352.1	5.797	52.81	53.10	602.3
55.01 - 60.00	149	25,441,827.98	2.36	6.916	354.5	0.5	354.9	6.174	57.82	58.04	590.9
60.01 - 65.00	257	46,605,443.33	4.32	7.208	355.9	0.3	356.2	6.167	63.65	63.69	580.2
65.01 - 70.00	290	65,146,750.37	6.03	6.937	358.1	0.3	358.5	6.062	68.75	68.97	595.9
70.01 - 75.00	419	87,290,587.46	8.09	7.171	359.0	0.3	359.4	6.209	73.97	74.27	590.3
75.01 - 80.00	1,324	269,844,622.00	24.99	7.099	358.7	0.3	358.9	6.261	79.67	88.02	621.4
80.01 - 85.00	786	160,878,928.88	14.90	7.459	359.1	0.3	359.4	6.225	84.49	84.90	597.1
85.01 - 90.00	765	171,499,337.70	15.89	7.126	359.0	0.3	359.3	6.091	89.58	89.72	629.6
90.01 - 95.00	442	103,112,402.31	9.55	7.261	359.0	0.3	359.3	6.074	94.65	94.69	649.0
95.01 - 100.00	347	79,001,722.46	7.32	7.869	359.8	0.2	360.0	6.667	99.90	99.90	696.8
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

NZMin.: 15.00
Max: 100.00
NZWA: 79.75

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25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.03	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	9	919,537.92	0.09	7.080	359.3	0.7	360.0	5.511	22.69	22.69	591.5
25.01 - 30.00	12	989,659.83	0.09	7.110	340.2	0.7	341.0	6.220	28.06	28.06	628.0
30.01 - 35.00	18	2,082,651.52	0.19	7.044	359.5	0.5	360.0	5.741	32.90	32.90	582.6
35.01 - 40.00	30	4,844,271.31	0.45	6.919	353.5	0.8	354.3	6.248	37.01	38.14	630.2
40.01 - 45.00	37	5,274,273.12	0.49	6.922	351.1	0.6	351.7	6.031	42.92	43.21	601.2
45.01 - 50.00	86	13,218,909.31	1.22	6.909	356.7	0.4	357.1	5.855	47.98	48.71	588.8
50.01 - 55.00	107	18,196,489.83	1.69	6.811	351.6	0.5	352.1	5.797	52.81	53.10	602.3
55.01 - 60.00	149	25,441,827.98	2.36	6.916	354.5	0.5	354.9	6.174	57.82	58.04	590.9
60.01 - 65.00	257	46,605,443.33	4.32	7.208	355.9	0.3	356.2	6.167	63.65	63.69	580.2
65.01 - 70.00	290	65,146,750.37	6.03	6.937	358.1	0.3	358.5	6.062	68.75	68.97	595.9
70.01 - 75.00	419	87,290,587.46	8.09	7.171	359.0	0.3	359.4	6.209	73.97	74.27	590.3
75.01 - 80.00	1,324	269,844,622.00	24.99	7.099	358.7	0.3	358.9	6.261	79.67	88.02	621.4
80.01 - 85.00	786	160,878,928.88	14.90	7.459	359.1	0.3	359.4	6.225	84.49	84.90	597.1
85.01 - 90.00	765	171,499,337.70	15.89	7.126	359.0	0.3	359.3	6.091	89.58	89.72	629.6
90.01 - 95.00	453	103,689,854.42	9.60	7.275	358.2	0.3	358.5	6.074	94.21	94.69	648.9
95.01 - 100.00	797	103,414,772.67	9.58	8.390	331.1	0.2	331.3	6.667	81.04	99.92	684.5
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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Min.: 15.04
Max: 100.00
WA: 81.60

*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.03	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	9	919,537.92	0.09	7.080	359.3	0.7	360.0	5.511	22.69	22.69	591.5
25.01 - 30.00	12	989,659.83	0.09	7.110	340.2	0.7	341.0	6.220	28.06	28.06	628.0
30.01 - 35.00	18	2,082,651.52	0.19	7.044	359.5	0.5	360.0	5.741	32.90	32.90	582.6
35.01 - 40.00	30	4,844,271.31	0.45	6.919	353.5	0.8	354.3	6.248	37.01	38.14	630.2
40.01 - 45.00	37	5,274,273.12	0.49	6.922	351.1	0.6	351.7	6.031	42.92	43.21	601.2
45.01 - 50.00	86	13,218,909.31	1.22	6.909	356.7	0.4	357.1	5.855	47.98	48.71	588.8
50.01 - 55.00	107	18,275,802.93	1.69	6.807	350.5	0.5	351.0	5.800	52.84	53.13	603.2
55.01 - 60.00	149	25,362,514.88	2.35	6.919	355.3	0.4	355.7	6.170	57.82	58.03	590.1
60.01 - 65.00	258	46,775,277.31	4.33	7.204	355.9	0.3	356.2	6.157	63.66	63.69	580.1
65.01 - 70.00	289	64,976,916.39	6.02	6.939	358.1	0.3	358.4	6.069	68.76	68.98	596.0
70.01 - 75.00	419	87,290,587.46	8.09	7.171	359.0	0.3	359.4	6.209	73.97	74.27	590.3
75.01 - 80.00	1,323	269,631,622.00	24.97	7.099	358.7	0.3	358.9	6.262	79.67	88.02	621.5

80.01 - 85.00	787	161,091,928.88	14.92	7.459	359.1	0.3	359.4	6.223	84.49	84.89	597.0
85.01 - 90.00	766	171,594,337.70	15.89	7.126	359.0	0.3	359.3	6.090	89.59	89.73	629.6
90.01 - 95.00	452	103,594,854.42	9.60	7.275	358.2	0.3	358.5	6.075	94.21	94.69	649.0
95.01 - 100.00	797	103,414,772.67	9.58	8.390	331.1	0.2	331.3	6.667	81.04	99.92	684.5
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

NZMin.: 15.04
Max: 100.00
NZWA: 81.58

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	4,111	783,958,091.93	72.61	7.278	355.4	0.3	355.7	6.199	79.21	83.34	615.4
2-4 Family	449	105,347,493.38	9.76	7.321	357.4	0.2	357.6	6.269	80.96	82.99	638.6
PUD	499	105,233,234.51	9.75	7.329	355.8	0.3	356.0	6.262	81.55	86.77	625.8
Condo	484	85,084,097.83	7.88	7.253	355.6	0.3	355.9	6.182	80.96	85.90	636.3
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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28. Loan Purpose

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Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Cash Out Refinance	3,143	630,627,163.40	58.41	7.172	357.1	0.3	357.4	6.137	77.39	78.56	603.3
Purchase	2,044	379,950,107.89	35.19	7.455	353.0	0.2	353.2	6.325	83.27	92.74	652.3
Rate/Term Refinance	356	69,045,646.36	6.40	7.380	356.7	0.4	357.1	6.191	81.91	83.07	599.7
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	5,032	993,972,240.18	92.07	7.255	355.4	0.3	355.7	6.194	79.73	84.15	618.4
Investment	463	75,404,486.15	6.98	7.726	358.0	0.2	358.1	6.450	79.95	80.27	643.4
Second Home	48	10,246,191.32	0.95	6.974	359.7	0.3	360.0	6.024	79.63	79.63	638.6
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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30. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

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Full	3,614	670,968,256.71	62.15	7.185	355.3	0.3	355.7	6.023	79.65	83.91	608.9
Stated	1,731	366,415,813.28	33.94	7.483	356.6	0.2	356.8	6.517	79.83	83.14	639.2
Limited	195	41,744,748.12	3.87	7.167	352.6	0.3	352.9	6.215	80.69	88.97	638.4
No Ratio	3	494,099.54	0.05	7.332	359.7	0.3	360.0	6.906	72.16	72.16	657.8
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	1,658	391,039,709.78	36.22	7.038	355.1	0.3	355.4	6.113	77.50	81.77	621.5
CA-N	540	139,491,489.51	12.92	7.082	355.5	0.3	355.8	6.257	80.01	85.50	626.6
IL	397	69,251,875.72	6.41	7.677	357.7	0.2	357.8	6.024	84.63	86.51	620.6
NY	258	68,900,820.19	6.38	7.300	358.0	0.2	358.2	6.251	80.10	81.37	623.3
HI	187	49,946,953.44	4.63	6.978	355.1	0.4	355.5	5.953	76.66	81.90	638.7
MN	248	41,897,301.75	3.88	7.291	356.0	0.1	356.1	6.355	83.99	89.44	635.5
FL	278	38,095,673.60	3.53	7.529	354.3	0.3	354.5	6.270	79.91	84.20	608.3
NV	163	33,371,089.35	3.09	7.316	356.4	0.3	356.6	6.223	80.25	83.19	621.3
NJ	141	29,028,732.40	2.69	7.579	358.6	0.5	359.1	6.263	79.99	81.18	605.4
TX	214	20,406,798.82	1.89	8.251	355.5	0.2	355.7	6.610	82.23	85.70	608.0
AZ	155	20,226,130.74	1.87	7.250	353.5	0.3	353.8	6.371	83.28	89.09	634.2
MD	109	20,194,767.34	1.87	7.819	357.9	0.2	358.1	6.416	81.67	84.12	590.6

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MI	188	20,048,448.71	1.86	7.871	352.9	0.2	353.1	6.432	82.11	87.48	601.9
WA	96	17,885,495.21	1.66	7.429	356.1	0.4	356.5	6.212	83.83	87.54	617.2
UT	141	16,180,479.73	1.50	7.752	352.2	0.3	352.5	6.600	83.58	93.82	638.7
CT	67	11,489,922.72	1.06	7.494	358.0	0.3	358.3	6.284	78.99	80.98	602.7
CO	77	11,062,431.65	1.02	7.451	351.3	0.3	351.6	6.313	80.55	91.21	617.2
DC	51	9,844,614.89	0.91	7.456	357.1	0.2	357.2	6.221	71.74	71.74	584.9
VA	48	9,063,115.62	0.84	7.405	358.0	0.3	358.3	6.197	80.42	82.69	596.0
WI	79	8,237,560.55	0.76	8.226	355.8	0.1	355.9	6.521	84.08	87.97	604.6
MO	93	7,848,729.01	0.73	8.084	357.5	0.2	357.7	6.612	83.99	87.94	605.9
MA	33	7,722,143.51	0.72	7.642	358.3	0.1	358.4	6.298	83.06	85.14	610.5
OR	52	7,146,989.16	0.66	7.317	352.2	0.4	352.6	6.396	78.67	91.03	634.2
PA	59	7,122,413.62	0.66	7.848	353.8	0.5	354.3	6.326	81.83	84.30	609.3
RI	19	3,524,292.71	0.33	7.616	357.2	0.3	357.5	6.616	76.16	78.36	630.6
NM	24	2,887,486.45	0.27	7.892	347.2	2.8	350.0	6.294	75.38	79.65	572.0
OH	36	2,674,499.23	0.25	8.225	351.8	0.1	351.9	6.445	82.71	84.24	596.0
AK	11	2,043,883.28	0.19	7.323	359.6	0.4	360.0	5.757	87.52	87.52	605.5
IN	16	1,490,004.08	0.14	8.218	359.6	0.4	360.0	6.648	91.68	92.01	643.8
MS	7	1,380,893.85	0.13	7.281	359.9	0.1	360.0	5.765	75.32	75.81	573.6
Other	98	10,118,171.03	0.94	7.913	354.4	0.3	354.6	6.234	84.15	86.91	598.8
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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32. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
92503	22	5,333,196.51	0.49	7.079	356.5	0.2	356.8	6.182	77.88	82.20	612.8
92376	25	4,932,330.15	0.46	7.201	351.6	0.3	351.8	6.106	80.46	84.54	613.2
92345	30	4,500,179.15	0.42	6.923	354.4	0.4	354.8	6.170	78.09	84.20	618.1
90003	17	4,166,472.16	0.39	7.032	358.0	0.3	358.2	5.806	85.39	89.83	641.7
92571	23	4,076,907.54	0.38	6.984	351.4	0.2	351.6	5.847	77.29	83.13	616.3
92335	21	3,911,763.03	0.36	7.137	351.2	0.2	351.4	6.067	81.13	83.75	630.7
96706	20	3,906,294.53	0.36	7.026	351.5	0.1	351.6	5.553	82.67	93.90	633.9
92392	23	3,791,968.22	0.35	7.322	358.3	0.3	358.6	6.187	81.88	83.78	598.2
92336	14	3,717,918.00	0.34	7.301	353.7	0.0	353.7	6.142	77.38	85.82	602.7
90650	14	3,709,170.18	0.34	7.312	355.4	0.2	355.5	5.991	79.10	85.05	591.9
Other	5,334	1,037,576,718.18	96.11	7.292	355.7	0.3	356.0	6.218	79.74	83.77	620.5
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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33. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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34. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.01	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	26	7,265,471.19	0.82	5.444	359.7	0.3	360.0	5.653	76.45	79.51	683.0
5.501 - 6.000	310	77,797,845.60	8.79	5.851	358.9	0.5	359.3	5.661	76.00	80.16	653.9
6.001 - 6.500	424	104,737,447.90	11.83	6.332	359.6	0.2	359.8	5.804	79.42	82.96	627.1
6.501 - 7.000	882	213,199,782.74	24.09	6.820	359.8	0.2	360.0	6.029	82.49	85.97	621.3
7.001 - 7.500	804	176,148,073.66	19.90	7.295	359.8	0.2	360.0	6.241	82.85	85.60	612.2
7.501 - 8.000	779	156,694,302.42	17.70	7.779	359.6	0.2	359.8	6.433	84.79	86.21	609.7
8.001 - 8.500	431	75,375,974.10	8.52	8.278	359.4	0.2	359.6	6.666	85.48	86.42	597.9
8.501 - 9.000	272	44,606,466.97	5.04	8.744	359.7	0.3	360.0	6.875	84.80	85.25	599.0
9.001 - 9.500	157	19,556,434.37	2.21	9.283	359.6	0.4	360.0	7.039	81.70	82.93	573.9
9.501 - 10.000	59	6,620,258.02	0.75	9.757	359.8	0.2	360.0	7.017	76.51	77.74	565.4
10.001 - 10.500	25	1,991,793.89	0.23	10.243	359.9	0.1	360.0	6.984	77.68	78.85	553.3
10.501 - 11.000	11	897,204.99	0.10	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.001 - 11.500	2	74,187.48	0.01	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.00	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

NZWA: 7.240

Min.: 4.900
Max.: 12.500

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35. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
3.001 - 3.500	2	559,816.06	0.06	5.990	359.0	1.0	360.0	3.490	79.49	79.49	536.4
3.501 - 4.000	13	2,302,322.18	0.26	6.351	359.7	0.3	360.0	3.916	74.11	74.11	551.4
4.001 - 4.500	40	7,570,347.47	0.86	6.451	359.7	0.3	360.0	4.263	65.99	66.97	554.0
4.501 - 5.000	232	49,113,574.69	5.55	6.557	359.8	0.2	360.0	4.903	80.11	80.79	587.6
5.001 - 5.500	544	116,087,456.04	13.11	6.733	359.3	0.2	359.6	5.398	82.26	83.71	601.9
5.501 - 6.000	805	180,561,826.45	20.40	6.881	359.6	0.3	359.9	5.843	82.27	85.03	621.3
6.001 - 6.500	992	214,119,455.44	24.19	7.134	359.6	0.2	359.9	6.313	82.44	86.39	617.3
6.501 - 7.000	1,477	297,647,894.81	33.63	7.820	359.7	0.2	359.9	6.893	82.79	85.20	624.5
7.001 - 7.500	52	11,619,544.31	1.31	8.004	359.7	0.3	360.0	7.289	84.23	85.75	641.8
7.501 - 8.000	24	5,190,105.88	0.59	8.482	359.5	0.5	360.0	7.765	88.83	89.18	667.1
8.001 - 8.500	4	406,100.00	0.05	9.168	360.0	0.0	360.0	8.237	79.94	80.65	585.1
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

WA: 6.211
Min.: 3.490
Max.: 8.500

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36. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.50001 - 2.00000	4,180	884,124,828.06	99.88	7.241	359.6	0.2	359.9	6.211	82.27	84.86	616.7
2.50001 - 3.00000	5	1,053,615.27	0.12	6.691	359.6	0.4	360.0	5.509	75.53	75.53	635.6
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 2.000
Max.: 3.000
NZWA: 2.001

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37. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.50001 - 1.00000	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 1.000
Max.: 1.000
NZWA: 1.000

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38. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
7.001 - 7.500	1	114,000.00	0.01	7.400	360.0	0.0	360.0	5.150	69.09	69.09	552.0
11.501 - 12.000	1	130,000.00	0.01	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
12.001 - 12.500	26	7,265,471.19	0.82	5.444	359.7	0.3	360.0	5.653	76.45	79.51	683.0
12.501 - 13.000	310	77,797,845.60	8.79	5.851	358.9	0.5	359.3	5.661	76.00	80.16	653.9
13.001 - 13.500	424	104,737,447.90	11.83	6.332	359.6	0.2	359.8	5.804	79.42	82.96	627.1
13.501 - 14.000	882	213,199,782.74	24.09	6.820	359.8	0.2	360.0	6.029	82.49	85.97	621.3
14.001 - 14.500	803	176,034,073.66	19.89	7.295	359.8	0.2	360.0	6.242	82.86	85.61	612.3
14.501 - 15.000	779	156,694,302.42	17.70	7.779	359.6	0.2	359.8	6.433	84.79	86.21	609.7
15.001 - 15.500	431	75,375,974.10	8.52	8.278	359.4	0.2	359.6	6.666	85.48	86.42	597.9
15.501 - 16.000	272	44,606,466.97	5.04	8.744	359.7	0.3	360.0	6.875	84.80	85.25	599.0
16.001 - 16.500	157	19,556,434.37	2.21	9.283	359.6	0.4	360.0	7.039	81.70	82.93	573.9
16.501 - 17.000	59	6,620,258.02	0.75	9.757	359.8	0.2	360.0	7.017	76.51	77.74	565.4
17.001 - 17.500	25	1,991,793.89	0.23	10.243	359.9	0.1	360.0	6.984	77.68	78.85	553.3
17.501 - 18.000	11	897,204.99	0.10	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
18.001 - 18.500	2	74,187.48	0.01	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
18.501 - 19.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
19.001 - 19.500	1	38,400.00	0.00	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 7.400

Max.: 19.500
NZWA: 14.239

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39. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-02	2	296,965.58	0.03	8.107	352.0	8.0	360.0	6.022	60.90	60.90	536.0
2006-03	6	855,093.98	0.10	7.867	353.0	7.0	360.0	6.378	82.67	82.67	605.1
2006-04	1	123,954.43	0.01	7.350	354.0	6.0	360.0	6.999	80.00	100.00	649.0
2006-05	1	122,908.10	0.01	7.150	355.0	5.0	360.0	6.990	95.00	95.00	687.0
2006-06	1	416,883.77	0.05	6.200	356.0	4.0	360.0	5.000	90.00	90.00	582.0
2006-07	5	886,078.70	0.10	7.476	357.0	3.0	360.0	6.476	76.16	76.16	568.0
2006-08	9	1,908,667.07	0.22	6.145	358.0	2.0	360.0	5.577	80.44	84.90	622.8
2006-09	585	125,792,742.55	14.21	7.140	358.8	1.0	359.8	6.174	81.26	84.05	616.4
2006-10	2,288	496,618,300.94	56.10	7.276	359.9	0.0	359.9	6.260	82.48	85.37	615.1
2006-11	14	3,839,508.00	0.43	7.084	360.0	0.0	360.0	6.415	85.53	92.88	686.7
2007-02	1	161,234.18	0.02	9.350	352.0	8.0	360.0	6.990	90.00	90.00	597.0
2007-03	3	420,059.75	0.05	8.470	353.0	7.0	360.0	6.450	76.19	76.19	542.6
2007-05	2	349,463.13	0.04	7.622	355.0	5.0	360.0	6.831	76.26	76.26	553.0
2007-06	2	413,760.28	0.05	7.670	356.0	4.0	360.0	6.730	73.45	73.45	579.3
2007-07	2	347,702.50	0.04	7.429	357.0	3.0	360.0	5.927	83.76	83.76	560.1

2007-08	5	1,017,411.03	0.11	5.878	358.0	2.0	360.0	5.353	87.16	87.16	644.9
2007-09	186	40,592,501.24	4.59	7.062	359.0	1.0	360.0	6.121	81.28	83.25	627.1
2007-10	1,022	200,228,439.00	22.62	7.300	359.7	0.0	359.7	6.154	82.81	84.72	616.9
2007-11	3	750,300.00	0.08	6.883	360.0	0.0	360.0	5.875	83.93	83.93	566.3
2009-08	1	129,740.51	0.01	6.000	358.0	2.0	360.0	6.000	47.27	47.27	642.0
2009-09	10	2,076,433.59	0.23	6.302	359.0	1.0	360.0	5.894	76.80	76.80	662.0
2009-10	36	7,830,295.00	0.88	6.586	356.5	0.0	356.5	5.808	77.69	78.30	637.9
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	5,543	1,079,622,917.65	100.00	7.285	355.7	0.3	355.9	6.211	79.75	83.84	620.3
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83.84**	**620.3**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZV Combin L

OPTION ONE MORTGAGE	5,509	1,074,047,126.50	99.48	7.284	355.7	0.3	355.9	6.209	79.75	83
CHASE MANHATTAN BANK	28	4,847,117.63	0.45	7.494	354.4	5.6	360.0	6.451	79.53	81
WELLS FARGO HOME MORTGAGE	6	728,673.52	0.07	8.094	345.2	6.1	351.3	6.636	78.14	78
Total:	**5,543**	**1,079,622,917.65**	**100.00**	**7.285**	**355.7**	**0.3**	**355.9**	**6.211**	**79.75**	**83**

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Lehman Brothers
4,185 records
Balance: 885,178,443
SAIL 2004-BNC-2

Fixed

Selection Criteria: Fixed
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	122	4,825,694.22	0.55	8.941	359.9	0.1	360.0	6.622	76.91	78.39	588.7
50,000.01 - 100,000.00	540	41,433,328.15	4.68	7.929	359.8	0.2	360.0	6.366	78.55	81.32	593.5
100,000.01 - 150,000.00	783	98,573,388.24	11.14	7.479	359.7	0.3	360.0	6.174	80.68	84.00	603.5
150,000.01 - 200,000.00	830	144,669,807.27	16.34	7.348	359.2	0.3	359.5	6.171	80.77	82.98	603.7
200,000.01 - 250,000.00	610	136,713,663.44	15.44	7.267	359.8	0.2	360.0	6.206	81.59	83.93	612.1
250,000.01 - 300,000.00	447	122,925,009.90	13.89	7.127	359.4	0.2	359.6	6.158	82.81	85.56	616.5
300,000.01 - 350,000.00	327	105,921,976.33	11.97	6.981	359.7	0.3	360.0	6.068	82.80	85.55	621.2

350,000.01 - 400,000.00	207	77,628,076.54	8.77	7.167	359.8	0.2	360.0	6.237	84.57	87.52	623.6
400,000.01 - 450,000.00	157	66,689,358.91	7.53	7.112	359.8	0.2	360.0	6.338	85.61	88.27	639.3
450,000.01 - 500,000.00	92	44,324,693.32	5.01	6.916	359.8	0.2	360.0	6.264	83.91	85.93	638.2
500,000.01 - 550,000.00	33	17,396,052.01	1.97	7.256	359.8	0.2	360.0	6.565	85.95	88.28	656.6
550,000.01 - 600,000.00	16	9,163,092.93	1.04	7.126	359.7	0.3	360.0	6.451	86.25	89.71	659.0
600,000.01 - 650,000.00	6	3,761,602.09	0.42	6.886	359.8	0.2	360.0	6.624	83.17	83.17	656.5
650,000.01 - 700,000.00	6	4,081,199.99	0.46	6.198	359.8	0.2	360.0	6.184	79.32	80.15	660.3
700,000.01 - 750,000.00	4	2,889,500.00	0.33	6.660	360.0	0.0	360.0	6.000	76.23	76.23	627.4
750,000.01 - 800,000.00	2	1,516,999.99	0.17	6.871	359.5	0.5	360.0	6.448	78.82	78.82	584.7
800,000.01 - 850,000.00	2	1,700,000.00	0.19	6.845	360.0	0.0	360.0	6.245	73.76	73.76	624.5
950,000.01 - 1,000,000.00	1	965,000.00	0.11	6.740	360.0	0.0	360.0	6.750	74.23	74.23	658.0
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 19,537.79
Max: 965,000.00
Avg.: 211,512.17

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	122	4,825,694.22	0.55	8.941	359.9	0.1	360.0	6.622	76.91	78.39	588.7
50,001 - 100,000	539	41,338,328.15	4.67	7.931	359.8	0.2	360.0	6.369	78.52	81.29	593.4
100,001 - 150,000	783	98,518,546.85	11.13	7.482	359.7	0.3	360.0	6.174	80.73	84.05	603.5

150,001 - 200,000	831	144,819,648.66	16.36	7.346	359.2	0.3	359.5	6.170	80.75	82.95	603.6
200,001 - 250,000	610	136,713,663.44	15.44	7.267	359.8	0.2	360.0	6.206	81.59	83.93	612.1
250,001 - 300,000	446	122,625,135.00	13.85	7.128	359.4	0.2	359.6	6.159	82.79	85.55	616.4
300,001 - 350,000	328	106,221,851.23	12.00	6.980	359.7	0.3	360.0	6.068	82.82	85.56	621.3
350,001 - 400,000	207	77,628,076.54	8.77	7.167	359.8	0.2	360.0	6.237	84.57	87.52	623.6
400,001 - 450,000	157	66,689,358.91	7.53	7.112	359.8	0.2	360.0	6.338	85.61	88.27	639.3
450,001 - 500,000	92	44,324,693.32	5.01	6.916	359.8	0.2	360.0	6.264	83.91	85.93	638.2
500,001 - 550,000	33	17,396,052.01	1.97	7.256	359.8	0.2	360.0	6.565	85.95	88.28	656.6
550,001 - 600,000	16	9,163,092.93	1.04	7.126	359.7	0.3	360.0	6.451	86.25	89.71	659.0
600,001 - 650,000	6	3,761,602.09	0.42	6.886	359.8	0.2	360.0	6.624	83.17	83.17	656.5
650,001 - 700,000	6	4,081,199.99	0.46	6.198	359.8	0.2	360.0	6.184	79.32	80.15	660.3
700,001 - 750,000	4	2,889,500.00	0.33	6.660	360.0	0.0	360.0	6.000	76.23	76.23	627.4
750,001 - 800,000	2	1,516,999.99	0.17	6.871	359.5	0.5	360.0	6.448	78.82	78.82	584.7
800,001 - 850,000	2	1,700,000.00	0.19	6.845	360.0	0.0	360.0	6.245	73.76	73.76	624.5
950,001 - 1,000,000	1	965,000.00	0.11	6.740	360.0	0.0	360.0	6.750	74.23	74.23	658.0
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 19,550
Max: 965,000
Avg.: 211,543

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3. Rate

		Total							NZWA	NZWA	NZWA

Rate	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
4.501 - 5.000	1	130,000.00	0.01	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	26	7,265,471.19	0.82	5.444	359.7	0.3	360.0	5.653	76.45	79.51	683.0
5.501 - 6.000	310	77,797,845.60	8.79	5.851	358.9	0.5	359.3	5.661	76.00	80.16	653.9
6.001 - 6.500	424	104,737,447.90	11.83	6.332	359.6	0.2	359.8	5.804	79.42	82.96	627.1
6.501 - 7.000	882	213,199,782.74	24.09	6.820	359.8	0.2	360.0	6.029	82.49	85.97	621.3
7.001 - 7.500	804	176,148,073.66	19.90	7.295	359.8	0.2	360.0	6.241	82.85	85.60	612.2
7.501 - 8.000	779	156,694,302.42	17.70	7.779	359.6	0.2	359.8	6.433	84.79	86.21	609.7
8.001 - 8.500	431	75,375,974.10	8.52	8.278	359.4	0.2	359.6	6.666	85.48	86.42	597.9
8.501 - 9.000	272	44,606,466.97	5.04	8.744	359.7	0.3	360.0	6.875	84.80	85.25	599.0
9.001 - 9.500	157	19,556,434.37	2.21	9.283	359.6	0.4	360.0	7.039	81.70	82.93	573.9
9.501 - 10.000	59	6,620,258.02	0.75	9.757	359.8	0.2	360.0	7.017	76.51	77.74	565.4
10.001 - 10.500	25	1,991,793.89	0.23	10.243	359.9	0.1	360.0	6.984	77.68	78.85	553.3
10.501 - 11.000	11	897,204.99	0.10	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.001 - 11.500	2	74,187.48	0.01	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.00	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 4.900
Max: 12.500
NZWA: 7.240

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4. Rate (Arm)

Rate (Arm)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.01	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	26	7,265,471.19	0.82	5.444	359.7	0.3	360.0	5.653	76.45	79.51	683.0
5.501 - 6.000	310	77,797,845.60	8.79	5.851	358.9	0.5	359.3	5.661	76.00	80.16	653.9
6.001 - 6.500	424	104,737,447.90	11.83	6.332	359.6	0.2	359.8	5.804	79.42	82.96	627.1
6.501 - 7.000	882	213,199,782.74	24.09	6.820	359.8	0.2	360.0	6.029	82.49	85.97	621.3
7.001 - 7.500	804	176,148,073.66	19.90	7.295	359.8	0.2	360.0	6.241	82.85	85.60	612.2
7.501 - 8.000	779	156,694,302.42	17.70	7.779	359.6	0.2	359.8	6.433	84.79	86.21	609.7
8.001 - 8.500	431	75,375,974.10	8.52	8.278	359.4	0.2	359.6	6.666	85.48	86.42	597.9
8.501 - 9.000	272	44,606,466.97	5.04	8.744	359.7	0.3	360.0	6.875	84.80	85.25	599.0
9.001 - 9.500	157	19,556,434.37	2.21	9.283	359.6	0.4	360.0	7.039	81.70	82.93	573.9
9.501 - 10.000	59	6,620,258.02	0.75	9.757	359.8	0.2	360.0	7.017	76.51	77.74	565.4
10.001 - 10.500	25	1,991,793.89	0.23	10.243	359.9	0.1	360.0	6.984	77.68	78.85	553.3
10.501 - 11.000	11	897,204.99	0.10	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.001 - 11.500	2	74,187.48	0.01	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.00	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 4.900
Max: 12.500
NZWA: 7.240

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5. Rate (Fix)

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6. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Adjustable	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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7. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZ
2/28 ARM (Libor)	2,911	630,709,103.12	71.25	7.244	359.7	0.2	360.0	6.241	82.24	85.13	6
3/27 ARM (Libor)	1,225	243,996,871.11	27.56	7.259	359.8	0.2	360.0	6.148	82.55	84.44	6
5/25 ARM (Libor)	47	10,036,469.10	1.13	6.519	357.0	0.2	357.3	5.828	77.11	77.59	6
3 YR FIXED/15YR ARM (Libor)	1	284,000.00	0.03	5.890	180.0	0.0	180.0	5.500	80.00	80.00	6
2 YR FIXED/15YR ARM (Libor)	1	152,000.00	0.02	8.300	180.0	0.0	180.0	6.250	95.00	95.00	6
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**6**

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8. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 192	3	588,000.00	0.07	6.981	180.0	0.0	180.0	6.004	83.88	83.88	626.3
217 - 240	1	178,237.15	0.02	6.450	239.0	1.0	240.0	6.000	80.00	100.00	665.0
337 - 360	4,181	884,412,206.18	99.91	7.240	359.8	0.2	360.0	6.211	82.27	84.85	616.7
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 180.0
Max.: 360.0
NZWA: 359.9

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	3	588,000.00	0.07	6.981	180.0	0.0	180.0	6.004	83.88	83.88	626.3
229 - 240	1	178,237.15	0.02	6.450	239.0	1.0	240.0	6.000	80.00	100.00	665.0
349 - 360	4,181	884,412,206.18	99.91	7.240	359.8	0.2	360.0	6.211	82.27	84.85	616.7

Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 180.0
Max: 360.0
NZWA: 359.6

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10. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	3,363	709,266,842.94	80.13	7.273	359.9	0.0	359.9	6.225	82.54	85.15	616.2
1 - 24	822	175,911,600.39	19.87	7.106	358.8	1.1	359.9	6.151	81.16	83.67	618.7
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 0.0
Max: 8.0
WA: 0.2

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7

Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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12. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2019	3	588,000.00	0.07	6.981	180.0	0.0	180.0	6.004	83.88	83.88	626.3
2024	1	178,237.15	0.02	6.450	239.0	1.0	240.0	6.000	80.00	100.00	665.0
2034	4,181	884,412,206.18	99.91	7.240	359.8	0.2	360.0	6.211	82.27	84.85	616.7
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fully Amortizing	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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15. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	3,448	678,167,491.12	76.61	7.318	359.6	0.2	359.8	6.117	80.91	82.15	601.2
Y	737	207,010,952.21	23.39	6.983	359.8	0.2	360.0	6.518	86.70	93.71	667.3
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	2	369,200.00	0.04	7.411	360.0	0.0	360.0	6.906	73.71	73.71	660.8

0.001 - 5.000	3	928,100.00	0.10	7.149	360.0	0.0	360.0	5.753	84.51	89.82	628.4
5.001 - 10.000	16	2,724,458.20	0.31	7.435	359.8	0.2	360.0	6.306	81.49	81.49	643.2
10.001 - 15.000	33	5,960,607.42	0.67	7.487	359.9	0.1	360.0	6.270	82.07	83.66	622.7
15.001 - 20.000	103	16,185,057.44	1.83	7.469	359.7	0.3	360.0	6.291	77.98	78.51	612.1
20.001 - 25.000	165	26,747,944.92	3.02	7.405	358.8	0.2	359.0	6.304	78.11	79.61	613.2
25.001 - 30.000	277	47,865,534.91	5.41	7.401	359.8	0.2	360.0	6.246	81.17	82.24	610.2
30.001 - 35.000	455	84,330,567.64	9.53	7.234	359.8	0.2	360.0	6.225	80.23	82.52	620.7
35.001 - 40.000	693	145,881,285.50	16.48	7.280	359.8	0.2	360.0	6.250	83.08	84.97	619.5
40.001 - 45.000	943	207,486,973.52	23.44	7.253	359.6	0.2	359.9	6.238	83.08	85.97	623.1
45.001 - 50.000	1,202	277,427,631.82	31.34	7.171	359.5	0.2	359.7	6.194	83.05	86.55	617.3
50.001 - 55.000	293	69,271,081.96	7.83	7.144	359.8	0.2	360.0	6.010	80.87	82.85	589.0
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min: 0.000
Max: 54.944
NZWA: 40.941

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17. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
491 - 500	11	1,695,868.10	0.19	8.794	359.8	0.2	360.0	6.603	76.32	77.53	500.0
501 - 510	141	24,611,752.33	2.78	8.246	359.7	0.3	360.0	6.203	75.17	75.44	506.1
511 - 520	171	30,057,734.67	3.40	7.981	359.8	0.2	360.0	6.094	75.57	76.03	515.3

521 - 530	161	28,618,616.83	3.23	7.895	359.7	0.3	360.0	6.012	77.52	77.76	525.5
531 - 540	213	38,832,702.26	4.39	7.617	359.8	0.2	360.0	5.780	76.01	76.61	535.4
541 - 550	215	41,183,363.64	4.65	7.514	359.8	0.2	360.0	6.092	78.03	78.50	545.8
551 - 560	211	36,881,060.54	4.17	7.502	359.8	0.2	360.0	6.093	76.97	77.50	555.3
561 - 570	200	37,588,856.09	4.25	7.265	359.8	0.2	360.0	6.132	77.69	78.14	565.3
571 - 580	215	41,316,057.88	4.67	7.339	359.8	0.2	360.0	6.099	78.87	79.64	575.9
581 - 590	192	40,421,154.02	4.57	7.137	359.7	0.3	360.0	6.140	78.64	82.18	585.8
591 - 600	223	44,481,100.03	5.03	7.283	359.8	0.2	360.0	6.079	79.92	83.20	595.7
601 - 610	229	51,346,396.80	5.80	7.039	359.3	0.2	359.5	6.103	81.40	84.98	605.4
611 - 620	223	48,863,135.87	5.52	7.057	359.7	0.3	360.0	6.156	82.13	85.50	615.2
621 - 630	217	49,085,908.70	5.55	6.859	358.8	0.2	359.0	6.156	82.03	86.25	625.4
631 - 640	224	48,573,665.87	5.49	6.884	359.8	0.2	360.0	6.191	82.43	85.39	635.4
641 - 650	215	48,515,408.16	5.48	6.935	359.2	0.3	359.4	6.291	84.45	89.78	645.2
651 - 660	185	46,921,508.62	5.30	7.093	359.8	0.2	360.0	6.414	86.79	89.50	655.8
661 - 670	176	42,214,965.68	4.77	7.107	359.2	0.2	359.5	6.427	86.28	90.91	665.3
671 - 680	143	30,902,071.44	3.49	7.055	359.9	0.1	360.0	6.430	86.66	90.29	675.6
681 - 690	125	30,450,426.73	3.44	7.236	359.7	0.3	360.0	6.499	88.67	92.31	685.0
691 - 700	119	30,905,692.14	3.49	7.156	359.8	0.2	360.0	6.441	89.24	92.18	695.5
701 - 710	90	21,197,460.45	2.39	6.989	359.8	0.2	360.0	6.351	89.61	92.63	704.7
711 - 720	70	15,604,434.23	1.76	7.159	359.8	0.2	360.0	6.442	89.19	91.78	715.7
721 - 730	58	14,876,750.58	1.68	6.947	359.8	0.2	360.0	6.349	89.93	92.97	725.7
731 - 740	40	10,197,352.26	1.15	7.009	359.7	0.3	360.0	6.363	90.11	93.21	735.0
741 - 750	44	12,115,144.25	1.37	7.330	359.7	0.3	360.0	6.549	91.03	94.80	745.5
751 - 760	32	9,284,292.18	1.05	6.956	359.8	0.2	360.0	6.414	90.08	91.74	756.2
761 - 770	19	3,816,072.66	0.43	7.161	359.9	0.1	360.0	6.305	91.39	92.74	765.8

771 - 780	10	1,865,900.00	0.21	7.113	359.5	0.5	360.0	6.467	93.23	97.12	774.6
781 - 790	10	2,055,840.32	0.23	7.438	359.6	0.4	360.0	6.546	93.54	95.68	785.9
791 - 800	3	697,750.00	0.08	6.180	360.0	0.0	360.0	5.830	89.50	96.83	793.1
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Nzmin.: 500
Max.: 798
NZWA.: 617

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80/	1	123,954.43	0.01	7.350	354.0	6.0	360.0	6.999	80.00	100.00	649.0
80/20	458	102,063,297.55	11.53	6.812	359.6	0.2	359.8	6.309	79.99	99.86	646.0
A	107	21,557,162.43	2.44	7.259	359.9	0.1	360.0	5.447	76.68	76.91	544.3
A S	1	105,654.27	0.01	7.650	353.0	7.0	360.0	7.450	84.96	84.96	633.0
A SA	281	58,918,348.18	6.66	7.071	359.3	0.2	359.5	6.353	80.23	80.31	591.1
AA	103	28,935,567.29	3.27	6.922	359.8	0.2	360.0	6.594	82.21	82.26	629.7
AAA	679	177,801,138.63	20.09	7.234	359.8	0.2	360.0	6.579	92.49	92.81	687.9
A-	102	18,541,552.39	2.09	7.587	359.8	0.2	360.0	5.736	76.97	77.02	542.0
A- MO	25	3,496,028.41	0.39	7.777	359.8	0.2	360.0	6.049	73.52	73.52	540.5

A- SA	106	22,208,953.29	2.51	7.387	359.8	0.2	360.0	6.683	78.17	78.24	585.2
A+	309	58,922,788.04	6.66	7.206	359.7	0.3	360.0	5.391	79.38	80.08	561.3
A+ MO	26	4,768,668.16	0.54	7.520	359.8	0.2	360.0	5.925	74.68	74.68	576.1
A+ SA	1,111	243,475,221.63	27.51	6.946	359.5	0.2	359.7	5.932	82.85	83.14	630.9
B	135	19,884,782.43	2.25	8.450	359.6	0.4	360.0	6.425	75.25	75.69	529.6
B S	1	244,542.28	0.03	8.400	357.0	3.0	360.0	8.000	70.00	70.00	571.0
B SA	46	9,983,072.32	1.13	7.637	359.8	0.2	360.0	6.818	75.60	75.89	574.5
B.U.	1	157,500.00	0.02	8.750	360.0	0.0	360.0	6.990	70.00	70.00	529.0
B+	407	66,766,032.76	7.54	8.142	359.7	0.3	360.0	6.180	77.48	78.20	527.9
B+ SA	143	25,230,409.92	2.85	7.450	359.8	0.2	360.0	6.758	75.89	76.48	580.6
C	28	4,152,770.44	0.47	9.645	359.7	0.3	360.0	6.976	59.96	59.96	537.7
C SA	1	100,750.00	0.01	8.650	360.0	0.0	360.0	6.990	65.00	65.00	575.0
C+	50	7,573,913.09	0.86	8.836	359.8	0.2	360.0	6.645	66.12	66.34	527.7
C+ SA	64	10,166,335.39	1.15	8.014	359.9	0.1	360.0	7.018	67.30	67.30	559.2
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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19. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	1,111	230,783,228.38	26.07	7.677	359.6	0.2	359.8	6.306	83.24	84.74	617.9
0.001 - 1.000	88	23,699,274.64	2.68	7.434	359.8	0.2	360.0	6.641	81.24	83.89	630.2

1.001 - 2.000	2,405	515,865,015.69	58.28	7.123	359.7	0.2	359.9	6.181	82.07	85.08	613.9
2.001 - 3.000	581	114,830,924.62	12.97	6.845	359.5	0.2	359.8	6.060	81.42	84.26	623.6
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

WA: 1.581
NZWA: 2.139

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	2,026	450,032,311.64	100.00	7.384	359.7	0.2	359.9	6.224	90.76	90.97	631.3
Total:	**2,026**	**450,032,311.64**	**100.00**	**7.384**	**359.7**	**0.2**	**359.9**	**6.224**	**90.76**	**90.97**	**631.3**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	2,026	450,032,311.64	100.00	7.384	359.7	0.2	359.9	6.224	90.76	90.97	631.3
Total:	**2,026**	**450,032,311.64**	**100.00**	**7.384**	**359.7**	**0.2**	**359.9**	**6.224**	**90.76**	**90.97**	**631.3**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	643	101,832,819.17	22.63	7.752	359.7	0.3	360.0	6.271	90.37	90.84	596.3
Y	1,383	348,199,492.47	77.37	7.276	359.7	0.2	359.9	6.210	90.88	91.00	641.6
Total:	**2,026**	**450,032,311.64**	**100.00**	**7.384**	**359.7**	**0.2**	**359.9**	**6.224**	**90.76**	**90.97**	**631.3**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV
00-None	643	101,832,819.17	22.63	7.752	359.7	0.3	360.0	6.271	90.37	90.84
6- Mortgage Guaranty Insurance Corp.	1,383	348,199,492.47	77.37	7.276	359.7	0.2	359.9	6.210	90.88	91.00
Total:	**2,026**	**450,032,311.64**	**100.00**	**7.384**	**359.7**	**0.2**	**359.9**	**6.224**	**90.76**	**90.97**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.03	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	5	545,711.84	0.06	7.414	359.2	0.8	360.0	5.511	21.95	21.95	565.5
25.01 - 30.00	4	244,000.00	0.03	7.333	360.0	0.0	360.0	6.220	28.77	28.77	573.3
30.01 - 35.00	9	1,043,323.70	0.12	6.844	359.7	0.3	360.0	5.741	32.97	32.97	570.4
35.01 - 40.00	15	2,532,369.45	0.29	7.158	359.6	0.4	360.0	6.248	37.14	37.14	597.7
40.01 - 45.00	20	2,769,809.77	0.31	7.048	359.5	0.5	360.0	6.031	42.69	43.26	579.3
45.01 - 50.00	55	8,565,503.63	0.97	6.872	359.6	0.4	360.0	5.855	48.13	49.25	578.1
50.01 - 55.00	61	10,274,358.99	1.16	6.766	359.7	0.3	360.0	5.797	52.72	53.23	587.4
55.01 - 60.00	102	17,557,573.93	1.98	6.928	359.7	0.3	360.0	6.174	57.88	58.16	580.9
60.01 - 65.00	179	32,975,054.51	3.73	7.322	359.8	0.2	360.0	6.167	63.82	63.87	568.2
65.01 - 70.00	213	48,656,451.65	5.50	6.965	359.8	0.2	360.0	6.062	68.77	68.94	583.1
70.01 - 75.00	343	71,659,650.68	8.10	7.182	359.7	0.3	360.0	6.209	74.10	74.47	584.3
75.01 - 80.00	1,149	238,037,323.54	26.89	7.090	359.4	0.2	359.6	6.261	79.70	88.70	618.7
80.01 - 85.00	672	138,206,210.24	15.61	7.480	359.7	0.3	360.0	6.225	84.51	84.96	591.1
85.01 - 90.00	645	146,774,871.74	16.58	7.121	359.8	0.2	360.0	6.091	89.61	89.78	626.1
90.01 - 95.00	385	90,549,947.04	10.23	7.258	359.5	0.2	359.7	6.074	94.65	94.69	646.7
95.01 - 100.00	324	74,501,282.62	8.42	7.878	359.8	0.2	360.0	6.667	99.92	99.92	697.4
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

NZMin.: 15.04
Max: 100.00
NZWA: 82.27

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25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.03	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	5	545,711.84	0.06	7.414	359.2	0.8	360.0	5.511	21.95	21.95	565.5
25.01 - 30.00	4	244,000.00	0.03	7.333	360.0	0.0	360.0	6.220	28.77	28.77	573.3
30.01 - 35.00	9	1,043,323.70	0.12	6.844	359.7	0.3	360.0	5.741	32.97	32.97	570.4
35.01 - 40.00	15	2,532,369.45	0.29	7.158	359.6	0.4	360.0	6.248	37.14	37.14	597.7
40.01 - 45.00	20	2,769,809.77	0.31	7.048	359.5	0.5	360.0	6.031	42.69	43.26	579.3
45.01 - 50.00	55	8,565,503.63	0.97	6.872	359.6	0.4	360.0	5.855	48.13	49.25	578.1
50.01 - 55.00	61	10,274,358.99	1.16	6.766	359.7	0.3	360.0	5.797	52.72	53.23	587.4
55.01 - 60.00	102	17,557,573.93	1.98	6.928	359.7	0.3	360.0	6.174	57.88	58.16	580.9
60.01 - 65.00	179	32,975,054.51	3.73	7.322	359.8	0.2	360.0	6.167	63.82	63.87	568.2
65.01 - 70.00	213	48,656,451.65	5.50	6.965	359.8	0.2	360.0	6.062	68.77	68.94	583.1
70.01 - 75.00	343	71,659,650.68	8.10	7.182	359.7	0.3	360.0	6.209	74.10	74.47	584.3
75.01 - 80.00	1,149	238,037,323.54	26.89	7.090	359.4	0.2	359.6	6.261	79.70	88.70	618.7
80.01 - 85.00	672	138,206,210.24	15.61	7.480	359.7	0.3	360.0	6.225	84.51	84.96	591.1
85.01 - 90.00	645	146,774,871.74	16.58	7.121	359.8	0.2	360.0	6.091	89.61	89.78	626.1
90.01 - 95.00	385	90,549,947.04	10.23	7.258	359.5	0.2	359.7	6.074	94.65	94.69	646.7
95.01 - 100.00	324	74,501,282.62	8.42	7.878	359.8	0.2	360.0	6.667	99.92	99.92	697.4

Total:	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7

Min.: 15.04
Max: 100.00
WA: 82.27

*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.03	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	5	545,711.84	0.06	7.414	359.2	0.8	360.0	5.511	21.95	21.95	565.5
25.01 - 30.00	4	244,000.00	0.03	7.333	360.0	0.0	360.0	6.220	28.77	28.77	573.3
30.01 - 35.00	9	1,043,323.70	0.12	6.844	359.7	0.3	360.0	5.741	32.97	32.97	570.4
35.01 - 40.00	15	2,532,369.45	0.29	7.158	359.6	0.4	360.0	6.248	37.14	37.14	597.7
40.01 - 45.00	20	2,769,809.77	0.31	7.048	359.5	0.5	360.0	6.031	42.69	43.26	579.3
45.01 - 50.00	55	8,565,503.63	0.97	6.872	359.6	0.4	360.0	5.855	48.13	49.25	578.1
50.01 - 55.00	60	10,184,358.99	1.15	6.762	359.7	0.3	360.0	5.800	52.73	53.25	588.0
55.01 - 60.00	103	17,647,573.93	1.99	6.929	359.7	0.3	360.0	6.170	57.85	58.12	580.6
60.01 - 65.00	180	33,144,888.49	3.74	7.315	359.8	0.2	360.0	6.157	63.82	63.87	568.1
65.01 - 70.00	212	48,486,617.67	5.48	6.968	359.8	0.2	360.0	6.069	68.78	68.95	583.2
70.01 - 75.00	343	71,659,650.68	8.10	7.182	359.7	0.3	360.0	6.209	74.10	74.47	584.3

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75.01 - 80.00	1,148	237,824,323.54	26.87	7.090	359.4	0.2	359.6	6.262	79.70	88.71	618.8
80.01 - 85.00	673	138,419,210.24	15.64	7.479	359.7	0.3	360.0	6.223	84.50	84.95	591.0
85.01 - 90.00	646	146,869,871.74	16.59	7.121	359.8	0.2	360.0	6.090	89.61	89.78	626.1
90.01 - 95.00	384	90,454,947.04	10.22	7.258	359.5	0.2	359.7	6.075	94.65	94.69	646.8
95.01 - 100.00	324	74,501,282.62	8.42	7.878	359.8	0.2	360.0	6.667	99.92	99.92	697.4
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

NZMin.: 15.04
Max: 100.00
NZWA: 82.25

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	3,101	637,170,378.76	71.98	7.232	359.6	0.2	359.8	6.199	81.79	84.39	611.2
PUD	386	92,619,719.99	10.46	7.254	359.8	0.2	360.0	6.262	84.07	87.26	624.6
2-4 Family	340	83,883,644.33	9.48	7.330	359.8	0.2	360.0	6.269	82.81	84.30	634.8
Condo	358	71,504,700.25	8.08	7.188	359.8	0.2	360.0	6.182	83.52	86.49	634.3
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Cash Out Refinance	2,386	497,176,060.72	56.17	7.173	359.6	0.2	359.8	6.137	78.86	79.63	596.4
Purchase	1,521	331,675,946.83	37.47	7.310	359.7	0.2	359.9	6.325	87.24	92.83	651.5
Rate/Term Refinance	278	56,326,435.78	6.36	7.420	359.6	0.4	360.0	6.191	83.03	84.03	590.5
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	3,767	813,383,074.82	91.89	7.204	359.6	0.2	359.9	6.194	82.41	85.20	614.5
Investment	383	63,806,424.64	7.21	7.735	359.4	0.1	359.6	6.450	80.47	80.85	641.9
Second Home	35	7,988,943.87	0.90	6.920	359.7	0.3	360.0	6.024	81.48	81.48	636.8
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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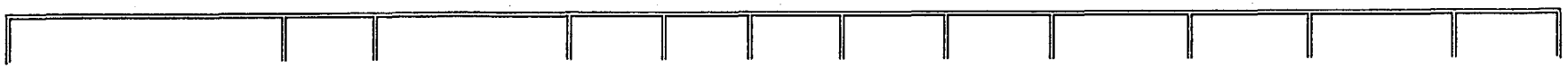
30. Loan Documentation



Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	2,618	528,212,258.12	59.67	7.129	359.5	0.2	359.8	6.023	82.31	85.09	602.5
Stated	1,434	322,248,173.24	36.40	7.445	359.8	0.2	360.0	6.517	81.96	83.96	638.0
Limited	131	34,348,811.97	3.88	7.016	359.8	0.2	360.0	6.215	84.54	89.68	633.9
No Ratio	2	369,200.00	0.04	7.411	360.0	0.0	360.0	6.906	73.71	73.71	660.8
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	1,190	313,226,607.59	35.39	6.976	359.8	0.2	360.0	6.113	80.44	83.18	616.7
CA-N	430	123,025,202.38	13.90	6.992	359.8	0.2	360.0	6.257	82.42	85.83	624.6
IL	355	65,437,670.93	7.39	7.644	359.1	0.2	359.2	6.024	85.52	86.61	619.9
NY	173	48,705,748.52	5.50	7.300	359.9	0.1	360.0	6.251	81.95	82.82	617.6
MN	206	38,600,555.93	4.36	7.219	359.9	0.1	360.0	6.355	86.11	89.47	634.0
FL	211	32,094,197.93	3.63	7.483	359.8	0.2	360.0	6.270	83.13	85.66	605.9
NV	132	29,834,019.65	3.37	7.292	359.0	0.3	359.3	6.223	82.44	84.21	621.4
NJ	125	26,230,816.68	2.96	7.568	359.5	0.5	360.0	6.263	80.33	81.15	601.4
HI	81	24,827,979.80	2.80	6.818	359.8	0.2	360.0	5.953	80.75	85.03	640.8
MD	92	17,852,930.95	2.02	7.783	359.8	0.2	360.0	6.416	81.89	83.30	584.3

MI	154	17,345,196.70	1.96	7.834	358.2	0.2	358.4	6.432	84.22	87.60	597.3
AZ	109	16,068,169.67	1.82	7.163	359.8	0.2	360.0	6.371	86.39	90.18	632.6
TX	158	16,014,044.53	1.81	8.232	359.8	0.2	360.0	6.610	83.90	86.27	605.0
UT	101	14,408,452.10	1.63	7.624	359.7	0.3	360.0	6.600	88.18	93.93	638.2
WA	71	14,247,120.96	1.61	7.382	359.6	0.4	360.0	6.212	85.35	87.52	610.8
CO	53	9,430,556.73	1.07	7.301	359.9	0.1	360.0	6.313	84.67	91.14	612.7
DC	42	8,133,162.66	0.92	7.503	356.5	0.1	356.6	6.221	72.09	72.09	581.3
VA	40	8,116,920.81	0.92	7.374	359.7	0.3	360.0	6.197	82.17	83.46	591.3
CT	46	7,835,010.19	0.89	7.495	359.8	0.2	360.0	6.284	79.57	81.03	594.3
WI	68	7,731,351.94	0.87	8.164	359.9	0.1	360.0	6.521	85.99	88.22	603.0
MA	29	7,359,043.51	0.83	7.619	359.9	0.1	360.0	6.298	84.38	85.47	610.2
MO	74	6,674,488.88	0.75	8.042	359.8	0.2	360.0	6.612	85.45	88.21	601.9
OR	33	5,388,619.73	0.61	7.232	359.8	0.2	360.0	6.396	84.48	91.75	631.2
PA	45	5,279,149.04	0.60	7.771	359.4	0.6	360.0	6.326	82.57	84.36	606.6
RI	16	3,133,496.66	0.35	7.699	359.7	0.3	360.0	6.616	78.22	79.46	626.7
NM	19	2,670,810.04	0.30	7.834	357.2	2.8	360.0	6.294	77.89	81.00	569.3
OH	29	2,164,218.99	0.24	8.194	359.9	0.1	360.0	6.445	83.36	85.25	592.5
AK	10	1,903,633.28	0.22	7.240	359.6	0.4	360.0	5.757	87.71	87.71	608.9
MS	7	1,380,893.85	0.16	7.281	359.9	0.1	360.0	5.765	75.32	75.81	573.6
IN	13	1,351,504.08	0.15	8.192	359.6	0.4	360.0	6.648	92.66	92.91	640.6
Other	73	8,706,868.62	0.98	7.781	359.8	0.2	360.0	6.234	85.03	86.90	595.9
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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32. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
92503	16	4,474,014.01	0.51	7.000	359.8	0.2	360.0	6.182	80.47	83.05	607.5
92376	19	4,077,003.57	0.46	7.200	359.8	0.2	360.0	6.106	82.52	85.38	612.6
92335	16	3,333,336.03	0.38	7.161	359.9	0.1	360.0	6.067	84.18	85.72	623.7
90650	11	3,283,170.18	0.37	7.249	359.8	0.2	360.0	5.991	82.48	85.84	590.1
92336	10	3,243,418.00	0.37	7.059	360.0	0.0	360.0	6.142	81.82	86.65	602.7
92571	15	3,233,269.68	0.37	6.910	359.9	0.1	360.0	5.847	82.79	86.47	609.5
92114	10	3,138,531.76	0.35	6.866	359.7	0.3	360.0	6.349	81.64	85.06	629.3
90003	12	3,082,902.79	0.35	6.981	359.9	0.1	360.0	5.806	86.13	89.23	631.3
92345	18	3,025,804.18	0.34	6.772	359.7	0.3	360.0	6.170	80.36	84.90	616.8
90047	13	2,980,730.58	0.34	7.102	359.6	0.4	360.0	6.033	72.18	73.47	579.4
Other	4,045	851,306,262.55	96.17	7.248	359.6	0.2	359.9	6.216	82.30	84.86	616.9
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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33. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7

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Total:	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7

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34. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.01	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	26	7,265,471.19	0.82	5.444	359.7	0.3	360.0	5.653	76.45	79.51	683.0
5.501 - 6.000	310	77,797,845.60	8.79	5.851	358.9	0.5	359.3	5.661	76.00	80.16	653.9
6.001 - 6.500	424	104,737,447.90	11.83	6.332	359.6	0.2	359.8	5.804	79.42	82.96	627.1
6.501 - 7.000	882	213,199,782.74	24.09	6.820	359.8	0.2	360.0	6.029	82.49	85.97	621.3
7.001 - 7.500	804	176,148,073.66	19.90	7.295	359.8	0.2	360.0	6.241	82.85	85.60	612.2
7.501 - 8.000	779	156,694,302.42	17.70	7.779	359.6	0.2	359.8	6.433	84.79	86.21	609.7
8.001 - 8.500	431	75,375,974.10	8.52	8.278	359.4	0.2	359.6	6.666	85.48	86.42	597.9
8.501 - 9.000	272	44,606,466.97	5.04	8.744	359.7	0.3	360.0	6.875	84.80	85.25	599.0
9.001 - 9.500	157	19,556,434.37	2.21	9.283	359.6	0.4	360.0	7.039	81.70	82.93	573.9
9.501 - 10.000	59	6,620,258.02	0.75	9.757	359.8	0.2	360.0	7.017	76.51	77.74	565.4
10.001 - 10.500	25	1,991,793.89	0.23	10.243	359.9	0.1	360.0	6.984	77.68	78.85	553.3
10.501 - 11.000	11	897,204.99	0.10	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.001 - 11.500	2	74,187.48	0.01	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.00	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0

Total:	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7

NZWA: 7.240
Min.: 4.900
Max.: 12.500

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35. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
3.001 - 3.500	2	559,816.06	0.06	5.990	359.0	1.0	360.0	3.490	79.49	79.49	536.4
3.501 - 4.000	13	2,302,322.18	0.26	6.351	359.7	0.3	360.0	3.916	74.11	74.11	551.4
4.001 - 4.500	40	7,570,347.47	0.86	6.451	359.7	0.3	360.0	4.263	65.99	66.97	554.0
4.501 - 5.000	232	49,113,574.69	5.55	6.557	359.8	0.2	360.0	4.903	80.11	80.79	587.6
5.001 - 5.500	544	116,087,456.04	13.11	6.733	359.3	0.2	359.6	5.398	82.26	83.71	601.9
5.501 - 6.000	805	180,561,826.45	20.40	6.881	359.6	0.3	359.9	5.843	82.27	85.03	621.3
6.001 - 6.500	992	214,119,455.44	24.19	7.134	359.6	0.2	359.9	6.313	82.44	86.39	617.3
6.501 - 7.000	1,477	297,647,894.81	33.63	7.820	359.7	0.2	359.9	6.893	82.79	85.20	624.5
7.001 - 7.500	52	11,619,544.31	1.31	8.004	359.7	0.3	360.0	7.289	84.23	85.75	641.8
7.501 - 8.000	24	5,190,105.88	0.59	8.482	359.5	0.5	360.0	7.765	88.83	89.18	667.1
8.001 - 8.500	4	406,100.00	0.05	9.168	360.0	0.0	360.0	8.237	79.94	80.65	585.1
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

WA: 6.211
Min.: 3.490

Max.: 8.500

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36. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.50001 - 2.00000	4,180	884,124,828.06	99.88	7.241	359.6	0.2	359.9	6.211	82.27	84.86	616.7
2.50001 - 3.00000	5	1,053,615.27	0.12	6.691	359.6	0.4	360.0	5.509	75.53	75.53	635.6
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 2.000
Max.: 3.000
NZWA: 2.001

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37. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.50001 - 1.00000	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

Min.: 1.000
Max.: 1.000

NZWA: 1.000

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38. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
7.001 - 7.500	1	114,000.00	0.01	7.400	360.0	0.0	360.0	5.150	69.09	69.09	552.0
11.501 - 12.000	1	130,000.00	0.01	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
12.001 - 12.500	26	7,265,471.19	0.82	5.444	359.7	0.3	360.0	5.653	76.45	79.51	683.0
12.501 - 13.000	310	77,797,845.60	8.79	5.851	358.9	0.5	359.3	5.661	76.00	80.16	653.9
13.001 - 13.500	424	104,737,447.90	11.83	6.332	359.6	0.2	359.8	5.804	79.42	82.96	627.1
13.501 - 14.000	882	213,199,782.74	24.09	6.820	359.8	0.2	360.0	6.029	82.49	85.97	621.3
14.001 - 14.500	803	176,034,073.66	19.89	7.295	359.8	0.2	360.0	6.242	82.86	85.61	612.3
14.501 - 15.000	779	156,694,302.42	17.70	7.779	359.6	0.2	359.8	6.433	84.79	86.21	609.7
15.001 - 15.500	431	75,375,974.10	8.52	8.278	359.4	0.2	359.6	6.666	85.48	86.42	597.9
15.501 - 16.000	272	44,606,466.97	5.04	8.744	359.7	0.3	360.0	6.875	84.80	85.25	599.0
16.001 - 16.500	157	19,556,434.37	2.21	9.283	359.6	0.4	360.0	7.039	81.70	82.93	573.9
16.501 - 17.000	59	6,620,258.02	0.75	9.757	359.8	0.2	360.0	7.017	76.51	77.74	565.4
17.001 - 17.500	25	1,991,793.89	0.23	10.243	359.9	0.1	360.0	6.984	77.68	78.85	553.3
17.501 - 18.000	11	897,204.99	0.10	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
18.001 - 18.500	2	74,187.48	0.01	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
18.501 - 19.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
19.001 - 19.500	1	38,400.00	0.00	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0

Total:	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7

Min.: 7.400
Max.: 19.500
NZWA: 14.239

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39. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-02	2	296,965.58	0.03	8.107	352.0	8.0	360.0	6.022	60.90	60.90	536.0
2006-03	6	855,093.98	0.10	7.867	353.0	7.0	360.0	6.378	82.67	82.67	605.1
2006-04	1	123,954.43	0.01	7.350	354.0	6.0	360.0	6.999	80.00	100.00	649.0
2006-05	1	122,908.10	0.01	7.150	355.0	5.0	360.0	6.990	95.00	95.00	687.0
2006-06	1	416,883.77	0.05	6.200	356.0	4.0	360.0	5.000	90.00	90.00	582.0
2006-07	5	886,078.70	0.10	7.476	357.0	3.0	360.0	6.476	76.16	76.16	568.0
2006-08	9	1,908,667.07	0.22	6.145	358.0	2.0	360.0	5.577	80.44	84.90	622.8
2006-09	585	125,792,742.55	14.21	7.140	358.8	1.0	359.8	6.174	81.26	84.05	616.4
2006-10	2,288	496,618,300.94	56.10	7.276	359.9	0.0	359.9	6.260	82.48	85.37	615.1
2006-11	14	3,839,508.00	0.43	7.084	360.0	0.0	360.0	6.415	85.53	92.88	686.7
2007-02	1	161,234.18	0.02	9.350	352.0	8.0	360.0	6.990	90.00	90.00	597.0
2007-03	3	420,059.75	0.05	8.470	353.0	7.0	360.0	6.450	76.19	76.19	542.6
2007-05	2	349,463.13	0.04	7.622	355.0	5.0	360.0	6.831	76.26	76.26	553.0

2007-06	2	413,760.28	0.05	7.670	356.0	4.0	360.0	6.730	73.45	73.45	579.3
2007-07	2	347,702.50	0.04	7.429	357.0	3.0	360.0	5.927	83.76	83.76	560.1
2007-08	5	1,017,411.03	0.11	5.878	358.0	2.0	360.0	5.353	87.16	87.16	644.9
2007-09	186	40,592,501.24	4.59	7.062	359.0	1.0	360.0	6.121	81.28	83.25	627.1
2007-10	1,022	200,228,439.00	22.62	7.300	359.7	0.0	359.7	6.154	82.81	84.72	616.9
2007-11	3	750,300.00	0.08	6.883	360.0	0.0	360.0	5.875	83.93	83.93	566.3
2009-08	1	129,740.51	0.01	6.000	358.0	2.0	360.0	6.000	47.27	47.27	642.0
2009-09	10	2,076,433.59	0.23	6.302	359.0	1.0	360.0	5.894	76.80	76.80	662.0
2009-10	36	7,830,295.00	0.88	6.586	356.5	0.0	356.5	5.808	77.69	78.30	637.9
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	4,185	885,178,443.33	100.00	7.240	359.6	0.2	359.9	6.211	82.27	84.85	616.7
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.85**	**616.7**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZW Combine LT
OPTION ONE MORTGAGE	4,160	881,201,222.70	99.55	7.237	359.7	0.2	359.9	6.209	82.29	84.8
CHASE MANHATTAN BANK	21	3,323,112.52	0.38	7.766	354.8	5.2	360.0	6.451	77.64	78.3
WELLS FARGO HOME MORTGAGE	4	654,108.11	0.07	7.990	354.1	5.9	360.0	6.636	80.33	80.3
Total:	**4,185**	**885,178,443.33**	**100.00**	**7.240**	**359.6**	**0.2**	**359.9**	**6.211**	**82.27**	**84.8**

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Lehman Brothers
5,543 records
Balance: 1,079,622,918
SAIL 2004-BNC-2

All records

Selection Criteria: All records
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1. Original LTV with MI coverage (First Liens 80+LTV)
2. Original LTV with No MI coverage (First Liens 80+LTV)

1. Original LTV with MI coverage (First Liens 80+LTV)

Original LTV with MI coverage (First Liens 80+LTV)	No. of Loans	Total Current Balance	%	WAC	nzwa FICO	NZWA Original LTV	NZWA Original CLTV (includes Senior balance if any)	NZWA Effective LTV
80.01 - 85.00	498	119,942,236.32	29.635	7.274	610	84.433	84.433	59.535
85.01 - 90.00	576	141,546,327.46	34.972	7.054	638	89.592	89.592	59.432
90.01 - 95.00	337	83,848,682.64	20.717	7.230	657	94.793	94.793	59.812
95.01 - 100.00	234	59,400,670.60	14.676	7.861	702	99.888	99.888	59.974
Total:	**1,645**	**404,737,917.02**	**100.000**	**7.274**	**643**	**90.652**	**90.652**	**59.621**

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2. Original LTV with No MI coverage (First Liens 80+LTV)

Original LTV with No MI coverage (First Liens 80+LTV)	No. of Loans	Total Current Balance	%	WAC	nzwa FICO	NZWA Original LTV	NZWA Original CLTV (includes Senior balance if any)	NZWA Effective LTV
80.01 - 85.00	288	40,936,692.56	37.298	8.003	559	84.667	84.667	84.667
85.01 - 90.00	189	29,953,010.24	27.291	7.466	592	89.539	89.539	89.539
90.01 - 95.00	105	19,263,719.67	17.552	7.396	615	94.047	94.047	94.047
95.01 - 100.00	113	19,601,051.86	17.859	7.893	680	99.936	99.936	99.936
Total:	**695**	**109,754,474.33**	**100.000**	**7.730**	**599**	**90.370**	**90.370**	**90.370**

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Lehman Brothers
2,312 records
Balance: 415,998,193
SAIL 2004-BNC-2

FICO le 600

Selection Criteria: FICO le 600
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	139	5,189,111.97	1.25	9.627	315.1	0.2	315.3	6.649	58.99	81.44	563.7
50,000.01 - 100,000.00	415	31,262,711.96	7.52	8.354	347.2	0.2	347.5	6.335	70.45	77.44	553.6
100,000.01 - 150,000.00	462	57,674,874.73	13.86	7.779	358.7	0.3	359.0	6.050	75.97	77.96	554.2
150,000.01 - 200,000.00	477	82,986,316.04	19.95	7.516	358.5	0.3	358.8	6.050	76.18	76.95	554.7
200,000.01 - 250,000.00	304	67,891,216.79	16.32	7.475	359.2	0.2	359.4	6.084	76.73	77.74	554.4
250,000.01 - 300,000.00	213	58,660,686.24	14.10	7.371	359.8	0.2	360.0	6.050	77.84	78.83	557.0
300,000.01 - 350,000.00	142	45,880,812.45	11.03	7.245	358.9	0.3	359.2	5.849	77.96	78.93	557.2

350,000.01 - 400,000.00	85	31,782,626.23	7.64	7.333	359.7	0.3	360.0	6.061	78.42	79.45	556.6
400,000.01 - 450,000.00	44	18,665,161.33	4.49	7.464	359.8	0.2	360.0	6.198	79.66	80.20	558.0
450,000.01 - 500,000.00	22	10,720,721.75	2.58	7.163	359.8	0.2	360.0	6.309	74.70	75.56	564.8
500,000.01 - 550,000.00	6	3,199,450.00	0.77	7.296	360.0	0.0	360.0	6.213	77.57	80.99	586.5
550,000.01 - 600,000.00	1	599,503.31	0.14	6.950	359.0	1.0	360.0	5.500	80.00	80.00	597.0
700,000.01 - 750,000.00	1	720,000.00	0.17	6.990	360.0	0.0	360.0	6.000	80.00	80.00	588.0
750,000.01 - 800,000.00	1	765,000.00	0.18	6.350	360.0	0.0	360.0	6.200	69.55	69.55	555.0
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

Min.: 10,500.00
Max: 765,000.00
Avg.: 179,930.01

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	139	5,189,111.97	1.25	9.627	315.1	0.2	315.3	6.649	58.99	81.44	563.7
50,001 - 100,000	414	31,167,711.96	7.49	8.358	347.2	0.2	347.4	6.340	70.38	77.38	553.5
100,001 - 150,000	461	57,470,155.54	13.82	7.785	358.7	0.3	359.0	6.051	76.12	78.13	554.3
150,001 - 200,000	479	83,286,035.23	20.02	7.512	358.5	0.3	358.8	6.048	76.09	76.86	554.7
200,001 - 250,000	304	67,891,216.79	16.32	7.475	359.2	0.2	359.4	6.084	76.73	77.74	554.4
250,001 - 300,000	213	58,660,686.24	14.10	7.371	359.8	0.2	360.0	6.050	77.84	78.83	557.0
300,001 - 350,000	142	45,880,812.45	11.03	7.245	358.9	0.3	359.2	5.849	77.96	78.93	557.2

350,001 - 400,000	85	31,782,626.23	7.64	7.333	359.7	0.3	360.0	6.061	78.42	79.45	556.6
400,001 - 450,000	44	18,665,161.33	4.49	7.464	359.8	0.2	360.0	6.198	79.66	80.20	558.0
450,001 - 500,000	22	10,720,721.75	2.58	7.163	359.8	0.2	360.0	6.309	74.70	75.56	564.8
500,001 - 550,000	6	3,199,450.00	0.77	7.296	360.0	0.0	360.0	6.213	77.57	80.99	586.5
550,001 - 600,000	1	599,503.31	0.14	6.950	359.0	1.0	360.0	5.500	80.00	80.00	597.0
700,001 - 750,000	1	720,000.00	0.17	6.990	360.0	0.0	360.0	6.000	80.00	80.00	588.0
750,001 - 800,000	1	765,000.00	0.18	6.350	360.0	0.0	360.0	6.200	69.55	69.55	555.0
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

Min.: 10,500
Max: 765,000
Avg.: 179,967

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	56	12,555,291.32	3.02	5.866	359.5	0.5	360.0	5.250	64.57	64.57	568.2
6.001 - 6.500	136	31,401,688.52	7.55	6.365	359.8	0.2	360.0	5.352	74.45	75.82	565.8
6.501 - 7.000	441	95,712,325.81	23.01	6.825	357.7	0.3	358.0	5.693	75.37	76.98	565.4
7.001 - 7.500	424	86,903,630.01	20.89	7.304	358.6	0.2	358.8	5.987	77.59	78.85	561.2
7.501 - 8.000	451	85,229,051.85	20.49	7.786	359.6	0.2	359.8	6.195	78.61	79.24	551.1
8.001 - 8.500	287	47,402,763.18	11.39	8.274	358.9	0.2	359.1	6.523	80.12	80.94	545.7
8.501 - 9.000	196	27,795,436.56	6.68	8.763	358.7	0.3	358.9	6.803	77.39	77.93	537.8

9.001 - 9.500	137	15,521,464.58	3.73	9.292	359.3	0.4	359.7	6.964	77.47	79.06	536.1
9.501 - 10.000	67	6,378,477.52	1.53	9.776	350.2	0.2	350.5	6.983	69.09	75.57	539.2
10.001 - 10.500	49	3,322,131.16	0.80	10.274	324.9	0.1	324.9	6.990	61.80	85.04	559.5
10.501 - 11.000	51	2,828,304.81	0.68	10.663	287.7	0.2	287.9	6.990	42.25	88.16	567.5
11.001 - 11.500	14	824,427.48	0.20	11.166	250.8	0.0	250.8	6.990	24.13	96.93	584.4
11.501 - 12.000	2	84,800.00	0.02	11.830	360.0	0.0	360.0	6.990	60.41	60.41	561.5
12.001 - 12.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

Min.: 5.650
Max: 12.500
NZWA: 7.554

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4. Rate (Arm)

Rate (Arm)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	56	12,555,291.32	3.43	5.866	359.5	0.5	360.0	5.250	64.57	64.57	568.2
6.001 - 6.500	136	31,401,688.52	8.59	6.365	359.8	0.2	360.0	5.352	74.45	75.82	565.8
6.501 - 7.000	341	75,634,330.25	20.68	6.823	359.8	0.2	360.0	5.693	78.07	80.11	563.4
7.001 - 7.500	375	78,176,715.43	21.38	7.308	359.8	0.2	360.0	5.987	77.92	79.31	560.2
7.501 - 8.000	397	75,870,095.97	20.75	7.786	359.8	0.2	360.0	6.195	79.24	79.77	549.6
8.001 - 8.500	265	44,472,144.12	12.16	8.269	359.8	0.2	360.0	6.523	80.26	81.13	544.8
8.501 - 9.000	170	24,734,652.32	6.76	8.762	359.7	0.3	360.0	6.803	77.77	78.21	537.9

9.001 - 9.500	127	14,613,356.91	4.00	9.295	359.6	0.4	360.0	6.964	77.63	79.28	535.5
9.501 - 10.000	49	5,311,020.19	1.45	9.770	359.8	0.2	360.0	6.983	71.93	73.41	533.5
10.001 - 10.500	23	1,909,878.89	0.52	10.243	359.9	0.1	360.0	6.990	77.49	78.71	550.9
10.501 - 11.000	10	851,704.99	0.23	10.696	359.9	0.1	360.0	6.990	70.37	70.37	539.9
11.001 - 11.500	2	74,187.48	0.02	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**1,953**	**365,688,266.39**	**100.00**	**7.532**	**359.8**	**0.2**	**360.0**	**6.071**	**77.62**	**78.80**	**554.6**

Min.: 5.650
Max: 12.500
NZWA: 7.532

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5. Rate (Fix)

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6.501 - 7.000	100	20,077,995.56	39.91	6.830	349.9	0.7	350.6	0.000	65.19	65.21	573.1
7.001 - 7.500	49	8,726,914.58	17.35	7.267	347.7	0.5	348.2	0.000	74.73	74.78	570.7
7.501 - 8.000	54	9,358,955.88	18.60	7.779	357.7	0.3	358.0	0.000	73.49	74.98	562.7
8.001 - 8.500	22	2,930,619.06	5.83	8.350	345.5	0.3	345.8	0.000	78.00	78.00	558.8
8.501 - 9.000	26	3,060,784.24	6.08	8.772	350.1	0.3	350.4	0.000	74.30	75.61	537.1
9.001 - 9.500	10	908,107.67	1.81	9.233	354.0	0.1	354.1	0.000	74.96	75.48	546.7
9.501 - 10.000	18	1,067,457.33	2.12	9.805	302.6	0.4	303.0	0.000	54.95	86.34	567.4

10.001 - 10.500	26	1,412,252.27	2.81	10.316	277.5	0.1	277.5	0.000	40.57	93.59	571.1
10.501 - 11.000	41	1,976,599.82	3.93	10.648	256.6	0.3	256.9	0.000	30.14	95.83	579.4
11.001 - 11.500	12	750,240.00	1.49	11.133	240.0	0.0	240.0	0.000	20.00	100.00	591.5
11.501 - 12.000	1	40,000.00	0.08	11.650	360.0	0.0	360.0	0.000	38.46	38.46	590.0
Total:	**359**	**50,309,926.41**	**100.00**	**7.712**	**342.4**	**0.5**	**342.9**	**0.000**	**66.88**	**73.20**	**567.6**

Min.: 6.550
Max: 11.650
NZWA: 7.712

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6. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	359	50,309,926.41	12.09	7.712	342.4	0.5	342.9	0.000	66.88	73.20	567.6
Adjustable	1,953	365,688,266.39	87.91	7.532	359.8	0.2	360.0	6.071	77.62	78.80	554.6
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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7. Product Type

	No. of	Total Current						NZWA	NZWA Original	NZWA Combined	NZWA Fico

Product Type	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
2/28 ARM (Libor)	1,386	267,125,942.41	64.21	7.507	359.8	0.2	360.0	6.082	77.44	78.75	553.5
3/27 ARM (Libor)	555	96,329,232.86	23.16	7.611	359.8	0.2	360.0	6.048	78.23	79.07	557.3
Fixed Rate	359	50,309,926.41	12.09	7.712	342.4	0.5	342.9	0.000	66.88	73.20	567.6
5/25 ARM (Libor)	12	2,233,091.12	0.54	7.161	359.7	0.3	360.0	5.795	72.60	72.60	558.8
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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8. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 192	24	1,782,033.83	0.43	7.703	179.5	0.5	180.0	0.000	58.72	65.14	565.5
217 - 240	79	4,480,656.24	1.08	9.928	239.7	0.3	240.0	0.000	28.38	92.90	585.4
337 - 360	2,209	409,735,502.73	98.49	7.527	359.7	0.3	360.0	6.071	76.92	78.02	555.8
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

Min.: 180.0
Max.: 360.0
NZWA: 357.9

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	24	1,782,033.83	0.43	7.703	179.5	0.5	180.0	0.000	58.72	65.14	565.5
229 - 240	79	4,480,656.24	1.08	9.928	239.7	0.3	240.0	0.000	28.38	92.90	585.4
349 - 360	2,209	409,735,502.73	98.49	7.527	359.7	0.3	360.0	6.071	76.92	78.02	555.8
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

Min.: 178.0
Max: 360.0
NZWA: 357.7

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10. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	1,819	325,516,926.51	78.25	7.582	358.3	0.0	358.3	6.074	76.82	78.78	556.0
1 - 24	493	90,481,266.29	21.75	7.452	355.4	1.2	356.6	6.058	74.55	75.74	556.7
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

Min.: 0.0
Max: 8.0
WA: 0.3

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	2,312	415,998,192.80	100.00	7.554	357.7	0.3	357.9	6.071	76.32	78.12	556.1
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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12. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2019	24	1,782,033.83	0.43	7.703	179.5	0.5	180.0	0.000	58.72	65.14	565.5
2024	79	4,480,656.24	1.08	9.928	239.7	0.3	240.0	0.000	28.38	92.90	585.4
2034	2,209	409,735,502.73	98.49	7.527	359.7	0.3	360.0	6.071	76.92	78.02	555.8
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

1st Lien	2,237	412,252,349.32	99.10	7.527	358.8	0.3	359.0	6.071	76.84	77.92	555.8
2nd Lien	75	3,745,843.48	0.90	10.554	237.7	0.1	237.8	0.000	19.80	99.80	589.6
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fully Amortizing	2,312	415,998,192.80	100.00	7.554	357.7	0.3	357.9	6.071	76.32	78.12	556.1
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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15. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	2,272	407,278,882.83	97.90	7.564	357.6	0.3	357.9	6.063	76.25	77.71	555.4
Y	40	8,719,309.97	2.10	7.068	359.9	0.1	360.0	6.407	79.98	97.31	589.3
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 10.000	6	1,026,561.46	0.25	8.038	359.8	0.2	360.0	6.395	79.07	79.07	562.2
10.001 - 15.000	15	1,835,800.00	0.44	7.962	360.0	0.0	360.0	6.211	76.53	76.53	547.6
15.001 - 20.000	69	9,299,929.74	2.24	7.807	358.9	0.4	359.3	6.200	72.03	73.10	559.2
20.001 - 25.000	104	15,039,581.78	3.62	7.667	357.6	0.3	357.9	6.183	71.16	72.38	558.1
25.001 - 30.000	188	27,286,834.77	6.56	7.633	356.7	0.3	357.0	6.080	74.92	76.10	560.7
30.001 - 35.000	249	40,173,104.46	9.66	7.551	358.1	0.3	358.5	6.097	74.13	76.01	557.2
35.001 - 40.000	363	66,202,706.85	15.91	7.593	358.3	0.2	358.5	6.118	76.94	78.55	553.7
40.001 - 45.000	465	85,096,046.58	20.46	7.558	358.4	0.3	358.6	6.076	76.80	77.98	557.1
45.001 - 50.000	648	126,431,667.20	30.39	7.523	356.8	0.3	357.1	6.055	77.76	80.24	557.4
50.001 - 55.000	205	43,605,959.96	10.48	7.407	357.6	0.3	357.9	5.939	75.83	77.92	549.4
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

Min: 7.527
Max: 54.944
NZWA: 40.849

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17. FICO

		Total							NZWA	NZWA	NZWA

FICO	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
491 - 500	12	1,751,118.10	0.42	8.861	359.8	0.2	360.0	6.603	76.59	78.08	500.0
501 - 510	146	25,459,344.99	6.12	8.232	359.7	0.3	360.0	6.203	75.21	75.48	506.1
511 - 520	184	31,758,585.70	7.63	8.032	359.7	0.3	360.0	6.094	75.18	75.61	515.3
521 - 530	178	30,663,276.16	7.37	7.927	359.2	0.3	359.5	6.012	77.04	77.26	525.5
531 - 540	233	43,033,168.94	10.34	7.626	358.6	0.3	358.9	5.780	75.37	75.98	535.4
541 - 550	241	45,153,627.69	10.85	7.523	358.7	0.3	358.9	6.092	77.06	77.50	545.6
551 - 560	239	41,474,433.19	9.97	7.510	358.3	0.2	358.5	6.093	76.52	77.09	555.2
561 - 570	237	43,549,612.96	10.47	7.288	357.8	0.3	358.0	6.132	76.54	76.94	565.4
571 - 580	258	47,815,994.65	11.49	7.330	358.7	0.2	358.9	6.099	77.62	78.57	575.9
581 - 590	280	51,180,167.31	12.30	7.263	354.1	0.3	354.4	6.140	74.85	80.53	585.7
591 - 600	304	54,158,863.11	13.02	7.389	354.9	0.3	355.2	6.079	77.18	82.62	595.9
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

Nzmin.: 500
Max.: 600
NZWA.: 556

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

80/20	151	19,087,630.54	4.59	7.745	335.9	0.1	336.0	6.285	68.19	99.85	589.4
A	117	23,086,611.43	5.55	7.295	359.4	0.1	359.5	5.452	76.64	76.85	544.5
A SA	218	44,115,433.50	10.60	7.142	356.7	0.3	357.0	6.342	77.45	77.54	569.3
AA	4	785,250.00	0.19	6.905	360.0	0.0	360.0	6.581	85.00	85.00	597.1
A-	111	19,868,906.32	4.78	7.639	359.3	0.3	359.6	5.727	76.83	76.88	541.2
A- MO	28	3,712,938.41	0.89	7.887	357.9	0.2	358.1	6.008	73.04	73.04	540.8
A- SA	93	18,079,735.62	4.35	7.404	358.6	0.2	358.9	6.667	75.54	75.62	569.2
A+	309	60,663,722.83	14.58	7.190	358.7	0.3	359.0	5.365	77.91	78.54	552.4
A+ MO	24	4,312,449.30	1.04	7.586	359.7	0.3	360.0	5.994	73.90	73.90	571.6
A+ SA	403	82,744,399.79	19.89	7.025	358.2	0.3	358.5	5.806	78.85	79.08	581.1
B	139	20,285,581.17	4.88	8.488	359.6	0.4	360.0	6.425	75.40	75.89	528.1
B S	2	342,436.61	0.08	8.186	355.9	4.1	360.0	8.000	72.86	72.86	563.9
B SA	37	9,029,229.87	2.17	7.678	357.7	0.2	357.9	6.836	75.71	76.03	566.7
B.U.	1	157,500.00	0.04	8.750	360.0	0.0	360.0	6.990	70.00	70.00	529.0
B+	433	69,940,667.48	16.81	8.186	359.5	0.3	359.8	6.193	77.45	78.15	526.1
B+ SA	109	19,169,717.92	4.61	7.508	359.8	0.2	360.0	6.787	75.47	76.08	564.7
C	26	3,928,970.44	0.94	9.653	359.7	0.3	360.0	6.975	60.05	60.05	533.0
C SA	1	100,750.00	0.02	8.650	360.0	0.0	360.0	6.990	65.00	65.00	575.0
C+	51	7,593,413.09	1.83	8.839	359.8	0.2	360.0	6.643	65.97	66.18	527.1
C+ SA	55	8,992,848.48	2.16	8.060	359.9	0.1	360.0	7.016	67.55	67.55	550.3
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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19. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	596	100,177,806.95	24.08	7.947	358.0	0.3	358.3	6.212	77.59	79.27	557.0
0.001 - 1.000	66	14,762,570.00	3.55	7.546	357.7	0.3	358.0	6.575	72.57	73.52	558.1
1.001 - 2.000	1,155	222,489,622.63	53.48	7.416	359.8	0.2	360.0	6.016	77.39	78.78	553.3
2.001 - 3.000	495	78,568,193.22	18.89	7.445	351.3	0.3	351.6	5.922	72.38	75.66	562.6
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

WA: 1.671
NZWA: 2.201

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	826	154,312,569.06	100.00	7.651	359.6	0.3	359.9	6.007	87.24	87.59	556.4
Total:	**826**	**154,312,569.06**	**100.00**	**7.651**	**359.6**	**0.3**	**359.9**	**6.007**	**87.24**	**87.59**	**556.4**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	826	154,312,569.06	100.00	7.651	359.6	0.3	359.9	6.007	87.24	87.59	556.4
Total:	**826**	**154,312,569.06**	**100.00**	**7.651**	**359.6**	**0.3**	**359.9**	**6.007**	**87.24**	**87.59**	**556.4**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	401	57,450,804.44	37.23	7.936	359.7	0.3	360.0	6.148	87.23	88.00	548.8
Y	425	96,861,764.62	62.77	7.482	359.5	0.2	359.8	5.916	87.24	87.35	560.9
Total:	**826**	**154,312,569.06**	**100.00**	**7.651**	**359.6**	**0.3**	**359.9**	**6.007**	**87.24**	**87.59**	**556.4**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV
00-None	401	57,450,804.44	37.23	7.936	359.7	0.3	360.0	6.148	87.23	88.00

6- Mortgage Guaranty Insurance Corp.	425	96,861,764.62	62.77	7.482	359.5	0.2	359.8	5.916	87.24	87.35
Total:	**826**	**154,312,569.06**	**100.00**	**7.651**	**359.6**	**0.3**	**359.9**	**6.007**	**87.24**	**87.59**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
10.01 - 15.00	2	122,633.73	0.03	10.114	204.1	0.4	204.6	0.000	15.00	95.00	583.6
15.01 - 20.00	76	3,858,209.75	0.93	10.437	246.2	0.1	246.3	6.452	19.79	94.92	586.1
20.01 - 25.00	5	484,940.89	0.12	7.601	359.9	0.1	360.0	5.461	22.33	22.33	541.5
25.01 - 30.00	6	368,967.44	0.09	7.414	358.7	1.3	360.0	5.834	28.60	28.60	568.4
30.01 - 35.00	13	1,342,403.15	0.32	7.389	359.4	0.6	360.0	5.233	33.04	33.04	551.1
35.01 - 40.00	13	1,312,401.61	0.32	7.825	338.7	0.3	339.1	6.136	37.14	37.14	543.5
40.01 - 45.00	19	2,763,846.68	0.66	7.057	359.5	0.5	360.0	5.919	43.11	43.67	565.1
45.01 - 50.00	57	8,829,836.49	2.12	7.116	358.2	0.5	358.7	5.849	47.94	49.03	557.3
50.01 - 55.00	58	9,980,274.77	2.40	7.081	354.8	0.4	355.2	5.677	52.85	53.38	561.7
55.01 - 60.00	85	14,185,812.48	3.41	7.141	355.0	0.4	355.4	6.153	57.81	57.94	553.9
60.01 - 65.00	171	30,411,588.86	7.31	7.534	355.5	0.2	355.7	6.154	63.68	63.74	548.7
65.01 - 70.00	178	38,365,593.65	9.22	7.185	358.8	0.3	359.1	5.984	68.80	68.92	557.3
70.01 - 75.00	265	50,516,344.33	12.14	7.595	359.3	0.3	359.6	6.172	74.15	74.33	549.1
75.01 - 80.00	538	99,142,769.91	23.83	7.573	359.4	0.2	359.6	6.177	79.53	83.16	559.6
80.01 - 85.00	467	86,176,507.81	20.72	7.845	359.6	0.3	359.9	6.161	84.51	85.03	545.9

85.01 - 90.00	288	52,604,643.43	12.65	7.433	359.5	0.2	359.8	5.820	89.57	89.74	565.6
90.01 - 95.00	70	15,417,117.82	3.71	7.309	359.8	0.2	360.0	5.778	94.47	94.47	583.4
95.01 - 100.00	1	114,300.00	0.03	7.850	360.0	0.0	360.0	5.600	95.33	95.33	556.0
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

NZMin.: 15.00
Max: 95.33
NZWA: 76.32

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25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	3	235,000.00	0.06	8.399	360.0	0.0	360.0	6.452	17.14	17.14	529.9
20.01 - 25.00	5	484,940.89	0.12	7.601	359.9	0.1	360.0	5.461	22.33	22.33	541.5
25.01 - 30.00	6	368,967.44	0.09	7.414	358.7	1.3	360.0	5.834	28.60	28.60	568.4
30.01 - 35.00	13	1,342,403.15	0.32	7.389	359.4	0.6	360.0	5.233	33.04	33.04	551.1
35.01 - 40.00	13	1,312,401.61	0.32	7.825	338.7	0.3	339.1	6.136	37.14	37.14	543.5
40.01 - 45.00	19	2,763,846.68	0.66	7.057	359.5	0.5	360.0	5.919	43.11	43.67	565.1
45.01 - 50.00	57	8,829,836.49	2.12	7.116	358.2	0.5	358.7	5.849	47.94	49.03	557.3
50.01 - 55.00	58	9,980,274.77	2.40	7.081	354.8	0.4	355.2	5.677	52.85	53.38	561.7
55.01 - 60.00	85	14,185,812.48	3.41	7.141	355.0	0.4	355.4	6.153	57.81	57.94	553.9
60.01 - 65.00	171	30,411,588.86	7.31	7.534	355.5	0.2	355.7	6.154	63.68	63.74	548.7
65.01 - 70.00	178	38,365,593.65	9.22	7.185	358.8	0.3	359.1	5.984	68.80	68.92	557.3

70.01 - 75.00	265	50,516,344.33	12.14	7.595	359.3	0.3	359.6	6.172	74.15	74.33	549.1
75.01 - 80.00	538	99,142,769.91	23.83	7.573	359.4	0.2	359.6	6.177	79.53	83.16	559.6
80.01 - 85.00	467	86,176,507.81	20.72	7.845	359.6	0.3	359.9	6.161	84.51	85.03	545.9
85.01 - 90.00	288	52,604,643.43	12.65	7.433	359.5	0.2	359.8	5.820	89.57	89.74	565.6
90.01 - 95.00	72	15,539,751.55	3.74	7.331	358.6	0.2	358.8	5.778	93.85	94.48	583.4
95.01 - 100.00	74	3,737,509.75	0.90	10.486	242.5	0.1	242.6	5.600	22.26	99.82	588.7
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

Min.: 15.04
Max: 100.00
WA: 77.04

*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	3	235,000.00	0.06	8.399	360.0	0.0	360.0	6.452	17.14	17.14	529.9
20.01 - 25.00	5	484,940.89	0.12	7.601	359.9	0.1	360.0	5.461	22.33	22.33	541.5
25.01 - 30.00	6	368,967.44	0.09	7.414	358.7	1.3	360.0	5.834	28.60	28.60	568.4
30.01 - 35.00	13	1,342,403.15	0.32	7.389	359.4	0.6	360.0	5.233	33.04	33.04	551.1
35.01 - 40.00	13	1,312,401.61	0.32	7.825	338.7	0.3	339.1	6.136	37.14	37.14	543.5
40.01 - 45.00	19	2,763,846.68	0.66	7.057	359.5	0.5	360.0	5.919	43.11	43.67	565.1

45.01 - 50.00	57	8,829,836.49	2.12	7.116	358.2	0.5	358.7	5.849	47.94	49.03	557.3
50.01 - 55.00	57	9,890,274.77	2.38	7.080	354.7	0.4	355.1	5.680	52.86	53.39	562.1
55.01 - 60.00	86	14,275,812.48	3.43	7.141	355.1	0.4	355.5	6.147	57.77	57.90	553.7
60.01 - 65.00	172	30,581,422.84	7.35	7.526	355.5	0.2	355.7	6.140	63.69	63.74	548.7
65.01 - 70.00	177	38,195,759.67	9.18	7.189	358.8	0.3	359.1	5.993	68.82	68.94	557.3
70.01 - 75.00	265	50,516,344.33	12.14	7.595	359.3	0.3	359.6	6.172	74.15	74.33	549.1
75.01 - 80.00	537	98,929,769.91	23.78	7.574	359.4	0.2	359.6	6.180	79.52	83.16	559.6
80.01 - 85.00	468	86,389,507.81	20.77	7.843	359.6	0.3	359.9	6.158	84.50	85.02	545.9
85.01 - 90.00	289	52,699,643.43	12.67	7.433	359.5	0.2	359.8	5.818	89.58	89.75	565.7
90.01 - 95.00	71	15,444,751.55	3.71	7.333	358.6	0.2	358.8	5.783	93.84	94.47	583.4
95.01 - 100.00	74	3,737,509.75	0.90	10.486	242.5	0.1	242.6	5.600	22.26	99.82	588.7
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

NZMin.: 15.04
Max: 100.00
NZWA: 77.03

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	1,852	324,756,786.68	78.07	7.543	357.5	0.3	357.8	6.072	76.18	77.96	554.8
PUD	177	35,098,160.35	8.44	7.659	357.0	0.2	357.2	6.145	76.66	79.39	557.4
2-4 Family	145	32,080,382.15	7.71	7.614	359.3	0.2	359.5	6.130	76.43	77.78	565.9

Condo	138	24,062,863.62	5.78	7.463	358.8	0.3	359.0	5.877	77.59	78.86	558.6
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Cash Out Refinance	1,667	310,136,232.10	74.55	7.489	358.1	0.3	358.4	6.072	75.22	75.81	554.2
Purchase	457	72,136,866.37	17.34	7.752	355.4	0.1	355.5	6.048	79.39	86.78	566.8
Rate/Term Refinance	188	33,725,094.33	8.11	7.731	358.4	0.3	358.8	6.116	79.95	80.84	551.0
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	2,178	396,121,557.59	95.22	7.520	357.6	0.3	357.9	6.053	76.34	78.21	555.7
Investment	126	18,516,903.49	4.45	8.255	358.8	0.2	359.0	6.424	76.13	76.67	565.5
Second Home	8	1,359,731.72	0.33	7.934	360.0	0.0	360.0	6.248	73.15	73.15	561.5
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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30. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	1,755	303,763,828.41	73.02	7.506	357.2	0.3	357.4	6.005	77.41	79.70	555.1
Stated	520	104,045,980.58	25.01	7.709	359.1	0.2	359.3	6.262	72.66	73.08	558.8
Limited	37	8,188,383.81	1.97	7.366	359.0	0.3	359.3	6.005	82.56	83.63	559.3
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	665	149,487,212.02	35.93	7.238	357.7	0.3	358.0	5.930	74.09	75.34	556.9
CA-N	188	44,914,952.29	10.80	7.270	358.3	0.3	358.5	5.918	75.80	77.86	554.8
IL	176	27,734,891.77	6.67	7.780	359.7	0.1	359.9	5.966	80.30	80.83	559.5
NY	105	25,366,559.01	6.10	7.495	358.3	0.2	358.5	6.195	73.43	74.02	559.0
FL	129	17,688,243.54	4.25	7.842	353.7	0.3	354.0	6.151	77.36	78.37	549.7
NJ	70	13,817,372.13	3.32	7.824	358.9	0.6	359.5	6.143	77.38	78.65	555.5

NV	63	12,685,888.67	3.05	7.508	358.1	0.2	358.3	6.126	74.89	77.29	557.4
MN	80	12,515,753.84	3.01	7.625	357.4	0.1	357.5	6.163	81.00	85.38	557.3
MD	64	11,949,471.70	2.87	7.982	359.8	0.2	360.0	6.395	80.52	80.59	555.6
HI	42	10,910,290.06	2.62	7.412	357.9	0.2	358.1	5.817	72.24	75.43	563.5
TX	115	9,999,619.16	2.40	8.742	355.9	0.2	356.1	6.634	78.49	80.97	548.8
MI	91	9,559,388.67	2.30	8.273	357.4	0.3	357.7	6.459	80.67	83.02	546.6
AZ	58	6,936,071.65	1.67	7.533	352.3	0.2	352.5	6.309	79.45	82.47	566.7
WA	33	6,590,774.76	1.58	7.641	358.2	0.3	358.6	5.999	79.65	82.35	553.1
DC	32	6,234,674.55	1.50	7.676	359.8	0.2	360.0	6.068	73.12	73.12	550.3
CT	37	5,995,799.02	1.44	7.840	358.1	0.3	358.4	6.261	76.24	78.37	554.7
CO	34	5,039,771.90	1.21	7.655	355.1	0.1	355.1	6.226	79.38	87.26	558.9
VA	25	4,933,763.60	1.19	7.651	359.8	0.2	360.0	6.095	80.79	80.86	549.5
UT	41	4,481,431.66	1.08	7.751	352.0	0.3	352.2	6.334	79.31	90.12	561.0
MO	57	4,436,207.99	1.07	8.423	359.2	0.1	359.3	6.576	82.74	85.23	553.7
WI	34	3,826,058.98	0.92	8.724	358.8	0.1	358.9	6.643	82.54	84.20	555.1
MA	16	3,641,533.10	0.88	7.784	357.6	0.0	357.6	6.147	78.27	81.47	554.5
PA	26	2,521,158.71	0.61	8.355	357.5	0.6	358.1	6.127	75.23	80.25	542.8
NM	17	2,329,909.01	0.56	8.001	355.6	2.8	358.4	6.305	74.92	78.88	553.4
OR	13	2,055,324.83	0.49	7.498	352.1	0.4	352.5	6.005	78.47	90.19	568.3
OH	18	1,415,610.00	0.34	8.502	360.0	0.0	360.0	6.460	81.68	84.45	555.4
OK	12	1,004,507.14	0.24	8.406	351.3	0.0	351.4	5.854	81.16	87.98	545.8
AK	6	987,475.08	0.24	7.713	359.4	0.6	360.0	6.367	80.73	80.73	558.0
RI	5	932,887.06	0.22	9.002	359.8	0.2	360.0	6.947	72.63	72.63	522.6
NH	4	670,649.40	0.16	7.955	359.8	0.2	360.0	6.521	75.77	75.77	559.7
Other	56	5,334,941.50	1.28	8.094	355.2	0.3	355.5	6.116	82.55	84.54	560.4

Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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32. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
92503	10	2,377,778.41	0.57	7.341	354.8	0.1	354.9	5.967	73.81	80.55	569.6
92530	10	2,149,901.16	0.52	7.467	359.9	0.1	360.0	6.330	75.27	75.27	536.0
92336	9	2,134,918.00	0.51	7.115	355.6	0.0	355.6	5.676	74.63	80.55	575.2
92392	12	1,958,500.98	0.47	7.514	359.6	0.4	360.0	6.142	75.89	75.89	547.4
20011	9	1,855,349.00	0.45	7.373	360.0	0.0	360.0	5.834	67.27	67.27	559.9
90745	7	1,833,536.67	0.44	7.712	359.7	0.3	360.0	6.139	69.64	69.64	539.0
90650	7	1,828,250.00	0.44	7.481	355.7	0.0	355.7	5.884	75.97	81.66	543.4
92404	11	1,814,305.00	0.44	7.649	350.9	0.0	350.9	5.872	78.29	78.57	556.9
93550	9	1,790,320.00	0.43	7.191	355.6	0.3	355.8	5.500	80.38	85.91	554.4
92376	9	1,747,950.41	0.42	7.150	359.8	0.2	360.0	5.615	72.99	72.99	554.4
Other	2,219	396,507,383.17	95.31	7.562	357.7	0.3	358.0	6.080	76.42	78.18	556.2
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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33. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	1,953	365,688,266.39	100.00	7.532	359.8	0.2	360.0	6.071	77.62	78.80	554.6
Total:	**1,953**	**365,688,266.39**	**100.00**	**7.532**	**359.8**	**0.2**	**360.0**	**6.071**	**77.62**	**78.80**	**554.6**

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34. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	56	12,555,291.32	3.43	5.866	359.5	0.5	360.0	5.250	64.57	64.57	568.2
6.001 - 6.500	136	31,401,688.52	8.59	6.365	359.8	0.2	360.0	5.352	74.45	75.82	565.8
6.501 - 7.000	341	75,634,330.25	20.68	6.823	359.8	0.2	360.0	5.693	78.07	80.11	563.4
7.001 - 7.500	375	78,176,715.43	21.38	7.308	359.8	0.2	360.0	5.987	77.92	79.31	560.2
7.501 - 8.000	397	75,870,095.97	20.75	7.786	359.8	0.2	360.0	6.195	79.24	79.77	549.6
8.001 - 8.500	265	44,472,144.12	12.16	8.269	359.8	0.2	360.0	6.523	80.26	81.13	544.8
8.501 - 9.000	170	24,734,652.32	6.76	8.762	359.7	0.3	360.0	6.803	77.77	78.21	537.9
9.001 - 9.500	127	14,613,356.91	4.00	9.295	359.6	0.4	360.0	6.964	77.63	79.28	535.5
9.501 - 10.000	49	5,311,020.19	1.45	9.770	359.8	0.2	360.0	6.983	71.93	73.41	533.5
10.001 - 10.500	23	1,909,878.89	0.52	10.243	359.9	0.1	360.0	6.990	77.49	78.71	550.9
10.501 - 11.000	10	851,704.99	0.23	10.696	359.9	0.1	360.0	6.990	70.37	70.37	539.9

11.001 - 11.500	2	74,187.48	0.02	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**1,953**	**365,688,266.39**	**100.00**	**7.532**	**359.8**	**0.2**	**360.0**	**6.071**	**77.62**	**78.80**	**554.6**

NZWA: 7.532
Min.: 5.650
Max.: 12.500

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35. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
3.001 - 3.500	2	559,816.06	0.15	5.990	359.0	1.0	360.0	3.490	79.49	79.49	536.4
3.501 - 4.000	12	2,217,406.97	0.61	6.365	359.8	0.2	360.0	3.928	74.79	74.79	548.3
4.001 - 4.500	36	6,924,347.47	1.89	6.412	359.7	0.3	360.0	4.260	66.05	67.12	546.6
4.501 - 5.000	157	31,589,243.22	8.64	6.686	359.8	0.2	360.0	4.864	76.11	76.21	556.2
5.001 - 5.500	297	59,620,341.72	16.30	7.028	359.8	0.2	360.0	5.357	80.12	80.61	556.7
5.501 - 6.000	346	67,031,440.79	18.33	7.377	359.7	0.3	360.0	5.810	77.94	79.45	551.7
6.001 - 6.500	404	80,341,541.07	21.97	7.516	359.8	0.2	360.0	6.292	79.34	81.53	558.2
6.501 - 7.000	674	112,669,376.42	30.81	8.216	359.8	0.2	360.0	6.896	76.19	77.20	552.3
7.001 - 7.500	18	3,471,760.39	0.95	7.979	359.7	0.3	360.0	7.275	74.38	74.38	568.3
7.501 - 8.000	6	1,007,992.28	0.28	8.280	359.3	0.7	360.0	7.758	75.68	75.68	564.6
8.001 - 8.500	1	255,000.00	0.07	9.000	360.0	0.0	360.0	8.200	75.00	75.00	542.0

Total:	1,953	365,688,266.39	100.00	7.532	359.8	0.2	360.0	6.071	77.62	78.80	554.6

WA: 6.071
Min.: 3.490
Max.: 8.200

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36. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.50001 - 2.00000	1,952	365,433,266.39	99.93	7.532	359.8	0.2	360.0	6.072	77.62	78.79	554.6
2.50001 - 3.00000	1	255,000.00	0.07	8.200	360.0	0.0	360.0	5.700	85.00	85.00	531.0
Total:	**1,953**	**365,688,266.39**	**100.00**	**7.532**	**359.8**	**0.2**	**360.0**	**6.071**	**77.62**	**78.80**	**554.6**

Min.: 2.000
Max.: 3.000
NZWA: 2.001

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37. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.50001 - 1.00000	1,953	365,688,266.39	100.00	7.532	359.8	0.2	360.0	6.071	77.62	78.80	554.6

Total:	1,953	365,688,266.39	100.00	7.532	359.8	0.2	360.0	6.071	77.62	78.80	554.6

Min.: 1.000
Max.: 1.000
NZWA: 1.000

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38. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
7.001 - 7.500	1	114,000.00	0.03	7.400	360.0	0.0	360.0	5.150	69.09	69.09	552.0
12.501 - 13.000	56	12,555,291.32	3.43	5.866	359.5	0.5	360.0	5.250	64.57	64.57	568.2
13.001 - 13.500	136	31,401,688.52	8.59	6.365	359.8	0.2	360.0	5.352	74.45	75.82	565.8
13.501 - 14.000	341	75,634,330.25	20.68	6.823	359.8	0.2	360.0	5.693	78.07	80.11	563.4
14.001 - 14.500	374	78,062,715.43	21.35	7.308	359.8	0.2	360.0	5.988	77.93	79.32	560.2
14.501 - 15.000	397	75,870,095.97	20.75	7.786	359.8	0.2	360.0	6.195	79.24	79.77	549.6
15.001 - 15.500	265	44,472,144.12	12.16	8.269	359.8	0.2	360.0	6.523	80.26	81.13	544.8
15.501 - 16.000	170	24,734,652.32	6.76	8.762	359.7	0.3	360.0	6.803	77.77	78.21	537.9
16.001 - 16.500	127	14,613,356.91	4.00	9.295	359.6	0.4	360.0	6.964	77.63	79.28	535.5
16.501 - 17.000	49	5,311,020.19	1.45	9.770	359.8	0.2	360.0	6.983	71.93	73.41	533.5
17.001 - 17.500	23	1,909,878.89	0.52	10.243	359.9	0.1	360.0	6.990	77.49	78.71	550.9
17.501 - 18.000	10	851,704.99	0.23	10.696	359.9	0.1	360.0	6.990	70.37	70.37	539.9
18.001 - 18.500	2	74,187.48	0.02	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
18.501 - 19.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0

19.001 - 19.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**1,953**	**365,688,266.39**	**100.00**	**7.532**	**359.8**	**0.2**	**360.0**	**6.071**	**77.62**	**78.80**	**554.6**

Min.: 7.400
Max.: 19.500
NZWA: 14.530

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39. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-02	2	296,965.58	0.08	8.107	352.0	8.0	360.0	6.022	60.90	60.90	536.0
2006-03	2	304,644.98	0.08	8.413	353.0	7.0	360.0	6.413	85.00	85.00	528.0
2006-06	1	416,883.77	0.11	6.200	356.0	4.0	360.0	5.000	90.00	90.00	582.0
2006-07	4	746,490.99	0.20	7.733	357.0	3.0	360.0	6.565	77.04	77.04	556.1
2006-08	3	604,413.80	0.17	6.386	358.0	2.0	360.0	5.773	70.90	70.90	560.2
2006-09	278	52,410,231.78	14.33	7.495	359.0	1.0	360.0	6.081	76.52	77.58	552.3
2006-10	1,092	211,669,457.51	57.88	7.512	360.0	0.0	360.0	6.083	77.67	79.05	553.7
2006-11	4	676,854.00	0.19	7.671	360.0	0.0	360.0	6.035	81.95	81.95	582.4
2007-02	1	161,234.18	0.04	9.350	352.0	8.0	360.0	6.990	90.00	90.00	597.0
2007-03	2	360,347.91	0.10	8.550	353.0	7.0	360.0	6.550	84.76	84.76	531.0
2007-05	2	349,463.13	0.10	7.622	355.0	5.0	360.0	6.831	76.26	76.26	553.0
2007-06	1	194,577.95	0.05	9.100	356.0	4.0	360.0	6.990	73.58	73.58	511.0

2007-07	2	347,702.50	0.10	7.429	357.0	3.0	360.0	5.927	83.76	83.76	560.1
2007-09	68	13,365,296.19	3.65	7.492	359.0	1.0	360.0	5.936	76.72	77.45	555.0
2007-10	477	80,975,311.00	22.14	7.624	360.0	0.0	360.0	6.060	78.35	79.24	557.9
2007-11	2	575,300.00	0.16	7.007	360.0	0.0	360.0	5.647	88.17	88.17	548.4
2009-09	3	606,891.12	0.17	6.907	359.0	1.0	360.0	.5.818	78.63	78.63	574.7
2009-10	9	1,626,200.00	0.44	7.255	360.0	0.0	360.0	5.787	70.35	70.35	552.8
Total:	**1,953**	**365,688,266.39**	**100.00**	**7.532**	**359.8**	**0.2**	**360.0**	**6.071**	**77.62**	**78.80**	**554.6**

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	2,312	415,998,192.80	100.00	7.554	357.7	0.3	357.9	6.071	76.32	78.12	556.1
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.12**	**556.1**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZW/ Combine LT
OPTION ONE MORTGAGE	2,293	412,950,261.75	99.27	7.550	357.7	0.2	357.9	6.068	76.32	78.1

CHASE MANHATTAN BANK	14	2,354,677.22	0.57	8.081	355.0	5.0	360.0	6.453	76.60	76.6
WELLS FARGO HOME MORTGAGE	5	693,253.83	0.17	8.045	354.0	6.0	360.0	6.636	77.28	77.2
Total:	**2,312**	**415,998,192.80**	**100.00**	**7.554**	**357.7**	**0.3**	**357.9**	**6.071**	**76.32**	**78.1**

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Lehman Brothers
1,358 records
Balance: 194,444,474
SAIL 2004-BNC-2

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Fixed

Selection Criteria: Fixed
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	285	9,806,713.80	5.04	9.930	249.7	0.2	249.9	0.000	29.23	95.42	631.4
50,000.01 - 100,000.00	352	25,678,474.18	13.21	8.864	285.4	0.3	285.6	0.000	45.34	86.23	634.5
100,000.01 - 150,000.00	226	27,881,934.77	14.34	7.699	334.7	0.6	335.2	0.000	64.64	77.26	632.4
150,000.01 - 200,000.00	171	29,813,620.09	15.33	6.991	348.5	0.6	349.1	0.000	72.22	72.80	627.0
200,000.01 - 250,000.00	98	22,092,965.82	11.36	6.940	352.0	0.7	352.7	0.000	73.16	73.77	634.1
250,000.01 - 300,000.00	88	24,141,636.34	12.42	7.048	357.5	0.5	358.1	0.000	78.50	78.71	638.8
300,000.01 - 350,000.00	52	16,805,797.73	8.64	7.032	357.2	0.6	357.8	0.000	80.08	80.08	633.1

350,000.01 - 400,000.00	36	13,445,131.61	6.91	7.121	359.4	0.6	360.0	0.000	76.90	77.93	633.0
400,000.01 - 450,000.00	21	8,947,382.04	4.60	7.165	359.3	0.7	360.0	0.000	85.93	85.93	662.1
450,000.01 - 500,000.00	20	9,605,355.57	4.94	6.636	359.0	1.0	360.0	0.000	73.34	74.86	661.3
500,000.01 - 550,000.00	3	1,590,000.00	0.82	7.391	360.0	0.0	360.0	0.000	83.28	90.18	634.1
550,000.01 - 600,000.00	1	595,000.00	0.31	6.990	360.0	0.0	360.0	0.000	97.54	97.54	644.0
650,000.01 - 700,000.00	1	696,927.13	0.36	6.990	359.0	1.0	360.0	0.000	90.00	90.00	666.0
700,000.01 - 750,000.00	1	750,000.00	0.39	6.800	360.0	0.0	360.0	0.000	84.27	84.27	664.0
750,000.01 - 800,000.00	1	765,000.00	0.39	6.850	359.0	1.0	360.0	0.000	85.00	85.00	705.0
800,000.01 - 850,000.00	1	838,535.24	0.43	6.700	358.0	2.0	360.0	0.000	67.74	67.74	655.0
950,000.01 - 1,000,000.00	1	990,000.00	0.51	6.490	360.0	0.0	360.0	0.000	69.92	69.92	751.0
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

Min.: 10,500.00
Max: 990,000.00
Avg.: 143,184.44

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	285	9,806,713.80	5.04	9.930	249.7	0.2	249.9	0.000	29.23	95.42	631.4
50,001 - 100,000	352	25,678,474.18	13.21	8.864	285.4	0.3	285.6	0.000	45.34	86.23	634.5
100,001 - 150,000	223	27,432,299.79	14.11	7.711	334.3	0.5	334.8	0.000	64.81	77.64	632.7
150,001 - 200,000	174	30,263,255.07	15.56	6.992	348.7	0.6	349.3	0.000	71.95	72.52	626.9

200,001 - 250,000	98	22,092,965.82	11.36	6.940	352.0	0.7	352.7	0.000	73.16	73.77	634.1
250,001 - 300,000	88	24,141,636.34	12.42	7.048	357.5	0.5	358.1	0.000	78.50	78.71	638.8
300,001 - 350,000	52	16,805,797.73	8.64	7.032	357.2	0.6	357.8	0.000	80.08	80.08	633.1
350,001 - 400,000	36	13,445,131.61	6.91	7.121	359.4	0.6	360.0	0.000	76.90	77.93	633.0
400,001 - 450,000	21	8,947,382.04	4.60	7.165	359.3	0.7	360.0	0.000	85.93	85.93	662.1
450,001 - 500,000	20	9,605,355.57	4.94	6.636	359.0	1.0	360.0	0.000	73.34	74.86	661.3
500,001 - 550,000	3	1,590,000.00	0.82	7.391	360.0	0.0	360.0	0.000	83.28	90.18	634.1
550,001 - 600,000	1	595,000.00	0.31	6.990	360.0	0.0	360.0	0.000	97.54	97.54	644.0
650,001 - 700,000	1	696,927.13	0.36	6.990	359.0	1.0	360.0	0.000	90.00	90.00	666.0
700,001 - 750,000	1	750,000.00	0.39	6.800	360.0	0.0	360.0	0.000	84.27	84.27	664.0
750,001 - 800,000	1	765,000.00	0.39	6.850	359.0	1.0	360.0	0.000	85.00	85.00	705.0
800,001 - 850,000	1	838,535.24	0.43	6.700	358.0	2.0	360.0	0.000	67.74	67.74	655.0
950,001 - 1,000,000	1	990,000.00	0.51	6.490	360.0	0.0	360.0	0.000	69.92	69.92	751.0
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

Min.: 10,500
Max: 990,000
Avg.: 143,257

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	5	1,365,900.00	0.70	5.946	359.3	0.7	360.0	0.000	56.05	62.54	703.8

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6.001 - 6.500	74	16,536,108.23	8.50	6.381	353.6	0.7	354.3	0.000	71.29	72.89	688.2
6.501 - 7.000	419	89,438,197.28	46.00	6.765	351.6	0.8	352.4	0.000	73.06	73.46	639.9
7.001 - 7.500	131	25,494,979.94	13.11	7.278	352.8	0.5	353.3	0.000	79.52	80.13	627.3
7.501 - 8.000	121	21,369,966.89	10.99	7.782	355.1	0.3	355.4	0.000	80.87	82.41	612.7
8.001 - 8.500	47	6,371,949.33	3.28	8.291	349.4	0.2	349.5	0.000	81.36	83.41	611.6
8.501 - 9.000	68	6,522,207.39	3.35	8.787	330.3	0.2	330.5	0.000	70.68	83.68	614.6
9.001 - 9.500	83	4,936,116.42	2.54	9.361	272.2	0.2	272.3	0.000	39.41	94.25	650.5
9.501 - 10.000	168	9,066,155.48	4.66	9.857	249.4	0.2	249.5	0.000	25.89	97.80	644.1
10.001 - 10.500	151	8,322,380.22	4.28	10.342	245.5	0.1	245.6	0.000	23.63	98.77	625.7
10.501 - 11.000	75	4,114,865.61	2.12	10.709	245.4	0.2	245.7	0.000	25.51	97.75	603.8
11.001 - 11.500	14	823,397.53	0.42	11.135	245.1	0.0	245.1	0.000	22.56	99.15	594.0
11.501 - 12.000	1	40,000.00	0.02	11.650	360.0	0.0	360.0	0.000	38.46	38.46	590.0
12.001 - 12.500	1	42,250.00	0.02	12.400	360.0	0.0	360.0	0.000	65.00	65.00	647.0
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

Min.: 5.850
Max: 12.400
NZWA: 7.491

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4. Rate (Arm)

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5. Rate (Fix)

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	5	1,365,900.00	0.70	5.946	359.3	0.7	360.0	0.000	56.05	62.54	703.8
6.001 - 6.500	74	16,536,108.23	8.50	6.381	353.6	0.7	354.3	0.000	71.29	72.89	688.2
6.501 - 7.000	419	89,438,197.28	46.00	6.765	351.6	0.8	352.4	0.000	73.06	73.46	639.9
7.001 - 7.500	131	25,494,979.94	13.11	7.278	352.8	0.5	353.3	0.000	79.52	80.13	627.3
7.501 - 8.000	121	21,369,966.89	10.99	7.782	355.1	0.3	355.4	0.000	80.87	82.41	612.7
8.001 - 8.500	47	6,371,949.33	3.28	8.291	349.4	0.2	349.5	0.000	81.36	83.41	611.6
8.501 - 9.000	68	6,522,207.39	3.35	8.787	330.3	0.2	330.5	0.000	70.68	83.68	614.6
9.001 - 9.500	83	4,936,116.42	2.54	9.361	272.2	0.2	272.3	0.000	39.41	94.25	650.5
9.501 - 10.000	168	9,066,155.48	4.66	9.857	249.4	0.2	249.5	0.000	25.89	97.80	644.1
10.001 - 10.500	151	8,322,380.22	4.28	10.342	245.5	0.1	245.6	0.000	23.63	98.77	625.7
10.501 - 11.000	75	4,114,865.61	2.12	10.709	245.4	0.2	245.7	0.000	25.51	97.75	603.8
11.001 - 11.500	14	823,397.53	0.42	11.135	245.1	0.0	245.1	0.000	22.56	99.15	594.0
11.501 - 12.000	1	40,000.00	0.02	11.650	360.0	0.0	360.0	0.000	38.46	38.46	590.0
12.001 - 12.500	1	42,250.00	0.02	12.400	360.0	0.0	360.0	0.000	65.00	65.00	647.0
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

Min.: 5.850
Max: 12.400
NZWA: 7.491

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6. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	1,358	194,444,474.32	100.00	7.491	337.6	0.6	338.1	0.000	68.29	79.22	636.9
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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7. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed Rate	1,358	194,444,474.32	100.00	7.491	337.6	0.6	338.1	0.000	68.29	79.22	636.9
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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8. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 192	68	5,846,238.05	3.01	7.635	179.4	0.6	180.0	0.000	60.31	72.32	624.3
217 - 240	461	26,649,124.16	13.71	9.773	239.8	0.2	240.0	0.000	24.57	96.97	642.3
337 - 360	829	161,949,112.11	83.29	7.110	359.4	0.6	360.0	0.000	75.77	76.55	636.5
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

Min.: 180.0
Max.: 360.0
NZWA: 338.1

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	68	5,846,238.05	3.01	7.635	179.4	0.6	180.0	0.000	60.31	72.32	624.3
229 - 240	461	26,649,124.16	13.71	9.773	239.8	0.2	240.0	0.000	24.57	96.97	642.3
349 - 360	829	161,949,112.11	83.29	7.110	359.4	0.6	360.0	0.000	75.77	76.55	636.5
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

Min.: 173.0
Max: 360.0
NZWA: 337.6

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10. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	867	105,957,720.51	54.49	7.882	330.7	0.0	330.7	0.000	65.39	82.40	633.3

1 - 24	491	88,486,753.81	45.51	7.022	345.8	1.2	347.0	0.000	71.76	75.42	641.3
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

Min.: 0.0
Max: 8.0
WA: 0.6

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	1,358	194,444,474.32	100.00	7.491	337.6	0.6	338.1	0.000	68.29	79.22	636.9
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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12. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2019	68	5,846,238.05	3.01	7.635	179.4	0.6	180.0	0.000	60.31	72.32	624.3
2024	461	26,649,124.16	13.71	9.773	239.8	0.2	240.0	0.000	24.57	96.97	642.3
2034	829	161,949,112.11	83.29	7.110	359.4	0.6	360.0	0.000	75.77	76.55	636.5

Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	897	169,453,972.00	87.15	7.111	352.3	0.6	352.9	0.000	75.43	76.18	635.9
2nd Lien	461	24,990,502.32	12.85	10.068	237.8	0.1	237.9	0.000	19.88	99.86	644.3
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fully Amortizing	1,358	194,444,474.32	100.00	7.491	337.6	0.6	338.1	0.000	68.29	79.22	636.9
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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15. IO Flag

E4,1

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	1,306	182,431,719.32	93.82	7.530	336.2	0.5	336.7	0.000	67.56	78.95	634.3
Y	52	12,012,755.00	6.18	6.894	358.7	1.3	360.0	0.000	79.36	83.32	677.3
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	1	124,899.54	0.06	7.100	359.0	1.0	360.0	0.000	67.57	67.57	649.0
0.001 - 5.000	1	61,600.00	0.03	10.240	240.0	0.0	240.0	0.000	20.00	100.00	677.0
5.001 - 10.000	3	592,000.00	0.30	7.908	360.0	0.0	360.0	0.000	80.57	80.57	581.8
10.001 - 15.000	5	472,569.33	0.24	7.759	314.2	0.6	314.8	0.000	45.99	76.13	673.5
15.001 - 20.000	26	3,644,146.25	1.87	7.197	353.5	0.6	354.2	0.000	69.03	71.15	633.2
20.001 - 25.000	62	8,210,131.53	4.22	7.243	338.4	0.6	339.0	0.000	67.97	73.15	643.7
25.001 - 30.000	95	13,219,468.81	6.80	7.306	339.2	0.6	339.8	0.000	70.80	75.39	629.4
30.001 - 35.000	153	20,731,464.21	10.66	7.425	340.9	0.5	341.4	0.000	71.14	79.78	646.6
35.001 - 40.000	200	32,167,323.49	16.54	7.252	346.5	0.7	347.2	0.000	69.22	75.90	634.3
40.001 - 45.000	289	38,733,982.97	19.92	7.690	333.8	0.5	334.3	0.000	68.09	81.75	637.1
45.001 - 50.000	437	60,647,615.69	31.19	7.645	331.6	0.5	332.1	0.000	66.11	81.63	636.7
50.001 - 55.000	86	15,839,272.50	8.15	7.301	341.9	0.7	342.5	0.000	69.78	78.13	634.6

Total:	1,358	194,444,474.32	100.00	7.491	337.6	0.6	338.1	0.000	68.29	79.22	636.9

Min: 0.000
Max: 54.821
NZWA: 40.500

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17. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
491 - 500	1	55,250.00	0.03	10.900	360.0	0.0	360.0	0.000	85.00	95.00	500.0
501 - 510	5	847,592.66	0.44	7.827	359.4	0.6	360.0	0.000	76.49	76.49	505.5
511 - 520	13	1,700,851.03	0.87	8.919	359.6	0.4	360.0	0.000	68.25	68.25	515.0
521 - 530	17	2,044,659.33	1.05	8.377	352.3	0.2	352.5	0.000	70.27	70.27	525.9
531 - 540	20	4,200,466.68	2.16	7.707	348.5	0.6	349.0	0.000	69.51	70.11	535.6
541 - 550	26	3,970,264.05	2.04	7.619	347.1	0.7	347.8	0.000	66.98	67.10	544.5
551 - 560	28	4,593,372.65	2.36	7.571	346.1	0.4	346.5	0.000	72.89	73.76	554.7
561 - 570	37	5,960,756.87	3.07	7.431	345.3	0.4	345.7	0.000	69.30	69.36	566.1
571 - 580	43	6,499,936.77	3.34	7.274	351.5	0.4	351.9	0.000	69.64	71.76	575.6
581 - 590	88	10,759,013.29	5.53	7.738	332.9	0.5	333.4	0.000	60.60	74.31	585.5
591 - 600	81	9,677,763.08	4.98	7.875	332.4	0.5	332.9	0.000	64.60	79.93	596.8
601 - 610	101	13,471,697.82	6.93	7.599	333.4	0.5	333.9	0.000	64.46	76.47	605.5
611 - 620	95	11,359,683.56	5.84	7.726	329.8	0.4	330.2	0.000	65.74	80.26	615.3
621 - 630	99	12,483,201.67	6.42	7.683	328.8	0.5	329.2	0.000	63.56	80.37	625.7

531

631 - 640	104	13,308,003.70	6.84	7.466	338.1	0.6	338.7	0.000	66.77	78.99	635.2
641 - 650	116	15,045,491.63	7.74	7.672	327.3	0.7	328.0	0.000	67.24	84.30	645.2
651 - 660	86	13,443,492.03	6.91	7.293	341.0	0.7	341.7	0.000	70.58	79.82	654.9
661 - 670	87	13,987,294.60	7.19	7.313	329.2	0.6	329.8	0.000	66.68	81.31	665.3
671 - 680	72	10,780,221.64	5.54	7.356	343.6	0.7	344.4	0.000	72.36	82.89	674.8
681 - 690	57	9,813,372.16	5.05	7.327	337.5	0.4	338.0	0.000	71.57	82.32	685.7
691 - 700	45	7,634,194.97	3.93	7.179	340.5	0.8	341.3	0.000	71.09	83.22	694.7
701 - 710	31	4,934,937.37	2.54	7.108	338.5	0.5	339.1	0.000	70.95	79.78	705.2
711 - 720	18	2,075,898.72	1.07	7.418	322.4	0.4	322.8	0.000	70.91	90.94	715.7
721 - 730	26	3,870,864.99	1.99	7.213	346.1	0.6	346.8	0.000	79.40	88.46	725.2
731 - 740	22	4,362,825.64	2.24	6.968	352.6	0.5	353.0	0.000	79.82	85.26	733.7
741 - 750	10	1,266,733.88	0.65	7.477	327.5	0.8	328.3	0.000	66.98	91.77	745.0
751 - 760	7	2,377,557.14	1.22	6.462	350.0	1.4	351.4	0.000	66.41	68.71	753.9
761 - 770	9	1,626,487.31	0.84	6.874	348.0	0.5	348.5	0.000	70.22	83.77	764.9
771 - 780	3	656,195.00	0.34	7.442	360.0	0.0	360.0	0.000	90.83	90.83	775.2
781 - 790	5	796,294.08	0.41	7.595	351.4	0.3	351.7	0.000	82.65	88.18	786.5
791 - 800	6	840,100.00	0.43	6.714	349.7	1.2	350.9	0.000	74.48	80.57	794.3
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

Nzmin.: 500
Max.: 799
NZWA.: 637

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80/	2	394,122.64	0.20	6.496	353.6	6.4	360.0	0.000	80.00	100.00	648.4
80/20	491	30,187,089.26	15.52	9.559	258.7	0.2	258.9	0.000	30.23	99.87	648.8
A	11	1,634,449.00	0.84	7.738	352.6	0.0	352.6	0.000	74.55	74.55	553.7
A S	1	179,362.56	0.09	6.650	356.0	4.0	360.0	0.000	69.23	69.23	705.0
A SA	87	15,125,461.93	7.78	7.287	347.8	0.5	348.3	0.000	72.84	72.84	595.8
AA	27	4,895,669.98	2.52	7.053	355.5	0.7	356.2	0.000	75.37	75.37	635.5
AAA	167	37,382,726.69	19.23	6.847	356.4	0.9	357.3	0.000	80.78	81.10	689.8
A-	10	1,590,853.93	0.82	8.451	353.8	0.8	354.5	0.000	76.59	76.59	543.6
A- MO	4	361,910.00	0.19	8.595	340.2	0.0	340.2	0.000	66.21	66.21	573.5
A- SA	16	2,170,686.77	1.12	7.751	350.5	0.1	350.6	0.000	71.59	71.59	584.5
A+	50	8,689,001.94	4.47	7.281	351.6	0.7	352.3	0.000	66.93	67.04	562.6
A+ MO	2	237,686.82	0.12	7.078	359.4	0.6	360.0	0.000	50.19	50.19	627.7
A+ SA	430	84,077,028.06	43.24	6.991	350.9	0.6	351.4	0.000	74.54	74.55	637.2
B	6	618,690.47	0.32	9.614	359.3	0.7	360.0	0.000	75.90	77.85	517.5
B S	1	97,894.33	0.05	7.650	353.0	7.0	360.0	0.000	80.00	80.00	546.0
B SA	2	435,810.21	0.22	7.964	316.4	0.6	317.0	0.000	65.32	65.32	578.7
B+	33	4,439,993.55	2.28	8.686	356.6	0.2	356.8	0.000	73.39	73.69	527.6
B+ SA	13	1,547,286.18	0.80	8.168	337.6	0.2	337.8	0.000	75.42	75.42	597.8
C	1	42,250.00	0.02	12.400	360.0	0.0	360.0	0.000	65.00	65.00	647.0
C+	2	65,000.00	0.03	10.605	360.0	0.0	360.0	0.000	46.78	46.78	520.6
C+ SA	2	271,500.00	0.14	8.045	360.0	0.0	360.0	0.000	58.61	58.61	607.4

Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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19. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	277	22,911,313.74	11.78	8.573	313.6	0.4	314.0	0.000	59.28	87.18	635.9
0.001 - 1.000	80	19,010,357.99	9.78	7.279	352.8	0.5	353.3	0.000	75.24	77.41	636.5
1.001 - 2.000	24	1,987,336.31	1.02	9.258	275.1	0.2	275.3	0.000	34.80	93.25	647.4
2.001 - 3.000	977	150,535,466.28	77.42	7.329	340.1	0.6	340.7	0.000	69.23	78.06	637.0
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

WA: 2.441
NZWA: 2.767

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	314	64,460,079.71	100.00	7.284	355.2	0.6	355.8	0.000	89.39	89.43	650.0

Total:	**314**	**64,460,079.71**	**100.00**	**7.284**	**355.2**	**0.6**	**355.8**	**0.000**	**89.39**	**89.43**	**650.0**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	314	64,460,079.71	100.00	7.284	355.2	0.6	355.8	0.000	89.39	89.43	650.0
Total:	**314**	**64,460,079.71**	**100.00**	**7.284**	**355.2**	**0.6**	**355.8**	**0.000**	**89.39**	**89.43**	**650.0**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	52	7,921,655.16	12.29	7.457	354.7	0.8	355.5	0.000	90.32	90.66	638.1
Y	262	56,538,424.55	87.71	7.260	355.3	0.5	355.8	0.000	89.25	89.25	651.7
Total:	**314**	**64,460,079.71**	**100.00**	**7.284**	**355.2**	**0.6**	**355.8**	**0.000**	**89.39**	**89.43**	**650.0**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV
00-None	52	7,921,655.16	12.29	7.457	354.7	0.8	355.5	0.000	90.32	90.66
6- Mortgage Guaranty Insurance Corp.	262	56,538,424.55	87.71	7.260	355.3	0.5	355.8	0.000	89.25	89.25
Total:	**314**	**64,460,079.71**	**100.00**	**7.284**	**355.2**	**0.6**	**355.8**	**0.000**	**89.39**	**89.43**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
10.01 - 15.00	11	577,452.11	0.30	9.762	213.5	0.2	213.7	0.000	15.00	95.00	640.6
15.01 - 20.00	447	24,353,050.21	12.52	10.075	238.3	0.1	238.5	0.000	19.98	99.98	644.3
20.01 - 25.00	5	393,826.08	0.20	6.760	353.4	0.5	353.9	0.000	23.59	27.65	631.4
25.01 - 30.00	9	765,659.83	0.39	7.114	331.3	0.9	332.3	0.000	27.82	29.71	646.3
30.01 - 35.00	10	1,059,327.82	0.54	7.311	356.9	0.8	357.7	0.000	32.83	34.10	595.5
35.01 - 40.00	15	2,311,901.86	1.19	6.656	346.8	1.3	348.1	0.000	36.88	39.24	665.9
40.01 - 45.00	17	2,504,463.35	1.29	6.782	341.9	0.6	342.5	0.000	43.16	43.16	625.5
45.01 - 50.00	31	4,653,405.68	2.39	6.976	351.3	0.6	351.8	0.000	47.72	47.72	608.5
50.01 - 55.00	46	7,922,130.84	4.07	6.869	341.1	0.7	341.7	0.000	52.93	52.93	621.6
55.01 - 60.00	47	7,884,254.05	4.05	6.890	342.8	0.8	343.6	0.000	57.71	57.77	613.1

60.01 - 65.00	78	13,630,388.82	7.01	6.933	346.5	0.5	347.0	0.000	63.26	63.26	609.3
65.01 - 70.00	77	16,490,298.72	8.48	6.852	353.2	0.6	353.9	0.000	68.69	69.08	633.6
70.01 - 75.00	76	15,630,936.78	8.04	7.122	355.7	0.7	356.4	0.000	73.34	73.36	618.0
75.01 - 80.00	175	31,807,298.46	16.36	7.161	353.3	0.7	354.0	0.000	79.39	82.90	641.5
80.01 - 85.00	114	22,672,718.64	11.66	7.337	355.0	0.5	355.5	0.000	84.39	84.51	633.8
85.01 - 90.00	120	24,724,465.96	12.72	7.157	354.5	0.5	355.0	0.000	89.41	89.41	650.1
90.01 - 95.00	57	12,562,455.27	6.46	7.283	355.6	0.5	356.2	0.000	94.68	94.68	665.4
95.01 - 100.00	23	4,500,439.84	2.31	7.715	359.0	1.0	360.0	0.000	99.63	99.63	688.2
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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NZMin.: 15.00
Max: 100.00
NZWA: 68.29

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25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
20.01 - 25.00	4	373,826.08	0.19	6.592	359.5	0.5	360.0	0.000	23.78	23.78	629.4
25.01 - 30.00	8	745,659.83	0.38	7.037	333.8	1.0	334.7	0.000	27.83	27.83	645.9
30.01 - 35.00	9	1,039,327.82	0.53	7.245	359.2	0.8	360.0	0.000	32.83	32.83	594.8
35.01 - 40.00	15	2,311,901.86	1.19	6.656	346.8	1.3	348.1	0.000	36.88	39.24	665.9
40.01 - 45.00	17	2,504,463.35	1.29	6.782	341.9	0.6	342.5	0.000	43.16	43.16	625.5
45.01 - 50.00	31	4,653,405.68	2.39	6.976	351.3	0.6	351.8	0.000	47.72	47.72	608.5

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50.01 - 55.00	46	7,922,130.84	4.07	6.869	341.1	0.7	341.7	0.000	52.93	52.93	621.6
55.01 - 60.00	47	7,884,254.05	4.05	6.890	342.8	0.8	343.6	0.000	57.71	57.77	613.1
60.01 - 65.00	78	13,630,388.82	7.01	6.933	346.5	0.5	347.0	0.000	63.26	63.26	609.3
65.01 - 70.00	77	16,490,298.72	8.48	6.852	353.2	0.6	353.9	0.000	68.69	69.08	633.6
70.01 - 75.00	76	15,630,936.78	8.04	7.122	355.7	0.7	356.4	0.000	73.34	73.36	618.0
75.01 - 80.00	175	31,807,298.46	16.36	7.161	353.3	0.7	354.0	0.000	79.39	82.90	641.5
80.01 - 85.00	114	22,672,718.64	11.66	7.337	355.0	0.5	355.5	0.000	84.39	84.51	633.8
85.01 - 90.00	120	24,724,465.96	12.72	7.157	354.5	0.5	355.0	0.000	89.41	89.41	650.1
90.01 - 95.00	68	13,139,907.38	6.76	7.392	349.4	0.5	349.9	0.000	91.18	94.70	664.3
95.01 - 100.00	473	28,913,490.05	14.87	9.708	257.1	0.3	257.4	0.000	32.39	99.93	651.2
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

Min.: 22.72
Max: 100.00
WA: 78.57

*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
20.01 - 25.00	4	373,826.08	0.19	6.592	359.5	0.5	360.0	0.000	23.78	23.78	629.4
25.01 - 30.00	8	745,659.83	0.38	7.037	333.8	1.0	334.7	0.000	27.83	27.83	645.9

30.01 - 35.00	9	1,039,327.82	0.53	7.245	359.2	0.8	360.0	0.000	32.83	32.83	594.8
35.01 - 40.00	15	2,311,901.86	1.19	6.656	346.8	1.3	348.1	0.000	36.88	39.24	665.9
40.01 - 45.00	17	2,504,463.35	1.29	6.782	341.9	0.6	342.5	0.000	43.16	43.16	625.5
45.01 - 50.00	31	4,653,405.68	2.39	6.976	351.3	0.6	351.8	0.000	47.72	47.72	608.5
50.01 - 55.00	47	8,091,443.94	4.16	6.863	338.9	0.7	339.6	0.000	52.98	52.98	622.4
55.01 - 60.00	46	7,714,940.95	3.97	6.896	345.1	0.7	345.8	0.000	57.76	57.83	612.0
60.01 - 65.00	78	13,630,388.82	7.01	6.933	346.5	0.5	347.0	0.000	63.26	63.26	609.3
65.01 - 70.00	77	16,490,298.72	8.48	6.852	353.2	0.6	353.9	0.000	68.69	69.08	633.6
70.01 - 75.00	76	15,630,936.78	8.04	7.122	355.7	0.7	356.4	0.000	73.34	73.36	618.0
75.01 - 80.00	175	31,807,298.46	16.36	7.161	353.3	0.7	354.0	0.000	79.39	82.90	641.5
80.01 - 85.00	114	22,672,718.64	11.66	7.337	355.0	0.5	355.5	0.000	84.39	84.51	633.8
85.01 - 90.00	120	24,724,465.96	12.72	7.157	354.5	0.5	355.0	0.000	89.41	89.41	650.1
90.01 - 95.00	68	13,139,907.38	6.76	7.392	349.4	0.5	349.9	0.000	91.18	94.70	664.3
95.01 - 100.00	473	28,913,490.05	14.87	9.708	257.1	0.3	257.4	0.000	32.39	99.93	651.2
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

NZMin.: 22.72
Max: 100.00
NZWA: 78.53

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

Single Family	1,010	146,787,713.17	75.49	7.478	337.4	0.6	338.0	0.000	68.02	78.76	633.9
2-4 Family	109	21,463,849.05	11.04	7.284	347.7	0.5	348.2	0.000	73.69	77.85	653.2
Condo	126	13,579,397.58	6.98	7.593	334.0	0.5	334.5	0.000	67.49	82.79	646.9
PUD	113	12,613,514.52	6.49	7.877	326.4	0.4	326.8	0.000	63.06	83.15	634.7
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Cash Out Refinance	757	133,451,102.68	68.63	7.171	347.9	0.6	348.5	0.000	71.90	74.59	629.0
Purchase	523	48,274,161.06	24.83	8.449	307.4	0.4	307.8	0.000	56.02	92.13	658.0
Rate/Term Refinance	78	12,719,210.58	6.54	7.206	343.7	0.6	344.3	0.000	76.94	78.85	640.2
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	1,265	180,589,165.36	92.87	7.483	336.5	0.6	337.1	0.000	67.66	79.44	635.9

Investment	80	11,598,061.51	5.96	7.680	349.8	0.4	350.2	0.000	77.11	77.11	651.4
Second Home	13	2,257,247.45	1.16	7.166	359.4	0.6	360.0	0.000	73.12	73.12	645.2
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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30. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	996	142,755,998.59	73.42	7.389	339.9	0.6	340.5	0.000	69.82	79.54	632.4
Stated	297	44,167,640.04	22.71	7.757	333.1	0.4	333.5	0.000	64.25	77.16	647.8
Limited	64	7,395,936.15	3.80	7.866	319.3	0.6	319.9	0.000	62.79	85.72	659.2
No Ratio	1	124,899.54	0.06	7.100	359.0	1.0	360.0	0.000	67.57	67.57	649.0
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	468	77,813,102.19	40.02	7.289	336.4	0.6	337.1	0.000	65.67	76.06	640.7
HI	106	25,118,973.64	12.92	7.136	350.4	0.5	351.0	0.000	72.63	78.80	636.6

NY	85	20,195,071.67	10.39	7.301	353.4	0.5	353.8	0.000	75.65	77.87	637.0
CA-N	110	16,466,287.13	8.47	7.756	323.9	0.6	324.6	0.000	61.97	83.09	641.4
FL	67	6,001,475.67	3.09	7.773	324.5	0.7	325.2	0.000	62.69	76.41	620.9
TX	56	4,392,754.29	2.26	8.321	339.7	0.2	339.9	0.000	76.16	83.62	618.8
AZ	46	4,157,961.07	2.14	7.587	329.4	0.4	329.8	0.000	71.26	84.89	640.6
IL	42	3,814,204.79	1.96	8.247	333.7	0.2	334.0	0.000	69.37	84.78	631.5
CT	21	3,654,912.53	1.88	7.493	354.2	0.5	354.7	0.000	77.74	80.88	620.6
WA	25	3,638,374.25	1.87	7.612	342.2	0.6	342.8	0.000	77.91	87.64	641.9
NV	31	3,537,069.70	1.82	7.524	334.1	0.4	334.4	0.000	61.77	74.60	619.8
MN	42	3,296,745.82	1.70	8.140	310.6	0.4	311.0	0.000	59.15	89.07	653.5
NJ	16	2,797,915.72	1.44	7.679	350.0	0.8	350.7	0.000	76.85	81.50	642.8
MI	34	2,703,252.01	1.39	8.107	318.9	0.3	319.2	0.000	68.54	86.71	631.6
MD	17	2,341,836.39	1.20	8.088	343.0	0.4	343.3	0.000	80.00	90.38	638.9
PA	14	1,843,264.58	0.95	8.067	337.8	0.2	338.0	0.000	79.70	84.14	617.0
UT	40	1,772,027.63	0.91	8.792	291.4	0.4	291.8	0.000	46.23	92.85	642.3
OR	19	1,758,369.43	0.90	7.578	329.0	0.8	329.8	0.000	60.84	88.81	643.5
DC	9	1,711,452.23	0.88	7.230	359.7	0.3	360.0	0.000	70.07	70.07	602.1
CO	24	1,631,874.92	0.84	8.322	301.6	1.5	303.1	0.000	56.76	91.60	643.4
MO	19	1,174,240.13	0.60	8.321	344.4	0.2	344.6	0.000	75.69	86.40	628.5
VA	8	946,194.81	0.49	7.673	343.1	0.9	344.0	0.000	65.42	76.08	635.9
OH	7	510,280.24	0.26	8.357	317.4	0.4	317.8	0.000	79.95	79.95	610.5
WI	11	506,208.61	0.26	9.176	292.8	0.6	293.4	0.000	54.86	84.13	628.6
RI	3	390,796.05	0.20	6.956	336.7	0.9	337.6	0.000	59.62	69.57	661.6
OK	6	365,152.14	0.19	9.344	300.9	0.1	301.0	0.000	84.64	88.36	593.9
MA	4	363,100.00	0.19	8.107	326.9	0.0	326.9	0.000	56.34	78.39	615.2

NM	5	216,676.41	0.11	8.610	223.5	3.0	226.5	0.000	44.41	63.02	604.9
AR	5	195,619.56	0.10	8.521	333.0	0.4	333.4	0.000	87.41	87.41	626.4
NC	2	154,368.90	0.08	8.068	335.0	1.0	336.0	0.000	68.01	100.00	643.0
Other	16	974,911.81	0.50	8.570	335.4	0.2	335.6	0.000	77.77	83.55	619.3
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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32. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
96706	12	1,856,094.53	0.95	7.588	342.1	0.2	342.3	0.000	80.86	94.27	641.1
96734	6	1,731,236.64	0.89	7.644	350.3	0.2	350.5	0.000	60.89	73.55	603.5
96825	5	1,556,066.24	0.80	6.900	352.7	0.3	353.0	0.000	72.85	82.21	674.4
90745	6	1,494,810.21	0.77	7.424	359.8	0.2	360.0	0.000	67.58	67.58	604.6
92345	12	1,474,374.97	0.76	7.233	343.6	0.4	344.0	0.000	73.44	82.76	620.8
92860	5	1,472,445.42	0.76	7.184	341.7	1.2	343.0	0.000	67.34	78.71	694.6
96818	7	1,378,427.56	0.71	8.018	339.0	0.1	339.1	0.000	69.27	92.39	609.6
92392	9	1,315,517.84	0.68	6.960	355.4	0.5	355.9	0.000	77.53	80.26	612.7
96768	2	1,313,535.24	0.68	6.736	358.7	1.3	360.0	0.000	69.67	69.67	640.5
90011	5	1,256,048.43	0.65	6.848	359.0	1.0	360.0	0.000	80.53	80.53	670.9
Other	1,289	179,595,917.24	92.36	7.508	336.6	0.6	337.1	0.000	67.99	79.12	637.0
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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34. Floor

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35. Margin

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36. Initial Periodic Rate Cap

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37. Periodic Rate Cap

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38. Maximum Rate

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39. Next Rate Adjustment Date

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	1,358	194,444,474.32	100.00	7.491	337.6	0.6	338.1	0.000	68.29	79.22	636.9
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.22**	**636.9**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combine LTV
OPTION ONE MORTGAGE	1,349	192,845,903.80	99.18	7.495	337.5	0.5	338.0	0.000	68.17	79.1
CHASE MANHATTAN BANK	7	1,524,005.11	0.78	6.900	353.6	6.4	360.0	0.000	83.67	88.8
WELLS FARGO HOME MORTGAGE	2	74,565.41	0.04	9.003	267.0	7.5	274.5	0.000	58.94	58.9
Total:	**1,358**	**194,444,474.32**	**100.00**	**7.491**	**337.6**	**0.6**	**338.1**	**0.000**	**68.29**	**79.2**

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Lehman Brothers
5,543 records
Balance: 1,079,622,918
SAIL 2004-BNC-2

All records

Selection Criteria: All records
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1. Original LTV FICO (PMI)
2. Original LTV FICO MI

1. Original LTV FICO (PMI)

Original LTV FICO (PMI)	Total No. of Loans	Curbal FICO <=450	Curbal FICO 451-500	Curbal FICO 501-550	Curbal FICO 551-600	Curbal FICO 601-650	Curbal FICO 651-700	Curbal FICO 701-750	Curl FICO >7
<= 20.00	462	0.00	0.00	150,000.00	3,830,843.48	11,545,739.69	7,375,453.86	2,039,215.29	274,250
20.01 - 30.00	23	0.00	0.00	432,086.61	421,821.72	531,534.35	382,000.00	104,668.44	77,086
30.01 - 40.00	49	0.00	0.00	1,298,763.25	1,356,041.51	2,341,135.15	1,000,982.92	490,000.00	460,000
40.01 - 50.00	123	0.00	35,000.00	4,049,961.41	7,508,721.76	4,232,260.69	1,786,231.88	704,788.75	176,217
50.01 - 60.00	256	0.00	0.00	9,759,566.61	14,406,520.64	12,891,091.63	5,072,644.10	1,053,700.75	454,794
60.01 - 70.00	547	0.00	608,776.49	30,241,428.03	37,926,977.99	25,525,057.39	14,429,127.89	1,412,511.83	1,608,314
70.01 - 80.00	1,743	0.00	495,520.00	65,743,399.96	83,420,194.28	113,190,759.69	67,096,802.01	21,470,439.92	5,718,093

80.01 - 90.00	477	0.00	611,821.61	29,237,169.26	20,880,274.58	12,650,410.82	6,464,378.74	956,397.79	89,250
90.01 - 100.00	218	0.00	0.00	523,264.53	6,198,274.46	11,972,997.35	16,712,325.23	2,857,009.96	600,900
Total:	**3,898**	**0.00**	**1,751,118.10**	**141,435,639.66**	**175,949,670.42**	**194,880,986.76**	**120,319,946.63**	**31,088,732.73**	**9,458,906**

NZMin.: 15.00
Max: 100.00
NZWA: 73.21

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2. Original LTV FICO MI

Original LTV FICO MI	Total No. of Loans	Curbal FICO <=450	Curbal FICO 451-500	Curbal FICO 501-550	Curbal FICO 551-600	Curbal FICO 601-650	Curbal FICO 651-700	Curbal FICO 701-750	Curbal FICO >750
80.01 - 90.00	1,074	0.00	0.00	34,115,563.82	53,936,321.97	82,085,965.81	62,432,193.97	23,507,487.08	5,411,031.13
90.01 - 100.00	571	0.00	0.00	516,800.00	8,293,078.83	35,085,641.21	54,301,099.41	35,906,182.56	9,146,551.23
Total:	**1,645**	**0.00**	**0.00**	**34,632,363.82**	**62,229,400.80**	**117,171,607.02**	**116,733,293.38**	**59,413,669.64**	**14,557,582.36**

NZMin.: 80.01
Max: 100.00
NZWA: 90.65

Top

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Lehman Brothers
5,543 records
Balance: 1,079,622,918
SAIL 2004-BNC-2

All records

Selection Criteria: All records
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1. Original LTV FICO- No MI
2. Original LTV FICO MI

1. Original LTV FICO- No MI

Original LTV FICO- No MI	Total No. of Loans	No. of Loans FICO <= 450	No. of Loans FICO 451-500	No. of Loans FICO 501-550	No. of Loans FICO 551-600	No. of Loans FICO 601-650	No. of Loans FICO 651-700	No. of Loans FICO 701-750	No. of Loans FICO > 750
<= 20.00	462	0	0	2	76	225	121	33	5
20.01 - 30.00	23	0	0	5	6	6	4	1	1
30.01 - 40.00	49	0	0	13	13	15	4	3	1
40.01 - 50.00	123	0	1	27	48	28	12	5	2
50.01 - 60.00	256	0	0	61	82	74	27	9	3
60.01 - 70.00	547	0	2	162	185	123	62	8	5
70.01 - 80.00	1,743	0	3	369	431	535	295	88	22

80.01 - 90.00	477	0	6	205	156	78	27	4	1
90.01 - 100.00	218	0	0	2	32	68	96	17	3
Total:	**3,898**	**0**	**12**	**846**	**1,029**	**1,152**	**648**	**168**	**43**

NZMin.: 15.00
Max: 100.00
NZWA: 73.21

Top

2. Original LTV FICO MI

Original LTV FICO MI	Total No. of Loans	No. of Loans FICO <= 450	No. of Loans FICO 451-500	No. of Loans FICO 501-550	No. of Loans FICO 551-600	No. of Loans FICO 601-650	No. of Loans FICO 651-700	No. of Loans FICO 701-750	No. of Loans FICO > 750
80.01 - 90.00	1,074	0	0	134	254	322	246	92	26
90.01 - 100.00	571	0	0	2	35	149	201	149	35
Total:	**1,645**	**0**	**0**	**136**	**289**	**471**	**447**	**241**	**61**

NZMin.: 80.01
Max: 100.00
NZWA: 90.65

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Lehman Brothers
5,543 records
Balance: 1,079,622,918
SAIL 2004-BNC-2

All records

Selection Criteria: All records
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1. Original LTV FICO
2. Original LTV FICO MI

1. Original LTV FICO

Original LTV FICO	Total No. of Loans	No. of Loans FICO <= 450	% by Range FICO <=450	% by Range FICO 451-500	% by Range FICO 501-550	% by Range FICO 551-600	% by Range FICO 601-650	% by Range FICO 651-700	% by Range FICO 701-750	% by Range FICO >750
<= 20.00	462	0	0.00	0.00	0.59	15.19	45.79	29.25	8.09	1.09
20.01 - 30.00	23	0	0.00	0.00	22.17	21.64	27.27	19.60	5.37	3.95
30.01 - 40.00	49	0	0.00	0.00	18.70	19.52	33.70	14.41	7.05	6.62
40.01 - 50.00	123	0	0.00	0.19	21.90	40.60	22.89	9.66	3.81	0.95
50.01 - 60.00	256	0	0.00	0.00	22.36	33.01	29.54	11.62	2.41	1.04
60.01 - 70.00	547	0	0.00	0.54	27.06	33.94	22.84	12.91	1.26	1.44
70.01 - 80.00	1,743	0	0.00	0.14	18.41	23.36	31.69	18.79	6.01	1.60

80.01 - 90.00	477	0	0.00	0.86	41.24	29.45	17.85	9.12	1.35	0.13
90.01 - 100.00	218	0	0.00	0.00	1.35	15.95	30.81	43.00	7.35	1.55
Total:	**3,898**	**0**	**0.00**	**0.26**	**20.96**	**26.07**	**28.88**	**17.83**	**4.61**	**1.40**

NZMin.: 15.00
Max: 100.00
NZWA: 73.21

Top

2. Original LTV FICO MI

Original LTV FICO MI	Total No. of Loans	No. of Loans FICO <= 450	% by Range FICO <=450	% by Range FICO 451-500	% by Range FICO 501-550	% by Range FICO 551-600	% by Range FICO 601-650	% by Range FICO 651-700	% by Range FICO 701-750	% by Range FICO >750
80.01 - 90.00	1,074	0	0.00	0.00	13.05	20.63	31.39	23.88	8.99	2.07
90.01 - 100.00	571	0	0.00	0.00	0.36	5.79	24.49	37.91	25.07	6.39
Total:	**1,645**	**0**	**0.00**	**0.00**	**8.56**	**15.38**	**28.95**	**28.84**	**14.68**	**3.60**

NZMin.: 80.01
Max: 100.00
NZWA: 90.65

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Lehman Brothers
5,543 records
Balance: 1,079,622,918
SAIL 2004-BNC-2

All records

Selection Criteria: All records
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1. Original LTV FICO
2. Original LTV FICO MI

1. Original LTV FICO

Original LTV FICO	Total No. of Loans	No. of Loans FICO <= 450	% by Range FICO <=450	No. of Loans FICO 451-500	% by Range FICO 451-500	No. of Loans FICO 501-550	% by Range FICO 501-550	No. of Loans FICO 551-600	% by Range FICO 551-600	No. of Loans FICO 601-650	% by Range FICO 601-650	No. of Loans FICO 651-700	% by Range FICO 651-700	No. of Loans FICO 701-750	% by Range FICO 701-750	No. Loa FIC > 7
<= 20.00	462	0	0.00	0	0.00	2	0.59	76	15.19	225	45.79	121	29.25	33	8.09	
20.01 - 30.00	23	0	0.00	0	0.00	5	22.17	6	21.64	6	27.27	4	19.60	1	5.37	
30.01 - 40.00	49	0	0.00	0	0.00	13	18.70	13	19.52	15	33.70	4	14.41	3	7.05	
40.01 - 50.00	123	0	0.00	1	0.19	27	21.90	48	40.60	28	22.89	12	9.66	5	3.81	
50.01 - 60.00	256	0	0.00	0	0.00	61	22.36	82	33.01	74	29.54	27	11.62	9	2.41	
60.01 - 70.00	547	0	0.00	2	0.54	162	27.06	185	33.94	123	22.84	62	12.91	8	1.26	
70.01 - 80.00	1,743	0	0.00	3	0.14	369	18.41	431	23.36	535	31.69	295	18.79	88	6.01	

80.01 - 90.00	477	0	0.00	6	0.86	205	41.24	156	29.45	78	17.85	27	9.12	4	1.35	
90.01 - 100.00	218	0	0.00	0	0.00	2	1.35	32	15.95	68	30.81	96	43.00	17	7.35	
Total:	**3,898**	**0**	**0.00**	**12**	**0.26**	**846**	**20.96**	**1,029**	**26.07**	**1,152**	**28.88**	**648**	**17.83**	**168**	**4.61**	

NZMin.: 15.00
Max: 100.00
NZWA: 73.21

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2. Original LTV FICO MI

Original LTV FICO MI	Total No. of Loans	No. of Loans FICO <= 450	% by Range FICO <=450	No. of Loans FICO 451-500	% by Range FICO 451-500	No. of Loans FICO 501-550	% by Range FICO 501-550	No. of Loans FICO 551-600	% by Range FICO 551-600	No. of Loans FICO 601-650	% by Range FICO 601-650	No. of Loans FICO 651-700	% by Range FICO 651-700	No. of Loans FICO 701-750	% by Range FICO 701-750	No. Loa FIC > 7
80.01 - 90.00	1,074	0	0.00	0	0.00	134	13.05	254	20.63	322	31.39	246	23.88	92	8.99	
90.01 - 100.00	571	0	0.00	0	0.00	2	0.36	35	5.79	149	24.49	201	37.91	149	25.07	
Total:	**1,645**	**0**	**0.00**	**0**	**0.00**	**136**	**8.56**	**289**	**15.38**	**471**	**28.95**	**447**	**28.84**	**241**	**14.68**	

NZMin.: 80.01
Max: 100.00
NZWA: 90.65

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Lehman Brothers
5,543 records
Balance: 1,079,622,918
SAIL 2004-BNC-2

All records

Selection Criteria: All records
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1. FICO (Adjusted Based on LTV filter)
2. LTV
3. DTI - FICO
4. FICO (doc type stated and limited)
5. FICO (IO LOANS)

1. FICO (Adjusted Based on LTV filter)

FICO (Adjusted Based on LTV filter)	wa CURBAL	Current Balance	% of aggr	wa RATE	% MI	wa FICO	wa DTI	wa LTV	% SF Property Type	% PUI Propert Typ
0.01 – 500.00 (COMBLTV_CALC > 65.0)	197,778.61	1,414,341.61	0.17	8.659	0.00	500	37.69	79.72	68.82	17.1
500.01 – 524.00 (COMBLTV_CALC > 65.0)	231,651.61	55,972,329.86	6.83	8.116	17.34	513	42.63	79.66	81.93	9.4
524.01 – 549.00 (COMBLTV_CALC > 65.0)	239,846.90	83,560,257.18	10.20	7.703	27.24	538	40.88	80.17	80.02	9.1
549.01 – 574.00 (COMBLTV_CALC > 65.0)	236,583.47	89,092,793.35	10.87	7.465	31.22	562	41.47	81.73	78.54	7.5
574.01 – 599.00 (COMBLTV_CALC > 70.0)	252,735.74	95,537,107.51	11.66	7.442	34.84	588	40.85	81.03	74.00	9.4

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599.01 – 624.00 (COMBLTV_CALC > 70.0)	283,070.60	133,007,713.94	16.23	7.262	44.08	612	41.20	82.18	72.41	10.9
624.01 – 649.00 (COMBLTV_CALC > 70.0)	283,918.98	135,361,843.50	16.52	7.105	44.32	637	41.70	82.35	73.46	9.8
649.01 – 674.00 (COMBLTV_CALC > 80.0)	303,686.24	85,399,117.29	10.42	7.404	77.27	661	41.95	87.66	68.72	13.0
674.01 – 699.00 (COMBLTV_CALC > 80.0)	293,727.28	62,611,781.21	7.64	7.517	81.17	687	40.26	90.38	62.01	12.5
699.01 – 724.00 (COMBLTV_CALC > 80.0)	290,612.52	37,395,054.98	4.56	7.313	91.24	710	40.86	91.19	63.39	9.2
724.01 – 749.00 (COMBLTV_CALC > 85.0)	311,217.10	24,893,356.30	3.04	7.465	91.64	735	40.48	93.58	60.30	10.5
749.01 – 774.00 (COMBLTV_CALC > 85.0)	292,593.42	11,699,866.18	1.43	7.454	89.53	760	39.52	94.64	54.35	19.3
774.01 – 799.00 (COMBLTV_CALC > 85.0)	276,053.29	3,499,589.04	0.43	7.425	96.60	785	38.17	93.39	62.81	3.1
Total:	**270,820.79**	**819,445,151.95**	**100.00**	**7.431**	**48.79**	**615**	**41.26**	**83.83**	**72.60**	**10.2**

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2. LTV

LTV	wa CURBAL	Current Balance	% of aggr	wa RATE	% MI	wa FICO	wa DTI	wa LTV	% SF Property Type	% PUD Property Type	Oc
(LTV_CALC lt 60)and(DTI gt 50)	187,616.20	7,024,547.09	8.27	7.699	0.00	591	51.44	44.35	88.84	2.12	
(LTV_CALC roc 60 64)and(DTI gt 50)	244,336.23	1,905,260.13	2.24	7.037	0.00	582	51.88	62.28	65.75	0.00	
(LTV_CALC roc 64 69)and(DTI gt 50)	277,796.79	6,490,718.33	7.64	7.296	0.00	572	52.09	65.90	87.65	0.00	
(LTV_CALC roc 69 74)and(DTI gt 50)	344,966.60	6,513,269.48	7.67	7.017	0.00	580	51.74	70.84	75.54	3.56	
(LTV_CALC roc 74 79)and(DTI gt 50)	283,030.14	6,697,280.51	7.88	7.212	0.00	574	51.32	75.86	64.46	9.32	
(LTV_CALC roc 79 84)and(DTI gt 50)	294,123.72	19,919,460.59	23.44	6.959	14.54	599	51.17	80.37	76.15	9.70	
(LTV_CALC roc 84 89)and(DTI gt 50)	315,534.74	15,332,027.91	18.04	7.304	73.17	583	51.42	85.60	80.54	6.55	

(LTV_CALC roc 89 94)and(DTI gt 50)	325,619.41	11,375,449.07	13.39	7.027	72.00	617	51.07	90.16	75.41	18.49
(LTV_CALC roc 94 99)and(DTI gt 50)	309,080.92	7,789,838.35	9.17	7.079	85.71	639	51.15	95.00	73.58	4.78
(LTV_CALC gt 99)and(DTI gt 50)	294,610.12	1,924,503.00	2.26	7.835	63.94	678	50.56	100.00	78.70	21.30
Total:	**295,440.15**	**84,972,354.46**	**100.00**	**7.174**	**35.56**	**597**	**51.35**	**78.83**	**77.39**	**8.04**

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3. DTI - FICO

DTI - FICO	wa CURBAL	Current Balance	% of aggr	wa RATE	% MI	wa FICO	wa DTI	wa LTV	% SF Property Type	% PUD Property Type	% Owner Occupied
(DTI roc 0 20)and(FICO lt 525)	155,906.57	1,995,952.89	0.35	8.088	12.14	513	15.95	65.29	86.32	3.31	93.21
(DTI roc 20 24)and(FICO lt 525)	140,493.36	1,011,400.00	0.18	7.619	0.00	518	22.30	71.15	100.00	0.00	100.00
(DTI roc 24 29)and(FICO lt 550)	198,539.43	9,703,789.32	1.72	7.845	19.42	528	26.90	72.98	79.36	2.54	93.66
(DTI roc 29 34)and(FICO lt 575)	206,997.74	25,588,348.07	4.53	7.654	16.16	543	31.60	73.56	83.37	6.81	96.63
(DTI roc 34 39)and(FICO lt 600)	232,197.81	59,824,991.85	10.59	7.580	23.38	554	36.72	76.28	80.24	5.27	96.26
(DTI roc 39 44)and(FICO lt 625)	249,741.49	117,519,008.86	20.81	7.433	30.97	575	41.62	77.27	73.88	10.00	93.52
(DTI roc 44 49)and(FICO lt 650)	263,433.07	201,183,470.29	35.62	7.363	28.13	585	46.64	78.52	75.64	9.81	95.02
(DTI roc 49 54)and(FICO lt 675)	283,994.25	143,176,554.54	25.35	7.241	30.39	596	50.39	78.32	76.47	9.88	95.21
(DTI gt 54)and(FICO lt 700)	318,593.55	4,723,701.73	0.84	6.950	25.23	584	54.54	73.82	78.19	0.00	93.34
Total:	**258,676.81**	**564,727,217.55**	**100.00**	**7.391**	**27.97**	**579**	**44.39**	**77.55**	**76.49**	**9.01**	**94.93**

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4. FICO (doc type stated and limited)

FICO (doc type stated and limited)	wa CURBAL	Current Balance	% of aggr	wa RATE	% MI	wa FICO	wa DTI	wa LTV	% SF Property Type	% PUD Property Type	% Owner Occupied	% Full Doc	% Limited Do
FICO roc 0 500	184,000.00	184,000.00	0.05	9.600	0.00	500	33.32	80.00	100.00	0.00	100.00	0.00	0.0
FICO roc 500 524	229,108.71	14,553,853.07	3.57	8.313	6.88	513	39.32	71.23	72.92	11.24	98.38	0.00	4.0
FICO roc 524 549	254,616.91	26,932,744.17	6.60	7.820	6.83	538	39.26	73.55	86.14	6.08	92.84	0.00	7.5
FICO roc 549 574	245,469.71	33,035,393.16	8.09	7.536	9.24	562	40.69	73.99	75.89	5.55	93.42	0.00	10.2
FICO roc 574 599	273,417.44	34,573,988.20	8.47	7.493	11.58	588	39.52	73.51	72.74	4.95	88.01	0.00	6.0
FICO roc 599 624	283,279.50	46,334,017.06	11.35	7.261	26.66	612	40.86	75.73	69.83	10.32	88.30	0.00	17.9
FICO roc 624 649	282,231.68	62,936,241.51	15.42	7.194	32.06	637	40.66	77.30	70.83	10.21	90.12	0.00	15.4
FICO roc 649 674	299,889.73	66,833,526.45	16.37	7.412	50.04	662	41.69	82.43	65.39	14.49	90.84	0.00	9.6
FICO roc 674 699	283,914.86	57,357,028.79	14.05	7.492	48.92	687	39.63	84.96	70.70	9.60	92.16	0.00	7.1
FICO roc 699 724	275,876.46	30,872,082.02	7.56	7.389	65.17	711	39.66	87.30	60.77	9.65	91.63	0.00	6.2
FICO roc 724 749	295,785.24	20,271,737.94	4.97	7.506	73.95	737	39.75	91.43	61.19	7.74	97.21	0.00	9.1
FICO roc 749 774	299,489.13	11,168,997.76	2.74	7.325	66.35	759	38.82	90.36	65.28	18.73	91.45	0.00	6.7
FICO roc 774 799	268,053.38	3,106,951.27	0.76	7.457	79.43	783	40.06	92.03	69.78	0.00	97.35	0.00	16.9
Total:	**278,552.60**	**408,160,561.40**	**100.00**	**7.450**	**36.48**	**639**	**40.29**	**79.91**	**70.08**	**9.76**	**91.44**	**0.00**	**10.2**

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5. FICO (IO LOANS)

FICO (IO LOANS)	wa CURBAL	Current Balance	% of aggr	wa RATE	% MI	wa FICO	wa DTI	wa LTV	% SF Property Type	% PUD Property Type	% Owner Occupied	% Full Doc	Limi
FICO roc 524 549	113,500.00	113,500.00	0.05	7.450	0.00	544	33.55	79.93	100.00	0.00	100.00	100.00	0
FICO roc 549 574	199,920.00	199,920.00	0.09	6.450	0.00	559	49.13	80.00	100.00	0.00	100.00	100.00	0
FICO roc 574 599	261,497.35	8,027,489.97	3.67	7.097	5.10	590	42.13	79.98	79.94	10.66	100.00	96.47	2
FICO roc 599 624	315,622.58	27,057,030.96	12.35	6.936	17.19	613	43.24	81.44	70.27	14.51	100.00	77.93	14
FICO roc 624 649	354,119.52	46,172,158.34	21.08	6.905	38.51	638	42.12	84.08	75.78	14.54	99.92	60.05	6
FICO roc 649 674	338,883.59	51,222,745.89	23.39	6.996	47.53	662	42.60	86.79	74.78	15.10	100.00	47.54	5
FICO roc 674 699	330,831.74	38,550,638.00	17.60	7.155	50.94	687	42.38	88.34	70.43	13.85	100.00	38.09	3
FICO roc 699 724	335,877.66	19,660,226.09	8.98	6.898	65.80	709	41.44	90.47	71.00	13.54	100.00	44.44	8
FICO roc 724 749	345,914.29	16,203,627.98	7.40	6.899	56.78	737	41.23	89.96	64.70	11.12	100.00	37.62	5
FICO roc 749 774	376,767.94	9,495,769.99	4.34	7.001	62.92	760	40.96	90.36	55.69	23.54	95.78	37.99	5
FICO roc 774 799	338,322.15	2,320,599.99	1.06	6.369	44.75	788	37.87	87.34	84.69	0.00	100.00	64.46	10
Total:	**336,611.61**	**219,023,707.21**	**100.00**	**6.978**	**43.82**	**668**	**42.19**	**86.30**	**72.09**	**14.28**	**99.80**	**52.89**	**6**

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Lehman Brothers
789 records
Balance: 219,023,707
SAIL 2004-BNC-2

Interest Only

Selection Criteria: Interest Only
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	1	38,250.00	0.02	9.850	360.0	0.0	360.0	0.000	75.00	75.00	626.0
50,000.01 - 100,000.00	26	2,189,161.98	1.00	7.366	359.7	0.3	360.0	6.678	85.96	96.10	643.6
100,000.01 - 150,000.00	106	13,609,045.42	6.21	6.882	359.6	0.4	360.0	6.430	81.69	92.89	657.7
150,000.01 - 200,000.00	124	21,976,643.98	10.03	7.028	359.8	0.2	360.0	6.419	86.21	95.60	661.7
200,000.01 - 250,000.00	131	29,569,223.98	13.50	7.077	359.8	0.2	360.0	6.517	86.21	94.24	664.9
250,000.01 - 300,000.00	99	27,221,860.98	12.43	6.796	359.8	0.2	360.0	6.437	84.97	92.92	667.4
300,000.01 - 350,000.00	86	27,807,148.93	12.70	6.818	359.8	0.2	360.0	6.375	86.62	93.64	672.6

350,000.01 - 400,000.00	71	26,664,714.92	12.17	7.088	359.8	0.2	360.0	6.554	87.45	94.62	670.1
400,000.01 - 450,000.00	63	26,702,288.98	12.19	7.049	359.7	0.3	360.0	6.606	87.99	93.30	673.9
450,000.01 - 500,000.00	43	20,577,198.97	9.39	6.905	359.5	0.5	360.0	6.523	86.87	90.78	671.4
500,000.01 - 550,000.00	18	9,464,570.00	4.32	7.421	359.9	0.1	360.0	6.865	88.63	90.81	678.4
550,000.01 - 600,000.00	11	6,287,949.09	2.87	6.952	359.7	0.3	360.0	6.665	85.93	90.97	659.9
600,000.01 - 650,000.00	4	2,527,450.00	1.15	6.884	360.0	0.0	360.0	6.747	87.70	87.70	651.6
650,000.01 - 700,000.00	3	2,021,199.99	0.92	6.234	359.7	0.3	360.0	6.633	82.09	83.76	680.5
750,000.01 - 800,000.00	2	1,516,999.99	0.69	7.123	359.0	1.0	360.0	6.700	86.62	86.62	660.4
800,000.01 - 850,000.00	1	850,000.00	0.39	6.990	360.0	0.0	360.0	6.990	77.27	77.27	645.0
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

Min.: 38,250.00
Max: 850,000.00
Avg.: 277,596.59

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	1	38,250.00	0.02	9.850	360.0	0.0	360.0	0.000	75.00	75.00	626.0
50,001 - 100,000	26	2,189,161.98	1.00	7.366	359.7	0.3	360.0	6.678	85.96	96.10	643.6
100,001 - 150,000	106	13,609,045.42	6.21	6.882	359.6	0.4	360.0	6.430	81.69	92.89	657.7
150,001 - 200,000	124	21,976,643.98	10.03	7.028	359.8	0.2	360.0	6.419	86.21	95.60	661.7
200,001 - 250,000	131	29,569,223.98	13.50	7.077	359.8	0.2	360.0	6.517	86.21	94.24	664.9

250,001 - 300,000	99	27,221,860.98	12.43	6.796	359.8	0.2	360.0	6.437	84.97	92.92	667.4
300,001 - 350,000	86	27,807,148.93	12.70	6.818	359.8	0.2	360.0	6.375	86.62	93.64	672.6
350,001 - 400,000	71	26,664,714.92	12.17	7.088	359.8	0.2	360.0	6.554	87.45	94.62	670.1
400,001 - 450,000	63	26,702,288.98	12.19	7.049	359.7	0.3	360.0	6.606	87.99	93.30	673.9
450,001 - 500,000	43	20,577,198.97	9.39	6.905	359.5	0.5	360.0	6.523	86.87	90.78	671.4
500,001 - 550,000	18	9,464,570.00	4.32	7.421	359.9	0.1	360.0	6.865	88.63	90.81	678.4
550,001 - 600,000	11	6,287,949.09	2.87	6.952	359.7	0.3	360.0	6.665	85.93	90.97	659.9
600,001 - 650,000	4	2,527,450.00	1.15	6.884	360.0	0.0	360.0	6.747	87.70	87.70	651.6
650,001 - 700,000	3	2,021,199.99	0.92	6.234	359.7	0.3	360.0	6.633	82.09	83.76	680.5
750,001 - 800,000	2	1,516,999.99	0.69	7.123	359.0	1.0	360.0	6.700	86.62	86.62	660.4
800,001 - 850,000	1	850,000.00	0.39	6.990	360.0	0.0	360.0	6.990	77.27	77.27	645.0
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

Min.: 38,250
Max: 850,000
Avg.: 277,602

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 5.500	13	3,820,100.00	1.74	5.432	359.6	0.4	360.0	5.622	80.19	83.92	699.3
5.501 - 6.000	105	29,929,620.93	13.67	5.864	359.5	0.5	360.0	5.962	79.81	88.63	688.8
6.001 - 6.500	119	32,556,839.00	14.86	6.314	359.8	0.2	360.0	6.258	81.87	90.38	660.8

6.501 - 7.000	216	59,579,150.95	27.20	6.809	359.7	0.3	360.0	6.484	85.21	93.29	658.5
7.001 - 7.500	139	38,552,986.38	17.60	7.284	359.8	0.2	360.0	6.695	87.80	94.52	656.0
7.501 - 8.000	122	34,214,916.96	15.62	7.762	359.8	0.2	360.0	6.874	91.24	96.07	671.9
8.001 - 8.500	42	11,412,150.00	5.21	8.280	359.9	0.1	360.0	7.046	95.10	97.78	678.7
8.501 - 9.000	22	6,089,544.99	2.78	8.722	359.9	0.1	360.0	7.042	96.10	97.42	683.2
9.001 - 9.500	7	1,877,800.00	0.86	9.248	359.5	0.5	360.0	7.410	100.00	100.00	718.4
9.501 - 10.000	4	990,598.00	0.45	9.688	360.0	0.0	360.0	7.134	99.03	99.03	716.5
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

Min.: 5.150
Max: 9.850
NZWA: 6.978

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4. Rate (Arm)

Rate (Arm)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 5.500	13	3,820,100.00	1.85	5.432	359.6	0.4	360.0	5.622	80.19	83.92	699.3
5.501 - 6.000	104	29,469,620.93	14.24	5.864	359.5	0.5	360.0	5.962	80.49	89.26	687.7
6.001 - 6.500	109	29,859,804.00	14.42	6.315	359.9	0.1	360.0	6.258	82.48	91.34	655.7
6.501 - 7.000	194	54,353,400.95	26.26	6.809	359.8	0.2	360.0	6.484	85.74	94.22	657.8
7.001 - 7.500	128	36,392,316.38	17.58	7.283	359.8	0.2	360.0	6.695	87.95	95.01	656.3
7.501 - 8.000	117	33,185,666.96	16.03	7.761	359.9	0.1	360.0	6.874	91.17	96.08	672.7
8.001 - 8.500	41	11,199,350.00	5.41	8.285	359.9	0.1	360.0	7.046	95.39	97.74	678.6

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8.501 - 9.000	21	5,900,544.99	2.85	8.715	359.9	0.1	360.0	7.042	96.30	97.65	683.5
9.001 - 9.500	7	1,877,800.00	0.91	9.248	359.5	0.5	360.0	7.410	100.00	100.00	718.4
9.501 - 10.000	3	952,348.00	0.46	9.681	360.0	0.0	360.0	7.134	100.00	100.00	720.1
Total:	**737**	**207,010,952.21**	**100.00**	**6.983**	**359.8**	**0.2**	**360.0**	**6.518**	**86.70**	**93.71**	**667.3**

Min.: 5.150
Max: 9.700
NZWA: 6.983

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5. Rate (Fix)

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	1	460,000.00	3.83	5.850	358.0	2.0	360.0	0.000	36.39	48.26	759.0
6.001 - 6.500	10	2,697,035.00	22.45	6.303	358.9	1.1	360.0	0.000	75.09	79.78	716.8
6.501 - 7.000	22	5,225,750.00	43.50	6.806	358.4	1.6	360.0	0.000	79.67	83.67	666.3
7.001 - 7.500	11	2,160,670.00	17.99	7.296	359.3	0.7	360.0	0.000	85.33	86.26	651.9
7.501 - 8.000	5	1,029,250.00	8.57	7.790	358.6	1.4	360.0	0.000	93.67	95.88	647.1
8.001 - 8.500	1	212,800.00	1.77	8.050	360.0	0.0	360.0	0.000	80.00	100.00	686.0
8.501 - 9.000	1	189,000.00	1.57	8.950	360.0	0.0	360.0	0.000	90.00	90.00	672.0
9.501 - 10.000	1	38,250.00	0.32	9.850	360.0	0.0	360.0	0.000	75.00	75.00	626.0
Total:	**52**	**12,012,755.00**	**100.00**	**6.894**	**358.7**	**1.3**	**360.0**	**0.000**	**79.36**	**83.32**	**677.3**

Min.: 5.850
Max: 9.850

NZWA: 6.894

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6. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	52	12,012,755.00	5.48	6.894	358.7	1.3	360.0	0.000	79.36	83.32	677.3
Adjustable	737	207,010,952.21	94.52	6.983	359.8	0.2	360.0	6.518	86.70	93.71	667.3
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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7. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2/28 ARM (Libor)	594	169,211,840.22	77.26	7.016	359.8	0.2	360.0	6.535	86.71	93.95	666.8
3/27 ARM (Libor)	143	37,799,111.99	17.26	6.836	359.8	0.2	360.0	6.442	86.63	92.67	669.7
Fixed Rate	52	12,012,755.00	5.48	6.894	358.7	1.3	360.0	0.000	79.36	83.32	677.3
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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8. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
337 - 360	789	219,023,707.21	100.00	6.978	359.7	0.3	360.0	6.518	86.30	93.14	667.9
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

Min.: 360.0
Max.: 360.0
NZWA: 360.0

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
349 - 360	789	219,023,707.21	100.00	6.978	359.7	0.3	360.0	6.518	86.30	93.14	667.9
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

Min.: 353.0
Max: 360.0
NZWA: 359.7

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10. Seasoning

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Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	614	170,099,890.00	77.66	7.052	360.0	0.0	360.0	6.547	86.93	94.09	665.9
1 - 24	175	48,923,817.21	22.34	6.724	358.8	1.2	360.0	6.401	84.10	89.84	674.6
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

Min.: 0.0
Max: 7.0
WA: 0.3

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	789	219,023,707.21	100.00	6.978	359.7	0.3	360.0	6.518	86.30	93.14	667.9
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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12. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

2034	789	219,023,707.21	100.00	6.978	359.7	0.3	360.0	6.518	86.30	93.14	667.9
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	789	219,023,707.21	100.00	6.978	359.7	0.3	360.0	6.518	86.30	93.14	667.9
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fully Amortizing	789	219,023,707.21	100.00	6.978	359.7	0.3	360.0	6.518	86.30	93.14	667.9
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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15. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Y	789	219,023,707.21	100.00	6.978	359.7	0.3	360.0	6.518	86.30	93.14	667.9
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	1	240,500.00	0.11	7.550	360.0	0.0	360.0	6.990	65.00	65.00	650.0
0.001 - 5.000	1	246,400.00	0.11	8.050	360.0	0.0	360.0	6.990	80.00	100.00	652.0
5.001 - 10.000	1	114,750.00	0.05	6.400	359.0	1.0	360.0	6.750	85.00	85.00	668.0
10.001 - 15.000	2	628,500.00	0.29	6.970	360.0	0.0	360.0	6.256	86.12	97.96	656.0
15.001 - 20.000	4	1,388,506.00	0.63	7.268	359.7	0.3	360.0	6.826	90.79	90.79	668.9
20.001 - 25.000	16	3,255,100.00	1.49	6.811	359.6	0.4	360.0	6.424	83.67	90.22	675.2
25.001 - 30.000	33	8,488,640.00	3.88	7.149	359.6	0.4	360.0	6.662	87.44	89.97	668.3
30.001 - 35.000	70	19,110,101.40	8.73	7.037	359.7	0.3	360.0	6.603	86.53	92.73	678.7
35.001 - 40.000	132	36,684,955.95	16.75	7.033	359.8	0.2	360.0	6.533	88.15	92.80	671.8
40.001 - 45.000	204	55,917,197.98	25.53	7.037	359.8	0.2	360.0	6.508	86.69	93.86	668.2
45.001 - 50.000	279	80,397,079.82	36.71	6.916	359.7	0.3	360.0	6.495	85.36	93.80	664.6
50.001 - 55.000	46	12,551,976.06	5.73	6.741	359.6	0.4	360.0	6.430	84.71	90.73	658.2
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

Min: 0.000
Max: 54.046
NZWA: 42.241

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17. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
541 - 550	1	113,500.00	0.05	7.450	360.0	0.0	360.0	0.000	79.93	79.93	544.0
551 - 560	1	199,920.00	0.09	6.450	360.0	0.0	360.0	6.500	80.00	100.00	559.0
571 - 580	3	609,360.00	0.28	7.372	360.0	0.0	360.0	6.573	80.00	100.00	579.7
581 - 590	13	2,961,759.98	1.35	7.264	359.8	0.2	360.0	6.481	78.61	97.08	584.7
591 - 600	22	4,834,769.99	2.21	6.926	359.9	0.1	360.0	6.339	80.82	97.41	595.7
601 - 610	41	10,668,922.00	4.87	6.948	359.8	0.2	360.0	6.501	80.25	92.65	605.4
611 - 620	40	10,172,588.96	4.64	7.068	359.8	0.2	360.0	6.486	83.67	93.59	616.0
621 - 630	51	13,935,141.98	6.36	6.774	359.6	0.4	360.0	6.412	80.04	90.54	625.4
631 - 640	66	17,291,911.99	7.89	6.950	359.7	0.3	360.0	6.494	84.15	89.84	635.5
641 - 650	77	21,933,324.37	10.01	6.882	359.6	0.4	360.0	6.545	85.19	93.67	644.9
651 - 660	75	22,970,909.97	10.49	7.084	359.8	0.2	360.0	6.594	87.65	91.87	655.7
661 - 670	73	20,652,126.99	9.43	6.977	359.8	0.2	360.0	6.536	86.47	93.95	665.3
671 - 680	57	14,440,648.93	6.59	6.983	359.9	0.1	360.0	6.614	86.61	92.59	675.4
681 - 690	54	15,743,825.00	7.19	7.213	359.7	0.3	360.0	6.652	88.05	92.86	685.2
691 - 700	59	16,320,973.00	7.45	7.047	359.8	0.2	360.0	6.533	89.13	94.65	695.5

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701 - 710	37	10,858,183.00	4.96	7.016	359.7	0.3	360.0	6.543	90.10	92.88	705.2
711 - 720	21	5,602,543.09	2.56	6.786	359.8	0.2	360.0	6.468	91.86	93.91	716.4
721 - 730	24	6,842,261.99	3.12	6.702	359.8	0.2	360.0	6.289	89.17	95.01	726.3
731 - 740	15	4,604,474.99	2.10	6.867	359.6	0.4	360.0	6.392	90.94	95.84	735.1
741 - 750	23	6,849,191.00	3.13	7.267	359.8	0.2	360.0	6.578	91.04	95.95	745.2
751 - 760	17	6,228,369.99	2.84	6.764	359.6	0.4	360.0	6.467	86.90	90.13	756.1
761 - 770	7	1,816,500.00	0.83	6.953	359.8	0.2	360.0	6.517	94.54	98.54	766.3
771 - 780	6	1,415,100.00	0.65	7.184	359.4	0.6	360.0	6.611	94.87	100.00	774.3
781 - 790	3	816,749.99	0.37	6.947	359.6	0.4	360.0	6.058	93.07	98.46	786.5
791 - 800	3	1,140,650.00	0.52	6.132	359.1	0.9	360.0	5.907	85.58	89.09	793.3
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

Nzmin.: 544
Max.: 794
NZWA.: 668

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80/	2	363,954.43	0.17	6.954	354.0	6.0	360.0	6.999	80.00	100.00	636.5
80/20	299	72,471,729.95	33.09	6.797	359.8	0.2	360.0	6.371	80.00	99.87	649.8

A SA	2	317,750.00	0.15	7.321	360.0	0.0	360.0	6.990	75.11	75.11	628.8
AA	88	25,467,988.96	11.63	6.926	359.7	0.3	360.0	6.589	81.51	81.56	628.8
AAA	392	119,195,683.87	54.42	7.099	359.7	0.3	360.0	6.601	91.23	91.66	687.1
A+	1	160,000.00	0.07	7.100	359.0	1.0	360.0	0.000	54.24	54.24	586.0
A+ SA	4	1,008,350.00	0.46	6.793	360.0	0.0	360.0	5.848	87.47	87.47	727.5
B+ SA	1	38,250.00	0.02	9.850	360.0	0.0	360.0	0.000	75.00	75.00	626.0
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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19. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	91	27,980,410.98	12.78	7.872	359.9	0.1	360.0	6.834	89.01	94.76	674.3
0.001 - 1.000	22	7,895,447.00	3.60	7.385	359.9	0.1	360.0	6.856	88.50	91.51	688.1
1.001 - 2.000	518	144,485,129.23	65.97	6.868	359.8	0.2	360.0	6.469	86.40	93.87	665.0
2.001 - 3.000	158	38,662,720.00	17.65	6.662	359.4	0.6	360.0	6.360	83.47	89.60	670.0
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

WA: 1.884
NZWA: 2.160

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	385	117,304,647.85	100.00	7.247	359.8	0.2	360.0	6.627	93.55	93.74	678.4
Total:	**385**	**117,304,647.85**	**100.00**	**7.247**	**359.8**	**0.2**	**360.0**	**6.627**	**93.55**	**93.74**	**678.4**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	385	117,304,647.85	100.00	7.247	359.8	0.2	360.0	6.627	93.55	93.74	678.4
Total:	**385**	**117,304,647.85**	**100.00**	**7.247**	**359.8**	**0.2**	**360.0**	**6.627**	**93.55**	**93.74**	**678.4**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

N	78	21,326,066.97	18.18	7.394	359.7	0.3	360.0	6.650	94.90	95.18	666.9
Y	307	95,978,580.88	81.82	7.214	359.8	0.2	360.0	6.622	93.24	93.43	680.9
Total:	**385**	**117,304,647.85**	**100.00**	**7.247**	**359.8**	**0.2**	**360.0**	**6.627**	**93.55**	**93.74**	**678.4**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV
00-None	78	21,326,066.97	18.18	7.394	359.7	0.3	360.0	6.650	94.90	95.18
6- Mortgage Guaranty Insurance Corp.	307	95,978,580.88	81.82	7.214	359.8	0.2	360.0	6.622	93.24	93.43
Total:	**385**	**117,304,647.85**	**100.00**	**7.247**	**359.8**	**0.2**	**360.0**	**6.627**	**93.55**	**93.74**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
35.01 - 40.00	2	590,000.00	0.27	6.059	358.2	1.8	360.0	6.450	36.92	46.18	729.9
45.01 - 50.00	3	625,885.00	0.29	6.015	359.7	0.3	360.0	5.700	47.15	47.15	692.5
50.01 - 55.00	4	705,000.00	0.32	6.644	359.6	0.4	360.0	6.250	52.31	52.31	638.3

55.01 - 60.00	8	1,384,500.00	0.63	6.345	359.3	0.7	360.0	6.490	58.74	58.74	637.8
60.01 - 65.00	7	1,924,000.00	0.88	6.351	359.3	0.7	360.0	6.345	64.68	64.68	648.2
65.01 - 70.00	12	3,065,000.00	1.40	6.305	359.7	0.3	360.0	6.475	68.29	68.29	658.5
70.01 - 75.00	23	6,612,899.07	3.02	6.425	359.6	0.4	360.0	6.591	74.24	74.24	660.2
75.01 - 80.00	345	86,811,775.29	39.64	6.722	359.7	0.3	360.0	6.376	79.86	96.81	655.2
80.01 - 85.00	51	18,361,249.98	8.38	6.700	359.7	0.3	360.0	6.628	84.22	85.20	657.2
85.01 - 90.00	103	33,666,906.93	15.37	6.883	359.8	0.2	360.0	6.545	89.55	89.71	665.1
90.01 - 95.00	68	20,574,224.97	9.39	7.123	359.8	0.2	360.0	6.564	94.50	94.50	678.0
95.01 - 100.00	163	44,702,265.97	20.41	7.802	359.7	0.3	360.0	6.717	99.94	99.94	697.3
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

NZMin.: 36.39
Max: 100.00
NZWA: 86.30

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25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
35.01 - 40.00	2	590,000.00	0.27	6.059	358.2	1.8	360.0	6.450	36.92	46.18	729.9
45.01 - 50.00	3	625,885.00	0.29	6.015	359.7	0.3	360.0	5.700	47.15	47.15	692.5
50.01 - 55.00	4	705,000.00	0.32	6.644	359.6	0.4	360.0	6.250	52.31	52.31	638.3
55.01 - 60.00	8	1,384,500.00	0.63	6.345	359.3	0.7	360.0	6.490	58.74	58.74	637.8
60.01 - 65.00	7	1,924,000.00	0.88	6.351	359.3	0.7	360.0	6.345	64.68	64.68	648.2

65.01 - 70.00	12	3,065,000.00	1.40	6.305	359.7	0.3	360.0	6.475	68.29	68.29	658.5
70.01 - 75.00	23	6,612,899.07	3.02	6.425	359.6	0.4	360.0	6.591	74.24	74.24	660.2
75.01 - 80.00	345	86,811,775.29	39.64	6.722	359.7	0.3	360.0	6.376	79.86	96.81	655.2
80.01 - 85.00	51	18,361,249.98	8.38	6.700	359.7	0.3	360.0	6.628	84.22	85.20	657.2
85.01 - 90.00	103	33,666,906.93	15.37	6.883	359.8	0.2	360.0	6.545	89.55	89.71	665.1
90.01 - 95.00	68	20,574,224.97	9.39	7.123	359.8	0.2	360.0	6.564	94.50	94.50	678.0
95.01 - 100.00	163	44,702,265.97	20.41	7.802	359.7	0.3	360.0	6.717	99.94	99.94	697.3
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

Min.: 36.39
Max: 100.00
WA: 86.30

*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
35.01 - 40.00	2	590,000.00	0.27	6.059	358.2	1.8	360.0	6.450	36.92	46.18	729.9
45.01 - 50.00	3	625,885.00	0.29	6.015	359.7	0.3	360.0	5.700	47.15	47.15	692.5
50.01 - 55.00	4	705,000.00	0.32	6.644	359.6	0.4	360.0	6.250	52.31	52.31	638.3
55.01 - 60.00	8	1,384,500.00	0.63	6.345	359.3	0.7	360.0	6.490	58.74	58.74	637.8
60.01 - 65.00	7	1,924,000.00	0.88	6.351	359.3	0.7	360.0	6.345	64.68	64.68	648.2

65.01 - 70.00	12	3,065,000.00	1.40	6.305	359.7	0.3	360.0	6.475	68.29	68.29	658.5
70.01 - 75.00	23	6,612,899.07	3.02	6.425	359.6	0.4	360.0	6.591	74.24	74.24	660.2
75.01 - 80.00	345	86,811,775.29	39.64	6.722	359.7	0.3	360.0	6.376	79.86	96.81	655.2
80.01 - 85.00	51	18,361,249.98	8.38	6.700	359.7	0.3	360.0	6.628	84.22	85.20	657.2
85.01 - 90.00	103	33,666,906.93	15.37	6.883	359.8	0.2	360.0	6.545	89.55	89.71	665.1
90.01 - 95.00	68	20,574,224.97	9.39	7.123	359.8	0.2	360.0	6.564	94.50	94.50	678.0
95.01 - 100.00	163	44,702,265.97	20.41	7.802	359.7	0.3	360.0	6.717	99.94	99.94	697.3
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

NZMin.: 36.39
Max: 100.00
NZWA: 86.29

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	563	157,884,675.78	72.09	6.949	359.7	0.3	360.0	6.519	85.60	92.69	665.9
PUD	110	31,266,663.36	14.28	7.007	359.8	0.2	360.0	6.481	87.51	94.08	667.8
Condo	88	19,886,618.08	9.08	7.035	359.7	0.3	360.0	6.521	87.36	93.85	672.4
2-4 Family	28	9,985,749.99	4.56	7.246	359.9	0.1	360.0	6.624	91.37	95.98	690.2
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Purchase	472	129,730,645.43	59.23	7.097	359.8	0.2	360.0	6.535	87.65	97.18	675.7
Cash Out Refinance	281	79,122,711.81	36.13	6.788	359.7	0.3	360.0	6.479	84.15	87.04	657.6
Rate/Term Refinance	36	10,170,349.97	4.64	6.947	359.5	0.5	360.0	6.597	85.64	89.06	647.6
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	787	218,584,957.21	99.80	6.978	359.7	0.3	360.0	6.519	86.29	93.15	667.7
Investment	2	438,750.00	0.20	7.011	360.0	0.0	360.0	6.000	88.69	88.69	743.8
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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30. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	438	115,843,914.97	52.89	6.654	359.7	0.3	360.0	6.268	84.53	92.76	657.4
Stated	303	88,438,503.24	40.38	7.395	359.8	0.2	360.0	6.819	88.79	93.42	682.6
Limited	47	14,500,789.00	6.62	7.023	359.8	0.2	360.0	6.504	85.55	95.03	662.0
No Ratio	1	240,500.00	0.11	7.550	360.0	0.0	360.0	6.990	65.00	65.00	650.0
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	295	90,536,949.87	41.34	6.880	359.7	0.3	360.0	6.471	84.64	91.92	668.8
CA-N	179	61,481,790.88	28.07	6.887	359.7	0.3	360.0	6.539	86.59	92.46	665.0
MN	52	10,643,289.99	4.86	6.775	359.9	0.1	360.0	6.443	86.91	95.01	669.2
NV	28	6,702,249.43	3.06	7.501	359.6	0.4	360.0	6.653	90.19	94.77	679.5
AZ	33	6,517,810.00	2.98	6.769	359.8	0.2	360.0	6.434	88.54	95.34	678.6
UT	34	5,525,067.98	2.52	7.621	359.7	0.3	360.0	6.859	89.28	98.43	664.2
IL	19	4,716,392.99	2.15	7.806	359.9	0.1	360.0	6.362	91.37	94.96	672.4
HI	14	4,703,929.09	2.15	6.452	359.4	0.6	360.0	6.286	81.60	96.94	674.7
NY	11	3,902,200.00	1.78	7.427	360.0	0.0	360.0	6.757	91.09	93.59	671.5
FL	19	3,867,120.00	1.77	7.649	359.8	0.2	360.0	6.790	91.10	97.11	672.1

WA	18	3,760,227.99	1.72	7.016	359.4	0.6	360.0	6.413	87.44	94.23	649.7
CO	20	3,623,890.00	1.65	7.134	359.9	0.1	360.0	6.440	87.45	99.07	657.1
OR	17	2,808,090.00	1.28	7.267	359.8	0.2	360.0	6.728	87.30	97.02	665.9
VA	7	1,548,970.00	0.71	6.936	359.8	0.2	360.0	6.505	82.97	87.93	655.3
MI	10	1,500,450.00	0.69	6.842	359.9	0.1	360.0	6.405	90.15	97.43	674.9
TX	6	1,126,634.00	0.51	7.457	359.9	0.1	360.0	6.777	90.58	99.42	674.2
MA	3	974,350.00	0.44	7.475	360.0	0.0	360.0	6.519	92.18	98.16	641.2
MD	5	850,300.00	0.39	7.975	360.0	0.0	360.0	6.789	90.22	94.23	661.6
NJ	3	814,000.00	0.37	7.352	359.4	0.6	360.0	6.500	91.51	91.51	684.2
PA	3	633,500.00	0.29	7.615	360.0	0.0	360.0	6.943	83.82	83.82	650.6
DC	2	487,000.00	0.22	6.731	359.7	0.3	360.0	6.750	74.85	74.85	661.9
ME	1	423,000.00	0.19	7.550	360.0	0.0	360.0	6.990	90.00	90.00	661.0
MO	3	359,385.00	0.16	7.398	360.0	0.0	360.0	6.597	86.22	91.91	663.9
KS	1	350,000.00	0.16	8.500	360.0	0.0	360.0	6.990	100.00	100.00	730.0
CT	1	318,000.00	0.15	7.450	360.0	0.0	360.0	6.490	80.00	100.00	592.0
NE	1	242,249.99	0.11	7.800	359.0	1.0	360.0	6.990	95.00	95.00	660.0
IN	1	217,900.00	0.10	9.200	359.0	1.0	360.0	7.750	100.00	100.00	752.0
RI	1	194,400.00	0.09	6.450	360.0	0.0	360.0	6.250	80.00	100.00	663.0
AR	1	156,310.00	0.07	5.650	359.0	1.0	360.0	6.250	77.00	77.00	705.0
OH	1	38,250.00	0.02	9.850	360.0	0.0	360.0	0.000	75.00	75.00	626.0
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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32. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
93906	7	2,780,150.00	1.27	6.500	359.5	0.5	360.0	5.971	86.92	94.76	679.6
94544	5	2,144,399.99	0.98	6.640	359.3	0.7	360.0	6.734	85.56	87.99	677.8
94577	4	1,888,250.00	0.86	6.928	359.8	0.2	360.0	6.584	93.62	97.28	673.6
93955	4	1,728,950.00	0.79	6.677	360.0	0.0	360.0	6.477	88.96	93.95	662.7
92503	4	1,612,850.00	0.74	7.226	359.8	0.2	360.0	6.653	85.47	90.44	626.2
92376	6	1,438,500.00	0.66	7.223	359.9	0.1	360.0	6.261	88.85	94.74	647.1
92880	3	1,396,720.00	0.64	7.286	360.0	0.0	360.0	6.529	90.59	96.58	717.8
95993	4	1,362,200.00	0.62	6.648	359.0	1.0	360.0	6.679	80.02	83.03	703.2
95758	4	1,337,029.00	0.61	6.958	359.4	0.6	360.0	6.554	84.26	88.51	640.4
92860	3	1,307,007.00	0.60	7.007	359.0	1.0	360.0	6.568	79.88	92.69	691.9
Other	745	202,027,651.22	92.24	6.988	359.8	0.2	360.0	6.524	86.26	93.22	667.5
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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33. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	737	207,010,952.21	100.00	6.983	359.8	0.2	360.0	6.518	86.70	93.71	667.3

Total:	**737**	**207,010,952.21**	**100.00**	**6.983**	**359.8**	**0.2**	**360.0**	**6.518**	**86.70**	**93.71**	**667.3**

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34. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 5.500	13	3,820,100.00	1.85	5.432	359.6	0.4	360.0	5.622	80.19	83.92	699.3
5.501 - 6.000	104	29,469,620.93	14.24	5.864	359.5	0.5	360.0	5.962	80.49	89.26	687.7
6.001 - 6.500	109	29,859,804.00	14.42	6.315	359.9	0.1	360.0	6.258	82.48	91.34	655.7
6.501 - 7.000	194	54,353,400.95	26.26	6.809	359.8	0.2	360.0	6.484	85.74	94.22	657.8
7.001 - 7.500	128	36,392,316.38	17.58	7.283	359.8	0.2	360.0	6.695	87.95	95.01	656.3
7.501 - 8.000	117	33,185,666.96	16.03	7.761	359.9	0.1	360.0	6.874	91.17	96.08	672.7
8.001 - 8.500	41	11,199,350.00	5.41	8.285	359.9	0.1	360.0	7.046	95.39	97.74	678.6
8.501 - 9.000	21	5,900,544.99	2.85	8.715	359.9	0.1	360.0	7.042	96.30	97.65	683.5
9.001 - 9.500	7	1,877,800.00	0.91	9.248	359.5	0.5	360.0	7.410	100.00	100.00	718.4
9.501 - 10.000	3	952,348.00	0.46	9.681	360.0	0.0	360.0	7.134	100.00	100.00	720.1
Total:	**737**	**207,010,952.21**	**100.00**	**6.983**	**359.8**	**0.2**	**360.0**	**6.518**	**86.70**	**93.71**	**667.3**

NZWA: 6.983
Min.: 5.150
Max.: 9.700

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35. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	5	1,175,000.00	0.57	5.938	359.7	0.3	360.0	4.968	85.91	98.54	739.1
5.001 - 5.500	24	6,659,552.00	3.22	5.738	359.6	0.4	360.0	5.419	81.20	93.40	708.6
5.501 - 6.000	138	37,474,379.85	18.10	6.314	359.7	0.3	360.0	5.903	86.04	93.45	672.9
6.001 - 6.500	230	60,294,400.93	29.13	6.709	359.8	0.2	360.0	6.353	84.72	94.26	649.3
6.501 - 7.000	314	93,184,190.44	45.01	7.423	359.9	0.1	360.0	6.891	88.01	93.24	671.6
7.001 - 7.500	17	5,601,322.99	2.71	8.109	359.8	0.2	360.0	7.276	93.21	95.94	673.1
7.501 - 8.000	9	2,622,106.00	1.27	8.462	359.6	0.4	360.0	7.740	95.54	95.54	701.7
Total:	**737**	**207,010,952.21**	**100.00**	**6.983**	**359.8**	**0.2**	**360.0**	**6.518**	**86.70**	**93.71**	**667.3**

WA: 6.518
Min.: 4.950
Max.: 7.750

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36. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.50001 - 2.00000	737	207,010,952.21	100.00	6.983	359.8	0.2	360.0	6.518	86.70	93.71	667.3
Total:	**737**	**207,010,952.21**	**100.00**	**6.983**	**359.8**	**0.2**	**360.0**	**6.518**	**86.70**	**93.71**	**667.3**

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Min.: 2.000
Max.: 2.000
NZWA: 2.000

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37. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.50001 - 1.00000	737	207,010,952.21	100.00	6.983	359.8	0.2	360.0	6.518	86.70	93.71	667.3
Total:	**737**	**207,010,952.21**	**100.00**	**6.983**	**359.8**	**0.2**	**360.0**	**6.518**	**86.70**	**93.71**	**667.3**

Min.: 1.000
Max.: 1.000
NZWA: 1.000

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38. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
12.001 - 12.500	13	3,820,100.00	1.85	5.432	359.6	0.4	360.0	5.622	80.19	83.92	699.3
12.501 - 13.000	104	29,469,620.93	14.24	5.864	359.5	0.5	360.0	5.962	80.49	89.26	687.7
13.001 - 13.500	109	29,859,804.00	14.42	6.315	359.9	0.1	360.0	6.258	82.48	91.34	655.7

13.501 - 14.000	194	54,353,400.95	26.26	6.809	359.8	0.2	360.0	6.484	85.74	94.22	657.8
14.001 - 14.500	128	36,392,316.38	17.58	7.283	359.8	0.2	360.0	6.695	87.95	95.01	656.3
14.501 - 15.000	117	33,185,666.96	16.03	7.761	359.9	0.1	360.0	6.874	91.17	96.08	672.7
15.001 - 15.500	41	11,199,350.00	5.41	8.285	359.9	0.1	360.0	7.046	95.39	97.74	678.6
15.501 - 16.000	21	5,900,544.99	2.85	8.715	359.9	0.1	360.0	7.042	96.30	97.65	683.5
16.001 - 16.500	7	1,877,800.00	0.91	9.248	359.5	0.5	360.0	7.410	100.00	100.00	718.4
16.501 - 17.000	3	952,348.00	0.46	9.681	360.0	0.0	360.0	7.134	100.00	100.00	720.1
Total:	**737**	**207,010,952.21**	**100.00**	**6.983**	**359.8**	**0.2**	**360.0**	**6.518**	**86.70**	**93.71**	**667.3**

Min.: 12.150
Max.: 16.700
NZWA: 13.983

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39. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-04	1	123,954.43	0.06	7.350	354.0	6.0	360.0	6.999	80.00	100.00	649.0
2006-08	3	778,265.94	0.38	5.773	358.0	2.0	360.0	5.711	82.59	90.50	658.3
2006-09	109	32,007,696.85	15.46	6.723	359.0	1.0	360.0	6.406	84.92	91.58	673.5
2006-10	475	134,539,703.00	64.99	7.096	360.0	0.0	360.0	6.573	87.12	94.50	664.7
2006-11	6	1,762,220.00	0.85	6.762	360.0	0.0	360.0	6.316	90.43	95.66	713.7
2007-08	1	193,500.00	0.09	5.900	358.0	2.0	360.0	5.500	90.00	90.00	665.0

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2007-09	28	7,324,729.99	3.54	6.714	359.0	1.0	360.0	6.468	86.04	90.94	681.2
2007-10	114	30,280,882.00	14.63	6.871	360.0	0.0	360.0	6.442	86.75	93.10	667.0
Total:	**737**	**207,010,952.21**	**100.00**	**6.983**	**359.8**	**0.2**	**360.0**	**6.518**	**86.70**	**93.71**	**667.3**

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	789	219,023,707.21	100.00	6.978	359.7	0.3	360.0	6.518	86.30	93.14	667.9
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**667.9**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZW Fi Sc
OPTION ONE MORTGAGE	786	218,194,752.78	99.62	6.979	359.8	0.2	360.0	6.518	86.28	93.12	66
CHASE MANHATTAN BANK	3	828,954.43	0.38	6.974	353.4	6.6	360.0	6.999	91.22	100.00	64
Total:	**789**	**219,023,707.21**	**100.00**	**6.978**	**359.7**	**0.3**	**360.0**	**6.518**	**86.30**	**93.14**	**66**

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Lehman Brothers
1,645 records
Balance: 404,737,917
SAIL 2004-BNC-2

PMI; LTV_CALC gt 80

Selection Criteria: PMI; LTV_CALC gt 80
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	15	608,085.45	0.15	8.870	318.8	0.5	319.3	6.667	88.68	88.68	639.5
50,000.01 - 100,000.00	93	7,183,624.88	1.77	7.621	346.1	0.3	346.4	6.205	89.39	89.57	654.4
100,000.01 - 150,000.00	258	32,697,823.62	8.08	7.564	359.7	0.3	360.0	6.184	90.72	90.98	634.8
150,000.01 - 200,000.00	288	50,666,338.19	12.52	7.378	359.2	0.3	359.5	6.195	90.93	91.02	640.3
200,000.01 - 250,000.00	272	60,767,779.05	15.01	7.285	358.6	0.3	358.9	6.180	90.60	90.66	639.8
250,000.01 - 300,000.00	237	64,990,158.01	16.06	7.250	359.1	0.2	359.3	6.151	90.60	90.64	637.2
300,000.01 - 350,000.00	174	56,148,751.97	13.87	7.133	359.7	0.3	360.0	6.160	90.53	90.53	640.8

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350,000.01 - 400,000.00	122	45,727,482.69	11.30	7.255	359.8	0.2	360.0	6.225	90.39	90.43	639.6
400,000.01 - 450,000.00	100	42,464,447.99	10.49	7.208	359.7	0.3	360.0	6.223	91.34	91.50	652.5
450,000.01 - 500,000.00	52	25,054,032.91	6.19	6.995	359.8	0.2	360.0	6.252	90.53	90.72	655.9
500,000.01 - 550,000.00	23	12,113,751.73	2.99	7.256	359.9	0.1	360.0	6.616	90.11	90.11	666.0
550,000.01 - 600,000.00	11	6,315,640.53	1.56	7.506	359.9	0.1	360.0	6.532	90.58	91.92	668.3
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

Min.: 25,500.00
Max: 595,000.00
Avg.: 246,041.29

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	15	608,085.45	0.15	8.870	318.8	0.5	319.3	6.667	88.68	88.68	639.5
50,001 - 100,000	92	7,088,624.88	1.75	7.628	345.9	0.3	346.2	6.232	89.32	89.49	655.1
100,001 - 150,000	259	32,792,823.62	8.10	7.562	359.8	0.2	360.0	6.180	90.73	91.00	634.7
150,001 - 200,000	288	50,666,338.19	12.52	7.378	359.2	0.3	359.5	6.195	90.93	91.02	640.3
200,001 - 250,000	272	60,767,779.05	15.01	7.285	358.6	0.3	358.9	6.180	90.60	90.66	639.8
250,001 - 300,000	236	64,690,283.11	15.98	7.253	359.1	0.2	359.3	6.153	90.61	90.65	637.2
300,001 - 350,000	175	56,448,626.87	13.95	7.130	359.7	0.3	360.0	6.157	90.52	90.52	640.8
350,001 - 400,000	122	45,727,482.69	11.30	7.255	359.8	0.2	360.0	6.225	90.39	90.43	639.6
400,001 - 450,000	100	42,464,447.99	10.49	7.208	359.7	0.3	360.0	6.223	91.34	91.50	652.5

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450,001 - 500,000	52	25,054,032.91	6.19	6.995	359.8	0.2	360.0	6.252	90.53	90.72	655.9
500,001 - 550,000	23	12,113,751.73	2.99	7.256	359.9	0.1	360.0	6.616	90.11	90.11	666.0
550,001 - 600,000	11	6,315,640.53	1.56	7.506	359.9	0.1	360.0	6.532	90.58	91.92	668.3
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

Min.: 25,500
Max: 595,000
Avg.: 246,087

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 5.500	4	1,152,371.19	0.28	5.500	359.3	0.7	360.0	5.643	87.10	87.10	677.5
5.501 - 6.000	66	19,544,294.61	4.83	5.881	359.5	0.5	360.0	5.627	88.35	89.05	673.8
6.001 - 6.500	149	40,475,983.48	10.00	6.325	359.2	0.2	359.4	5.699	88.67	88.88	647.2
6.501 - 7.000	447	116,647,487.61	28.82	6.825	358.5	0.3	358.8	5.972	89.83	89.84	644.6
7.001 - 7.500	345	85,983,919.78	21.24	7.296	359.8	0.2	360.0	6.198	91.31	91.38	639.4
7.501 - 8.000	349	79,402,107.34	19.62	7.790	359.5	0.2	359.7	6.496	91.52	91.56	639.1
8.001 - 8.500	156	36,121,390.08	8.92	8.278	358.7	0.2	358.9	6.726	91.86	91.99	631.1
8.501 - 9.000	92	19,563,792.36	4.83	8.727	358.7	0.2	358.9	6.945	93.39	93.46	648.7
9.001 - 9.500	31	4,499,425.74	1.11	9.269	356.3	0.8	357.1	7.174	91.20	92.09	621.1
9.501 - 10.000	5	897,144.83	0.22	9.728	356.2	0.1	356.3	6.983	95.16	95.16	693.5
10.001 - 10.500	1	450,000.00	0.11	10.300	360.0	0.0	360.0	6.990	81.82	81.82	593.0

Total:	1,645	404,737,917.02	100.00	7.274	359.1	0.2	359.3	6.210	90.65	90.76	643.0

Min.: 5.500
Max: 10.300
NZWA: 7.274

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4. Rate (Arm)

Rate (Arm)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 5.500	4	1,152,371.19	0.33	5.500	359.3	0.7	360.0	5.643	87.10	87.10	677.5
5.501 - 6.000	66	19,544,294.61	5.61	5.881	359.5	0.5	360.0	5.627	88.35	89.05	673.8
6.001 - 6.500	136	37,647,950.55	10.81	6.318	359.8	0.2	360.0	5.699	88.74	88.97	643.7
6.501 - 7.000	344	91,763,804.43	26.35	6.835	359.8	0.2	360.0	5.972	90.19	90.21	639.4
7.001 - 7.500	301	74,545,071.40	21.41	7.293	359.8	0.2	360.0	6.198	91.50	91.58	637.8
7.501 - 8.000	291	67,995,844.79	19.53	7.793	359.9	0.1	360.0	6.496	91.70	91.75	640.7
8.001 - 8.500	137	32,432,520.71	9.31	8.277	358.9	0.2	359.2	6.726	92.23	92.38	633.5
8.501 - 9.000	79	17,927,830.69	5.15	8.723	359.8	0.2	360.0	6.945	93.69	93.76	647.9
9.001 - 9.500	20	3,870,114.27	1.11	9.258	359.2	0.8	360.0	7.174	91.13	92.17	618.3
9.501 - 10.000	4	869,689.83	0.25	9.724	359.8	0.2	360.0	6.983	95.48	95.48	696.5
10.001 - 10.500	1	450,000.00	0.13	10.300	360.0	0.0	360.0	6.990	81.82	81.82	593.0
Total:	**1,383**	**348,199,492.47**	**100.00**	**7.276**	**359.7**	**0.2**	**359.9**	**6.210**	**90.88**	**91.00**	**641.6**

Min.: 5.500
Max: 10.300

NZWA: 7.276

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5. Rate (Fix)

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6.001 - 6.500	13	2,828,032.93	5.00	6.411	350.7	0.4	351.1	0.000	87.67	87.67	693.5
6.501 - 7.000	103	24,883,683.18	44.01	6.788	353.7	0.8	354.5	0.000	88.50	88.50	664.1
7.001 - 7.500	44	11,438,848.38	20.23	7.314	359.5	0.5	360.0	0.000	90.09	90.09	649.7
7.501 - 8.000	58	11,406,262.55	20.17	7.773	357.7	0.2	357.9	0.000	90.44	90.44	629.9
8.001 - 8.500	19	3,688,869.37	6.52	8.291	356.6	0.2	356.8	0.000	88.57	88.57	610.2
8.501 - 9.000	13	1,635,961.67	2.89	8.770	347.0	0.0	347.0	0.000	90.11	90.11	657.4
9.001 - 9.500	11	629,311.47	1.11	9.341	338.8	0.5	339.2	0.000	91.62	91.62	638.0
9.501 - 10.000	1	27,455.00	0.05	9.850	240.0	0.0	240.0	0.000	85.00	85.00	599.0
Total:	**262**	**56,538,424.55**	**100.00**	**7.260**	**355.3**	**0.5**	**355.8**	**0.000**	**89.25**	**89.25**	**651.7**

Min.: 6.250
Max: 9.850
NZWA: 7.260

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6. Rate Type

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Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	262	56,538,424.55	13.97	7.260	355.3	0.5	355.8	0.000	89.25	89.25	651.7
Adjustable	1,383	348,199,492.47	86.03	7.276	359.7	0.2	359.9	6.210	90.88	91.00	641.6
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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7. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZ S
2/28 ARM (Libor)	948	242,444,730.20	59.90	7.318	359.8	0.2	360.0	6.248	91.10	91.22	6
3/27 ARM (Libor)	418	101,603,044.06	25.10	7.200	359.8	0.2	360.0	6.137	90.42	90.56	6
Fixed Rate	262	56,538,424.55	13.97	7.260	355.3	0.5	355.8	0.000	89.25	89.25	6
5/25 ARM (Libor)	16	3,999,718.21	0.99	6.677	359.9	0.1	360.0	5.798	88.67	88.67	6
2 YR FIXED/15YR ARM (Libor)	1	152,000.00	0.04	8.300	180.0	0.0	180.0	6.250	95.00	95.00	6
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**6**

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8. Original Term

		Total							NZWA	NZWA	NZWA

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Original Term	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
169 - 192	9	1,012,695.79	0.25	7.454	179.5	0.5	180.0	6.250	90.04	90.04	639.4
217 - 240	7	680,540.80	0.17	7.014	239.7	0.3	240.0	0.000	84.90	84.90	625.1
337 - 360	1,629	403,044,680.43	99.58	7.274	359.8	0.2	360.0	6.210	90.66	90.77	643.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

Min.: 180.0
Max.: 360.0
NZWA: 359.3

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	9	1,012,695.79	0.25	7.454	179.5	0.5	180.0	6.250	90.04	90.04	639.4
229 - 240	7	680,540.80	0.17	7.014	239.7	0.3	240.0	0.000	84.90	84.90	625.1
349 - 360	1,629	403,044,680.43	99.58	7.274	359.8	0.2	360.0	6.210	90.66	90.77	643.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

Min.: 173.0
Max: 360.0
NZWA: 359.1

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10. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	1,276	314,266,979.94	77.65	7.302	359.4	0.0	359.4	6.211	90.82	90.92	642.2
1 - 24	369	90,470,937.08	22.35	7.178	358.1	1.1	359.2	6.204	90.06	90.21	645.6
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

Min.: 0.0
Max: 8.0
WA: 0.2

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	1,645	404,737,917.02	100.00	7.274	359.1	0.2	359.3	6.210	90.65	90.76	643.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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12. Maturity Date

		Total							NZWA	NZWA	NZWA

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Maturity Date	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
2019	9	1,012,695.79	0.25	7.454	179.5	0.5	180.0	6.250	90.04	90.04	639.4
2024	7	680,540.80	0.17	7.014	239.7	0.3	240.0	0.000	84.90	84.90	625.1
2034	1,629	403,044,680.43	99.58	7.274	359.8	0.2	360.0	6.210	90.66	90.77	643.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	1,645	404,737,917.02	100.00	7.274	359.1	0.2	359.3	6.210	90.65	90.76	643.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fully Amortizing	1,645	404,737,917.02	100.00	7.274	359.1	0.2	359.3	6.210	90.65	90.76	643.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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15. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	1,338	308,759,336.14	76.29	7.293	358.9	0.3	359.1	6.062	89.85	89.93	631.2
Y	307	95,978,580.88	23.71	7.214	359.8	0.2	360.0	6.622	93.24	93.43	680.9
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.001 - 5.000	1	418,500.00	0.10	6.900	360.0	0.0	360.0	5.688	90.00	90.00	604.0
5.001 - 10.000	5	975,450.00	0.24	7.478	359.9	0.1	360.0	6.302	89.00	89.00	653.1
10.001 - 15.000	10	2,803,939.00	0.69	7.249	360.0	0.0	360.0	6.136	89.22	89.22	623.3
15.001 - 20.000	28	5,970,992.53	1.48	7.304	359.8	0.2	360.0	6.155	87.70	87.70	638.6
20.001 - 25.000	54	10,256,987.82	2.53	7.477	355.7	0.1	355.8	6.329	90.00	90.00	649.5
25.001 - 30.000	107	22,777,865.92	5.63	7.422	359.7	0.3	360.0	6.206	90.69	90.80	636.9
30.001 - 35.000	182	38,444,630.43	9.50	7.277	358.2	0.2	358.4	6.253	90.36	90.55	650.8
35.001 - 40.000	297	73,451,412.21	18.15	7.283	359.4	0.3	359.7	6.223	90.94	90.96	646.1

40.001 - 45.000	400	99,482,385.73	24.58	7.398	359.2	0.2	359.4	6.306	91.68	91.79	646.2
45.001 - 50.000	451	119,943,514.06	29.63	7.168	359.1	0.3	359.4	6.174	90.35	90.48	643.5
50.001 - 55.000	110	30,212,239.32	7.46	7.074	359.7	0.3	360.0	5.941	89.10	89.29	618.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

Min: 4.537
Max: 54.811
NZWA: 40.896

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17. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
501 - 510	11	3,170,983.49	0.78	8.066	359.8	0.2	360.0	6.134	84.97	85.37	506.8
511 - 520	18	5,108,307.22	1.26	8.097	359.9	0.1	360.0	6.254	84.40	84.40	514.0
521 - 530	28	6,627,821.34	1.64	8.139	359.7	0.3	360.0	6.207	85.26	85.34	526.6
531 - 540	36	8,519,108.63	2.10	7.734	359.8	0.2	360.0	5.829	85.48	85.62	535.6
541 - 550	43	11,206,143.14	2.77	7.528	359.8	0.2	360.0	5.852	85.98	85.98	545.8
551 - 560	48	10,261,177.67	2.54	7.393	359.8	0.2	360.0	5.717	87.43	87.63	554.4
561 - 570	49	11,150,508.28	2.75	7.221	359.8	0.2	360.0	5.961	87.27	87.48	565.3
571 - 580	62	13,323,564.32	3.29	7.247	359.8	0.2	360.0	5.903	88.77	88.91	576.3
581 - 590	57	12,491,649.66	3.09	7.167	358.7	0.4	359.1	5.917	88.63	88.63	585.7
591 - 600	73	15,002,500.87	3.71	7.409	358.9	0.3	359.2	5.813	88.84	88.90	595.9
601 - 610	100	23,986,083.68	5.93	7.265	356.7	0.2	356.9	6.025	89.62	89.70	605.6

611 - 620	89	22,499,854.03	5.56	7.140	358.0	0.3	358.3	5.914	90.18	90.24	615.1
621 - 630	87	22,601,105.70	5.58	7.026	359.8	0.2	360.0	6.016	88.72	88.75	625.5
631 - 640	104	25,969,673.01	6.42	7.002	358.9	0.3	359.2	6.136	89.54	89.59	635.3
641 - 650	91	22,114,890.60	5.46	7.019	359.9	0.1	360.0	6.052	91.76	91.81	645.0
651 - 660	117	31,102,917.54	7.68	7.182	358.8	0.3	359.1	6.373	90.82	90.82	655.4
661 - 670	104	25,799,515.11	6.37	7.329	357.9	0.3	358.2	6.496	92.09	92.09	665.5
671 - 680	80	18,919,699.47	4.67	7.226	359.7	0.3	360.0	6.448	91.32	91.77	675.7
681 - 690	71	19,989,684.22	4.94	7.350	359.7	0.3	360.0	6.490	92.22	92.56	685.1
691 - 700	75	20,921,477.04	5.17	7.305	359.1	0.2	359.3	6.495	93.91	93.91	695.3
701 - 710	70	16,118,072.08	3.98	7.280	358.8	0.2	358.9	6.494	93.84	94.27	704.6
711 - 720	50	11,821,586.48	2.92	7.206	359.8	0.2	360.0	6.436	94.51	94.51	715.7
721 - 730	54	13,176,888.33	3.26	7.189	359.8	0.2	360.0	6.494	93.32	93.32	725.8
731 - 740	37	10,076,166.98	2.49	7.107	359.7	0.3	360.0	6.498	92.85	92.85	734.6
741 - 750	30	8,220,955.77	2.03	7.777	359.7	0.3	360.0	6.789	95.48	95.64	745.3
751 - 760	25	6,720,156.13	1.66	7.322	359.6	0.4	360.0	6.514	94.47	94.87	755.8
761 - 770	15	3,185,242.19	0.79	7.224	359.7	0.3	360.0	6.260	94.33	94.33	764.7
771 - 780	9	1,962,095.00	0.48	7.428	359.7	0.3	360.0	6.590	96.20	96.20	774.7
781 - 790	9	2,052,139.04	0.51	7.746	359.8	0.2	360.0	6.742	98.23	98.23	785.2
791 - 800	3	637,950.00	0.16	6.470	360.0	0.0	360.0	6.000	93.46	93.46	794.2
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

Nzmin.: 502
Max.: 799
NZWA.: 643

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
A	24	6,002,137.63	1.48	7.509	359.9	0.1	360.0	5.786	85.69	85.69	547.3
A SA	106	24,944,381.60	6.16	7.234	359.8	0.2	360.0	6.234	88.71	88.71	600.3
AA	50	14,142,535.38	3.49	7.060	359.7	0.3	360.0	6.614	88.29	88.29	631.6
AAA	546	146,737,702.28	36.25	7.330	359.7	0.2	359.9	6.612	94.43	94.56	690.5
A-	14	3,069,917.82	0.76	7.973	358.6	0.3	358.9	6.022	86.69	86.69	553.0
A- SA	26	5,672,741.83	1.40	7.641	359.8	0.2	360.0	6.624	87.94	87.94	596.8
A+	88	19,413,140.75	4.80	7.360	359.4	0.3	359.7	5.405	86.99	87.29	565.8
A+ MO	5	717,109.96	0.18	8.150	359.4	0.6	360.0	6.687	84.85	84.85	566.6
A+ SA	672	158,144,384.83	39.07	7.067	358.3	0.2	358.5	5.834	89.41	89.49	639.7
B	9	2,039,068.24	0.50	8.350	359.9	0.1	360.0	6.455	85.11	85.11	532.6
B SA	6	1,507,818.85	0.37	7.777	359.8	0.2	360.0	6.849	84.54	85.66	565.9
B+	67	16,298,357.55	4.03	8.261	359.7	0.3	360.0	6.286	85.07	85.35	526.8
B+ SA	32	6,048,620.30	1.49	7.539	357.8	0.1	357.9	6.680	85.40	85.40	588.9
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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19. Prepayment Penalty

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Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	399	98,103,481.67	24.24	7.645	359.7	0.2	359.9	6.292	90.72	90.77	649.5
0.001 - 1.000	59	17,725,180.51	4.38	7.475	359.8	0.2	360.0	6.669	90.26	90.35	668.3
1.001 - 2.000	782	196,818,190.70	48.63	7.189	359.7	0.2	359.9	6.189	91.12	91.24	637.0
2.001 - 3.000	405	92,091,064.14	22.75	7.022	357.2	0.4	357.6	6.047	89.65	89.80	643.7
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

WA: 1.698
NZWA: 2.242

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	1,645	404,737,917.02	100.00	7.274	359.1	0.2	359.3	6.210	90.65	90.76	643.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	1,645	404,737,917.02	100.00	7.274	359.1	0.2	359.3	6.210	90.65	90.76	643.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Y	1,645	404,737,917.02	100.00	7.274	359.1	0.2	359.3	6.210	90.65	90.76	643.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV
6- Mortgage Guaranty Insurance Corp.	1,645	404,737,917.02	100.00	7.274	359.1	0.2	359.3	6.210	90.65	90.76
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80.01 - 85.00	498	119,942,236.32	29.63	7.274	358.9	0.3	359.2	6.178	84.43	84.66	610.2
85.01 - 90.00	576	141,546,327.46	34.97	7.054	359.1	0.3	359.4	6.093	89.59	89.67	637.7
90.01 - 95.00	337	83,848,682.64	20.72	7.230	358.8	0.3	359.1	6.078	94.79	94.84	656.7
95.01 - 100.00	234	59,400,670.60	14.68	7.861	359.8	0.2	360.0	6.690	99.89	99.89	702.4
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

NZMin.: 80.01
Max: 100.00
NZWA: 90.65

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25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80.01 - 85.00	498	119,942,236.32	29.63	7.274	358.9	0.3	359.2	6.178	84.43	84.66	610.2
85.01 - 90.00	576	141,546,327.46	34.97	7.054	359.1	0.3	359.4	6.093	89.59	89.67	637.7

90.01 - 95.00	337	83,848,682.64	20.72	7.230	358.8	0.3	359.1	6.078	94.79	94.84	656.7
95.01 - 100.00	234	59,400,670.60	14.68	7.861	359.8	0.2	360.0	6.690	99.89	99.89	702.4
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

Min.: 80.01
Max: 100.00
WA: 90.65

*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80.01 - 85.00	498	119,942,236.32	29.63	7.274	358.9	0.3	359.2	6.178	84.43	84.66	610.2
85.01 - 90.00	577	141,641,327.46	35.00	7.054	359.1	0.3	359.4	6.092	89.60	89.68	637.6
90.01 - 95.00	336	83,753,682.64	20.69	7.230	358.8	0.3	359.1	6.079	94.79	94.84	656.8
95.01 - 100.00	234	59,400,670.60	14.68	7.861	359.8	0.2	360.0	6.690	99.89	99.89	702.4
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

NZMin.: 80.01
Max: 100.00
NZWA: 90.63

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	1,194	286,274,009.84	70.73	7.252	359.0	0.3	359.3	6.197	90.45	90.54	636.9
PUD	165	45,852,187.30	11.33	7.330	359.4	0.3	359.6	6.233	91.63	91.85	647.4
2-4 Family	155	44,269,865.64	10.94	7.311	359.4	0.2	359.7	6.214	90.30	90.34	666.8
Condo	131	28,341,854.24	7.00	7.349	359.1	0.2	359.2	6.299	91.70	91.88	659.9
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Cash Out Refinance	812	201,000,497.95	49.66	7.082	359.1	0.3	359.3	6.098	88.26	88.26	625.7
Purchase	727	177,856,519.81	43.94	7.485	359.5	0.2	359.7	6.329	93.55	93.75	666.0
Rate/Term Refinance	106	25,880,899.26	6.39	7.311	356.7	0.4	357.1	6.127	89.30	89.63	618.6
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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29. Occupancy Status

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Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	1,487	371,070,646.89	91.68	7.250	359.1	0.3	359.4	6.206	91.00	91.12	640.8
Investment	137	29,440,830.89	7.27	7.616	358.8	0.1	358.9	6.311	86.57	86.63	670.4
Second Home	21	4,226,439.24	1.04	6.988	359.8	0.2	360.0	5.863	88.20	88.20	639.4
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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30. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	1,088	255,823,701.74	63.21	7.161	358.8	0.3	359.1	5.964	90.05	90.20	625.2
Stated	490	131,182,720.34	32.41	7.500	359.6	0.2	359.8	6.640	91.85	91.88	677.5
Limited	67	17,731,494.94	4.38	7.228	359.2	0.2	359.4	6.158	90.49	90.56	643.3
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

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CA-S	467	136,839,829.08	33.81	7.024	359.2	0.3	359.4	6.096	90.15	90.28	641.6
CA-N	194	61,253,012.80	15.13	7.216	358.9	0.3	359.2	6.375	90.63	90.79	637.2
IL	152	32,331,962.48	7.99	7.653	359.8	0.2	360.0	6.123	91.27	91.34	652.7
NY	86	26,777,852.98	6.62	7.390	359.8	0.2	360.0	6.229	90.76	90.76	659.3
MN	96	19,247,550.96	4.76	7.325	359.9	0.1	360.0	6.342	92.06	92.37	656.9
HI	58	17,567,837.23	4.34	7.139	358.5	0.3	358.8	5.910	90.74	90.95	653.8
NV	60	14,227,829.28	3.52	7.436	359.7	0.3	360.0	6.300	91.06	91.06	649.4
FL	81	13,552,423.09	3.35	7.450	359.8	0.2	360.0	6.240	91.91	91.91	633.0
NJ	39	9,950,376.57	2.46	7.359	359.6	0.4	360.0	6.128	89.26	89.26	627.7
AZ	58	9,440,368.04	2.33	7.226	358.7	0.2	358.9	6.353	92.77	92.87	655.1
WA	34	7,865,115.04	1.94	7.440	359.6	0.4	360.0	6.190	91.02	91.02	635.6
MD	28	6,717,267.85	1.66	7.557	359.7	0.3	360.0	6.290	88.26	88.26	621.7
TX	43	6,317,679.21	1.56	7.814	356.9	0.2	357.2	6.384	92.12	92.17	642.1
MI	35	5,010,126.73	1.24	7.753	354.4	0.1	354.5	6.585	90.64	90.64	643.5
CT	21	4,475,261.54	1.11	7.346	359.8	0.2	360.0	6.248	89.93	89.93	643.6
MA	14	3,759,166.64	0.93	7.741	359.8	0.2	360.0	6.485	91.56	91.56	632.9
VA	15	3,677,714.34	0.91	7.413	359.7	0.3	360.0	5.922	87.59	87.59	586.6
CO	18	3,589,869.20	0.89	7.328	359.3	0.7	360.0	6.414	91.49	91.49	644.0
PA	23	3,504,394.22	0.87	7.641	350.6	0.3	350.9	6.238	89.92	89.92	637.0
UT	18	2,573,391.03	0.64	7.658	359.8	0.2	360.0	6.617	95.18	95.18	684.6
MO	22	2,383,702.83	0.59	7.714	359.7	0.3	360.0	6.499	90.62	91.10	634.5
WI	15	2,257,656.15	0.56	7.628	359.9	0.1	360.0	6.324	89.52	89.52	623.9
OR	11	2,058,650.30	0.51	7.427	359.6	0.4	360.0	6.199	91.83	91.83	624.1
DC	8	1,887,530.00	0.47	7.227	360.0	0.0	360.0	6.210	85.65	85.65	600.6
AK	7	1,332,723.02	0.33	7.150	359.8	0.2	360.0	5.374	92.44	92.44	633.3

RI	5	1,125,944.30	0.28	7.775	359.6	0.4	360.0	6.590	88.91	88.91	663.9
OH	7	951,683.99	0.24	7.766	359.9	0.1	360.0	6.240	89.48	90.75	600.3
IN	5	603,964.08	0.15	7.732	359.4	0.6	360.0	6.648	90.45	90.45	657.8
KS	2	487,917.25	0.12	8.514	359.7	0.3	360.0	6.990	100.00	100.00	710.2
ME	1	423,000.00	0.10	7.550	360.0	0.0	360.0	6.990	90.00	90.00	661.0
Other	22	2,546,116.79	0.63	7.558	347.5	0.3	347.8	5.940	89.81	90.08	613.3
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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32. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
90003	8	2,518,697.40	0.62	7.040	359.9	0.1	360.0	5.959	91.96	91.96	669.3
92376	10	2,469,885.93	0.61	7.388	359.9	0.1	360.0	6.203	93.04	93.04	638.9
94577	5	2,219,219.75	0.55	7.062	359.7	0.3	360.0	6.527	92.33	95.44	648.3
92114	6	2,182,873.19	0.54	6.896	359.7	0.3	360.0	6.369	88.12	88.12	656.4
92503	6	2,142,882.68	0.53	6.814	359.7	0.3	360.0	6.351	89.40	89.40	646.3
92345	11	2,111,248.79	0.52	6.882	359.7	0.3	360.0	6.045	87.33	87.33	619.5
96706	8	2,002,144.53	0.49	7.036	359.8	0.2	360.0	5.075	92.84	92.84	634.5
91762	7	1,904,126.73	0.47	6.887	359.3	0.7	360.0	6.037	92.08	92.08	672.5
96732	5	1,897,614.17	0.47	7.035	359.4	0.6	360.0	6.124	91.32	91.32	656.1
91761	6	1,794,411.56	0.44	6.579	359.8	0.2	360.0	5.256	86.54	86.54	597.7

Other	1,573	383,494,812.29	94.75	7.291	359.1	0.2	359.3	6.215	90.66	90.75	642.9
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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33. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	1,383	348,199,492.47	100.00	7.276	359.7	0.2	359.9	6.210	90.88	91.00	641.6
Total:	**1,383**	**348,199,492.47**	**100.00**	**7.276**	**359.7**	**0.2**	**359.9**	**6.210**	**90.88**	**91.00**	**641.6**

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34. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 5.500	4	1,152,371.19	0.33	5.500	359.3	0.7	360.0	5.643	87.10	87.10	677.5
5.501 - 6.000	66	19,544,294.61	5.61	5.881	359.5	0.5	360.0	5.627	88.35	89.05	673.8
6.001 - 6.500	136	37,647,950.55	10.81	6.318	359.8	0.2	360.0	5.699	88.74	88.97	643.7
6.501 - 7.000	344	91,763,804.43	26.35	6.835	359.8	0.2	360.0	5.972	90.19	90.21	639.4
7.001 - 7.500	301	74,545,071.40	21.41	7.293	359.8	0.2	360.0	6.198	91.50	91.58	637.8
7.501 - 8.000	291	67,995,844.79	19.53	7.793	359.9	0.1	360.0	6.496	91.70	91.75	640.7

8.001 - 8.500	137	32,432,520.71	9.31	8.277	358.9	0.2	359.2	6.726	92.23	92.38	633.5
8.501 - 9.000	79	17,927,830.69	5.15	8.723	359.8	0.2	360.0	6.945	93.69	93.76	647.9
9.001 - 9.500	20	3,870,114.27	1.11	9.258	359.2	0.8	360.0	7.174	91.13	92.17	618.3
9.501 - 10.000	4	869,689.83	0.25	9.724	359.8	0.2	360.0	6.983	95.48	95.48	696.5
10.001 - 10.500	1	450,000.00	0.13	10.300	360.0	0.0	360.0	6.990	81.82	81.82	593.0
Total:	**1,383**	**348,199,492.47**	**100.00**	**7.276**	**359.7**	**0.2**	**359.9**	**6.210**	**90.88**	**91.00**	**641.6**

NZWA: 7.276
Min.: 5.500
Max.: 10.300

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35. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
3.501 - 4.000	2	652,500.00	0.19	6.476	360.0	0.0	360.0	3.976	88.21	88.21	570.0
4.001 - 4.500	5	815,200.00	0.23	7.271	360.0	0.0	360.0	4.300	88.01	88.01	578.1
4.501 - 5.000	81	20,229,939.21	5.81	6.431	359.7	0.3	360.0	4.951	89.71	90.00	608.3
5.001 - 5.500	220	53,069,234.89	15.24	6.865	359.8	0.2	360.0	5.424	90.23	90.33	611.2
5.501 - 6.000	278	71,989,888.66	20.67	6.916	359.8	0.2	360.0	5.851	89.99	90.07	644.6
6.001 - 6.500	322	80,069,239.03	23.00	7.257	359.4	0.2	359.7	6.314	90.43	90.55	636.4
6.501 - 7.000	450	113,879,418.33	32.71	7.798	359.8	0.2	360.0	6.899	92.04	92.18	661.2
7.001 - 7.500	16	5,098,858.75	1.46	8.212	359.8	0.2	360.0	7.287	95.92	95.92	680.8
7.501 - 8.000	9	2,395,213.60	0.69	8.428	359.7	0.3	360.0	7.770	93.01	93.01	697.4

Total:	1,383	348,199,492.47	100.00	7.276	359.7	0.2	359.9	6.210	90.88	91.00	641.6

WA: 6.210
Min.: 3.950
Max.: 8.000

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36. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.50001 - 2.00000	1,380	347,412,877.20	99.77	7.277	359.7	0.2	359.9	6.212	90.89	91.02	641.6
2.50001 - 3.00000	3	786,615.27	0.23	6.792	359.5	0.5	360.0	5.379	85.08	85.08	637.0
Total:	**1,383**	**348,199,492.47**	**100.00**	**7.276**	**359.7**	**0.2**	**359.9**	**6.210**	**90.88**	**91.00**	**641.6**

Min.: 2.000
Max.: 3.000
NZWA: 2.002

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37. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.50001 - 1.00000	1,383	348,199,492.47	100.00	7.276	359.7	0.2	359.9	6.210	90.88	91.00	641.6

Total:	1,383	348,199,492.47	100.00	7.276	359.7	0.2	359.9	6.210	90.88	91.00	641.6

Min.: 1.000
Max.: 1.000
NZWA: 1.000

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38. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
12.001 - 12.500	4	1,152,371.19	0.33	5.500	359.3	0.7	360.0	5.643	87.10	87.10	677.5
12.501 - 13.000	66	19,544,294.61	5.61	5.881	359.5	0.5	360.0	5.627	88.35	89.05	673.8
13.001 - 13.500	136	37,647,950.55	10.81	6.318	359.8	0.2	360.0	5.699	88.74	88.97	643.7
13.501 - 14.000	344	91,763,804.43	26.35	6.835	359.8	0.2	360.0	5.972	90.19	90.21	639.4
14.001 - 14.500	301	74,545,071.40	21.41	7.293	359.8	0.2	360.0	6.198	91.50	91.58	637.8
14.501 - 15.000	291	67,995,844.79	19.53	7.793	359.9	0.1	360.0	6.496	91.70	91.75	640.7
15.001 - 15.500	137	32,432,520.71	9.31	8.277	358.9	0.2	359.2	6.726	92.23	92.38	633.5
15.501 - 16.000	79	17,927,830.69	5.15	8.723	359.8	0.2	360.0	6.945	93.69	93.76	647.9
16.001 - 16.500	20	3,870,114.27	1.11	9.258	359.2	0.8	360.0	7.174	91.13	92.17	618.3
16.501 - 17.000	4	869,689.83	0.25	9.724	359.8	0.2	360.0	6.983	95.48	95.48	696.5
17.001 - 17.500	1	450,000.00	0.13	10.300	360.0	0.0	360.0	6.990	81.82	81.82	593.0
Total:	**1,383**	**348,199,492.47**	**100.00**	**7.276**	**359.7**	**0.2**	**359.9**	**6.210**	**90.88**	**91.00**	**641.6**

Min.: 12.500
Max.: 17.300

NZWA: 14.276

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39. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-03	1	178,043.96	0.05	6.950	353.0	7.0	360.0	6.000	90.00	90.00	654.0
2006-05	1	122,908.10	0.04	7.150	355.0	5.0	360.0	6.990	95.00	95.00	687.0
2006-06	1	416,883.77	0.12	6.200	356.0	4.0	360.0	5.000	90.00	90.00	582.0
2006-08	2	644,683.13	0.19	6.330	358.0	2.0	360.0	5.376	91.42	91.42	626.1
2006-09	185	45,281,030.81	13.00	7.348	359.0	1.0	360.0	6.237	90.90	91.20	638.0
2006-10	755	194,505,360.43	55.86	7.318	359.9	0.0	359.9	6.252	91.14	91.21	640.2
2006-11	4	1,447,820.00	0.42	7.233	360.0	0.0	360.0	6.727	93.75	93.75	713.5
2007-02	1	161,234.18	0.05	9.350	352.0	8.0	360.0	6.990	90.00	90.00	597.0
2007-08	5	1,017,411.03	0.29	5.878	358.0	2.0	360.0	5.353	87.16	87.16	644.9
2007-09	64	16,750,963.85	4.81	7.108	359.0	1.0	360.0	6.244	89.87	89.87	653.1
2007-10	346	83,098,135.00	23.87	7.232	360.0	0.0	360.0	6.127	90.59	90.76	643.4
2007-11	2	575,300.00	0.17	7.007	360.0	0.0	360.0	5.647	88.17	88.17	548.4
2009-09	2	433,623.21	0.12	6.107	359.0	1.0	360.0	5.250	85.45	85.45	701.7
2009-10	14	3,566,095.00	1.02	6.747	360.0	0.0	360.0	5.865	89.06	89.06	648.6
Total:	**1,383**	**348,199,492.47**	**100.00**	**7.276**	**359.7**	**0.2**	**359.9**	**6.210**	**90.88**	**91.00**	**641.6**

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	1,645	404,737,917.02	100.00	7.274	359.1	0.2	359.3	6.210	90.65	90.76	643.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.76**	**643.0**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combine LTV
OPTION ONE MORTGAGE	1,640	404,002,149.29	99.82	7.274	359.1	0.2	359.4	6.210	90.65	90.7
CHASE MANHATTAN BANK	4	700,348.04	0.17	7.466	352.8	7.2	360.0	6.609	89.93	89.9
WELLS FARGO HOME MORTGAGE	1	35,419.69	0.01	9.050	173.0	7.0	180.0	0.000	95.00	95.0
Total:	**1,645**	**404,737,917.02**	**100.00**	**7.274**	**359.1**	**0.2**	**359.3**	**6.210**	**90.65**	**90.7**

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Lehman Brothers
695 records
Balance: 109,754,474
SAIL 2004-BNC-2

No PMI; LTV_CALC gt 80

Selection Criteria: No PMI; LTV_CALC gt 80
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	44	1,757,141.41	1.60	8.945	359.9	0.1	360.0	6.495	88.05	89.70	589.0
50,000.01 - 100,000.00	204	15,469,672.09	14.09	8.255	359.8	0.2	360.0	6.452	89.94	90.97	597.7
100,000.01 - 150,000.00	152	18,817,801.54	17.15	7.991	359.7	0.3	360.0	6.293	89.42	90.09	583.9
150,000.01 - 200,000.00	135	23,259,332.49	21.19	7.744	358.1	0.3	358.5	6.168	90.19	90.51	586.0
200,000.01 - 250,000.00	61	13,617,239.99	12.41	7.777	359.8	0.2	360.0	6.341	91.24	91.30	592.8
250,000.01 - 300,000.00	31	8,492,700.76	7.74	7.346	359.8	0.2	360.0	5.959	90.85	91.16	599.1
300,000.01 - 350,000.00	26	8,345,535.21	7.60	7.232	359.7	0.3	360.0	5.978	91.55	92.06	595.0

350,000.01 - 400,000.00	14	5,375,950.42	4.90	7.897	359.7	0.3	360.0	6.363	93.21	93.21	623.7
400,000.01 - 450,000.00	13	5,507,172.55	5.02	7.522	359.7	0.3	360.0	6.560	92.40	92.40	633.8
450,000.01 - 500,000.00	5	2,380,550.75	2.17	6.763	358.4	1.6	360.0	6.080	90.49	90.49	634.4
550,000.01 - 600,000.00	1	565,000.00	0.51	6.250	360.0	0.0	360.0	6.250	86.52	86.52	614.0
600,000.01 - 650,000.00	4	2,527,450.00	2.30	6.884	360.0	0.0	360.0	6.747	87.70	87.70	651.6
650,000.01 - 700,000.00	2	1,371,927.13	1.25	6.601	359.5	0.5	360.0	6.200	90.00	92.46	657.1
700,000.01 - 750,000.00	1	750,000.00	0.68	6.800	360.0	0.0	360.0	0.000	84.27	84.27	664.0
750,000.01 - 800,000.00	2	1,516,999.99	1.38	7.123	359.0	1.0	360.0	6.700	86.62	86.62	660.4
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

Min.: 19,537.79
Max: 765,000.00
Avg.: 157,920.11

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	44	1,757,141.41	1.60	8.945	359.9	0.1	360.0	6.495	88.05	89.70	589.0
50,001 - 100,000	204	15,469,672.09	14.09	8.255	359.8	0.2	360.0	6.452	89.94	90.97	597.7
100,001 - 150,000	152	18,817,801.54	17.15	7.991	359.7	0.3	360.0	6.293	89.42	90.09	583.9
150,001 - 200,000	135	23,259,332.49	21.19	7.744	358.1	0.3	358.5	6.168	90.19	90.51	586.0
200,001 - 250,000	61	13,617,239.99	12.41	7.777	359.8	0.2	360.0	6.341	91.24	91.30	592.8
250,001 - 300,000	31	8,492,700.76	7.74	7.346	359.8	0.2	360.0	5.959	90.85	91.16	599.1

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300,001 - 350,000	26	8,345,535.21	7.60	7.232	359.7	0.3	360.0	5.978	91.55	92.06	595.0
350,001 - 400,000	14	5,375,950.42	4.90	7.897	359.7	0.3	360.0	6.363	93.21	93.21	623.7
400,001 - 450,000	13	5,507,172.55	5.02	7.522	359.7	0.3	360.0	6.560	92.40	92.40	633.8
450,001 - 500,000	5	2,380,550.75	2.17	6.763	358.4	1.6	360.0	6.080	90.49	90.49	634.4
550,001 - 600,000	1	565,000.00	0.51	6.250	360.0	0.0	360.0	6.250	86.52	86.52	614.0
600,001 - 650,000	4	2,527,450.00	2.30	6.884	360.0	0.0	360.0	6.747	87.70	87.70	651.6
650,001 - 700,000	2	1,371,927.13	1.25	6.601	359.5	0.5	360.0	6.200	90.00	92.46	657.1
700,001 - 750,000	1	750,000.00	0.68	6.800	360.0	0.0	360.0	0.000	84.27	84.27	664.0
750,001 - 800,000	2	1,516,999.99	1.38	7.123	359.0	1.0	360.0	6.700	86.62	86.62	660.4
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

Min.: 19,550
Max: 765,000
Avg.: 157,949

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	4	1,377,012.69	1.25	5.992	359.5	0.5	360.0	5.326	89.08	89.08	638.4
6.001 - 6.500	24	7,277,818.78	6.63	6.346	359.8	0.2	360.0	5.795	89.04	89.58	620.7
6.501 - 7.000	77	18,170,984.14	16.56	6.819	357.6	0.5	358.0	5.744	91.70	91.99	626.3
7.001 - 7.500	112	19,764,294.94	18.01	7.311	359.7	0.3	360.0	6.015	90.67	90.96	592.9
7.501 - 8.000	170	26,229,674.05	23.90	7.797	359.8	0.2	360.0	6.262	90.86	90.99	599.7

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8.001 - 8.500	134	17,924,626.02	16.33	8.293	359.8	0.2	360.0	6.599	89.75	90.32	583.6
8.501 - 9.000	88	9,944,984.44	9.06	8.758	359.5	0.5	360.0	6.769	88.94	89.46	579.8
9.001 - 9.500	58	6,704,674.08	6.11	9.241	359.6	0.4	360.0	7.055	90.18	91.64	596.1
9.501 - 10.000	19	1,652,440.19	1.51	9.776	359.7	0.3	360.0	7.081	89.71	92.29	570.4
10.001 - 10.500	8	652,715.00	0.59	10.193	360.0	0.0	360.0	6.962	85.00	87.60	546.3
10.501 - 11.000	1	55,250.00	0.05	10.900	360.0	0.0	360.0	0.000	85.00	95.00	500.0
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

Min.: 5.990
Max: 10.900
NZWA: 7.730

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4. Rate (Arm)

Rate (Arm)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	4	1,377,012.69	1.35	5.992	359.5	0.5	360.0	5.326	89.08	89.08	638.4
6.001 - 6.500	23	7,153,368.78	7.02	6.345	359.8	0.2	360.0	5.795	88.94	89.48	619.4
6.501 - 7.000	63	13,371,954.94	13.13	6.811	359.8	0.2	360.0	5.744	92.32	92.71	614.4
7.001 - 7.500	108	19,162,594.94	18.82	7.314	359.7	0.3	360.0	6.015	90.65	90.95	591.9
7.501 - 8.000	164	25,768,736.09	25.30	7.796	359.7	0.3	360.0	6.262	90.80	90.92	598.9
8.001 - 8.500	128	17,491,592.89	17.18	8.290	359.8	0.2	360.0	6.599	89.73	90.31	582.5
8.501 - 9.000	77	9,083,664.47	8.92	8.754	359.5	0.5	360.0	6.769	88.87	89.44	579.9
9.001 - 9.500	55	6,503,274.08	6.39	9.240	359.6	0.4	360.0	7.055	90.16	91.67	596.1

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9.501 - 10.000	15	1,446,405.29	1.42	9.782	359.7	0.3	360.0	7.081	89.57	92.07	569.8
10.001 - 10.500	6	474,215.00	0.47	10.193	360.0	0.0	360.0	6.962	85.00	85.72	552.5
Total:	**643**	**101,832,819.17**	**100.00**	**7.752**	**359.7**	**0.3**	**360.0**	**6.271**	**90.37**	**90.84**	**596.3**

Min.: 5.990
Max: 10.250
NZWA: 7.752

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5. Rate (Fix)

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6.001 - 6.500	1	124,450.00	1.57	6.400	360.0	0.0	360.0	0.000	95.00	95.00	694.0
6.501 - 7.000	14	4,799,029.20	60.58	6.841	351.2	1.3	352.5	0.000	89.97	89.97	659.3
7.001 - 7.500	4	601,700.00	7.60	7.200	360.0	0.0	360.0	0.000	91.25	91.49	625.8
7.501 - 8.000	6	460,937.96	5.82	7.820	359.8	0.2	360.0	0.000	94.61	94.61	645.2
8.001 - 8.500	6	433,033.13	5.47	8.389	359.8	0.2	360.0	0.000	90.67	90.67	627.7
8.501 - 9.000	11	861,319.97	10.87	8.802	359.9	0.1	360.0	0.000	89.67	89.67	578.4
9.001 - 9.500	3	201,400.00	2.54	9.257	360.0	0.0	360.0	0.000	90.79	90.79	594.7
9.501 - 10.000	4	206,034.90	2.60	9.737	359.9	0.1	360.0	0.000	90.69	93.87	574.5
10.001 - 10.500	2	178,500.00	2.25	10.195	360.0	0.0	360.0	0.000	85.00	92.62	529.8
10.501 - 11.000	1	55,250.00	0.70	10.900	360.0	0.0	360.0	0.000	85.00	95.00	500.0
Total:	**52**	**7,921,655.16**	**100.00**	**7.457**	**354.7**	**0.8**	**355.5**	**0.000**	**90.32**	**90.66**	**638.1**

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Min.: 6.400
Max: 10.900
NZWA: 7.457

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6. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	52	7,921,655.16	7.22	7.457	354.7	0.8	355.5	0.000	90.32	90.66	638.1
Adjustable	643	101,832,819.17	92.78	7.752	359.7	0.3	360.0	6.271	90.37	90.84	596.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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7. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2/28 ARM (Libor)	426	69,028,020.69	62.89	7.704	359.7	0.3	360.0	6.315	90.40	90.94	598.1
3/27 ARM (Libor)	217	32,804,798.48	29.89	7.851	359.7	0.3	360.0	6.178	90.33	90.62	592.5
Fixed Rate	52	7,921,655.16	7.22	7.457	354.7	0.8	355.5	0.000	90.32	90.66	638.1
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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8. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 192	1	199,343.95	0.18	6.550	179.0	1.0	180.0	0.000	88.11	88.11	650.0
337 - 360	694	109,555,130.38	99.82	7.732	359.7	0.3	360.0	6.271	90.37	90.83	599.2
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

Min.: 180.0
Max.: 360.0
NZWA: 359.7

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	1	199,343.95	0.18	6.550	179.0	1.0	180.0	0.000	88.11	88.11	650.0
349 - 360	694	109,555,130.38	99.82	7.732	359.7	0.3	360.0	6.271	90.37	90.83	599.2
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

Min.: 179.0
Max: 360.0
NZWA: 359.4

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10. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	558	85,397,168.00	77.81	7.751	360.0	0.0	360.0	6.283	90.51	91.05	598.8
1 - 24	137	24,357,306.33	22.19	7.656	357.1	1.4	358.5	6.220	89.88	90.03	600.9
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

Min.: 0.0
Max: 8.0
WA: 0.3

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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12. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2019	1	199,343.95	0.18	6.550	179.0	1.0	180.0	0.000	88.11	88.11	650.0
2034	694	109,555,130.38	99.82	7.732	359.7	0.3	360.0	6.271	90.37	90.83	599.2
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fully Amortizing	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3

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Total:	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3

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15. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	617	88,428,407.36	80.57	7.811	359.3	0.3	359.6	6.178	89.28	89.78	583.0
Y	78	21,326,066.97	19.43	7.394	359.7	0.3	360.0	6.650	94.90	95.18	666.9
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	1	128,700.00	0.12	7.150	360.0	0.0	360.0	6.750	90.00	90.00	681.0
5.001 - 10.000	3	266,900.00	0.24	8.243	360.0	0.0	360.0	6.391	85.00	85.00	622.6
10.001 - 15.000	3	219,250.00	0.20	8.284	360.0	0.0	360.0	6.690	84.02	84.02	569.3
15.001 - 20.000	21	2,602,217.19	2.37	7.977	359.7	0.3	360.0	6.585	88.97	88.97	609.6
20.001 - 25.000	21	2,139,753.86	1.95	8.071	359.8	0.2	360.0	6.334	92.48	93.44	615.8
25.001 - 30.000	38	3,163,880.24	2.88	8.107	359.8	0.2	360.0	6.534	90.17	90.71	591.3

30.001 - 35.000	56	7,804,776.52	7.11	7.653	359.5	0.5	360.0	6.380	89.82	90.65	623.6
35.001 - 40.000	117	18,178,377.60	16.56	7.818	359.8	0.2	360.0	6.384	90.37	90.77	604.2
40.001 - 45.000	140	22,073,084.43	20.11	7.878	358.0	0.3	358.4	6.315	91.66	92.07	610.1
45.001 - 50.000	250	43,114,720.04	39.28	7.639	359.7	0.3	360.0	6.184	90.19	90.62	591.4
50.001 - 55.000	45	10,062,814.45	9.17	7.428	359.7	0.3	360.0	6.089	88.99	89.47	577.1
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

Min: 0.000
Max: 54.371
NZWA: 42.446

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17. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
491 - 500	6	611,821.61	0.56	9.437	359.9	0.1	360.0	6.990	84.93	89.18	500.0
501 - 510	38	5,505,771.30	5.02	8.509	359.8	0.2	360.0	6.443	85.30	86.12	506.0
511 - 520	41	5,956,582.91	5.43	8.281	359.5	0.5	360.0	6.310	85.42	85.80	515.9
521 - 530	39	5,987,850.77	5.46	7.963	359.5	0.5	360.0	6.002	85.78	85.96	525.3
531 - 540	41	5,730,220.08	5.22	7.927	359.5	0.5	360.0	5.955	85.79	87.51	535.0
541 - 550	48	6,580,008.73	6.00	7.918	359.6	0.4	360.0	6.130	86.62	87.46	545.8
551 - 560	41	5,665,014.24	5.16	7.917	359.7	0.3	360.0	6.048	87.68	88.26	554.9
561 - 570	43	5,811,752.33	5.30	7.544	359.9	0.1	360.0	6.026	89.90	90.71	565.7
571 - 580	42	6,155,110.92	5.61	7.756	359.8	0.2	360.0	6.201	88.56	88.93	574.8

581 - 590	26	3,785,443.20	3.45	7.486	359.7	0.3	360.0	5.970	88.97	89.13	586.0
591 - 600	36	5,661,228.35	5.16	7.771	359.9	0.1	360.0	6.241	89.15	90.43	595.8
601 - 610	24	4,596,272.96	4.19	7.368	359.8	0.2	360.0	5.829	91.36	91.52	604.8
611 - 620	33	6,497,012.34	5.92	7.333	359.7	0.3	360.0	6.269	89.41	89.44	615.6
621 - 630	23	3,375,828.99	3.08	7.281	359.8	0.2	360.0	6.127	89.85	90.09	625.8
631 - 640	28	3,430,101.76	3.13	7.611	359.6	0.4	360.0	6.140	93.56	93.56	636.5
641 - 650	38	6,724,192.12	6.13	7.252	353.9	0.8	354.7	6.396	94.14	94.69	646.1
651 - 660	35	7,347,627.77	6.69	7.327	359.8	0.2	360.0	6.437	93.84	93.84	656.2
661 - 670	24	4,758,026.06	4.34	7.476	359.6	0.4	360.0	6.728	93.29	93.29	664.5
671 - 680	28	5,296,879.52	4.83	7.660	359.9	0.1	360.0	6.675	96.19	96.19	675.1
681 - 690	20	3,225,671.62	2.94	7.998	359.7	0.3	360.0	6.601	98.73	98.88	685.8
691 - 700	16	2,548,499.00	2.32	8.022	359.8	0.2	360.0	6.778	99.40	99.40	695.7
701 - 710	5	1,313,944.68	1.20	7.079	359.3	0.7	360.0	6.477	91.04	91.04	705.0
711 - 720	6	516,828.15	0.47	8.085	359.8	0.2	360.0	6.990	98.68	98.68	717.1
721 - 730	2	572,900.00	0.52	7.667	360.0	0.0	360.0	6.416	100.00	100.00	723.9
731 - 740	3	676,050.00	0.62	8.227	359.4	0.6	360.0	7.433	97.98	97.98	734.4
741 - 750	5	733,684.92	0.67	8.686	359.8	0.2	360.0	6.991	98.90	98.90	746.5
751 - 760	1	217,900.00	0.20	9.200	359.0	1.0	360.0	7.750	100.00	100.00	752.0
761 - 770	3	472,250.00	0.43	7.477	360.0	0.0	360.0	6.660	97.17	97.17	766.9
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

Nzmin.: 500
Max.: 768
NZWA.: 599

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80/20	1	164,800.00	0.15	6.700	360.0	0.0	360.0	5.990	80.39	95.46	598.0
A	24	3,484,809.64	3.18	7.740	359.9	0.1	360.0	5.738	88.03	88.48	538.9
A S	1	105,654.27	0.10	7.650	353.0	7.0	360.0	7.450	84.96	84.96	633.0
A SA	66	8,953,015.50	8.16	7.437	359.8	0.2	360.0	6.275	89.52	89.66	587.0
AA	15	4,297,549.99	3.92	7.321	359.8	0.2	360.0	6.671	90.02	90.02	623.4
AAA	145	29,183,330.38	26.59	7.602	359.7	0.3	360.0	6.619	96.73	96.84	674.6
A-	25	3,888,383.36	3.54	8.070	359.7	0.3	360.0	6.121	86.50	86.72	544.0
A- SA	16	2,759,908.74	2.51	7.940	359.8	0.2	360.0	6.649	90.22	90.73	588.4
A+	64	9,808,648.90	8.94	7.498	359.5	0.5	360.0	5.570	87.48	88.47	550.0
A+ MO	3	610,000.00	0.56	8.172	360.0	0.0	360.0	6.163	84.50	84.50	559.4
A+ SA	159	24,159,054.23	22.01	7.364	358.3	0.2	358.5	5.857	90.25	90.51	610.3
B	37	4,619,676.27	4.21	8.867	359.3	0.7	360.0	6.644	84.57	85.32	523.3
B SA	3	557,400.00	0.51	7.879	360.0	0.0	360.0	6.990	83.33	85.50	593.3
B+	112	14,305,175.46	13.03	8.516	359.6	0.4	360.0	6.486	85.31	86.44	524.2
B+ SA	24	2,857,067.59	2.60	7.962	359.9	0.1	360.0	6.703	85.90	86.67	574.5
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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19. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	225	36,748,694.89	33.48	7.983	359.6	0.4	360.0	6.194	90.54	90.69	595.0
0.001 - 1.000	13	2,293,685.82	2.09	7.936	359.5	0.5	360.0	6.677	88.38	91.02	574.6
1.001 - 2.000	344	54,631,109.58	49.78	7.596	359.8	0.2	360.0	6.280	90.30	90.88	597.6
2.001 - 3.000	113	16,080,984.04	14.65	7.578	357.3	0.5	357.8	6.420	90.50	90.91	618.4
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

WA: 1.454
NZWA: 2.187

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

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00-None	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80.01 - 85.00	288	40,936,692.56	37.30	8.003	359.6	0.4	360.0	6.346	84.67	85.58	558.8
85.01 - 90.00	189	29,953,010.24	27.29	7.466	358.6	0.2	358.8	6.082	89.54	89.95	591.6
90.01 - 95.00	105	19,263,719.67	17.55	7.396	359.8	0.2	360.0	6.057	94.05	94.05	615.2
95.01 - 100.00	113	19,601,051.86	17.86	7.893	359.6	0.4	360.0	6.598	99.94	99.94	680.0
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

NZMin.: 80.13
Max: 100.00
NZWA: 90.37

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25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

80.01 - 85.00	288	40,936,692.56	37.30	8.003	359.6	0.4	360.0	6.346	84.67	85.58	558.8
85.01 - 90.00	189	29,953,010.24	27.29	7.466	358.6	0.2	358.8	6.082	89.54	89.95	591.6
90.01 - 95.00	105	19,263,719.67	17.55	7.396	359.8	0.2	360.0	6.057	94.05	94.05	615.2
95.01 - 100.00	113	19,601,051.86	17.86	7.893	359.6	0.4	360.0	6.598	99.94	99.94	680.0
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

Min.: 80.13
Max: 100.00
WA: 90.37

*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80.01 - 85.00	288	40,936,692.56	37.30	8.003	359.6	0.4	360.0	6.346	84.67	85.58	558.8
85.01 - 90.00	189	29,953,010.24	27.29	7.466	358.6	0.2	358.8	6.082	89.54	89.95	591.6
90.01 - 95.00	105	19,263,719.67	17.55	7.396	359.8	0.2	360.0	6.057	94.05	94.05	615.2
95.01 - 100.00	113	19,601,051.86	17.86	7.893	359.6	0.4	360.0	6.598	99.94	99.94	680.0
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

NZMin.: 80.08
Max: 100.00
NZWA: 90.35

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	512	77,369,503.03	70.49	7.780	359.2	0.4	359.5	6.295	89.82	90.34	593.1
Condo	83	14,045,242.09	12.80	7.485	359.8	0.2	360.0	6.151	92.80	92.89	623.0
2-4 Family	54	10,301,234.35	9.39	7.532	359.8	0.2	360.0	6.167	90.29	90.76	613.1
PUD	46	8,038,494.86	7.32	7.934	359.8	0.2	360.0	6.385	91.55	91.98	599.7
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Cash Out Refinance	374	63,569,373.83	57.92	7.637	359.2	0.3	359.4	6.181	88.88	88.94	584.5
Purchase	224	29,367,567.09	26.76	7.988	359.7	0.3	360.0	6.492	94.13	95.46	640.7
Rate/Term Refinance	97	16,817,533.41	15.32	7.633	359.6	0.4	360.0	6.220	89.42	89.86	582.8
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	621	101,241,618.25	92.24	7.716	359.3	0.3	359.6	6.264	90.66	91.14	597.6
Investment	72	8,298,556.08	7.56	7.928	359.8	0.2	360.0	6.367	86.80	87.00	617.9
Second Home	2	214,300.00	0.20	6.922	360.0	0.0	360.0	5.250	89.48	89.48	661.9
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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30. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	523	79,773,578.84	72.68	7.655	359.2	0.3	359.6	6.125	89.45	89.98	582.2
Stated	154	26,466,467.91	24.11	7.968	359.8	0.2	360.0	6.672	93.16	93.47	649.3
Limited	17	3,385,727.58	3.08	7.660	359.4	0.6	360.0	6.349	90.19	90.19	607.0
No Ratio	1	128,700.00	0.12	7.150	360.0	0.0	360.0	6.750	90.00	90.00	681.0
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	79	20,179,987.52	18.39	7.286	359.6	0.4	360.0	6.184	90.08	90.31	608.7
IL	91	13,295,512.29	12.11	7.863	359.8	0.2	360.0	5.851	90.73	91.01	596.0
CA-N	27	7,998,861.89	7.29	6.908	359.8	0.2	360.0	6.096	90.00	90.31	618.0
MI	64	7,215,143.09	6.57	7.981	359.7	0.3	360.0	6.384	89.30	89.60	584.0
NY	27	6,422,137.97	5.85	7.423	359.7	0.3	360.0	6.116	91.09	91.22	594.9
MN	34	6,385,749.40	5.82	7.570	359.9	0.1	360.0	6.385	89.56	90.74	606.2
UT	40	6,325,039.84	5.76	8.082	359.7	0.3	360.0	6.722	94.30	94.61	641.4
MD	31	4,885,317.31	4.45	8.186	359.9	0.1	360.0	6.465	87.74	87.74	563.3
FL	33	3,853,715.03	3.51	8.163	359.7	0.3	360.0	6.268	89.49	89.83	569.7
WI	26	3,152,445.47	2.87	8.436	359.9	0.1	360.0	6.552	90.75	90.97	597.7
WA	16	3,054,552.80	2.78	7.753	360.0	0.0	360.0	6.401	90.38	92.32	588.5
TX	29	3,016,780.53	2.75	8.293	359.9	0.1	360.0	6.802	91.18	93.44	602.0
NJ	15	2,878,692.85	2.62	7.956	359.0	1.0	360.0	6.174	89.17	89.17	581.8
MO	36	2,671,836.45	2.43	8.552	359.9	0.1	360.0	6.749	89.23	90.76	582.7
HI	11	2,450,712.35	2.23	6.874	344.7	0.6	345.4	5.587	92.45	92.45	634.6
CO	11	2,192,053.11	2.00	8.044	359.9	0.1	360.0	6.573	90.85	90.85	572.0
AZ	19	2,015,625.45	1.84	7.630	359.8	0.2	360.0	6.481	91.83	92.57	608.2
NV	9	1,412,893.65	1.29	7.768	359.6	0.4	360.0	6.188	93.83	93.83	610.7
MA	4	1,115,500.00	1.02	7.480	360.0	0.0	360.0	6.300	90.13	90.13	593.5
PA	10	1,065,616.38	0.97	8.432	358.0	2.0	360.0	6.500	87.45	87.45	576.2
VA	7	1,001,804.94	0.91	7.435	359.4	0.6	360.0	6.437	88.93	89.29	597.9

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IN	10	856,790.00	0.78	8.485	359.7	0.3	360.0	6.647	93.12	93.69	634.5
NM	5	788,397.19	0.72	7.754	355.6	4.4	360.0	6.089	87.69	87.69	556.6
OR	5	681,557.77	0.62	8.153	359.8	0.2	360.0	6.859	97.33	97.33	668.2
TN	3	604,912.87	0.55	6.723	359.4	0.6	360.0	4.639	87.56	87.56	559.8
CT	6	581,196.96	0.53	8.586	359.8	0.2	360.0	6.391	88.13	88.13	554.2
OK	7	535,255.00	0.49	9.169	360.0	0.0	360.0	6.650	88.84	91.38	569.1
OH	8	391,095.00	0.36	8.966	360.0	0.0	360.0	6.762	86.19	88.13	597.8
MS	4	363,693.85	0.33	8.368	359.5	0.5	360.0	6.361	85.00	86.87	517.8
KS	4	340,553.13	0.31	7.830	359.5	0.5	360.0	5.827	85.86	87.61	568.1
Other	24	2,021,044.24	1.84	8.243	359.6	0.4	360.0	6.428	91.02	92.03	590.2
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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32. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
96797	3	1,045,455.74	0.95	6.633	324.7	1.0	325.7	6.250	95.60	95.60	661.7
91501	1	765,000.00	0.70	6.850	359.0	1.0	360.0	0.000	85.00	85.00	705.0
11717	3	752,150.00	0.69	7.623	360.0	0.0	360.0	6.570	92.94	92.94	632.0
94115	1	751,999.99	0.69	7.400	359.0	1.0	360.0	6.700	88.26	88.26	615.0
91367	1	750,000.00	0.68	6.800	360.0	0.0	360.0	0.000	84.27	84.27	664.0
95833	3	739,376.90	0.67	6.891	359.0	1.0	360.0	5.589	95.22	95.22	629.1

92881	1	696,927.13	0.63	6.990	359.0	1.0	360.0	0.000	90.00	90.00	666.0
55122	1	675,000.00	0.62	6.200	360.0	0.0	360.0	6.200	90.00	95.00	648.0
95148	1	650,000.00	0.59	6.300	360.0	0.0	360.0	6.500	85.87	85.87	655.0
94591	1	641,750.00	0.58	6.650	360.0	0.0	360.0	6.990	85.00	85.00	672.0
Other	679	102,286,814.57	93.20	7.795	359.7	0.3	360.0	6.265	90.43	90.89	595.2
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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33. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	643	101,832,819.17	100.00	7.752	359.7	0.3	360.0	6.271	90.37	90.84	596.3
Total:	**643**	**101,832,819.17**	**100.00**	**7.752**	**359.7**	**0.3**	**360.0**	**6.271**	**90.37**	**90.84**	**596.3**

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34. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	4	1,377,012.69	1.35	5.992	359.5	0.5	360.0	5.326	89.08	89.08	638.4
6.001 - 6.500	23	7,153,368.78	7.02	6.345	359.8	0.2	360.0	5.795	88.94	89.48	619.4

6.501 - 7.000	63	13,371,954.94	13.13	6.811	359.8	0.2	360.0	5.744	92.32	92.71	614.4
7.001 - 7.500	108	19,162,594.94	18.82	7.314	359.7	0.3	360.0	6.015	90.65	90.95	591.9
7.501 - 8.000	164	25,768,736.09	25.30	7.796	359.7	0.3	360.0	6.262	90.80	90.92	598.9
8.001 - 8.500	128	17,491,592.89	17.18	8.290	359.8	0.2	360.0	6.599	89.73	90.31	582.5
8.501 - 9.000	77	9,083,664.47	8.92	8.754	359.5	0.5	360.0	6.769	88.87	89.44	579.9
9.001 - 9.500	55	6,503,274.08	6.39	9.240	359.6	0.4	360.0	7.055	90.16	91.67	596.1
9.501 - 10.000	15	1,446,405.29	1.42	9.782	359.7	0.3	360.0	7.081	89.57	92.07	569.8
10.001 - 10.500	6	474,215.00	0.47	10.193	360.0	0.0	360.0	6.962	85.00	85.72	552.5
Total:	**643**	**101,832,819.17**	**100.00**	**7.752**	**359.7**	**0.3**	**360.0**	**6.271**	**90.37**	**90.84**	**596.3**

NZWA: 7.752
Min.: 5.990
Max.: 10.250

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35. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
3.001 - 3.500	1	337,662.87	0.33	5.990	359.0	1.0	360.0	3.490	82.44	82.44	536.0
3.501 - 4.000	1	270,000.00	0.27	6.350	360.0	0.0	360.0	3.850	90.00	90.00	525.0
4.001 - 4.500	2	242,850.99	0.24	7.093	359.3	0.7	360.0	4.463	90.00	90.00	556.5
4.501 - 5.000	27	4,578,433.65	4.50	6.855	359.8	0.2	360.0	4.952	91.46	92.05	585.9
5.001 - 5.500	70	11,475,055.21	11.27	7.120	359.8	0.2	360.0	5.389	90.26	90.64	580.2
5.501 - 6.000	118	20,343,328.66	19.98	7.406	359.7	0.3	360.0	5.837	90.41	90.73	589.3

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6.001 - 6.500	155	25,802,165.98	25.34	7.625	359.8	0.2	360.0	6.300	89.34	89.79	588.8
6.501 - 7.000	258	36,744,900.66	36.08	8.320	359.8	0.2	360.0	6.908	90.85	91.44	609.0
7.001 - 7.500	6	743,121.15	0.73	8.305	358.7	1.3	360.0	7.431	90.16	90.16	623.2
7.501 - 8.000	4	1,209,800.00	1.19	8.868	359.1	0.9	360.0	7.750	96.58	96.58	698.6
8.001 - 8.500	1	85,500.00	0.08	9.200	360.0	0.0	360.0	8.250	95.00	95.00	659.0
Total:	**643**	**101,832,819.17**	**100.00**	**7.752**	**359.7**	**0.3**	**360.0**	**6.271**	**90.37**	**90.84**	**596.3**

WA: 6.271
Min.: 3.490
Max.: 8.250

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36. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.50001 - 2.00000	643	101,832,819.17	100.00	7.752	359.7	0.3	360.0	6.271	90.37	90.84	596.3
Total:	**643**	**101,832,819.17**	**100.00**	**7.752**	**359.7**	**0.3**	**360.0**	**6.271**	**90.37**	**90.84**	**596.3**

Min.: 2.000
Max.: 2.000
NZWA: 2.000

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37. Periodic Rate Cap

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Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.50001 - 1.00000	643	101,832,819.17	100.00	7.752	359.7	0.3	360.0	6.271	90.37	90.84	596.3
Total:	**643**	**101,832,819.17**	**100.00**	**7.752**	**359.7**	**0.3**	**360.0**	**6.271**	**90.37**	**90.84**	**596.3**

Min.: 1.000
Max.: 1.000
NZWA: 1.000

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38. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
12.501 - 13.000	4	1,377,012.69	1.35	5.992	359.5	0.5	360.0	5.326	89.08	89.08	638.4
13.001 - 13.500	23	7,153,368.78	7.02	6.345	359.8	0.2	360.0	5.795	88.94	89.48	619.4
13.501 - 14.000	63	13,371,954.94	13.13	6.811	359.8	0.2	360.0	5.744	92.32	92.71	614.4
14.001 - 14.500	108	19,162,594.94	18.82	7.314	359.7	0.3	360.0	6.015	90.65	90.95	591.9
14.501 - 15.000	164	25,768,736.09	25.30	7.796	359.7	0.3	360.0	6.262	90.80	90.92	598.9
15.001 - 15.500	128	17,491,592.89	17.18	8.290	359.8	0.2	360.0	6.599	89.73	90.31	582.5
15.501 - 16.000	77	9,083,664.47	8.92	8.754	359.5	0.5	360.0	6.769	88.87	89.44	579.9
16.001 - 16.500	55	6,503,274.08	6.39	9.240	359.6	0.4	360.0	7.055	90.16	91.67	596.1
16.501 - 17.000	15	1,446,405.29	1.42	9.782	359.7	0.3	360.0	7.081	89.57	92.07	569.8
17.001 - 17.500	6	474,215.00	0.47	10.193	360.0	0.0	360.0	6.962	85.00	85.72	552.5

Total:	**643**	**101,832,819.17**	**100.00**	**7.752**	**359.7**	**0.3**	**360.0**	**6.271**	**90.37**	**90.84**	**596.3**

Min.: 12.990
Max.: 17.250
NZWA: 14.752

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39. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-02	1	100,356.93	0.10	9.100	352.0	8.0	360.0	6.850	90.00	90.00	589.0
2006-03	4	499,158.29	0.49	8.151	353.0	7.0	360.0	6.559	86.77	86.77	574.1
2006-07	2	395,161.62	0.39	7.221	357.0	3.0	360.0	5.871	85.00	85.00	549.5
2006-08	1	117,149.57	0.12	8.240	358.0	2.0	360.0	6.240	85.00	85.00	534.0
2006-09	80	13,460,472.28	13.22	7.684	359.0	1.0	360.0	6.210	90.04	90.22	594.1
2006-10	337	54,169,368.00	53.19	7.707	360.0	0.0	360.0	6.345	90.57	91.22	599.8
2006-11	1	286,354.00	0.28	7.350	360.0	0.0	360.0	5.600	90.05	90.05	600.0
2007-03	2	360,347.91	0.35	8.550	353.0	7.0	360.0	6.550	84.76	84.76	531.0
2007-07	1	123,264.53	0.12	8.300	357.0	3.0	360.0	6.250	95.00	95.00	544.0
2007-09	33	5,670,004.04	5.57	7.904	359.0	1.0	360.0	6.208	89.73	89.97	593.5
2007-10	181	26,651,182.00	26.17	7.829	360.0	0.0	360.0	6.166	90.51	90.81	593.3
Total:	**643**	**101,832,819.17**	**100.00**	**7.752**	**359.7**	**0.3**	**360.0**	**6.271**	**90.37**	**90.84**	**596.3**

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combine LTV
OPTION ONE MORTGAGE	684	107,811,185.05	98.23	7.729	359.5	0.2	359.7	6.269	90.38	90.8
CHASE MANHATTAN BANK	9	1,638,644.30	1.49	7.706	354.2	5.8	360.0	6.355	90.80	90.8
WELLS FARGO HOME MORTGAGE	2	304,644.98	0.28	8.413	353.0	7.0	360.0	6.413	85.00	85.0
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.8**

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Lehman Brothers
3,898 records
Balance: 674,885,001
SAIL 2004-BNC-2

No PMI

Selection Criteria: No PMI
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	392	14,024,322.57	2.08	9.636	284.6	0.2	284.8	6.620	43.06	89.85	616.3
50,000.01 - 100,000.00	799	59,928,177.45	8.88	8.367	329.5	0.2	329.8	6.384	63.02	82.44	603.7
100,000.01 - 150,000.00	751	93,757,499.39	13.89	7.515	352.3	0.4	352.6	6.169	72.41	79.56	601.2
150,000.01 - 200,000.00	713	123,817,089.17	18.35	7.250	356.6	0.3	357.0	6.161	74.55	77.24	594.3
200,000.01 - 250,000.00	436	98,038,850.21	14.53	7.182	358.8	0.3	359.0	6.224	74.11	77.46	599.9
250,000.01 - 300,000.00	298	82,076,488.23	12.16	7.006	359.1	0.2	359.4	6.163	75.37	79.52	606.6
300,000.01 - 350,000.00	205	66,579,022.09	9.87	6.865	359.1	0.3	359.4	5.992	75.59	79.97	607.6

350,000.01 - 400,000.00	121	45,345,725.46	6.72	7.065	359.7	0.3	360.0	6.249	76.42	81.75	610.4
400,000.01 - 450,000.00	78	33,172,292.96	4.92	7.003	359.8	0.2	360.0	6.478	78.36	83.51	628.4
450,000.01 - 500,000.00	60	28,876,015.98	4.28	6.754	359.6	0.4	360.0	6.276	74.65	78.09	630.6
500,000.01 - 550,000.00	13	6,872,300.28	1.02	7.288	359.8	0.2	360.0	6.463	77.99	85.48	634.9
550,000.01 - 600,000.00	6	3,442,452.40	0.51	6.407	359.3	0.7	360.0	6.317	80.26	86.99	639.5
600,000.01 - 650,000.00	6	3,761,602.09	0.56	6.886	359.8	0.2	360.0	6.624	83.17	83.17	656.5
650,000.01 - 700,000.00	7	4,778,127.12	0.71	6.314	359.7	0.3	360.0	6.184	80.88	81.59	661.1
700,000.01 - 750,000.00	5	3,639,500.00	0.54	6.689	360.0	0.0	360.0	6.000	77.89	77.89	634.9
750,000.01 - 800,000.00	3	2,281,999.99	0.34	6.864	359.3	0.7	360.0	6.448	80.89	80.89	625.1
800,000.01 - 850,000.00	3	2,538,535.24	0.38	6.797	359.3	0.7	360.0	6.245	71.77	71.77	634.6
950,000.01 - 1,000,000.00	2	1,955,000.00	0.29	6.613	360.0	0.0	360.0	6.750	72.05	72.05	705.1
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

Min.: 10,500.00
Max: 990,000.00
Avg.: 173,136.22

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	392	14,024,322.57	2.08	9.636	284.6	0.2	284.8	6.620	43.06	89.85	616.3
50,001 - 100,000	799	59,928,177.45	8.88	8.367	329.5	0.2	329.8	6.384	63.02	82.44	603.7
100,001 - 150,000	747	93,158,023.02	13.80	7.521	352.2	0.3	352.6	6.171	72.52	79.72	601.2

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150,001 - 200,000	717	124,416,565.54	18.44	7.247	356.7	0.3	357.0	6.160	74.46	77.13	594.4
200,001 - 250,000	436	98,038,850.21	14.53	7.182	358.8	0.3	359.0	6.224	74.11	77.46	599.9
250,001 - 300,000	298	82,076,488.23	12.16	7.006	359.1	0.2	359.4	6.163	75.37	79.52	606.6
300,001 - 350,000	205	66,579,022.09	9.87	6.865	359.1	0.3	359.4	5.992	75.59	79.97	607.6
350,001 - 400,000	121	45,345,725.46	6.72	7.065	359.7	0.3	360.0	6.249	76.42	81.75	610.4
400,001 - 450,000	78	33,172,292.96	4.92	7.003	359.8	0.2	360.0	6.478	78.36	83.51	628.4
450,001 - 500,000	60	28,876,015.98	4.28	6.754	359.6	0.4	360.0	6.276	74.65	78.09	630.6
500,001 - 550,000	13	6,872,300.28	1.02	7.288	359.8	0.2	360.0	6.463	77.99	85.48	634.9
550,001 - 600,000	6	3,442,452.40	0.51	6.407	359.3	0.7	360.0	6.317	80.26	86.99	639.5
600,001 - 650,000	6	3,761,602.09	0.56	6.886	359.8	0.2	360.0	6.624	83.17	83.17	656.5
650,001 - 700,000	7	4,778,127.12	0.71	6.314	359.7	0.3	360.0	6.184	80.88	81.59	661.1
700,001 - 750,000	5	3,639,500.00	0.54	6.689	360.0	0.0	360.0	6.000	77.89	77.89	634.9
750,001 - 800,000	3	2,281,999.99	0.34	6.864	359.3	0.7	360.0	6.448	80.89	80.89	625.1
800,001 - 850,000	3	2,538,535.24	0.38	6.797	359.3	0.7	360.0	6.245	71.77	71.77	634.6
950,001 - 1,000,000	2	1,955,000.00	0.29	6.613	360.0	0.0	360.0	6.750	72.05	72.05	705.1
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

Min.: 10,500
Max: 990,000
Avg.: 173,175

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3. Rate

		Total							NZWA	NZWA	NZWA

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Rate	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
4.501 - 5.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	22	6,113,100.00	0.91	5.434	359.8	0.2	360.0	5.655	74.44	78.08	684.0
5.501 - 6.000	249	59,619,450.99	8.83	5.844	358.7	0.5	359.1	5.673	71.50	76.85	648.5
6.001 - 6.500	349	80,797,572.65	11.97	6.346	358.6	0.3	358.9	5.864	73.13	77.94	629.6
6.501 - 7.000	854	185,990,492.41	27.56	6.791	356.7	0.4	357.1	6.073	73.35	77.53	615.6
7.001 - 7.500	590	115,659,133.82	17.14	7.290	358.3	0.2	358.5	6.272	75.83	80.09	595.4
7.501 - 8.000	551	98,662,161.97	14.62	7.772	358.7	0.2	359.0	6.385	78.53	81.08	586.6
8.001 - 8.500	322	45,626,533.35	6.76	8.279	358.6	0.2	358.8	6.621	79.86	81.59	573.6
8.501 - 9.000	248	31,564,882.00	4.68	8.764	354.3	0.3	354.6	6.827	76.56	79.84	571.4
9.001 - 9.500	209	19,993,125.05	2.96	9.306	338.7	0.3	339.0	7.006	69.12	83.66	582.2
9.501 - 10.000	222	14,789,268.67	2.19	9.820	292.3	0.2	292.5	7.023	44.35	88.98	605.9
10.001 - 10.500	175	9,864,174.11	1.46	10.324	263.3	0.1	263.4	6.982	31.89	95.52	612.6
10.501 - 11.000	86	5,012,070.60	0.74	10.708	265.9	0.2	266.1	6.990	33.49	92.80	593.1
11.001 - 11.500	16	897,585.01	0.13	11.165	254.5	0.1	254.6	6.990	26.14	96.39	587.3
11.501 - 12.000	2	84,800.00	0.01	11.830	360.0	0.0	360.0	6.990	60.41	60.41	561.5
12.001 - 12.500	2	80,650.00	0.01	12.448	360.0	0.0	360.0	6.990	72.14	72.14	592.7
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

Min.: 4.900
Max: 12.500
NZWA: 7.292

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4. Rate (Arm)

Rate (Arm)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	22	6,113,100.00	1.14	5.434	359.8	0.2	360.0	5.655	74.44	78.08	684.0
5.501 - 6.000	244	58,253,550.99	10.85	5.841	358.6	0.5	359.1	5.673	71.86	77.18	647.2
6.001 - 6.500	288	67,089,497.35	12.49	6.340	359.5	0.2	359.7	5.864	74.19	79.59	617.8
6.501 - 7.000	538	121,435,978.31	22.61	6.809	359.8	0.2	360.0	6.073	76.67	82.77	607.6
7.001 - 7.500	503	101,603,002.26	18.92	7.296	359.8	0.2	360.0	6.272	76.51	81.21	593.5
7.501 - 8.000	488	88,698,457.63	16.52	7.769	359.5	0.2	359.7	6.385	79.50	81.96	585.9
8.001 - 8.500	294	42,943,453.39	8.00	8.278	359.8	0.2	360.0	6.621	80.39	81.92	571.1
8.501 - 9.000	193	26,678,636.28	4.97	8.758	359.7	0.3	360.0	6.827	78.83	79.53	566.2
9.001 - 9.500	137	15,686,320.10	2.92	9.290	359.7	0.3	360.0	7.006	79.37	80.65	562.9
9.501 - 10.000	55	5,750,568.19	1.07	9.762	359.8	0.2	360.0	7.023	73.65	75.06	545.6
10.001 - 10.500	24	1,541,793.89	0.29	10.227	359.9	0.1	360.0	6.982	76.47	77.98	541.7
10.501 - 11.000	11	897,204.99	0.17	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.001 - 11.500	2	74,187.48	0.01	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**2,802**	**536,978,950.86**	**100.00**	**7.216**	**359.6**	**0.2**	**359.8**	**6.211**	**76.68**	**80.87**	**600.5**

Min.: 4.900
Max: 12.500
NZWA: 7.216

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5. Rate (Fix)

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	5	1,365,900.00	0.99	5.946	359.3	0.7	360.0	0.000	56.05	62.54	703.8
6.001 - 6.500	61	13,708,075.30	9.94	6.375	354.1	0.8	355.0	0.000	67.91	69.84	687.1
6.501 - 7.000	316	64,554,514.10	46.81	6.756	350.9	0.8	351.7	0.000	67.11	67.67	630.6
7.001 - 7.500	87	14,056,131.56	10.19	7.249	347.4	0.4	347.9	0.000	70.93	72.03	609.2
7.501 - 8.000	63	9,963,704.34	7.22	7.793	352.1	0.3	352.4	0.000	69.91	73.22	593.0
8.001 - 8.500	28	2,683,079.96	1.95	8.291	339.4	0.1	339.6	0.000	71.45	76.31	613.4
8.501 - 9.000	55	4,886,245.72	3.54	8.792	324.7	0.3	325.0	0.000	64.17	81.52	600.3
9.001 - 9.500	72	4,306,804.95	3.12	9.364	262.4	0.1	262.6	0.000	31.78	94.63	652.3
9.501 - 10.000	167	9,038,700.48	6.55	9.857	249.4	0.2	249.6	0.000	25.71	97.84	644.2
10.001 - 10.500	151	8,322,380.22	6.03	10.342	245.5	0.1	245.6	0.000	23.63	98.77	625.7
10.501 - 11.000	75	4,114,865.61	2.98	10.709	245.4	0.2	245.7	0.000	25.51	97.75	603.8
11.001 - 11.500	14	823,397.53	0.60	11.135	245.1	0.0	245.1	0.000	22.56	99.15	594.0
11.501 - 12.000	1	40,000.00	0.03	11.650	360.0	0.0	360.0	0.000	38.46	38.46	590.0
12.001 - 12.500	1	42,250.00	0.03	12.400	360.0	0.0	360.0	0.000	65.00	65.00	647.0
Total:	**1,096**	**137,906,049.77**	**100.00**	**7.585**	**330.3**	**0.6**	**330.9**	**0.000**	**59.69**	**75.11**	**630.9**

Min.: 5.850
Max: 12.400
NZWA: 7.585

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6. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	1,096	137,906,049.77	20.43	7.585	330.3	0.6	330.9	0.000	59.69	75.11	630.9
Adjustable	2,802	536,978,950.86	79.57	7.216	359.6	0.2	359.8	6.211	76.68	80.87	600.5
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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7. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZ S
2/28 ARM (Libor)	1,963	388,264,372.92	57.53	7.199	359.7	0.2	359.9	6.237	76.70	81.32	6
3/27 ARM (Libor)	807	142,393,827.05	21.10	7.301	359.8	0.2	360.0	6.155	76.94	80.07	5
Fixed Rate	1,096	137,906,049.77	20.43	7.585	330.3	0.6	330.9	0.000	59.69	75.11	6
5/25 ARM (Libor)	31	6,036,750.89	0.89	6.415	355.2	0.3	355.5	5.848	69.46	70.25	6
3 YR FIXED/15YR ARM (Libor)	1	284,000.00	0.04	5.890	180.0	0.0	180.0	5.500	80.00	80.00	6
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**6**

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8. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 192	62	5,421,542.26	0.80	7.598	179.5	0.5	180.0	5.918	57.31	70.26	621.6
217 - 240	455	26,146,820.51	3.87	9.823	239.8	0.2	240.0	6.000	23.38	97.31	642.9
337 - 360	3,381	643,316,637.86	95.32	7.186	359.7	0.3	360.0	6.211	75.37	79.05	605.2
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

Min.: 180.0
Max.: 360.0
NZWA: 353.9

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	62	5,421,542.26	0.80	7.598	179.5	0.5	180.0	5.918	57.31	70.26	621.6
229 - 240	455	26,146,820.51	3.87	9.823	239.8	0.2	240.0	6.000	23.38	97.31	642.9
349 - 360	3,381	643,316,637.86	95.32	7.186	359.7	0.3	360.0	6.211	75.37	79.05	605.2
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

Min.: 178.0
Max: 360.0
NZWA: 353.6

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10. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	2,954	500,957,583.51	74.23	7.384	354.0	0.0	354.0	6.234	73.72	80.94	603.5
1 - 24	944	173,927,417.12	25.77	7.025	352.5	1.2	353.7	6.120	71.75	76.08	616.2
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

Min.: 0.0
Max: 8.0
WA: 0.3

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	3,898	674,885,000.63	100.00	7.292	353.6	0.3	353.9	6.211	73.21	79.69	606.7
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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12. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2019	62	5,421,542.26	0.80	7.598	179.5	0.5	180.0	5.918	57.31	70.26	621.6
2024	455	26,146,820.51	3.87	9.823	239.8	0.2	240.0	6.000	23.38	97.31	642.9
2034	3,381	643,316,637.86	95.32	7.186	359.7	0.3	360.0	6.211	75.37	79.05	605.2
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	3,437	649,894,498.31	96.30	7.185	358.1	0.3	358.4	6.211	75.26	78.91	605.3
2nd Lien	461	24,990,502.32	3.70	10.068	237.8	0.1	237.9	0.000	19.88	99.86	644.3
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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14. Balloon

	No. of	Total Current						NZWA	NZWA Original	NZWA Combined	NZWA Fico

Balloon	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
Fully Amortizing	3,898	674,885,000.63	100.00	7.292	353.6	0.3	353.9	6.211	73.21	79.69	606.7
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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15. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	3,416	551,839,874.30	81.77	7.403	352.2	0.3	352.5	6.150	71.50	76.74	595.4
Y	482	123,045,126.33	18.23	6.795	359.7	0.3	360.0	6.436	80.87	92.92	657.7
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	3	494,099.54	0.07	7.332	359.7	0.3	360.0	6.906	72.16	72.16	657.8
0.001 - 5.000	3	571,200.00	0.08	7.664	347.1	0.0	347.1	5.807	73.53	90.78	651.5
5.001 - 10.000	14	2,341,008.20	0.35	7.536	359.8	0.2	360.0	6.307	78.13	78.13	623.5
10.001 - 15.000	28	3,629,237.75	0.54	7.707	353.8	0.3	354.1	6.389	71.85	78.38	628.8

15.001 - 20.000	101	13,858,211.16	2.05	7.468	358.1	0.4	358.5	6.354	71.43	72.61	606.3
20.001 - 25.000	173	24,701,088.63	3.66	7.321	353.3	0.4	353.6	6.292	69.80	73.15	608.3
25.001 - 30.000	265	38,307,137.80	5.68	7.356	352.7	0.3	353.0	6.274	71.93	74.79	601.0
30.001 - 35.000	426	66,617,401.42	9.87	7.268	354.8	0.3	355.1	6.209	71.55	77.04	611.4
35.001 - 40.000	596	104,597,196.78	15.50	7.269	356.0	0.3	356.3	6.272	73.30	77.97	605.4
40.001 - 45.000	832	146,738,570.76	21.74	7.270	353.2	0.3	353.5	6.191	73.29	80.92	611.2
45.001 - 50.000	1,188	218,131,733.45	32.32	7.305	352.0	0.3	352.3	6.205	74.33	83.02	608.3
50.001 - 55.000	269	54,898,115.14	8.13	7.227	354.6	0.4	355.0	6.050	73.14	77.94	586.2
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

Min: 0.000
Max: 54.944
NZWA: 40.841

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17. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
491 - 500	12	1,751,118.10	0.26	8.861	359.8	0.2	360.0	6.603	76.59	78.08	500.0
501 - 510	135	22,288,361.50	3.30	8.256	359.7	0.3	360.0	6.212	73.82	74.07	506.0
511 - 520	166	26,650,278.48	3.95	8.019	359.7	0.3	360.0	6.062	73.41	73.93	515.6
521 - 530	150	24,035,454.82	3.56	7.869	359.1	0.3	359.4	5.955	74.77	75.04	525.2
531 - 540	197	34,514,060.31	5.11	7.599	358.4	0.3	358.7	5.768	72.88	73.60	535.4
541 - 550	198	33,947,484.55	5.03	7.521	358.3	0.3	358.6	6.177	74.11	74.70	545.6

551 - 560	191	31,213,255.52	4.62	7.548	357.7	0.3	358.0	6.213	72.93	73.62	555.5
561 - 570	188	32,399,104.68	4.80	7.311	357.1	0.3	357.4	6.195	72.85	73.31	565.4
571 - 580	196	34,492,430.33	5.11	7.362	358.3	0.2	358.5	6.177	73.31	74.58	575.7
581 - 590	223	38,688,517.65	5.73	7.294	352.6	0.3	352.9	6.219	70.40	77.92	585.7
591 - 600	231	39,156,362.24	5.80	7.381	353.4	0.3	353.6	6.185	72.71	80.21	595.9
601 - 610	230	40,832,010.94	6.05	7.091	352.3	0.3	352.6	6.153	70.98	79.40	605.3
611 - 620	229	37,722,965.40	5.59	7.209	351.8	0.3	352.0	6.321	72.39	81.10	615.3
621 - 630	229	38,968,004.67	5.77	7.025	348.6	0.3	348.8	6.250	72.23	82.91	625.4
631 - 640	224	35,911,996.56	5.32	7.014	352.4	0.3	352.7	6.238	71.48	79.98	635.4
641 - 650	240	41,446,009.19	6.14	7.157	347.2	0.5	347.7	6.438	74.30	86.71	645.3
651 - 660	154	29,262,083.11	4.34	7.089	352.2	0.3	352.5	6.465	75.05	83.65	655.7
661 - 670	159	30,402,745.17	4.50	7.013	346.6	0.4	346.9	6.351	72.33	85.49	665.1
671 - 680	135	22,762,593.61	3.37	7.055	352.3	0.3	352.6	6.413	76.02	85.55	675.2
681 - 690	111	20,274,114.67	3.00	7.168	349.0	0.3	349.3	6.512	76.90	87.22	685.2
691 - 700	89	17,618,410.07	2.61	6.990	352.3	0.4	352.7	6.365	75.83	86.23	695.5
701 - 710	51	10,014,325.74	1.48	6.581	351.0	0.5	351.4	6.018	73.60	83.67	705.1
711 - 720	38	5,858,746.47	0.87	7.155	346.6	0.2	346.8	6.455	71.98	85.99	715.9
721 - 730	30	5,570,727.24	0.83	6.561	350.5	0.4	350.8	6.005	74.60	89.01	725.0
731 - 740	25	4,484,010.92	0.66	6.750	352.7	0.5	353.2	5.999	73.95	86.29	734.5
741 - 750	24	5,160,922.36	0.76	6.656	351.8	0.4	352.2	6.106	78.03	92.73	745.8
751 - 760	14	4,941,693.19	0.73	6.220	355.3	0.5	355.9	6.207	72.72	76.41	755.8
761 - 770	13	2,257,317.78	0.33	6.866	351.6	0.1	351.7	6.399	71.99	84.02	766.6
771 - 780	4	560,000.00	0.08	6.395	359.4	0.6	360.0	6.178	80.00	92.97	774.9
781 - 790	6	799,995.36	0.12	6.804	351.1	0.6	351.7	6.010	70.66	81.66	788.3
791 - 800	6	899,900.00	0.13	6.473	350.4	1.1	351.5	5.536	72.66	84.04	793.5

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Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

Nzmin.: 500
Max.: 798
NZWA.: 607

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80/	3	518,077.07	0.08	6.700	353.7	6.3	360.0	6.999	80.00	100.00	648.5
80/20	949	132,250,386.81	19.60	7.439	336.6	0.2	336.8	6.309	68.63	99.86	646.6
A	94	17,189,473.80	2.55	7.217	359.2	0.1	359.3	5.326	73.33	73.61	544.1
A S	2	285,016.83	0.04	7.021	354.9	5.1	360.0	7.450	75.06	75.06	678.3
A SA	262	49,099,428.51	7.28	7.055	355.5	0.3	355.8	6.421	73.65	73.74	587.9
AA	80	19,688,701.89	2.92	6.856	358.7	0.3	359.0	6.577	76.14	76.22	629.8
AAA	300	68,446,163.04	10.14	6.817	358.2	0.5	358.7	6.491	81.94	82.68	683.3
A-	98	17,062,488.50	2.53	7.599	359.4	0.3	359.7	5.694	75.19	75.23	540.1
A- MO	29	3,857,938.41	0.57	7.854	357.9	0.2	358.1	6.049	72.83	72.83	543.6
A- SA	96	18,706,898.23	2.77	7.352	358.7	0.2	358.9	6.701	74.45	74.52	581.6
A+	271	48,198,649.23	7.14	7.157	358.4	0.4	358.8	5.385	74.07	74.83	559.7
A+ MO	23	4,289,245.02	0.64	7.390	359.8	0.2	360.0	5.790	71.62	71.62	580.6

A+ SA	869	169,407,864.86	25.10	6.855	356.3	0.3	356.7	6.042	72.60	72.96	625.8
B	132	18,464,404.66	2.74	8.500	359.5	0.5	360.0	6.421	74.19	74.72	528.9
B S	2	342,436.61	0.05	8.186	355.9	4.1	360.0	8.000	72.86	72.86	563.9
B SA	42	8,911,063.68	1.32	7.629	357.7	0.2	357.9	6.812	73.59	73.72	576.2
B.U.	1	157,500.00	0.02	8.750	360.0	0.0	360.0	6.990	70.00	70.00	529.0
B+	373	54,907,668.76	8.14	8.151	359.5	0.3	359.7	6.148	74.90	75.71	528.2
B+ SA	124	20,729,075.80	3.07	7.478	358.8	0.2	359.0	6.779	73.08	73.79	579.4
C	29	4,195,020.44	0.62	9.673	359.7	0.3	360.0	6.976	60.01	60.01	538.8
C SA	1	100,750.00	0.01	8.650	360.0	0.0	360.0	6.990	65.00	65.00	575.0
C+	52	7,638,913.09	1.13	8.851	359.8	0.2	360.0	6.645	65.96	66.17	527.6
C+ SA	66	10,437,835.39	1.55	8.015	359.9	0.1	360.0	7.018	67.07	67.07	560.5
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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19. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	989	155,591,060.45	23.05	7.829	352.7	0.3	353.0	6.316	74.99	81.30	600.7
0.001 - 1.000	109	24,984,452.12	3.70	7.287	354.5	0.4	354.9	6.621	70.27	74.37	608.0
1.001 - 2.000	1,647	321,034,161.30	47.57	7.097	359.2	0.2	359.4	6.176	76.22	81.36	600.0
2.001 - 3.000	1,153	173,275,326.76	25.67	7.172	343.9	0.5	344.4	6.071	66.45	75.92	624.6
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

282

WA: 1.758
NZWA: 2.285

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	695	109,754,474.33	100.00	7.730	359.4	0.3	359.7	6.271	90.37	90.83	599.3
Total:	**695**	**109,754,474.33**	**100.00**	**7.730**	**359.4**	**0.3**	**359.7**	**6.271**	**90.37**	**90.83**	**599.3**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

282

10.01 - 15.00	11	577,452.11	0.09	9.762	213.5	0.2	213.7	0.000	15.00	95.00	640.6
15.01 - 20.00	451	24,638,050.21	3.65	10.053	239.7	0.1	239.9	6.127	19.95	99.02	643.3
20.01 - 25.00	10	939,537.92	0.14	7.140	356.8	0.7	357.4	5.511	22.63	24.34	593.1
25.01 - 30.00	13	1,009,659.83	0.15	7.167	338.3	0.7	339.0	6.220	28.05	29.48	628.7
30.01 - 35.00	19	2,102,651.52	0.31	7.079	358.3	0.5	358.9	5.741	32.90	33.54	583.0
35.01 - 40.00	30	4,844,271.31	0.72	6.919	353.5	0.8	354.3	6.248	37.01	38.14	630.2
40.01 - 45.00	37	5,274,273.12	0.78	6.922	351.1	0.6	351.7	6.031	42.92	43.21	601.2
45.01 - 50.00	86	13,218,909.31	1.96	6.909	356.7	0.4	357.1	5.855	47.98	48.71	588.8
50.01 - 55.00	107	18,196,489.83	2.70	6.811	351.6	0.5	352.1	5.797	52.81	53.10	602.3
55.01 - 60.00	149	25,441,827.98	3.77	6.916	354.5	0.5	354.9	6.174	57.82	58.04	590.9
60.01 - 65.00	257	46,605,443.33	6.91	7.208	355.9	0.3	356.2	6.167	63.65	63.69	580.2
65.01 - 70.00	290	65,146,750.37	9.65	6.937	358.1	0.3	358.5	6.062	68.75	68.97	595.9
70.01 - 75.00	419	87,290,587.46	12.93	7.171	359.0	0.3	359.4	6.209	73.97	74.27	590.3
75.01 - 80.00	1,324	269,844,622.00	39.98	7.099	358.7	0.3	358.9	6.261	79.67	88.02	621.4
80.01 - 85.00	288	40,936,692.56	6.07	8.003	359.6	0.4	360.0	6.346	84.67	85.58	558.8
85.01 - 90.00	189	29,953,010.24	4.44	7.466	358.6	0.2	358.8	6.082	89.54	89.95	591.6
90.01 - 95.00	105	19,263,719.67	2.85	7.396	359.8	0.2	360.0	6.057	94.05	94.05	615.2
95.01 - 100.00	113	19,601,051.86	2.90	7.893	359.6	0.4	360.0	6.598	99.94	99.94	680.0
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

NZMin.: 15.00
Max: 100.00
NZWA: 73.21

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2,8,5

25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.04	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	9	919,537.92	0.14	7.080	359.3	0.7	360.0	5.511	22.69	22.69	591.5
25.01 - 30.00	12	989,659.83	0.15	7.110	340.2	0.7	341.0	6.220	28.06	28.06	628.0
30.01 - 35.00	18	2,082,651.52	0.31	7.044	359.5	0.5	360.0	5.741	32.90	32.90	582.6
35.01 - 40.00	30	4,844,271.31	0.72	6.919	353.5	0.8	354.3	6.248	37.01	38.14	630.2
40.01 - 45.00	37	5,274,273.12	0.78	6.922	351.1	0.6	351.7	6.031	42.92	43.21	601.2
45.01 - 50.00	86	13,218,909.31	1.96	6.909	356.7	0.4	357.1	5.855	47.98	48.71	588.8
50.01 - 55.00	107	18,196,489.83	2.70	6.811	351.6	0.5	352.1	5.797	52.81	53.10	602.3
55.01 - 60.00	149	25,441,827.98	3.77	6.916	354.5	0.5	354.9	6.174	57.82	58.04	590.9
60.01 - 65.00	257	46,605,443.33	6.91	7.208	355.9	0.3	356.2	6.167	63.65	63.69	580.2
65.01 - 70.00	290	65,146,750.37	9.65	6.937	358.1	0.3	358.5	6.062	68.75	68.97	595.9
70.01 - 75.00	419	87,290,587.46	12.93	7.171	359.0	0.3	359.4	6.209	73.97	74.27	590.3
75.01 - 80.00	1,324	269,844,622.00	39.98	7.099	358.7	0.3	358.9	6.261	79.67	88.02	621.4
80.01 - 85.00	288	40,936,692.56	6.07	8.003	359.6	0.4	360.0	6.346	84.67	85.58	558.8
85.01 - 90.00	189	29,953,010.24	4.44	7.466	358.6	0.2	358.8	6.082	89.54	89.95	591.6
90.01 - 95.00	116	19,841,171.78	2.94	7.465	355.5	0.2	355.7	6.057	91.75	94.08	616.0
95.01 - 100.00	563	44,014,102.07	6.52	9.104	292.4	0.2	292.6	6.598	55.60	99.96	660.3
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

Min.: 15.04
Max: 100.00
WA: 76.17

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*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.04	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	9	919,537.92	0.14	7.080	359.3	0.7	360.0	5.511	22.69	22.69	591.5
25.01 - 30.00	12	989,659.83	0.15	7.110	340.2	0.7	341.0	6.220	28.06	28.06	628.0
30.01 - 35.00	18	2,082,651.52	0.31	7.044	359.5	0.5	360.0	5.741	32.90	32.90	582.6
35.01 - 40.00	30	4,844,271.31	0.72	6.919	353.5	0.8	354.3	6.248	37.01	38.14	630.2
40.01 - 45.00	37	5,274,273.12	0.78	6.922	351.1	0.6	351.7	6.031	42.92	43.21	601.2
45.01 - 50.00	86	13,218,909.31	1.96	6.909	356.7	0.4	357.1	5.855	47.98	48.71	588.8
50.01 - 55.00	107	18,275,802.93	2.71	6.807	350.5	0.5	351.0	5.800	52.84	53.13	603.2
55.01 - 60.00	149	25,362,514.88	3.76	6.919	355.3	0.4	355.7	6.170	57.82	58.03	590.1
60.01 - 65.00	258	46,775,277.31	6.93	7.204	355.9	0.3	356.2	6.157	63.66	63.69	580.1
65.01 - 70.00	289	64,976,916.39	9.63	6.939	358.1	0.3	358.4	6.069	68.76	68.98	596.0
70.01 - 75.00	419	87,290,587.46	12.93	7.171	359.0	0.3	359.4	6.209	73.97	74.27	590.3
75.01 - 80.00	1,323	269,631,622.00	39.95	7.099	358.7	0.3	358.9	6.262	79.67	88.02	621.5
80.01 - 85.00	289	41,149,692.56	6.10	7.998	359.6	0.4	360.0	6.339	84.64	85.56	558.7
85.01 - 90.00	189	29,953,010.24	4.44	7.466	358.6	0.2	358.8	6.082	89.54	89.95	591.6
90.01 - 95.00	116	19,841,171.78	2.94	7.465	355.5	0.2	355.7	6.057	91.75	94.08	616.0

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95.01 - 100.00	563	44,014,102.07	6.52	9.104	292.4	0.2	292.6	6.598	55.60	99.96	660.3
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

NZMin.: 15.04
Max: 100.00
NZWA: 76.16

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	2,917	497,684,082.09	73.74	7.293	353.4	0.3	353.7	6.200	72.75	79.19	603.0
2-4 Family	294	61,077,627.74	9.05	7.327	355.9	0.2	356.1	6.309	74.18	77.66	618.1
PUD	334	59,381,047.21	8.80	7.328	353.0	0.2	353.2	6.285	73.77	82.85	609.2
Condo	353	56,742,243.59	8.41	7.205	353.9	0.3	354.3	6.121	75.60	82.91	624.6
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

Cash Out Refinance	2,331	429,626,665.45	63.66	7.215	356.2	0.3	356.6	6.155	72.30	74.02	592.8
Purchase	1,317	202,093,588.08	29.94	7.428	347.3	0.2	347.6	6.320	74.23	91.85	640.3
Rate/Term Refinance	250	43,164,747.10	6.40	7.422	356.7	0.4	357.1	6.230	77.47	79.14	588.3
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	3,545	622,901,593.29	92.30	7.258	353.3	0.3	353.6	6.186	73.02	80.01	605.0
Investment	326	45,963,655.26	6.81	7.797	357.4	0.2	357.6	6.542	75.72	76.20	626.0
Second Home	27	6,019,752.08	0.89	6.964	359.6	0.4	360.0	6.156	73.62	73.62	638.1
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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30. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	2,526	415,144,554.97	61.51	7.199	353.2	0.4	353.5	6.062	73.25	80.04	598.8
Stated	1,241	235,233,092.94	34.86	7.473	354.9	0.2	355.1	6.442	73.12	78.26	617.9

Limited	128	24,013,253.18	3.56	7.122	347.7	0.3	348.1	6.260	73.45	87.80	634.7
No Ratio	3	494,099.54	0.07	7.332	359.7	0.3	360.0	6.906	72.16	72.16	657.8
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	1,191	254,199,880.70	37.67	7.046	353.0	0.3	353.3	6.123	70.69	77.18	610.7
CA-N	346	78,238,476.71	11.59	6.978	352.8	0.3	353.1	6.158	71.69	81.37	618.3
NY	172	42,122,967.21	6.24	7.243	356.8	0.2	357.0	6.264	73.33	75.40	600.4
IL	245	36,919,913.24	5.47	7.698	355.8	0.1	355.9	5.935	78.83	82.28	592.4
HI	129	32,379,116.21	4.80	6.891	353.2	0.5	353.6	5.980	69.02	76.99	630.5
FL	197	24,543,250.51	3.64	7.573	351.2	0.3	351.5	6.289	73.28	79.94	594.6
MN	152	22,649,750.79	3.36	7.262	352.7	0.1	352.9	6.367	77.13	86.95	617.4
NV	103	19,143,260.07	2.84	7.228	353.9	0.2	354.2	6.158	72.22	77.34	600.4
NJ	102	19,078,355.83	2.83	7.693	358.1	0.6	358.6	6.331	75.16	76.97	593.8
MI	153	15,038,321.98	2.23	7.911	352.4	0.3	352.7	6.388	79.27	86.43	588.1
TX	171	14,089,119.61	2.09	8.447	354.9	0.1	355.0	6.715	77.80	82.79	592.7
UT	123	13,607,088.70	2.02	7.770	350.8	0.3	351.1	6.597	81.39	93.56	630.0
MD	81	13,477,499.49	2.00	7.949	356.9	0.2	357.1	6.465	78.39	82.06	575.1
AZ	97	10,785,762.70	1.60	7.271	349.0	0.3	349.3	6.389	74.98	85.79	616.0

WA	62	10,020,380.17	1.48	7.419	353.3	0.4	353.7	6.227	78.20	84.82	602.7
DC	43	7,957,084.89	1.18	7.510	356.4	0.2	356.6	6.223	68.44	68.44	581.2
CO	59	7,472,562.45	1.11	7.511	347.4	0.1	347.6	6.268	75.30	91.08	604.4
CT	46	7,014,661.18	1.04	7.588	356.9	0.3	357.3	6.308	72.01	75.28	576.6
WI	64	5,979,904.40	0.89	8.452	354.2	0.2	354.4	6.599	82.02	87.38	597.3
MO	71	5,465,026.18	0.81	8.245	356.5	0.2	356.7	6.658	81.10	86.57	593.4
VA	33	5,385,401.28	0.80	7.400	356.8	0.4	357.2	6.394	75.53	79.35	602.4
OR	41	5,088,338.86	0.75	7.273	349.2	0.4	349.6	6.498	73.34	90.70	638.3
MA	19	3,962,976.87	0.59	7.549	356.9	0.1	357.0	6.109	75.00	79.04	589.2
PA	36	3,618,019.40	0.54	8.048	356.9	0.7	357.6	6.396	73.99	78.86	582.4
NM	21	2,628,316.76	0.39	7.862	348.5	3.0	351.4	6.303	73.24	77.93	565.3
RI	14	2,398,348.41	0.36	7.542	356.1	0.3	356.4	6.631	70.17	73.41	614.9
OH	29	1,722,815.24	0.26	8.479	347.4	0.1	347.5	6.606	78.97	80.65	593.6
MS	7	1,380,893.85	0.20	7.281	359.9	0.1	360.0	5.765	75.32	75.81	573.6
OK	12	1,003,177.14	0.15	8.532	354.6	0.0	354.6	5.940	82.09	88.91	554.0
IN	11	886,040.00	0.13	8.550	359.8	0.2	360.0	6.647	92.52	93.08	634.3
Other	68	6,628,289.80	0.98	7.917	356.0	0.3	356.3	6.281	80.62	83.71	584.6
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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32. Top 10 Zip Code Concentrations

	No. of	Total Current						NZWA	NZWA Original	NZWA Combined	NZWA Fico

Top 10 Zip Code Concentrations	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
92503	16	3,190,313.83	0.47	7.257	354.4	0.2	354.6	6.061	70.14	77.37	590.2
20011	13	2,688,801.23	0.40	7.208	359.9	0.1	360.0	6.051	64.92	64.92	584.6
96797	8	2,551,435.74	0.38	6.899	340.0	0.6	340.6	6.381	81.20	91.54	655.5
90805	11	2,526,122.00	0.37	6.673	351.9	0.7	352.5	5.932	73.49	73.49	608.4
96734	8	2,481,236.64	0.37	7.157	353.3	0.1	353.4	5.917	61.20	70.04	613.4
92407	16	2,476,830.28	0.37	6.964	355.3	0.2	355.5	6.121	71.36	77.37	608.4
92376	15	2,462,444.22	0.36	7.013	343.2	0.5	343.6	5.989	67.85	76.02	587.5
90650	10	2,432,529.57	0.36	7.413	353.1	0.1	353.2	6.138	73.14	82.22	584.7
92345	19	2,388,930.36	0.35	6.959	349.7	0.4	350.1	6.255	69.93	81.44	616.9
90047	12	2,385,230.58	0.35	7.196	357.0	0.6	357.6	5.987	66.32	69.54	571.9
Other	3,770	649,301,126.18	96.21	7.300	353.7	0.3	354.0	6.215	73.34	79.82	606.9
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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33. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	2,802	536,978,950.86	100.00	7.216	359.6	0.2	359.8	6.211	76.68	80.87	600.5
Total:	**2,802**	**536,978,950.86**	**100.00**	**7.216**	**359.6**	**0.2**	**359.8**	**6.211**	**76.68**	**80.87**	**600.5**

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34. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	22	6,113,100.00	1.14	5.434	359.8	0.2	360.0	5.655	74.44	78.08	684.0
5.501 - 6.000	244	58,253,550.99	10.85	5.841	358.6	0.5	359.1	5.673	71.86	77.18	647.2
6.001 - 6.500	288	67,089,497.35	12.49	6.340	359.5	0.2	359.7	5.864	74.19	79.59	617.8
6.501 - 7.000	538	121,435,978.31	22.61	6.809	359.8	0.2	360.0	6.073	76.67	82.77	607.6
7.001 - 7.500	503	101,603,002.26	18.92	7.296	359.8	0.2	360.0	6.272	76.51	81.21	593.5
7.501 - 8.000	488	88,698,457.63	16.52	7.769	359.5	0.2	359.7	6.385	79.50	81.96	585.9
8.001 - 8.500	294	42,943,453.39	8.00	8.278	359.8	0.2	360.0	6.621	80.39	81.92	571.1
8.501 - 9.000	193	26,678,636.28	4.97	8.758	359.7	0.3	360.0	6.827	78.83	79.53	566.2
9.001 - 9.500	137	15,686,320.10	2.92	9.290	359.7	0.3	360.0	7.006	79.37	80.65	562.9
9.501 - 10.000	55	5,750,568.19	1.07	9.762	359.8	0.2	360.0	7.023	73.65	75.06	545.6
10.001 - 10.500	24	1,541,793.89	0.29	10.227	359.9	0.1	360.0	6.982	76.47	77.98	541.7
10.501 - 11.000	11	897,204.99	0.17	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.001 - 11.500	2	74,187.48	0.01	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**2,802**	**536,978,950.86**	**100.00**	**7.216**	**359.6**	**0.2**	**359.8**	**6.211**	**76.68**	**80.87**	**600.5**

NZWA: 7.216
Min.: 4.900
Max.: 12.500

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35. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
3.001 - 3.500	2	559,816.06	0.10	5.990	359.0	1.0	360.0	3.490	79.49	79.49	536.4
3.501 - 4.000	11	1,649,822.18	0.31	6.302	359.6	0.4	360.0	3.892	68.53	68.53	544.1
4.001 - 4.500	35	6,755,147.47	1.26	6.353	359.7	0.3	360.0	4.259	63.33	64.43	551.1
4.501 - 5.000	151	28,883,635.48	5.38	6.646	359.8	0.2	360.0	4.869	73.39	74.34	573.1
5.001 - 5.500	324	63,018,221.15	11.74	6.622	358.9	0.3	359.2	5.375	75.55	78.13	594.1
5.501 - 6.000	527	108,571,937.79	20.22	6.858	359.5	0.3	359.8	5.838	77.15	81.68	605.8
6.001 - 6.500	670	134,050,216.41	24.96	7.060	359.8	0.2	360.0	6.312	77.67	83.91	605.8
6.501 - 7.000	1,027	183,768,476.48	34.22	7.833	359.7	0.2	359.9	6.889	77.06	80.88	601.7
7.001 - 7.500	36	6,520,685.56	1.21	7.841	359.6	0.4	360.0	7.290	75.09	77.80	611.3
7.501 - 8.000	15	2,794,892.28	0.52	8.528	359.4	0.6	360.0	7.761	85.24	85.90	641.1
8.001 - 8.500	4	406,100.00	0.08	9.168	360.0	0.0	360.0	8.237	79.94	80.65	585.1
Total:	**2,802**	**536,978,950.86**	**100.00**	**7.216**	**359.6**	**0.2**	**359.8**	**6.211**	**76.68**	**80.87**	**600.5**

WA: 6.211
Min.: 3.490
Max.: 8.500

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36. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.50001 - 2.00000	2,800	536,711,950.86	99.95	7.217	359.6	0.2	359.8	6.211	76.70	80.88	600.5
2.50001 - 3.00000	2	267,000.00	0.05	6.395	360.0	0.0	360.0	5.890	47.36	47.36	631.5
Total:	**2,802**	**536,978,950.86**	**100.00**	**7.216**	**359.6**	**0.2**	**359.8**	**6.211**	**76.68**	**80.87**	**600.5**

Min.: 2.000
Max.: 3.000
NZWA: 2.000

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37. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.50001 - 1.00000	2,802	536,978,950.86	100.00	7.216	359.6	0.2	359.8	6.211	76.68	80.87	600.5
Total:	**2,802**	**536,978,950.86**	**100.00**	**7.216**	**359.6**	**0.2**	**359.8**	**6.211**	**76.68**	**80.87**	**600.5**

Min.: 1.000
Max.: 1.000
NZWA: 1.000

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38. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
7.001 - 7.500	1	114,000.00	0.02	7.400	360.0	0.0	360.0	5.150	69.09	69.09	552.0
11.501 - 12.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
12.001 - 12.500	22	6,113,100.00	1.14	5.434	359.8	0.2	360.0	5.655	74.44	78.08	684.0
12.501 - 13.000	244	58,253,550.99	10.85	5.841	358.6	0.5	359.1	5.673	71.86	77.18	647.2
13.001 - 13.500	288	67,089,497.35	12.49	6.340	359.5	0.2	359.7	5.864	74.19	79.59	617.8
13.501 - 14.000	538	121,435,978.31	22.61	6.809	359.8	0.2	360.0	6.073	76.67	82.77	607.6
14.001 - 14.500	502	101,489,002.26	18.90	7.295	359.8	0.2	360.0	6.273	76.52	81.22	593.5
14.501 - 15.000	488	88,698,457.63	16.52	7.769	359.5	0.2	359.7	6.385	79.50	81.96	585.9
15.001 - 15.500	294	42,943,453.39	8.00	8.278	359.8	0.2	360.0	6.621	80.39	81.92	571.1
15.501 - 16.000	193	26,678,636.28	4.97	8.758	359.7	0.3	360.0	6.827	78.83	79.53	566.2
16.001 - 16.500	137	15,686,320.10	2.92	9.290	359.7	0.3	360.0	7.006	79.37	80.65	562.9
16.501 - 17.000	55	5,750,568.19	1.07	9.762	359.8	0.2	360.0	7.023	73.65	75.06	545.6
17.001 - 17.500	24	1,541,793.89	0.29	10.227	359.9	0.1	360.0	6.982	76.47	77.98	541.7
17.501 - 18.000	11	897,204.99	0.17	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
18.001 - 18.500	2	74,187.48	0.01	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
18.501 - 19.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
19.001 - 19.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**2,802**	**536,978,950.86**	**100.00**	**7.216**	**359.6**	**0.2**	**359.8**	**6.211**	**76.68**	**80.87**	**600.5**

Min.: 7.400
Max.: 19.500
NZWA: 14.215

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39. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-02	2	296,965.58	0.06	8.107	352.0	8.0	360.0	6.022	60.90	60.90	536.0
2006-03	5	677,050.02	0.13	8.109	353.0	7.0	360.0	6.478	80.75	80.75	592.2
2006-04	1	123,954.43	0.02	7.350	354.0	6.0	360.0	6.999	80.00	100.00	649.0
2006-07	5	886,078.70	0.17	7.476	357.0	3.0	360.0	6.476	76.16	76.16	568.0
2006-08	7	1,263,983.94	0.24	6.051	358.0	2.0	360.0	5.679	74.84	81.58	621.1
2006-09	400	80,511,711.74	14.99	7.022	358.7	1.0	359.7	6.139	75.84	80.03	604.2
2006-10	1,533	302,112,940.51	56.26	7.248	360.0	0.0	360.0	6.265	76.91	81.61	598.9
2006-11	10	2,391,688.00	0.45	6.993	360.0	0.0	360.0	6.226	80.55	92.36	670.5
2007-03	3	420,059.75	0.08	8.470	353.0	7.0	360.0	6.450	76.19	76.19	542.6
2007-05	2	349,463.13	0.07	7.622	355.0	5.0	360.0	6.831	76.26	76.26	553.0
2007-06	2	413,760.28	0.08	7.670	356.0	4.0	360.0	6.730	73.45	73.45	579.3
2007-07	2	347,702.50	0.06	7.429	357.0	3.0	360.0	5.927	83.76	83.76	560.1
2007-09	122	23,841,537.39	4.44	7.030	359.0	1.0	360.0	6.035	75.25	78.59	608.8
2007-10	676	117,130,304.00	21.81	7.348	359.6	0.0	359.6	6.173	77.30	80.43	598.1
2007-11	1	175,000.00	0.03	6.475	360.0	0.0	360.0	6.625	70.00	70.00	625.0
2009-08	1	129,740.51	0.02	6.000	358.0	2.0	360.0	6.000	47.27	47.27	642.0
2009-09	8	1,642,810.38	0.31	6.353	359.0	1.0	360.0	6.064	74.52	74.52	651.5

2009-10	22	4,264,200.00	0.79	6.451	353.6	0.0	353.6	5.760	68.18	69.30	628.9
Total:	**2,802**	**536,978,950.86**	**100.00**	**7.216**	**359.6**	**0.2**	**359.8**	**6.211**	**76.68**	**80.87**	**600.5**

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	3,898	674,885,000.63	100.00	7.292	353.6	0.3	353.9	6.211	73.21	79.69	606.7
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.69**	**606.7**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combine LTV
OPTION ONE MORTGAGE	3,869	670,044,977.21	99.28	7.290	353.6	0.3	353.9	6.209	73.18	79.6
CHASE MANHATTAN BANK	24	4,146,769.59	0.61	7.498	354.7	5.3	360.0	6.425	77.78	80.2
WELLS FARGO HOME MORTGAGE	5	693,253.83	0.10	8.045	354.0	6.0	360.0	6.636	77.28	77.2
Total:	**3,898**	**674,885,000.63**	**100.00**	**7.292**	**353.6**	**0.3**	**353.9**	**6.211**	**73.21**	**79.6**

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Lehman Brothers
3,771 records
Balance: 643,663,217
SAIL 2004-BNC-2

Pool 1

Selection Criteria: Pool 1
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	156	6,105,436.47	0.95	9.145	335.3	0.2	335.4	6.553	72.45	79.03	595.0
50,000.01 - 100,000.00	624	47,459,141.31	7.37	7.874	353.5	0.3	353.8	6.340	75.87	78.34	600.8
100,000.01 - 150,000.00	840	105,559,647.42	16.40	7.413	357.6	0.3	358.0	6.145	78.49	81.02	610.3
150,000.01 - 200,000.00	860	149,819,495.52	23.28	7.269	357.7	0.3	358.0	6.134	79.02	80.29	608.1
200,000.01 - 250,000.00	593	132,885,605.13	20.65	7.204	359.1	0.3	359.4	6.154	80.19	81.35	615.0
250,000.01 - 300,000.00	461	126,718,932.40	19.69	7.097	359.0	0.2	359.2	6.098	81.97	83.73	620.6
300,000.01 - 350,000.00	237	75,114,958.76	11.67	7.003	359.7	0.3	360.0	6.044	82.58	84.26	621.3

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Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

Min.: 19,537.79
Max: 333,373.87
Avg.: 170,687.67

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	156	6,105,436.47	0.95	9.145	335.3	0.2	335.4	6.553	72.45	79.03	595.0
50,001 - 100,000	623	47,364,141.31	7.36	7.876	353.5	0.3	353.8	6.343	75.83	78.31	600.8
100,001 - 150,000	837	105,055,171.05	16.32	7.417	357.6	0.3	358.0	6.146	78.64	81.19	610.3
150,001 - 200,000	864	150,418,971.89	23.37	7.267	357.7	0.3	358.0	6.132	78.92	80.19	608.1
200,001 - 250,000	593	132,885,605.13	20.65	7.204	359.1	0.3	359.4	6.154	80.19	81.35	615.0
250,001 - 300,000	460	126,419,057.50	19.64	7.098	359.0	0.2	359.2	6.099	81.96	83.71	620.5
300,001 - 350,000	238	75,414,833.66	11.72	7.001	359.7	0.3	360.0	6.043	82.61	84.29	621.4
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

Min.: 19,550
Max: 333,700
Avg.: 170,728

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	15	2,875,851.00	0.45	5.435	359.7	0.3	360.0	5.760	73.98	77.52	678.1
5.501 - 6.000	226	45,886,759.41	7.13	5.846	358.4	0.5	358.9	5.574	73.22	76.99	647.9
6.001 - 6.500	340	65,162,491.24	10.12	6.343	358.7	0.3	358.9	5.670	76.63	79.38	631.1
6.501 - 7.000	981	188,026,450.98	29.21	6.801	357.2	0.4	357.6	5.913	78.39	80.23	623.3
7.001 - 7.500	662	119,574,252.70	18.58	7.291	358.4	0.2	358.7	6.136	81.09	82.83	607.3
7.501 - 8.000	636	107,021,351.59	16.63	7.791	358.9	0.2	359.1	6.335	83.71	84.34	604.9
8.001 - 8.500	373	55,097,389.30	8.56	8.289	358.6	0.2	358.7	6.621	84.32	85.01	591.5
8.501 - 9.000	269	35,842,405.21	5.57	8.757	357.9	0.3	358.2	6.855	82.96	83.29	591.7
9.001 - 9.500	140	14,205,108.71	2.21	9.282	357.4	0.4	357.7	6.997	79.12	80.85	564.0
9.501 - 10.000	70	6,221,206.35	0.97	9.774	351.7	0.3	352.0	7.008	72.91	76.86	554.2
10.001 - 10.500	33	2,020,773.19	0.31	10.259	335.4	0.1	335.5	6.980	69.91	82.63	554.7
10.501 - 11.000	20	1,398,527.33	0.22	10.753	333.5	0.1	333.6	6.990	67.09	74.72	552.3
11.001 - 11.500	1	35,200.00	0.01	11.050	360.0	0.0	360.0	0.000	80.00	80.00	605.0
11.501 - 12.000	2	84,800.00	0.01	11.830	360.0	0.0	360.0	6.990	60.41	60.41	561.5
12.001 - 12.500	2	80,650.00	0.01	12.448	360.0	0.0	360.0	6.990	72.14	72.14	592.7
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

Min.: 4.900
Max: 12.500
NZWA: 7.277

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4. Rate (Arm)

Rate (Arm)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	15	2,875,851.00	0.55	5.435	359.7	0.3	360.0	5.760	73.98	77.52	678.1
5.501 - 6.000	222	44,980,859.41	8.62	5.843	358.4	0.5	358.9	5.574	73.37	77.14	647.3
6.001 - 6.500	281	55,111,436.26	10.56	6.334	359.8	0.2	360.0	5.670	77.69	80.71	621.5
6.501 - 7.000	635	124,481,724.06	23.86	6.820	359.8	0.2	360.0	5.913	81.86	84.41	615.6
7.001 - 7.500	556	102,184,507.90	19.58	7.299	359.8	0.2	360.0	6.136	81.68	83.57	604.8
7.501 - 8.000	533	91,596,124.70	17.55	7.792	359.5	0.2	359.7	6.335	84.57	85.20	604.7
8.001 - 8.500	332	50,201,824.98	9.62	8.289	359.3	0.2	359.5	6.621	84.63	85.30	589.1
8.501 - 9.000	221	30,356,355.82	5.82	8.754	359.7	0.3	360.0	6.855	83.43	83.76	591.2
9.001 - 9.500	117	12,571,023.71	2.41	9.281	359.6	0.4	360.0	6.997	79.11	80.55	560.0
9.501 - 10.000	51	5,121,608.02	0.98	9.774	359.8	0.2	360.0	7.008	74.47	75.35	547.5
10.001 - 10.500	19	1,223,282.26	0.23	10.232	359.8	0.2	360.0	6.980	77.60	79.51	546.4
10.501 - 11.000	11	897,204.99	0.17	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**2,996**	**521,815,003.11**	**100.00**	**7.298**	**359.6**	**0.2**	**359.8**	**6.139**	**81.27**	**83.15**	**609.0**

Min.: 4.900
Max: 12.500
NZWA: 7.298

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5. Rate (Fix)

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	4	905,900.00	0.74	5.995	360.0	0.0	360.0	0.000	66.03	69.80	675.7
6.001 - 6.500	59	10,051,054.98	8.25	6.390	352.5	0.7	353.1	0.000	70.82	72.08	683.7
6.501 - 7.000	346	63,544,726.92	52.15	6.765	352.1	0.7	352.8	0.000	71.60	72.04	638.4
7.001 - 7.500	106	17,389,744.80	14.27	7.248	350.4	0.4	350.9	0.000	77.59	78.48	622.2
7.501 - 8.000	103	15,425,226.89	12.66	7.784	355.1	0.3	355.4	0.000	78.58	79.26	606.2
8.001 - 8.500	41	4,895,564.32	4.02	8.293	351.4	0.1	351.5	0.000	81.20	82.07	616.1
8.501 - 9.000	48	5,486,049.39	4.50	8.778	347.9	0.2	348.2	0.000	80.35	80.69	594.5
9.001 - 9.500	23	1,634,085.00	1.34	9.287	340.1	0.3	340.4	0.000	79.18	83.16	594.3
9.501 - 10.000	19	1,099,598.33	0.90	9.771	314.1	0.4	314.5	0.000	65.63	83.88	585.3
10.001 - 10.500	14	797,490.93	0.65	10.300	297.9	0.0	298.0	0.000	58.12	87.41	567.4
10.501 - 11.000	9	501,322.34	0.41	10.841	286.1	0.3	286.4	0.000	61.69	82.98	567.6
11.001 - 11.500	1	35,200.00	0.03	11.050	360.0	0.0	360.0	0.000	80.00	80.00	605.0
11.501 - 12.000	1	40,000.00	0.03	11.650	360.0	0.0	360.0	0.000	38.46	38.46	590.0
12.001 - 12.500	1	42,250.00	0.03	12.400	360.0	0.0	360.0	0.000	65.00	65.00	647.0
Total:	**775**	**121,848,213.90**	**100.00**	**7.184**	**351.0**	**0.6**	**351.6**	**0.000**	**73.92**	**75.04**	**631.3**

Min.: 5.990
Max: 12.400
NZWA: 7.184

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6. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	775	121,848,213.90	18.93	7.184	351.0	0.6	351.6	0.000	73.92	75.04	631.3
Adjustable	2,996	521,815,003.11	81.07	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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7. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZ S
2/28 ARM (Libor)	2,049	362,463,608.29	56.31	7.305	359.8	0.2	360.0	6.164	81.27	83.30	6
3/27 ARM (Libor)	908	152,239,115.06	23.65	7.314	359.8	0.2	360.0	6.097	81.58	83.16	6
Fixed Rate	775	121,848,213.90	18.93	7.184	351.0	0.6	351.6	0.000	73.92	75.04	6
5/25 ARM (Libor)	37	6,676,279.76	1.04	6.603	355.7	0.2	355.9	5.824	73.92	74.64	6
3 YR FIXED/15YR ARM (Libor)	1	284,000.00	0.04	5.890	180.0	0.0	180.0	5.500	80.00	80.00	6
2 YR FIXED/15YR ARM (Libor)	1	152,000.00	0.02	8.300	180.0	0.0	180.0	6.250	95.00	95.00	6
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**6**

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8. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 192	69	6,305,988.05	0.98	7.540	179.5	0.5	180.0	6.004	63.43	72.93	623.2
337 - 360	3,702	637,357,228.96	99.02	7.274	359.7	0.3	360.0	6.140	80.04	81.70	613.1
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

Min.: 180.0
Max.: 360.0
NZWA: 358.2

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	69	6,305,988.05	0.98	7.540	179.5	0.5	180.0	6.004	63.43	72.93	623.2
349 - 360	3,702	637,357,228.96	99.02	7.274	359.7	0.3	360.0	6.140	80.04	81.70	613.1
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

Min.: 173.0
Max: 360.0

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NZWA: 357.9

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10. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	2,847	483,022,101.85	75.04	7.347	358.8	0.0	358.8	6.149	80.73	82.51	610.7
1 - 24	924	160,641,115.16	24.96	7.065	355.3	1.2	356.5	6.101	77.31	78.91	621.0
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

Min.: 0.0
Max: 8.0
WA: 0.3

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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12. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2019	69	6,305,988.05	0.98	7.540	179.5	0.5	180.0	6.004	63.43	72.93	623.2
2034	3,702	637,357,228.96	99.02	7.274	359.7	0.3	360.0	6.140	80.04	81.70	613.1
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	3,754	642,920,386.35	99.88	7.273	358.1	0.3	358.4	6.139	79.95	81.59	613.2
2nd Lien	17	742,830.66	0.12	10.153	179.8	0.2	180.0	0.000	18.95	98.97	632.7
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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14. Balloon

	No. of	Total Current						NZWA	NZWA Original	NZWA Combined	NZWA Fico

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Balloon	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
Fully Amortizing	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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15. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	3,502	586,468,055.02	91.11	7.306	357.8	0.3	358.1	6.098	79.05	80.36	604.9
Y	269	57,195,161.99	8.89	6.978	359.8	0.2	360.0	6.500	88.31	94.48	699.0
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	2	253,599.54	0.04	7.125	359.5	0.5	360.0	6.750	78.95	78.95	665.2
0.001 - 5.000	1	263,200.00	0.04	6.700	360.0	0.0	360.0	4.700	80.00	80.00	645.0
5.001 - 10.000	15	2,258,696.74	0.35	7.351	359.8	0.2	360.0	6.253	80.13	80.13	658.5
10.001 - 15.000	24	3,511,746.75	0.55	7.625	359.7	0.3	360.0	6.463	76.58	77.15	628.0

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15.001 - 20.000	101	12,925,904.28	2.01	7.567	359.6	0.4	360.0	6.356	73.83	74.50	612.0
20.001 - 25.000	183	25,988,309.51	4.04	7.405	354.8	0.3	355.1	6.316	75.82	76.98	622.4
25.001 - 30.000	281	40,302,602.90	6.26	7.289	357.0	0.3	357.3	6.109	78.15	78.95	607.6
30.001 - 35.000	460	70,642,201.81	10.98	7.244	357.5	0.3	357.8	6.143	78.64	80.23	619.9
35.001 - 40.000	635	109,210,574.98	16.97	7.307	358.8	0.3	359.1	6.194	80.41	81.73	616.6
40.001 - 45.000	804	142,090,176.51	22.08	7.316	358.1	0.3	358.3	6.197	80.88	82.68	616.6
45.001 - 50.000	1,015	187,346,175.30	29.11	7.204	358.1	0.3	358.4	6.076	81.14	83.66	612.2
50.001 - 55.000	250	48,870,028.69	7.59	7.241	357.6	0.3	357.9	5.950	78.14	79.37	586.8
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

Min: 0.000
Max: 54.944
NZWA: 40.288

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17. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
491 - 500	11	1,716,118.10	0.27	8.807	359.8	0.2	360.0	6.595	77.14	78.65	500.0
501 - 510	114	18,113,228.38	2.81	8.295	359.7	0.3	360.0	6.241	74.39	74.57	506.1
511 - 520	147	22,457,654.01	3.49	7.975	359.8	0.2	360.0	6.022	74.14	74.68	515.6
521 - 530	145	23,468,506.79	3.65	7.891	359.1	0.2	359.3	5.971	76.45	76.74	525.6
531 - 540	198	33,144,272.49	5.15	7.686	358.3	0.3	358.6	5.823	75.71	76.44	535.5
541 - 550	190	31,198,014.75	4.85	7.520	359.4	0.2	359.6	6.068	76.57	77.10	545.9

551 - 560	201	32,014,551.06	4.97	7.589	358.1	0.3	358.3	6.097	76.58	77.07	555.2
561 - 570	198	33,656,881.49	5.23	7.274	358.1	0.2	358.4	6.093	75.91	76.30	565.5
571 - 580	211	35,786,577.98	5.56	7.305	358.9	0.2	359.1	6.107	77.04	77.57	575.7
581 - 590	186	32,428,002.07	5.04	7.163	357.5	0.3	357.8	6.075	75.37	77.90	585.6
591 - 600	196	30,770,006.90	4.78	7.270	358.5	0.3	358.8	5.889	78.66	80.24	595.7
601 - 610	202	34,688,632.14	5.39	7.104	355.5	0.3	355.8	5.997	79.24	80.91	605.3
611 - 620	188	31,935,438.86	4.96	7.070	357.4	0.4	357.7	6.053	79.31	81.05	614.9
621 - 630	169	28,025,220.71	4.35	6.969	354.2	0.3	354.5	6.083	80.07	82.20	625.5
631 - 640	190	31,704,961.74	4.93	6.915	358.6	0.4	359.0	6.054	78.81	80.20	635.4
641 - 650	174	29,840,549.17	4.64	7.061	356.4	0.3	356.8	6.101	81.79	84.26	645.3
651 - 660	133	22,621,307.18	3.51	7.020	357.5	0.4	357.9	6.184	80.55	82.43	655.3
661 - 670	173	31,927,275.98	4.96	7.014	356.4	0.3	356.7	6.352	84.24	88.44	664.9
671 - 680	160	28,145,833.88	4.37	7.085	359.2	0.3	359.5	6.385	84.63	87.67	675.4
681 - 690	116	21,995,413.51	3.42	7.077	357.5	0.3	357.9	6.412	84.61	88.99	685.0
691 - 700	117	24,161,149.45	3.75	7.082	359.1	0.3	359.4	6.493	86.59	89.17	695.3
701 - 710	84	14,894,910.02	2.31	7.015	357.0	0.3	357.2	6.401	86.83	88.87	705.1
711 - 720	59	9,559,460.97	1.49	7.355	357.8	0.3	358.1	6.506	90.89	93.51	716.1
721 - 730	53	9,667,113.46	1.50	7.063	359.3	0.3	359.6	6.343	88.37	91.29	725.2
731 - 740	43	8,503,221.17	1.32	6.809	359.7	0.3	360.0	6.217	86.60	89.73	735.5
741 - 750	34	6,530,671.04	1.01	7.201	359.6	0.4	360.0	6.589	89.16	91.96	746.0
751 - 760	26	5,368,379.33	0.83	7.104	355.6	0.6	356.2	6.474	88.66	90.30	755.6
761 - 770	23	4,268,934.97	0.66	7.102	359.7	0.3	360.0	6.453	86.10	87.85	765.0
771 - 780	12	2,085,595.00	0.32	7.138	359.6	0.4	360.0	6.467	93.15	96.63	774.5
781 - 790	13	2,452,134.41	0.38	7.396	359.7	0.3	360.0	6.457	90.74	92.54	785.7
791 - 800	5	533,200.00	0.08	6.726	360.0	0.0	360.0	5.536	78.98	88.59	794.3

Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

Nzmin.: 500
Max.: 799
NZWA.: 613

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80/	1	154,122.64	0.02	6.100	353.0	7.0	360.0	0.000	80.00	100.00	677.0
80/20	263	44,412,852.73	6.90	6.741	356.7	0.2	357.0	6.138	78.96	99.85	659.9
A	101	17,546,270.28	2.73	7.325	359.2	0.1	359.3	5.497	76.76	77.03	546.7
A S	2	285,016.83	0.04	7.021	354.9	5.1	360.0	7.450	75.06	75.06	678.3
A SA	296	50,556,359.36	7.85	7.112	355.9	0.3	356.2	6.292	78.20	78.29	592.0
AA	43	8,167,846.14	1.27	6.899	357.4	0.3	357.7	6.549	80.13	80.13	650.2
AAA	536	100,122,993.79	15.56	7.243	358.8	0.3	359.1	6.589	90.62	90.80	696.0
A-	84	14,338,686.07	2.23	7.623	359.4	0.2	359.6	5.721	75.95	76.01	543.8
A- MO	26	3,293,318.41	0.51	7.853	357.7	0.2	357.8	5.962	71.60	71.60	547.9
A- SA	101	17,976,949.67	2.79	7.362	358.8	0.3	359.0	6.676	76.42	76.50	583.2
A+	299	50,939,511.37	7.91	7.194	359.1	0.4	359.4	5.359	77.83	78.59	563.1
A+ MO	21	3,708,397.71	0.58	7.410	359.7	0.3	360.0	5.934	71.52	71.52	583.6

A+ SA	1,228	217,664,275.35	33.82	6.976	357.0	0.3	357.3	5.928	80.05	80.30	631.2
B	116	15,823,523.81	2.46	8.475	359.5	0.5	360.0	6.436	75.24	75.77	531.1
B S	1	97,894.33	0.02	7.650	353.0	7.0	360.0	0.000	80.00	80.00	546.0
B SA	34	6,274,662.22	0.97	7.629	359.8	0.2	360.0	6.694	74.67	74.86	572.3
B+	367	54,016,352.55	8.39	8.173	359.5	0.3	359.7	6.165	76.50	77.30	529.4
B+ SA	125	19,625,041.11	3.05	7.470	358.1	0.2	358.2	6.734	75.10	75.64	583.1
C	24	3,474,544.06	0.54	9.690	359.8	0.2	360.0	6.973	59.30	59.30	537.2
C SA	1	100,750.00	0.02	8.650	360.0	0.0	360.0	6.990	65.00	65.00	575.0
C+	46	6,871,696.12	1.07	8.789	359.8	0.2	360.0	6.623	66.49	66.72	529.1
C+ SA	56	8,212,152.46	1.28	8.043	359.8	0.2	360.0	7.003	67.05	67.05	563.1
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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19. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	917	152,736,445.69	23.73	7.682	358.5	0.3	358.7	6.212	82.17	83.33	612.5
0.001 - 1.000	114	23,875,648.66	3.71	7.299	356.9	0.4	357.3	6.565	76.71	78.15	624.5
1.001 - 2.000	1,701	299,288,287.15	46.50	7.216	359.7	0.2	359.9	6.122	81.09	83.24	606.6
2.001 - 3.000	1,039	167,762,835.51	26.06	7.013	354.5	0.4	354.9	5.997	76.08	77.65	624.1
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

WA: 1.749

NZWA: 2.293

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	1,690	301,318,601.88	100.00	7.433	359.0	0.3	359.3	6.169	90.43	90.61	627.7
Total:	**1,690**	**301,318,601.88**	**100.00**	**7.433**	**359.0**	**0.3**	**359.3**	**6.169**	**90.43**	**90.61**	**627.7**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	1,690	301,318,601.88	100.00	7.433	359.0	0.3	359.3	6.169	90.43	90.61	627.7
Total:	**1,690**	**301,318,601.88**	**100.00**	**7.433**	**359.0**	**0.3**	**359.3**	**6.169**	**90.43**	**90.61**	**627.7**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	554	75,004,795.07	24.89	7.844	359.2	0.3	359.5	6.256	90.11	90.63	590.6
Y	1,136	226,313,806.81	75.11	7.297	358.9	0.3	359.2	6.137	90.53	90.60	640.0
Total:	**1,690**	**301,318,601.88**	**100.00**	**7.433**	**359.0**	**0.3**	**359.3**	**6.169**	**90.43**	**90.61**	**627.7**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV
00-None	554	75,004,795.07	24.89	7.844	359.2	0.3	359.5	6.256	90.11	90.63
6- Mortgage Guaranty Insurance Corp.	1,136	226,313,806.81	75.11	7.297	358.9	0.3	359.2	6.137	90.53	90.60
Total:	**1,690**	**301,318,601.88**	**100.00**	**7.433**	**359.0**	**0.3**	**359.3**	**6.169**	**90.43**	**90.61**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

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10.01 - 15.00	2	124,950.00	0.02	10.326	180.0	0.0	180.0	0.000	15.00	95.00	608.1
15.01 - 20.00	19	902,880.66	0.14	9.517	236.7	0.1	236.8	6.127	18.92	73.68	610.8
20.01 - 25.00	9	919,537.92	0.14	7.080	359.3	0.7	360.0	5.511	22.69	22.69	591.5
25.01 - 30.00	12	989,659.83	0.15	7.110	340.2	0.7	341.0	6.220	28.06	28.06	628.0
30.01 - 35.00	18	2,082,651.52	0.32	7.044	359.5	0.5	360.0	5.741	32.90	32.90	582.6
35.01 - 40.00	24	2,989,406.97	0.46	7.099	350.3	0.5	350.8	6.090	37.08	37.08	601.8
40.01 - 45.00	33	4,358,286.85	0.68	6.968	352.6	0.5	353.1	6.008	42.91	43.27	598.3
45.01 - 50.00	79	11,263,703.69	1.75	6.898	356.2	0.4	356.6	5.837	48.01	48.87	592.0
50.01 - 55.00	92	14,569,517.79	2.26	6.836	354.1	0.4	354.5	5.759	52.93	53.29	605.0
55.01 - 60.00	127	20,173,492.61	3.13	6.897	355.0	0.5	355.5	6.126	57.99	58.26	590.1
60.01 - 65.00	217	36,243,786.64	5.63	7.202	355.4	0.3	355.7	6.111	63.55	63.59	582.1
65.01 - 70.00	232	43,462,062.12	6.75	7.000	357.5	0.4	357.9	6.045	68.74	68.92	591.1
70.01 - 75.00	319	55,338,638.64	8.60	7.307	358.8	0.3	359.1	6.137	74.02	74.47	581.3
75.01 - 80.00	898	148,926,039.89	23.14	7.173	358.4	0.3	358.6	6.160	79.66	86.02	616.5
80.01 - 85.00	589	99,675,652.99	15.49	7.555	359.2	0.3	359.6	6.193	84.54	84.92	589.8
85.01 - 90.00	548	98,640,855.70	15.32	7.213	358.7	0.3	359.0	5.997	89.64	89.79	622.7
90.01 - 95.00	315	59,551,861.42	9.25	7.280	358.5	0.2	358.7	5.996	94.70	94.74	645.1
95.01 - 100.00	238	43,450,231.77	6.75	7.865	359.8	0.2	360.0	6.682	99.87	99.87	702.3
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

NZMin.: 15.00
Max: 100.00
NZWA: 79.88

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25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.04	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	9	919,537.92	0.14	7.080	359.3	0.7	360.0	5.511	22.69	22.69	591.5
25.01 - 30.00	12	989,659.83	0.15	7.110	340.2	0.7	341.0	6.220	28.06	28.06	628.0
30.01 - 35.00	18	2,082,651.52	0.32	7.044	359.5	0.5	360.0	5.741	32.90	32.90	582.6
35.01 - 40.00	24	2,989,406.97	0.46	7.099	350.3	0.5	350.8	6.090	37.08	37.08	601.8
40.01 - 45.00	33	4,358,286.85	0.68	6.968	352.6	0.5	353.1	6.008	42.91	43.27	598.3
45.01 - 50.00	79	11,263,703.69	1.75	6.898	356.2	0.4	356.6	5.837	48.01	48.87	592.0
50.01 - 55.00	92	14,569,517.79	2.26	6.836	354.1	0.4	354.5	5.759	52.93	53.29	605.0
55.01 - 60.00	127	20,173,492.61	3.13	6.897	355.0	0.5	355.5	6.126	57.99	58.26	590.1
60.01 - 65.00	217	36,243,786.64	5.63	7.202	355.4	0.3	355.7	6.111	63.55	63.59	582.1
65.01 - 70.00	232	43,462,062.12	6.75	7.000	357.5	0.4	357.9	6.045	68.74	68.92	591.1
70.01 - 75.00	319	55,338,638.64	8.60	7.307	358.8	0.3	359.1	6.137	74.02	74.47	581.3
75.01 - 80.00	898	148,926,039.89	23.14	7.173	358.4	0.3	358.6	6.160	79.66	86.02	616.5
80.01 - 85.00	589	99,675,652.99	15.49	7.555	359.2	0.3	359.6	6.193	84.54	84.92	589.8
85.01 - 90.00	548	98,640,855.70	15.32	7.213	358.7	0.3	359.0	5.997	89.64	89.79	622.7
90.01 - 95.00	317	59,676,811.42	9.27	7.287	358.1	0.2	358.4	5.996	94.53	94.74	645.0
95.01 - 100.00	253	44,068,112.43	6.85	7.896	357.3	0.2	357.5	6.682	98.75	99.87	701.4
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

Min.: 15.04
Max: 100.00
WA: 79.97

*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.04	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	9	919,537.92	0.14	7.080	359.3	0.7	360.0	5.511	22.69	22.69	591.5
25.01 - 30.00	12	989,659.83	0.15	7.110	340.2	0.7	341.0	6.220	28.06	28.06	628.0
30.01 - 35.00	18	2,082,651.52	0.32	7.044	359.5	0.5	360.0	5.741	32.90	32.90	582.6
35.01 - 40.00	24	2,989,406.97	0.46	7.099	350.3	0.5	350.8	6.090	37.08	37.08	601.8
40.01 - 45.00	33	4,358,286.85	0.68	6.968	352.6	0.5	353.1	6.008	42.91	43.27	598.3
45.01 - 50.00	79	11,263,703.69	1.75	6.898	356.2	0.4	356.6	5.837	48.01	48.87	592.0
50.01 - 55.00	91	14,479,517.79	2.25	6.834	354.1	0.4	354.5	5.762	52.94	53.30	605.5
55.01 - 60.00	128	20,263,492.61	3.15	6.898	355.1	0.5	355.5	6.121	57.96	58.23	589.8
60.01 - 65.00	218	36,413,620.62	5.66	7.196	355.4	0.3	355.7	6.097	63.56	63.60	581.9
65.01 - 70.00	231	43,292,228.14	6.73	7.003	357.5	0.4	357.9	6.055	68.75	68.93	591.3
70.01 - 75.00	319	55,338,638.64	8.60	7.307	358.8	0.3	359.1	6.137	74.02	74.47	581.3
75.01 - 80.00	897	148,713,039.89	23.10	7.173	358.4	0.3	358.6	6.162	79.66	86.03	616.6
80.01 - 85.00	590	99,888,652.99	15.52	7.554	359.2	0.3	359.6	6.190	84.53	84.91	589.8
85.01 - 90.00	549	98,735,855.70	15.34	7.213	358.7	0.3	359.0	5.996	89.65	89.79	622.7
90.01 - 95.00	316	59,581,811.42	9.26	7.287	358.1	0.2	358.4	5.998	94.53	94.74	645.1

218

95.01 - 100.00	253	44,068,112.43	6.85	7.896	357.3	0.2	357.5	6.682	98.75	99.87	701.4
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

NZMin.: 15.04
Max: 100.00
NZWA: 79.95

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	2,840	478,316,908.86	74.31	7.275	357.7	0.3	358.0	6.127	79.46	81.15	607.8
2-4 Family	303	56,280,167.91	8.74	7.384	357.8	0.2	358.0	6.215	79.16	80.22	628.4
Condo	335	54,910,270.24	8.53	7.109	359.2	0.3	359.5	6.075	82.26	84.74	641.7
PUD	293	54,155,870.00	8.41	7.350	358.7	0.2	359.0	6.237	81.86	84.02	616.5
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score

Cash Out Refinance	2,364	408,724,296.91	63.50	7.208	357.5	0.3	357.8	6.069	76.39	76.86	597.1
Purchase	1,156	194,755,009.09	30.26	7.390	359.2	0.2	359.4	6.279	86.84	91.44	651.5
Rate/Term Refinance	251	40,183,911.01	6.24	7.428	356.5	0.3	356.9	6.064	81.56	82.33	591.3
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	3,359	584,799,773.65	90.85	7.238	358.0	0.3	358.3	6.117	79.92	81.80	610.6
Investment	370	50,889,052.00	7.91	7.765	357.5	0.2	357.7	6.425	79.48	79.81	640.5
Second Home	42	7,974,391.36	1.24	6.969	359.7	0.3	360.0	5.916	79.48	79.48	635.8
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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30. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	2,494	408,729,966.58	63.50	7.188	357.7	0.3	358.0	5.966	79.87	81.60	601.1
Stated	1,178	216,683,240.44	33.66	7.469	358.4	0.2	358.6	6.446	79.62	81.26	634.0

Limited	97	17,996,410.45	2.80	6.983	358.4	0.3	358.8	6.026	83.01	86.19	637.5
No Ratio	2	253,599.54	0.04	7.125	359.5	0.5	360.0	6.750	78.95	78.95	665.2
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	1,044	214,449,398.14	33.32	6.977	357.7	0.3	358.0	6.004	76.42	77.93	612.4
CA-N	264	56,570,205.89	8.79	6.939	358.7	0.3	359.0	6.013	79.06	81.09	610.9
IL	298	47,989,990.97	7.46	7.669	358.5	0.2	358.7	6.004	85.14	85.92	616.2
NY	174	37,105,337.96	5.76	7.322	358.0	0.2	358.3	6.197	77.71	78.51	611.3
FL	226	31,513,515.00	4.90	7.443	357.8	0.3	358.1	6.240	81.32	83.68	608.5
MN	169	28,680,181.65	4.46	7.300	359.4	0.1	359.5	6.338	86.27	88.20	637.9
HI	111	23,803,146.49	3.70	6.838	358.2	0.3	358.5	5.776	76.61	79.44	634.3
NJ	115	22,456,511.60	3.49	7.505	358.6	0.5	359.1	6.206	79.60	80.43	605.3
NV	110	20,139,755.50	3.13	7.164	358.3	0.3	358.6	6.101	80.99	82.45	621.3
TX	183	17,495,265.08	2.72	8.263	357.0	0.1	357.1	6.624	82.59	85.41	608.6
MI	153	16,778,015.35	2.61	7.849	355.3	0.2	355.5	6.423	83.16	86.27	594.0
AZ	106	13,932,963.68	2.16	7.226	357.6	0.3	357.9	6.346	84.38	86.86	627.7
MD	82	13,597,038.92	2.11	7.748	359.3	0.1	359.4	6.398	82.43	83.57	595.0
WA	69	12,255,153.44	1.90	7.406	357.4	0.5	357.8	6.165	84.07	86.07	615.9

UT	79	10,299,513.54	1.60	7.502	359.7	0.3	360.0	6.443	87.55	91.77	636.8
CT	57	9,224,686.06	1.43	7.495	359.0	0.3	359.3	6.215	78.26	78.85	601.1
CO	46	7,822,919.22	1.22	7.330	358.2	0.4	358.6	6.309	84.79	88.77	614.6
DC	40	7,166,369.49	1.11	7.386	356.0	0.2	356.2	6.152	70.80	70.80	591.9
MO	77	6,609,003.68	1.03	8.035	359.8	0.2	360.0	6.601	85.63	88.02	610.2
WI	61	6,344,039.09	0.99	8.102	359.0	0.2	359.2	6.439	84.71	87.76	599.3
VA	34	6,240,675.62	0.97	7.382	359.6	0.4	360.0	6.246	79.48	80.69	599.3
PA	49	5,849,221.99	0.91	7.773	353.9	0.6	354.5	6.244	82.55	84.59	608.7
OR	32	4,703,359.60	0.73	7.190	359.6	0.4	360.0	6.300	84.04	88.77	637.3
MA	21	4,088,950.09	0.64	7.518	359.9	0.1	360.0	6.087	80.33	80.86	593.9
RI	18	3,314,405.65	0.51	7.524	357.1	0.3	357.4	6.589	76.23	78.58	637.7
OH	27	2,033,209.23	0.32	8.231	349.3	0.2	349.4	6.532	82.77	84.79	599.8
AK	9	1,845,875.08	0.29	7.313	359.7	0.3	360.0	5.672	88.90	88.90	602.4
NM	14	1,734,392.96	0.27	7.777	343.6	3.2	346.8	6.031	76.40	79.75	574.6
IN	16	1,490,004.08	0.23	8.218	359.6	0.4	360.0	6.648	91.68	92.01	643.8
OK	15	1,236,377.14	0.19	8.402	345.2	0.0	345.2	5.941	82.94	88.47	564.0
Other	72	6,893,734.82	1.07	7.848	356.7	0.3	357.0	6.246	84.10	85.34	592.9
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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32. Top 10 Zip Code Concentrations

	No. of	Total Current						NZWA	NZWA Original	NZWA Combined	NZWA Fico

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Top 10 Zip Code Concentrations	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
92345	22	3,661,144.62	0.57	6.747	357.2	0.4	357.5	6.054	79.44	83.31	617.0
92392	20	3,368,068.22	0.52	7.324	359.7	0.3	360.0	6.143	81.74	81.74	585.3
92571	17	3,287,707.54	0.51	6.843	354.8	0.2	355.1	5.737	78.37	80.63	609.4
92335	18	3,286,763.03	0.51	7.135	351.8	0.2	352.1	6.071	80.66	80.66	627.4
96706	14	3,234,064.53	0.50	6.798	359.9	0.1	360.0	5.686	86.47	93.25	636.2
92376	16	3,145,830.15	0.49	6.995	350.9	0.4	351.2	5.872	77.17	78.17	588.4
92337	13	3,106,006.52	0.48	6.702	359.5	0.5	360.0	5.945	79.82	79.82	627.0
92404	18	2,983,751.75	0.46	7.390	354.4	0.1	354.4	5.884	78.84	79.01	591.1
92503	13	2,905,724.51	0.45	6.645	359.7	0.3	360.0	5.888	74.12	75.33	601.5
92407	16	2,833,380.28	0.44	6.920	359.9	0.1	360.0	6.090	77.29	77.29	617.0
Other	3,604	611,850,775.86	95.06	7.294	358.0	0.3	358.3	6.149	79.90	81.64	613.4
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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33. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0
Total:	**2,996**	**521,815,003.11**	**100.00**	**7.298**	**359.6**	**0.2**	**359.8**	**6.139**	**81.27**	**83.15**	**609.0**

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34. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	15	2,875,851.00	0.55	5.435	359.7	0.3	360.0	5.760	73.98	77.52	678.1
5.501 - 6.000	222	44,980,859.41	8.62	5.843	358.4	0.5	358.9	5.574	73.37	77.14	647.3
6.001 - 6.500	281	55,111,436.26	10.56	6.334	359.8	0.2	360.0	5.670	77.69	80.71	621.5
6.501 - 7.000	635	124,481,724.06	23.86	6.820	359.8	0.2	360.0	5.913	81.86	84.41	615.6
7.001 - 7.500	556	102,184,507.90	19.58	7.299	359.8	0.2	360.0	6.136	81.68	83.57	604.8
7.501 - 8.000	533	91,596,124.70	17.55	7.792	359.5	0.2	359.7	6.335	84.57	85.20	604.7
8.001 - 8.500	332	50,201,824.98	9.62	8.289	359.3	0.2	359.5	6.621	84.63	85.30	589.1
8.501 - 9.000	221	30,356,355.82	5.82	8.754	359.7	0.3	360.0	6.855	83.43	83.76	591.2
9.001 - 9.500	117	12,571,023.71	2.41	9.281	359.6	0.4	360.0	6.997	79.11	80.55	560.0
9.501 - 10.000	51	5,121,608.02	0.98	9.774	359.8	0.2	360.0	7.008	74.47	75.35	547.5
10.001 - 10.500	19	1,223,282.26	0.23	10.232	359.8	0.2	360.0	6.980	77.60	79.51	546.4
10.501 - 11.000	11	897,204.99	0.17	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**2,996**	**521,815,003.11**	**100.00**	**7.298**	**359.6**	**0.2**	**359.8**	**6.139**	**81.27**	**83.15**	**609.0**

NZWA: 7.298
Min.: 4.900
Max.: 12.500

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35. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
3.001 - 3.500	1	222,153.19	0.04	5.990	359.0	1.0	360.0	3.490	75.00	75.00	537.0
3.501 - 4.000	12	1,964,822.18	0.38	6.326	359.7	0.3	360.0	3.901	71.97	71.97	553.1
4.001 - 4.500	35	6,011,747.47	1.15	6.471	359.6	0.4	360.0	4.271	67.38	68.61	549.7
4.501 - 5.000	191	35,108,409.98	6.73	6.615	359.8	0.2	360.0	4.895	79.15	79.75	584.3
5.001 - 5.500	441	81,650,120.82	15.65	6.763	359.2	0.2	359.4	5.389	81.53	83.04	597.7
5.501 - 6.000	582	108,864,547.60	20.86	6.971	359.7	0.3	360.0	5.834	80.84	83.56	613.3
6.001 - 6.500	656	115,402,716.84	22.12	7.253	359.5	0.2	359.8	6.305	81.76	84.42	612.1
6.501 - 7.000	1,034	165,829,590.72	31.78	7.955	359.6	0.2	359.8	6.902	82.06	83.41	616.3
7.001 - 7.500	29	4,462,829.62	0.86	8.099	359.6	0.4	360.0	7.307	80.99	81.53	625.7
7.501 - 8.000	15	2,298,064.69	0.44	8.693	359.7	0.3	360.0	7.743	87.78	88.58	681.6
Total:	**2,996**	**521,815,003.11**	**100.00**	**7.298**	**359.6**	**0.2**	**359.8**	**6.139**	**81.27**	**83.15**	**609.0**

WA: 6.139
Min.: 3.490
Max.: 7.950

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36. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.50001 - 2.00000	2,993	521,208,003.11	99.88	7.298	359.6	0.2	359.8	6.140	81.28	83.16	609.0
2.50001 - 3.00000	3	607,000.00	0.12	7.180	360.0	0.0	360.0	5.729	69.47	69.47	581.1
Total:	**2,996**	**521,815,003.11**	**100.00**	**7.298**	**359.6**	**0.2**	**359.8**	**6.139**	**81.27**	**83.15**	**609.0**

Min.: 2.000
Max.: 3.000
NZWA: 2.001

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37. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.50001 - 1.00000	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0
Total:	**2,996**	**521,815,003.11**	**100.00**	**7.298**	**359.6**	**0.2**	**359.8**	**6.139**	**81.27**	**83.15**	**609.0**

Min.: 1.000
Max.: 1.000
NZWA: 1.000

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38. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
11.501 - 12.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
12.001 - 12.500	15	2,875,851.00	0.55	5.435	359.7	0.3	360.0	5.760	73.98	77.52	678.1
12.501 - 13.000	222	44,980,859.41	8.62	5.843	358.4	0.5	358.9	5.574	73.37	77.14	647.3
13.001 - 13.500	281	55,111,436.26	10.56	6.334	359.8	0.2	360.0	5.670	77.69	80.71	621.5
13.501 - 14.000	635	124,481,724.06	23.86	6.820	359.8	0.2	360.0	5.913	81.86	84.41	615.6
14.001 - 14.500	556	102,184,507.90	19.58	7.299	359.8	0.2	360.0	6.136	81.68	83.57	604.8
14.501 - 15.000	533	91,596,124.70	17.55	7.792	359.5	0.2	359.7	6.335	84.57	85.20	604.7
15.001 - 15.500	332	50,201,824.98	9.62	8.289	359.3	0.2	359.5	6.621	84.63	85.30	589.1
15.501 - 16.000	221	30,356,355.82	5.82	8.754	359.7	0.3	360.0	6.855	83.43	83.76	591.2
16.001 - 16.500	117	12,571,023.71	2.41	9.281	359.6	0.4	360.0	6.997	79.11	80.55	560.0
16.501 - 17.000	51	5,121,608.02	0.98	9.774	359.8	0.2	360.0	7.008	74.47	75.35	547.5
17.001 - 17.500	19	1,223,282.26	0.23	10.232	359.8	0.2	360.0	6.980	77.60	79.51	546.4
17.501 - 18.000	11	897,204.99	0.17	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
18.501 - 19.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
19.001 - 19.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	**2,996**	**521,815,003.11**	**100.00**	**7.298**	**359.6**	**0.2**	**359.8**	**6.139**	**81.27**	**83.15**	**609.0**

Min.: 11.900
Max.: 19.500
NZWA: 14.298

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39. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-02	2	296,965.58	0.06	8.107	352.0	8.0	360.0	6.022	60.90	60.90	536.0
2006-03	6	855,093.98	0.16	7.867	353.0	7.0	360.0	6.378	82.67	82.67	605.1
2006-05	1	122,908.10	0.02	7.150	355.0	5.0	360.0	6.990	95.00	95.00	687.0
2006-07	2	455,028.36	0.09	6.828	357.0	3.0	360.0	5.827	80.86	80.86	579.3
2006-08	6	1,096,983.95	0.21	6.066	358.0	2.0	360.0	5.639	74.99	82.75	618.7
2006-09	412	72,885,400.98	13.97	7.186	359.0	1.0	360.0	6.106	80.15	82.35	606.5
2006-10	1,612	285,164,273.34	54.65	7.342	359.9	0.0	359.9	6.181	81.57	83.53	607.6
2006-11	9	1,738,954.00	0.33	6.906	360.0	0.0	360.0	6.051	84.78	90.07	675.6
2007-02	1	161,234.18	0.03	9.350	352.0	8.0	360.0	6.990	90.00	90.00	597.0
2007-03	3	420,059.75	0.08	8.470	353.0	7.0	360.0	6.450	76.19	76.19	542.6
2007-05	2	349,463.13	0.07	7.622	355.0	5.0	360.0	6.831	76.26	76.26	553.0
2007-06	1	219,182.33	0.04	6.400	356.0	4.0	360.0	6.500	73.33	73.33	640.0
2007-08	5	1,017,411.03	0.19	5.878	358.0	2.0	360.0	5.353	87.16	87.16	644.9
2007-09	132	23,547,830.64	4.51	7.076	359.0	1.0	360.0	6.100	80.58	82.57	623.1
2007-10	763	126,422,134.00	24.23	7.361	359.6	0.0	359.6	6.095	81.76	83.30	609.4
2007-11	2	385,800.00	0.07	7.254	360.0	0.0	360.0	6.229	78.20	78.20	562.7
2009-08	1	129,740.51	0.02	6.000	358.0	2.0	360.0	6.000	47.27	47.27	642.0
2009-09	8	1,338,719.25	0.26	6.253	359.0	1.0	360.0	6.181	73.51	73.51	672.1
2009-10	28	5,207,820.00	1.00	6.708	354.7	0.0	354.7	5.728	74.69	75.61	616.1
Total:	**2,996**	**521,815,003.11**	**100.00**	**7.298**	**359.6**	**0.2**	**359.8**	**6.139**	**81.27**	**83.15**	**609.0**

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.61**	**613.2**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZW Combine LT
OPTION ONE MORTGAGE	3,746	639,889,711.08	99.41	7.275	358.0	0.3	358.2	6.138	79.89	81.6
CHASE MANHATTAN BANK	19	3,044,832.41	0.47	7.446	353.9	6.1	360.0	6.317	77.43	78.4
WELLS FARGO HOME MORTGAGE	6	728,673.52	0.11	8.094	345.2	6.1	351.3	6.636	78.14	78.1
Total:	**3,771**	**643,663,217.01**	**100.00**	**7.277**	**357.9**	**0.3**	**358.2**	**6.139**	**79.88**	**81.6**

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Lehman Brothers
1,772 records
Balance: 435,959,701
SAIL 2004-BNC-2

Pool 2

Selection Criteria: Pool 2
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1. Original LTV with MI coverage (First Liens 80+LTV)
2. Original LTV with No MI coverage (First Liens 80+LTV)

1. Original LTV with MI coverage (First Liens 80+LTV)

Original LTV with MI coverage (First Liens 80+LTV)	No. of Loans	Total Current Balance	%	WAC	nzwa FICO	NZWA Original LTV	NZWA Original CLTV (includes Senior balance if any)	NZWA Effective LTV
80.01 - 85.00	141	49,301,907.60	27.632	7.259	615	84.388	84.388	59.528
85.01 - 90.00	186	64,346,283.75	36.064	6.990	643	89.535	89.535	59.440
90.01 - 95.00	105	37,306,223.94	20.909	7.193	661	94.752	94.752	59.809
95.01 - 100.00	77	27,469,694.92	15.396	7.885	694	99.918	99.918	59.972
Total:	**509**	**178,424,110.21**	**100.000**	**7.245**	**647**	**90.802**	**90.802**	**59.623**

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2. Original LTV with No MI coverage (First Liens 80+LTV)

Original LTV with No MI coverage (First Liens 80+LTV)	No. of Loans	Total Current Balance	%	WAC	nzwa FICO	NZWA Original LTV	NZWA Original CLTV (includes Senior balance if any)	NZWA Effective LTV
80.01 - 85.00	56	11,901,368.29	34.249	7.488	585	84.536	84.536	84.536
85.01 - 90.00	31	8,512,198.25	24.496	7.153	610	89.262	89.262	89.262
90.01 - 95.00	22	6,254,316.95	17.998	7.478	617	93.608	93.608	93.608
95.01 - 100.00	32	8,081,795.77	23.257	7.835	677	100.000	100.000	100.000
Total:	**141**	**34,749,679.26**	**100.000**	**7.485**	**618**	**90.923**	**90.923**	**90.923**

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Lehman Brothers
1,772 records
Balance: 435,959,701
SAIL 2004-BNC-2

Pool 2

Selection Criteria: Pool 2
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41. Servicer

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	251	8,526,971.55	1.96	9.933	250.8	0.2	250.9	7.002	25.27	97.51	633.3
50,000.01 - 100,000.00	268	19,652,661.02	4.51	9.283	277.6	0.2	277.8	6.516	41.64	94.94	629.4
100,000.01 - 150,000.00	169	20,895,675.59	4.79	8.106	337.0	0.3	337.2	6.320	70.35	90.05	607.6
150,000.01 - 200,000.00	141	24,663,931.84	5.66	7.397	355.7	0.2	355.9	6.368	81.06	87.01	604.7
200,000.01 - 250,000.00	115	25,921,024.13	5.95	7.313	356.5	0.4	356.8	6.452	81.63	88.47	616.2
250,000.01 - 300,000.00	74	20,347,713.84	4.67	7.222	359.8	0.2	360.0	6.460	82.89	88.87	617.1
300,000.01 - 350,000.00	142	47,612,815.30	10.92	6.964	358.9	0.3	359.2	6.103	82.18	85.64	625.2

350,000.01 - 400,000.00	243	91,073,208.15	20.89	7.161	359.7	0.3	360.0	6.237	83.44	86.11	625.0
400,000.01 - 450,000.00	178	75,636,740.95	17.35	7.118	359.7	0.3	360.0	6.338	85.65	88.00	642.0
450,000.01 - 500,000.00	112	53,930,048.89	12.37	6.866	359.7	0.3	360.0	6.264	82.03	83.96	642.3
500,000.01 - 550,000.00	36	18,986,052.01	4.36	7.267	359.9	0.1	360.0	6.565	85.73	88.44	654.7
550,000.01 - 600,000.00	17	9,758,092.93	2.24	7.118	359.7	0.3	360.0	6.451	86.94	90.18	658.1
600,000.01 - 650,000.00	6	3,761,602.09	0.86	6.886	359.8	0.2	360.0	6.624	83.17	83.17	656.5
650,000.01 - 700,000.00	7	4,778,127.12	1.10	6.314	359.7	0.3	360.0	6.184	80.88	81.59	661.1
700,000.01 - 750,000.00	5	3,639,500.00	0.83	6.689	360.0	0.0	360.0	6.000	77.89	77.89	634.9
750,000.01 - 800,000.00	3	2,281,999.99	0.52	6.864	359.3	0.7	360.0	6.448	80.89	80.89	625.1
800,000.01 - 850,000.00	3	2,538,535.24	0.58	6.797	359.3	0.7	360.0	6.245	71.77	71.77	634.6
950,000.01 - 1,000,000.00	2	1,955,000.00	0.45	6.613	360.0	0.0	360.0	6.750	72.05	72.05	705.1
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

Min.: 10,500.00
Max: 990,000.00
Avg.: 246,026.92

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	251	8,526,971.55	1.96	9.933	250.8	0.2	250.9	7.002	25.27	97.51	633.3
50,001 - 100,000	268	19,652,661.02	4.51	9.283	277.6	0.2	277.8	6.516	41.64	94.94	629.4
100,001 - 150,000	169	20,895,675.59	4.79	8.106	337.0	0.3	337.2	6.320	70.35	90.05	607.6

150,001 - 200,000	141	24,663,931.84	5.66	7.397	355.7	0.2	355.9	6.368	81.06	87.01	604.7
200,001 - 250,000	115	25,921,024.13	5.95	7.313	356.5	0.4	356.8	6.452	81.63	88.47	616.2
250,001 - 300,000	74	20,347,713.84	4.67	7.222	359.8	0.2	360.0	6.460	82.89	88.87	617.1
300,001 - 350,000	142	47,612,815.30	10.92	6.964	358.9	0.3	359.2	6.103	82.18	85.64	625.2
350,001 - 400,000	243	91,073,208.15	20.89	7.161	359.7	0.3	360.0	6.237	83.44	86.11	625.0
400,001 - 450,000	178	75,636,740.95	17.35	7.118	359.7	0.3	360.0	6.338	85.65	88.00	642.0
450,001 - 500,000	112	53,930,048.89	12.37	6.866	359.7	0.3	360.0	6.264	82.03	83.96	642.3
500,001 - 550,000	36	18,986,052.01	4.36	7.267	359.9	0.1	360.0	6.565	85.73	88.44	654.7
550,001 - 600,000	17	9,758,092.93	2.24	7.118	359.7	0.3	360.0	6.451	86.94	90.18	658.1
600,001 - 650,000	6	3,761,602.09	0.86	6.886	359.8	0.2	360.0	6.624	83.17	83.17	656.5
650,001 - 700,000	7	4,778,127.12	1.10	6.314	359.7	0.3	360.0	6.184	80.88	81.59	661.1
700,001 - 750,000	5	3,639,500.00	0.83	6.689	360.0	0.0	360.0	6.000	77.89	77.89	634.9
750,001 - 800,000	3	2,281,999.99	0.52	6.864	359.3	0.7	360.0	6.448	80.89	80.89	625.1
800,001 - 850,000	3	2,538,535.24	0.58	6.797	359.3	0.7	360.0	6.245	71.77	71.77	634.6
950,001 - 1,000,000	2	1,955,000.00	0.45	6.613	360.0	0.0	360.0	6.750	72.05	72.05	705.1
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

Min.: 10,500
Max: 990,000
Avg.: 246,069

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3. Rate

		Total							**NZWA**	**NZWA**	**NZWA**

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Rate	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
5.001 - 5.500	11	4,389,620.19	1.01	5.450	359.7	0.3	360.0	5.583	78.06	80.81	686.2
5.501 - 6.000	89	33,276,986.19	7.63	5.862	359.5	0.5	360.0	5.780	79.02	83.81	664.2
6.001 - 6.500	158	56,111,064.89	12.87	6.335	358.9	0.2	359.2	5.954	80.27	84.16	640.5
6.501 - 7.000	320	114,611,529.04	26.29	6.808	357.7	0.4	358.1	6.192	81.85	85.63	632.5
7.001 - 7.500	273	82,068,800.90	18.82	7.295	359.7	0.2	359.9	6.385	84.39	87.93	624.1
7.501 - 8.000	264	71,042,917.72	16.30	7.764	359.4	0.2	359.6	6.571	85.25	87.88	617.7
8.001 - 8.500	105	26,650,534.13	6.11	8.256	358.8	0.3	359.1	6.754	86.89	88.61	614.6
8.501 - 9.000	71	15,286,269.15	3.51	8.731	351.5	0.2	351.7	6.917	83.10	89.18	622.8
9.001 - 9.500	100	10,287,442.08	2.36	9.323	320.7	0.4	321.0	7.114	64.97	91.23	624.3
9.501 - 10.000	157	9,465,207.15	2.17	9.842	259.4	0.1	259.5	7.050	30.40	97.54	648.1
10.001 - 10.500	143	8,293,400.92	1.90	10.339	251.0	0.1	251.1	6.990	25.33	97.92	625.6
10.501 - 11.000	66	3,613,543.27	0.83	10.690	239.8	0.2	240.0	0.000	20.49	99.80	608.8
11.001 - 11.500	15	862,385.01	0.20	11.170	250.2	0.1	250.3	6.990	23.94	97.06	586.6
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

Min.: 5.250
Max: 11.500
NZWA: 7.298

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4. Rate (Arm)

	No. of	Total Current						NZWA	NZWA Original	NZWA Combined	NZWA Fico

Rate (Arm)	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
5.001 - 5.500	11	4,389,620.19	1.21	5.450	359.7	0.3	360.0	5.583	78.06	80.81	686.2
5.501 - 6.000	88	32,816,986.19	9.03	5.862	359.5	0.5	360.0	5.780	79.61	84.31	662.9
6.001 - 6.500	143	49,626,011.64	13.66	6.330	359.4	0.2	359.6	5.954	81.34	85.47	633.4
6.501 - 7.000	247	88,718,058.68	24.42	6.821	359.8	0.2	360.0	6.192	83.37	88.16	629.3
7.001 - 7.500	248	73,963,565.76	20.36	7.289	359.8	0.2	360.0	6.385	84.47	88.40	622.6
7.501 - 8.000	246	65,098,177.72	17.92	7.762	359.8	0.2	360.0	6.571	85.10	87.63	616.6
8.001 - 8.500	99	25,174,149.12	6.93	8.254	359.7	0.3	360.0	6.754	87.18	88.65	615.6
8.501 - 9.000	51	14,250,111.15	3.92	8.724	359.8	0.2	360.0	6.917	87.72	88.43	615.6
9.001 - 9.500	40	6,985,410.66	1.92	9.288	359.5	0.5	360.0	7.114	86.35	87.21	598.8
9.501 - 10.000	8	1,498,650.00	0.41	9.698	360.0	0.0	360.0	7.050	83.51	85.92	626.5
10.001 - 10.500	6	768,511.63	0.21	10.262	360.0	0.0	360.0	6.990	77.80	77.80	564.2
11.001 - 11.500	2	74,187.48	0.02	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
Total:	**1,189**	**363,363,440.22**	**100.00**	**7.156**	**359.7**	**0.2**	**359.9**	**6.313**	**83.70**	**87.30**	**627.7**

Min.: 5.250
Max: 11.500
NZWA: 7.156

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5. Rate (Fix)

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	1	460,000.00	0.63	5.850	358.0	2.0	360.0	0.000	36.39	48.26	759.0

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6.001 - 6.500	15	6,485,053.25	8.93	6.369	355.3	0.8	356.1	0.000	72.02	74.15	695.2
6.501 - 7.000	73	25,893,470.36	35.67	6.765	350.5	1.0	351.5	0.000	76.64	76.96	643.7
7.001 - 7.500	25	8,105,235.14	11.16	7.342	358.1	0.5	358.6	0.000	83.66	83.66	638.4
7.501 - 8.000	18	5,944,740.00	8.19	7.778	355.1	0.2	355.3	0.000	86.81	90.59	629.4
8.001 - 8.500	6	1,476,385.01	2.03	8.285	342.7	0.3	343.0	0.000	81.91	87.87	596.7
8.501 - 9.000	20	1,036,158.00	1.43	8.833	236.9	0.0	236.9	0.000	19.49	99.49	721.5
9.001 - 9.500	60	3,302,031.42	4.55	9.397	238.5	0.1	238.7	0.000	19.73	99.73	678.3
9.501 - 10.000	149	7,966,557.15	10.97	9.869	240.4	0.2	240.6	0.000	20.41	99.72	652.2
10.001 - 10.500	137	7,524,889.29	10.37	10.347	239.9	0.1	240.0	0.000	19.97	99.97	631.9
10.501 - 11.000	66	3,613,543.27	4.98	10.690	239.8	0.2	240.0	0.000	20.49	99.80	608.8
11.001 - 11.500	13	788,197.53	1.09	11.139	240.0	0.0	240.0	0.000	20.00	100.00	593.5
Total:	**583**	**72,596,260.42**	**100.00**	**8.006**	**315.1**	**0.6**	**315.6**	**0.000**	**58.84**	**86.24**	**646.4**

Min.: 5.850
Max: 11.500
NZWA: 8.006

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6. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	583	72,596,260.42	16.65	8.006	315.1	0.6	315.6	0.000	58.84	86.24	646.4
Adjustable	1,189	363,363,440.22	83.35	7.156	359.7	0.2	359.9	6.313	83.70	87.30	627.7
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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7. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2/28 ARM (Libor)	862	268,245,494.83	61.53	7.162	359.7	0.2	359.9	6.346	83.54	87.60	626.5
3/27 ARM (Libor)	317	91,757,756.05	21.05	7.168	359.8	0.2	360.0	6.232	84.17	86.57	629.5
Fixed Rate	583	72,596,260.42	16.65	8.006	315.1	0.6	315.6	0.000	58.84	86.24	646.4
5/25 ARM (Libor)	10	3,360,189.34	0.77	6.353	359.8	0.2	360.0	5.836	83.46	83.46	672.9
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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8. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 192	2	128,250.00	0.03	9.289	180.0	0.0	180.0	0.000	15.00	95.00	684.8
217 - 240	462	26,827,361.31	6.15	9.751	239.8	0.2	240.0	6.000	24.94	96.99	642.4
337 - 360	1,308	409,004,089.33	93.82	7.136	359.7	0.3	360.0	6.313	83.16	86.47	630.0
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

Min.: 180.0

Max.: 360.0
NZWA: 352.6

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9. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	2	128,250.00	0.03	9.289	180.0	0.0	180.0	0.000	15.00	95.00	684.8
229 - 240	462	26,827,361.31	6.15	9.751	239.8	0.2	240.0	6.000	24.94	96.99	642.4
349 - 360	1,308	409,004,089.33	93.82	7.136	359.7	0.3	360.0	6.313	83.16	86.47	630.0
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

Min.: 180.0
Max: 360.0
NZWA: 352.3

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10. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	1,383	332,202,461.60	76.20	7.360	352.1	0.0	352.1	6.335	79.71	88.09	629.7
1 - 24	389	103,757,239.04	23.80	7.098	353.0	1.1	354.1	6.222	79.10	84.02	634.3

Total:	1,772	435,959,700.64	100.00	7.298	352.3	0.3	352.6	6.313	79.56	87.12	630.8

Min.: 0.0
Max: 7.0
WA: 0.3

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11. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	1,772	435,959,700.64	100.00	7.298	352.3	0.3	352.6	6.313	79.56	87.12	630.8
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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12. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2019	2	128,250.00	0.03	9.289	180.0	0.0	180.0	0.000	15.00	95.00	684.8
2024	462	26,827,361.31	6.15	9.751	239.8	0.2	240.0	6.000	24.94	96.99	642.4
2034	1,308	409,004,089.33	93.82	7.136	359.7	0.3	360.0	6.313	83.16	86.47	630.0
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	1,328	411,712,028.98	94.44	7.135	358.9	0.3	359.2	6.313	83.07	86.37	630.0
2nd Lien	444	24,247,671.66	5.56	10.066	239.5	0.1	239.7	0.000	19.91	99.89	644.6
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fully Amortizing	1,772	435,959,700.64	100.00	7.298	352.3	0.3	352.6	6.313	79.56	87.12	630.8
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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15. IO Flag

		Total							NZWA	NZWA	NZWA

IO Flag	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
N	1,252	274,131,155.42	62.88	7.486	347.9	0.3	348.2	6.157	76.01	83.85	615.4
Y	520	161,828,545.22	37.12	6.979	359.7	0.3	360.0	6.525	85.58	92.67	656.9
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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16. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	1	240,500.00	0.06	7.550	360.0	0.0	360.0	6.990	65.00	65.00	650.0
0.001 - 5.000	3	726,500.00	0.17	7.573	349.8	0.0	349.8	6.170	80.67	94.24	626.5
5.001 - 10.000	4	1,057,761.46	0.24	7.879	359.8	0.2	360.0	6.461	83.88	83.88	576.1
10.001 - 15.000	14	2,921,430.00	0.67	7.366	352.7	0.0	352.7	6.044	82.85	90.27	624.5
15.001 - 20.000	28	6,903,299.41	1.58	7.140	356.7	0.3	356.9	6.189	81.02	82.14	623.4
20.001 - 25.000	44	8,969,766.94	2.06	7.257	351.7	0.2	351.9	6.272	75.47	81.31	614.5
25.001 - 30.000	91	20,782,400.82	4.77	7.559	352.1	0.3	352.4	6.483	80.44	84.26	627.5
30.001 - 35.000	148	34,419,830.04	7.90	7.329	353.1	0.3	353.3	6.398	78.02	85.57	637.9
35.001 - 40.000	258	68,838,034.01	15.79	7.224	355.2	0.3	355.5	6.336	80.84	85.87	631.1
40.001 - 45.000	428	104,130,779.98	23.89	7.329	352.2	0.3	352.5	6.292	80.51	88.90	637.1
45.001 - 50.000	624	150,729,072.21	34.57	7.322	350.0	0.3	350.3	6.339	78.62	88.16	631.5
50.001 - 55.000	129	36,240,325.77	8.31	7.081	354.9	0.3	355.2	6.092	79.70	85.47	611.9
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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Min: 0.000
Max: 54.905
NZWA: 41.708

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17. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
491 - 500	1	35,000.00	0.01	11.500	360.0	0.0	360.0	6.990	50.00	50.00	500.0
501 - 510	32	7,346,116.61	1.69	8.078	359.8	0.2	360.0	6.107	77.23	77.71	506.1
511 - 520	37	9,300,931.69	2.13	8.168	359.7	0.3	360.0	6.253	77.70	77.85	514.7
521 - 530	33	7,194,769.37	1.65	8.044	359.7	0.3	360.0	6.133	78.98	78.98	525.2
531 - 540	35	9,888,896.45	2.27	7.424	359.7	0.3	360.0	5.625	74.25	74.41	535.2
541 - 550	51	13,955,612.94	3.20	7.529	357.0	0.3	357.3	6.145	78.16	78.38	545.1
551 - 560	38	9,459,882.13	2.17	7.241	358.8	0.2	359.0	6.079	76.31	77.16	555.1
561 - 570	39	9,892,731.47	2.27	7.337	356.6	0.3	356.9	6.252	78.70	79.11	565.1
571 - 580	47	12,029,416.67	2.76	7.404	358.1	0.2	358.3	6.079	79.33	81.53	576.2
581 - 590	94	18,752,165.24	4.30	7.436	348.2	0.3	348.5	6.252	73.94	85.09	585.8
591 - 600	108	23,388,856.21	5.36	7.546	350.2	0.2	350.4	6.342	75.23	85.75	596.1
601 - 610	128	30,129,462.48	6.91	7.214	352.1	0.2	352.3	6.210	76.31	85.86	605.5
611 - 620	130	28,287,380.57	6.49	7.311	350.4	0.2	350.6	6.270	78.73	88.43	615.6
621 - 630	147	33,543,889.66	7.69	7.073	351.4	0.2	351.6	6.213	76.79	87.44	625.4
631 - 640	138	30,176,707.83	6.92	7.107	351.4	0.2	351.6	6.307	79.33	88.01	635.3

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641 - 650	157	33,720,350.62	7.73	7.152	347.4	0.4	347.8	6.439	79.12	92.22	645.1
651 - 660	138	37,743,693.47	8.66	7.208	354.5	0.3	354.7	6.515	84.75	90.29	655.7
661 - 670	90	24,274,984.30	5.57	7.347	345.7	0.4	346.1	6.539	77.67	88.63	665.8
671 - 680	55	13,536,459.20	3.10	7.232	348.3	0.2	348.6	6.516	79.50	89.84	675.3
681 - 690	66	18,268,385.38	4.19	7.477	350.4	0.3	350.7	6.607	84.38	90.94	685.2
691 - 700	47	14,378,737.66	3.30	7.293	350.8	0.2	351.1	6.359	84.07	92.48	695.5
701 - 710	37	11,237,487.80	2.58	7.008	354.2	0.3	354.5	6.287	85.09	91.97	704.4
711 - 720	29	8,120,871.98	1.86	6.994	352.6	0.1	352.7	6.368	82.51	89.54	715.3
721 - 730	31	9,080,502.11	2.08	6.937	354.6	0.3	354.8	6.356	87.11	92.84	726.0
731 - 740	19	6,056,956.73	1.39	7.261	354.5	0.5	355.0	6.634	87.64	92.37	733.3
741 - 750	20	6,851,207.09	1.57	7.481	353.8	0.3	354.1	6.515	88.35	96.95	745.0
751 - 760	13	6,293,469.99	1.44	6.643	359.7	0.3	360.0	6.360	82.34	84.27	755.9
761 - 770	5	1,173,625.00	0.27	6.981	344.1	0.0	344.1	5.587	81.31	98.09	767.5
771 - 780	1	436,500.00	0.10	7.490	360.0	0.0	360.0	0.000	90.00	90.00	776.0
781 - 790	2	399,999.99	0.09	8.007	342.6	0.9	343.5	6.990	89.00	100.00	788.3
791 - 800	4	1,004,650.00	0.23	6.337	351.4	1.0	352.4	6.000	82.52	87.61	793.5
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

Nzmin.: 500
Max.: 798
NZWA.: 631

Loans with Fico scores less than 400 have been eliminated from the average.

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18. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80/	2	363,954.43	0.08	6.954	354.0	6.0	360.0	6.999	80.00	100.00	636.5
80/20	686	87,837,534.08	20.15	7.792	326.4	0.2	326.5	6.419	63.41	99.87	639.9
A	17	5,645,341.15	1.29	7.193	359.9	0.1	360.0	5.290	75.84	75.84	539.5
A SA	72	23,487,450.75	5.39	7.123	359.4	0.2	359.6	6.464	79.85	79.85	592.3
AA	87	25,663,391.13	5.89	6.955	359.7	0.3	360.0	6.604	81.57	81.63	624.2
AAA	310	115,060,871.53	26.39	7.100	359.6	0.3	359.9	6.571	90.32	90.76	681.4
A-	28	5,793,720.25	1.33	7.737	359.0	0.4	359.4	5.774	79.38	79.38	537.9
A- MO	3	564,620.00	0.13	7.856	359.6	0.4	360.0	6.502	80.00	80.00	518.8
A- SA	21	6,402,690.39	1.47	7.579	359.4	0.1	359.5	6.702	80.87	80.87	590.8
A+	60	16,672,278.61	3.82	7.280	357.4	0.4	357.8	5.493	77.63	77.86	556.4
A+ MO	7	1,297,957.27	0.30	7.752	359.8	0.2	360.0	5.902	79.20	79.20	564.2
A+ SA	313	109,887,974.34	25.21	6.920	357.7	0.3	358.0	5.940	82.04	82.20	635.1
B	25	4,679,949.09	1.07	8.519	359.7	0.3	360.0	6.387	75.40	75.71	523.1
B S	1	244,542.28	0.06	8.400	357.0	3.0	360.0	8.000	70.00	70.00	571.0
B SA	14	4,144,220.31	0.95	7.684	355.2	0.2	355.5	7.003	75.94	76.35	578.2
B.U.	1	157,500.00	0.04	8.750	360.0	0.0	360.0	6.990	70.00	70.00	529.0
B+	73	17,189,673.76	3.94	8.185	359.7	0.3	360.0	6.222	79.49	79.84	523.1
B+ SA	31	7,152,654.99	1.64	7.552	359.8	0.2	360.0	6.824	77.97	78.54	577.3
C	5	720,476.38	0.17	9.590	359.4	0.6	360.0	6.990	63.48	63.48	546.2
C+	6	767,216.97	0.18	9.404	359.9	0.1	360.0	6.843	61.24	61.24	514.4
C+ SA	10	2,225,682.93	0.51	7.914	359.9	0.1	360.0	7.072	67.13	67.13	550.6

Total:	1,772	435,959,700.64	100.00	7.298	352.3	0.3	352.6	6.313	79.56	87.12	630.8

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19. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	471	100,958,096.43	23.16	7.873	350.8	0.2	351.0	6.452	79.42	87.43	630.3
0.001 - 1.000	54	18,833,983.97	4.32	7.449	356.5	0.2	356.7	6.722	80.92	84.61	643.8
1.001 - 2.000	728	218,564,064.85	50.13	7.016	358.9	0.2	359.1	6.263	82.98	87.68	624.2
2.001 - 3.000	519	97,603,555.39	22.39	7.304	338.2	0.5	338.7	6.162	71.79	86.05	643.5
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

WA: 1.717
NZWA: 2.235

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20. Existing MI (1st lien and LTV gt 80)

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	650	213,173,789.47	100.00	7.284	359.4	0.3	359.6	6.298	90.82	91.00	642.0

Total:	**650**	**213,173,789.47**	**100.00**	**7.284**	**359.4**	**0.3**	**359.6**	**6.298**	**90.82**	**91.00**	**642.0**

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21. Existing MI Company (1st and ltv gt 80)

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	650	213,173,789.47	100.00	7.284	359.4	0.3	359.6	6.298	90.82	91.00	642.0
Total:	**650**	**213,173,789.47**	**100.00**	**7.284**	**359.4**	**0.3**	**359.6**	**6.298**	**90.82**	**91.00**	**642.0**

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22. Total MI Flag Down to 60 LTV (1st and ltv gt 80)

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	141	34,749,679.26	16.30	7.485	359.6	0.4	360.0	6.303	90.92	91.24	618.0
Y	509	178,424,110.21	83.70	7.245	359.3	0.2	359.5	6.297	90.80	90.95	646.7
Total:	**650**	**213,173,789.47**	**100.00**	**7.284**	**359.4**	**0.3**	**359.6**	**6.298**	**90.82**	**91.00**	**642.0**

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23. Total MI Company Down to 60 LTV (1st and ltv gt 80)

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV
00-None	141	34,749,679.26	16.30	7.485	359.6	0.4	360.0	6.303	90.92	91.24
6- Mortgage Guaranty Insurance Corp.	509	178,424,110.21	83.70	7.245	359.3	0.2	359.5	6.297	90.80	90.95
Total:	**650**	**213,173,789.47**	**100.00**	**7.284**	**359.4**	**0.3**	**359.6**	**6.298**	**90.82**	**91.00**

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24. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
10.01 - 15.00	9	452,502.11	0.10	9.606	222.8	0.2	223.0	0.000	15.00	95.00	649.6
15.01 - 20.00	432	23,735,169.55	5.44	10.074	239.9	0.1	240.0	0.000	19.99	99.98	644.5
20.01 - 25.00	1	20,000.00	0.00	9.900	240.0	0.0	240.0	0.000	20.02	100.00	669.0
25.01 - 30.00	1	20,000.00	0.00	10.000	240.0	0.0	240.0	0.000	27.78	100.00	661.0
30.01 - 35.00	1	20,000.00	0.00	10.750	240.0	0.0	240.0	0.000	32.79	100.00	634.0
35.01 - 40.00	6	1,854,864.34	0.43	6.627	358.8	1.2	360.0	6.488	36.91	39.85	676.0
40.01 - 45.00	4	915,986.27	0.21	6.700	344.0	0.9	345.0	6.990	42.96	42.96	615.3
45.01 - 50.00	7	1,955,205.62	0.45	6.972	359.6	0.4	360.0	5.941	47.81	47.81	570.5
50.01 - 55.00	15	3,626,972.04	0.83	6.710	341.5	0.7	342.1	5.920	52.33	52.33	591.4
55.01 - 60.00	22	5,268,335.37	1.21	6.989	352.2	0.4	352.6	6.392	57.19	57.19	593.9

60.01 - 65.00	40	10,361,656.69	2.38	7.230	357.5	0.4	357.9	6.331	64.02	64.02	573.8
65.01 - 70.00	58	21,684,688.25	4.97	6.810	359.2	0.3	359.6	6.095	68.77	69.08	605.3
70.01 - 75.00	100	31,951,948.82	7.33	6.936	359.4	0.3	359.7	6.332	73.88	73.93	606.0
75.01 - 80.00	426	120,918,582.11	27.74	7.008	359.0	0.3	359.3	6.373	79.68	90.47	627.5
80.01 - 85.00	197	61,203,275.89	14.04	7.304	358.8	0.2	359.0	6.275	84.42	84.86	608.9
85.01 - 90.00	217	72,858,482.00	16.71	7.009	359.5	0.2	359.7	6.207	89.50	89.63	638.9
90.01 - 95.00	127	43,560,540.89	9.99	7.234	359.7	0.3	360.0	6.179	94.59	94.62	654.3
95.01 - 100.00	109	35,551,490.69	8.15	7.874	359.7	0.3	360.0	6.649	99.94	99.94	690.2
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

NZMin.: 15.00
Max: 100.00
NZWA: 79.56

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25. Original CCLTV (Calc)

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
35.01 - 40.00	6	1,854,864.34	0.43	6.627	358.8	1.2	360.0	6.488	36.91	39.85	676.0
40.01 - 45.00	4	915,986.27	0.21	6.700	344.0	0.9	345.0	6.990	42.96	42.96	615.3
45.01 - 50.00	7	1,955,205.62	0.45	6.972	359.6	0.4	360.0	5.941	47.81	47.81	570.5
50.01 - 55.00	15	3,626,972.04	0.83	6.710	341.5	0.7	342.1	5.920	52.33	52.33	591.4
55.01 - 60.00	22	5,268,335.37	1.21	6.989	352.2	0.4	352.6	6.392	57.19	57.19	593.9
60.01 - 65.00	40	10,361,656.69	2.38	7.230	357.5	0.4	357.9	6.331	64.02	64.02	573.8

65.01 - 70.00	58	21,684,688.25	4.97	6.810	359.2	0.3	359.6	6.095	68.77	69.08	605.3
70.01 - 75.00	100	31,951,948.82	7.33	6.936	359.4	0.3	359.7	6.332	73.88	73.93	606.0
75.01 - 80.00	426	120,918,582.11	27.74	7.008	359.0	0.3	359.3	6.373	79.68	90.47	627.5
80.01 - 85.00	197	61,203,275.89	14.04	7.304	358.8	0.2	359.0	6.275	84.42	84.86	608.9
85.01 - 90.00	217	72,858,482.00	16.71	7.009	359.5	0.2	359.7	6.207	89.50	89.63	638.9
90.01 - 95.00	136	44,013,043.00	10.10	7.258	358.3	0.3	358.6	6.179	93.77	94.62	654.3
95.01 - 100.00	544	59,346,660.24	13.61	8.756	311.7	0.2	311.9	6.649	67.89	99.96	671.9
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

Min.: 35.86
Max: 100.00
WA: 84.01

*Includes Senior balances if any.

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
35.01 - 40.00	6	1,854,864.34	0.43	6.627	358.8	1.2	360.0	6.488	36.91	39.85	676.0
40.01 - 45.00	4	915,986.27	0.21	6.700	344.0	0.9	345.0	6.990	42.96	42.96	615.3
45.01 - 50.00	7	1,955,205.62	0.45	6.972	359.6	0.4	360.0	5.941	47.81	47.81	570.5
50.01 - 55.00	16	3,796,285.14	0.87	6.705	336.9	0.7	337.6	5.920	52.45	52.45	594.5
55.01 - 60.00	21	5,099,022.27	1.17	7.002	356.0	0.3	356.3	6.392	57.26	57.26	591.6

60.01 - 65.00	40	10,361,656.69	2.38	7.230	357.5	0.4	357.9	6.331	64.02	64.02	573.8
65.01 - 70.00	58	21,684,688.25	4.97	6.810	359.2	0.3	359.6	6.095	68.77	69.08	605.3
70.01 - 75.00	100	31,951,948.82	7.33	6.936	359.4	0.3	359.7	6.332	73.88	73.93	606.0
75.01 - 80.00	426	120,918,582.11	27.74	7.008	359.0	0.3	359.3	6.373	79.68	90.47	627.5
80.01 - 85.00	197	61,203,275.89	14.04	7.304	358.8	0.2	359.0	6.275	84.42	84.86	608.9
85.01 - 90.00	217	72,858,482.00	16.71	7.009	359.5	0.2	359.7	6.207	89.50	89.63	638.9
90.01 - 95.00	136	44,013,043.00	10.10	7.258	358.3	0.3	358.6	6.179	93.77	94.62	654.3
95.01 - 100.00	544	59,346,660.24	13.61	8.756	311.7	0.2	311.9	6.649	67.89	99.96	671.9
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

NZMin.: 35.86
Max: 100.00
NZWA: 84.00

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	1,271	305,641,183.07	70.11	7.283	351.8	0.3	352.1	6.310	78.83	86.76	627.3
PUD	206	51,077,364.51	11.72	7.307	352.7	0.3	352.9	6.288	81.22	89.69	635.7
2-4 Family	146	49,067,325.47	11.26	7.248	356.9	0.2	357.1	6.324	83.01	86.16	650.2
Condo	149	30,173,827.59	6.92	7.515	349.2	0.3	349.5	6.366	78.60	88.01	626.6
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Cash Out Refinance	779	221,902,866.49	50.90	7.107	356.5	0.3	356.8	6.252	79.23	81.69	614.7
Purchase	888	185,195,098.80	42.48	7.524	346.5	0.2	346.8	6.376	79.52	94.11	653.1
Rate/Term Refinance	105	28,861,735.35	6.62	7.314	357.0	0.5	357.4	6.361	82.39	84.11	611.3
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	1,673	409,172,466.53	93.86	7.279	351.9	0.3	352.1	6.301	79.48	87.52	629.6
Investment	93	24,515,434.15	5.62	7.647	358.8	0.2	359.0	6.497	80.93	81.23	649.4
Second Home	6	2,271,799.96	0.52	6.992	359.5	0.5	360.0	6.297	80.18	80.18	648.7
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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30. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	1,120	262,238,290.13	60.15	7.180	351.6	0.3	352.0	6.111	79.31	87.51	620.9
Stated	553	149,732,572.84	34.35	7.503	354.0	0.2	354.3	6.614	80.12	85.85	646.8
Limited	98	23,748,337.67	5.45	7.306	348.2	0.2	348.5	6.349	78.92	91.08	639.0
No Ratio	1	240,500.00	0.06	7.550	360.0	0.0	360.0	6.990	65.00	65.00	650.0
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	614	176,590,311.64	40.51	7.113	352.0	0.3	352.3	6.233	78.81	86.43	632.5
CA-N	276	82,921,283.62	19.02	7.180	353.4	0.3	353.7	6.425	80.65	88.52	637.4
NY	84	31,795,482.23	7.29	7.274	358.0	0.2	358.1	6.306	82.90	84.71	637.2
HI	76	26,143,806.95	6.00	7.105	352.2	0.4	352.7	6.102	76.71	84.14	642.7
IL	99	21,261,884.75	4.88	7.697	355.8	0.1	355.9	6.068	83.49	87.84	630.5
NV	53	13,231,333.85	3.03	7.548	353.5	0.3	353.7	6.402	79.13	84.32	621.3
MN	79	13,217,120.10	3.03	7.271	348.7	0.1	348.8	6.392	79.04	92.13	630.4
MD	27	6,597,728.42	1.51	7.964	354.9	0.4	355.2	6.455	80.11	85.26	581.7

FL	52	6,582,158.60	1.51	7.939	337.2	0.2	337.5	6.426	73.15	86.70	607.0
NJ	26	6,572,220.80	1.51	7.831	358.6	0.4	359.0	6.452	81.32	83.77	605.6
AZ	49	6,293,167.06	1.44	7.304	344.5	0.1	344.6	6.426	80.86	94.05	648.8
UT	62	5,880,966.19	1.35	8.191	339.1	0.4	339.4	6.908	76.64	97.39	642.0
WA	27	5,630,341.77	1.29	7.478	353.3	0.3	353.6	6.309	83.32	90.76	620.0
MA	12	3,633,193.42	0.83	7.783	356.5	0.2	356.7	6.526	86.14	89.95	629.1
MI	35	3,270,433.36	0.75	7.988	340.6	0.1	340.8	6.478	76.70	93.72	642.6
CO	31	3,239,512.43	0.74	7.744	334.6	0.1	334.8	6.324	70.33	97.12	623.5
TX	31	2,911,533.74	0.67	8.181	346.6	0.4	347.0	6.538	80.08	87.42	604.3
VA	14	2,822,440.00	0.65	7.455	354.5	0.1	354.6	6.099	82.52	87.12	588.7
DC	11	2,678,245.40	0.61	7.643	359.8	0.2	360.0	6.373	74.26	74.26	566.2
OR	20	2,443,629.56	0.56	7.562	338.0	0.3	338.3	6.664	68.33	95.38	628.3
CT	10	2,265,236.66	0.52	7.489	354.0	0.2	354.2	6.641	81.93	89.66	609.0
WI	18	1,893,521.46	0.43	8.642	345.0	0.1	345.0	6.822	81.95	88.66	622.1
PA	10	1,273,191.63	0.29	8.193	353.3	0.0	353.3	6.603	78.51	82.98	611.6
MO	16	1,239,725.33	0.28	8.342	345.2	0.3	345.5	6.671	75.27	87.55	582.8
NM	10	1,153,093.49	0.26	8.065	352.6	2.1	354.8	6.668	73.84	79.49	568.0
MS	1	850,000.00	0.19	6.700	360.0	0.0	360.0	5.500	70.25	70.25	604.0
ME	3	673,800.00	0.15	8.143	360.0	0.0	360.0	6.847	86.00	88.87	620.0
OH	9	641,290.00	0.15	8.206	360.0	0.0	360.0	6.221	82.51	82.51	583.7
KS	2	370,800.00	0.09	8.607	353.3	0.0	353.3	6.990	95.51	100.00	722.9
DE	1	364,000.00	0.08	8.100	360.0	0.0	360.0	6.990	80.00	80.00	597.0
Other	14	1,518,248.18	0.35	7.694	351.0	0.6	351.6	5.830	79.99	86.37	582.7
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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32. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
93906	7	2,556,650.00	0.59	6.761	354.9	0.5	355.4	5.934	85.83	97.45	674.8
94544	7	2,509,399.99	0.58	6.827	356.3	0.6	356.9	6.566	81.35	85.49	656.5
92503	9	2,427,472.00	0.56	7.598	352.8	0.1	352.9	6.543	82.38	90.43	626.3
91977	8	2,422,249.00	0.56	6.761	352.2	0.0	352.2	6.109	75.91	83.83	657.5
92114	7	2,298,370.19	0.53	6.896	356.3	0.3	356.6	6.344	83.21	87.81	643.3
92336	7	2,237,800.00	0.51	7.492	349.5	0.0	349.5	6.637	79.23	90.42	619.0
95624	8	2,228,733.77	0.51	7.465	350.5	0.7	351.3	6.394	79.58	91.24	597.2
92860	6	1,994,700.61	0.46	7.250	346.4	1.0	347.4	6.568	72.71	89.49	701.7
90003	7	1,988,447.40	0.46	7.118	356.1	0.2	356.3	6.148	86.89	91.87	673.1
92646	4	1,970,000.00	0.45	6.742	360.0	0.0	360.0	5.964	78.35	78.35	579.7
Other	1,702	413,325,877.68	94.81	7.309	352.2	0.3	352.5	6.313	79.50	87.03	630.1
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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33. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	1,189	363,363,440.22	100.00	7.156	359.7	0.2	359.9	6.313	83.70	87.30	627.7
Total:	**1,189**	**363,363,440.22**	**100.00**	**7.156**	**359.7**	**0.2**	**359.9**	**6.313**	**83.70**	**87.30**	**627.7**

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34. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.001 - 5.500	11	4,389,620.19	1.21	5.450	359.7	0.3	360.0	5.583	78.06	80.81	686.2
5.501 - 6.000	88	32,816,986.19	9.03	5.862	359.5	0.5	360.0	5.780	79.61	84.31	662.9
6.001 - 6.500	143	49,626,011.64	13.66	6.330	359.4	0.2	359.6	5.954	81.34	85.47	633.4
6.501 - 7.000	247	88,718,058.68	24.42	6.821	359.8	0.2	360.0	6.192	83.37	88.16	629.3
7.001 - 7.500	248	73,963,565.76	20.36	7.289	359.8	0.2	360.0	6.385	84.47	88.40	622.6
7.501 - 8.000	246	65,098,177.72	17.92	7.762	359.8	0.2	360.0	6.571	85.10	87.63	616.6
8.001 - 8.500	99	25,174,149.12	6.93	8.254	359.7	0.3	360.0	6.754	87.18	88.65	615.6
8.501 - 9.000	51	14,250,111.15	3.92	8.724	359.8	0.2	360.0	6.917	87.72	88.43	615.6
9.001 - 9.500	40	6,985,410.66	1.92	9.288	359.5	0.5	360.0	7.114	86.35	87.21	598.8
9.501 - 10.000	8	1,498,650.00	0.41	9.698	360.0	0.0	360.0	7.050	83.51	85.92	626.5
10.001 - 10.500	6	768,511.63	0.21	10.262	360.0	0.0	360.0	6.990	77.80	77.80	564.2
11.001 - 11.500	2	74,187.48	0.02	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
Total:	**1,189**	**363,363,440.22**	**100.00**	**7.156**	**359.7**	**0.2**	**359.9**	**6.313**	**83.70**	**87.30**	**627.7**

NZWA: 7.156
Min.: 5.250
Max.: 11.500

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35. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
3.001 - 3.500	1	337,662.87	0.09	5.990	359.0	1.0	360.0	3.490	82.44	82.44	536.0
3.501 - 4.000	1	337,500.00	0.09	6.500	360.0	0.0	360.0	4.000	86.54	86.54	542.0
4.001 - 4.500	5	1,558,600.00	0.43	6.378	360.0	0.0	360.0	4.232	60.64	60.64	570.3
4.501 - 5.000	41	14,005,164.71	3.85	6.412	359.6	0.4	360.0	4.924	82.52	83.39	596.0
5.001 - 5.500	103	34,437,335.22	9.48	6.662	359.7	0.3	360.0	5.418	83.99	85.28	612.0
5.501 - 6.000	223	71,697,278.85	19.73	6.744	359.5	0.2	359.7	5.857	84.44	87.26	633.3
6.001 - 6.500	336	98,716,738.60	27.17	6.995	359.8	0.2	360.0	6.322	83.23	88.70	623.2
6.501 - 7.000	443	131,818,304.09	36.28	7.649	359.8	0.2	360.0	6.882	83.71	87.46	634.7
7.001 - 7.500	23	7,156,714.69	1.97	7.944	359.7	0.3	360.0	7.277	86.25	88.38	651.8
7.501 - 8.000	9	2,892,041.19	0.80	8.314	359.4	0.6	360.0	7.782	89.66	89.66	655.6
8.001 - 8.500	4	406,100.00	0.11	9.168	360.0	0.0	360.0	8.237	79.94	80.65	585.1
Total:	**1,189**	**363,363,440.22**	**100.00**	**7.156**	**359.7**	**0.2**	**359.9**	**6.313**	**83.70**	**87.30**	**627.7**

WA: 6.313
Min.: 3.490
Max.: 8.500

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36. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.50001 - 2.00000	1,187	362,916,824.95	99.88	7.158	359.7	0.2	359.9	6.314	83.70	87.31	627.6
2.50001 - 3.00000	2	446,615.27	0.12	6.027	359.2	0.8	360.0	5.210	83.75	83.75	709.8
Total:	**1,189**	**363,363,440.22**	**100.00**	**7.156**	**359.7**	**0.2**	**359.9**	**6.313**	**83.70**	**87.30**	**627.7**

Min.: 2.000
Max.: 3.000
NZWA: 2.001

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37. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.50001 - 1.00000	1,189	363,363,440.22	100.00	7.156	359.7	0.2	359.9	6.313	83.70	87.30	627.7
Total:	**1,189**	**363,363,440.22**	**100.00**	**7.156**	**359.7**	**0.2**	**359.9**	**6.313**	**83.70**	**87.30**	**627.7**

Min.: 1.000
Max.: 1.000
NZWA: 1.000

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38. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
7.001 - 7.500	1	114,000.00	0.03	7.400	360.0	0.0	360.0	5.150	69.09	69.09	552.0
12.001 - 12.500	11	4,389,620.19	1.21	5.450	359.7	0.3	360.0	5.583	78.06	80.81	686.2
12.501 - 13.000	88	32,816,986.19	9.03	5.862	359.5	0.5	360.0	5.780	79.61	84.31	662.9
13.001 - 13.500	143	49,626,011.64	13.66	6.330	359.4	0.2	359.6	5.954	81.34	85.47	633.4
13.501 - 14.000	247	88,718,058.68	24.42	6.821	359.8	0.2	360.0	6.192	83.37	88.16	629.3
14.001 - 14.500	247	73,849,565.76	20.32	7.289	359.8	0.2	360.0	6.387	84.50	88.43	622.7
14.501 - 15.000	246	65,098,177.72	17.92	7.762	359.8	0.2	360.0	6.571	85.10	87.63	616.6
15.001 - 15.500	99	25,174,149.12	6.93	8.254	359.7	0.3	360.0	6.754	87.18	88.65	615.6
15.501 - 16.000	51	14,250,111.15	3.92	8.724	359.8	0.2	360.0	6.917	87.72	88.43	615.6
16.001 - 16.500	40	6,985,410.66	1.92	9.288	359.5	0.5	360.0	7.114	86.35	87.21	598.8
16.501 - 17.000	8	1,498,650.00	0.41	9.698	360.0	0.0	360.0	7.050	83.51	85.92	626.5
17.001 - 17.500	6	768,511.63	0.21	10.262	360.0	0.0	360.0	6.990	77.80	77.80	564.2
18.001 - 18.500	2	74,187.48	0.02	11.500	359.5	0.5	360.0	6.990	65.85	65.85	513.2
Total:	**1,189**	**363,363,440.22**	**100.00**	**7.156**	**359.7**	**0.2**	**359.9**	**6.313**	**83.70**	**87.30**	**627.7**

Min.: 7.400
Max.: 18.500
NZWA: 14.154

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39. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-04	1	123,954.43	0.03	7.350	354.0	6.0	360.0	6.999	80.00	100.00	649.0
2006-06	1	416,883.77	0.11	6.200	356.0	4.0	360.0	5.000	90.00	90.00	582.0
2006-07	3	431,050.34	0.12	8.159	357.0	3.0	360.0	7.162	71.21	71.21	556.1
2006-08	3	811,683.12	0.22	6.251	358.0	2.0	360.0	5.492	87.81	87.81	628.4
2006-09	173	52,907,341.57	14.56	7.075	358.6	1.0	359.6	6.267	82.79	86.40	629.9
2006-10	676	211,454,027.60	58.19	7.187	360.0	0.0	360.0	6.366	83.71	87.85	625.1
2006-11	5	2,100,554.00	0.58	7.231	360.0	0.0	360.0	6.716	86.15	95.21	695.9
2007-06	1	194,577.95	0.05	9.100	356.0	4.0	360.0	6.990	73.58	73.58	511.0
2007-07	2	347,702.50	0.10	7.429	357.0	3.0	360.0	5.927	83.76	83.76	560.1
2007-09	54	17,044,670.60	4.69	7.044	359.0	1.0	360.0	6.150	82.25	84.19	632.4
2007-10	259	73,806,305.00	20.31	7.194	360.0	0.0	360.0	6.254	84.61	87.15	629.8
2007-11	1	364,500.00	0.10	6.490	360.0	0.0	360.0	5.500	90.00	90.00	570.0
2009-09	2	737,714.34	0.20	6.391	359.0	1.0	360.0	5.372	82.78	82.78	643.5
2009-10	8	2,622,475.00	0.72	6.342	360.0	0.0	360.0	5.967	83.65	83.65	681.1
Total:	**1,189**	**363,363,440.22**	**100.00**	**7.156**	**359.7**	**0.2**	**359.9**	**6.313**	**83.70**	**87.30**	**627.7**

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40. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	1,772	435,959,700.64	100.00	7.298	352.3	0.3	352.6	6.313	79.56	87.12	630.8
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**630.8**

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41. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZW Fi Sc
OPTION ONE MORTGAGE	1,763	434,157,415.42	99.59	7.297	352.3	0.3	352.5	6.311	79.55	87.12	63
CHASE MANHATTAN BANK	9	1,802,285.22	0.41	7.575	355.3	4.7	360.0	6.722	83.09	87.13	59
Total:	**1,772**	**435,959,700.64**	**100.00**	**7.298**	**352.3**	**0.3**	**352.6**	**6.313**	**79.56**	**87.12**	**63**

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Pool 1

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.01 - 50,000.00	156	6,105,436.47	0.95	9.145	335.3	0.2	335.4	6.553	72.45	79.03	595.0
50,000.01 - 100,000.00	624	47,459,141.31	7.37	7.874	353.5	0.3	353.8	6.340	75.87	78.34	600.8
100,000.01 - 150,000.00	840	105,559,647.42	16.40	7.413	357.6	0.3	358.0	6.145	78.49	81.02	610.3
150,000.01 - 200,000.00	860	149,819,495.52	23.28	7.269	357.7	0.3	358.0	6.134	79.02	80.29	608.1
200,000.01 - 250,000.00	593	132,885,605.13	20.65	7.204	359.1	0.3	359.4	6.154	80.19	81.35	615.0
250,000.01 - 300,000.00	461	126,718,932.40	19.69	7.097	359.0	0.2	359.2	6.098	81.97	83.73	620.6
300,000.01 - 350,000.00	237	75,114,958.76	11.67	7.003	359.7	0.3	360.0	6.044	82.58	84.26	621.3
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Min.: 19,537.79
Max: 333,373.87
Avg.: 170,687.67

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1 - 50,000	156	6,105,436.47	0.95	9.145	335.3	0.2	335.4	6.553	72.45	79.03	595.0
50,001 - 100,000	623	47,364,141.31	7.36	7.876	353.5	0.3	353.8	6.343	75.83	78.31	600.8
100,001 - 150,000	837	105,055,171.05	16.32	7.417	357.6	0.3	358.0	6.146	78.64	81.19	610.3
150,001 - 200,000	864	150,418,971.89	23.37	7.267	357.7	0.3	358.0	6.132	78.92	80.19	608.1
200,001 - 250,000	593	132,885,605.13	20.65	7.204	359.1	0.3	359.4	6.154	80.19	81.35	615.0
250,001 - 300,000	460	126,419,057.50	19.64	7.098	359.0	0.2	359.2	6.099	81.96	83.71	620.5
300,001 - 350,000	238	75,414,833.66	11.72	7.001	359.7	0.3	360.0	6.043	82.61	84.29	621.4
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Min.: 19,550
Max: 333,700
Avg.: 170,728

Pool 1

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	15	2,875,851.00	0.45	5.435	359.7	0.3	360.0	5.760	73.98	77.52	678.1
5.501 - 6.000	226	45,886,759.41	7.13	5.846	358.4	0.5	358.9	5.574	73.22	76.99	647.9
6.001 - 6.500	340	65,162,491.24	10.12	6.343	358.7	0.3	358.9	5.670	76.63	79.38	631.1
6.501 - 7.000	981	188,026,450.98	29.21	6.801	357.2	0.4	357.6	5.913	78.39	80.23	623.3
7.001 - 7.500	662	119,574,252.70	18.58	7.291	358.4	0.2	358.7	6.136	81.09	82.83	607.3
7.501 - 8.000	636	107,021,351.59	16.63	7.791	358.9	0.2	359.1	6.335	83.71	84.34	604.9
8.001 - 8.500	373	55,097,389.30	8.56	8.289	358.6	0.2	358.7	6.621	84.32	85.01	591.5
8.501 - 9.000	269	35,842,405.21	5.57	8.757	357.9	0.3	358.2	6.855	82.96	83.29	591.7
9.001 - 9.500	140	14,205,108.71	2.21	9.282	357.4	0.4	357.7	6.997	79.12	80.85	564.0
9.501 - 10.000	70	6,221,206.35	0.97	9.774	351.7	0.3	352.0	7.008	72.91	76.86	554.2
10.001 - 10.500	33	2,020,773.19	0.31	10.259	335.4	0.1	335.5	6.980	69.91	82.63	554.7
10.501 - 11.000	20	1,398,527.33	0.22	10.753	333.5	0.1	333.6	6.990	67.09	74.72	552.3
11.001 - 11.500	1	35,200.00	0.01	11.050	360.0	0.0	360.0	0.000	80.00	80.00	605.0
11.501 - 12.000	2	84,800.00	0.01	11.830	360.0	0.0	360.0	6.990	60.41	60.41	561.5
12.001 - 12.500	2	80,650.00	0.01	12.448	360.0	0.0	360.0	6.990	72.14	72.14	592.7
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Min.: 4.900
Max: 12.500
NZWA: 7.277

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Pool 1

Rate (Arm)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	15	2,875,851.00	0.55	5.435	359.7	0.3	360.0	5.760	73.98	77.52	678.1
5.501 - 6.000	222	44,980,859.41	8.62	5.843	358.4	0.5	358.9	5.574	73.37	77.14	647.3
6.001 - 6.500	281	55,111,436.26	10.56	6.334	359.8	0.2	360.0	5.670	77.69	80.71	621.5
6.501 - 7.000	635	124,481,724.06	23.86	6.820	359.8	0.2	360.0	5.913	81.86	84.41	615.6
7.001 - 7.500	556	102,184,507.90	19.58	7.299	359.8	0.2	360.0	6.136	81.68	83.57	604.8
7.501 - 8.000	533	91,596,124.70	17.55	7.792	359.5	0.2	359.7	6.335	84.57	85.20	604.7
8.001 - 8.500	332	50,201,824.98	9.62	8.289	359.3	0.2	359.5	6.621	84.63	85.30	589.1
8.501 - 9.000	221	30,356,355.82	5.82	8.754	359.7	0.3	360.0	6.855	83.43	83.76	591.2
9.001 - 9.500	117	12,571,023.71	2.41	9.281	359.6	0.4	360.0	6.997	79.11	80.55	560.0
9.501 - 10.000	51	5,121,608.02	0.98	9.774	359.8	0.2	360.0	7.008	74.47	75.35	547.5
10.001 - 10.500	19	1,223,282.26	0.23	10.232	359.8	0.2	360.0	6.980	77.60	79.51	546.4
10.501 - 11.000	11	897,204.99	0.17	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0

Min.: 4.900
Max: 12.500
NZWA: 7.298

Pool 1

Rate (Fix)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
5.501 - 6.000	4	905,900.00	0.74	5.995	360.0	0.0	360.0	0.000	66.03	69.80	675.7
6.001 - 6.500	59	10,051,054.98	8.25	6.390	352.5	0.7	353.1	0.000	70.82	72.08	683.7
6.501 - 7.000	346	63,544,726.92	52.15	6.765	352.1	0.7	352.8	0.000	71.60	72.04	638.4
7.001 - 7.500	106	17,389,744.80	14.27	7.248	350.4	0.4	350.9	0.000	77.59	78.48	622.2
7.501 - 8.000	103	15,425,226.89	12.66	7.784	355.1	0.3	355.4	0.000	78.58	79.26	606.2
8.001 - 8.500	41	4,895,564.32	4.02	8.293	351.4	0.1	351.5	0.000	81.20	82.07	616.1
8.501 - 9.000	48	5,486,049.39	4.50	8.778	347.9	0.2	348.2	0.000	80.35	80.69	594.5
9.001 - 9.500	23	1,634,085.00	1.34	9.287	340.1	0.3	340.4	0.000	79.18	83.16	594.3
9.501 - 10.000	19	1,099,598.33	0.90	9.771	314.1	0.4	314.5	0.000	65.63	83.88	585.3
10.001 - 10.500	14	797,490.93	0.65	10.300	297.9	0.0	298.0	0.000	58.12	87.41	567.4
10.501 - 11.000	9	501,322.34	0.41	10.841	286.1	0.3	286.4	0.000	61.69	82.98	567.6
11.001 - 11.500	1	35,200.00	0.03	11.050	360.0	0.0	360.0	0.000	80.00	80.00	605.0
11.501 - 12.000	1	40,000.00	0.03	11.650	360.0	0.0	360.0	0.000	38.46	38.46	590.0
12.001 - 12.500	1	42,250.00	0.03	12.400	360.0	0.0	360.0	0.000	65.00	65.00	647.0
Total:	775	121,848,213.90	100.00	7.184	351.0	0.6	351.6	0.000	73.92	75.04	631.3

Min.: 5.990
Max: 12.400
NZWA: 7.184

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fixed	775	121,848,213.90	18.93	7.184	351.0	0.6	351.6	0.000	73.92	75.04	631.3
Adjustable	2,996	521,815,003.11	81.07	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

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Pool 1

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2/28 ARM (Libor)	2,049	362,463,608.29	56.31	7.305	359.8	0.2	360.0	6.164	81.27	83.30	607.7
3/27 ARM (Libor)	908	152,239,115.06	23.65	7.314	359.8	0.2	360.0	6.097	81.58	83.16	611.3
Fixed Rate	775	121,848,213.90	18.93	7.184	351.0	0.6	351.6	0.000	73.92	75.04	631.3
5/25 ARM (Libor)	37	6,676,279.76	1.04	6.603	355.7	0.2	355.9	5.824	73.92	74.64	627.8
3 YR FIXED/15YR ARM (Libor)	1	284,000.00	0.04	5.890	180.0	0.0	180.0	5.500	80.00	80.00	626.0
2 YR FIXED/15YR ARM (Libor)	1	152,000.00	0.02	8.300	180.0	0.0	180.0	6.250	95.00	95.00	608.0
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 192	69	6,305,988.05	0.98	7.540	179.5	0.5	180.0	6.004	63.43	72.93	623.2
337 - 360	3,702	637,357,228.96	99.02	7.274	359.7	0.3	360.0	6.140	80.04	81.70	613.1
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Min.: 180.0
Max.: 360.0
NZWA: 358.2

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
169 - 180	69	6,305,988.05	0.98	7.540	179.5	0.5	180.0	6.004	63.43	72.93	623.2
349 - 360	3,702	637,357,228.96	99.02	7.274	359.7	0.3	360.0	6.140	80.04	81.70	613.1
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Min.: 173.0
Max: 360.0
NZWA: 357.9

Pool 1

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	2,847	483,022,101.85	75.04	7.347	358.8	0.0	358.8	6.149	80.73	82.51	610.7
1 - 24	924	160,641,115.16	24.96	7.065	355.3	1.2	356.5	6.101	77.31	78.91	621.0
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Min.: 0.0
Max: 8.0
WA: 0.3

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2004	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2019	69	6,305,988.05	0.98	7.540	179.5	0.5	180.0	6.004	63.43	72.93	623.2
2034	3,702	637,357,228.96	99.02	7.274	359.7	0.3	360.0	6.140	80.04	81.70	613.1
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1st Lien	3,754	642,920,386.35	99.88	7.273	358.1	0.3	358.4	6.139	79.95	81.59	613.2
2nd Lien	17	742,830.66	0.12	10.153	179.8	0.2	180.0	0.000	18.95	98.97	632.7
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Pool 1

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Fully Amortizing	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	3,502	586,468,055.02	91.11	7.306	357.8	0.3	358.1	6.098	79.05	80.36	604.9
Y	269	57,195,161.99	8.89	6.978	359.8	0.2	360.0	6.500	88.31	94.48	699.0
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	2	253,599.54	0.04	7.125	359.5	0.5	360.0	6.750	78.95	78.95	665.2
0.001 - 5.000	1	263,200.00	0.04	6.700	360.0	0.0	360.0	4.700	80.00	80.00	645.0
5.001 - 10.000	15	2,258,696.74	0.35	7.351	359.8	0.2	360.0	6.253	80.13	80.13	658.5
10.001 - 15.000	24	3,511,746.75	0.55	7.625	359.7	0.3	360.0	6.463	76.58	77.15	628.0
15.001 - 20.000	101	12,925,904.28	2.01	7.567	359.6	0.4	360.0	6.356	73.83	74.50	612.0
20.001 - 25.000	183	25,988,309.51	4.04	7.405	354.8	0.3	355.1	6.316	75.82	76.98	622.4
25.001 - 30.000	281	40,302,602.90	6.26	7.289	357.0	0.3	357.3	6.109	78.15	78.95	607.6
30.001 - 35.000	460	70,642,201.81	10.98	7.244	357.5	0.3	357.8	6.143	78.64	80.23	619.9
35.001 - 40.000	635	109,210,574.98	16.97	7.307	358.8	0.3	359.1	6.194	80.41	81.73	616.6
40.001 - 45.000	804	142,090,176.51	22.08	7.316	358.1	0.3	358.3	6.197	80.88	82.68	616.6
45.001 - 50.000	1,015	187,346,175.30	29.11	7.204	358.1	0.3	358.4	6.076	81.14	83.66	612.2
50.001 - 55.000	250	48,870,028.69	7.59	7.241	357.6	0.3	357.9	5.950	78.14	79.37	586.8
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Min: 0.000
Max: 54.944
NZWA: 40.288

Pool 1

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
491 - 500	11	1,716,118.10	0.27	8.807	359.8	0.2	360.0	6.595	77.14	78.65	500.0
501 - 510	114	18,113,228.38	2.81	8.295	359.7	0.3	360.0	6.241	74.39	74.57	506.1
511 - 520	147	22,457,654.01	3.49	7.975	359.8	0.2	360.0	6.022	74.14	74.68	515.6
521 - 530	145	23,468,506.79	3.65	7.891	359.1	0.2	359.3	5.971	76.45	76.74	525.6
531 - 540	198	33,144,272.49	5.15	7.686	358.3	0.3	358.6	5.823	75.71	76.44	535.5
541 - 550	190	31,198,014.75	4.85	7.520	359.4	0.2	359.6	6.068	76.57	77.10	545.9
551 - 560	201	32,014,551.06	4.97	7.589	358.1	0.3	358.3	6.097	76.58	77.07	555.2
561 - 570	198	33,656,881.49	5.23	7.274	358.1	0.2	358.4	6.093	75.91	76.30	565.5
571 - 580	211	35,786,577.98	5.56	7.305	358.9	0.2	359.1	6.107	77.04	77.57	575.7
581 - 590	186	32,428,002.07	5.04	7.163	357.5	0.3	357.8	6.075	75.37	77.90	585.6
591 - 600	196	30,770,006.90	4.78	7.270	358.5	0.3	358.8	5.889	78.66	80.24	595.7
601 - 610	202	34,688,632.14	5.39	7.104	355.5	0.3	355.8	5.997	79.24	80.91	605.3
611 - 620	188	31,935,438.86	4.96	7.070	357.4	0.4	357.7	6.053	79.31	81.05	614.9
621 - 630	169	28,025,220.71	4.35	6.969	354.2	0.3	354.5	6.083	80.07	82.20	625.5
631 - 640	190	31,704,961.74	4.93	6.915	358.6	0.4	359.0	6.054	78.81	80.20	635.4
641 - 650	174	29,840,549.17	4.64	7.061	356.4	0.3	356.8	6.101	81.79	84.26	645.3
651 - 660	133	22,621,307.18	3.51	7.020	357.5	0.4	357.9	6.184	80.55	82.43	655.3
661 - 670	173	31,927,275.98	4.96	7.014	356.4	0.3	356.7	6.352	84.24	88.44	664.9
671 - 680	160	28,145,833.88	4.37	7.085	359.2	0.3	359.5	6.385	84.63	87.67	675.4
681 - 690	116	21,995,413.51	3.42	7.077	357.5	0.3	357.9	6.412	84.61	88.99	685.0
691 - 700	117	24,161,149.45	3.75	7.082	359.1	0.3	359.4	6.493	86.59	89.17	695.3
701 - 710	84	14,894,910.02	2.31	7.015	357.0	0.3	357.2	6.401	86.83	88.87	705.1
711 - 720	59	9,559,460.97	1.49	7.355	357.8	0.3	358.1	6.506	90.89	93.51	716.1
721 - 730	53	9,667,113.46	1.50	7.063	359.3	0.3	359.6	6.343	88.37	91.29	725.2
731 - 740	43	8,503,221.17	1.32	6.809	359.7	0.3	360.0	6.217	86.60	89.73	735.5
741 - 750	34	6,530,671.04	1.01	7.201	359.6	0.4	360.0	6.589	89.16	91.96	746.0
751 - 760	26	5,368,379.33	0.83	7.104	355.6	0.6	356.2	6.474	88.66	90.30	755.6
761 - 770	23	4,268,934.97	0.66	7.102	359.7	0.3	360.0	6.453	86.10	87.85	765.0
771 - 780	12	2,085,595.00	0.32	7.138	359.6	0.4	360.0	6.467	93.15	96.63	774.5
781 - 790	13	2,452,134.41	0.38	7.396	359.7	0.3	360.0	6.457	90.74	92.54	785.7
791 - 800	5	533,200.00	0.08	6.726	360.0	0.0	360.0	5.536	78.98	88.59	794.3
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Nzmin.: 500
Max.: 799
NZWA.: 613

Loans with Fico scores less than 400 have been eliminated from the average.

Pool 1

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
80/	1	154,122.64	0.02	6.100	353.0	7.0	360.0	0.000	80.00	100.00	677.0
80/20	263	44,412,852.73	6.90	6.741	356.7	0.2	357.0	6.138	78.96	99.85	659.9
A	101	17,546,270.28	2.73	7.325	359.2	0.1	359.3	5.497	76.76	77.03	546.7
A S	2	285,016.83	0.04	7.021	354.9	5.1	360.0	7.450	75.06	75.06	678.3
A SA	296	50,556,359.36	7.85	7.112	355.9	0.3	356.2	6.292	78.20	78.29	592.0
AA	43	8,167,846.14	1.27	6.899	357.4	0.3	357.7	6.549	80.13	80.13	650.2
AAA	536	100,122,993.79	15.56	7.243	358.8	0.3	359.1	6.589	90.62	90.80	696.0
A-	84	14,338,686.07	2.23	7.623	359.4	0.2	359.6	5.721	75.95	76.01	543.8
A- MO	26	3,293,318.41	0.51	7.853	357.7	0.2	357.8	5.962	71.60	71.60	547.9
A- SA	101	17,976,949.67	2.79	7.362	358.8	0.3	359.0	6.676	76.42	76.50	583.2
A+	299	50,939,511.37	7.91	7.194	359.1	0.4	359.4	5.359	77.83	78.59	563.1
A+ MO	21	3,708,397.71	0.58	7.410	359.7	0.3	360.0	5.934	71.52	71.52	583.6
A+ SA	1,228	217,664,275.35	33.82	6.976	357.0	0.3	357.3	5.928	80.05	80.30	631.2
B	116	15,823,523.81	2.46	8.475	359.5	0.5	360.0	6.436	75.24	75.77	531.1
B S	1	97,894.33	0.02	7.650	353.0	7.0	360.0	0.000	80.00	80.00	546.0
B SA	34	6,274,662.22	0.97	7.629	359.8	0.2	360.0	6.694	74.67	74.86	572.3
B+	367	54,016,352.55	8.39	8.173	359.5	0.3	359.7	6.165	76.50	77.30	529.4
B+ SA	125	19,625,041.11	3.05	7.470	358.1	0.2	358.2	6.734	75.10	75.64	583.1
C	24	3,474,544.06	0.54	9.690	359.8	0.2	360.0	6.973	59.30	59.30	537.2
C SA	1	100,750.00	0.02	8.650	360.0	0.0	360.0	6.990	65.00	65.00	575.0
C+	46	6,871,696.12	1.07	8.789	359.8	0.2	360.0	6.623	66.49	66.72	529.1
C+ SA	56	8,212,152.46	1.28	8.043	359.8	0.2	360.0	7.003	67.05	67.05	563.1
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0.000	917	152,736,445.69	23.73	7.682	358.5	0.3	358.7	6.212	82.17	83.33	612.5
0.001 - 1.000	114	23,875,648.66	3.71	7.299	356.9	0.4	357.3	6.565	76.71	78.15	624.5
1.001 - 2.000	1,701	299,288,287.15	46.50	7.216	359.7	0.2	359.9	6.122	81.09	83.24	606.6
2.001 - 3.000	1,039	167,762,835.51	26.06	7.013	354.5	0.4	354.9	5.997	76.08	77.65	624.1
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

WA: 1.749
NZWA: 2.293

Pool 1

Existing MI (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	1,690	301,318,601.88	100.00	7.433	359.0	0.3	359.3	6.169	90.43	90.61	627.7
Total:	1,690	301,318,601.88	100.00	7.433	359.0	0.3	359.3	6.169	90.43	90.61	627.7

Existing MI Company (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	1,690	301,318,601.88	100.00	7.433	359.0	0.3	359.3	6.169	90.43	90.61	627.7
Total:	1,690	301,318,601.88	100.00	7.433	359.0	0.3	359.3	6.169	90.43	90.61	627.7

Total MI Flag Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
N	554	75,004,795.07	24.89	7.844	359.2	0.3	359.5	6.256	90.11	90.63	590.6
Y	1,136	226,313,806.81	75.11	7.297	358.9	0.3	359.2	6.137	90.53	90.60	640.0
Total:	1,690	301,318,601.88	100.00	7.433	359.0	0.3	359.3	6.169	90.43	90.61	627.7

Total MI Company Down to 60 LTV (1st and ltv gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
00-None	554	75,004,795.07	24.89	7.844	359.2	0.3	359.5	6.256	90.11	90.63	590.6
6- Mortgage Guaranty Insurance Corp.	1,136	226,313,806.81	75.11	7.297	358.9	0.3	359.2	6.137	90.53	90.60	640.0
Total:	1,690	301,318,601.88	100.00	7.433	359.0	0.3	359.3	6.169	90.43	90.61	627.7

Pool 1

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
10.01 - 15.00	2	124,950.00	0.02	10.326	180.0	0.0	180.0	0.000	15.00	95.00	608.1
15.01 - 20.00	19	902,880.66	0.14	9.517	236.7	0.1	236.8	6.127	18.92	73.68	610.8
20.01 - 25.00	9	919,537.92	0.14	7.080	359.3	0.7	360.0	5.511	22.69	22.69	591.5
25.01 - 30.00	12	989,659.83	0.15	7.110	340.2	0.7	341.0	6.220	28.06	28.06	628.0
30.01 - 35.00	18	2,082,651.52	0.32	7.044	359.5	0.5	360.0	5.741	32.90	32.90	582.6
35.01 - 40.00	24	2,989,406.97	0.46	7.099	350.3	0.5	350.8	6.090	37.08	37.08	601.8
40.01 - 45.00	33	4,358,286.85	0.68	6.968	352.6	0.5	353.1	6.008	42.91	43.27	598.3
45.01 - 50.00	79	11,263,703.69	1.75	6.898	356.2	0.4	356.6	5.837	48.01	48.87	592.0
50.01 - 55.00	92	14,569,517.79	2.26	6.836	354.1	0.4	354.5	5.759	52.93	53.29	605.0
55.01 - 60.00	127	20,173,492.61	3.13	6.897	355.0	0.5	355.5	6.126	57.99	58.26	590.1
60.01 - 65.00	217	36,243,786.64	5.63	7.202	355.4	0.3	355.7	6.111	63.55	63.59	582.1
65.01 - 70.00	232	43,462,062.12	6.75	7.000	357.5	0.4	357.9	6.045	68.74	68.92	591.1
70.01 - 75.00	319	55,338,638.64	8.60	7.307	358.8	0.3	359.1	6.137	74.02	74.47	581.3
75.01 - 80.00	898	148,926,039.89	23.14	7.173	358.4	0.3	358.6	6.160	79.66	86.02	616.5
80.01 - 85.00	589	99,675,652.99	15.49	7.555	359.2	0.3	359.6	6.193	84.54	84.92	589.8
85.01 - 90.00	548	98,640,855.70	15.32	7.213	358.7	0.3	359.0	5.997	89.64	89.79	622.7
90.01 - 95.00	315	59,551,861.42	9.25	7.280	358.5	0.2	358.7	5.996	94.70	94.74	645.1
95.01 - 100.00	238	43,450,231.77	6.75	7.865	359.8	0.2	360.0	6.682	99.87	99.87	702.3
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

NZMin.: 15.00
Max: 100.00
NZWA: 79.88

Pool 1

Original CCLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.04	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	9	919,537.92	0.14	7.080	359.3	0.7	360.0	5.511	22.69	22.69	591.5
25.01 - 30.00	12	989,659.83	0.15	7.110	340.2	0.7	341.0	6.220	28.06	28.06	628.0
30.01 - 35.00	18	2,082,651.52	0.32	7.044	359.5	0.5	360.0	5.741	32.90	32.90	582.6
35.01 - 40.00	24	2,989,406.97	0.46	7.099	350.3	0.5	350.8	6.090	37.08	37.08	601.8
40.01 - 45.00	33	4,358,286.85	0.68	6.968	352.6	0.5	353.1	6.008	42.91	43.27	598.3
45.01 - 50.00	79	11,263,703.69	1.75	6.898	356.2	0.4	356.6	5.837	48.01	48.87	592.0
50.01 - 55.00	92	14,569,517.79	2.26	6.836	354.1	0.4	354.5	5.759	52.93	53.29	605.0
55.01 - 60.00	127	20,173,492.61	3.13	6.897	355.0	0.5	355.5	6.126	57.99	58.26	590.1
60.01 - 65.00	217	36,243,786.64	5.63	7.202	355.4	0.3	355.7	6.111	63.55	63.59	582.1
65.01 - 70.00	232	43,462,062.12	6.75	7.000	357.5	0.4	357.9	6.045	68.74	68.92	591.1
70.01 - 75.00	319	55,338,638.64	8.60	7.307	358.8	0.3	359.1	6.137	74.02	74.47	581.3
75.01 - 80.00	898	148,926,039.89	23.14	7.173	358.4	0.3	358.6	6.160	79.66	86.02	616.5
80.01 - 85.00	589	99,675,652.99	15.49	7.555	359.2	0.3	359.6	6.193	84.54	84.92	589.8
85.01 - 90.00	548	98,640,855.70	15.32	7.213	358.7	0.3	359.0	5.997	89.64	89.79	622.7
90.01 - 95.00	317	59,676,811.42	9.27	7.287	358.1	0.2	358.4	5.996	94.53	94.74	645.0
95.01 - 100.00	253	44,068,112.43	6.85	7.896	357.3	0.2	357.5	6.682	98.75	99.87	701.4
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Min.: 15.04
Max: 100.00
WA: 79.97

*Includes Senior balances if any.

Pool 1

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
15.01 - 20.00	4	285,000.00	0.04	8.215	360.0	0.0	360.0	6.127	17.11	17.11	552.5
20.01 - 25.00	9	919,537.92	0.14	7.080	359.3	0.7	360.0	5.511	22.69	22.69	591.5
25.01 - 30.00	12	989,659.83	0.15	7.110	340.2	0.7	341.0	6.220	28.06	28.06	628.0
30.01 - 35.00	18	2,082,651.52	0.32	7.044	359.5	0.5	360.0	5.741	32.90	32.90	582.6
35.01 - 40.00	24	2,989,406.97	0.46	7.099	350.3	0.5	350.8	6.090	37.08	37.08	601.8
40.01 - 45.00	33	4,358,286.85	0.68	6.968	352.6	0.5	353.1	6.008	42.91	43.27	598.3
45.01 - 50.00	79	11,263,703.69	1.75	6.898	356.2	0.4	356.6	5.837	48.01	48.87	592.0
50.01 - 55.00	91	14,479,517.79	2.25	6.834	354.1	0.4	354.5	5.762	52.94	53.30	605.5
55.01 - 60.00	128	20,263,492.61	3.15	6.898	355.1	0.5	355.5	6.121	57.96	58.23	589.8
60.01 - 65.00	218	36,413,620.62	5.66	7.196	355.4	0.3	355.7	6.097	63.56	63.60	581.9
65.01 - 70.00	231	43,292,228.14	6.73	7.003	357.5	0.4	357.9	6.055	68.75	68.93	591.3
70.01 - 75.00	319	55,338,638.64	8.60	7.307	358.8	0.3	359.1	6.137	74.02	74.47	581.3
75.01 - 80.00	897	148,713,039.89	23.10	7.173	358.4	0.3	358.6	6.162	79.66	86.03	616.6
80.01 - 85.00	590	99,888,652.99	15.52	7.554	359.2	0.3	359.6	6.190	84.53	84.91	589.8
85.01 - 90.00	549	98,735,855.70	15.34	7.213	358.7	0.3	359.0	5.996	89.65	89.79	622.7
90.01 - 95.00	316	59,581,811.42	9.26	7.287	358.1	0.2	358.4	5.998	94.53	94.74	645.1
95.01 - 100.00	253	44,068,112.43	6.85	7.896	357.3	0.2	357.5	6.682	98.75	99.87	701.4
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

NZMin.: 15.04
Max: 100.00
NZWA: 79.95

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Single Family	2,840	478,316,908.86	74.31	7.275	357.7	0.3	358.0	6.127	79.46	81.15	607.8
2-4 Family	303	56,280,167.91	8.74	7.384	357.8	0.2	358.0	6.215	79.16	80.22	628.4
Condo	335	54,910,270.24	8.53	7.109	359.2	0.3	359.5	6.075	82.26	84.74	641.7
PUD	293	54,155,870.00	8.41	7.350	358.7	0.2	359.0	6.237	81.86	84.02	616.5
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Pool 1

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Cash Out Refinance	2,364	408,724,296.91	63.50	7.208	357.5	0.3	357.8	6.069	76.39	76.86	597.1
Purchase	1,156	194,755,009.09	30.26	7.390	359.2	0.2	359.4	6.279	86.84	91.44	651.5
Rate/Term Refinance	251	40,183,911.01	6.24	7.428	356.5	0.3	356.9	6.064	81.56	82.33	591.3
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Primary Home	3,359	584,799,773.65	90.85	7.238	358.0	0.3	358.3	6.117	79.92	81.80	610.6
Investment	370	50,889,052.00	7.91	7.765	357.5	0.2	357.7	6.425	79.48	79.81	640.5
Second Home	42	7,974,391.36	1.24	6.969	359.7	0.3	360.0	5.916	79.48	79.48	635.8
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	2,494	408,729,966.58	63.50	7.188	357.7	0.3	358.0	5.966	79.87	81.60	601.1
Stated	1,178	216,683,240.44	33.66	7.469	358.4	0.2	358.6	6.446	79.62	81.26	634.0
Limited	97	17,996,410.45	2.80	6.983	358.4	0.3	358.8	6.026	83.01	86.19	637.5
No Ratio	2	253,599.54	0.04	7.125	359.5	0.5	360.0	6.750	78.95	78.95	665.2
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Pool 1

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CA-S	1,044	214,449,398.14	33.32	6.977	357.7	0.3	358.0	6.004	76.42	77.93	612.4
CA-N	264	56,570,205.89	8.79	6.939	358.7	0.3	359.0	6.013	79.06	81.09	610.9
IL	298	47,989,990.97	7.46	7.669	358.5	0.2	358.7	6.004	85.14	85.92	616.2
NY	174	37,105,337.96	5.76	7.322	358.0	0.2	358.3	6.197	77.71	78.51	611.3
FL	226	31,513,515.00	4.90	7.443	357.8	0.3	358.1	6.240	81.32	83.68	608.5
MN	169	28,680,181.65	4.46	7.300	359.4	0.1	359.5	6.338	86.27	88.20	637.9
HI	111	23,803,146.49	3.70	6.838	358.2	0.3	358.5	5.776	76.61	79.44	634.3
NJ	115	22,456,511.60	3.49	7.505	358.6	0.5	359.1	6.206	79.60	80.43	605.3
NV	110	20,139,755.50	3.13	7.164	358.3	0.3	358.6	6.101	80.99	82.45	621.3
TX	183	17,495,265.08	2.72	8.263	357.0	0.1	357.1	6.624	82.59	85.41	608.6
MI	153	16,778,015.35	2.61	7.849	355.3	0.2	355.5	6.423	83.16	86.27	594.0
AZ	106	13,932,963.68	2.16	7.226	357.6	0.3	357.9	6.346	84.38	86.86	627.7
MD	82	13,597,038.92	2.11	7.748	359.3	0.1	359.4	6.398	82.43	83.57	595.0
WA	69	12,255,153.44	1.90	7.406	357.4	0.5	357.8	6.165	84.07	86.07	615.9
UT	79	10,299,513.54	1.60	7.502	359.7	0.3	360.0	6.443	87.55	91.77	636.8
CT	57	9,224,686.06	1.43	7.495	359.0	0.3	359.3	6.215	78.26	78.85	601.1
CO	46	7,822,919.22	1.22	7.330	358.2	0.4	358.6	6.309	84.79	88.77	614.6
DC	40	7,166,369.49	1.11	7.386	356.0	0.2	356.2	6.152	70.80	70.80	591.9
MO	77	6,609,003.68	1.03	8.035	359.8	0.2	360.0	6.601	85.63	88.02	610.2
WI	61	6,344,039.09	0.99	8.102	359.0	0.2	359.2	6.439	84.71	87.76	599.3
VA	34	6,240,675.62	0.97	7.382	359.6	0.4	360.0	6.246	79.48	80.69	599.3
PA	49	5,849,221.99	0.91	7.773	353.9	0.6	354.5	6.244	82.55	84.59	608.7
OR	32	4,703,359.60	0.73	7.190	359.6	0.4	360.0	6.300	84.04	88.77	637.3
MA	21	4,088,950.09	0.64	7.518	359.9	0.1	360.0	6.087	80.33	80.86	593.9
RI	18	3,314,405.65	0.51	7.524	357.1	0.3	357.4	6.589	76.23	78.58	637.7
OH	27	2,033,209.23	0.32	8.231	349.3	0.2	349.4	6.532	82.77	84.79	599.8
AK	9	1,845,875.08	0.29	7.313	359.7	0.3	360.0	5.672	88.90	88.90	602.4
NM	14	1,734,392.96	0.27	7.777	343.6	3.2	346.8	6.031	76.40	79.75	574.6
IN	16	1,490,004.08	0.23	8.218	359.6	0.4	360.0	6.648	91.68	92.01	643.8
OK	15	1,236,377.14	0.19	8.402	345.2	0.0	345.2	5.941	82.94	88.47	564.0
Other	72	6,893,734.82	1.07	7.848	356.7	0.3	357.0	6.246	84.10	85.34	592.9
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Pool 1

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
92345	22	3,661,144.62	0.57	6.747	357.2	0.4	357.5	6.054	79.44	83.31	617.0
92392	20	3,368,068.22	0.52	7.324	359.7	0.3	360.0	6.143	81.74	81.74	585.3
92571	17	3,287,707.54	0.51	6.843	354.8	0.2	355.1	5.737	78.37	80.63	609.4
92335	18	3,286,763.03	0.51	7.135	351.8	0.2	352.1	6.071	80.66	80.66	627.4
96706	14	3,234,064.53	0.50	6.798	359.9	0.1	360.0	5.686	86.47	93.25	636.2
92376	16	3,145,830.15	0.49	6.995	350.9	0.4	351.2	5.872	77.17	78.17	588.4
92337	13	3,106,006.52	0.48	6.702	359.5	0.5	360.0	5.945	79.82	79.82	627.0
92404	18	2,983,751.75	0.46	7.390	354.4	0.1	354.4	5.884	78.84	79.01	591.1
92503	13	2,905,724.51	0.45	6.645	359.7	0.3	360.0	5.888	74.12	75.33	601.5
92407	16	2,833,380.28	0.44	6.920	359.9	0.1	360.0	6.090	77.29	77.29	617.0
Other	3,604	611,850,775.86	95.06	7.294	358.0	0.3	358.3	6.149	79.90	81.64	613.4
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
6 Month Libor (Wall St)	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0
Total:	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0

Pool 1

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.501 - 5.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
5.001 - 5.500	15	2,875,851.00	0.55	5.435	359.7	0.3	360.0	5.760	73.98	77.52	678.1
5.501 - 6.000	222	44,980,859.41	8.62	5.843	358.4	0.5	358.9	5.574	73.37	77.14	647.3
6.001 - 6.500	281	55,111,436.26	10.56	6.334	359.8	0.2	360.0	5.670	77.69	80.71	621.5
6.501 - 7.000	635	124,481,724.06	23.86	6.820	359.8	0.2	360.0	5.913	81.86	84.41	615.6
7.001 - 7.500	556	102,184,507.90	19.58	7.299	359.8	0.2	360.0	6.136	81.68	83.57	604.8
7.501 - 8.000	533	91,596,124.70	17.55	7.792	359.5	0.2	359.7	6.335	84.57	85.20	604.7
8.001 - 8.500	332	50,201,824.98	9.62	8.289	359.3	0.2	359.5	6.621	84.63	85.30	589.1
8.501 - 9.000	221	30,356,355.82	5.82	8.754	359.7	0.3	360.0	6.855	83.43	83.76	591.2
9.001 - 9.500	117	12,571,023.71	2.41	9.281	359.6	0.4	360.0	6.997	79.11	80.55	560.0
9.501 - 10.000	51	5,121,608.02	0.98	9.774	359.8	0.2	360.0	7.008	74.47	75.35	547.5
10.001 - 10.500	19	1,223,282.26	0.23	10.232	359.8	0.2	360.0	6.980	77.60	79.51	546.4
10.501 - 11.000	11	897,204.99	0.17	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
11.501 - 12.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
12.001 - 12.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0

NZWA: 7.298
Min.: 4.900
Max.: 12.500

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Pool 1

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
3.001 - 3.500	1	222,153.19	0.04	5.990	359.0	1.0	360.0	3.490	75.00	75.00	537.0
3.501 - 4.000	12	1,964,822.18	0.38	6.326	359.7	0.3	360.0	3.901	71.97	71.97	553.1
4.001 - 4.500	35	6,011,747.47	1.15	6.471	359.6	0.4	360.0	4.271	67.38	68.61	549.7
4.501 - 5.000	191	35,108,409.98	6.73	6.615	359.8	0.2	360.0	4.895	79.15	79.75	584.3
5.001 - 5.500	441	81,650,120.82	15.65	6.763	359.2	0.2	359.4	5.389	81.53	83.04	597.7
5.501 - 6.000	582	108,864,547.60	20.86	6.971	359.7	0.3	360.0	5.834	80.84	83.56	613.3
6.001 - 6.500	656	115,402,716.84	22.12	7.253	359.5	0.2	359.8	6.305	81.76	84.42	612.1
6.501 - 7.000	1,034	165,829,590.72	31.78	7.955	359.6	0.2	359.8	6.902	82.06	83.41	616.3
7.001 - 7.500	29	4,462,829.62	0.86	8.099	359.6	0.4	360.0	7.307	80.99	81.53	625.7
7.501 - 8.000	15	2,298,064.69	0.44	8.693	359.7	0.3	360.0	7.743	87.78	88.58	681.6
Total:	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0

WA: 6.139
Min.: 3.490
Max.: 7.950

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
1.501 - 2.000	2,993	521,208,003.11	99.88	7.298	359.6	0.2	359.8	6.140	81.28	83.16	609.0
2.501 - 3.000	3	607,000.00	0.12	7.180	360.0	0.0	360.0	5.729	69.47	69.47	581.1
Total:	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0

Min.: 2.000
Max.: 3.000
NZWA: 2.001

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Pool 1

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0.501 - 1.000	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0
Total:	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0

Min.: 1.000
Max.: 1.000
NZWA: 1.000

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
11.501 - 12.000	1	130,000.00	0.02	4.900	360.0	0.0	360.0	5.750	52.00	52.00	745.0
12.001 - 12.500	15	2,875,851.00	0.55	5.435	359.7	0.3	360.0	5.760	73.98	77.52	678.1
12.501 - 13.000	222	44,980,859.41	8.62	5.843	358.4	0.5	358.9	5.574	73.37	77.14	647.3
13.001 - 13.500	281	55,111,436.26	10.56	6.334	359.8	0.2	360.0	5.670	77.69	80.71	621.5
13.501 - 14.000	635	124,481,724.06	23.86	6.820	359.8	0.2	360.0	5.913	81.86	84.41	615.6
14.001 - 14.500	556	102,184,507.90	19.58	7.299	359.8	0.2	360.0	6.136	81.68	83.57	604.8
14.501 - 15.000	533	91,596,124.70	17.55	7.792	359.5	0.2	359.7	6.335	84.57	85.20	604.7
15.001 - 15.500	332	50,201,824.98	9.62	8.289	359.3	0.2	359.5	6.621	84.63	85.30	589.1
15.501 - 16.000	221	30,356,355.82	5.82	8.754	359.7	0.3	360.0	6.855	83.43	83.76	591.2
16.001 - 16.500	117	12,571,023.71	2.41	9.281	359.6	0.4	360.0	6.997	79.11	80.55	560.0
16.501 - 17.000	51	5,121,608.02	0.98	9.774	359.8	0.2	360.0	7.008	74.47	75.35	547.5
17.001 - 17.500	19	1,223,282.26	0.23	10.232	359.8	0.2	360.0	6.980	77.60	79.51	546.4
17.501 - 18.000	11	897,204.99	0.17	10.704	359.9	0.1	360.0	6.990	70.10	70.10	543.8
18.501 - 19.000	1	44,800.00	0.01	11.990	360.0	0.0	360.0	6.990	80.00	80.00	536.0
19.001 - 19.500	1	38,400.00	0.01	12.500	360.0	0.0	360.0	6.990	80.00	80.00	533.0
Total:	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0

Min.: 11.900
Max.: 19.500
NZWA: 14.298

Pool 1

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2006-02	2	296,965.58	0.06	8.107	352.0	8.0	360.0	6.022	60.90	60.90	536.0
2006-03	6	855,093.98	0.16	7.867	353.0	7.0	360.0	6.378	82.67	82.67	605.1
2006-05	1	122,908.10	0.02	7.150	355.0	5.0	360.0	6.990	95.00	95.00	687.0
2006-07	2	455,028.36	0.09	6.828	357.0	3.0	360.0	5.827	80.86	80.86	579.3
2006-08	6	1,096,983.95	0.21	6.066	358.0	2.0	360.0	5.639	74.99	82.75	618.7
2006-09	412	72,885,400.98	13.97	7.186	359.0	1.0	360.0	6.106	80.15	82.35	606.5
2006-10	1,612	285,164,273.34	54.65	7.342	359.9	0.0	359.9	6.181	81.57	83.53	607.6
2006-11	9	1,738,954.00	0.33	6.906	360.0	0.0	360.0	6.051	84.78	90.07	675.6
2007-02	1	161,234.18	0.03	9.350	352.0	8.0	360.0	6.990	90.00	90.00	597.0
2007-03	3	420,059.75	0.08	8.470	353.0	7.0	360.0	6.450	76.19	76.19	542.6
2007-05	2	349,463.13	0.07	7.622	355.0	5.0	360.0	6.831	76.26	76.26	553.0
2007-06	1	219,182.33	0.04	6.400	356.0	4.0	360.0	6.500	73.33	73.33	640.0
2007-08	5	1,017,411.03	0.19	5.878	358.0	2.0	360.0	5.353	87.16	87.16	644.9
2007-09	132	23,547,830.64	4.51	7.076	359.0	1.0	360.0	6.100	80.58	82.57	623.1
2007-10	763	126,422,134.00	24.23	7.361	359.6	0.0	359.6	6.095	81.76	83.30	609.4
2007-11	2	385,800.00	0.07	7.254	360.0	0.0	360.0	6.229	78.20	78.20	562.7
2009-08	1	129,740.51	0.02	6.000	358.0	2.0	360.0	6.000	47.27	47.27	642.0
2009-09	8	1,338,719.25	0.26	6.253	359.0	1.0	360.0	6.181	73.51	73.51	672.1
2009-10	28	5,207,820.00	1.00	6.708	354.7	0.0	354.7	5.728	74.69	75.61	616.1
Total:	2,996	521,815,003.11	100.00	7.298	359.6	0.2	359.8	6.139	81.27	83.15	609.0

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2

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Pool 1

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
OPTION ONE MORTGAGE	3,746	639,889,711.08	99.41	7.275	358.0	0.3	358.2	6.138	79.89	81.63	613.3
CHASE MANHATTAN BANK	19	3,044,832.41	0.47	7.446	353.9	6.1	360.0	6.317	77.43	78.44	614.9
WELLS FARGO HOME MORTGAGE	6	728,673.52	0.11	8.094	345.2	6.1	351.3	6.636	78.14	78.14	543.0
Total:	3,771	643,663,217.01	100.00	7.277	357.9	0.3	358.2	6.139	79.88	81.61	613.2