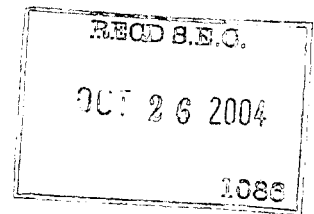




UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549



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))

PROCESSED
OCT 26 2004
THOMSON
FINANCIAL *E*

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 22, 2004.

STRUCTURED ASSET SECURITIES CORPORATION

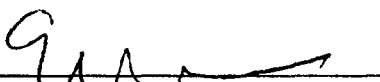
By: 
Name: Ellen V. Kiernan
Title: Senior Vice President

Exhibit Index

<u>Exhibit</u>	<u>Page</u>
99.1 Computational Materials	5

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 2004-10

Lehman Brothers
2,500 records
Balance: 528,957,427
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
PIGGYBACK_SECOND in 'Y'

Selection Criteria: PIGGYBACK_SECOND in 'Y'
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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	32	1,331,733.84	0.25	8.471	351.9	1.6	353.4	6.178	73.56	92.39	617.0
50,000.01 - 100,000.00	333	26,662,774.51	5.04	7.444	358.6	1.4	360.0	6.141	79.83	98.03	653.9
100,000.01 - 150,000.00	614	76,407,558.32	14.44	7.002	358.6	1.4	360.0	6.025	79.92	98.53	661.8
150,000.01 - 200,000.00	428	74,226,557.60	14.03	6.827	358.5	1.5	360.0	5.905	80.02	98.49	667.4
200,000.01 - 250,000.00	350	78,843,695.63	14.91	6.729	358.5	1.5	360.0	5.803	79.81	98.37	670.1
250,000.01 - 300,000.00	238	65,339,425.75	12.35	6.716	358.4	1.6	360.0	5.811	80.05	98.58	675.4
300,000.01 - 350,000.00	162	52,555,468.03	9.94	6.669	357.1	1.8	358.9	5.777	79.79	98.42	677.0
350,000.01 - 400,000.00	147	55,428,025.46	10.48	6.671	358.3	1.7	360.0	5.694	79.02	98.10	669.6
400,000.01 - 450,000.00	70	29,764,156.99	5.63	6.467	358.3	1.7	360.0	5.650	79.65	98.52	680.2
450,000.01 - 500,000.00	61	29,296,136.29	5.54	6.705	358.2	1.8	360.0	5.817	78.50	97.41	671.8
500,000.01 - 550,000.00	22	11,556,646.20	2.18	6.655	358.5	1.5	360.0	5.957	79.42	97.76	689.7
550,000.01 - 600,000.00	22	12,709,457.41	2.40	6.461	358.4	1.6	360.0	5.503	79.16	96.22	706.9
600,000.01 - 650,000.00	6	3,809,134.64	0.72	6.114	358.0	2.0	360.0	4.465	77.13	94.29	707.2
650,000.01 - 700,000.00	6	4,066,024.25	0.77	7.067	358.7	1.3	360.0	6.395	79.19	95.50	665.1
700,000.01 - 750,000.00	5	3,661,882.55	0.69	6.465	359.0	1.0	360.0	5.588	70.38	86.51	681.4
750,000.01 - 800,000.00	3	2,358,750.00	0.45	6.642	359.0	1.0	360.0	4.269	78.37	98.23	697.6
900,000.01 - 950,000.00	1	940,000.00	0.18	6.625	359.0	1.0	360.0	5.000	80.00	95.00	694.0
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

Min.: 25,487.59
Max: 940,000.00
Avg.: 211,582.97

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	32	1,331,733.84	0.25	8.471	351.9	1.6	353.4	6.178	73.56	92.39	617.0
50,001 - 100,000	332	26,562,809.29	5.02	7.442	358.6	1.4	360.0	6.134	79.83	98.02	653.9
100,001 - 150,000	615	76,507,523.54	14.46	7.003	358.6	1.4	360.0	6.028	79.92	98.53	661.8
150,001 - 200,000	428	74,226,557.60	14.03	6.827	358.5	1.5	360.0	5.905	80.02	98.49	667.4
200,001 - 250,000	350	78,843,695.63	14.91	6.729	358.5	1.5	360.0	5.803	79.81	98.37	670.1
250,001 - 300,000	238	65,339,425.75	12.35	6.716	358.4	1.6	360.0	5.811	80.05	98.58	675.4
300,001 - 350,000	162	52,555,468.03	9.94	6.669	357.1	1.8	358.9	5.777	79.79	98.42	677.0
350,001 - 400,000	147	55,428,025.46	10.48	6.671	358.3	1.7	360.0	5.694	79.02	98.10	669.6
400,001 - 450,000	70	29,764,156.99	5.63	6.467	358.3	1.7	360.0	5.650	79.65	98.52	680.2
450,001 - 500,000	61	29,296,136.29	5.54	6.705	358.2	1.8	360.0	5.817	78.50	97.41	671.8
500,001 - 550,000	22	11,556,646.20	2.18	6.655	358.5	1.5	360.0	5.957	79.42	97.76	689.7
550,001 - 600,000	22	12,709,457.41	2.40	6.461	358.4	1.6	360.0	5.503	79.16	96.22	706.9
600,001 - 650,000	6	3,809,134.64	0.72	6.114	358.0	2.0	360.0	4.465	77.13	94.29	707.2
650,001 - 700,000	6	4,066,024.25	0.77	7.067	358.7	1.3	360.0	6.395	79.19	95.50	665.1
700,001 - 750,000	5	3,661,882.55	0.69	6.465	359.0	1.0	360.0	5.588	70.38	86.51	681.4
750,001 - 800,000	3	2,358,750.00	0.45	6.642	359.0	1.0	360.0	4.269	78.37	98.23	697.6
900,001 - 950,000	1	940,000.00	0.18	6.625	359.0	1.0	360.0	5.000	80.00	95.00	694.0
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

Min.: 25,500
Max: 940,000
Avg.: 211,702

3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.001 - 4.500	3	1,144,790.50	0.22	4.427	357.3	2.7	360.0	3.857	80.00	100.00	722.1
4.501 - 5.000	27	7,303,252.29	1.38	4.883	357.4	2.6	360.0	3.659	80.00	98.74	710.3
5.001 - 5.500	78	22,451,263.90	4.24	5.369	358.2	1.8	360.0	4.163	79.49	97.95	703.0
5.501 - 6.000	249	57,715,839.40	10.91	5.860	358.4	1.6	360.0	4.993	78.86	97.32	690.0
6.001 - 6.500	519	121,644,448.03	23.00	6.331	358.4	1.6	360.0	5.588	79.50	98.25	678.1
6.501 - 7.000	698	152,748,588.05	28.88	6.828	358.1	1.5	359.6	5.993	79.71	98.82	673.3
7.001 - 7.500	435	86,055,711.82	16.27	7.298	358.5	1.5	360.0	6.332	79.58	98.45	661.7
7.501 - 8.000	285	53,193,275.89	10.06	7.783	358.5	1.5	360.0	6.571	79.44	97.49	656.1
8.001 - 8.500	81	13,180,010.36	2.49	8.246	358.7	1.3	360.0	6.465	80.13	96.60	635.6
8.501 - 9.000	64	7,665,446.82	1.45	8.781	358.4	1.6	360.0	7.132	81.49	94.48	594.0
9.001 - 9.500	34	3,679,031.67	0.70	9.259	358.4	1.6	360.0	7.197	83.31	95.46	586.8
9.501 - 10.000	17	1,447,382.79	0.27	9.835	357.6	2.4	360.0	7.828	81.64	92.80	541.2
10.001 - 10.500	7	514,590.71	0.10	10.365	340.4	2.6	342.9	7.884	76.40	94.56	569.4
10.501 - 11.000	2	171,308.53	0.03	10.649	358.3	1.7	360.0	6.500	81.73	96.73	558.4
11.501 - 12.000	1	42,486.71	0.01	11.600	359.0	1.0	360.0	0.000	85.00	90.00	543.0
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

Min.: 4.250
Max: 11.600
NZWA: 6.781

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
4.001 - 4.500	3	1,144,790.50	0.23	4.427	357.3	2.7	360.0	3.857	80.00	100.00	722.1
4.501 - 5.000	26	7,064,628.31	1.40	4.879	357.4	2.6	360.0	3.659	80.00	98.70	710.1
5.001 - 5.500	77	22,028,473.20	4.35	5.369	358.2	1.8	360.0	4.163	79.48	97.91	701.7
5.501 - 6.000	243	55,506,642.09	10.96	5.861	358.5	1.5	360.0	4.993	78.85	97.50	687.6
6.001 - 6.500	491	116,034,965.34	22.91	6.330	358.5	1.5	360.0	5.588	79.52	98.30	677.4
6.501 - 7.000	676	148,581,077.45	29.34	6.827	358.5	1.5	360.0	5.993	79.73	98.86	673.5
7.001 - 7.500	408	82,015,153.19	16.20	7.296	358.5	1.5	360.0	6.332	79.67	98.58	662.0
7.501 - 8.000	261	50,047,218.98	9.88	7.779	358.5	1.5	360.0	6.571	79.42	97.42	654.4
8.001 - 8.500	73	12,003,518.13	2.37	8.247	358.7	1.3	360.0	6.465	80.12	96.45	634.1
8.501 - 9.000	55	6,709,299.79	1.32	8.786	358.5	1.5	360.0	7.132	81.51	94.10	588.9
9.001 - 9.500	30	3,421,666.98	0.68	9.261	358.4	1.6	360.0	7.197	83.86	96.18	585.1
9.501 - 10.000	17	1,447,382.79	0.29	9.835	357.6	2.4	360.0	7.828	81.64	92.80	541.2
10.001 - 10.500	5	353,890.56	0.07	10.362	358.0	2.0	360.0	7.884	83.03	93.67	557.4
10.501 - 11.000	1	59,432.06	0.01	10.740	357.0	3.0	360.0	6.500	85.00	100.00	563.0
Total:	2,366	506,418,139.37	100.00	6.769	358.5	1.5	360.0	5.827	79.61	98.19	670.9

Min.: 4.250
Max: 10.740
NZWA: 6.769

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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
4.501 - 5.000	1	238,623.98	1.06	5.000	358.0	2.0	360.0	0.000	80.00	100.00	716.0
5.001 - 5.500	1	422,790.70	1.88	5.375	357.0	3.0	360.0	0.000	80.00	100.00	768.0
5.501 - 6.000	6	2,209,197.31	9.80	5.836	357.5	2.5	360.0	0.000	79.28	92.88	751.1
6.001 - 6.500	28	5,609,482.69	24.89	6.358	357.4	2.6	360.0	0.000	79.20	97.27	691.3
6.501 - 7.000	22	4,167,510.60	18.49	6.861	343.6	2.8	346.4	0.000	79.10	97.28	668.7
7.001 - 7.500	27	4,040,558.63	17.93	7.352	358.0	2.0	360.0	0.000	77.79	95.77	657.0
7.501 - 8.000	24	3,146,056.91	13.96	7.848	358.3	1.7	360.0	0.000	79.90	98.57	684.4
8.001 - 8.500	8	1,176,492.23	5.22	8.242	358.3	1.7	360.0	0.000	80.23	98.10	650.6
8.501 - 9.000	9	956,147.03	4.24	8.750	357.8	2.2	360.0	0.000	81.38	97.18	629.9
9.001 - 9.500	4	257,364.69	1.14	9.243	358.6	1.4	360.0	0.000	76.03	85.75	608.5
10.001 - 10.500	2	160,700.15	0.71	10.373	301.7	3.7	305.4	0.000	61.80	96.52	595.9
10.501 - 11.000	1	111,876.47	0.50	10.600	359.0	1.0	360.0	0.000	80.00	95.00	556.0
11.501 - 12.000	1	42,486.71	0.19	11.600	359.0	1.0	360.0	0.000	85.00	90.00	543.0
Total:	134	22,539,288.10	100.00	7.046	354.8	2.3	357.1	0.000	79.06	96.71	680.2

Min.: 5.000
Max: 11.600
NZWA: 7.046

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	134	22,539,288.10	4.26	7.046	354.8	2.3	357.1	0.000	79.06	96.71	680.2
Adjustable	2,366	506,418,139.37	95.74	6.769	358.5	1.5	360.0	5.827	79.61	98.19	670.9
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

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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)	1,515	345,230,449.59	65.27	6.744	358.4	1.6	360.0	5.735	79.71	98.29	670.6
3/27 ARM (Libor)	716	136,601,050.45	25.82	6.858	358.4	1.6	360.0	6.110	79.42	98.09	667.2
5/25 ARM (Libor)	135	24,586,639.33	4.65	6.624	359.0	1.0	360.0	5.532	79.27	97.37	695.6
Fixed Rate	132	22,175,439.56	4.19	7.041	357.8	2.2	360.0	0.000	79.20	96.86	681.7
Balloon	2	363,848.54	0.07	7.320	172.6	7.4	180.0	0.000	70.46	87.39	589.5
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

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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	2	363,848.54	0.07	7.320	172.6	7.4	180.0	0.000	70.46	87.39	589.5
337 - 360	2,498	528,593,578.93	99.93	6.780	358.4	1.6	360.0	5.827	79.59	98.14	671.4
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

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	2	363,848.54	0.07	7.320	172.6	7.4	180.0	0.000	70.46	87.39	589.5
349 - 360	2,498	528,593,578.93	99.93	6.780	358.4	1.6	360.0	5.827	79.59	98.14	671.4
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

Min.: 170.0
Max.: 360.0
NZWA: 358.3

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	246	49,249,732.00	9.31	6.521	360.0	0.0	360.0	5.298	79.41	96.94	688.8
1 - 24	2,254	479,707,695.47	90.69	6.807	358.1	1.7	359.9	5.883	79.60	98.25	669.5
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

Min.: 0.0
Max: 10.0
WA: 1.6

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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	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

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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
2018	1	48,745.15	0.01	10.195	170.0	10.0	180.0	0.000	20.00	100.00	690.0
2019	1	315,103.39	0.06	6.875	173.0	7.0	180.0	0.000	78.27	85.44	574.0
2033	4	447,702.74	0.08	7.992	350.0	10.0	360.0	6.334	84.13	96.45	598.5
2034	2,494	528,145,876.19	99.85	6.779	358.4	1.6	360.0	5.826	79.59	98.14	671.4
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

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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	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Balloon	2	363,848.54	0.07	7.320	172.6	7.4	180.0	0.000	70.46	87.39	589.5
Fully Amortizing	2,498	528,593,578.93	99.93	6.780	358.4	1.6	360.0	5.827	79.59	98.14	671.4
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

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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	1,176	203,472,729.46	38.47	7.119	358.0	1.7	359.7	6.080	79.54	97.56	655.4
Y	1,324	325,484,698.01	61.53	6.569	358.5	1.5	360.0	5.682	79.61	98.49	681.2
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

16. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0	1,176	203,472,729.46	38.47	7.119	358.0	1.7	359.7	6.080	79.54	97.56	655.4
24	13	3,847,187.17	0.73	5.816	356.0	4.0	360.0	5.355	80.00	97.60	696.9
36	3	1,065,974.50	0.20	5.707	356.7	3.3	360.0	5.663	80.00	100.00	676.9
60	1,272	310,031,310.71	58.61	6.623	358.6	1.4	360.0	5.778	79.62	98.56	680.0
120	36	10,540,225.63	1.99	5.358	358.2	1.8	360.0	2.977	79.07	96.63	711.9
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

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17. 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	59	12,881,992.07	2.44	6.674	359.2	0.8	360.0	4.722	77.23	90.83	701.1
0.001 - 5.000	1	480,000.00	0.09	7.250	359.0	1.0	360.0	6.750	80.00	100.00	641.0
5.001 - 10.000	8	1,649,388.42	0.31	6.679	358.2	1.8	360.0	5.315	77.38	98.79	678.5
10.001 - 15.000	10	1,914,670.73	0.36	7.181	358.9	1.1	360.0	6.109	75.74	94.05	646.5
15.001 - 20.000	20	3,374,776.39	0.64	6.733	358.4	1.6	360.0	5.636	77.21	94.91	638.8
20.001 - 25.000	47	10,312,181.76	1.95	6.331	358.4	1.6	360.0	5.071	79.47	97.70	686.5

25.001 - 30.000	121	22,686,468.76	4.29	6.702	358.6	1.4	360.0	5.732	79.43	97.05	671.7
30.001 - 35.000	195	36,854,573.07	6.97	6.812	358.6	1.4	360.0	5.742	79.36	97.40	670.6
35.001 - 40.000	427	85,579,708.54	16.18	6.778	358.4	1.5	359.9	5.816	79.89	98.37	678.8
40.001 - 45.000	823	177,211,432.47	33.50	6.902	358.0	1.7	359.7	5.950	79.44	98.46	676.5
45.001 - 50.000	668	149,373,300.18	28.24	6.700	358.4	1.6	360.0	5.841	80.03	98.77	662.1
50.001 - 55.000	118	26,339,051.34	4.98	6.656	358.7	1.3	360.0	6.025	79.39	97.85	650.0
55.001 - 60.000	3	299,883.74	0.06	6.657	354.7	5.3	360.0	6.391	79.99	97.71	682.0
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

Min: 0.000
Max: 58.940
NZWA: 41.738

18. 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	240,453.53	0.05	8.108	358.6	1.4	360.0	6.527	72.56	83.39	499.6
501 - 510	8	623,484.11	0.12	9.061	357.3	2.7	360.0	7.192	81.76	93.03	505.6
511 - 520	12	1,566,222.72	0.30	8.609	358.6	1.4	360.0	6.504	78.25	90.41	516.7
521 - 530	20	2,403,679.82	0.45	8.204	358.4	1.6	360.0	6.144	78.30	94.36	526.4
531 - 540	15	2,353,743.26	0.44	8.548	358.7	1.3	360.0	6.967	75.61	84.91	537.6
541 - 550	20	1,990,266.32	0.38	8.403	358.2	1.8	360.0	6.545	79.42	91.72	546.9
551 - 560	21	3,389,194.02	0.64	7.892	358.6	1.4	360.0	6.559	81.64	94.98	555.4
561 - 570	13	1,478,319.09	0.28	8.629	358.7	1.3	360.0	6.790	85.68	95.30	566.9
571 - 580	30	5,507,909.36	1.04	7.510	347.5	2.2	349.7	6.314	78.57	90.19	576.6
581 - 590	44	6,700,021.11	1.27	7.354	358.5	1.5	360.0	6.322	79.97	97.91	585.9
591 - 600	63	12,165,107.94	2.30	7.166	358.3	1.7	360.0	6.069	78.56	97.95	595.9
601 - 610	85	16,916,026.55	3.20	7.008	358.4	1.6	360.0	6.260	79.92	99.25	605.6
611 - 620	122	24,793,985.14	4.69	6.902	358.2	1.8	360.0	6.033	78.98	97.44	616.1
621 - 630	167	33,331,961.73	6.30	6.812	358.3	1.7	360.0	6.004	78.83	97.47	625.6
631 - 640	168	36,629,282.09	6.92	6.858	358.4	1.6	360.0	6.014	79.81	98.43	635.2
641 - 650	194	41,602,124.90	7.86	6.942	358.3	1.7	360.0	6.120	79.64	98.33	645.5
651 - 660	169	36,411,826.66	6.88	6.868	358.4	1.6	360.0	6.062	79.72	98.74	655.4
661 - 670	177	36,397,616.52	6.88	6.813	358.5	1.5	360.0	5.857	80.05	98.42	665.5
671 - 680	170	39,369,577.76	7.44	6.786	358.6	1.4	360.0	5.767	79.47	98.31	675.4
681 - 690	190	40,638,515.85	7.68	6.598	358.3	1.5	359.8	5.538	79.85	98.87	685.2

691 - 700	149	32,620,040.03	6.17	6.665	358.5	1.5	360.0	5.735	79.55	98.50	695.3
701 - 710	127	31,398,375.67	5.94	6.486	358.5	1.5	360.0	5.506	79.63	98.78	705.5
711 - 720	104	24,049,886.48	4.55	6.415	358.5	1.5	360.0	5.414	79.87	98.67	715.0
721 - 730	108	25,073,156.75	4.74	6.554	358.4	1.6	360.0	5.698	79.94	98.81	724.7
731 - 740	82	17,461,041.39	3.30	6.530	358.5	1.5	360.0	5.424	79.63	98.66	735.4
741 - 750	55	12,221,371.77	2.31	6.420	358.6	1.4	360.0	5.501	79.68	98.71	745.3
751 - 760	60	13,085,271.14	2.47	6.729	358.7	1.3	360.0	5.512	78.60	97.09	755.9
761 - 770	71	15,342,451.69	2.90	6.372	358.4	1.6	360.0	5.575	79.73	98.77	765.4
771 - 780	21	5,232,521.67	0.99	6.405	358.5	1.5	360.0	5.054	79.36	96.64	775.3
781 - 790	19	3,905,214.43	0.74	6.526	359.0	1.0	360.0	5.482	80.48	98.56	785.1
791 - 800	9	2,947,177.97	0.56	6.060	357.5	2.5	360.0	5.135	79.64	96.46	794.4
801 - 810	3	744,000.00	0.14	5.761	358.7	1.3	360.0	4.071	80.00	100.00	802.8
811 - 820	1	367,600.00	0.07	6.900	358.0	2.0	360.0	6.650	80.00	100.00	815.0
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

Nzmin.: 499
Max.: 815
NZWA.: 671

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

19. 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
	201	43,383,067.89	8.20	6.574	358.8	1.2	360.0	6.068	79.67	98.90	669.4
1	13	2,976,699.57	0.56	7.147	359.0	1.0	360.0	6.571	79.97	99.65	656.0
4	1	99,146.10	0.02	9.025	359.0	1.0	360.0	7.000	80.00	95.00	596.0
80/20	404	86,852,029.34	16.42	6.871	358.9	1.1	360.0	6.323	79.92	99.79	653.2
A	718	149,992,926.58	28.36	6.545	358.5	1.4	359.9	5.157	79.46	97.12	684.1
A SA	8	1,330,366.09	0.25	7.431	358.8	1.2	360.0	6.545	75.64	94.88	586.1
AA	33	9,485,251.68	1.79	6.368	358.9	1.1	360.0	6.183	74.95	93.26	669.5
AAA	230	55,719,895.00	10.53	6.705	358.3	1.7	360.0	6.445	80.14	99.42	710.4
AA+	1	295,559.28	0.06	6.875	352.0	8.0	360.0	0.000	80.00	100.00	656.0
A-	170	32,624,312.91	6.17	7.249	357.7	2.3	360.0	6.673	79.53	97.86	623.8
A- SA	2	177,247.09	0.03	8.345	358.8	1.2	360.0	7.758	76.90	88.71	578.3
A+	554	119,538,613.27	22.60	6.787	358.1	1.9	360.0	5.404	79.63	98.59	680.7
A+ SA	40	8,631,966.46	1.63	7.281	358.8	1.2	360.0	6.254	81.38	95.86	635.1
B	22	2,504,482.01	0.47	8.618	358.0	2.0	360.0	7.189	80.14	93.37	565.1
B SA	1	424,687.73	0.08	7.550	359.0	1.0	360.0	6.990	58.62	82.07	630.0
B.U.	1	55,975.22	0.01	10.000	359.0	1.0	360.0	8.740	80.00	100.00	506.0
B-	4	403,880.67	0.08	9.176	357.5	2.5	360.0	8.926	86.34	94.45	560.6
B+	73	10,344,260.09	1.96	8.054	358.1	1.9	360.0	7.049	80.42	97.49	581.1
B+ SA	7	1,016,434.67	0.19	7.551	358.8	1.2	360.0	6.990	74.64	85.27	592.9
C	3	183,477.18	0.03	9.303	358.8	1.2	360.0	7.461	67.66	76.78	503.2

C SA	1	144,221.01	0.03	8,990	359.0	1.0	360.0	6,990	65.00	74.91	540.0
C+	4	428,585.01	0.08	8,593	357.9	2.1	360.0	7,013	69.87	94.32	531.2
C+ SA	1	233,675.22	0.04	7,850	358.0	2.0	360.0	6,990	58.79	65.08	576.0
D	1	146,737.84	0.03	8,990	357.0	3.0	360.0	7,000	69.99	73.27	544.0
M1	1	399,752.64	0.08	8,400	359.0	1.0	360.0	6,400	80.00	85.00	560.0
NG	2	188,687.36	0.04	6,233	355.0	5.0	360.0	4,740	80.00	100.00	641.0
Y4	1	315,103.39	0.06	6,875	173.0	7.0	180.0	0.000	78.27	85.44	574.0
Y9	3	1,060,386.17	0.20	5,920	357.0	3.0	360.0	0.000	79.95	91.30	748.5
Total:	2,500	528,957,427.47	100.00	6,781	358.3	1.6	359.9	5,827	79.58	98.13	671.3

20. 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	381	76,035,677.61	14.37	6.979	358.0	1.2	359.1	5.492	79.10	96.83	680.7
0.001 - 1.000	136	35,498,854.91	6.71	6.736	358.1	1.9	360.0	5.627	79.78	97.76	685.7
1.001 - 2.000	1,131	256,872,481.47	48.56	6.698	358.4	1.6	360.0	5.827	79.74	98.48	667.4
2.001 - 3.000	772	146,863,057.55	27.76	6.857	358.3	1.7	360.0	6.088	79.52	98.23	669.1
3.001 - 4.000	3	451,751.26	0.09	6.857	358.2	1.8	360.0	4.000	80.00	100.00	671.7
4.001 - 5.000	77	13,235,604.67	2.50	6.509	358.2	1.8	360.0	5.194	79.53	98.71	679.9
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

WA: 1.993
NZWA: 2.328

21. 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	129	19,600,710.65	100.00	7.894	358.4	1.6	360.0	6.518	86.59	95.86	606.0
Total:	129	19,600,710.65	100.00	7.894	358.4	1.6	360.0	6.518	86.59	95.86	606.0

22. 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	129	19,600,710.65	100.00	7.894	358.4	1.6	360.0	6.518	86.59	95.86	606.0
Total:	129	19,600,710.65	100.00	7.894	358.4	1.6	360.0	6.518	86.59	95.86	606.0

23. Purchased MI (1st lien and LTV gt 80)

Purchased 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	80	9,259,681.13	47.24	8.246	358.3	1.7	360.0	6.621	86.42	96.06	585.5
Y	49	10,341,029.52	52.76	7.579	358.5	1.5	360.0	6.425	86.74	95.67	624.3
Total:	129	19,600,710.65	100.00	7.894	358.4	1.6	360.0	6.518	86.59	95.86	606.0

24. Purchased 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	80	9,259,681.13	47.24	8.246	358.3	1.7	360.0	6.621	86.42	96.06	585.5
6- Mortgage Guaranty Insurance Corp.	39	8,924,423.66	45.53	7.481	358.5	1.5	360.0	6.352	86.99	95.47	629.3
17- Radian Guaranty	10	1,416,605.86	7.23	8.199	358.2	1.8	360.0	6.876	85.20	96.97	592.6
Total:	129	19,600,710.65	100.00	7.894	358.4	1.6	360.0	6.518	86.59	95.86	606.0

25. 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
Total MI Flag Down to 60 LTV (1st and ltv gt 80)											
N	80	9,259,681.13	47.24	8.246	358.3	1.7	360.0	6.621	86.42	96.06	585.5
Y	49	10,341,029.52	52.76	7.579	358.5	1.5	360.0	6.425	86.74	95.67	624.3
Total:	129	19,600,710.65	100.00	7.894	358.4	1.6	360.0	6.518	86.59	95.86	606.0

26. 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	80	9,259,681.13	47.24	8.246	358.3	1.7	360.0	6.621	86.42	96.06	585.5
17- Radian Guaranty	10	1,416,605.86	7.23	8.199	358.2	1.8	360.0	6.876	85.20	96.97	592.6
6- Mortgage Guaranty Insurance Corp.	39	8,924,423.66	45.53	7.481	358.5	1.5	360.0	6.352	86.99	95.47	629.3
Total:	129	19,600,710.65	100.00	7.894	358.4	1.6	360.0	6.518	86.59	95.86	606.0

27. 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	1	48,745.15	0.01	10.195	170.0	10.0	180.0	0.000	20.00	100.00	690.0
20.01 - 25.00	1	149,890.34	0.03	7.575	359.0	1.0	360.0	5.550	22.73	26.02	647.0
25.01 - 30.00	1	43,915.46	0.01	6.199	359.0	1.0	360.0	0.000	25.58	32.85	752.0
35.01 - 40.00	3	201,498.70	0.04	7.629	359.0	1.0	360.0	6.250	38.47	48.67	586.1
40.01 - 45.00	1	174,847.10	0.03	6.675	359.0	1.0	360.0	6.990	44.30	49.37	623.0
45.01 - 50.00	4	1,111,180.94	0.21	6.779	358.9	1.1	360.0	6.487	48.44	78.78	587.2
50.01 - 55.00	2	1,109,738.13	0.21	6.654	359.0	1.0	360.0	6.378	53.54	66.83	600.1
55.01 - 60.00	8	2,213,254.73	0.42	6.729	358.1	1.9	360.0	6.125	59.27	74.74	636.1
60.01 - 65.00	10	1,565,556.67	0.30	7.643	357.4	2.6	360.0	6.051	62.48	81.61	565.7
65.01 - 70.00	25	5,578,189.96	1.05	6.891	358.6	1.4	360.0	5.549	68.62	90.82	669.7

70.01 - 75.00	55	13,994,852.08	2.65	6.715	358.5	1.5	360.0	5.501	74.28	92.62	663.6
75.01 - 80.00	2,260	483,165,047.56	91.34	6.733	358.3	1.6	359.9	5.806	79.92	98.81	675.1
80.01 - 85.00	81	11,334,796.55	2.14	7.924	358.5	1.5	360.0	6.436	84.58	95.03	590.2
85.01 - 90.00	46	7,970,918.57	1.51	7.873	358.2	1.8	360.0	6.663	89.13	96.97	626.8
90.01 - 95.00	2	294,995.53	0.06	7.337	358.0	2.0	360.0	5.781	95.00	97.62	649.8
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

NZMin.: 20.00
Max: 95.00
NZWA: 79.58

28. 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	1	48,745.15	0.01	10.195	170.0	10.0	180.0	0.000	20.00	100.00	690.0
20.01 - 25.00	1	149,890.34	0.03	7.575	359.0	1.0	360.0	5.550	22.73	26.02	647.0
25.01 - 30.00	1	43,915.46	0.01	6.199	359.0	1.0	360.0	0.000	25.58	32.85	752.0
35.01 - 40.00	3	201,498.70	0.04	7.629	359.0	1.0	360.0	6.250	38.47	48.67	586.1
40.01 - 45.00	1	174,847.10	0.03	6.675	359.0	1.0	360.0	6.990	44.30	49.37	623.0
45.01 - 50.00	4	1,111,180.94	0.21	6.779	358.9	1.1	360.0	6.487	48.44	78.78	587.2
50.01 - 55.00	2	1,109,738.13	0.21	6.654	359.0	1.0	360.0	6.378	53.54	66.83	600.1
55.01 - 60.00	8	2,213,254.73	0.42	6.729	358.1	1.9	360.0	6.125	59.27	74.74	636.1
60.01 - 65.00	10	1,565,556.67	0.30	7.643	357.4	2.6	360.0	6.051	62.48	81.61	565.7
65.01 - 70.00	25	5,578,189.96	1.05	6.891	358.6	1.4	360.0	5.549	68.62	90.82	669.7

70.01 - 75.00	55	13,994,852.08	2.65	6.715	358.5	1.5	360.0	5.501	74.28	92.62	663.6
75.01 - 80.00	2,260	483,165,047.56	91.34	6.733	358.3	1.6	359.9	5.806	79.92	98.81	675.1
80.01 - 85.00	81	11,334,796.55	2.14	7.924	358.5	1.5	360.0	6.436	84.58	95.03	590.2
85.01 - 90.00	46	7,970,918.57	1.51	7.873	358.2	1.8	360.0	6.663	89.13	96.97	626.8
90.01 - 95.00	2	294,995.53	0.06	7.337	358.0	2.0	360.0	5.781	95.00	97.62	649.8
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

Min.: 20.00
Max: 95.00
WA: 79.58

*Includes Senior balances if any.

29. 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	1	48,745.15	0.01	10.195	170.0	10.0	180.0	0.000	20.00	100.00	690.0
20.01 - 25.00	1	149,890.34	0.03	7.575	359.0	1.0	360.0	5.550	22.73	26.02	647.0
25.01 - 30.00	1	43,915.46	0.01	6.199	359.0	1.0	360.0	0.000	25.58	32.85	752.0
35.01 - 40.00	3	201,498.70	0.04	7.629	359.0	1.0	360.0	6.250	38.47	48.67	586.1
40.01 - 45.00	1	174,847.10	0.03	6.675	359.0	1.0	360.0	6.990	44.30	49.37	623.0
45.01 - 50.00	4	1,111,180.94	0.21	6.779	358.9	1.1	360.0	6.487	48.44	78.78	587.2
50.01 - 55.00	2	1,109,738.13	0.21	6.654	359.0	1.0	360.0	6.378	53.54	66.83	600.1
55.01 - 60.00	8	2,213,254.73	0.42	6.729	358.1	1.9	360.0	6.125	59.27	74.74	636.1
60.01 - 65.00	10	1,565,556.67	0.30	7.643	357.4	2.6	360.0	6.051	62.48	81.61	565.7

65.01 - 70.00	25	5,578,189.96	1.05	6.891	358.6	1.4	360.0	5.549	68.62	90.82	669.7
70.01 - 75.00	55	13,994,852.08	2.65	6.715	358.5	1.5	360.0	5.501	74.28	92.62	663.6
75.01 - 80.00	2,260	483,165,047.56	91.34	6.733	358.3	1.6	359.9	5.806	79.92	98.81	675.1
80.01 - 85.00	81	11,334,796.55	2.14	7.924	358.5	1.5	360.0	6.436	84.58	95.03	590.2
85.01 - 90.00	46	7,970,918.57	1.51	7.873	358.2	1.8	360.0	6.663	89.13	96.97	626.8
90.01 - 95.00	2	294,995.53	0.06	7.337	358.0	2.0	360.0	5.781	95.00	97.62	649.8
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

NZMin.: 19.90
Max: 94.86
NZWA: 79.54

30. 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	1,822	380,503,974.11	71.93	6.794	358.3	1.5	359.8	5.878	79.74	98.36	669.0
PUD	349	82,291,559.90	15.56	6.644	358.4	1.6	360.0	5.617	78.75	96.85	678.4
Condo	234	43,631,374.69	8.25	6.786	358.4	1.6	360.0	5.801	79.51	98.55	674.0
2-4 Family	87	21,144,490.82	4.00	7.038	358.3	1.7	360.0	5.762	80.17	98.03	679.9
Townhouse	8	1,386,027.95	0.26	7.090	358.2	1.8	360.0	5.659	80.00	98.79	658.8
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

31. 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	2,114	441,401,801.50	83.45	6.769	358.4	1.6	360.0	5.812	79.96	98.74	676.9
Cash Out Refinance	293	65,959,641.81	12.47	6.884	358.4	1.6	360.0	5.908	78.01	95.62	646.2
Rate/Term Refinance	84	19,282,923.07	3.65	6.733	355.6	1.5	357.1	5.873	77.20	94.34	632.9
Debt Consolidation	9	2,313,061.09	0.44	6.499	357.5	2.5	360.0	5.980	71.73	85.01	633.1
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

32. 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	2,208	482,345,212.07	91.19	6.774	358.2	1.7	359.9	5.895	79.61	98.37	667.5
Investment	261	39,788,454.95	7.52	6.889	359.4	0.6	360.0	5.160	79.28	95.67	711.7
Second Home	31	6,823,760.45	1.29	6.638	359.4	0.6	360.0	5.048	79.81	95.51	702.2
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

33. 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	1,216	238,646,126.14	45.12	6.625	358.2	1.6	359.8	5.749	79.74	98.41	653.7
Stated	957	218,472,308.50	41.30	6.985	358.2	1.7	360.0	6.136	79.59	98.71	685.0
Limited	284	61,812,910.46	11.69	6.648	358.9	1.1	360.0	5.182	79.44	96.40	686.7
No Documentation	42	9,799,855.51	1.85	6.865	359.3	0.7	360.0	4.983	76.42	89.64	696.8
No Ratio	1	226,226.86	0.04	7.350	359.0	1.0	360.0	0.000	80.00	87.94	655.0
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

34. 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	473	139,017,599.42	26.28	6.611	358.3	1.7	360.0	5.862	79.54	98.62	673.1
CA-N	299	94,160,213.92	17.80	6.611	358.2	1.8	360.0	5.926	79.51	98.47	678.2
FL	232	36,081,789.97	6.82	6.942	358.7	1.3	360.0	5.999	79.89	97.82	667.9
WA	132	24,389,014.59	4.61	6.655	358.8	1.2	360.0	5.639	80.04	98.60	674.9
NV	103	22,263,034.38	4.21	6.942	358.3	1.7	360.0	6.142	79.68	98.72	679.3
AZ	156	21,892,470.24	4.14	6.899	358.7	1.3	360.0	6.000	79.19	98.23	671.0
CO	106	19,460,691.24	3.68	6.568	359.1	0.9	360.0	5.381	79.49	97.88	679.4
NY	60	16,417,067.21	3.10	6.740	358.2	1.8	360.0	5.423	78.97	97.22	681.7

IL	76	14,539,196.90	2.75	7.158	358.3	1.7	360.0	5.583	80.06	98.01	657.6
OR	94	14,070,103.90	2.66	6.780	358.6	1.4	360.0	6.307	79.57	99.05	672.3
TX	90	13,413,401.02	2.54	7.127	358.8	1.2	360.0	5.355	80.32	97.36	686.1
VA	53	13,237,250.21	2.50	6.562	358.2	1.8	360.0	4.869	79.59	96.29	672.2
MN	61	10,792,550.65	2.04	6.789	359.0	1.0	360.0	5.916	80.07	98.26	649.9
UT	72	10,241,939.39	1.94	6.770	358.8	1.2	360.0	5.957	80.27	98.51	676.6
HI	27	8,445,548.53	1.60	6.563	358.8	1.2	360.0	5.737	79.46	98.43	671.9
MD	35	7,867,825.78	1.49	6.981	357.3	1.6	358.9	5.428	77.60	95.92	662.7
GA	48	7,174,545.99	1.36	7.001	358.5	1.5	360.0	5.865	79.84	98.10	676.4
MI	54	7,144,099.43	1.35	7.017	358.7	1.3	360.0	5.818	79.51	97.86	653.2
NJ	22	6,226,922.73	1.18	7.231	348.7	2.2	350.9	5.868	78.36	96.08	666.7
CT	28	5,034,267.01	0.95	7.413	358.1	1.9	360.0	6.066	79.67	98.14	643.5
PA	31	4,488,056.49	0.85	6.826	357.9	2.1	360.0	5.657	76.55	91.85	638.5
MA	14	3,953,865.23	0.75	7.155	358.2	1.8	360.0	5.399	78.48	97.94	667.1
OH	35	3,277,801.21	0.62	7.367	358.2	1.8	360.0	6.131	79.85	98.50	640.1
MO	29	3,161,977.68	0.60	7.869	358.3	1.7	360.0	6.162	81.61	98.09	629.8
IN	24	2,682,390.20	0.51	7.683	358.5	1.5	360.0	6.377	81.43	98.04	637.5
NC	17	2,171,649.25	0.41	7.414	358.7	1.3	360.0	6.024	80.20	98.05	652.3
TN	21	1,959,637.73	0.37	7.661	358.3	1.7	360.0	6.811	78.18	96.62	639.0
RI	9	1,930,162.01	0.36	7.200	358.3	1.7	360.0	5.605	80.58	97.98	669.1
ID	12	1,845,822.61	0.35	6.985	358.7	1.3	360.0	6.223	81.76	98.61	615.6
SC	6	1,493,961.57	0.28	6.612	358.3	1.7	360.0	4.844	80.00	94.67	689.8
Other	81	10,122,570.98	1.91	7.338	358.6	1.4	360.0	5.827	79.93	97.01	648.9
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

35. 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
94544	8	2,677,600.00	0.51	6.544	358.0	2.0	360.0	5.729	79.77	98.98	667.5
93906	6	2,525,199.80	0.48	6.728	358.5	1.5	360.0	6.155	80.00	100.00	676.5
96740	5	2,111,133.40	0.40	6.650	358.9	1.1	360.0	6.078	78.10	97.62	682.8
91913	5	2,081,164.58	0.39	6.303	356.8	3.2	360.0	5.252	76.97	97.54	688.6
93955	4	1,996,396.07	0.38	6.628	358.8	1.2	360.0	6.073	80.00	97.56	699.1
95111	6	1,816,798.50	0.34	6.870	357.9	2.1	360.0	6.597	80.00	99.96	670.5
94080	4	1,804,000.00	0.34	6.427	358.2	1.8	360.0	5.807	78.39	100.00	657.2
93905	5	1,695,200.00	0.32	6.508	358.4	1.6	360.0	6.245	80.00	100.00	703.8
95127	5	1,685,846.98	0.32	6.560	357.6	2.4	360.0	6.378	79.27	100.00	677.0
91911	5	1,654,359.86	0.31	6.494	357.5	2.5	360.0	5.253	80.00	96.54	678.3
Other	2,447	508,909,728.28	96.21	6.789	358.3	1.6	359.9	5.822	79.60	98.10	671.0
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

36. 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)	1,749	384,816,638.95	75.99	6.843	358.3	1.7	360.0	6.051	79.67	98.73	665.3
6 Month Libor (1st Business Day)	617	121,601,500.42	24.01	6.535	358.8	1.2	360.0	5.115	79.40	96.50	688.7
Total:	2,366	506,418,139.37	100.00	6.769	358.5	1.5	360.0	5.827	79.61	98.19	670.9

37. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2.501 - 3.000	34	9,995,891.04	1.97	5.145	358.7	1.3	360.0	2.750	79.39	97.31	713.4
3.501 - 4.000	3	633,114.36	0.13	5.630	355.5	4.5	360.0	3.890	78.22	95.26	670.3
4.001 - 4.500	4	1,622,853.32	0.32	5.309	357.1	2.9	360.0	4.584	80.00	97.54	683.6
4.501 - 5.000	392	75,907,323.18	14.99	6.491	359.3	0.7	360.0	4.965	79.32	96.07	699.8
5.001 - 5.500	38	11,900,525.19	2.35	5.459	357.4	2.6	360.0	4.476	79.85	98.73	706.6
5.501 - 6.000	141	37,010,611.51	7.31	5.870	358.0	2.0	360.0	5.066	78.82	98.02	683.3
6.001 - 6.500	392	98,090,999.02	19.37	6.335	358.3	1.7	360.0	5.705	79.50	98.81	672.8
6.501 - 7.000	588	132,678,807.32	26.20	6.828	358.5	1.5	360.0	6.110	79.72	99.18	669.9
7.001 - 7.500	373	74,552,953.67	14.72	7.295	358.4	1.6	360.0	6.468	79.79	98.95	656.7
7.501 - 8.000	232	43,002,747.78	8.49	7.778	358.3	1.7	360.0	6.823	79.40	97.58	648.7
8.001 - 8.500	61	9,030,640.80	1.78	8.247	358.5	1.5	360.0	6.947	80.70	97.64	617.4

8.501 - 9.000	55	6,709,299.79	1.32	8.786	358.5	1.5	360.0	7.132	81.51	94.10	588.9
9.001 - 9.500	30	3,421,666.98	0.68	9.261	358.4	1.6	360.0	7.197	83.86	96.18	585.1
9.501 - 10.000	17	1,447,382.79	0.29	9.835	357.6	2.4	360.0	7.828	81.64	92.80	541.2
10.001 - 10.500	5	353,890.56	0.07	10.362	358.0	2.0	360.0	7.884	83.03	93.67	557.4
10.501 - 11.000	1	59,432.06	0.01	10.740	357.0	3.0	360.0	6.500	85.00	100.00	563.0
Total:	2,366	506,418,139.37	100.00	6.769	358.5	1.5	360.0	5.827	79.61	98.19	670.9

NZWA: 6.489
Min.: 2.750
Max.: 10.740

38. Margin

Margin	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	3	465,301.48	0.09	6.480	359.0	1.0	360.0	1.969	80.00	100.00	676.0
2.001 - 2.500	1	266,213.74	0.05	5.600	359.0	1.0	360.0	2.250	67.81	93.26	637.0
2.501 - 3.000	34	9,995,891.04	1.97	5.145	358.7	1.3	360.0	2.750	79.39	97.31	713.4
3.001 - 3.500	4	1,040,000.00	0.21	4.862	356.4	3.6	360.0	3.362	80.00	99.07	736.9
3.501 - 4.000	20	6,633,731.13	1.31	5.384	357.3	2.7	360.0	3.896	79.60	99.18	692.0
4.001 - 4.500	50	15,000,372.14	2.96	5.802	357.5	2.5	360.0	4.338	79.82	98.41	683.8
4.501 - 5.000	526	108,909,455.23	21.51	6.435	358.9	1.1	360.0	4.957	79.37	96.84	689.5
5.001 - 5.500	227	52,705,724.02	10.41	6.599	358.2	1.8	360.0	5.383	79.78	98.71	677.2
5.501 - 6.000	413	93,890,535.57	18.54	6.708	358.3	1.7	360.0	5.852	79.40	98.44	668.0
6.001 - 6.500	493	102,218,368.98	20.18	6.893	358.6	1.4	360.0	6.309	79.87	98.97	659.5

6.501 - 7.000	401	80,905,784.19	15.98	7.284	358.5	1.5	360.0	6.808	79.56	98.39	660.3
7.001 - 7.500	111	22,399,150.79	4.42	7.643	358.1	1.9	360.0	7.278	79.96	98.22	653.5
7.501 - 8.000	59	9,145,606.31	1.81	8.151	358.1	1.9	360.0	7.766	79.32	98.86	641.8
8.001 - 8.500	13	1,927,690.52	0.38	9.030	358.0	2.0	360.0	8.375	81.80	96.69	590.5
8.501 - 9.000	5	527,791.52	0.10	9.158	358.4	1.6	360.0	8.801	87.55	96.23	597.9
9.001 - 9.500	3	211,391.93	0.04	9.524	358.0	2.0	360.0	9.274	82.93	95.51	624.1
9.501 - 10.000	1	63,752.43	0.01	9.875	355.0	5.0	360.0	9.625	79.97	94.97	555.0
10.001 >=	2	111,378.35	0.02	10.375	358.0	2.0	360.0	10.125	86.05	93.03	559.8
Total:	2,366	506,418,139.37	100.00	6.769	358.5	1.5	360.0	5.827	79.61	98.19	670.9

WA: 5.827
Min.: 1.942
Max.: 10.125

39. 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
1.001 - 1.500	537	125,562,626.38	24.79	6.786	358.0	2.0	360.0	5.397	79.71	98.76	670.8
1.501 - 2.000	930	183,971,163.73	36.33	6.835	359.1	0.9	360.0	5.801	79.58	97.41	666.5
2.501 - 3.000	863	185,892,458.22	36.71	6.783	358.1	1.9	360.0	6.314	79.58	98.67	673.0
3.001 >=	36	10,991,891.04	2.17	5.215	358.6	1.4	360.0	2.919	79.44	96.92	709.0
Total:	2,366	506,418,139.37	100.00	6.769	358.5	1.5	360.0	5.827	79.61	98.19	670.9

Min.: 1.500
Max.: 6.000
NZWA: 2.330

40. 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
0.501 - 1.000	1,437	307,184,254.27	60.66	6.809	358.4	1.6	360.0	6.201	79.63	98.50	663.8
1.001 - 1.500	537	125,562,626.38	24.79	6.786	358.0	2.0	360.0	5.397	79.71	98.76	670.8
1.501 - 2.000	392	73,671,258.72	14.55	6.574	359.5	0.5	360.0	5.000	79.33	95.97	700.8
Total:	2,366	506,418,139.37	100.00	6.769	358.5	1.5	360.0	5.827	79.61	98.19	670.9

Min.: 1.000
Max.: 2.000
NZWA: 1.269

41. 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
7.501 - 8.000	1	292,000.00	0.06	4.990	355.0	5.0	360.0	5.000	80.00	100.00	640.0
8.001 - 8.500	1	560,000.00	0.11	5.200	355.0	5.0	360.0	4.200	80.00	85.00	794.0
9.001 - 9.500	1	270,400.00	0.05	6.250	356.0	4.0	360.0	5.250	80.00	100.00	687.0
9.501 - 10.000	1	251,200.00	0.05	6.900	354.0	6.0	360.0	5.900	80.00	100.00	622.0
10.001 - 10.500	3	1,144,790.50	0.23	4.427	357.3	2.7	360.0	3.857	80.00	100.00	722.1
10.501 - 11.000	20	5,277,428.31	1.04	4.867	357.7	2.3	360.0	3.615	80.00	98.44	715.2
11.001 - 11.500	55	14,453,362.46	2.85	5.385	358.7	1.3	360.0	4.184	79.32	97.42	699.7
11.501 - 12.000	173	36,508,564.92	7.21	5.842	358.7	1.3	360.0	5.071	78.45	96.49	690.9
12.001 - 12.500	274	64,161,725.20	12.67	6.219	358.6	1.4	360.0	5.490	79.76	98.02	693.8
12.501 - 13.000	330	73,262,840.14	14.47	6.539	358.5	1.5	360.0	5.625	79.65	98.58	691.7
13.001 - 13.500	349	80,719,861.08	15.94	6.594	358.4	1.6	360.0	5.681	79.33	98.47	668.5
13.501 - 14.000	489	111,371,360.84	21.99	6.966	358.5	1.5	360.0	6.043	79.69	98.84	663.2
14.001 - 14.500	319	64,450,685.05	12.73	7.366	358.4	1.6	360.0	6.367	79.75	98.63	654.1
14.501 - 15.000	198	34,978,899.05	6.91	7.809	358.3	1.7	360.0	6.719	79.59	97.69	644.6
15.001 - 15.500	54	7,875,927.16	1.56	8.309	358.5	1.5	360.0	6.897	80.63	97.49	613.7
15.501 - 16.000	50	6,015,326.47	1.19	8.778	358.6	1.4	360.0	7.186	81.36	94.07	590.1
16.001 - 16.500	28	3,141,875.79	0.62	9.307	358.4	1.6	360.0	7.257	83.66	96.16	582.5
16.501 - 17.000	17	1,458,061.74	0.29	9.879	357.6	2.4	360.0	7.827	81.83	92.85	541.5
17.001 - 17.500	3	223,830.66	0.04	10.287	358.5	1.5	360.0	8.550	80.50	91.51	543.8
Total:	2,366	506,418,139.37	100.00	6.769	358.5	1.5	360.0	5.827	79.61	98.19	670.9

Min.: 7.990
Max.: 17.375
NZWA: 13.344

42. 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
2005-12	3	310,307.58	0.06	8.652	350.0	10.0	360.0	6.334	85.96	97.09	539.4
2006-02	2	850,272.44	0.17	6.912	352.4	7.6	360.0	6.735	76.63	94.12	679.5
2006-03	4	1,120,532.85	0.22	7.087	353.0	7.0	360.0	4.989	78.21	91.00	646.7
2006-04	5	937,579.93	0.19	6.110	354.0	6.0	360.0	5.296	81.09	96.75	662.1
2006-05	10	2,656,472.96	0.52	5.426	355.0	5.0	360.0	4.912	78.97	97.95	676.8
2006-06	62	17,464,514.90	3.45	6.150	356.5	3.5	360.0	5.022	79.55	98.94	660.5
2006-07	195	49,254,004.35	9.73	6.616	357.4	2.6	360.0	5.422	79.46	98.31	664.2
2006-08	439	101,092,498.84	19.96	6.865	358.3	1.7	360.0	5.816	79.96	98.74	677.5
2006-09	654	142,467,219.74	28.13	6.810	359.0	1.0	360.0	5.954	79.70	98.18	665.8
2006-10	141	29,077,046.00	5.74	6.674	360.0	0.0	360.0	5.423	79.45	97.41	688.9
2007-02	1	372,000.00	0.07	5.625	352.0	8.0	360.0	5.500	80.00	94.99	643.0
2007-03	1	184,000.00	0.04	5.750	353.0	7.0	360.0	4.250	80.00	100.00	665.0
2007-04	1	398,740.47	0.08	7.250	355.0	5.0	360.0	5.750	61.54	78.77	618.0
2007-05	7	1,865,824.79	0.37	6.128	355.0	5.0	360.0	5.499	79.34	95.33	686.4
2007-06	17	4,702,768.87	0.93	6.115	356.4	3.6	360.0	5.441	80.00	99.71	669.6
2007-07	50	10,602,096.34	2.09	6.703	357.2	2.8	360.0	6.015	79.71	99.36	683.3
2007-08	330	59,951,010.52	11.84	7.171	358.1	1.9	360.0	6.606	79.93	99.11	659.1
2007-09	220	42,493,488.46	8.39	6.825	359.0	1.0	360.0	5.939	78.70	97.07	665.6
2007-10	89	16,031,121.00	3.17	6.212	360.0	0.0	360.0	5.084	79.49	96.56	689.9
2009-08	22	3,744,419.02	0.74	6.949	358.0	2.0	360.0	6.660	80.00	100.00	678.6
2009-09	100	17,336,605.31	3.42	6.587	359.0	1.0	360.0	5.374	79.13	97.22	701.0
2009-10	13	3,505,615.00	0.69	6.459	360.0	0.0	360.0	5.111	79.21	95.29	687.1
Total:	2,366	506,418,139.37	100.00	6.769	358.5	1.5	360.0	5.827	79.61	98.19	670.9

43. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
ACCREDITED HOME LENDERS INC	612	139,048,105.63	26.29	6.791	358.0	2.0	360.0	5.397	79.69	98.65	673.3
BNC	553	112,243,972.60	21.22	7.035	358.8	1.2	360.0	6.345	79.78	98.35	643.6
AURORA LOAN SERVICES	396	74,422,329.06	14.07	6.573	359.5	0.5	360.0	4.999	79.34	95.96	700.2
LIME FINANCIAL	223	53,009,564.33	10.02	6.691	358.3	1.7	360.0	6.422	79.91	99.55	709.1
FIRST NLC	270	51,629,477.49	9.76	7.102	357.8	2.2	360.0	6.819	79.80	99.37	653.5
OWNIT MORTGAGE	201	43,383,067.89	8.20	6.574	358.8	1.2	360.0	6.068	79.67	98.90	669.4
FINANCE AMERICA	63	11,184,534.60	2.11	7.023	357.6	2.4	360.0	6.077	78.81	95.45	626.3
FIRST NATIONAL BANK OF NEVADA	34	9,995,891.04	1.89	5.145	358.7	1.3	360.0	2.750	79.39	97.31	713.4
FIRST STREET FINANCIAL	28	7,968,587.95	1.51	6.400	359.0	1.0	360.0	6.092	75.56	93.07	668.1
FIRST HORIZON	50	7,915,495.02	1.50	7.506	359.0	1.0	360.0	5.408	78.70	96.72	635.5
Other	70	18,156,401.86	3.43	6.425	353.0	3.4	356.4	5.600	79.58	97.10	675.3
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

44. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CHASE MANHATTAN BANK	1,203	263,365,938.41	49.79	6.842	358.0	2.0	360.0	5.935	79.58	98.68	674.7
OPTION ONE MORTGAGE	553	112,247,408.64	21.22	7.030	358.9	1.1	360.0	6.342	79.77	98.36	643.8
AURORA LOAN SERVICES INC.	427	84,088,520.73	15.90	6.511	359.0	0.9	359.9	5.013	79.36	96.11	698.4
WELLS FARGO HOME MORTGAGE	265	60,039,090.70	11.35	6.377	357.8	1.3	359.1	5.520	79.63	98.50	676.7
OCWEN FINANCIAL SERVICES	52	9,216,468.99	1.74	7.080	357.4	2.6	360.0	6.097	79.07	95.66	626.3
Total:	2,500	528,957,427.47	100.00	6.781	358.3	1.6	359.9	5.827	79.58	98.13	671.3

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THE CARLISLE GROUP
9,095 records
Balance: 1,554,535,137

Selection Criteria: PMI_FLAG_DEAL in 'N'
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- 1. Original CLTV (Calc)
- 2. Original CCLTV (Calc)

1. Original CLTV (Calc)

Original CLTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
10.01 - 10.00	1	29,981.73	0.00	8.475	359.0	1.0	360.0	0.000	9.52	9.52	529.0
0.01 - 15.00	4	480,202.18	0.03	5.879	358.2	1.8	360.0	3.250	13.13	13.13	675.5
5.01 - 20.00	12	1,481,483.61	0.10	6.263	330.8	3.5	334.3	3.902	18.36	20.99	664.1
0.01 - 25.00	16	1,393,644.08	0.09	7.140	345.3	1.5	346.8	5.846	22.35	23.11	640.7
5.01 - 30.00	41	5,391,642.37	0.35	6.046	345.8	2.4	348.2	6.689	27.89	27.95	697.5
0.01 - 35.00	34	4,224,977.91	0.27	6.240	340.8	2.1	342.9	5.650	32.65	32.65	666.5
5.01 - 40.00	81	12,629,341.63	0.81	6.306	350.5	1.8	352.4	6.106	37.80	37.96	654.4
0.01 - 45.00	75	13,781,831.97	0.89	6.286	353.3	1.8	355.1	6.289	42.92	42.98	672.8
5.01 - 50.00	121	19,449,422.66	1.25	6.823	351.8	1.7	353.5	5.964	47.67	49.41	625.1
0.01 - 55.00	161	31,730,209.15	2.04	6.648	350.5	1.9	352.3	5.840	52.69	53.23	625.8
5.01 - 60.00	245	46,895,858.67	3.02	6.671	354.8	1.8	356.6	6.018	57.87	58.60	626.9
0.01 - 65.00	411	78,896,803.17	5.08	6.804	352.9	2.0	354.9	6.208	63.29	63.69	615.5
5.01 - 70.00	565	109,881,052.31	7.07	6.959	352.7	1.9	354.5	6.064	68.55	69.82	611.5
0.01 - 75.00	799	154,381,224.91	9.93	7.105	354.4	1.8	356.2	6.076	73.92	75.59	602.3
5.01 - 80.00	4,126	832,565,678.63	53.56	6.896	356.7	1.7	358.3	5.804	79.74	90.73	652.9
0.01 - 85.00	460	68,932,201.97	4.43	8.011	356.7	1.7	358.3	6.574	84.18	85.52	562.7
5.01 - 90.00	390	59,208,894.60	3.81	7.747	355.8	1.7	357.5	6.419	88.41	90.06	598.8
0.01 - 95.00	229	26,464,817.83	1.70	7.985	346.9	1.9	348.8	6.137	83.39	94.71	623.4
5.01 - 100.00	1,324	86,715,868.01	5.58	9.799	293.5	2.0	295.6	6.633	45.05	99.95	661.9
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

NZMin.: 9.52
Max: 100.00
NZWA: 76.82

* INCLUDES SRBAL ONLY

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2. 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
:01 - 10.00	1	29,981.73	0.00	8.475	359.0	1.0	360.0	0.000	9.52	9.52	529.0
0.01 - 15.00	4	480,202.18	0.03	5.879	358.2	1.8	360.0	3.250	13.13	13.13	675.5
5.01 - 20.00	11	1,432,738.46	0.09	6.130	336.3	3.3	339.5	3.902	18.31	18.31	663.2
:01 - 25.00	15	1,243,753.74	0.08	7.087	343.6	1.6	345.2	5.928	22.30	22.76	639.9
:5.01 - 30.00	41	5,497,617.25	0.35	6.086	346.1	2.4	348.4	6.545	27.77	27.86	695.7
:01 - 35.00	35	4,268,893.37	0.27	6.240	341.0	2.1	343.1	5.650	32.57	32.65	667.4
:5.01 - 40.00	79	12,465,722.60	0.80	6.293	350.4	1.9	352.3	6.103	37.78	37.79	655.2
:01 - 45.00	75	13,706,906.86	0.88	6.288	353.3	1.8	355.1	6.261	42.87	42.90	672.8
:5.01 - 50.00	118	18,513,088.82	1.19	6.824	351.4	1.7	353.2	5.924	47.59	47.65	627.4
:01 - 55.00	159	30,620,471.02	1.97	6.648	350.2	1.9	352.1	5.805	52.66	52.73	626.7
:5.01 - 60.00	238	45,042,235.15	2.90	6.662	354.7	1.8	356.5	6.008	57.71	57.78	626.0
:01 - 65.00	404	77,912,808.14	5.01	6.791	352.9	1.9	354.8	6.218	63.20	63.33	616.1
:5.01 - 70.00	543	105,998,420.12	6.82	6.951	352.5	1.9	354.4	6.105	68.36	68.67	608.5
:01 - 75.00	752	141,588,031.81	9.11	7.145	354.1	1.8	355.9	6.146	73.79	73.88	596.3
:5.01 - 80.00	1,870	350,367,451.82	22.54	7.120	354.4	1.8	356.2	5.799	79.46	79.56	622.3
:01 - 85.00	421	67,838,299.82	4.36	7.929	356.6	1.7	358.3	6.527	83.37	84.52	567.1
:5.01 - 90.00	503	88,667,346.30	5.70	7.374	356.0	1.7	357.7	6.015	84.62	89.65	625.2
:01 - 95.00	539	89,011,456.71	5.73	7.241	355.2	1.5	356.7	5.698	80.85	94.77	653.9
:5.01 - 100.00	3,287	499,849,711.49	32.15	7.265	347.1	1.7	348.8	5.932	73.82	99.94	672.1
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

NZMin.: 9.52
Max: 100.00
NZWA: 83.07

* INCLUDES SRBAL AND SUBBAL

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THE CARLISLE GROUP
2,719 records
Balance: 595,888,281

Selection Criteria: PMI_FLAG_DEAL in 'Y'
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1. Original CLTV (Calc)
2. Original CCLTV (Calc)

1. Original CLTV (Calc)

Original CLTV (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	842	169,616,782.03	28.46	7.264	354.8	1.6	356.4	6.184	84.35	84.66	609.9
85.01 - 90.00	1,050	237,144,766.58	39.80	7.264	355.3	1.6	356.9	6.189	89.67	89.83	635.6
90.01 - 95.00	515	117,050,668.16	19.64	7.322	356.7	1.6	358.2	5.990	94.72	94.73	653.7
95.01 - 100.00	312	72,076,064.00	12.10	7.831	358.0	1.3	359.3	6.581	99.96	99.96	697.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

NZMin.: 80.02
 Max: 100.00

NZWA: 90.39

* INCLUDES SRBAL ONLY

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2. 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	816	164,274,506.39	27.57	7.256	354.7	1.6	356.3	6.179	84.34	84.35	609.9
85.01 - 90.00	1,033	233,228,063.97	39.14	7.255	355.3	1.6	356.9	6.177	89.67	89.68	635.4
90.01 - 95.00	544	122,825,883.06	20.61	7.344	356.7	1.6	358.3	6.021	94.33	94.71	651.2
95.01 - 100.00	326	75,559,827.35	12.68	7.807	358.0	1.3	359.3	6.571	99.37	99.94	696.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

NZMin.: 80.10

Max: 100.00

NZWA: 90.55

* INCLUDES SRBAL AND SUBBAL

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Lehman Brothers
3,806 records
Balance: 645,138,139
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
FICO lt 600

Selection Criteria: FICO lt 600
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5. Rate (Fix)
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7. Product Type
8. Original Term
9. Stated Remaining Term
10. Seasoning
11. First Payment Date
12. Maturity Date
13. Lien Position
14. Balloon
15. IO Flag
16. IO Term
17. DTI
18. FICO
19. Credit Grade
20. Prepayment Penalty
21. Existing MI (1st lien and LTV gt 80)
22. Existing MI Company (1st and ltv gt 80)
23. Purchased MI (1st lien and LTV gt 80)
24. Purchased MI Company (1st and ltv gt 80)
25. Total MI Flag Down to 60 LTV (1st and ltv gt 80)
26. Total MI Company Down to 60 LTV (1st and ltv gt 80)
27. Original LTV (Calc)

- 28. Original CCLTV (Calc)
 - 29. Current LTV (Calc)
 - 30. Property Type
 - 31. Loan Purpose
 - 32. Occupancy Status
 - 33. Loan Documentation
 - 34. State (Top 30)
 - 35. Top 10 Zip Code Concentrations
 - 36. Index
 - 37. Floor
 - 38. Margin
 - 39. Initial Periodic Rate Cap
 - 40. Periodic Rate Cap
 - 41. Maximum Rate
 - 42. Next Rate Adjustment Date
 - 43. Originator
 - 44. 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	254	9,763,853.53	1.51	9.476	311.9	1.7	313.6	6.859	64.86	76.08	560.6
50,000.01 - 100,000.00	766	58,561,357.70	9.08	8.409	344.8	1.9	346.6	6.778	75.11	77.32	554.1
100,000.01 - 150,000.00	891	111,275,586.51	17.25	7.843	353.5	1.8	355.3	6.457	76.46	77.67	552.8
150,000.01 - 200,000.00	749	130,662,757.46	20.25	7.604	355.2	1.8	357.0	6.332	76.83	77.62	554.3
200,000.01 - 250,000.00	469	104,565,016.69	16.21	7.487	356.1	1.7	357.8	6.279	77.82	78.49	555.3
250,000.01 - 300,000.00	290	79,570,458.49	12.33	7.490	357.8	1.6	359.4	6.275	78.41	79.07	557.3
300,000.01 - 350,000.00	170	55,101,945.35	8.54	7.428	355.3	1.6	356.9	6.198	80.87	81.29	557.8
350,000.01 - 400,000.00	102	38,282,294.27	5.93	7.227	355.1	1.5	356.7	5.995	79.90	81.08	560.1
400,000.01 - 450,000.00	49	20,833,973.89	3.23	7.238	358.5	1.5	360.0	6.115	79.76	80.54	566.1
450,000.01 - 500,000.00	33	15,799,314.61	2.45	7.124	358.4	1.6	360.0	5.836	77.30	78.98	563.0
500,000.01 - 550,000.00	9	4,796,375.48	0.74	7.302	358.2	1.8	360.0	6.071	78.24	79.94	569.8
550,000.01 - 600,000.00	5	2,852,316.64	0.44	7.104	357.8	2.2	360.0	6.068	75.82	75.82	553.8
600,000.01 - 650,000.00	9	5,624,048.26	0.87	6.647	357.6	2.4	360.0	6.059	79.71	79.71	575.4
650,000.01 - 700,000.00	1	671,374.58	0.10	6.350	359.0	1.0	360.0	6.250	80.00	97.86	554.0
700,000.01 - 750,000.00	8	5,927,465.66	0.92	7.136	357.4	2.6	360.0	6.220	69.11	69.11	560.0
800,000.01 - 850,000.00	1	849,999.99	0.13	6.700	358.0	2.0	360.0	6.450	62.82	62.82	595.0
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

Min.: 19,772.89
Max: 849,999.99
Avg.: 169,505.55

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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	252	9,666,719.25	1.50	9.479	312.4	1.7	314.0	6.821	64.76	76.09	560.6
50,001 - 100,000	768	58,658,491.98	9.09	8.410	344.6	1.9	346.5	6.783	75.11	77.31	554.1
100,001 - 150,000	882	109,926,338.40	17.04	7.848	353.4	1.8	355.3	6.464	76.72	77.94	552.9
150,001 - 200,000	757	131,812,523.64	20.43	7.605	355.2	1.7	357.0	6.331	76.60	77.37	554.2
200,001 - 250,000	468	104,264,814.84	16.16	7.487	356.1	1.7	357.7	6.274	77.85	78.52	555.2
250,001 - 300,000	292	80,070,142.27	12.41	7.485	357.8	1.6	359.4	6.276	78.40	79.05	557.4
300,001 - 350,000	170	55,101,945.35	8.54	7.428	355.3	1.6	356.9	6.198	80.87	81.29	557.8
350,001 - 400,000	102	38,282,294.27	5.93	7.227	355.1	1.5	356.7	5.995	79.90	81.08	560.1
400,001 - 450,000	49	20,833,973.89	3.23	7.238	358.5	1.5	360.0	6.115	79.76	80.54	566.1
450,001 - 500,000	33	15,799,314.61	2.45	7.124	358.4	1.6	360.0	5.836	77.30	78.98	563.0
500,001 - 550,000	9	4,796,375.48	0.74	7.302	358.2	1.8	360.0	6.071	78.24	79.94	569.8
550,001 - 600,000	5	2,852,316.64	0.44	7.104	357.8	2.2	360.0	6.068	75.82	75.82	553.8
600,001 - 650,000	9	5,624,048.26	0.87	6.647	357.6	2.4	360.0	6.059	79.71	79.71	575.4
650,001 - 700,000	1	671,374.58	0.10	6.350	359.0	1.0	360.0	6.250	80.00	97.86	554.0
700,001 - 750,000	8	5,927,465.66	0.92	7.136	357.4	2.6	360.0	6.220	69.11	69.11	560.0
800,001 - 850,000	1	849,999.99	0.13	6.700	358.0	2.0	360.0	6.450	62.82	62.82	595.0
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

Min.: 19,800
Max: 850,000
Avg.: 169,744

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	343,000.00	0.05	4.950	355.0	5.0	360.0	5.000	70.00	70.00	590.0
5.001 - 5.500	11	2,240,330.14	0.35	5.423	356.9	3.1	360.0	5.925	75.22	75.22	572.5
5.501 - 6.000	68	15,363,428.25	2.38	5.831	357.4	2.6	360.0	5.957	73.57	74.22	568.4
6.001 - 6.500	280	61,176,977.26	9.48	6.326	356.8	2.0	358.7	5.678	74.89	75.86	566.2
6.501 - 7.000	528	115,512,899.85	17.91	6.820	355.8	1.7	357.5	5.812	76.80	77.70	565.4
7.001 - 7.500	659	127,453,619.12	19.76	7.302	355.2	1.6	356.8	6.106	77.68	78.86	560.1
7.501 - 8.000	779	137,835,594.05	21.37	7.801	353.8	1.7	355.5	6.327	78.31	79.00	554.2
8.001 - 8.500	496	77,072,282.34	11.95	8.290	353.9	1.6	355.5	6.676	78.28	78.79	546.5
8.501 - 9.000	419	56,691,118.91	8.79	8.798	352.5	1.8	354.3	7.242	79.85	80.71	547.0
9.001 - 9.500	232	24,073,632.13	3.73	9.280	354.5	1.6	356.1	7.305	79.58	80.49	539.4
9.501 - 10.000	158	15,306,763.87	2.37	9.779	349.8	1.7	351.5	7.524	76.23	77.84	537.3
10.001 - 10.500	75	6,214,705.07	0.96	10.304	340.9	1.8	342.7	7.925	71.70	78.60	545.4
10.501 - 11.000	53	3,238,840.70	0.50	10.687	310.3	1.6	311.9	7.794	56.99	83.02	551.5
11.001 - 11.500	24	1,150,290.77	0.18	11.283	283.6	1.6	285.2	7.789	59.23	83.17	555.1
11.501 - 12.000	15	1,133,073.46	0.18	11.871	290.4	1.6	291.9	9.453	72.84	81.14	541.3
12.001 - 12.500	5	187,817.12	0.03	12.211	269.0	2.5	271.4	0.000	41.29	89.06	557.5
12.501 - 13.000	3	143,766.07	0.02	12.611	332.2	1.4	333.6	6.990	73.29	85.03	577.9
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

Min.: 4.950
Max: 12.750
NZWA: 7.633

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	343,000.00	0.06	4.950	355.0	5.0	360.0	5.000	70.00	70.00	590.0
5.001 - 5.500	11	2,240,330.14	0.41	5.423	356.9	3.1	360.0	5.925	75.22	75.22	572.5
5.501 - 6.000	60	13,652,694.44	2.52	5.827	357.4	2.6	360.0	5.957	74.20	74.94	566.8
6.001 - 6.500	251	55,438,715.90	10.25	6.321	358.1	1.9	360.0	5.678	75.69	76.77	565.5
6.501 - 7.000	434	99,470,489.96	18.39	6.822	358.4	1.6	360.0	5.812	77.60	78.62	565.4
7.001 - 7.500	534	108,261,685.83	20.02	7.303	358.5	1.5	360.0	6.106	78.83	80.17	558.8
7.501 - 8.000	616	113,670,875.94	21.02	7.802	358.3	1.6	359.9	6.327	79.50	80.24	552.6
8.001 - 8.500	385	63,725,726.59	11.78	8.292	358.5	1.5	360.0	6.676	78.91	79.52	544.8
8.501 - 9.000	320	46,058,622.42	8.52	8.800	358.3	1.7	360.0	7.242	80.57	81.54	546.3
9.001 - 9.500	182	20,178,382.62	3.73	9.286	358.3	1.5	359.7	7.305	80.26	81.33	538.6
9.501 - 10.000	106	11,157,180.88	2.06	9.762	357.7	1.6	359.3	7.524	76.30	77.73	534.0
10.001 - 10.500	39	4,246,814.78	0.79	10.315	358.2	1.8	360.0	7.925	75.99	76.87	538.8
10.501 - 11.000	13	1,480,909.08	0.27	10.710	358.2	1.8	360.0	7.794	73.13	73.74	525.0
11.001 - 11.500	9	458,055.63	0.08	11.317	358.6	1.4	360.0	7.789	77.94	77.94	533.2
11.501 - 12.000	5	418,355.81	0.08	11.956	358.9	1.1	360.0	9.453	77.75	77.75	529.6
12.501 - 13.000	1	62,384.21	0.01	12.550	359.0	1.0	360.0	6.990	80.00	80.00	568.0
Total:	2,967	540,864,224.23	100.00	7.581	358.3	1.6	359.9	6.310	78.41	79.38	555.4

Min.: 4.950
Max: 12.550
NZWA: 7.581

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	8	1,710,733.81	1.64	5.861	357.9	2.1	360.0	0.000	68.49	68.49	580.6
6.001 - 6.500	29	5,738,261.36	5.50	6.375	343.6	2.8	346.4	0.000	67.11	67.11	572.5
6.501 - 7.000	94	16,042,409.89	15.38	6.812	339.3	2.7	342.0	0.000	71.85	72.00	565.5
7.001 - 7.500	125	19,191,933.29	18.41	7.302	337.1	1.9	339.0	0.000	71.18	71.51	567.3
7.501 - 8.000	163	24,164,718.11	23.17	7.795	332.8	2.1	334.9	0.000	72.67	73.14	562.1
8.001 - 8.500	111	13,346,555.75	12.80	8.284	331.9	1.9	333.8	0.000	75.29	75.29	554.6
8.501 - 9.000	99	10,632,496.49	10.20	8.791	327.7	1.9	329.6	0.000	76.72	77.10	549.9
9.001 - 9.500	50	3,895,249.51	3.74	9.250	334.8	2.1	336.9	0.000	76.04	76.14	544.1
9.501 - 10.000	52	4,149,582.99	3.98	9.823	328.5	2.2	330.7	0.000	76.03	78.16	546.5
10.001 - 10.500	36	1,967,890.29	1.89	10.280	303.5	1.8	305.2	0.000	62.44	82.33	559.8
10.501 - 11.000	40	1,757,931.62	1.69	10.668	269.9	1.3	271.3	0.000	43.40	90.83	573.8
11.001 - 11.500	15	692,235.14	0.66	11.261	234.0	1.7	235.7	0.000	46.86	86.63	569.6
11.501 - 12.000	10	714,717.65	0.69	11.822	250.2	1.9	252.1	0.000	69.97	83.13	548.2
12.001 - 12.500	5	187,817.12	0.18	12.211	269.0	2.5	271.4	0.000	41.29	89.06	557.5
12.501 - 13.000	2	81,381.86	0.08	12.657	311.6	1.7	313.3	0.000	68.15	88.89	585.5
Total:	839	104,273,914.88	100.00	7.900	331.9	2.1	334.0	0.000	71.97	73.92	561.1

Min.: 5.625
Max: 12.750
NZWA: 7.900

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	839	104,273,914.88	16.16	7.900	331.9	2.1	334.0	0.000	71.97	73.92	561.1
Adjustable	2,967	540,864,224.23	83.84	7.581	358.3	1.6	359.9	6.310	78.41	79.38	555.4
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

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)	2,121	399,452,493.68	61.92	7.488	358.3	1.7	360.0	6.210	78.25	79.24	556.0
3/27 ARM (Libor)	826	138,656,095.07	21.49	7.850	358.6	1.4	360.0	6.601	78.91	79.86	553.3
Fixed Rate	803	100,174,559.46	15.53	7.870	338.2	2.1	340.3	0.000	71.95	73.66	560.7
Balloon	36	4,099,355.42	0.64	8.619	177.3	2.7	180.0	0.000	72.30	80.10	570.0
5/25 ARM (Libor)	17	2,583,098.43	0.40	7.504	358.4	1.6	360.0	6.197	75.73	75.73	565.8
2 YR FIXED/15YR ARM (Libor)	2	129,850.25	0.02	8.378	177.0	3.0	180.0	6.195	67.92	67.92	572.8
2 YR FIXED/20YR ARM (Libor)	1	42,686.80	0.01	9.100	239.0	1.0	240.0	6.100	75.00	75.00	515.0
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

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
97 - 120	3	107,275.15	0.02	8.056	118.0	2.0	120.0	0.000	55.74	55.74	577.8
169 - 192	138	12,993,609.63	2.01	8.282	177.6	2.4	180.0	6.195	70.40	73.84	561.8
217 - 240	52	3,093,512.95	0.48	9.328	238.6	1.4	240.0	6.100	45.89	86.01	575.9
337 - 360	3,613	628,943,741.38	97.49	7.611	358.3	1.7	360.0	6.310	77.67	78.56	556.1
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

Min.: 120.0
Max.: 360.0
NZWA: 355.8

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
109 - 120	3	107,275.15	0.02	8.056	118.0	2.0	120.0	0.000	55.74	55.74	577.8
169 - 180	138	12,993,609.63	2.01	8.282	177.6	2.4	180.0	6.195	70.40	73.84	561.8
229 - 240	52	3,093,512.95	0.48	9.328	238.6	1.4	240.0	6.100	45.89	86.01	575.9
337 - 348	4	550,570.58	0.09	8.080	348.0	12.0	360.0	5.552	52.38	52.38	553.3
349 - 360	3,609	628,393,170.80	97.40	7.611	358.3	1.7	360.0	6.311	77.69	78.58	556.1
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

Min.: 117.0
Max.: 360.0
NZWA: 354.0

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	27	5,251,041.00	0.81	7.169	360.0	0.0	360.0	6.147	77.67	79.31	568.0
1 - 24	3,779	639,887,098.11	99.19	7.637	354.0	1.7	355.7	6.312	77.36	78.49	556.2
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

Min.: 0.0
Max: 12.0
WA: 1.7

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
2003	6	737,013.26	0.11	8.057	326.7	11.7	338.5	5.713	58.48	58.48	545.3
2004	3,800	644,401,125.85	99.89	7.632	354.1	1.7	355.8	6.311	77.39	78.52	556.3
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

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
2014	3	107,275.15	0.02	8.056	118.0	2.0	120.0	0.000	55.74	55.74	577.8
2018	1	88,199.75	0.01	7.990	169.0	11.0	180.0	0.000	80.00	80.00	539.0
2019	137	12,905,409.88	2.00	8.284	177.6	2.4	180.0	6.195	70.33	73.80	562.0
2024	52	3,093,512.95	0.48	9.328	238.6	1.4	240.0	6.100	45.89	86.01	575.9
2033	9	1,126,171.75	0.17	8.366	348.9	11.1	360.0	6.237	66.77	69.83	547.2
2034	3,604	627,817,569.63	97.32	7.610	358.3	1.7	360.0	6.311	77.69	78.57	556.1
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

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	3,753	642,877,423.86	99.65	7.622	354.5	1.7	356.2	6.310	77.57	78.43	556.2
2nd Lien	53	2,260,715.25	0.35	10.770	228.6	1.3	229.9	0.000	19.25	96.80	586.0
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Balloon	36	4,099,355.42	0.64	8.619	177.3	2.7	180.0	0.000	72.30	80.10	570.0
Fully Amortizing	3,770	641,038,783.69	99.36	7.627	355.2	1.7	356.9	6.310	77.40	78.48	556.2
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

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	3,732	627,415,529.57	97.25	7.649	353.9	1.7	355.6	6.316	77.30	78.25	555.6
Y	74	17,722,609.54	2.75	7.066	358.3	1.7	360.0	6.139	79.73	87.26	583.3
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

16. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0	3,732	627,415,529.57	97.25	7.649	353.9	1.7	355.6	6.316	77.30	78.25	555.6
24	4	1,143,199.90	0.18	7.345	356.7	3.3	360.0	5.992	82.07	89.28	566.2
60	68	15,875,409.64	2.46	7.068	358.4	1.6	360.0	6.204	79.59	87.47	584.2
120	2	704,000.00	0.11	6.563	359.0	1.0	360.0	4.915	79.11	79.11	598.0
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

17. 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	16	2,105,688.79	0.33	7.539	331.8	3.1	334.8	6.047	72.86	72.86	580.6
5.001 - 10.000	14	1,996,538.29	0.31	7.599	311.9	2.9	314.8	6.974	75.28	75.28	567.8
10.001 - 15.000	43	5,918,591.58	0.92	7.773	347.7	2.1	349.8	6.273	72.82	73.12	563.6
15.001 - 20.000	108	15,074,082.35	2.34	7.559	355.2	1.7	356.8	6.274	75.06	75.43	556.7
20.001 - 25.000	199	25,162,842.36	3.90	7.542	346.8	2.1	348.9	6.340	74.22	74.71	558.1
25.001 - 30.000	363	53,489,440.90	8.29	7.643	353.1	1.9	355.0	6.350	75.29	75.99	554.6
30.001 - 35.000	459	74,955,955.09	11.62	7.614	356.0	1.7	357.7	6.346	77.59	78.24	556.4
35.001 - 40.000	624	102,156,971.89	15.83	7.664	354.7	1.8	356.5	6.335	77.06	77.58	554.9
40.001 - 45.000	772	140,300,051.51	21.75	7.576	354.7	1.7	356.4	6.303	77.83	79.14	557.6
45.001 - 50.000	921	168,912,692.58	26.18	7.728	354.6	1.5	356.1	6.291	78.80	80.65	556.2

50.001 - 55.000	285	54,871,419.96	8.51	7.495	353.8	1.6	355.5	6.254	76.89	78.26	554.5
55.001 - 60.000	2	193,863.81	0.03	7.987	357.0	3.0	360.0	0.000	67.21	67.21	549.3
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

Min: 0.030
Max: 56.310
NZWA: 39.853

18. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	5	574,213.02	0.09	7.561	344.6	0.9	345.5	4.125	83.20	83.20	0.0
491 - 500	22	3,052,118.48	0.47	7.831	351.2	1.5	352.6	6.254	72.46	73.31	500.0
501 - 510	198	31,346,917.90	4.86	8.320	357.3	1.6	358.9	6.489	74.24	74.46	505.7
511 - 520	296	47,452,230.85	7.36	8.204	354.3	1.5	355.8	6.372	76.10	76.51	516.0
521 - 530	318	52,484,745.29	8.14	7.886	355.7	1.7	357.3	6.318	74.69	75.43	526.2
531 - 540	363	62,040,366.25	9.62	7.870	354.1	1.7	355.8	6.244	76.16	76.51	535.7
541 - 550	410	68,061,322.67	10.55	7.648	356.2	1.7	358.0	6.373	75.85	76.21	545.7
551 - 560	427	73,432,973.05	11.38	7.628	354.2	1.7	355.9	6.348	77.61	78.36	555.4
561 - 570	457	77,480,157.78	12.01	7.454	354.9	1.7	356.6	6.320	78.10	78.33	565.6
571 - 580	475	84,367,970.67	13.08	7.396	352.6	1.8	354.4	6.296	79.69	80.68	575.8
581 - 590	421	69,042,118.95	10.70	7.411	352.7	1.8	354.5	6.290	78.28	81.06	585.4
591 - 600	414	75,803,004.20	11.75	7.255	351.3	1.8	353.1	6.184	79.39	82.91	595.2
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

Nzmin.: 499
Max.: 599
NZWA.: 556

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

19. 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
	55	9,733,472.46	1.51	7.370	358.4	1.6	360.0	6.619	79.66	83.47	578.4
0	91	14,467,963.61	2.24	8.010	354.5	2.7	357.3	6.017	78.68	78.75	561.1
1	57	8,303,209.88	1.29	8.043	352.0	2.9	354.8	6.064	78.24	80.63	559.0
2	27	4,465,689.23	0.69	7.834	350.7	2.7	353.5	5.853	75.01	75.05	564.1
3	5	916,303.74	0.14	8.133	358.0	2.0	360.0	6.197	83.63	83.81	547.7
4	11	1,596,492.95	0.25	8.305	357.3	2.7	360.0	6.030	72.95	73.88	567.7
5	4	451,983.77	0.07	8.042	315.1	4.4	319.5	5.703	66.43	74.33	554.1
80/20	81	8,562,443.88	1.33	7.822	333.7	1.1	334.9	6.249	67.93	99.68	589.2
A	357	67,173,226.36	10.41	7.221	356.1	2.1	358.1	6.032	77.59	78.49	559.2
A SA	185	36,009,800.53	5.58	7.209	358.2	1.2	359.4	6.375	79.43	79.90	568.6
AA	30	6,956,055.34	1.08	6.864	356.1	2.4	358.6	6.042	73.75	74.67	581.6
AAA	1	108,937.15	0.02	8.740	359.0	1.0	360.0	0.000	66.06	66.06	567.0
AX	6	479,905.78	0.07	9.401	336.3	1.2	337.5	5.500	80.30	80.30	552.5
A-	285	52,118,949.96	8.08	7.613	356.4	1.8	358.3	6.155	78.81	80.09	549.1
A- MO	33	4,799,331.79	0.74	8.022	358.8	1.2	360.0	6.288	76.44	76.44	542.4
A- SA	70	13,508,394.92	2.09	7.446	357.3	1.2	358.5	6.673	79.69	79.82	569.7
A+	563	112,144,964.41	17.38	7.159	355.5	1.9	357.4	5.924	77.72	78.32	558.2
A+ MO	16	3,368,578.04	0.52	7.900	358.9	1.1	360.0	6.025	74.06	74.06	564.8
A+ SA	302	59,728,515.25	9.26	7.157	357.0	1.2	358.2	5.801	82.73	83.48	580.4
B	335	50,461,732.13	7.82	8.024	351.6	1.9	353.5	6.757	76.98	77.51	548.5

B S	1	73,226.44	0.01	9,250	353.0	7.0	360.0	0.000	75.00	75.00	545.0
B SA	35	6,688,154.28	1.04	7,749	359.0	1.0	360.0	6.783	75.35	75.35	565.2
B.U.	1	55,975.22	0.01	10,000	359.0	1.0	360.0	8.740	80.00	100.00	506.0
B-	94	12,748,978.05	1.98	8,397	355.3	2.2	357.5	7.907	79.62	80.44	561.4
B+	446	70,326,510.69	10.90	8,224	355.9	1.2	357.1	6.185	77.17	78.07	527.9
B+ SA	136	21,705,964.02	3.36	7,549	358.4	1.2	359.6	6.773	76.61	76.97	563.2
C	146	20,339,989.09	3.15	8,301	356.2	2.0	358.2	7.158	71.21	71.32	533.6
C SA	2	320,924.23	0.05	8,990	359.0	1.0	360.0	6.990	60.92	65.37	531.7
C-	1	79,138.22	0.01	7,250	359.0	1.0	360.0	6.250	82.50	82.50	545.0
C+	141	19,852,575.36	3.08	8,931	357.2	1.8	359.0	7.492	72.78	73.31	529.7
C+ SA	48	8,401,434.13	1.30	8,075	358.8	1.2	360.0	6.958	67.89	68.07	549.6
D	9	1,552,795.75	0.24	8,147	343.8	2.7	346.4	6.879	58.64	58.95	547.5
M1	1	399,752.64	0.06	8,400	359.0	1.0	360.0	6.400	80.00	85.00	560.0
M2	7	965,852.28	0.15	9,206	359.0	1.0	360.0	6.991	81.55	81.55	548.9
M3	2	303,570.97	0.05	10,209	359.0	1.0	360.0	8.155	80.40	80.40	525.4
M4	1	304,354.89	0.05	9,650	359.0	1.0	360.0	7.550	70.00	70.00	537.0
NG	1	137,207.45	0.02	5,290	355.0	5.0	360.0	5.190	83.64	83.64	589.0
Y1	3	183,043.04	0.03	10,072	298.4	3.4	301.8	0.000	55.15	55.15	510.4
Y2	27	1,847,799.98	0.29	10,167	298.3	2.6	300.8	0.000	72.04	72.04	539.1
Y3	42	4,528,319.12	0.70	8,145	310.9	2.4	313.3	0.000	72.44	72.44	547.5
Y4	90	11,487,352.56	1.78	7,355	319.7	2.4	322.1	0.000	73.26	73.46	574.2
Y5	55	7,042,505.32	1.09	7,276	318.6	2.1	320.7	0.000	73.72	73.72	588.9
Y9	1	184,265.86	0.03	6,750	238.0	2.0	240.0	0.000	84.09	84.09	580.0
Z	2	252,498.34	0.04	8,346	358.0	2.0	360.0	6.846	80.00	80.00	513.3
Total:	3,806	645,138,139.11	100.00	7,633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

20. 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	984	161,708,839.21	25.07	7.906	352.0	1.8	353.7	6.274	77.12	78.11	554.3
0.001 - 1.000	103	21,661,154.29	3.36	7.549	354.4	2.0	356.5	6.412	76.02	76.91	562.5
1.001 - 2.000	1,611	306,728,636.62	47.54	7.411	358.1	1.6	359.7	6.180	78.25	79.34	556.4
2.001 - 3.000	1,052	148,796,824.05	23.06	7.786	348.1	1.8	349.9	6.805	75.96	77.37	557.5
3.001 - 4.000	1	263,764.95	0.04	9.990	358.0	2.0	360.0	8.500	80.00	80.00	525.0
4.001 - 5.000	55	5,978,919.99	0.93	7.981	349.3	2.0	351.2	6.523	78.16	79.33	554.5
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

WA: 1.724
NZWA: 2.300

21. Existing M1 (1st lien and LTV gt 80)

Existing M1 (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	1,323	241,061,017.28	97.37	7.722	357.5	1.7	359.2	6.339	87.34	87.71	561.6
Y	61	6,499,787.69	2.63	8.486	298.6	2.2	300.8	0.000	86.16	86.16	571.0
Total:	1,384	247,560,804.97	100.00	7.742	356.0	1.7	357.7	6.339	87.31	87.67	561.8

22. 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
Existing MI Company (1st and ltv gt 80)	1,323	241,061,017.28	97.37	7.722	357.5	1.7	359.2	6.339	87.34	87.71	561.6
00-None											
6- Mortgage Guaranty Insurance Corp.	16	1,764,870.30	0.71	9.293	294.5	2.2	296.8	0.000	85.95	85.95	560.8
11- PMI	11	1,388,413.04	0.56	7.793	317.7	2.1	319.8	0.000	86.10	86.10	573.8
12- United Guaranty Residential Ins. Corp.	14	1,433,315.03	0.58	8.557	269.5	2.2	271.7	0.000	86.68	86.68	570.2
13- Republic Mortgage Insurance Corp.	9	794,614.64	0.32	8.259	309.3	2.4	311.8	0.000	86.62	86.62	571.0
33- Amerin Guaranty Corp.	11	1,118,574.68	0.45	8.141	311.1	2.2	313.2	0.000	85.59	85.59	584.7
Total:	1,384	247,560,804.97	100.00	7.742	356.0	1.7	357.7	6.339	87.31	87.67	561.8

23. Purchased 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
Purchased MI (1st lien and LTV gt 80)	693	102,149,284.88	41.26	8.045	353.8	1.7	355.6	6.490	87.16	87.64	555.9
N	691	145,411,520.09	58.74	7.529	357.5	1.6	359.1	6.235	87.42	87.69	566.0
Total:	1,384	247,560,804.97	100.00	7.742	356.0	1.7	357.7	6.339	87.31	87.67	561.8

24. Purchased MI Company (1st and ltv gt 80)

Purchased 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	693	102,149,284.88	41.26	8.045	353.8	1.7	355.6	6.490	87.16	87.64	555.9
6- Mortgage Guaranty Insurance Corp.	670	141,771,956.77	57.27	7.526	357.5	1.6	359.1	6.236	87.40	87.59	565.6
17- Radian Guaranty	21	3,639,563.32	1.47	7.649	357.6	2.4	360.0	6.207	88.12	91.50	582.7
Total:	1,384	247,560,804.97	100.00	7.742	356.0	1.7	357.7	6.339	87.31	87.67	561.8

25. 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	632	95,649,497.19	38.64	8.015	357.6	1.7	359.3	6.490	87.23	87.74	554.9
Y	752	151,911,307.78	61.36	7.570	355.0	1.6	356.6	6.235	87.36	87.63	566.2
Total:	1,384	247,560,804.97	100.00	7.742	356.0	1.7	357.7	6.339	87.31	87.67	561.8

26. 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	632	95,649,497.19	38.64	8.015	357.6	1.7	359.3	6.490	87.23	87.74	554.9
11- PMI	11	1,388,413.04	0.56	7.793	317.7	2.1	319.8	0.000	86.10	86.10	573.8
12- United Guaranty Residential Ins. Corp.	14	1,433,315.03	0.58	8.557	269.5	2.2	271.7	0.000	86.68	86.68	570.2
13- Republic Mortgage Insurance Corp.	9	794,614.64	0.32	8.259	309.3	2.4	311.8	0.000	86.62	86.62	571.0
33- Amerin Guaranty Corp.	11	1,118,574.68	0.45	8.141	311.1	2.2	313.2	0.000	85.59	85.59	584.7
17- Radian Guaranty	21	3,639,563.32	1.47	7.649	357.6	2.4	360.0	6.207	88.12	91.50	582.7
6- Mortgage Guaranty Insurance Corp.	686	143,536,827.07	57.98	7.547	356.7	1.6	358.3	6.236	87.38	87.57	565.5
Total:	1,384	247,560,804.97	100.00	7.742	356.0	1.7	357.7	6.339	87.31	87.67	561.8

27. 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
5.01 - 10.00	3	89,960.25	0.01	10.158	239.0	1.0	240.0	0.000	7.76	32.42	544.7
10.01 - 15.00	4	169,460.96	0.03	9.823	279.9	1.0	280.9	0.000	14.21	58.71	585.2
15.01 - 20.00	52	2,477,814.35	0.38	10.231	246.7	2.3	248.9	3.500	19.61	86.43	583.5
20.01 - 25.00	4	272,584.48	0.04	7.548	329.6	2.4	332.0	0.000	21.70	21.70	572.7
25.01 - 30.00	11	938,704.20	0.15	8.007	352.8	2.2	354.9	7.209	27.98	27.98	565.5
30.01 - 35.00	14	1,115,950.93	0.17	7.470	328.8	1.2	330.0	6.080	33.00	33.00	554.5
35.01 - 40.00	40	4,257,177.27	0.66	7.657	340.4	1.6	342.0	6.071	37.99	38.48	546.8
40.01 - 45.00	25	3,510,926.00	0.54	7.568	349.9	1.5	351.4	6.086	42.57	42.59	555.3
45.01 - 50.00	61	8,774,700.26	1.36	7.543	356.0	1.6	357.6	5.966	48.00	51.58	551.3
50.01 - 55.00	82	13,340,172.64	2.07	7.298	349.6	1.8	351.4	5.925	52.60	52.89	552.7
55.01 - 60.00	123	20,198,281.64	3.13	7.403	354.1	1.7	355.8	6.241	57.91	58.51	553.7
60.01 - 65.00	229	40,137,669.88	6.22	7.485	354.2	1.7	355.8	6.275	63.43	63.89	551.6
65.01 - 70.00	312	51,921,020.29	8.05	7.480	351.6	1.8	353.4	6.301	68.75	68.96	551.0
70.01 - 75.00	482	85,053,912.77	13.18	7.520	354.8	1.8	356.6	6.242	74.11	74.53	551.2
75.01 - 80.00	980	165,318,998.22	25.63	7.629	354.1	1.7	355.9	6.371	79.56	81.68	554.1
80.01 - 85.00	775	134,232,318.36	20.81	7.821	356.0	1.6	357.6	6.417	84.47	84.98	554.0
85.01 - 90.00	512	93,112,660.89	14.43	7.696	355.5	1.7	357.2	6.328	89.71	89.92	568.3
90.01 - 95.00	88	18,595,462.43	2.88	7.416	358.4	1.6	360.0	5.854	94.72	94.72	584.1
95.01 - 100.00	9	1,620,363.29	0.25	7.539	357.1	2.9	360.0	6.444	100.00	100.00	589.8
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

NZMin.: 5.66
Max: 100.00
NZWA: 77.37

28. 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
5.01 - 10.00	1	29,981.73	0.00	8.475	359.0	1.0	360.0	0.000	9.52	9.52	529.0
10.01 - 15.00	1	74,957.29	0.01	8.800	359.0	1.0	360.0	0.000	14.29	14.29	578.0
15.01 - 20.00	4	371,581.29	0.06	7.179	338.0	7.5	345.5	3.500	18.37	18.37	565.2
20.01 - 25.00	5	302,574.79	0.05	7.935	314.7	2.2	317.0	0.000	20.11	22.01	570.9
25.01 - 30.00	11	938,704.20	0.15	8.007	352.8	2.2	354.9	7.209	27.98	27.98	565.5
30.01 - 35.00	14	1,115,950.93	0.17	7.470	328.8	1.2	330.0	6.080	33.00	33.00	554.5
35.01 - 40.00	40	4,257,177.27	0.66	7.657	340.4	1.6	342.0	6.071	37.99	38.48	546.8
40.01 - 45.00	25	3,510,926.00	0.54	7.568	349.9	1.5	351.4	6.086	42.57	42.59	555.3
45.01 - 50.00	61	8,774,700.26	1.36	7.543	356.0	1.6	357.6	5.966	48.00	51.58	551.3
50.01 - 55.00	82	13,340,172.64	2.07	7.298	349.6	1.8	351.4	5.925	52.60	52.89	552.7
55.01 - 60.00	123	20,198,281.64	3.13	7.403	354.1	1.7	355.8	6.241	57.91	58.51	553.7
60.01 - 65.00	230	40,167,658.09	6.23	7.487	354.1	1.7	355.7	6.275	63.39	63.89	551.6
65.01 - 70.00	313	51,975,900.50	8.06	7.484	351.4	1.8	353.2	6.301	68.70	68.96	551.0
70.01 - 75.00	482	85,053,912.77	13.18	7.520	354.8	1.8	356.6	6.242	74.11	74.53	551.2
75.01 - 80.00	981	165,378,972.24	25.63	7.630	354.1	1.7	355.8	6.371	79.54	81.68	554.1
80.01 - 85.00	775	134,232,318.36	20.81	7.821	356.0	1.6	357.6	6.417	84.47	84.98	554.0
85.01 - 90.00	513	93,132,655.48	14.44	7.697	355.5	1.7	357.2	6.328	89.70	89.92	568.3
90.01 - 95.00	91	18,707,921.40	2.90	7.432	357.4	1.6	359.0	5.854	94.24	94.71	584.1
95.01 - 100.00	54	3,573,792.23	0.55	9.322	289.5	2.0	291.6	6.444	56.27	100.00	588.5
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

Min.: 9.52
Max: 100.00
WA: 77.64

*Includes Senior balances if any.

29. 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
5.01 - 10.00	1	29,981.73	0.00	8.475	359.0	1.0	360.0	0.000	9.52	9.52	529.0
10.01 - 15.00	1	74,957.29	0.01	8.800	359.0	1.0	360.0	0.000	14.29	14.29	578.0
15.01 - 20.00	4	371,581.29	0.06	7.179	338.0	7.5	345.5	3.500	18.37	18.37	565.2
20.01 - 25.00	5	302,574.79	0.05	7.935	314.7	2.2	317.0	0.000	20.11	22.01	570.9
25.01 - 30.00	11	938,704.20	0.15	8.007	352.8	2.2	354.9	7.209	27.98	27.98	565.5
30.01 - 35.00	14	1,115,950.93	0.17	7.470	328.8	1.2	330.0	6.080	33.00	33.00	554.5
35.01 - 40.00	40	4,257,177.27	0.66	7.657	340.4	1.6	342.0	6.071	37.99	38.48	546.8
40.01 - 45.00	25	3,510,926.00	0.54	7.568	349.9	1.5	351.4	6.086	42.57	42.59	555.3
45.01 - 50.00	63	9,035,863.24	1.40	7.520	353.9	1.6	355.5	5.935	48.06	51.54	551.7
50.01 - 55.00	81	13,116,270.92	2.03	7.311	351.0	1.8	352.8	5.947	52.66	52.95	552.3
55.01 - 60.00	122	20,161,020.38	3.13	7.402	354.0	1.7	355.8	6.241	57.92	58.52	553.8
60.01 - 65.00	232	40,351,626.60	6.25	7.487	353.9	1.7	355.6	6.275	63.41	63.90	551.4
65.01 - 70.00	312	51,820,200.11	8.03	7.486	351.4	1.8	353.2	6.301	68.71	68.97	551.2
70.01 - 75.00	484	85,201,200.15	13.21	7.520	354.7	1.8	356.5	6.242	74.11	74.53	551.2
75.01 - 80.00	978	165,203,416.74	25.61	7.629	354.2	1.7	355.9	6.371	79.54	81.68	554.1
80.01 - 85.00	775	134,232,318.36	20.81	7.821	356.0	1.6	357.6	6.417	84.47	84.98	554.0
85.01 - 90.00	513	93,132,655.48	14.44	7.697	355.5	1.7	357.2	6.328	89.70	89.92	568.3
90.01 - 95.00	91	18,707,921.40	2.90	7.432	357.4	1.6	359.0	5.854	94.24	94.71	584.1
95.01 - 100.00	54	3,573,792.23	0.55	9.322	289.5	2.0	291.6	6.444	56.27	100.00	588.5
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

NZMin.: 9.52
Max: 100.00
NZWA: 77.53

30. 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	3,207	531,344,077.87	82.36	7.633	353.4	1.8	355.2	6.339	77.29	78.38	556.3
PUD	262	54,166,590.58	8.40	7.537	356.4	1.7	358.1	6.273	79.02	80.35	557.2
2-4 Family	165	33,180,110.33	5.14	7.755	358.5	1.2	359.8	6.088	75.41	76.22	555.2
Condo	172	26,447,360.33	4.10	7.672	356.0	1.5	357.5	6.135	77.92	79.83	556.8
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

31. 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	2,646	457,164,404.55	70.86	7.626	354.2	1.7	355.9	6.289	76.24	76.57	554.2
Purchase	654	102,612,010.40	15.91	7.867	354.5	1.6	356.1	6.353	81.68	86.48	566.5
Rate/Term Refinance	322	54,069,599.15	8.38	7.604	353.4	1.8	355.2	6.388	79.21	80.80	556.8
Debt Consolidation	184	31,292,125.01	4.85	7.014	351.4	2.5	353.9	6.344	76.40	76.43	552.5
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

32. 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	3,618	619,807,819.51	96.07	7.612	354.0	1.7	355.8	6.300	77.55	78.70	556.2
Investment	173	23,690,811.90	3.67	8.193	353.9	1.7	355.6	6.586	72.95	73.60	560.3
Second Home	15	1,639,507.70	0.25	7.511	354.4	1.7	356.1	6.049	71.72	71.72	555.6
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

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33. 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	2,984	478,336,727.71	74.14	7.637	353.4	1.7	355.1	6.293	78.42	79.73	554.7
Stated	739	147,993,574.34	22.94	7.620	355.6	1.6	357.3	6.378	73.87	74.45	559.8
Limited	63	14,960,853.01	2.32	7.464	358.1	1.7	359.7	6.223	79.14	80.38	569.7
No Documentation	20	3,846,984.05	0.60	8.213	357.5	2.5	360.0	6.140	73.31	73.37	570.9
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

34. 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	717	167,502,338.13	25.96	7.262	357.1	1.5	358.6	6.065	74.54	75.34	557.4
CA-N	263	64,018,200.19	9.92	7.277	356.4	1.6	358.0	6.160	76.78	78.22	556.7
IL	302	49,420,213.93	7.66	7.772	355.1	1.8	356.9	6.106	78.42	79.03	551.3
FL	356	49,244,409.70	7.63	7.932	353.9	1.8	355.7	6.803	78.63	79.37	552.2
NJ	169	33,572,711.59	5.20	7.402	352.1	2.2	354.2	6.262	74.21	74.73	556.6
NY	127	28,816,282.77	4.47	7.611	357.4	1.6	359.0	6.189	75.93	77.12	559.6
MD	107	19,510,158.08	3.02	8.095	348.9	1.6	350.6	6.518	79.25	79.44	552.3
MI	163	18,534,012.13	2.87	8.234	355.2	1.7	356.9	6.800	80.71	82.03	556.5
TX	194	17,199,997.18	2.67	8.703	337.8	1.9	339.7	6.495	77.82	79.43	554.1
PA	150	16,982,638.89	2.63	7.689	348.1	2.1	350.2	6.739	78.91	79.43	551.7
VA	86	15,519,765.51	2.41	7.465	349.4	2.1	351.5	6.440	76.94	77.13	558.7
NV	75	14,258,343.39	2.21	7.728	358.1	1.5	359.6	6.342	78.85	80.01	557.8
MN	86	13,701,522.22	2.12	7.792	350.1	1.5	351.6	6.320	81.07	85.76	560.1
AZ	95	13,581,960.03	2.11	7.614	352.2	1.5	353.7	6.476	80.80	83.90	562.8
CT	80	12,949,889.66	2.01	7.707	353.5	1.6	355.1	6.376	77.56	79.71	556.4
MA	51	9,959,750.54	1.54	7.408	353.0	2.6	355.5	6.513	71.21	71.33	554.9
OH	96	9,421,803.97	1.46	7.930	348.9	2.5	351.4	6.908	81.15	82.11	557.3
CO	46	9,284,474.58	1.44	7.469	358.6	1.4	360.0	6.189	85.25	85.97	562.7
WA	52	8,211,120.46	1.27	7.672	356.8	1.8	358.6	6.307	81.58	84.76	553.6
GA	58	8,123,379.62	1.26	7.882	347.4	2.5	349.8	6.578	81.73	82.91	564.8
MO	89	8,091,564.86	1.25	8.416	350.1	1.5	351.6	6.466	81.69	83.11	553.8
HI	31	6,756,596.44	1.05	7.464	353.6	1.3	354.9	5.866	76.96	78.59	552.6

UT	38	6,201,690.78	0.96	7.628	357.1	1.1	358.3	6.444	81.27	83.70	564.5
OR	38	5,898,040.70	0.91	7.766	357.9	1.6	359.5	6.346	79.92	81.88	560.1
WI	53	5,848,049.99	0.91	8.616	354.0	1.5	355.6	6.678	80.50	82.44	551.7
DC	29	4,881,058.70	0.76	7.759	350.8	1.5	352.4	6.333	68.79	69.95	551.9
IN	50	4,621,756.69	0.72	8.138	352.4	1.9	354.3	6.901	82.76	85.24	564.4
TN	31	3,409,222.50	0.53	8.254	357.7	2.3	360.0	7.303	82.87	83.15	560.1
RI	15	2,892,939.10	0.45	8.022	358.2	1.8	360.0	6.615	79.56	80.50	551.6
LA	14	1,645,891.98	0.26	8.316	350.5	2.2	352.7	6.638	83.37	83.37	565.5
Other	145	15,078,354.80	2.34	8.311	344.7	2.1	346.8	6.455	82.06	84.13	555.5
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

35. 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
92376	15	2,656,404.11	0.41	7.372	358.8	1.2	360.0	6.197	75.74	75.74	555.9
92336	8	2,521,059.66	0.39	7.011	348.8	1.0	349.8	5.509	78.70	78.70	547.8
92392	11	2,331,179.90	0.36	7.178	358.2	1.8	360.0	6.068	83.93	83.93	562.6
92345	14	2,192,361.62	0.34	7.321	358.6	1.4	360.0	6.253	75.17	75.17	551.2
92503	10	2,111,146.87	0.33	6.762	359.0	1.0	360.0	5.571	69.24	69.39	549.6
92335	12	2,062,413.33	0.32	7.402	355.7	1.0	356.7	5.653	75.06	79.40	558.3
92553	11	1,911,867.86	0.30	6.904	358.6	1.4	360.0	5.419	73.18	73.18	539.0
91701	7	1,903,779.15	0.30	7.206	358.8	1.2	360.0	6.294	71.82	75.56	555.8
90805	7	1,863,886.39	0.29	7.236	358.6	1.4	360.0	6.075	80.90	80.90	559.1
20735	7	1,763,819.84	0.27	8.250	358.7	1.3	360.0	6.232	79.24	79.24	545.1
Other	3,704	623,820,220.38	96.70	7.646	353.9	1.7	355.7	6.325	77.40	78.54	556.4
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

36. 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)	2,302	416,932,036.85	77.09	7.680	358.6	1.4	360.0	6.324	78.50	79.62	554.4
6 Month Libor (1st Business Day)	665	123,932,187.38	22.91	7.251	357.4	2.5	359.9	6.265	78.09	78.56	558.7
Total:	2,967	540,864,224.23	100.00	7.581	358.3	1.6	359.9	6.310	78.41	79.38	555.4

37. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.001 - 4.500	2	727,607.29	0.13	6.479	359.0	1.0	360.0	4.198	80.00	80.00	563.0
4.501 - 5.000	1	343,000.00	0.06	4.950	355.0	5.0	360.0	5.000	70.00	70.00	590.0
5.001 - 5.500	14	3,108,782.42	0.57	5.761	357.1	2.9	360.0	5.728	74.32	74.32	575.7
5.501 - 6.000	61	13,872,388.49	2.56	5.859	357.4	2.6	360.0	5.955	74.29	75.02	566.9
6.001 - 6.500	256	55,689,647.11	10.30	6.350	358.1	1.9	360.0	5.705	75.59	76.66	565.0
6.501 - 7.000	431	98,525,448.11	18.22	6.823	358.4	1.6	360.0	5.819	77.65	78.68	565.4
7.001 - 7.500	533	108,262,088.31	20.02	7.305	358.4	1.6	360.0	6.110	78.83	80.17	558.8
7.501 - 8.000	614	113,254,199.30	20.94	7.802	358.3	1.5	359.9	6.327	79.55	80.30	552.5
8.001 - 8.500	383	63,368,031.73	11.72	8.292	358.5	1.5	360.0	6.676	78.86	79.48	544.7
8.501 - 9.000	318	45,740,518.89	8.46	8.799	358.3	1.7	360.0	7.246	80.65	81.63	546.5
9.001 - 9.500	181	20,148,812.19	3.73	9.287	358.3	1.5	359.7	7.303	80.25	81.32	538.5
9.501 - 10.000	106	11,157,180.88	2.06	9.762	357.7	1.6	359.3	7.524	76.30	77.73	534.0
10.001 - 10.500	39	4,246,814.78	0.79	10.315	358.2	1.8	360.0	7.925	75.99	76.87	538.8
10.501 - 11.000	13	1,480,909.08	0.27	10.710	358.2	1.8	360.0	7.794	73.13	73.74	525.0
11.001 - 11.500	9	458,055.63	0.08	11.317	358.6	1.4	360.0	7.789	77.94	77.94	533.2
11.501 - 12.000	5	418,355.81	0.08	11.956	358.9	1.1	360.0	9.453	77.75	77.75	529.6
12.501 - 13.000	1	62,384.21	0.01	12.550	359.0	1.0	360.0	6.990	80.00	80.00	568.0
Total:	2,967	540,864,224.23	100.00	7.581	358.3	1.6	359.9	6.310	78.41	79.38	555.4

NZWA: 7.572
Min.: 4.125
Max.: 12.550

38. 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	197,675.18	0.04	6.350	348.0	12.0	360.0	3.500	18.18	18.18	588.0
3.501 - 4.000	4	1,105,713.93	0.20	6.580	359.0	1.0	360.0	3.866	87.00	87.00	551.5
4.001 - 4.500	30	6,120,773.55	1.13	6.391	358.6	1.4	360.0	4.293	68.15	68.15	547.5
4.501 - 5.000	136	29,781,738.98	5.51	6.643	358.4	1.6	360.0	4.875	75.49	76.57	558.1
5.001 - 5.500	314	63,905,263.25	11.82	7.096	358.6	1.4	360.0	5.350	80.59	81.03	558.2
5.501 - 6.000	524	107,651,761.60	19.90	7.252	358.1	1.7	359.9	5.851	77.97	79.21	558.1
6.001 - 6.500	787	148,082,169.27	27.38	7.360	358.2	1.8	360.0	6.333	79.26	80.39	555.4
6.501 - 7.000	815	133,112,367.50	24.61	8.204	358.6	1.3	359.9	6.876	77.08	78.07	552.0
7.001 - 7.500	107	16,587,105.14	3.07	8.032	358.1	1.9	360.0	7.321	80.70	81.37	562.1
7.501 - 8.000	76	11,595,103.72	2.14	8.391	357.8	2.2	360.0	7.810	77.51	78.01	544.6
8.001 - 8.500	67	9,393,205.10	1.74	8.817	358.1	1.9	360.0	8.352	81.48	82.61	552.1
8.501 - 9.000	63	8,450,120.72	1.56	9.038	357.9	2.1	360.0	8.743	82.80	83.01	555.2
9.001 - 9.500	25	2,711,500.99	0.50	9.628	357.7	2.3	360.0	9.331	83.17	83.56	549.4
9.501 - 10.000	4	296,889.48	0.05	9.986	357.2	2.8	360.0	9.736	86.23	89.45	568.1
10.001 >=	14	1,872,835.82	0.35	10.727	357.4	2.6	360.0	10.281	78.87	79.28	550.9
Total:	2,967	540,864,224.23	100.00	7.581	358.3	1.6	359.9	6.310	78.41	79.38	555.4

WA: 6.310
Min.: 3.500
Max.: 10.875

39. 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
0.501 - 1.000	1	191,041.85	0.04	7.000	354.0	6.0	360.0	6.500	80.00	80.00	510.0
1.001 - 1.500	149	27,550,170.16	5.09	7.741	357.9	2.1	360.0	6.367	79.78	83.87	562.7
1.501 - 2.000	1,802	332,300,433.77	61.44	7.631	358.8	1.2	360.0	6.140	78.20	79.07	552.6
2.501 - 3.000	1,009	179,582,701.93	33.20	7.466	357.6	2.4	359.9	6.618	78.54	79.22	559.5
3.001 >=	6	1,239,876.52	0.23	7.524	357.9	2.1	360.0	6.005	83.82	83.82	568.8
Total:	2,967	540,864,224.23	100.00	7.581	358.3	1.6	359.9	6.310	78.41	79.38	555.4

Min.: 1.000
Max.: 6.000
NZWA: 2.314

40. 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
0.501 - 1.000	2,817	513,114,653.38	94.87	7.573	358.3	1.6	359.9	6.307	78.33	79.14	555.0
1.001 - 1.500	150	27,749,570.85	5.13	7.740	357.9	2.1	360.0	6.364	79.79	83.84	562.3
Total:	2,967	540,864,224.23	100.00	7.581	358.3	1.6	359.9	6.310	78.41	79.38	555.4

Min.: 1.000
Max.: 1.500
NZWA: 1.026

41. 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
9.501 - 10.000	1	123,771.73	0.02	6.850	356.0	4.0	360.0	5.850	90.00	90.00	597.0
10.001 - 10.500	1	318,741.63	0.06	7.270	355.0	5.0	360.0	6.270	100.00	100.00	594.0
10.501 - 11.000	1	343,000.00	0.06	4.950	355.0	5.0	360.0	5.000	70.00	70.00	590.0
11.001 - 11.500	10	2,063,132.60	0.38	5.427	357.0	3.0	360.0	5.994	75.49	75.49	570.4
11.501 - 12.000	47	10,555,487.14	1.95	5.868	357.1	2.9	360.0	6.006	75.20	75.94	565.7
12.001 - 12.500	111	24,116,626.84	4.46	6.278	357.6	2.4	360.0	6.120	76.97	78.13	562.1
12.501 - 13.000	122	28,086,536.06	5.19	6.660	357.8	2.2	360.0	6.125	75.23	75.80	565.0
13.001 - 13.500	258	52,816,624.19	9.77	6.735	358.2	1.8	360.0	5.799	77.00	77.73	565.1
13.501 - 14.000	428	92,502,621.59	17.10	7.024	358.3	1.5	359.8	5.854	78.09	79.13	563.7
14.001 - 14.500	449	92,758,655.53	17.15	7.371	358.5	1.5	360.0	6.059	78.41	79.92	557.5
14.501 - 15.000	541	99,795,769.78	18.45	7.843	358.5	1.5	360.0	6.331	79.84	80.65	552.3
15.001 - 15.500	363	58,669,894.08	10.85	8.309	358.6	1.4	360.0	6.691	78.89	79.54	544.5
15.501 - 16.000	297	42,125,304.75	7.79	8.805	358.4	1.6	360.0	7.227	80.82	81.75	545.2
16.001 - 16.500	175	19,559,339.99	3.62	9.317	358.3	1.5	359.7	7.300	79.95	81.02	537.9
16.501 - 17.000	101	10,910,364.66	2.02	9.767	357.7	1.5	359.3	7.547	76.45	77.90	534.1
17.001 - 17.500	35	3,758,080.99	0.69	10.315	358.3	1.7	360.0	8.081	75.36	76.02	537.5
17.501 - 18.000	12	1,421,477.02	0.26	10.709	358.2	1.8	360.0	7.848	72.64	72.64	523.4
18.001 - 18.500	9	458,055.63	0.08	11.317	358.6	1.4	360.0	7.789	77.94	77.94	533.2
18.501 - 19.000	5	418,355.81	0.08	11.956	358.9	1.1	360.0	9.453	77.75	77.75	529.6
19.501 - 20.000	1	62,384.21	0.01	12.550	359.0	1.0	360.0	6.990	80.00	80.00	568.0
Total:	2,967	540,864,224.23	100.00	7.581	358.3	1.6	359.9	6.310	78.41	79.38	555.4

Min.: 9.850
Max.: 19.550
NZWA: 14.368

42. 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
2005-10	3	480,483.47	0.09	7.836	348.0	12.0	360.0	5.552	48.60	48.60	555.7
2005-11	1	98,242.93	0.02	7.990	349.0	11.0	360.0	6.500	73.33	73.33	506.0
2005-12	4	477,358.24	0.09	8.774	350.0	10.0	360.0	6.873	82.01	89.24	548.7
2006-01	1	199,481.93	0.04	5.550	351.0	9.0	360.0	4.550	89.78	89.78	580.0
2006-02	5	769,083.59	0.14	7.659	352.0	8.0	360.0	6.317	79.43	79.43	549.3
2006-03	15	2,180,823.86	0.40	7.938	353.0	7.0	360.0	6.372	79.98	80.33	558.2
2006-04	9	1,797,499.92	0.33	7.302	354.0	6.0	360.0	6.031	77.38	77.38	557.4
2006-05	11	2,996,585.11	0.55	6.747	355.0	5.0	360.0	6.171	82.85	85.58	574.1
2006-06	47	9,006,923.31	1.67	7.398	354.5	3.8	358.3	6.191	79.33	81.50	561.9
2006-07	321	61,227,078.12	11.32	7.140	357.0	3.0	360.0	6.231	77.84	78.78	559.6
2006-08	529	97,677,085.05	18.06	7.471	358.1	1.9	360.0	6.313	78.35	79.17	558.6
2006-09	1,159	219,111,885.20	40.51	7.607	358.9	1.0	359.9	6.162	78.27	79.25	553.2
2006-10	19	3,602,500.00	0.67	7.177	360.0	0.0	360.0	6.176	76.89	79.28	567.2
2007-03	1	167,110.63	0.03	7.500	353.0	7.0	360.0	5.400	68.57	68.57	502.0
2007-04	1	409,913.63	0.08	6.925	354.0	6.0	360.0	6.925	80.00	80.00	593.0
2007-05	4	315,536.61	0.06	8.785	355.6	4.4	360.0	8.055	82.95	85.98	552.5
2007-06	14	2,027,200.58	0.37	7.263	356.1	3.9	360.0	6.313	84.36	84.89	578.0
2007-07	35	4,916,173.52	0.91	8.051	357.1	2.9	360.0	7.371	79.82	81.46	561.4
2007-08	292	44,281,135.06	8.19	8.061	358.0	2.0	360.0	7.249	79.64	80.22	554.7

2007-09	477	85,894,525.04	15.88	7.751	359.0	1.0	360.0	6.229	78.25	79.37	551.2
2007-10	2	644,500.00	0.12	7.049	360.0	0.0	360.0	6.045	92.80	92.80	587.5
2009-06	2	396,000.00	0.07	6.955	356.0	4.0	360.0	6.202	84.49	84.49	573.5
2009-08	3	531,443.37	0.10	7.597	358.0	2.0	360.0	5.461	81.94	81.94	562.0
2009-09	11	1,530,655.06	0.28	7.704	359.0	1.0	360.0	6.493	73.56	73.56	564.3
2009-10	1	125,000.00	0.02	6.400	360.0	0.0	360.0	5.700	48.08	48.08	577.0
Total:	2,967	540,864,224.23	100.00	7.581	358.3	1.6	359.9	6.310	78.41	79.38	555.4

43. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	2,047	360,141,277.70	55.82	7.696	357.0	1.2	358.2	6.133	77.61	78.84	552.9
FINANCE AMERICA	602	107,819,558.00	16.71	7.020	352.0	2.5	354.6	6.315	75.75	76.16	557.0
FIRST NLC	294	42,157,491.91	6.53	8.291	354.4	2.2	356.6	7.859	79.18	79.85	555.8
ACCREDITED HOME LENDERS INC	202	33,489,299.12	5.19	7.756	355.7	2.0	357.6	6.364	79.11	82.56	561.6
THE PROVIDENT BANK	180	28,161,432.39	4.37	7.995	353.9	2.9	356.7	5.951	78.34	78.39	560.2
WELLS FARGO HOME MORTGAGE	218	25,273,285.88	3.92	7.696	315.5	2.3	317.8	0.000	73.10	73.19	570.6
OWNIT MORTGAGE	47	8,150,982.88	1.26	7.392	358.6	1.4	360.0	6.827	79.66	84.21	580.0
FIRST HORIZON	48	6,288,747.58	0.97	8.873	357.1	1.2	358.3	6.195	79.42	82.46	554.1
FIRST STREET FINANCIAL	27	5,932,141.58	0.92	7.111	356.4	1.0	357.4	6.419	69.97	71.80	570.7
MANDALAY	21	5,081,653.22	0.79	6.887	357.6	2.4	360.0	5.898	79.41	79.41	571.9
Other	120	22,642,268.85	3.51	7.659	352.6	3.2	355.8	6.522	78.81	80.01	564.6
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

44. Servicer

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	2,052	361,321,340.50	56.01	7.688	356.9	1.2	358.1	6.127	77.58	78.80	553.0
CHASE MANHATTAN BANK	1,039	167,130,308.73	25.91	7.704	354.1	2.2	356.3	6.720	78.15	79.19	558.2
OCWEN FINANCIAL SERVICES	337	60,887,687.68	9.44	7.158	352.0	2.9	355.0	6.301	75.04	75.69	557.8
WELLS FARGO HOME MORTGAGE	305	39,575,614.60	6.13	7.679	329.3	2.2	331.5	6.691	75.13	77.04	571.6
AURORA LOAN SERVICES INC.	73	16,223,187.60	2.51	7.332	357.5	2.5	360.0	6.270	78.56	78.56	567.7
Total:	3,806	645,138,139.11	100.00	7.633	354.0	1.7	355.8	6.310	77.37	78.49	556.3

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Lehman Brothers
11,814 records
Balance: 2,150,423,418
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
All records

Selection Criteria: All records
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1. Original LTV FICO

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. of Loans FICO > 750	% by Range FICO >750
<= 20.00	1,216	0	0.00	0	0.00	3	0.23	66	4.56	556	43.57	385	31.80	161	15.57	45	4.28
20.01 - 30.00	117	0	0.00	0	0.00	3	2.79	14	10.76	54	31.91	21	15.02	10	13.95	15	25.56
30.01 - 40.00	119	0	0.00	1	0.71	26	18.56	28	12.38	23	17.82	10	9.43	14	20.86	17	20.23
40.01 - 50.00	197	0	0.00	0	0.00	36	16.32	52	21.65	43	17.04	23	13.23	20	14.55	23	17.21
50.01 - 60.00	405	1	0.05	2	0.31	88	18.01	116	24.77	83	24.05	53	13.02	29	8.47	33	11.33
60.01 - 70.00	971	1	0.01	5	0.42	279	24.24	260	24.53	206	21.83	127	15.61	51	6.63	42	6.72
70.01 - 80.00	4,920	2	0.04	12	0.15	721	11.99	751	13.66	1,239	25.69	1,220	26.34	695	15.84	280	6.29
80.01 - 90.00	2,717	0	0.00	2	0.07	428	13.90	882	29.61	829	31.67	398	16.53	134	5.90	44	2.32
90.01 - 100.00	1,152	1	0.07	0	0.00	1	0.07	100	8.91	401	32.01	406	35.08	184	17.85	59	6.01
Total:	11,814	5	0.03	22	0.14	1,585	12.16	2,269	18.28	3,434	27.85	2,643	23.22	1,298	12.53	558	5.80

NZMin.: 5.00
Max: 100.00
NZWA: 78.16

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).

Lehman Brothers
11,814 records
Balance: 2,150,423,418
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
All records

Selection Criteria: All records
Table of Contents

1. Original LTV FICO

1. Original LTV FICO

Original LTV FICO	Total No. of Loans	No. of Loans FICO <= 450	Curbal FICO <= 450	No. of Loans FICO 451-500	Curbal FICO 451-500	No. of Loans FICO 501-550	Curbal FICO 501-550	No. of Loans FICO 551-600	Curbal FICO 551-600	No. of Loans FICO 601-650	Curbal FICO 601-650	No. of Loans FICO 651-700	Curbal FICO 651-700	No. of Loans FICO 701-750	Curbal FICO 701-750	No. of Loans FICO > 750	Curbal FICO > 750
<= 20.00	1,216	0	0.00	0	0.00	3	145,960.21	66	2,920,221.86	556	27,930,318.05	385	20,383,400.73	161	9,978,425.78	45	2,743,157.40
20.01 - 30.00	117	0	0.00	0	0.00	3	279,800.47	14	1,077,785.40	54	3,197,084.40	21	1,505,140.28	10	1,397,105.77	15	2,561,099.52
30.01 - 40.00	119	0	0.00	1	121,568.43	26	3,165,110.90	28	2,111,448.87	23	3,037,803.53	10	1,607,581.80	14	3,557,254.96	17	3,449,032.50
40.01 - 50.00	197	0	0.00	0	0.00	36	5,426,499.74	52	7,197,912.22	43	5,665,480.70	23	4,397,987.37	20	4,839,459.00	23	5,723,890.59
50.01 - 60.00	405	1	39,964.07	2	244,844.92	88	14,148,290.69	116	19,453,860.46	83	18,893,386.55	53	10,223,923.61	29	6,649,740.46	33	8,898,153.18
60.01 - 70.00	971	1	24,975.30	5	795,358.08	279	45,678,317.92	260	46,233,936.75	206	41,146,960.95	127	29,425,225.13	51	12,497,589.18	42	12,673,443.55
70.01 - 80.00	4,920	2	350,273.65	12	1,509,268.04	721	118,246,740.96	751	134,780,939.25	1,239	253,468,819.44	1,220	259,883,428.22	695	156,296,848.80	280	62,047,978.93
80.01 - 90.00	2,717	0	0.00	2	381,079.01	428	74,138,244.41	882	157,975,025.30	829	168,974,717.19	398	88,180,250.32	134	31,489,581.35	44	12,362,348.12
90.01 - 100.00	1,152	1	159,000.00	0	0.00	1	156,617.66	100	21,283,880.35	401	76,474,489.95	406	83,808,174.74	184	42,645,392.34	59	14,361,818.85

Total:	11,814	5	574,213.02	22	3,052,118.48	1,585	261,385,582.96	2,269	393,035,010.46	3,434	598,789,060.76	2,643	499,415,112.20	1,298	269,351,397.64	558	124,820,922.64

NZMin.: 5.00
Max: 100.00
NZWA: 78.16

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Lehman Brothers
11,814 records
Balance: 2,150,423,418
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
All records

Selection Criteria: All records
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- 1.
 2. IO Flag
 3. Loan Documentation
 4. FICO
 5. Original LTV (Calc)
-

1.

	No. of Loans	%	avg Current Balance	nzwa WAC	NZWA Fico Score	NZWA LTV	%>LTV 80	% Stated	% PRIMARY	% CA
All Collateral	11,814	100.00	182,023.31	7.204	636.70	78.16	35.92	33.19	91.38	41.71
Total:	11,814	100.00	182,023.31	7.204	636.70	78.16	35.92	33.19	91.38	41.71

2. IO Flag

IO Flag	No. of Loans	%	avg Current Balance	nzwa WAC	NZWA Fico Score	NZWA LTV	%>LTV 80	% Stated	% PRIMARY	% CA
N	9,488	72.27	163,786.86	7.383	620.90	76.62	39.55	31.79	92.64	35.96
Y	2,326	27.73	256,411.72	6.738	677.86	82.17	26.46	36.85	88.11	56.69
Total:	11,814	100.00	182,023.31	7.204	636.70	78.16	35.92	33.19	91.38	41.71

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3. Loan Documentation

Loan Documentation	No. of Loans	%	avg Current Balance	nzwa WAC	NZWA Fico Score	NZWA LTV	%>LTV 80	% Stated	% PRIMARY	% CA
Full	7,248	56.99	169,091.64	7.124	621.87	78.24	40.30	0.00	93.34	38.31
Stated	3,602	33.19	198,151.25	7.434	652.29	77.95	32.13	100.00	93.38	48.15
Limited	578	6.22	231,435.46	6.841	664.67	79.67	27.49	0.00	73.01	45.05
No Documentation	382	3.55	199,780.60	6.967	679.42	76.04	15.24	0.00	73.30	30.29
No Ratio	4	0.05	255,134.33	7.646	689.91	87.78	77.83	0.00	100.00	38.20
Total:	11,814	100.00	182,023.31	7.204	636.70	78.16	35.92	33.19	91.38	41.71

4. FICO

FICO	No. of Loans	%	avg Current Balance	nzwa WAC	NZWA Fico Score	NZWA LTV	%>LTV 80	% Stated	% PRIMARY	% CA
<= 0.999	5	0.03	114,842.60	7.561	0.00	83.20	27.69	0.00	100.00	52.94
451.000 - 500.999	22	0.14	138,732.66	7.831	499.97	72.46	12.49	21.99	94.27	33.83
501.000 - 550.999	1,585	12.16	164,912.04	7.930	529.20	75.54	28.42	19.45	96.57	35.36
551.000 - 600.999	2,269	18.28	173,219.48	7.420	576.20	78.71	45.61	25.30	95.78	36.63
601.000 - 650.999	3,434	27.85	174,370.72	7.271	626.72	78.46	40.99	31.06	94.19	41.54
651.000 - 700.999	2,643	23.22	188,957.67	7.038	673.84	79.56	34.44	42.06	88.32	44.60
701.000 - 750.999	1,298	12.53	207,512.63	6.720	721.78	78.64	27.52	45.75	84.06	47.27
751.000 - 800.999	535	5.57	223,801.65	6.391	769.69	74.21	21.74	35.35	80.96	48.28
801.000 - 850.999	23	0.24	221,175.69	5.972	808.24	68.54	13.61	22.12	83.80	51.24
Total:	11,814	100.00	182,023.31	7.204	636.70	78.16	35.92	33.19	91.38	41.71

Loans with Fico scores less than 300 have been eliminated from the average.

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5. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	%	avg Current Balance	nzwa WAC	NZWA Fico Score	NZWA LTV	%>LTV 80	% Stated	% PRIMARY	% CA
0.001 - 10.000	18	0.03	41,227.62	10.105	663.55	9.33	0.00	67.19	80.61	90.44
10.001 - 20.000	1,198	2.95	52,887.64	10.346	660.75	19.54	0.00	46.12	98.01	56.95
20.001 - 30.000	117	0.47	85,624.07	7.868	678.98	25.56	0.00	35.72	93.72	66.89
30.001 - 40.000	119	0.79	143,275.64	6.342	657.33	36.46	0.00	18.66	95.93	66.83
40.001 - 50.000	197	1.55	168,787.97	6.602	644.88	45.70	0.00	28.65	87.78	59.86
50.001 - 60.000	405	3.65	193,955.96	6.659	626.44	55.81	0.00	22.01	93.06	53.76
60.001 - 70.000	971	8.76	194,104.85	6.888	613.14	66.44	0.00	28.63	90.11	49.31
70.001 - 80.000	4,920	45.88	200,525.26	6.927	645.00	78.85	0.00	37.22	88.65	41.91
80.001 - 90.000	2,717	24.81	196,356.73	7.406	613.84	87.32	100.00	29.22	92.15	35.91
90.001 - 100.000	1,152	11.11	207,369.25	7.599	664.56	96.89	100.00	30.73	99.74	34.31
Total:	11,814	100.00	182,023.31	7.204	636.70	78.16	35.92	33.19	91.38	41.71

NZMin.: 5.00

Max: 100.00

NZWA: 78.16

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Collateral Analysis

FICO Low	FICO High	LTV	Wild Avg Current Balance	Percent of Current Balance	Wild Avg GWAC	% MI	Wild Avg FICO	Wild Avg DTI	Wild Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only
500	524	> 65%	206,659.89	3.57%	8.257	11.06	514	40.69	79.25	82.83	8.04	96.56	83.84	0.95	3.07	0
525	549	> 65%	227,616.80	6.23%	7.828	17.5	537	40.14	79.34	83.73	8.68	97.03	78.7	1.6	6.76	1.06
550	574	> 65%	237,385.51	7.48%	7.54	31.82	562	39.63	81.6	81.92	8.4	96.72	75.88	1.64	7.31	1.25
575	599	> 70%	245,391.99	7.67%	7.404	41.7	587	40.6	83.4	81.39	9.21	96.01	71.87	4.05	12.63	7.48
600	624	> 70%	251,846.14	11.15%	7.415	38.63	612	40.64	81.58	77.49	11.33	95.36	70.05	3.83	13.41	22.27
625	649	> 70%	265,011.86	13.46%	7.265	36.95	637	39.11	80.6	76.99	11.36	93.99	52.9	8.17	20.31	35.85
650	674	> 80%	252,906.05	5.16%	7.682	74	661	40.04	84	68.42	12.83	94.21	52.29	4.83	12.82	29.73
675	699	> 80%	259,508.41	3.95%	7.688	77.64	686	39.2	85.02	74.08	9.8	89.74	40.21	6.03	15.86	32.02
700	724	> 80%	277,391.65	2.45%	7.569	83	711	39.38	86.26	71.11	10.56	90.3	37.37	4.15	14.69	40.5
725	749	> 85%	255,351.99	1.37%	7.722	81.61	735	39.73	84.31	66.29	10.34	94.36	29.44	6.62	10.1	41.32
750	774	> 85%	296,500.55	0.93%	7.652	83.16	761	40.77	87.61	67.04	12.12	94.42	33.06	6.66	8.14	34.03
775	799	> 85%	313,346.28	0.31%	7.609	81.83	784	33.68	83.34	65.37	20.14	81.95	23.11	9.34	15.58	42.14
800 max		> 85%	219,152.54	0.03%	8.182	68.81	809	37.68	88.54	14.33	0	95.8	29.6	0	10.12	16.87

LTV Low	LTV High	DTI	Wild Avg Current Balance	Percent of Current Balance	Wild Avg GWAC	% MI	Wild Avg FICO	Wild Avg DTI	Wild Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only
60%	64%	> 50%	257,882.04	0.17%	6.29	0	639	52.53	62.47	94.25	0	97.02	80.53	4.48	3.11	0
65%	69%	> 50%	264,820.42	0.30%	6.539	0	630	52.51	66.52	90.08	7.63	94.96	64.51	6.61	4.49	4.34
70%	74%	> 50%	276,883.62	0.53%	6.895	0	615	52.06	71.17	69.86	15.01	84.3	71.73	8.68	4.89	6.65
75%	79%	> 50%	296,216.37	0.53%	7.145	0	580	52.38	76.19	88.33	4.85	98.43	91.47	0	0.75	18.35
80%	84%	> 50%	295,062.42	2.08%	6.79	6.72	635	52.27	80.3	76.03	13.65	98.59	75.15	3.92	5.06	40.27
85%	89%	> 50%	273,408.76	0.86%	7.371	68.81	597	51.94	85.79	80.93	9.28	93.52	87.06	3.69	1.42	11.96
90%	94%	> 50%	279,852.42	0.84%	7.282	80.28	615	51.88	90.04	68.64	17.96	95.55	86.54	3.4	2.5	17.29
95%	99%	> 50%	300,491.34	0.47%	7.347	68.85	633	51.39	94.99	73.35	11.82	100	88.22	5.79	0	20.39
100% max		> 50%	273,006.51	0.20%	7.773	76.08	668	51.41	100	52.68	18.61	100	63.85	0	0	63.34

DTI Low	DTI High	FICO	Wild Avg Current Balance	Percent of Current Balance	Wild Avg GWAC	% MI	Wild Avg FICO	Wild Avg DTI	Wild Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only
20%	24%	< 525	154,802.35	0.14%	8.07	4.01	505	22.61	75.19	89.44	6.45	96.25	80.73	0	5.44	0
25%	29%	< 550	184,529.81	0.86%	7.957	12.45	528	26.82	73.17	84.95	4.94	94.2	76.26	0.65	12.98	0
30%	34%	< 575	224,994.51	2.40%	7.724	18.45	543	31.62	77.19	83.53	10.15	97.21	75.17	0.11	12.35	0.76
35%	39%	< 600	208,029.01	4.35%	7.696	22.97	555	36.77	77.01	83.27	7.07	95.77	72.21	1.55	10.91	1.04
40%	44%	< 625	255,909.12	9.06%	7.515	29.56	573	41.65	77.97	80.85	10.13	97.67	68.33	3.58	14.75	9.07
45%	49%	< 650	253,508.81	14.39%	7.519	28.33	590	46.57	78.46	79.05	9.07	95.74	68.35	4.3	10.02	16.54

50% 54% 263,164.07 9.33% 7.332 28.82 599 50.52 79.52 75.67 11.57 95.44 76.26 5.14 5.44 22.06
 55% max 237,392.40 0.88% 7.19 29.15 608 54.75 76.23 83.33 8.81 96.99 89.75 0 4.64 14.95

LIMITED AND STATED DOC

FICO Low	FICO High	Wild Avg Current Balance	Percent of Current Balance	Wild Avg GWAC	% MI	Wild Avg FICO	Wild Avg DTI	Wild Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only
500	524	214,933.41	0.80%	8.287	1.64	514	39.27	72.86	87.36	3.61	94.82	0	4.86	19.73	0
525	549	254,851.76	1.71%	7.663	1.75	539	38.74	72.71	82.38	8.32	95.87	0	7.9	34.79	1.08
550	574	258,822.84	2.21%	7.611	7.84	563	39.04	73.89	80.25	8.42	95.17	0	5.93	31.85	0.47
575	599	294,380.65	2.83%	7.372	20.3	587	39.64	76.17	77.58	11.27	94.76	0	13.8	45.65	2.62
600	624	272,102.71	3.94%	7.551	28.72	613	39.59	76.84	77.7	9.34	94.52	0	14.47	42.6	19.14
625	649	285,309.63	6.42%	7.476	33.1	637	39.52	77.11	75.57	12.9	91.46	0	18.89	45.41	32.58
650	674	278,321.25	6.12%	7.37	27.21	662	40.05	78.21	71.23	14.52	90.14	0	16.17	44.42	42.41
675	699	280,294.32	5.78%	7.23	29.44	686	39.82	80.73	72.48	12.76	87.6	0	16.9	48.88	49.87
700	724	297,973.35	4.40%	7.001	27.79	711	39.11	80.83	70.28	12.51	86.7	0	17.91	48.77	60.4
725	749	298,396.40	2.58%	7.035	32.82	736	38.98	81.75	73.56	10.16	87.23	0	15.98	44.84	56.2
750	774	300,067.48	1.96%	7.041	28.35	760	39.18	82.08	65.88	13.92	80.41	0	18.74	43.26	51.43
775	799	422,182.95	0.55%	6.676	31.13	785	33.14	76.57	75.42	17.07	78.68	0	17.62	32.05	52.23
800 max		279,457.76	0.08%	6.884	19.8	807	32.71	82.73	58.82	0	88.52	0	11.48	61.02	75.58

10 LOANS

FICO Low	FICO High	Wild Avg	Current Balance	Percent of Current Balance	Wild Avg	GWAC	% MI	Wild Avg	FICO	Wild Avg	DTI	Wild Avg	LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only
500	524	0	0.00%	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
525	549	385,296.23	0.07%	8.258	38.61	538	34.85	79.14	61.39	38.61	100	72.22	0	27.78	100	0	0	0	0	0
550	574	191,052.08	0.09%	7.537	36.07	563	34.3	82.7	90.04	0	100	88.8	11.2	0	100	0	0	0	0	0
575	599	317,741.82	0.65%	6.887	12.12	591	44.49	79.36	75.44	18.45	100	88.58	6.83	4.59	100	0	0	0	0	0
600	624	318,207.51	2.77%	6.939	19.17	613	41.46	80.96	75.29	14.2	98.54	70.25	8.12	10.77	100	0	0	0	0	0
625	649	373,312.15	5.16%	6.729	24.78	638	36.89	81.09	75.56	14.22	96.41	49.01	15.35	14.5	100	0	0	0	0	0
650	674	330,914.38	5.01%	6.841	25.4	662	39.22	82.6	70.78	17.09	91.39	41.36	12.03	18.97	100	0	0	0	0	0
675	699	316,486.11	4.94%	6.762	23.04	686	38.93	83.05	73.65	14.28	84.35	33.87	14.41	26.51	100	0	0	0	0	0
700	724	322,217.13	4.16%	6.562	22.63	711	38.42	82.68	69.98	17.62	86.11	29.15	14.58	33.39	100	0	0	0	0	0
725	749	311,428.61	2.45%	6.674	23.18	735	35.98	83.7	66.86	18.79	78.78	26.94	11.61	24.77	100	0	0	0	0	0
750	774	315,799.25	1.68%	6.607	18.15	761	36.37	82.12	70.71	17.89	67.92	30.93	15.71	26.97	100	0	0	0	0	0
775	799	418,158.14	0.63%	6.308	18.62	785	30.12	80.32	62.85	29.09	68.21	38.26	14.25	14.15	100	0	0	0	0	0
800 max		269,621.84	0.11%	6.425	15.73	809	28.66	81.14	65.44	4.21	72.13	35.75	7.85	38.58	100	0	0	0	0	0

<u>% CA</u>	<u>% NY</u>	<u>% FL</u>
41.35	7.6	6.94
45.07	5.1	7.27
45.65	5.75	6.27
44.66	8.35	6.81
50.46	4.22	7.33
48.4	4.27	8.14
48.64	4.27	5.37
47.05	3.78	6.35
50.45	2.96	6.83
49.51	4.09	4.24
43.19	7.84	3.69
41.44	7.4	6.46
40.75	19.8	20.28

<u>% CA</u>	<u>% NY</u>	<u>% FL</u>
0	0	0
45.92	0	0
60.83	0	0
63.51	0	2.76
61.5	0.69	2.76
59.72	3.08	4.84
60.73	0.26	3.09
57.41	1.22	5.1
54.64	2.27	4.47
45.69	1.93	7.29
51.81	1.4	5.42
35.78	2.19	9.4
51.31	0	13.87

Lehman Brothers
2,719 records
Balance: 595,888,281
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
MI_INV in 'LTV > 80 WITH MI'

Selection Criteria: MI_INV in 'LTV > 80 WITH MI'
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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	57	2,283,643.82	0.38	8.822	316.7	2.0	318.7	6.868	88.42	88.49	620.0
50,000.01 - 100,000.00	253	19,585,214.51	3.29	7.783	339.4	2.0	341.4	6.320	88.98	89.14	634.4
100,000.01 - 150,000.00	514	64,635,911.68	10.85	7.683	350.1	1.8	351.9	6.342	90.15	90.39	630.0
150,000.01 - 200,000.00	561	97,927,062.13	16.43	7.410	355.2	1.7	356.9	6.264	90.28	90.40	631.9
200,000.01 - 250,000.00	422	94,598,711.39	15.88	7.320	358.1	1.5	359.6	6.159	90.45	90.53	631.9
250,000.01 - 300,000.00	314	85,937,213.16	14.42	7.242	357.4	1.5	358.9	6.100	90.75	90.92	639.8
300,000.01 - 350,000.00	228	74,068,898.14	12.43	7.238	356.9	1.5	358.4	6.094	90.51	90.56	641.5
350,000.01 - 400,000.00	163	60,845,313.82	10.21	7.165	357.4	1.5	359.0	6.141	90.33	90.48	647.3
400,000.01 - 450,000.00	108	45,820,859.50	7.69	7.248	358.7	1.3	360.0	6.296	91.28	91.51	654.0
450,000.01 - 500,000.00	60	28,721,364.19	4.82	7.131	358.5	1.5	360.0	6.137	90.28	90.34	649.8
500,000.01 - 550,000.00	22	11,636,315.33	1.95	7.653	358.6	1.4	360.0	6.455	90.20	90.81	666.9
550,000.01 - 600,000.00	17	9,827,773.10	1.65	6.955	358.2	1.8	360.0	6.534	88.45	89.35	658.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 25,469.09
Max: 600,000.00
Avg.: 219,157.15

[Top](#)

2. Original Balance

Min.: 25,500
Max: 600,000
Avg.: 219,400

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	57	2,283,643.82	0.38	8.822	316.7	2.0	318.7	6.868	88.42	88.49	620.0
50,001 - 100,000	253	19,585,214.51	3.29	7.783	339.4	2.0	341.4	6.320	88.98	89.14	634.4
100,001 - 150,000	512	64,336,166.18	10.80	7.685	350.0	1.8	351.9	6.340	90.16	90.40	629.7
150,001 - 200,000	561	97,827,432.31	16.42	7.415	355.2	1.7	356.9	6.271	90.29	90.41	632.0
200,001 - 250,000	424	94,998,086.71	15.94	7.314	358.1	1.5	359.6	6.154	90.44	90.52	632.0
250,001 - 300,000	314	85,937,213.16	14.42	7.242	357.4	1.5	358.9	6.100	90.75	90.92	639.8
300,001 - 350,000	228	74,068,898.14	12.43	7.238	356.9	1.5	358.4	6.094	90.51	90.56	641.5
350,001 - 400,000	163	60,845,313.82	10.21	7.165	357.4	1.5	359.0	6.141	90.33	90.48	647.3
400,001 - 450,000	108	45,820,859.50	7.69	7.248	358.7	1.3	360.0	6.296	91.28	91.51	654.0
450,001 - 500,000	60	28,721,364.19	4.82	7.131	358.5	1.5	360.0	6.137	90.28	90.34	649.8
500,001 - 550,000	22	11,636,315.33	1.95	7.653	358.6	1.4	360.0	6.455	90.20	90.81	666.9
550,001 - 600,000	17	9,827,773.10	1.65	6.955	358.2	1.8	360.0	6.534	88.45	89.35	658.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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3. Rate

[illegible]

Rate	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
4.501 - 5.000	2	406,700.00	0.07	5.000	357.2	2.8	360.0	4.259	90.00	90.00	691.6
5.001 - 5.500	15	4,144,423.27	0.70	5.431	356.8	3.2	360.0	4.470	88.57	88.57	673.2
5.501 - 6.000	76	19,086,937.49	3.20	5.853	356.1	2.6	358.7	5.251	88.11	88.11	661.5
6.001 - 6.500	284	71,630,082.99	12.02	6.347	357.1	1.6	358.7	5.632	88.36	88.55	649.5
6.501 - 7.000	588	142,853,493.23	23.97	6.821	356.5	1.6	358.0	5.873	89.44	89.58	641.9
7.001 - 7.500	575	126,922,151.38	21.30	7.292	356.4	1.5	358.0	6.206	90.95	91.10	638.3
7.501 - 8.000	585	125,592,974.73	21.08	7.785	355.7	1.5	357.2	6.489	91.50	91.67	640.0
8.001 - 8.500	294	57,812,299.29	9.70	8.272	354.7	1.4	356.1	6.822	91.88	91.90	630.7
8.501 - 9.000	180	30,950,122.73	5.19	8.772	352.2	1.5	353.7	7.201	91.15	91.54	618.5
9.001 - 9.500	69	10,562,870.03	1.77	9.248	354.3	1.8	356.1	7.399	92.75	93.10	620.4
9.501 - 10.000	35	4,134,813.12	0.69	9.779	342.7	1.7	344.4	7.539	88.28	88.96	587.6
10.001 - 10.500	6	714,749.38	0.12	10.308	358.5	1.5	360.0	8.297	87.29	87.29	592.8
10.501 - 11.000	5	362,427.05	0.06	10.697	347.7	12.3	360.0	8.600	88.71	88.71	589.6
11.001 - 11.500	2	302,555.47	0.05	11.391	358.6	1.4	360.0	0.000	96.72	96.72	655.5
11.501 - 12.000	1	319,959.39	0.05	11.750	178.0	2.0	180.0	0.000	83.00	83.00	538.0
12.501 - 13.000	2	91,721.22	0.02	12.625	358.0	2.0	360.0	0.000	85.00	85.00	598.7
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 5.000
Max: 12.625
NZWA: 7.344

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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	2	406,700.00	0.08	5.000	357.2	2.8	360.0	4.259	90.00	90.00	691.6
5.001 - 5.500	12	3,429,166.77	0.68	5.421	357.0	3.0	360.0	4.470	89.48	89.48	666.7
5.501 - 6.000	61	16,314,357.60	3.23	5.851	357.5	2.5	360.0	5.251	88.35	88.35	651.6
6.001 - 6.500	252	64,962,697.46	12.88	6.343	358.4	1.6	360.0	5.632	88.46	88.68	647.4
6.501 - 7.000	493	124,919,943.03	24.76	6.819	358.6	1.4	360.0	5.873	89.83	89.99	641.0
7.001 - 7.500	459	107,449,840.94	21.30	7.285	358.6	1.4	360.0	6.206	91.30	91.47	635.6
7.501 - 8.000	438	102,580,783.54	20.34	7.782	358.6	1.4	360.0	6.489	91.88	92.06	642.7
8.001 - 8.500	221	48,808,408.31	9.68	8.273	358.7	1.3	360.0	6.822	92.12	92.15	633.1
8.501 - 9.000	125	24,901,842.51	4.94	8.764	358.6	1.4	360.0	7.201	91.70	92.12	624.3
9.001 - 9.500	44	7,937,106.21	1.57	9.233	358.4	1.6	360.0	7.399	93.52	93.96	627.5
9.501 - 10.000	15	1,940,867.65	0.38	9.755	358.4	1.6	360.0	7.539	89.04	90.50	583.9
10.001 - 10.500	4	599,213.28	0.12	10.280	358.4	1.6	360.0	8.297	87.74	87.74	598.5
10.501 - 11.000	1	172,672.83	0.03	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

Min.: 5.000
Max: 10.600
NZWA: 7.302

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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
5.001 - 5.500	3	715,256.50	0.78	5.478	356.1	3.9	360.0	0.000	84.20	84.20	704.7
5.501 - 6.000	15	2,772,579.89	3.03	5.860	348.2	2.8	351.0	0.000	86.73	86.73	719.6
6.001 - 6.500	32	6,667,385.53	7.29	6.389	344.0	2.5	346.5	0.000	87.34	87.34	669.8
6.501 - 7.000	95	17,933,550.20	19.61	6.839	342.0	2.4	344.4	0.000	86.71	86.71	648.0
7.001 - 7.500	116	19,472,310.44	21.29	7.331	344.6	2.0	346.7	0.000	89.01	89.04	653.4
7.501 - 8.000	147	23,012,191.19	25.16	7.799	342.7	1.8	344.5	0.000	89.83	89.89	628.2
8.001 - 8.500	73	9,003,890.98	9.84	8.266	332.9	1.8	334.7	0.000	90.54	90.54	617.3
8.501 - 9.000	55	6,048,280.22	6.61	8.805	325.9	1.8	327.6	0.000	88.91	89.17	594.3
9.001 - 9.500	25	2,625,763.82	2.87	9.291	342.0	2.4	344.4	0.000	90.43	90.51	598.8
9.501 - 10.000	20	2,193,945.47	2.40	9.800	328.9	1.7	330.6	0.000	87.60	87.60	590.9
10.001 - 10.500	2	115,536.10	0.13	10.454	358.6	1.4	360.0	0.000	85.00	85.00	563.2
10.501 - 11.000	4	189,754.22	0.21	10.786	358.3	1.7	360.0	0.000	87.53	87.53	549.2
11.001 - 11.500	2	302,555.47	0.33	11.391	358.6	1.4	360.0	0.000	96.72	96.72	655.5
11.501 - 12.000	1	319,959.39	0.35	11.750	178.0	2.0	180.0	0.000	83.00	83.00	538.0
12.501 - 13.000	2	91,721.22	0.10	12.625	358.0	2.0	360.0	0.000	85.00	85.00	598.7
Total:	592	91,464,680.64	100.00	7.575	340.5	2.1	342.5	0.000	88.68	88.72	638.3

Min.: 5.450
Max: 12.625
NZWA: 7.575

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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	592	91,464,680.64	15.35	7.575	340.5	2.1	342.5	0.000	88.68	88.72	638.3
Adjustable	2,127	504,423,600.13	84.65	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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)	1,524	371,163,056.55	62.29	7.275	358.5	1.5	360.0	6.188	90.77	90.97	639.1
3/27 ARM (Libor)	567	124,619,705.88	20.91	7.432	358.7	1.3	360.0	6.279	90.48	90.61	639.3
Fixed Rate	562	87,424,459.07	14.67	7.549	348.0	2.1	350.0	0.000	88.70	88.74	639.2
5/25 ARM (Libor)	36	8,640,837.70	1.45	6.594	357.9	2.1	360.0	5.491	90.89	90.89	659.4
Balloon	30	4,040,221.57	0.68	8.134	177.8	2.2	180.0	0.000	88.28	88.28	619.2
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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
97 - 120	1	104,268.98	0.02	5.750	117.0	3.0	120.0	0.000	85.00	85.00	648.0
169 - 192	69	7,836,814.37	1.32	7.949	177.8	2.2	180.0	0.000	88.34	88.34	621.2
217 - 240	12	1,255,762.63	0.21	8.158	238.1	1.9	240.0	0.000	90.73	90.73	626.6
289 - 312	1	187,198.04	0.03	6.900	294.0	6.0	300.0	0.000	85.00	85.00	655.0
337 - 360	2,636	586,504,236.75	98.43	7.334	358.4	1.6	360.0	6.199	90.42	90.58	639.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 120.0
Max.: 360.0
NZWA: 357.3

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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
109 - 120	1	104,268.98	0.02	5.750	117.0	3.0	120.0	0.000	85.00	85.00	648.0
169 - 180	69	7,836,814.37	1.32	7.949	177.8	2.2	180.0	0.000	88.34	88.34	621.2
229 - 240	12	1,255,762.63	0.21	8.158	238.1	1.9	240.0	0.000	90.73	90.73	626.6
289 - 300	1	187,198.04	0.03	6.900	294.0	6.0	300.0	0.000	85.00	85.00	655.0
325 - 336	1	172,672.83	0.03	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
337 - 348	1	90,285.32	0.02	9.050	348.0	12.0	360.0	0.000	90.00	90.00	742.0
349 - 360	2,634	586,241,278.60	98.38	7.333	358.4	1.6	360.0	6.198	90.42	90.58	639.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 117.0
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	44	10,929,403.87	1.83	7.315	360.0	0.0	360.0	5.944	92.09	92.44	661.5
1 - 24	2,675	584,958,876.90	98.17	7.344	355.7	1.6	357.3	6.204	90.36	90.51	638.9
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 0.0
Max: 24.0
WA: 1.6

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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
2002	1	172,672.83	0.03	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2003	1	90,285.32	0.02	9.050	348.0	12.0	360.0	0.000	90.00	90.00	742.0
2004	2,717	595,625,322.62	99.96	7.343	355.8	1.6	357.3	6.198	90.39	90.55	639.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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
2014	1	104,268.98	0.02	5.750	117.0	3.0	120.0	0.000	85.00	85.00	648.0
2019	69	7,836,814.37	1.32	7.949	177.8	2.2	180.0	0.000	88.34	88.34	621.2
2024	12	1,255,762.63	0.21	8.158	238.1	1.9	240.0	0.000	90.73	90.73	626.6
2029	1	187,198.04	0.03	6.900	294.0	6.0	300.0	0.000	85.00	85.00	655.0
2032	1	172,672.83	0.03	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2033	1	90,285.32	0.02	9.050	348.0	12.0	360.0	0.000	90.00	90.00	742.0
2034	2,634	586,241,278.60	98.38	7.333	358.4	1.6	360.0	6.198	90.42	90.58	639.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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
Balloon	30	4,040,221.57	0.68	8.134	177.8	2.2	180.0	0.000	88.28	88.28	619.2
Fully Amortizing	2,689	591,848,059.20	99.32	7.338	357.0	1.6	358.5	6.199	90.40	90.56	639.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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	2,253	460,264,519.85	77.24	7.383	354.9	1.6	356.5	6.164	89.71	89.86	628.4
Y	466	135,623,760.92	22.76	7.211	358.6	1.4	360.0	6.295	92.70	92.88	676.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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16. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0	2,253	460,264,519.85	77.24	7.383	354.9	1.6	356.5	6.164	89.71	89.86	628.4
24	9	2,404,262.04	0.40	6.278	356.7	3.3	360.0	5.878	89.37	89.37	648.1
60	434	126,875,998.89	21.29	7.274	358.7	1.3	360.0	6.439	92.92	93.11	675.2
120	23	6,343,499.99	1.06	6.310	358.1	1.9	360.0	3.428	89.58	89.58	710.1
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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17. 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	42	9,118,150.69	1.53	6.652	358.7	1.3	360.0	4.117	90.99	90.99	693.3
0.001 - 5.000	13	2,142,628.47	0.36	7.010	345.4	2.8	348.1	6.250	86.29	86.29	662.5
5.001 - 10.000	17	2,887,796.62	0.48	7.442	334.7	2.0	336.8	5.878	89.20	89.20	646.7
10.001 - 15.000	31	5,139,302.06	0.86	7.623	351.7	1.9	353.6	6.327	89.11	89.14	622.0
15.001 - 20.000	60	10,089,107.82	1.69	7.327	353.5	1.8	355.2	5.997	88.23	88.23	619.3
20.001 - 25.000	112	17,920,609.16	3.01	7.259	352.8	1.9	354.7	6.218	89.80	89.80	640.8
25.001 - 30.000	188	34,220,528.81	5.74	7.319	355.9	1.7	357.6	6.125	88.94	89.15	625.2
30.001 - 35.000	328	64,357,401.45	10.80	7.343	355.8	1.7	357.5	6.146	90.55	90.62	637.4
35.001 - 40.000	448	97,843,920.69	16.42	7.366	355.8	1.5	357.3	6.248	90.92	91.06	644.4
40.001 - 45.000	679	157,495,044.51	26.43	7.380	356.9	1.6	358.5	6.282	90.60	90.71	642.1
45.001 - 50.000	630	154,507,825.16	25.93	7.365	356.6	1.5	358.1	6.282	90.55	90.80	638.5
50.001 - 55.000	170	39,984,529.20	6.71	7.260	351.3	1.6	352.9	6.137	89.81	90.07	626.6
55.001 - 60.000	1	181,436.13	0.03	7.625	358.0	2.0	360.0	0.000	89.95	89.95	624.0
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min: 0.000
Max: 55.260
NZWA: 40.321

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18. 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	7	1,516,713.17	0.25	8.443	358.9	1.1	360.0	6.466	85.68	85.68	505.8
511 - 520	26	5,656,240.52	0.95	8.312	346.2	1.1	347.3	6.312	84.87	84.87	515.8
521 - 530	31	6,543,284.67	1.10	7.976	358.8	1.2	360.0	6.026	85.07	85.07	526.4
531 - 540	50	11,531,939.53	1.94	7.984	353.6	1.4	355.0	6.004	85.77	85.77	535.0
541 - 550	50	8,961,311.32	1.50	7.859	355.0	1.6	356.5	6.348	85.97	86.28	545.9
551 - 560	100	19,477,966.79	3.27	7.662	357.4	1.7	359.1	6.325	87.32	87.49	554.9
561 - 570	102	20,547,690.14	3.45	7.526	354.0	1.6	355.5	6.328	87.42	87.71	565.5
571 - 580	154	31,842,019.50	5.34	7.366	355.9	1.8	357.6	6.179	87.55	88.08	576.2
581 - 590	113	21,800,209.51	3.66	7.484	355.4	1.8	357.2	6.400	88.32	88.59	584.8
591 - 600	139	28,354,729.15	4.76	7.218	354.3	1.7	356.0	6.040	88.94	89.23	595.9
601 - 610	165	34,325,629.61	5.76	7.433	355.4	1.7	357.0	6.109	89.55	89.68	605.0
611 - 620	174	37,408,123.49	6.28	7.374	355.0	1.6	356.6	6.148	89.58	89.75	615.9
621 - 630	194	41,430,635.92	6.95	7.151	353.1	1.7	354.8	6.127	89.88	89.90	625.5
631 - 640	192	43,867,751.39	7.36	7.259	355.0	1.7	356.7	6.121	90.25	90.29	635.1
641 - 650	197	41,553,465.66	6.97	7.146	356.5	1.6	358.0	6.182	90.20	90.26	645.7
651 - 660	146	35,775,751.36	6.00	7.284	356.4	1.6	357.9	6.250	91.11	91.22	655.2
661 - 670	154	32,182,292.79	5.40	7.263	356.9	1.6	358.5	6.145	92.12	92.27	665.8
671 - 680	131	30,176,069.65	5.06	7.253	356.6	1.4	357.9	6.241	91.91	91.95	675.4
681 - 690	110	26,333,484.07	4.42	7.234	356.2	1.4	357.7	6.051	93.13	93.13	685.0
691 - 700	95	21,788,935.87	3.66	7.419	356.2	1.5	357.7	6.408	92.56	92.89	695.2
701 - 710	88	22,483,293.36	3.77	7.298	357.0	1.5	358.6	6.400	93.22	93.28	705.2

711 - 720	62	14,213,212.40	2.39	7,249	357.9	1.4	359.3	6.123	94.40	94.40	715.6
721 - 730	62	15,004,301.94	2.52	7,241	358.6	1.4	360.0	6.283	93.91	93.91	725.9
731 - 740	47	10,821,809.61	1.82	7,397	356.5	1.4	357.9	6.354	94.96	94.96	734.8
741 - 750	35	7,348,281.29	1.23	7,116	358.4	1.6	360.0	6.337	93.82	93.82	744.6
751 - 760	31	8,155,153.97	1.37	7,265	354.9	1.7	356.6	6.195	93.40	93.40	754.6
761 - 770	28	6,869,719.68	1.15	7,121	357.1	1.1	358.3	6.314	94.01	94.92	765.1
771 - 780	18	5,185,166.76	0.87	7,274	358.7	1.3	360.0	6.340	92.35	92.35	775.4
781 - 790	12	3,183,998.99	0.53	7,115	358.7	1.3	360.0	5.807	90.38	93.07	783.9
791 - 800	4	982,715.82	0.16	7,074	358.7	1.3	360.0	5.096	94.82	94.82	794.6
801 - 810	1	376,680.18	0.06	6,250	359.0	1.0	360.0	0.000	85.00	85.00	809.0
811 - 820	1	189,702.66	0.03	7,250	358.0	2.0	360.0	0.000	100.00	100.00	816.0
Total:	2,719	595,888,280.77	100.00	7,344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Nzmin.: 502
Max.: 816
NZWA.: 639

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

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19. 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
	23	4,697,261.11	0.79	7.657	358.2	1.8	360.0	7.113	88.47	89.00	647.0
0	62	12,436,755.12	2.09	7.797	354.3	2.9	357.3	5.846	89.92	89.95	623.8
1	15	3,038,398.43	0.51	7.693	353.2	1.8	355.0	6.161	89.37	89.37	621.9
2	7	957,498.72	0.16	8.004	357.0	3.0	360.0	6.177	86.02	86.02	574.7
3	3	659,392.59	0.11	7.865	358.6	1.4	360.0	6.238	83.26	83.45	562.8
4	3	433,453.01	0.07	7.797	358.0	2.0	360.0	5.784	85.46	85.46	560.6
A	326	68,944,705.13	11.57	7.023	357.4	2.0	359.4	5.525	90.15	90.20	645.7
A SA	99	21,315,751.66	3.58	7.221	358.8	1.2	360.0	6.331	88.12	88.12	594.6
AA	84	22,808,226.27	3.83	7.174	358.5	1.5	360.0	6.508	89.51	89.51	629.0
AAA	509	138,482,028.07	23.24	7.490	358.5	1.1	359.7	6.630	94.91	95.04	693.2
AA+	3	517,779.34	0.09	7.121	352.0	8.0	360.0	6.000	92.74	92.74	681.7
AX	3	353,613.36	0.06	9.208	359.0	1.0	360.0	5.500	92.44	92.44	582.6
A-	139	28,293,388.22	4.75	7.541	357.2	1.9	359.1	6.455	88.05	88.79	593.7
A- SA	35	7,101,423.69	1.19	7.474	358.9	1.1	360.0	6.526	88.96	88.96	604.8
A+	366	79,691,434.93	13.37	7.146	355.5	2.1	357.6	5.932	89.07	89.21	630.1
A+ SA	561	129,601,951.62	21.75	7.128	358.2	1.2	359.3	5.818	89.74	89.97	633.4
B	72	13,121,574.72	2.20	8.017	356.8	2.1	358.9	7.073	86.74	87.04	571.5
B SA	9	1,297,784.00	0.22	7.773	359.0	1.0	360.0	6.731	84.69	84.69	581.2
B-	30	5,166,236.19	0.87	8.445	354.8	2.1	356.8	7.986	88.11	88.36	562.4
B+	90	17,840,520.65	2.99	8.063	354.7	1.4	356.0	6.459	86.96	87.08	559.8

B+ SA	43	7,774,671.17	1.30	7.605	358.8	1.2	360.0	6.739	85.94	85.94	572.6
M1	5	690,493.40	0.12	8.104	359.0	1.0	360.0	5.915	91.09	91.09	649.0
M2	5	903,292.35	0.15	8.416	359.0	1.0	360.0	6.608	85.86	85.86	582.5
NG	1	137,207.45	0.02	5.290	355.0	5.0	360.0	5.190	83.64	83.64	589.0
Y2	9	736,864.83	0.12	11.118	279.7	2.2	281.8	0.000	83.94	83.94	551.1
Y3	10	1,088,188.77	0.18	9.111	319.2	1.9	321.1	0.000	84.98	84.98	545.6
Y4	27	2,495,107.45	0.42	8.171	308.4	2.5	310.9	0.000	86.90	86.90	577.7
Y5	21	2,387,926.10	0.40	7.974	299.3	2.1	301.4	0.000	86.98	86.98	588.6
Y6	26	3,840,747.71	0.64	7.801	317.3	2.3	319.6	0.000	88.12	88.12	615.6
Y7	34	4,075,231.78	0.68	7.374	292.3	2.1	294.5	0.000	88.60	88.60	629.7
Y8	39	5,723,840.97	0.96	7.117	343.9	2.5	346.4	0.000	88.22	88.22	655.1
Y9	60	9,275,531.96	1.56	6.883	336.8	2.3	339.1	0.000	87.69	87.69	694.9
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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20. 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	599	139,722,588.44	23.45	7.628	356.4	1.5	357.8	6.101	90.61	90.71	648.6
0.001 - 1.000	106	27,787,821.30	4.66	7.318	357.1	1.8	358.9	6.139	89.56	89.78	649.2
1.001 - 2.000	1,194	286,363,616.43	48.06	7.198	358.5	1.5	360.0	6.223	90.74	90.94	635.6
2.001 - 3.000	754	131,806,860.64	22.12	7.371	348.7	1.8	350.5	6.325	89.62	89.72	634.7
3.001 - 4.000	1	131,623.53	0.02	6.590	359.0	1.0	360.0	5.090	85.00	85.00	677.0
4.001 - 5.000	65	10,075,770.43	1.69	7.269	356.6	2.0	358.6	5.462	89.61	90.04	648.8
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

WA: 1.755
NZWA: 2.293

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21. 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	2,407	547,352,006.94	91.85	7.356	357.5	1.5	359.0	6.278	90.52	90.69	637.6
Y	312	48,536,273.83	8.15	7.207	336.3	1.9	338.2	4.174	88.97	88.97	659.1
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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22. 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	2,407	547,352,006.94	91.85	7.356	357.5	1.5	359.0	6.278	90.52	90.69	637.6
1- GE	1	299,250.00	0.05	6.500	359.0	1.0	360.0	5.000	95.00	95.00	625.0
6- Mortgage Guaranty Insurance Corp.	54	8,261,663.86	1.39	7.604	329.4	2.0	331.4	4.913	88.08	88.08	636.3
11- PMI	67	10,960,796.70	1.84	7.160	342.3	2.1	344.4	4.014	89.58	89.58	665.3
12- United Guaranty Residential Ins. Corp.	57	6,684,329.34	1.12	7.615	307.1	2.4	309.5	0.000	87.69	87.69	632.7
13- Republic Mortgage Insurance Corp.	43	6,602,997.56	1.11	7.223	342.7	1.6	344.4	5.000	90.18	90.18	659.8
17- Radian Guaranty	29	6,551,837.21	1.10	6.313	358.6	1.4	360.0	3.354	90.46	90.46	709.7
24- Triad Guaranty Insurance Company	12	2,461,432.28	0.41	7.165	358.8	1.2	360.0	4.663	90.13	90.13	676.5
33- Amerin Guaranty Corp.	49	6,713,966.88	1.13	7.292	326.9	2.1	329.1	0.000	87.02	87.02	648.2
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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23. Purchased MI (1st lien and LTV gt 80)

Purchased 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	312	48,536,273.83	8.15	7.207	336.3	1.9	338.2	4.174	88.97	88.97	659.1
Y	2,407	547,352,006.94	91.85	7.356	357.5	1.5	359.0	6.278	90.52	90.69	637.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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24. Purchased MI Company (1st and ltv gt 80)

Purchased 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	312	48,536,273.83	8.15	7.207	336.3	1.9	338.2	4.174	88.97	88.97	659.1
6- Mortgage Guaranty Insurance Corp.	2,308	527,058,111.86	88.45	7.366	357.5	1.5	359.0	6.294	90.58	90.73	636.7
17- Radian Guaranty	99	20,293,895.08	3.41	7.082	357.3	2.1	359.4	5.767	88.74	89.57	660.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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25. 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	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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26. 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
Total MI Company Down to 60 LTV (1st and ltv gt 80)											
1- GE	1	299,250.00	0.05	6.500	359.0	1.0	360.0	5.000	95.00	95.00	625.0
11- PMI	67	10,960,796.70	1.84	7.160	342.3	2.1	344.4	4.014	89.58	89.58	665.3
12- United Guaranty Residential Ins. Corp.	57	6,684,329.34	1.12	7.615	307.1	2.4	309.5	0.000	87.69	87.69	632.7
13- Republic Mortgage Insurance Corp.	43	6,602,997.56	1.11	7.223	342.7	1.6	344.4	5.000	90.18	90.18	659.8
24- Triad Guaranty Insurance Company	12	2,461,432.28	0.41	7.165	358.8	1.2	360.0	4.663	90.13	90.13	676.5
33- Amerin Guaranty Corp.	49	6,713,966.88	1.13	7.292	326.9	2.1	329.1	0.000	87.02	87.02	648.2
17- Radian Guaranty	128	26,845,732.29	4.51	6.894	357.6	1.9	359.6	5.023	89.16	89.79	672.6
6- Mortgage Guaranty Insurance Corp.	2,362	535,319,775.72	89.84	7.370	357.0	1.5	358.6	6.288	90.55	90.69	636.7
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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27. 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	842	169,616,782.03	28.46	7.264	354.8	1.6	356.4	6.184	84.35	84.66	609.9
85.01 - 90.00	1,050	237,144,766.58	39.80	7.264	355.3	1.6	356.9	6.189	89.67	89.83	635.6
90.01 - 95.00	515	117,050,668.16	19.64	7.322	356.7	1.6	358.2	5.990	94.72	94.73	653.7
95.01 - 100.00	312	72,076,064.00	12.10	7.831	358.0	1.3	359.3	6.581	99.96	99.96	697.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

NZMin.: 80.02
 Max: 100.00
 NZWA: 90.39

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28. 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	842	169,616,782.03	28.46	7.264	354.8	1.6	356.4	6.184	84.35	84.66	609.9
85.01 - 90.00	1,050	237,144,766.58	39.80	7.264	355.3	1.6	356.9	6.189	89.67	89.83	635.6
90.01 - 95.00	515	117,050,668.16	19.64	7.322	356.7	1.6	358.2	5.990	94.72	94.73	653.7
95.01 - 100.00	312	72,076,064.00	12.10	7.831	358.0	1.3	359.3	6.581	99.96	99.96	697.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 80.02
Max: 100.00
WA: 90.39

*Includes Senior balances if any.

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29. 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
75.01 - 80.00	1	156,714.81	0.03	6.490	358.0	2.0	360.0	5.750	80.10	80.10	649.0
80.01 - 85.00	843	169,846,586.78	28.50	7.264	354.5	1.6	356.1	6.184	84.36	84.68	609.9
85.01 - 90.00	1,049	236,882,847.50	39.75	7.265	355.5	1.6	357.1	6.189	89.67	89.83	635.6
90.01 - 95.00	514	116,926,067.68	19.62	7.321	356.7	1.5	358.2	5.990	94.72	94.73	653.7
95.01 - 100.00	312	72,076,064.00	12.10	7.831	358.0	1.3	359.3	6.581	99.96	99.96	697.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

NZMin.: 79.96
Max: 100.00
NZWA: 90.29

30. 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	2,111	448,432,623.47	75.25	7.368	355.2	1.6	356.8	6.222	90.25	90.43	634.8
PUD	259	65,532,707.40	11.00	7.281	356.9	1.5	358.5	6.149	90.65	90.69	638.6
Condo	205	41,615,564.11	6.98	7.226	356.8	1.4	358.2	6.113	92.33	92.33	671.0
2-4 Family	144	40,307,385.79	6.76	7.296	358.8	1.2	360.0	6.120	89.53	89.71	657.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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31. 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	1,367	299,221,044.80	50.21	7.240	354.8	1.6	356.5	6.139	88.48	88.54	623.4
Purchase	1,070	246,528,066.63	41.37	7.525	357.7	1.4	359.1	6.258	93.04	93.34	661.1
Rate/Term Refinance	193	34,067,770.27	5.72	7.173	351.2	1.9	353.1	6.210	88.93	88.93	631.4
Debt Consolidation	87	15,865,686.32	2.66	6.842	352.6	2.5	355.0	6.258	88.47	88.47	618.7
Construction Permanent	2	205,712.75	0.03	8.198	358.0	2.0	360.0	0.000	90.93	90.93	631.7
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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32. 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	2,541	562,976,709.86	94.48	7.335	355.6	1.6	357.2	6.198	90.56	90.72	637.6
Investment	153	28,415,904.94	4.77	7.570	358.1	1.5	359.6	6.214	87.26	87.39	671.2
Second Home	25	4,495,665.97	0.75	7.066	358.3	1.7	360.0	6.142	88.78	88.78	659.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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33. 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	1,840	368,693,576.11	61.87	7.297	354.8	1.7	356.5	6.099	90.16	90.31	620.9
Stated	726	189,302,550.95	31.77	7.480	356.9	1.4	358.4	6.506	90.78	90.94	670.1
Limited	119	30,636,278.59	5.14	7.230	358.7	1.3	360.0	5.948	90.72	90.84	656.4
No Documentation	34	7,255,875.12	1.22	6.627	358.7	1.3	360.0	4.057	90.75	90.75	700.4
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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34. 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	565	165,975,368.95	27.85	7.081	358.2	1.5	359.6	6.182	90.21	90.49	642.8
CA-N	249	74,152,087.24	12.44	7.212	357.8	1.4	359.2	6.286	90.91	90.96	637.6
IL	214	44,685,745.65	7.50	7.607	355.8	1.6	357.4	6.018	90.89	90.89	644.9
FL	236	41,551,745.34	6.97	7.563	354.9	1.7	356.6	6.546	90.40	90.56	630.6
NY	110	31,812,361.40	5.34	7.222	358.1	1.4	359.6	5.760	90.03	90.16	653.1

NV		90	21,462,192.67	3.60	7.426	357.8	1.5	359.4	6.182	89.62	89.62	89.62	641.7
NJ		84	19,751,336.71	3.31	7.363	357.5	1.9	359.4	5.936	89.14	89.14	89.29	633.6
AZ		93	16,509,349.96	2.77	7.404	355.7	1.5	357.1	6.339	90.79	90.79	90.79	629.0
MN		83	16,374,501.99	2.75	7.490	358.3	1.3	359.6	6.339	92.44	92.44	92.44	649.5
MD		68	14,763,061.96	2.48	7.688	347.5	1.5	349.0	6.264	89.24	89.24	89.24	622.3
HI		55	13,256,545.59	2.22	7.173	356.3	1.2	357.5	5.922	92.03	92.03	92.15	664.3
VA		64	13,093,963.71	2.20	7.469	349.0	2.0	351.0	5.969	88.70	88.70	88.78	622.6
WA		62	11,528,402.18	1.93	7.261	356.3	1.8	358.1	6.114	89.09	89.09	89.74	631.7
TX		73	10,554,090.93	1.77	7.760	351.0	1.5	352.5	6.082	92.52	92.52	92.65	641.0
CT		53	9,859,104.58	1.65	7.532	358.4	1.6	360.0	6.472	89.30	89.30	89.43	620.0
MI		56	8,864,058.55	1.49	7.534	352.8	1.7	354.5	6.380	90.58	90.58	90.65	632.8
PA		61	7,854,452.37	1.32	7.319	352.1	2.2	354.3	6.394	89.45	89.45	89.45	640.5
CO		33	6,948,351.03	1.17	7.244	354.6	1.4	356.0	6.031	90.27	90.27	90.27	630.1
OH		54	6,772,620.48	1.14	7.462	345.7	2.5	348.2	6.254	90.35	90.35	90.35	631.7
MA		26	6,341,292.03	1.06	7.570	358.2	1.8	360.0	6.461	90.23	90.23	90.23	638.4
OR		39	6,270,011.10	1.05	7.237	345.6	1.6	347.2	5.990	90.20	90.20	90.20	636.3
UT		35	6,115,674.24	1.03	7.517	358.8	1.2	360.0	6.293	93.02	93.02	93.26	662.3
GA		35	5,507,594.49	0.92	7.921	354.8	2.4	357.2	6.693	90.45	90.45	90.57	622.0
MO		38	4,421,522.20	0.74	7.856	352.1	1.5	353.6	6.179	90.13	90.13	90.46	619.1
IN		26	3,200,622.92	0.54	7.578	348.7	2.0	350.6	6.578	88.90	88.90	90.00	628.0
WI		21	2,851,236.81	0.48	7.914	333.2	1.6	334.7	6.388	89.55	89.55	89.82	645.6
TN		21	2,807,821.15	0.47	7.556	358.3	1.7	360.0	6.384	89.31	89.31	89.31	657.3
RI		10	2,183,544.74	0.37	7.639	357.2	2.8	360.0	6.044	88.92	88.92	89.78	641.0
ID		16	2,138,601.77	0.36	8.003	344.2	1.7	345.9	6.705	91.96	91.96	93.07	627.2

NH	7	1,687,066.18	0.28	7.662	358.6	1.4	360.0	6.303	90.25	91.76	638.8
Other	142	16,593,951.85	2.78	7.742	342.6	2.2	344.8	6.230	90.71	90.82	634.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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35. 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
92336	12	4,609,046.89	0.77	7.216	358.8	1.2	360.0	6.246	90.50	90.50	623.8
92392	15	3,525,824.11	0.59	6.901	358.7	1.3	360.0	6.002	91.79	91.79	618.8
90805	8	2,473,418.74	0.42	6.982	358.9	1.1	360.0	6.123	88.79	88.79	644.6
92553	10	2,421,050.58	0.41	6.927	357.8	2.2	360.0	6.339	89.55	89.55	654.7
60651	9	2,045,226.84	0.34	7.849	358.5	1.5	360.0	6.444	90.89	90.89	648.9
96706	8	2,022,430.68	0.34	7.002	358.8	1.2	360.0	5.754	88.16	88.16	633.4
92376	8	1,856,810.99	0.31	6.956	358.8	1.2	360.0	6.109	89.75	89.75	620.1
90650	6	1,854,001.10	0.31	6.855	358.5	1.5	360.0	6.123	89.97	89.97	617.4
89123	6	1,841,097.05	0.31	8.446	358.8	1.2	360.0	6.171	90.27	90.27	654.6
95991	7	1,758,160.74	0.30	6.611	359.0	1.0	360.0	5.997	92.53	92.53	642.0
Other	2,630	571,481,213.05	95.90	7.352	355.6	1.6	357.2	6.201	90.39	90.56	639.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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36. 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)	1,727	417,962,818.80	82.86	7.338	358.7	1.3	360.0	6.266	90.90	91.10	641.0
6 Month Libor (1st Business Day)	400	86,460,781.33	17.14	7.127	357.7	2.3	360.0	5.876	89.74	89.81	632.1
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

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37. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2.501 - 3.000	21	5,121,706.95	1.02	6.139	358.4	1.6	360.0	2.803	90.24	90.24	720.2
3.001 - 3.500	9	1,915,894.95	0.38	6.288	358.4	1.6	360.0	3.351	88.58	88.58	708.1
3.501 - 4.000	2	404,312.71	0.08	7.279	358.1	1.9	360.0	3.885	92.24	92.24	659.8
4.001 - 4.500	2	611,364.70	0.12	6.181	358.8	1.2	360.0	4.444	87.22	87.22	657.2
4.501 - 5.000	55	11,833,758.80	2.35	7.094	358.9	1.1	360.0	5.014	91.95	91.95	668.6
5.001 - 5.500	9	2,522,023.36	0.50	5.596	356.1	3.9	360.0	5.402	87.91	87.91	640.7
5.501 - 6.000	51	13,697,570.12	2.72	5.883	357.2	2.8	360.0	5.614	88.24	88.24	646.1
6.001 - 6.500	231	60,253,919.74	11.95	6.342	358.4	1.6	360.0	5.749	88.28	88.53	644.2
6.501 - 7.000	474	120,507,115.08	23.89	6.818	358.6	1.4	360.0	5.929	89.79	89.94	639.0
7.001 - 7.500	445	104,848,876.27	20.79	7.285	358.6	1.4	360.0	6.245	91.30	91.48	634.7
7.501 - 8.000	425	99,726,009.64	19.77	7.782	358.6	1.4	360.0	6.533	91.86	92.05	642.0
8.001 - 8.500	215	47,636,255.33	9.44	8.271	358.7	1.3	360.0	6.858	92.15	92.18	632.2
8.501 - 9.000	125	24,867,605.34	4.93	8.778	358.4	1.6	360.0	7.229	91.70	92.12	623.9
9.001 - 9.500	44	7,937,106.21	1.57	9.233	358.4	1.6	360.0	7.399	93.52	93.96	627.5
9.501 - 10.000	15	1,940,867.65	0.38	9.755	358.4	1.6	360.0	7.539	89.04	90.50	583.9
10.001 - 10.500	4	599,213.28	0.12	10.280	358.4	1.6	360.0	8.297	87.74	87.74	598.5
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

NZWA: 7.199
Min.: 2.750
Max.: 10.500

38. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2.501 - 3.000	21	5,078,582.71	1.01	6.098	358.2	1.8	360.0	2.750	90.26	90.26	725.1
3.001 - 3.500	9	1,915,894.95	0.38	6.288	358.4	1.6	360.0	3.351	88.58	88.58	708.1
3.501 - 4.000	6	1,635,625.46	0.32	6.751	358.6	1.4	360.0	3.838	89.43	89.43	605.1
4.001 - 4.500	8	1,917,948.25	0.38	6.247	357.5	2.5	360.0	4.430	87.99	87.99	637.8
4.501 - 5.000	163	39,981,983.30	7.93	6.674	358.5	1.5	360.0	4.962	90.55	90.55	635.2
5.001 - 5.500	283	66,669,610.90	13.22	6.895	358.6	1.4	360.0	5.420	90.18	90.29	622.3
5.501 - 6.000	376	88,166,644.96	17.48	7.068	358.4	1.6	360.0	5.847	90.09	90.27	631.5
6.001 - 6.500	566	136,222,874.44	27.01	7.209	358.4	1.6	360.0	6.337	90.56	90.72	638.4
6.501 - 7.000	512	126,122,015.57	25.00	7.775	358.8	1.2	360.0	6.885	91.70	91.90	657.6
7.001 - 7.500	84	19,368,736.81	3.84	7.946	358.3	1.7	360.0	7.312	91.41	91.67	628.1
7.501 - 8.000	40	7,337,008.23	1.45	8.376	358.3	1.7	360.0	7.779	90.72	91.02	632.2
8.001 - 8.500	25	4,987,900.18	0.99	8.644	358.1	1.9	360.0	8.299	89.45	90.68	621.5
8.501 - 9.000	24	3,741,170.44	0.74	9.026	357.0	3.0	360.0	8.702	89.35	89.53	598.5
9.001 - 9.500	7	840,118.52	0.17	9.480	357.4	2.6	360.0	9.230	89.07	89.07	565.5
9.501 - 10.000	1	101,157.62	0.02	9.875	358.0	2.0	360.0	9.625	90.00	90.00	599.0
10.001 >=	2	336,327.79	0.07	10.440	358.0	2.0	360.0	10.190	90.00	90.00	580.6
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

WA: 6.199
Min.: 2.750
Max.: 10.250

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39. 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
0.501 - 1.000	1	257,542.64	0.05	5.400	355.0	5.0	360.0	5.400	84.92	84.92	603.0
1.001 - 1.500	144	33,021,028.94	6.55	7.297	358.0	2.0	360.0	5.991	89.11	89.86	634.2
1.501 - 2.000	1,417	350,160,975.18	69.42	7.332	358.8	1.2	360.0	6.211	91.27	91.42	643.9
2.501 - 3.000	522	110,076,902.79	21.82	7.313	357.7	2.3	360.0	6.466	89.49	89.61	622.0
3.001 >=	43	10,907,150.58	2.16	6.293	357.8	2.2	360.0	3.773	89.57	89.57	692.3
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

Min.: 1.000
Max.: 6.000
NZWA: 2.265

40. 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
0.501 - 1.000	1,928	459,853,151.04	91.16	7.309	358.5	1.5	360.0	6.244	90.79	90.93	639.2
1.001 - 1.500	147	33,763,308.76	6.69	7.263	357.9	2.1	360.0	5.971	89.12	89.85	633.8
1.501 - 2.000	52	10,807,140.33	2.14	7.130	359.1	0.9	360.0	5.000	91.79	91.79	669.7
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

Min.: 1.000
Max.: 2.000
NZWA: 1.055

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41. 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
10.501 - 11.000	4	836,849.88	0.17	5.803	357.5	2.5	360.0	4.009	90.49	90.49	642.0
11.001 - 11.500	11	3,107,584.03	0.62	5.474	357.1	2.9	360.0	4.327	89.69	89.69	666.6
11.501 - 12.000	36	9,540,156.44	1.89	5.843	357.3	2.7	360.0	5.153	88.42	88.42	651.6
12.001 - 12.500	87	19,808,720.17	3.93	6.336	357.9	2.1	360.0	5.513	88.34	88.55	641.3
12.501 - 13.000	105	26,038,019.85	5.16	6.589	357.9	2.1	360.0	5.705	89.10	89.24	652.4
13.001 - 13.500	241	61,048,756.78	12.10	6.580	358.5	1.5	360.0	5.806	88.91	89.08	643.9
13.501 - 14.000	474	118,251,627.55	23.44	6.916	358.6	1.4	360.0	5.924	90.01	90.15	639.0
14.001 - 14.500	409	96,535,789.55	19.14	7.338	358.7	1.3	360.0	6.247	91.41	91.61	636.7
14.501 - 15.000	387	92,271,430.50	18.29	7.811	358.7	1.3	360.0	6.555	91.99	92.21	642.6
15.001 - 15.500	196	44,177,037.19	8.76	8.277	358.7	1.3	360.0	6.828	92.40	92.40	634.6
15.501 - 16.000	116	22,731,688.37	4.51	8.778	358.5	1.5	360.0	7.167	91.81	92.21	624.0
16.001 - 16.500	42	7,535,858.89	1.49	9.234	358.5	1.5	360.0	7.438	93.59	94.05	626.9
16.501 - 17.000	15	1,940,867.65	0.38	9.755	358.4	1.6	360.0	7.539	89.04	90.50	583.9
17.001 - 17.500	4	599,213.28	0.12	10.280	358.4	1.6	360.0	8.297	87.74	87.74	598.5
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

Min.: 10.625
Max.: 17.500
NZWA: 14.124

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42. 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
2005-04	1	172,672.83	0.03	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2006-01	1	199,481.93	0.04	5.550	351.0	9.0	360.0	4.550	89.78	89.78	580.0
2006-02	2	484,638.82	0.10	6.844	352.0	8.0	360.0	6.516	92.02	92.02	627.0
2006-03	4	780,323.51	0.15	6.716	353.0	7.0	360.0	5.269	91.05	91.05	636.2
2006-04	5	794,654.94	0.16	7.012	354.0	6.0	360.0	5.633	92.26	93.38	619.6
2006-05	14	2,717,654.06	0.54	6.809	355.1	4.9	360.0	5.442	91.45	91.45	651.7
2006-06	19	4,580,650.45	0.91	6.661	356.1	3.9	360.0	5.794	89.83	89.83	613.6
2006-07	173	40,141,842.33	7.96	6.991	357.1	2.9	360.0	6.113	89.83	90.05	624.7
2006-08	395	91,958,617.22	18.23	7.284	358.1	1.9	360.0	6.174	90.12	90.34	637.0
2006-09	886	222,439,420.46	44.10	7.335	359.0	1.0	360.0	6.227	91.15	91.33	642.5
2006-10	24	6,893,100.00	1.37	7.541	360.0	0.0	360.0	6.258	92.68	93.22	660.2
2007-05	4	924,761.24	0.18	8.006	355.6	4.4	360.0	6.074	91.46	91.46	606.6
2007-06	8	1,341,006.86	0.27	7.218	356.1	3.9	360.0	6.206	91.82	91.82	623.5
2007-07	28	5,136,016.67	1.02	7.500	357.1	2.9	360.0	6.660	89.24	89.69	621.9
2007-08	150	28,623,877.24	5.67	7.621	358.1	1.9	360.0	6.783	89.32	89.75	625.6
2007-09	365	85,957,650.00	17.04	7.385	359.0	1.0	360.0	6.123	90.90	90.91	645.1
2007-10	12	2,636,393.87	0.52	6.674	360.0	0.0	360.0	5.255	90.84	90.84	654.7
2009-05	4	1,016,171.78	0.20	5.850	355.0	5.0	360.0	4.850	87.54	87.54	699.0
2009-06	5	1,496,741.64	0.30	5.895	356.0	4.0	360.0	5.267	90.62	90.62	652.9

2009-07	1	535,948.35	0.11	6.330	357.0	3.0	360.0	5.750	90.81	90.81	90.81	699.0
2009-08	4	767,687.71	0.15	7.172	358.0	2.0	360.0	5.239	94.19	94.19	94.19	612.1
2009-09	19	4,206,978.22	0.83	6.859	359.0	1.0	360.0	5.756	91.34	91.34	91.34	648.3
2009-10	3	617,310.00	0.12	7.212	360.0	0.0	360.0	5.367	90.00	90.00	90.00	710.2
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	90.88	639.5

43. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	1,488	360,494,079.16	60.50	7.372	358.3	1.2	359.5	6.245	91.18	91.32	642.5
FINANCE AMERICA	240	48,864,357.83	8.20	6.915	353.6	2.6	356.2	6.301	88.73	88.80	622.2
ACCREDITED HOME LENDERS INC	193	40,418,229.34	6.78	7.302	357.3	2.0	359.3	5.962	88.81	89.46	636.7
FIRST NLC	176	32,781,210.28	5.50	7.605	355.5	2.2	357.7	7.244	90.11	90.20	622.7
WELLS FARGO HOME MORTGAGE	226	29,623,439.57	4.97	7.499	322.0	2.3	324.3	0.000	87.66	87.66	640.5
THE PROVIDENT BANK	81	15,429,124.18	2.59	7.821	353.9	2.9	356.8	5.866	89.44	89.47	613.6
AURORA LOAN SERVICES	66	12,976,979.79	2.18	7.207	358.7	1.3	360.0	5.268	91.53	91.69	660.2
MANDALAY	27	8,019,325.74	1.35	6.545	357.6	2.4	360.0	5.668	87.93	87.93	642.3
FIRST NATIONAL BANK OF NEVADA	30	7,221,851.89	1.21	6.233	358.2	1.8	360.0	2.966	90.06	90.06	720.1
FIRST HORIZON	40	6,896,875.96	1.16	8.710	358.3	1.1	359.4	5.771	90.64	90.67	628.5
Other	152	33,162,807.03	5.57	7.301	357.4	2.2	359.6	6.404	89.51	89.71	636.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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44. Servicer

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	1,495	361,313,798.16	60.63	7.369	358.3	1.2	359.5	6.240	91.16	91.30	642.4
CHASE MANHATTAN BANK	632	125,598,530.67	21.08	7.440	356.1	2.1	358.2	6.426	89.17	89.44	625.6
WELLS FARGO HOME MORTGAGE	327	50,772,317.54	8.52	7.263	336.8	2.1	338.9	5.082	88.53	88.58	653.6
AURORA LOAN SERVICES INC.	134	30,277,330.30	5.08	7.052	358.1	1.9	360.0	5.557	90.19	90.26	644.9
OCWEN FINANCIAL SERVICES	131	27,926,304.10	4.69	7.049	352.9	2.9	355.8	6.305	89.51	89.63	629.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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Oct 25, 2004 15:40

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Lehman Brothers
2,719 records
Balance: 595,888,281
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
PMI_FLAG_DEAL in 'Y'

Selection Criteria: PMI_FLAG_DEAL in 'Y'
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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	57	2,283,643.82	0.38	8.822	316.7	2.0	318.7	6.868	88.42	88.49	620.0
50,000.01 - 100,000.00	253	19,585,214.51	3.29	7.783	339.4	2.0	341.4	6.320	88.98	89.14	634.4
100,000.01 - 150,000.00	514	64,635,911.68	10.85	7.683	350.1	1.8	351.9	6.342	90.15	90.39	630.0
150,000.01 - 200,000.00	561	97,927,062.13	16.43	7.410	355.2	1.7	356.9	6.264	90.28	90.40	631.9
200,000.01 - 250,000.00	422	94,598,711.39	15.88	7.320	358.1	1.5	359.6	6.159	90.45	90.53	631.9
250,000.01 - 300,000.00	314	85,937,213.16	14.42	7.242	357.4	1.5	358.9	6.100	90.75	90.92	639.8
300,000.01 - 350,000.00	228	74,068,898.14	12.43	7.238	356.9	1.5	358.4	6.094	90.51	90.56	641.5
350,000.01 - 400,000.00	163	60,845,313.82	10.21	7.165	357.4	1.5	359.0	6.141	90.33	90.48	647.3
400,000.01 - 450,000.00	108	45,820,859.50	7.69	7.248	358.7	1.3	360.0	6.296	91.28	91.51	654.0
450,000.01 - 500,000.00	60	28,721,364.19	4.82	7.131	358.5	1.5	360.0	6.137	90.28	90.34	649.8
500,000.01 - 550,000.00	22	11,636,315.33	1.95	7.653	358.6	1.4	360.0	6.455	90.20	90.81	666.9
550,000.01 - 600,000.00	17	9,827,773.10	1.65	6.955	358.2	1.8	360.0	6.534	88.45	89.35	658.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 25,469.09
Max: 600,000.00
Avg.: 219,157.15

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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	57	2,283,643.82	0.38	8.822	316.7	2.0	318.7	6.868	88.42	88.49	620.0
50,001 - 100,000	253	19,585,214.51	3.29	7.783	339.4	2.0	341.4	6.320	88.98	89.14	634.4
100,001 - 150,000	512	64,336,166.18	10.80	7.685	350.0	1.8	351.9	6.340	90.16	90.40	629.7
150,001 - 200,000	561	97,827,432.31	16.42	7.415	355.2	1.7	356.9	6.271	90.29	90.41	632.0
200,001 - 250,000	424	94,998,086.71	15.94	7.314	358.1	1.5	359.6	6.154	90.44	90.52	632.0
250,001 - 300,000	314	85,937,213.16	14.42	7.242	357.4	1.5	358.9	6.100	90.75	90.92	639.8
300,001 - 350,000	228	74,068,898.14	12.43	7.238	356.9	1.5	358.4	6.094	90.51	90.56	641.5
350,001 - 400,000	163	60,845,313.82	10.21	7.165	357.4	1.5	359.0	6.141	90.33	90.48	647.3
400,001 - 450,000	108	45,820,859.50	7.69	7.248	358.7	1.3	360.0	6.296	91.28	91.51	654.0
450,001 - 500,000	60	28,721,364.19	4.82	7.131	358.5	1.5	360.0	6.137	90.28	90.34	649.8
500,001 - 550,000	22	11,636,315.33	1.95	7.653	358.6	1.4	360.0	6.455	90.20	90.81	666.9
550,001 - 600,000	17	9,827,773.10	1.65	6.955	358.2	1.8	360.0	6.534	88.45	89.35	658.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 25,500
Max: 600,000
Avg.: 219,400

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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	2	406,700.00	0.07	5.000	357.2	2.8	360.0	4.259	90.00	90.00	691.6
5.001 - 5.500	15	4,144,423.27	0.70	5.431	356.8	3.2	360.0	4.470	88.57	88.57	673.2
5.501 - 6.000	76	19,086,937.49	3.20	5.853	356.1	2.6	358.7	5.251	88.11	88.11	661.5
6.001 - 6.500	284	71,630,082.99	12.02	6.347	357.1	1.6	358.7	5.632	88.36	88.55	649.5
6.501 - 7.000	588	142,853,493.23	23.97	6.821	356.5	1.6	358.0	5.873	89.44	89.58	641.9
7.001 - 7.500	575	126,922,151.38	21.30	7.292	356.4	1.5	358.0	6.206	90.95	91.10	638.3
7.501 - 8.000	585	125,592,974.73	21.08	7.785	355.7	1.5	357.2	6.489	91.50	91.67	640.0
8.001 - 8.500	294	57,812,299.29	9.70	8.272	354.7	1.4	356.1	6.822	91.88	91.90	630.7
8.501 - 9.000	180	30,950,122.73	5.19	8.772	352.2	1.5	353.7	7.201	91.15	91.54	618.5
9.001 - 9.500	69	10,562,870.03	1.77	9.248	354.3	1.8	356.1	7.399	92.75	93.10	620.4
9.501 - 10.000	35	4,134,813.12	0.69	9.779	342.7	1.7	344.4	7.539	88.28	88.96	587.6
10.001 - 10.500	6	714,749.38	0.12	10.308	358.5	1.5	360.0	8.297	87.29	87.29	592.8
10.501 - 11.000	5	362,427.05	0.06	10.697	347.7	12.3	360.0	8.600	88.71	88.71	589.6
11.001 - 11.500	2	302,555.47	0.05	11.391	358.6	1.4	360.0	0.000	96.72	96.72	655.5
11.501 - 12.000	1	319,959.39	0.05	11.750	178.0	2.0	180.0	0.000	83.00	83.00	538.0
12.501 - 13.000	2	91,721.22	0.02	12.625	358.0	2.0	360.0	0.000	85.00	85.00	598.7
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 5.000
Max: 12.625
NZWA: 7.344

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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	2	406,700.00	0.08	5.000	357.2	2.8	360.0	4.259	90.00	90.00	691.6
5.001 - 5.500	12	3,429,166.77	0.68	5.421	357.0	3.0	360.0	4.470	89.48	89.48	666.7
5.501 - 6.000	61	16,314,357.60	3.23	5.851	357.5	2.5	360.0	5.251	88.35	88.35	651.6
6.001 - 6.500	252	64,962,697.46	12.88	6.343	358.4	1.6	360.0	5.632	88.46	88.68	647.4
6.501 - 7.000	493	124,919,943.03	24.76	6.819	358.6	1.4	360.0	5.873	89.83	89.99	641.0
7.001 - 7.500	459	107,449,840.94	21.30	7.285	358.6	1.4	360.0	6.206	91.30	91.47	635.6
7.501 - 8.000	438	102,580,783.54	20.34	7.782	358.6	1.4	360.0	6.489	91.88	92.06	642.7
8.001 - 8.500	221	48,808,408.31	9.68	8.273	358.7	1.3	360.0	6.822	92.12	92.15	633.1
8.501 - 9.000	125	24,901,842.51	4.94	8.764	358.6	1.4	360.0	7.201	91.70	92.12	624.3
9.001 - 9.500	44	7,937,106.21	1.57	9.233	358.4	1.6	360.0	7.399	93.52	93.96	627.5
9.501 - 10.000	15	1,940,867.65	0.38	9.755	358.4	1.6	360.0	7.539	89.04	90.50	583.9
10.001 - 10.500	4	599,213.28	0.12	10.280	358.4	1.6	360.0	8.297	87.74	87.74	598.5
10.501 - 11.000	1	172,672.83	0.03	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

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Min.: 5.000
Max: 10.600
NZWA: 7.302

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
5.001 - 5.500	3	715,256.50	0.78	5.478	356.1	3.9	360.0	0.000	84.20	84.20	704.7
5.501 - 6.000	15	2,772,579.89	3.03	5.860	348.2	2.8	351.0	0.000	86.73	86.73	719.6
6.001 - 6.500	32	6,667,385.53	7.29	6.389	344.0	2.5	346.5	0.000	87.34	87.34	669.8
6.501 - 7.000	95	17,933,550.20	19.61	6.839	342.0	2.4	344.4	0.000	86.71	86.71	648.0
7.001 - 7.500	116	19,472,310.44	21.29	7.331	344.6	2.0	346.7	0.000	89.01	89.01	653.4
7.501 - 8.000	147	23,012,191.19	25.16	7.799	342.7	1.8	344.5	0.000	89.83	89.89	628.2
8.001 - 8.500	73	9,003,890.98	9.84	8.266	332.9	1.8	334.7	0.000	90.54	90.54	617.3
8.501 - 9.000	55	6,048,280.22	6.61	8.805	325.9	1.8	327.6	0.000	88.91	89.17	594.3
9.001 - 9.500	25	2,625,763.82	2.87	9.291	342.0	2.4	344.4	0.000	90.43	90.51	598.8
9.501 - 10.000	20	2,193,945.47	2.40	9.800	328.9	1.7	330.6	0.000	87.60	87.60	590.9
10.001 - 10.500	2	115,536.10	0.13	10.454	358.6	1.4	360.0	0.000	85.00	85.00	563.2
10.501 - 11.000	4	189,754.22	0.21	10.786	358.3	1.7	360.0	0.000	87.53	87.53	549.2
11.001 - 11.500	2	302,555.47	0.33	11.391	358.6	1.4	360.0	0.000	96.72	96.72	655.5
11.501 - 12.000	1	319,959.39	0.35	11.750	178.0	2.0	180.0	0.000	83.00	83.00	538.0
12.501 - 13.000	2	91,721.22	0.10	12.625	358.0	2.0	360.0	0.000	85.00	85.00	598.7
Total:	592	91,464,680.64	100.00	7.575	340.5	2.1	342.5	0.000	88.68	88.72	638.3

Min.: 5.450
Max: 12.625
NZWA: 7.575

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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	592	91,464,680.64	15.35	7.575	340.5	2.1	342.5	0.000	88.68	88.72	638.3
Adjustable	2,127	504,423,600.13	84.65	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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)	1,524	371,163,056.55	62.29	7.275	358.5	1.5	360.0	6.188	90.77	90.97	639.1
3/27 ARM (Libor)	567	124,619,705.88	20.91	7.432	358.7	1.3	360.0	6.279	90.48	90.61	639.3
Fixed Rate	562	87,424,459.07	14.67	7.549	348.0	2.1	350.0	0.000	88.70	88.74	639.2
5/25 ARM (Libor)	36	8,640,837.70	1.45	6.594	357.9	2.1	360.0	5.491	90.89	90.89	659.4
Balloon	30	4,040,221.57	0.68	8.134	177.8	2.2	180.0	0.000	88.28	88.28	619.2
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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
97 - 120	1	104,268.98	0.02	5.750	117.0	3.0	120.0	0.000	85.00	85.00	648.0
169 - 192	69	7,836,814.37	1.32	7.949	177.8	2.2	180.0	0.000	88.34	88.34	621.2
217 - 240	12	1,255,762.63	0.21	8.158	238.1	1.9	240.0	0.000	90.73	90.73	626.6
289 - 312	1	187,198.04	0.03	6.900	294.0	6.0	300.0	0.000	85.00	85.00	655.0
337 - 360	2,636	586,504,236.75	98.43	7.334	358.4	1.6	360.0	6.199	90.42	90.58	639.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 120.0
 Max.: 360.0
 NZWA: 357.3

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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
109 - 120	1	104,268.98	0.02	5.750	117.0	3.0	120.0	0.000	85.00	85.00	648.0
169 - 180	69	7,836,814.37	1.32	7.949	177.8	2.2	180.0	0.000	88.34	88.34	621.2
229 - 240	12	1,255,762.63	0.21	8.158	238.1	1.9	240.0	0.000	90.73	90.73	626.6
289 - 300	1	187,198.04	0.03	6.900	294.0	6.0	300.0	0.000	85.00	85.00	655.0
325 - 336	1	172,672.83	0.03	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
337 - 348	1	90,285.32	0.02	9.050	348.0	12.0	360.0	0.000	90.00	90.00	742.0
349 - 360	2,634	586,241,278.60	98.38	7.333	358.4	1.6	360.0	6.198	90.42	90.58	639.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 117.0
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	44	10,929,403.87	1.83	7.315	360.0	0.0	360.0	5.944	92.09	92.44	661.5
1 - 24	2,675	584,958,876.90	98.17	7.344	355.7	1.6	357.3	6.204	90.36	90.51	638.9
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 0.0
Max: 24.0
WA: 1.6

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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
2002	1	172,672.83	0.03	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2003	1	90,285.32	0.02	9.050	348.0	12.0	360.0	0.000	90.00	90.00	742.0
2004	2,717	595,625,322.62	99.96	7.343	355.8	1.6	357.3	6.198	90.39	90.55	639.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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
2014	1	104,268.98	0.02	5.750	117.0	3.0	120.0	0.000	85.00	85.00	648.0
2019	69	7,836,814.37	1.32	7.949	177.8	2.2	180.0	0.000	88.34	88.34	621.2
2024	12	1,255,762.63	0.21	8.158	238.1	1.9	240.0	0.000	90.73	90.73	626.6
2029	1	187,198.04	0.03	6.900	294.0	6.0	300.0	0.000	85.00	85.00	655.0
2032	1	172,672.83	0.03	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2033	1	90,285.32	0.02	9.050	348.0	12.0	360.0	0.000	90.00	90.00	742.0
2034	2,634	586,241,278.60	98.38	7.333	358.4	1.6	360.0	6.198	90.42	90.58	639.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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
Balloon	30	4,040,221.57	0.68	8.134	177.8	2.2	180.0	0.000	88.28	88.28	619.2
Fully Amortizing	2,689	591,848,059.20	99.32	7.338	357.0	1.6	358.5	6.199	90.40	90.56	639.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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	2,253	460,264,519.85	77.24	7.383	354.9	1.6	356.5	6.164	89.71	89.86	628.4
Y	466	135,623,760.92	22.76	7.211	358.6	1.4	360.0	6.295	92.70	92.88	676.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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16. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0	2,253	460,264,519.85	77.24	7.383	354.9	1.6	356.5	6.164	89.71	89.86	628.4
24	9	2,404,262.04	0.40	6.278	356.7	3.3	360.0	5.878	89.37	89.37	648.1
60	434	126,875,998.89	21.29	7.274	358.7	1.3	360.0	6.439	92.92	93.11	675.2
120	23	6,343,499.99	1.06	6.310	358.1	1.9	360.0	3.428	89.58	89.58	710.1
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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17. 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	42	9,118,150.69	1.53	6.652	358.7	1.3	360.0	4.117	90.99	90.99	693.3
0.001 - 5.000	13	2,142,628.47	0.36	7.010	345.4	2.8	348.1	6.250	86.29	86.29	662.5
5.001 - 10.000	17	2,887,796.62	0.48	7.442	334.7	2.0	336.8	5.878	89.20	89.20	646.7
10.001 - 15.000	31	5,139,302.06	0.86	7.623	351.7	1.9	353.6	6.327	89.11	89.14	622.0
15.001 - 20.000	60	10,089,107.82	1.69	7.327	353.5	1.8	355.2	5.997	88.23	88.23	619.3
20.001 - 25.000	112	17,920,609.16	3.01	7.259	352.8	1.9	354.7	6.218	89.80	89.80	640.8
25.001 - 30.000	188	34,220,528.81	5.74	7.319	355.9	1.7	357.6	6.125	88.94	89.15	625.2
30.001 - 35.000	328	64,357,401.45	10.80	7.343	355.8	1.7	357.5	6.146	90.55	90.62	637.4
35.001 - 40.000	448	97,843,920.69	16.42	7.366	355.8	1.5	357.3	6.248	90.92	91.06	644.4
40.001 - 45.000	679	157,495,044.51	26.43	7.380	356.9	1.6	358.5	6.282	90.60	90.71	642.1
45.001 - 50.000	630	154,507,825.16	25.93	7.365	356.6	1.5	358.1	6.282	90.55	90.80	638.5
50.001 - 55.000	170	39,984,529.20	6.71	7.260	351.3	1.6	352.9	6.137	89.81	90.07	626.6
55.001 - 60.000	1	181,436.13	0.03	7.625	358.0	2.0	360.0	0.000	89.95	89.95	624.0
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min: 0.000
Max: 55.260
NZWA: 40.321

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18. 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	7	1,516,713.17	0.25	8.443	358.9	1.1	360.0	6.466	85.68	85.68	505.8
511 - 520	26	5,656,240.52	0.95	8.312	346.2	1.1	347.3	6.312	84.87	84.87	515.8
521 - 530	31	6,543,284.67	1.10	7.976	358.8	1.2	360.0	6.026	85.07	85.07	526.4
531 - 540	50	11,531,939.53	1.94	7.984	353.6	1.4	355.0	6.004	85.77	85.77	535.0
541 - 550	50	8,961,311.32	1.50	7.859	355.0	1.6	356.5	6.348	85.97	86.28	545.9
551 - 560	100	19,477,966.79	3.27	7.662	357.4	1.7	359.1	6.325	87.32	87.49	554.9
561 - 570	102	20,547,690.14	3.45	7.526	354.0	1.6	355.5	6.328	87.42	87.71	565.5
571 - 580	154	31,842,019.50	5.34	7.366	355.9	1.8	357.6	6.179	87.55	88.08	576.2
581 - 590	113	21,800,209.51	3.66	7.484	355.4	1.8	357.2	6.400	88.32	88.59	584.8
591 - 600	139	28,354,729.15	4.76	7.218	354.3	1.7	356.0	6.040	88.94	89.23	595.9
601 - 610	165	34,325,629.61	5.76	7.433	355.4	1.7	357.0	6.109	89.55	89.68	605.0
611 - 620	174	37,408,123.49	6.28	7.374	355.0	1.6	356.6	6.148	89.58	89.75	615.9
621 - 630	194	41,430,635.92	6.95	7.151	353.1	1.7	354.8	6.127	89.88	89.90	625.5
631 - 640	192	43,867,751.39	7.36	7.259	355.0	1.7	356.7	6.121	90.25	90.29	635.1
641 - 650	197	41,553,465.66	6.97	7.146	356.5	1.6	358.0	6.182	90.20	90.26	645.7
651 - 660	146	35,775,751.36	6.00	7.284	356.4	1.6	357.9	6.250	91.11	91.22	655.2
661 - 670	154	32,182,292.79	5.40	7.263	356.9	1.6	358.5	6.145	92.12	92.27	665.8
671 - 680	131	30,176,069.65	5.06	7.253	356.6	1.4	357.9	6.241	91.91	91.95	675.4
681 - 690	110	26,333,484.07	4.42	7.234	356.2	1.4	357.7	6.051	93.13	93.13	685.0
691 - 700	95	21,788,935.87	3.66	7.419	356.2	1.5	357.7	6.408	92.56	92.89	695.2
701 - 710	88	22,483,293.36	3.77	7.298	357.0	1.5	358.6	6.400	93.22	93.28	705.2

711 - 720	62	14,213,212.40	2.39	7.249	357.9	1.4	359.3	6.123	94.40	94.40	715.6
721 - 730	62	15,004,301.94	2.52	7.241	358.6	1.4	360.0	6.283	93.91	93.91	725.9
731 - 740	47	10,821,809.61	1.82	7.397	356.5	1.4	357.9	6.354	94.96	94.96	734.8
741 - 750	35	7,348,281.29	1.23	7.116	358.4	1.6	360.0	6.337	93.82	93.82	744.6
751 - 760	31	8,155,153.97	1.37	7.265	354.9	1.7	356.6	6.195	93.40	93.40	754.6
761 - 770	28	6,869,719.68	1.15	7.121	357.1	1.1	358.3	6.314	94.01	94.92	765.1
771 - 780	18	5,185,166.76	0.87	7.274	358.7	1.3	360.0	6.340	92.35	92.35	775.4
781 - 790	12	3,183,998.99	0.53	7.115	358.7	1.3	360.0	5.807	90.38	93.07	783.9
791 - 800	4	982,715.82	0.16	7.074	358.7	1.3	360.0	5.096	94.82	94.82	794.6
801 - 810	1	376,680.18	0.06	6.250	359.0	1.0	360.0	0.000	85.00	85.00	809.0
811 - 820	1	189,702.66	0.03	7.250	358.0	2.0	360.0	0.000	100.00	100.00	816.0
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Nzmin.: 502
Max.: 816
NZWA.: 639

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

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19. 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
	23	4,697,261.11	0.79	7.657	358.2	1.8	360.0	7.113	88.47	89.00	647.0
0	62	12,436,755.12	2.09	7.797	354.3	2.9	357.3	5.846	89.92	89.95	623.8
1	15	3,038,398.43	0.51	7.693	353.2	1.8	355.0	6.161	89.37	89.37	621.9
2	7	957,498.72	0.16	8.004	357.0	3.0	360.0	6.177	86.02	86.02	574.7
3	3	659,392.59	0.11	7.865	358.6	1.4	360.0	6.238	83.26	83.45	562.8
4	3	433,453.01	0.07	7.797	358.0	2.0	360.0	5.784	85.46	85.46	560.6
A	326	68,944,705.13	11.57	7.023	357.4	2.0	359.4	5.525	90.15	90.20	645.7
A SA	99	21,315,751.66	3.58	7.221	358.8	1.2	360.0	6.331	88.12	88.12	594.6
AA	84	22,808,226.27	3.83	7.174	358.5	1.5	360.0	6.508	89.51	89.51	629.0
AAA	509	138,482,028.07	23.24	7.490	358.5	1.1	359.7	6.630	94.91	95.04	693.2
AA+	3	517,779.34	0.09	7.121	352.0	8.0	360.0	6.000	92.74	92.74	681.7
AX	3	353,613.36	0.06	9.208	359.0	1.0	360.0	5.500	92.44	92.44	582.6
A-	139	28,293,388.22	4.75	7.541	357.2	1.9	359.1	6.455	88.05	88.79	593.7
A- SA	35	7,101,423.69	1.19	7.474	358.9	1.1	360.0	6.526	88.96	88.96	604.8
A+	366	79,691,434.93	13.37	7.146	355.5	2.1	357.6	5.932	89.07	89.21	630.1
A+ SA	561	129,601,951.62	21.75	7.128	358.2	1.2	359.3	5.818	89.74	89.97	633.4
B	72	13,121,574.72	2.20	8.017	356.8	2.1	358.9	7.073	86.74	87.04	571.5
B SA	9	1,297,784.00	0.22	7.773	359.0	1.0	360.0	6.731	84.69	84.69	581.2
B-	30	5,166,236.19	0.87	8.445	354.8	2.1	356.8	7.986	88.11	88.36	562.4
B+	90	17,840,520.65	2.99	8.063	354.7	1.4	356.0	6.459	86.96	87.08	559.8

B+ SA	43	7,774,671.17	1.30	7,605	358.8	1.2	360.0	6,739	85.94	85.94	572.6
M1	5	690,493.40	0.12	8,104	359.0	1.0	360.0	5,915	91.09	91.09	649.0
M2	5	903,292.35	0.15	8,416	359.0	1.0	360.0	6,608	85.86	85.86	582.5
NG	1	137,207.45	0.02	5,290	355.0	5.0	360.0	5,190	83.64	83.64	589.0
Y2	9	736,864.83	0.12	11,118	279.7	2.2	281.8	0.000	83.94	83.94	551.1
Y3	10	1,088,188.77	0.18	9,111	319.2	1.9	321.1	0.000	84.98	84.98	545.6
Y4	27	2,495,107.45	0.42	8,171	308.4	2.5	310.9	0.000	86.90	86.90	577.7
Y5	21	2,387,926.10	0.40	7,974	299.3	2.1	301.4	0.000	86.98	86.98	588.6
Y6	26	3,840,747.71	0.64	7,801	317.3	2.3	319.6	0.000	88.12	88.12	615.6
Y7	34	4,075,231.78	0.68	7,374	292.3	2.1	294.5	0.000	88.60	88.60	629.7
Y8	39	5,723,840.97	0.96	7,117	343.9	2.5	346.4	0.000	88.22	88.22	655.1
Y9	60	9,275,531.96	1.56	6,883	336.8	2.3	339.1	0.000	87.69	87.69	694.9
Total:	2,719	595,888,280.77	100.00	7,344	355.7	1.6	357.3	6,199	90.39	90.55	639.3

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20. 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	599	139,722,588.44	23.45	7.628	356.4	1.5	357.8	6.101	90.61	90.71	648.6
0.001 - 1.000	106	27,787,821.30	4.66	7.318	357.1	1.8	358.9	6.139	89.56	89.78	649.2
1.001 - 2.000	1,194	286,363,616.43	48.06	7.198	358.5	1.5	360.0	6.223	90.74	90.94	635.6
2.001 - 3.000	754	131,806,860.64	22.12	7.371	348.7	1.8	350.5	6.325	89.62	89.72	634.7
3.001 - 4.000	1	131,623.53	0.02	6.590	359.0	1.0	360.0	5.090	85.00	85.00	677.0
4.001 - 5.000	65	10,075,770.43	1.69	7.269	356.6	2.0	358.6	5.462	89.61	90.04	648.8
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

WA: 1.755
NZWA: 2.293

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21. 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	2,407	547,352,006.94	91.85	7.356	357.5	1.5	359.0	6.278	90.52	90.69	637.6
Y	312	48,536,273.83	8.15	7.207	336.3	1.9	338.2	4.174	88.97	88.97	659.1
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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22. 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	2,407	547,352,006.94	91.85	7.356	357.5	1.5	359.0	6.278	90.52	90.69	637.6
1- GE	1	299,250.00	0.05	6.500	359.0	1.0	360.0	5.000	95.00	95.00	625.0
6- Mortgage Guaranty Insurance Corp.	54	8,261,663.86	1.39	7.604	329.4	2.0	331.4	4.913	88.08	88.08	636.3
11- PMI	67	10,960,796.70	1.84	7.160	342.3	2.1	344.4	4.014	89.58	89.58	665.3
12- United Guaranty Residential Ins. Corp.	57	6,684,329.34	1.12	7.615	307.1	2.4	309.5	0.000	87.69	87.69	632.7
13- Republic Mortgage Insurance Corp.	43	6,602,997.56	1.11	7.223	342.7	1.6	344.4	5.000	90.18	90.18	659.8
17- Radian Guaranty	29	6,551,837.21	1.10	6.313	358.6	1.4	360.0	3.354	90.46	90.46	709.7
24- Triad Guaranty Insurance Company	12	2,461,432.28	0.41	7.165	358.8	1.2	360.0	4.663	90.13	90.13	676.5
33- Amerin Guaranty Corp.	49	6,713,966.88	1.13	7.292	326.9	2.1	329.1	0.000	87.02	87.02	648.2
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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23. Purchased 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	312	48,536,273.83	8.15	7.207	336.3	1.9	338.2	4.174	88.97	88.97	659.1
Y	2,407	547,352,006.94	91.85	7.356	357.5	1.5	359.0	6.278	90.52	90.69	637.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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24. Purchased 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	312	48,536,273.83	8.15	7.207	336.3	1.9	338.2	4.174	88.97	88.97	659.1
6- Mortgage Guaranty Insurance Corp.	2,308	527,058,111.86	88.45	7.366	357.5	1.5	359.0	6.294	90.58	90.73	636.7
17- Radian Guaranty	99	20,293,895.08	3.41	7.082	357.3	2.1	359.4	5.767	88.74	89.57	660.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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25. 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	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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26. 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
1- GE	1	299,250.00	0.05	6.500	359.0	1.0	360.0	5.000	95.00	95.00	625.0
11- PMI	67	10,960,796.70	1.84	7.160	342.3	2.1	344.4	4.014	89.58	89.58	665.3
12- United Guaranty Residential Ins. Corp.	57	6,684,329.34	1.12	7.615	307.1	2.4	309.5	0.000	87.69	87.69	632.7
13- Republic Mortgage Insurance Corp.	43	6,602,997.56	1.11	7.223	342.7	1.6	344.4	5.000	90.18	90.18	659.8
24- Triad Guaranty Insurance Company	12	2,461,432.28	0.41	7.165	358.8	1.2	360.0	4.663	90.13	90.13	676.5
33- Amerin Guaranty Corp.	49	6,713,966.88	1.13	7.292	326.9	2.1	329.1	0.000	87.02	87.02	648.2
17- Radian Guaranty	128	26,845,732.29	4.51	6.894	357.6	1.9	359.6	5.023	89.16	89.79	672.6
6- Mortgage Guaranty Insurance Corp.	2,362	535,319,775.72	89.84	7.370	357.0	1.5	358.6	6.288	90.55	90.69	636.7
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

27. 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	842	169,616,782.03	28.46	7.264	354.8	1.6	356.4	6.184	84.35	84.66	609.9
85.01 - 90.00	1,050	237,144,766.58	39.80	7.264	355.3	1.6	356.9	6.189	89.67	89.83	635.6
90.01 - 95.00	515	117,050,668.16	19.64	7.322	356.7	1.6	358.2	5.990	94.72	94.73	653.7
95.01 - 100.00	312	72,076,064.00	12.10	7.831	358.0	1.3	359.3	6.581	99.96	99.96	697.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

NZMin.: 80.02
Max: 100.00
NZWA: 90.39

28. 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	842	169,616,782.03	28.46	7.264	354.8	1.6	356.4	6.184	84.35	84.66	609.9
85.01 - 90.00	1,050	237,144,766.58	39.80	7.264	355.3	1.6	356.9	6.189	89.67	89.83	635.6
90.01 - 95.00	515	117,050,668.16	19.64	7.322	356.7	1.6	358.2	5.990	94.72	94.73	653.7
95.01 - 100.00	312	72,076,064.00	12.10	7.831	358.0	1.3	359.3	6.581	99.96	99.96	697.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

Min.: 80.02
Max: 100.00
WA: 90.39

*Includes Senior balances if any.

29. 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
75.01 - 80.00	1	156,714.81	0.03	6.490	358.0	2.0	360.0	5.750	80.10	80.10	649.0
80.01 - 85.00	843	169,846,586.78	28.50	7.264	354.5	1.6	356.1	6.184	84.36	84.68	609.9
85.01 - 90.00	1,049	236,882,847.50	39.75	7.265	355.5	1.6	357.1	6.189	89.67	89.83	635.6
90.01 - 95.00	514	116,926,067.68	19.62	7.321	356.7	1.5	358.2	5.990	94.72	94.73	653.7
95.01 - 100.00	312	72,076,064.00	12.10	7.831	358.0	1.3	359.3	6.581	99.96	99.96	697.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

NZMin: 79.96
Max: 100.00
NZWA: 90.29

30. 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	2,111	448,432,623.47	75.25	7.368	355.2	1.6	356.8	6.222	90.25	90.43	634.8
PUD	259	65,532,707.40	11.00	7.281	356.9	1.5	358.5	6.149	90.65	90.69	638.6
Condo	205	41,615,564.11	6.98	7.226	356.8	1.4	358.2	6.113	92.33	92.33	671.0
2-4 Family	144	40,307,385.79	6.76	7.296	358.8	1.2	360.0	6.120	89.53	89.71	657.6
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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31. 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	1,367	299,221,044.80	50.21	7.240	354.8	1.6	356.5	6.139	88.48	88.54	623.4
Purchase	1,070	246,528,066.63	41.37	7.525	357.7	1.4	359.1	6.258	93.04	93.34	661.1
Rate/Term Refinance	193	34,067,770.27	5.72	7.173	351.2	1.9	353.1	6.210	88.93	88.93	631.4
Debt Consolidation	87	15,865,686.32	2.66	6.842	352.6	2.5	355.0	6.258	88.47	88.47	618.7
Construction Permanent	2	205,712.75	0.03	8.198	358.0	2.0	360.0	0.000	90.93	90.93	631.7
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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32. 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	2,541	562,976,709.86	94.48	7.335	355.6	1.6	357.2	6.198	90.56	90.72	637.6
Investment	153	28,415,904.94	4.77	7.570	358.1	1.5	359.6	6.214	87.26	87.39	671.2
Second Home	25	4,495,665.97	0.75	7.066	358.3	1.7	360.0	6.142	88.78	88.78	659.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Full	1,840	368,693,576.11	61.87	7.297	354.8	1.7	356.5	6.099	90.16	90.31	620.9
Stated	726	189,302,550.95	31.77	7.480	356.9	1.4	358.4	6.506	90.78	90.94	670.1
Limited	119	30,636,278.59	5.14	7.230	358.7	1.3	360.0	5.948	90.72	90.84	656.4
No Documentation	34	7,255,875.12	1.22	6.627	358.7	1.3	360.0	4.057	90.75	90.75	700.4
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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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	565	165,975,368.95	27.85	7.081	358.2	1.5	359.6	6.182	90.21	90.49	642.8
CA-N	249	74,152,087.24	12.44	7.212	357.8	1.4	359.2	6.286	90.91	90.96	637.6
IL	214	44,685,745.65	7.50	7.607	355.8	1.6	357.4	6.018	90.89	90.89	644.9
FL	236	41,551,745.34	6.97	7.563	354.9	1.7	356.6	6.546	90.40	90.56	630.6
NY	110	31,812,361.40	5.34	7.222	358.1	1.4	359.6	5.760	90.03	90.16	653.1

NV	90	21,462,192.67	3.60	7,426	357.8	1.5	359.4	6.182	89.62	89.62	89.62	641.7
NJ	84	19,751,336.71	3.31	7,363	357.5	1.9	359.4	5.936	89.14	89.14	89.29	633.6
AZ	93	16,509,349.96	2.77	7,404	355.7	1.5	357.1	6.339	90.79	90.79	90.79	629.0
MN	83	16,374,501.99	2.75	7,490	358.3	1.3	359.6	6.339	92.44	92.44	92.44	649.5
MD	68	14,763,061.96	2.48	7,688	347.5	1.5	349.0	6.264	89.24	89.24	89.24	622.3
HI	55	13,256,545.59	2.22	7,173	356.3	1.2	357.5	5.922	92.03	92.03	92.15	664.3
VA	64	13,093,963.71	2.20	7,469	349.0	2.0	351.0	5.969	88.70	88.70	88.78	622.6
WA	62	11,528,402.18	1.93	7,261	356.3	1.8	358.1	6.114	89.09	89.09	89.74	631.7
TX	73	10,554,090.93	1.77	7,760	351.0	1.5	352.5	6.082	92.52	92.52	92.65	641.0
CT	53	9,859,104.58	1.65	7,532	358.4	1.6	360.0	6.472	89.30	89.30	89.43	620.0
MI	56	8,864,058.55	1.49	7,534	352.8	1.7	354.5	6.380	90.58	90.58	90.65	632.8
PA	61	7,854,452.37	1.32	7,319	352.1	2.2	354.3	6.394	89.45	89.45	89.45	640.5
CO	33	6,948,351.03	1.17	7,244	354.6	1.4	356.0	6.031	90.27	90.27	90.27	630.1
OH	54	6,772,620.48	1.14	7,462	345.7	2.5	348.2	6.254	90.35	90.35	90.35	631.7
MA	26	6,341,292.03	1.06	7,570	358.2	1.8	360.0	6.461	90.23	90.23	90.23	638.4
OR	39	6,270,011.10	1.05	7,237	345.6	1.6	347.2	5.990	90.20	90.20	90.20	636.3
UT	35	6,115,674.24	1.03	7,517	358.8	1.2	360.0	6.293	93.02	93.02	93.26	662.3
GA	35	5,507,594.49	0.92	7,921	354.8	2.4	357.2	6.693	90.45	90.45	90.57	622.0
MO	38	4,421,522.20	0.74	7,856	352.1	1.5	353.6	6.179	90.13	90.13	90.46	619.1
IN	26	3,200,622.92	0.54	7,578	348.7	2.0	350.6	6.578	88.90	88.90	90.00	628.0
WI	21	2,851,236.81	0.48	7,914	333.2	1.6	334.7	6.388	89.55	89.55	89.82	645.6
TN	21	2,807,821.15	0.47	7,556	358.3	1.7	360.0	6.384	89.31	89.31	89.31	657.3
RI	10	2,183,544.74	0.37	7,639	357.2	2.8	360.0	6.044	88.92	88.92	89.78	641.0
ID	16	2,138,601.77	0.36	8,003	344.2	1.7	345.9	6.705	91.96	91.96	93.07	627.2

NH	7	1,687,066.18	0.28	7.662	358.6	1.4	360.0	6.303	90.25	91.76	638.8
Other	142	16,593,951.85	2.78	7.742	342.6	2.2	344.8	6.230	90.71	90.82	634.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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35. 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
92336	12	4,609,046.89	0.77	7.216	358.8	1.2	360.0	6.246	90.50	90.50	623.8
92392	15	3,525,824.11	0.59	6.901	358.7	1.3	360.0	6.002	91.79	91.79	618.8
90805	8	2,473,418.74	0.42	6.982	358.9	1.1	360.0	6.123	88.79	88.79	644.6
92553	10	2,421,050.58	0.41	6.927	357.8	2.2	360.0	6.339	89.55	89.55	654.7
60651	9	2,045,226.84	0.34	7.849	358.5	1.5	360.0	6.444	90.89	90.89	648.9
96706	8	2,022,430.68	0.34	7.002	358.8	1.2	360.0	5.754	88.16	88.16	633.4
92376	8	1,856,810.99	0.31	6.956	358.8	1.2	360.0	6.109	89.75	89.75	620.1
90650	6	1,854,001.10	0.31	6.855	358.5	1.5	360.0	6.123	89.97	89.97	617.4
89123	6	1,841,097.05	0.31	8.446	358.8	1.2	360.0	6.171	90.27	90.27	654.6
95991	7	1,758,160.74	0.30	6.611	359.0	1.0	360.0	5.997	92.53	92.53	642.0
Other	2,630	571,481,213.05	95.90	7.352	355.6	1.6	357.2	6.201	90.39	90.56	639.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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36. 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)	1,727	417,962,818.80	82.86	7.338	358.7	1.3	360.0	6.266	90.90	91.10	641.0
6 Month Libor (1st Business Day)	400	86,460,781.33	17.14	7.127	357.7	2.3	360.0	5.876	89.74	89.81	632.1
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

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37. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2.501 - 3.000	21	5,121,706.95	1.02	6.139	358.4	1.6	360.0	2.803	90.24	90.24	720.2
3.001 - 3.500	9	1,915,894.95	0.38	6.288	358.4	1.6	360.0	3.351	88.58	88.58	708.1
3.501 - 4.000	2	404,312.71	0.08	7.279	358.1	1.9	360.0	3.885	92.24	92.24	659.8
4.001 - 4.500	2	611,364.70	0.12	6.181	358.8	1.2	360.0	4.444	87.22	87.22	657.2
4.501 - 5.000	55	11,833,758.80	2.35	7.094	358.9	1.1	360.0	5.014	91.95	91.95	668.6
5.001 - 5.500	9	2,522,023.36	0.50	5.596	356.1	3.9	360.0	5.402	87.91	87.91	640.7
5.501 - 6.000	51	13,697,570.12	2.72	5.883	357.2	2.8	360.0	5.614	88.24	88.24	646.1

6.001 - 6.500	231	60,253,919.74	11.95	6,342	358.4	1.6	360.0	5,749	88.28	88.53	644.2
6.501 - 7.000	474	120,507,115.08	23.89	6,818	358.6	1.4	360.0	5,929	89.79	89.94	639.0
7.001 - 7.500	445	104,848,876.27	20.79	7,285	358.6	1.4	360.0	6,245	91.30	91.48	634.7
7.501 - 8.000	425	99,726,009.64	19.77	7,782	358.6	1.4	360.0	6,533	91.86	92.05	642.0
8.001 - 8.500	215	47,636,255.33	9.44	8,271	358.7	1.3	360.0	6,858	92.15	92.18	632.2
8.501 - 9.000	125	24,867,605.34	4.93	8,778	358.4	1.6	360.0	7,229	91.70	92.12	623.9
9.001 - 9.500	44	7,937,106.21	1.57	9,233	358.4	1.6	360.0	7,399	93.52	93.96	627.5
9.501 - 10.000	15	1,940,867.65	0.38	9,755	358.4	1.6	360.0	7,539	89.04	90.50	583.9
10.001 - 10.500	4	599,213.28	0.12	10,280	358.4	1.6	360.0	8,297	87.74	87.74	598.5
Total:	2,127	504,423,600.13	100.00	7,302	358.5	1.5	360.0	6,199	90.70	90.88	639.5

NZWA: 7.199
Min.: 2.750
Max.: 10.500

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38. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2.501 - 3.000	21	5,078,582.71	1.01	6.098	358.2	1.8	360.0	2.750	90.26	90.26	725.1
3.001 - 3.500	9	1,915,894.95	0.38	6.288	358.4	1.6	360.0	3.351	88.58	88.58	708.1
3.501 - 4.000	6	1,635,625.46	0.32	6.751	358.6	1.4	360.0	3.838	89.43	89.43	605.1
4.001 - 4.500	8	1,917,948.25	0.38	6.247	357.5	2.5	360.0	4.430	87.99	87.99	637.8
4.501 - 5.000	163	39,981,983.30	7.93	6.674	358.5	1.5	360.0	4.962	90.55	90.69	635.2
5.001 - 5.500	283	66,669,610.90	13.22	6.895	358.6	1.4	360.0	5.420	90.18	90.29	622.3
5.501 - 6.000	376	88,166,644.96	17.48	7.068	358.4	1.6	360.0	5.847	90.09	90.27	631.5
6.001 - 6.500	566	136,222,874.44	27.01	7.209	358.4	1.6	360.0	6.337	90.56	90.72	638.4
6.501 - 7.000	512	126,122,015.57	25.00	7.775	358.8	1.2	360.0	6.885	91.70	91.90	657.6
7.001 - 7.500	84	19,368,736.81	3.84	7.946	358.3	1.7	360.0	7.312	91.41	91.67	628.1
7.501 - 8.000	40	7,337,008.23	1.45	8.376	358.3	1.7	360.0	7.779	90.72	91.02	632.2
8.001 - 8.500	25	4,987,900.18	0.99	8.644	358.1	1.9	360.0	8.299	89.45	90.68	621.5
8.501 - 9.000	24	3,741,170.44	0.74	9.026	357.0	3.0	360.0	8.702	89.35	89.53	598.5
9.001 - 9.500	7	840,118.52	0.17	9.480	357.4	2.6	360.0	9.230	89.07	89.07	565.5
9.501 - 10.000	1	101,157.62	0.02	9.875	358.0	2.0	360.0	9.625	90.00	90.00	599.0
10.001 >=	2	336,327.79	0.07	10.440	358.0	2.0	360.0	10.190	90.00	90.00	580.6
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

WA: 6.199
Min.: 2.750
Max.: 10.250

39. 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
0.501 - 1.000	1	257,542.64	0.05	5.400	355.0	5.0	360.0	5.400	84.92	84.92	603.0
1.001 - 1.500	144	33,021,028.94	6.55	7.297	358.0	2.0	360.0	5.991	89.11	89.86	634.2
1.501 - 2.000	1,417	350,160,975.18	69.42	7.332	358.8	1.2	360.0	6.211	91.27	91.42	643.9
2.501 - 3.000	522	110,076,902.79	21.82	7.313	357.7	2.3	360.0	6.466	89.49	89.61	622.0
3.001 >=	43	10,907,150.58	2.16	6.293	357.8	2.2	360.0	3.773	89.57	89.57	692.3
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

Min.: 1.000
Max.: 6.000
NZWA: 2.265

40. 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
0.501 - 1.000	1,928	459,853,151.04	91.16	7.309	358.5	1.5	360.0	6.244	90.79	90.93	639.2
1.001 - 1.500	147	33,763,308.76	6.69	7.263	357.9	2.1	360.0	5.971	89.12	89.85	633.8
1.501 - 2.000	52	10,807,140.33	2.14	7.130	359.1	0.9	360.0	5.000	91.79	91.79	669.7
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

Min.: 1.000
Max.: 2.000
NZWA: 1.055

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41. 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
10.501 - 11.000	4	836,849.88	0.17	5.803	357.5	2.5	360.0	4.009	90.49	90.49	642.0
11.001 - 11.500	11	3,107,584.03	0.62	5.474	357.1	2.9	360.0	4.327	89.69	89.69	666.6
11.501 - 12.000	36	9,540,156.44	1.89	5.843	357.3	2.7	360.0	5.153	88.42	88.42	651.6
12.001 - 12.500	87	19,808,720.17	3.93	6.336	357.9	2.1	360.0	5.513	88.34	88.55	641.3
12.501 - 13.000	105	26,038,019.85	5.16	6.589	357.9	2.1	360.0	5.705	89.10	89.24	652.4
13.001 - 13.500	241	61,048,756.78	12.10	6.580	358.5	1.5	360.0	5.806	88.91	89.08	643.9
13.501 - 14.000	474	118,251,627.55	23.44	6.916	358.6	1.4	360.0	5.924	90.01	90.15	639.0
14.001 - 14.500	409	96,535,789.55	19.14	7.338	358.7	1.3	360.0	6.247	91.41	91.61	636.7
14.501 - 15.000	387	92,271,430.50	18.29	7.811	358.7	1.3	360.0	6.555	91.99	92.21	642.6
15.001 - 15.500	196	44,177,037.19	8.76	8.277	358.7	1.3	360.0	6.828	92.40	92.40	634.6
15.501 - 16.000	116	22,731,688.37	4.51	8.778	358.5	1.5	360.0	7.167	91.81	92.21	624.0
16.001 - 16.500	42	7,535,858.89	1.49	9.234	358.5	1.5	360.0	7.438	93.59	94.05	626.9
16.501 - 17.000	15	1,940,867.65	0.38	9.755	358.4	1.6	360.0	7.539	89.04	90.50	583.9
17.001 - 17.500	4	599,213.28	0.12	10.280	358.4	1.6	360.0	8.297	87.74	87.74	598.5
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

Min.: 10.625
Max.: 17.500
NZWA: 14.124

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42. 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
2005-04	1	172,672.83	0.03	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2006-01	1	199,481.93	0.04	5.550	351.0	9.0	360.0	4.550	89.78	89.78	580.0
2006-02	2	484,638.82	0.10	6.844	352.0	8.0	360.0	6.516	92.02	92.02	627.0
2006-03	4	780,323.51	0.15	6.716	353.0	7.0	360.0	5.269	91.05	91.05	636.2
2006-04	5	794,654.94	0.16	7.012	354.0	6.0	360.0	5.633	92.26	93.38	619.6
2006-05	14	2,717,654.06	0.54	6.809	355.1	4.9	360.0	5.442	91.45	91.45	651.7
2006-06	19	4,580,650.45	0.91	6.661	356.1	3.9	360.0	5.794	89.83	89.83	613.6
2006-07	173	40,141,842.33	7.96	6.991	357.1	2.9	360.0	6.113	89.83	90.05	624.7
2006-08	395	91,958,617.22	18.23	7.284	358.1	1.9	360.0	6.174	90.12	90.34	637.0
2006-09	886	222,439,420.46	44.10	7.335	359.0	1.0	360.0	6.227	91.15	91.33	642.5
2006-10	24	6,893,100.00	1.37	7.541	360.0	0.0	360.0	6.258	92.68	93.22	660.2
2007-05	4	924,761.24	0.18	8.006	355.6	4.4	360.0	6.074	91.46	91.46	606.6
2007-06	8	1,341,006.86	0.27	7.218	356.1	3.9	360.0	6.206	91.82	91.82	623.5
2007-07	28	5,136,016.67	1.02	7.500	357.1	2.9	360.0	6.660	89.24	89.69	621.9
2007-08	150	28,623,877.24	5.67	7.621	358.1	1.9	360.0	6.783	89.32	89.75	625.6
2007-09	365	85,957,650.00	17.04	7.385	359.0	1.0	360.0	6.123	90.90	90.91	645.1
2007-10	12	2,636,393.87	0.52	6.674	360.0	0.0	360.0	5.255	90.84	90.84	654.7
2009-05	4	1,016,171.78	0.20	5.850	355.0	5.0	360.0	4.850	87.54	87.54	699.0
2009-06	5	1,496,741.64	0.30	5.895	356.0	4.0	360.0	5.267	90.62	90.62	652.9

2009-07	1	535,948.35	0.11	6.330	357.0	3.0	360.0	5.750	90.81	90.81	699.0
2009-08	4	767,687.71	0.15	7.172	358.0	2.0	360.0	5.239	94.19	94.19	612.1
2009-09	19	4,206,978.22	0.83	6.859	359.0	1.0	360.0	5.756	91.34	91.34	648.3
2009-10	3	617,310.00	0.12	7.212	360.0	0.0	360.0	5.367	90.00	90.00	710.2
Total:	2,127	504,423,600.13	100.00	7.302	358.5	1.5	360.0	6.199	90.70	90.88	639.5

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43. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	1,488	360,494,079.16	60.50	7.372	358.3	1.2	359.5	6.245	91.18	91.32	642.5
FINANCE AMERICA	240	48,864,357.83	8.20	6.915	353.6	2.6	356.2	6.301	88.73	88.80	622.2
ACCREDITED HOME LENDERS INC	193	40,418,229.34	6.78	7.302	357.3	2.0	359.3	5.962	88.81	89.46	636.7
FIRST NLC	176	32,781,210.28	5.50	7.605	355.5	2.2	357.7	7.244	90.11	90.20	622.7
WELLS FARGO HOME MORTGAGE	226	29,623,439.57	4.97	7.499	322.0	2.3	324.3	0.000	87.66	87.66	640.5
THE PROVIDENT BANK	81	15,429,124.18	2.59	7.821	353.9	2.9	356.8	5.866	89.44	89.47	613.6
AURORA LOAN SERVICES	66	12,976,979.79	2.18	7.207	358.7	1.3	360.0	5.268	91.53	91.69	660.2
MANDALAY	27	8,019,325.74	1.35	6.545	357.6	2.4	360.0	5.668	87.93	87.93	642.3
FIRST NATIONAL BANK OF NEVADA	30	7,221,851.89	1.21	6.233	358.2	1.8	360.0	2.966	90.06	90.06	720.1
FIRST HORIZON	40	6,896,875.96	1.16	8.710	358.3	1.1	359.4	5.771	90.64	90.67	628.5
Other	152	33,162,807.03	5.57	7.301	357.4	2.2	359.6	6.404	89.51	89.71	636.3
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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44. Servicer

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	1,495	361,313,798.16	60.63	7.369	358.3	1.2	359.5	6.240	91.16	91.30	642.4
CHASE MANHATTAN BANK	632	125,598,530.67	21.08	7.440	356.1	2.1	358.2	6.426	89.17	89.44	625.6
WELLS FARGO HOME MORTGAGE	327	50,772,317.54	8.52	7.263	336.8	2.1	338.9	5.082	88.53	88.58	653.6
AURORA LOAN SERVICES INC.	134	30,277,330.30	5.08	7.052	358.1	1.9	360.0	5.557	90.19	90.26	644.9
OCWEN FINANCIAL SERVICES	131	27,926,304.10	4.69	7.049	352.9	2.9	355.8	6.305	89.51	89.63	629.5
Total:	2,719	595,888,280.77	100.00	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3

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Lehman Brothers
1,150 records
Balance: 176,502,339
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
MI_INV in 'LTV > 80 WITHOUT MI'

Selection Criteria: MI_INV in 'LTV > 80 WITHOUT MI'
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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	65	2,569,891.81	1.46	9.122	358.3	1.7	360.0	6.684	90.02	90.86	604.3
50,000.01 - 100,000.00	379	28,860,503.17	16.35	8.254	356.6	1.8	358.4	6.640	90.03	90.86	598.8
100,000.01 - 150,000.00	253	31,316,029.03	17.74	8.071	356.9	1.7	358.7	6.543	89.90	90.51	588.8
150,000.01 - 200,000.00	192	33,258,777.36	18.84	7.830	357.5	1.7	359.2	6.443	90.31	90.86	590.5
200,000.01 - 250,000.00	95	21,372,742.91	12.11	7.807	358.3	1.7	360.0	6.512	89.21	89.68	590.8
250,000.01 - 300,000.00	61	16,755,238.55	9.49	7.770	358.4	1.6	360.0	6.452	89.71	89.94	593.7
300,000.01 - 350,000.00	46	14,870,947.83	8.43	7.675	358.5	1.5	360.0	6.345	90.10	90.56	605.3
350,000.01 - 400,000.00	26	9,809,502.35	5.56	7.663	358.1	1.9	360.0	6.193	90.06	90.06	595.9
400,000.01 - 450,000.00	14	5,975,596.31	3.39	7.934	358.3	1.7	360.0	6.451	91.65	91.65	603.9
450,000.01 - 500,000.00	5	2,439,426.09	1.38	7.701	358.2	1.8	360.0	6.348	90.49	92.96	604.3
500,000.01 - 550,000.00	1	549,323.47	0.31	6.990	356.0	4.0	360.0	5.950	89.99	89.99	600.0
600,000.01 - 650,000.00	7	4,398,298.20	2.49	6.681	358.1	1.9	360.0	6.270	89.05	89.05	646.9
650,000.01 - 700,000.00	2	1,335,479.90	0.76	7.113	357.5	2.5	360.0	6.370	89.25	89.25	628.0
700,000.01 - 750,000.00	4	2,990,581.84	1.69	6.720	358.0	2.0	360.0	6.475	86.43	86.43	615.0
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

Min.: 22,926.32
Max: 750,000.00
Avg.: 153,480.29

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	65	2,569,891.81	1.46	9.122	358.3	1.7	360.0	6.684	90.02	90.86	604.3
50,001 - 100,000	379	28,860,503.17	16.35	8.254	356.6	1.8	358.4	6.640	90.03	90.86	598.8
100,001 - 150,000	253	31,316,029.03	17.74	8.071	356.9	1.7	358.7	6.543	89.90	90.51	588.8
150,001 - 200,000	192	33,258,777.36	18.84	7.830	357.5	1.7	359.2	6.443	90.31	90.86	590.5
200,001 - 250,000	94	21,122,910.69	11.97	7.825	358.3	1.7	360.0	6.513	89.27	89.74	590.8
250,001 - 300,000	62	17,005,070.77	9.63	7.748	358.4	1.6	360.0	6.453	89.63	89.85	593.7
300,001 - 350,000	46	14,870,947.83	8.43	7.675	358.5	1.5	360.0	6.345	90.10	90.56	605.3
350,001 - 400,000	26	9,809,502.35	5.56	7.663	358.1	1.9	360.0	6.193	90.06	90.06	595.9
400,001 - 450,000	14	5,975,596.31	3.39	7.934	358.3	1.7	360.0	6.451	91.65	91.65	603.9
450,001 - 500,000	5	2,439,426.09	1.38	7.701	358.2	1.8	360.0	6.348	90.49	92.96	604.3
550,001 - 600,000	1	549,323.47	0.31	6.990	356.0	4.0	360.0	5.950	89.99	89.99	600.0
600,001 - 650,000	7	4,398,298.20	2.49	6.681	358.1	1.9	360.0	6.270	89.05	89.05	646.9
650,001 - 700,000	2	1,335,479.90	0.76	7.113	357.5	2.5	360.0	6.370	89.25	89.25	628.0
700,001 - 750,000	4	2,990,581.84	1.69	6.720	358.0	2.0	360.0	6.475	86.43	86.43	615.0
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

Min.: 22,950
Max: 750,000
Avg.: 153,657

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	1	331,790.31	0.19	5.250	357.0	3.0	360.0	6.250	88.78	88.78	646.0
5.501 - 6.000	3	1,149,282.01	0.65	5.853	357.5	2.5	360.0	5.842	91.46	91.46	658.6
6.001 - 6.500	33	7,739,370.05	4.38	6.304	357.4	2.6	360.0	5.915	87.76	87.76	618.1
6.501 - 7.000	142	28,428,432.74	16.11	6.862	358.1	1.9	360.0	5.926	89.86	90.49	607.0
7.001 - 7.500	157	28,200,370.89	15.98	7.320	357.3	1.8	359.1	6.213	90.59	90.98	599.2
7.501 - 8.000	287	45,170,710.31	25.59	7.820	357.6	1.5	359.2	6.302	89.85	90.22	591.5
8.001 - 8.500	169	23,559,550.49	13.35	8.291	356.9	1.6	358.5	6.694	89.53	89.89	587.5
8.501 - 9.000	180	23,597,704.19	13.37	8.808	357.6	1.6	359.3	7.085	90.15	90.72	596.8
9.001 - 9.500	103	11,225,695.82	6.36	9.268	358.7	1.3	360.0	7.141	90.24	91.55	590.2
9.501 - 10.000	48	4,693,915.24	2.66	9.749	358.1	1.9	360.0	7.704	90.04	91.06	580.0
10.001 - 10.500	16	1,426,528.44	0.81	10.256	358.0	2.0	360.0	7.991	90.62	91.77	578.6
10.501 - 11.000	8	813,784.92	0.46	10.702	358.3	1.7	360.0	7.590	88.15	89.24	554.0
11.001 - 11.500	2	122,716.70	0.07	11.251	357.4	2.6	360.0	9.972	84.98	84.98	546.5
11.501 - 12.000	1	42,486.71	0.02	11.600	359.0	1.0	360.0	0.000	85.00	90.00	543.0
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

Min.: 5.250
Max: 11.600
NZWA: 7.876

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	1	331,790.31	0.20	5.250	357.0	3.0	360.0	6.250	88.78	88.78	646.0
5.501 - 6.000	2	981,409.49	0.59	5.830	357.8	2.2	360.0	5.842	90.00	90.00	659.9
6.001 - 6.500	30	6,804,822.67	4.10	6.282	357.5	2.5	360.0	5.915	88.12	88.12	613.3
6.501 - 7.000	136	27,430,135.11	16.54	6.863	358.2	1.8	360.0	5.926	90.02	90.55	607.1
7.001 - 7.500	151	27,287,784.40	16.45	7.319	358.2	1.8	360.0	6.213	90.41	90.81	598.9
7.501 - 8.000	265	42,021,684.20	25.33	7.822	358.5	1.5	360.0	6.302	89.68	90.08	590.9
8.001 - 8.500	154	21,635,314.87	13.04	8.293	358.5	1.5	360.0	6.694	89.69	90.06	587.6
8.501 - 9.000	166	22,449,133.96	13.53	8.811	358.4	1.6	360.0	7.085	90.29	90.85	596.3
9.001 - 9.500	93	10,641,247.44	6.41	9.269	358.7	1.3	360.0	7.141	90.36	91.71	591.3
9.501 - 10.000	39	4,093,858.58	2.47	9.729	358.0	2.0	360.0	7.704	90.25	91.42	581.4
10.001 - 10.500	14	1,312,948.10	0.79	10.248	358.1	1.9	360.0	7.991	90.77	92.02	579.3
10.501 - 11.000	7	775,549.32	0.47	10.700	358.3	1.7	360.0	7.590	88.30	89.45	552.2
11.001 - 11.500	2	122,716.70	0.07	11.251	357.4	2.6	360.0	9.972	84.98	84.98	546.5
Total:	1,060	165,888,395.15	100.00	7.871	358.3	1.7	360.0	6.474	89.93	90.44	596.1

Min.: 5.250
Max: 11.340
NZWA: 7.871

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	167,872.52	1.58	5.990	356.0	4.0	360.0	0.000	100.00	100.00	651.0
6.001 - 6.500	3	934,547.38	8.80	6.469	357.0	3.0	360.0	0.000	85.09	85.09	653.3
6.501 - 7.000	6	998,297.63	9.41	6.821	357.5	2.5	360.0	0.000	85.41	88.81	605.8
7.001 - 7.500	6	912,586.49	8.60	7.339	328.6	3.8	332.4	0.000	96.04	96.04	609.4
7.501 - 8.000	22	3,149,026.11	29.67	7.798	346.1	1.8	347.9	0.000	92.06	92.09	600.6
8.001 - 8.500	15	1,924,235.62	18.13	8.265	339.4	2.0	341.4	0.000	87.69	87.98	586.6
8.501 - 9.000	14	1,148,570.23	10.82	8.758	343.1	2.1	345.2	0.000	87.57	88.16	607.0
9.001 - 9.500	10	584,448.38	5.51	9.259	358.5	1.5	360.0	0.000	88.11	88.57	570.6
9.501 - 10.000	9	600,056.66	5.65	9.890	358.2	1.8	360.0	0.000	88.56	88.63	570.1
10.001 - 10.500	2	113,580.34	1.07	10.347	357.4	2.6	360.0	0.000	88.88	88.88	570.7
10.501 - 11.000	1	38,235.60	0.36	10.750	359.0	1.0	360.0	0.000	85.00	85.00	591.0
11.501 - 12.000	1	42,486.71	0.40	11.600	359.0	1.0	360.0	0.000	85.00	90.00	543.0
Total:	90	10,613,943.67	100.00	7.961	346.8	2.2	349.1	0.000	89.51	90.00	601.5

Min.: 5.990
Max: 11.600
NZWA: 7.961

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	90	10,613,943.67	6.01	7.961	346.8	2.2	349.1	0.000	89.51	90.00	601.5
Adjustable	1,060	165,888,395.15	93.99	7.871	358.3	1.7	360.0	6.474	89.93	90.44	596.1
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

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)	755	119,881,968.53	67.92	7.846	358.2	1.8	360.0	6.403	90.07	90.61	597.0
3/27 ARM (Libor)	298	44,566,771.15	25.25	7.952	358.6	1.4	360.0	6.649	89.49	89.92	591.9
Fixed Rate	90	10,613,943.67	6.01	7.961	346.8	2.2	349.1	0.000	89.51	90.00	601.5
5/25 ARM (Libor)	7	1,439,655.47	0.82	7.453	358.6	1.4	360.0	6.946	92.54	92.54	652.6
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

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	6	550,192.73	0.31	7.928	176.3	3.7	180.0	0.000	88.32	88.32	575.9
217 - 240	1	141,703.12	0.08	8.890	238.0	2.0	240.0	0.000	90.00	90.00	643.0
337 - 360	1,143	175,810,442.97	99.61	7.875	358.3	1.7	360.0	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

Min.: 180.0
 Max.: 360.0
 NZWA: 359.3

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	6	550,192.73	0.31	7.928	176.3	3.7	180.0	0.000	88.32	88.32	575.9
229 - 240	1	141,703.12	0.08	8.890	238.0	2.0	240.0	0.000	90.00	90.00	643.0
349 - 360	1,143	175,810,442.97	99.61	7.875	358.3	1.7	360.0	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

Min.: 171.0
 Max: 360.0
 NZWA: 357.6

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	15	2,395,941.00	1.36	7.518	360.0	0.0	360.0	6.884	92.49	92.49	639.2
1 - 24	1,135	174,106,397.82	98.64	7.881	357.6	1.7	359.3	6.468	89.87	90.39	595.9
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

Min.: 0.0
Max: 10.0
WA: 1.7

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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

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	6	550,192.73	0.31	7.928	176.3	3.7	180.0	0.000	88.32	88.32	575.9
2024	1	141,703.12	0.08	8.890	238.0	2.0	240.0	0.000	90.00	90.00	643.0
2033	3	305,935.16	0.17	8.533	350.0	10.0	360.0	6.370	89.26	97.12	563.4
2034	1,140	175,504,507.81	99.43	7.874	358.3	1.7	360.0	6.474	89.91	90.41	596.5
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

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	1,059	154,303,699.17	87.42	7.916	357.5	1.7	359.2	6.457	89.42	89.96	588.5
Y	91	22,198,639.65	12.58	7.600	358.4	1.6	360.0	6.582	93.34	93.61	651.2
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

16. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0	1,059	154,303,699.17	87.42	7.916	357.5	1.7	359.2	6.457	89.42	89.96	588.5
24	4	987,199.90	0.56	7.343	356.8	3.2	360.0	6.027	90.91	90.91	588.5
60	87	21,211,439.75	12.02	7.612	358.5	1.5	360.0	6.608	93.45	93.73	654.1
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

17. 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	5	1,057,773.47	0.60	7.946	358.7	1.3	360.0	6.655	90.56	90.56	695.7
0.001 - 5.000	1	108,420.28	0.06	7.550	359.0	1.0	360.0	6.750	86.80	86.80	624.0
5.001 - 10.000	2	246,670.70	0.14	8.447	357.7	2.3	360.0	7.154	95.61	95.61	622.5
10.001 - 15.000	5	342,838.29	0.19	8.547	358.2	1.8	360.0	6.347	84.55	84.67	599.1
15.001 - 20.000	24	2,371,604.47	1.34	7.714	357.9	2.1	360.0	6.500	86.75	87.93	588.3
20.001 - 25.000	55	6,334,840.40	3.59	7.840	356.7	1.8	358.5	6.681	87.31	87.73	598.2
25.001 - 30.000	69	8,582,400.42	4.86	7.920	358.2	1.8	360.0	6.640	89.03	89.72	593.8
30.001 - 35.000	115	16,233,588.74	9.20	7.810	357.1	1.9	359.0	6.552	88.70	89.04	586.3
35.001 - 40.000	211	31,456,905.42	17.82	8.028	357.3	1.8	359.1	6.545	90.22	90.49	607.1
40.001 - 45.000	230	36,824,861.12	20.86	7.874	357.0	1.7	358.7	6.532	91.24	91.83	608.0
45.001 - 50.000	351	56,691,330.64	32.12	7.896	358.0	1.7	359.7	6.332	90.05	90.66	586.2
50.001 - 55.000	81	16,070,497.63	9.10	7.574	358.8	1.2	360.0	6.441	88.96	89.43	590.0
55.001 - 60.000	1	180,607.24	0.10	7.690	357.0	3.0	360.0	0.000	89.60	90.00	605.0
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

Min: 0.000
Max: 56.810
NZWA: 41.555

18. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	1	159,000.00	0.09	7.750	360.0	0.0	360.0	0.000	100.00	100.00	0.0
491 - 500	2	381,079.01	0.22	7.553	358.6	1.4	360.0	5.774	82.91	82.91	500.0
501 - 510	44	7,080,254.39	4.01	8.583	358.8	1.2	360.0	6.587	85.03	85.64	505.7
511 - 520	52	7,686,176.98	4.35	8.548	358.9	1.1	360.0	6.366	85.75	86.62	516.4
521 - 530	44	6,371,749.76	3.61	8.403	358.8	1.2	360.0	6.479	85.97	86.71	526.1
531 - 540	48	7,327,829.44	4.15	8.209	355.1	1.5	356.6	6.640	86.03	86.63	535.4
541 - 550	77	11,619,362.29	6.58	8.135	355.7	1.9	357.6	6.743	86.11	86.63	546.0
551 - 560	73	11,744,224.26	6.65	7.890	358.0	2.0	360.0	6.565	86.78	87.16	555.7
561 - 570	87	12,194,194.91	6.91	7.740	358.2	1.8	360.0	6.241	87.44	87.89	566.0
571 - 580	74	10,503,256.99	5.95	7.840	358.2	1.8	360.0	6.558	88.81	89.38	575.2
581 - 590	63	9,768,560.63	5.53	7.824	356.2	2.2	358.4	6.443	88.74	89.11	585.3
591 - 600	77	13,026,053.77	7.38	7.487	358.0	2.0	360.0	6.242	89.83	90.23	596.0
601 - 610	77	11,601,724.98	6.57	7.627	358.1	1.9	360.0	6.413	91.81	91.90	605.3
611 - 620	75	11,508,768.24	6.52	7.612	357.5	1.6	359.2	6.261	90.52	91.16	615.7
621 - 630	57	8,582,999.86	4.86	7.558	356.8	1.9	358.8	6.366	91.89	92.69	626.1
631 - 640	47	6,550,521.35	3.71	7.941	358.3	1.7	360.0	6.584	93.31	93.45	635.8
641 - 650	52	8,619,586.64	4.88	7.477	356.7	1.4	358.0	6.437	92.20	94.30	645.6
651 - 660	67	11,104,701.03	6.29	7.573	357.3	1.8	359.0	6.453	93.92	93.92	654.5

661 - 670	22	2,837,246.62	1.61	7.813	357.4	2.6	360.0	6.633	94.53	95.58	666.1
671 - 680	31	4,980,799.65	2.82	8.043	358.5	1.5	360.0	6.669	95.04	95.04	675.2
681 - 690	31	4,392,747.38	2.49	8.293	358.5	1.5	360.0	6.508	96.87	96.87	685.6
691 - 700	17	2,416,396.64	1.37	7.701	358.7	1.3	360.0	6.596	94.09	94.63	696.4
701 - 710	7	1,402,835.49	0.79	7.464	359.0	1.0	360.0	6.520	95.61	95.61	705.7
711 - 720	10	1,649,627.49	0.93	7.674	358.0	2.0	360.0	6.588	95.27	95.27	715.3
721 - 730	3	346,632.73	0.20	7.957	358.8	1.2	360.0	7.026	100.00	100.00	726.6
731 - 740	2	401,134.25	0.23	8.026	359.0	1.0	360.0	7.566	92.42	92.42	734.0
741 - 750	2	463,845.13	0.26	9.098	359.0	1.0	360.0	6.992	100.00	100.00	748.4
751 - 760	3	819,838.82	0.46	9.033	359.0	1.0	360.0	6.990	100.00	100.00	756.1
761 - 770	3	523,190.09	0.30	8.632	359.0	1.0	360.0	6.956	100.00	100.00	766.1
791 - 800	1	312,000.00	0.18	9.200	359.0	1.0	360.0	6.990	100.00	100.00	796.0
821 - 830	1	126,000.00	0.07	9.100	359.0	1.0	360.0	7.250	100.00	100.00	821.0
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

Nzmin.: 500
Max.: 821
NZWA.: 596

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

19. 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
	40	6,893,818.45	3.91	7.540	358.4	1.6	360.0	7.017	91.92	91.92	637.2
0	57	8,306,987.75	4.71	8.581	355.2	2.7	358.0	6.603	91.96	91.98	613.0
1	18	2,295,826.40	1.30	8.338	357.4	2.6	360.0	6.361	89.87	89.89	587.3
2	6	690,006.52	0.39	8.375	357.2	2.8	360.0	6.178	88.77	88.77	573.7
3	2	287,959.67	0.16	8.129	357.2	2.8	360.0	6.129	86.10	86.10	550.3
5	1	240,851.43	0.14	6.245	353.0	7.0	360.0	5.000	85.00	85.00	565.0
6	2	408,997.00	0.23	8.466	358.0	2.0	360.0	6.466	87.20	87.20	659.9
A	104	17,792,388.10	10.08	7.469	357.7	2.3	360.0	6.407	89.71	90.52	596.8
A SA	46	7,145,926.65	4.05	7.620	358.8	1.2	360.0	6.484	89.80	89.83	585.2
AA	25	6,102,608.69	3.46	7.342	358.9	1.1	360.0	6.426	90.99	90.99	627.4
AAA	120	20,943,627.64	11.87	8.068	358.4	1.1	359.5	6.697	96.79	97.00	679.9
AA+	2	228,398.92	0.13	8.787	354.7	5.3	360.0	5.050	91.83	91.83	666.6
AX	3	263,623.09	0.15	9.680	358.6	1.4	360.0	5.556	90.00	90.00	559.7
A-	79	12,329,851.53	6.99	7.966	355.8	2.2	358.0	6.484	88.49	89.38	561.1
A- MO	3	444,444.73	0.25	8.764	359.0	1.0	360.0	6.990	84.24	84.24	577.9
A- SA	14	2,011,384.73	1.14	7.685	358.8	1.2	360.0	6.359	89.39	89.39	578.4
A+	176	28,029,822.25	15.88	7.598	357.0	2.1	359.1	6.110	89.72	90.50	595.0
A+ MO	10	1,882,938.77	1.07	8.018	358.8	1.2	360.0	6.170	85.34	85.34	574.4

A+ SA	164	22,460,554.41	12.73	7.505	358.8	1.2	360.0	5.940	90.33	90.84	604.9
B	74	10,356,381.99	5.87	8.178	355.5	1.8	357.4	6.805	85.88	86.49	553.4
B SA	4	748,337.53	0.42	7.913	359.0	1.0	360.0	6.885	85.00	85.00	564.2
B-	16	1,739,432.59	0.99	8.757	357.9	2.1	360.0	8.586	87.34	87.34	558.2
B+	123	16,612,186.29	9.41	8.423	358.6	1.4	360.0	6.471	86.00	87.01	531.8
B+ SA	32	4,271,375.95	2.42	7.756	356.3	1.2	357.5	6.798	85.53	86.17	581.5
C	3	323,295.34	0.18	8.083	357.9	2.1	360.0	7.371	88.75	88.75	572.9
C-	1	79,138.22	0.04	7.250	359.0	1.0	360.0	6.250	82.50	82.50	545.0
C+	21	3,051,939.73	1.73	8.962	358.0	2.0	360.0	8.538	85.61	85.61	538.9
M1	1	203,883.84	0.12	8.800	359.0	1.0	360.0	6.800	89.87	89.87	614.0
M2	1	125,944.85	0.07	10.050	359.0	1.0	360.0	8.200	90.00	90.00	518.0
M3	1	171,633.22	0.10	10.600	359.0	1.0	360.0	8.850	85.00	85.00	508.0
Y6	1	58,772.54	0.03	8.950	359.0	1.0	360.0	0.000	98.01	98.01	601.0
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

20. 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	331	53,419,541.18	30.27	8.160	358.0	1.5	359.5	6.403	90.15	90.39	600.8
0.001 - 1.000	38	8,031,707.68	4.55	7.623	358.1	1.9	360.0	6.271	90.03	91.34	607.5
1.001 - 2.000	523	80,990,844.34	45.89	7.704	358.0	1.7	359.7	6.394	89.69	90.31	593.3
2.001 - 3.000	243	32,239,415.47	18.27	7.904	356.0	1.9	358.0	6.878	89.78	90.28	593.5
4.001 - 5.000	15	1,820,830.15	1.03	7.862	357.7	2.3	360.0	7.438	94.34	94.34	610.9
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

WA: 1.560

NZWA: 2.237

21. 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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

22. 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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

23. Purchased MI (1st lien and LTV gt 80)

Purchased 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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

24. Purchased MI Company (1st and ltv gt 80)

Purchased 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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

25. 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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

26. 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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

27. 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	454	68,513,982.91	38.82	7.995	357.6	1.7	359.3	6.574	84.58	85.53	562.1
85.01 - 90.00	371	58,225,714.18	32.99	7.705	357.3	1.7	359.0	6.419	89.65	90.08	597.7
90.01 - 95.00	146	22,673,248.88	12.85	7.621	358.2	1.8	360.0	6.137	94.72	94.72	615.6
95.01 - 100.00	179	27,089,392.85	15.35	8.157	357.9	1.7	359.6	6.633	99.90	99.90	664.7
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

NZMin.: 80.29

Max: 100.00

NZWA: 89.91

28. 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	454	68,513,982.91	38.82	7.995	357.6	1.7	359.3	6.574	84.58	85.53	562.1
85.01 - 90.00	371	58,225,714.18	32.99	7.705	357.3	1.7	359.0	6.419	89.65	90.08	597.7
90.01 - 95.00	146	22,673,248.88	12.85	7.621	358.2	1.8	360.0	6.137	94.72	94.72	615.6
95.01 - 100.00	179	27,089,392.85	15.35	8.157	357.9	1.7	359.6	6.633	99.90	99.90	664.7
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

Min.: 80.29

Max: 100.00

WA: 89.91

*Includes Senior balances if any.

29. 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	454	68,513,982.91	38.82	7.995	357.6	1.7	359.3	6.574	84.58	85.53	562.1
85.01 - 90.00	371	58,225,714.18	32.99	7.705	357.3	1.7	359.0	6.419	89.65	90.08	597.7
90.01 - 95.00	146	22,673,248.88	12.85	7.621	358.2	1.8	360.0	6.137	94.72	94.72	615.6
95.01 - 100.00	179	27,089,392.85	15.35	8.157	357.9	1.7	359.6	6.633	99.90	99.90	664.7
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

NZMin.: 80.15
 Max: 100.00
 NZWA: 89.81

30. 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	903	132,360,582.15	74.99	7.907	357.4	1.8	359.2	6.504	89.63	90.18	593.5
PUD	82	18,606,534.13	10.54	7.732	358.6	1.4	360.0	6.478	90.12	90.88	601.4
Condo	108	15,370,599.70	8.71	7.719	357.8	1.5	359.3	6.315	92.34	92.40	613.9
2-4 Family	57	10,164,622.84	5.76	7.984	358.7	1.3	360.0	6.330	89.47	89.61	599.1
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

31. 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	613	100,716,126.70	57.06	7.828	357.5	1.8	359.3	6.403	88.90	89.09	583.6
Purchase	344	43,092,356.91	24.41	8.218	358.5	1.5	360.0	6.657	93.29	94.69	633.7
Rate/Term Refinance	148	25,691,567.12	14.56	7.740	358.4	1.6	360.0	6.474	88.81	89.21	583.7
Debt Consolidation	45	7,002,288.09	3.97	6.972	351.5	2.4	353.8	6.318	87.59	87.59	599.6
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

32. 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	1,065	166,906,503.22	94.56	7.853	357.6	1.7	359.3	6.467	90.06	90.53	595.0
Investment	83	9,429,436.82	5.34	8.289	358.5	1.5	360.0	6.614	87.20	88.37	621.0
Second Home	2	166,398.78	0.09	8.500	359.0	1.0	360.0	5.777	87.76	91.13	654.6
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

33. 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	866	125,184,137.19	70.92	7.821	357.6	1.7	359.3	6.409	89.60	90.06	582.4
Stated	230	40,011,201.29	22.67	8.039	358.1	1.5	359.6	6.656	91.01	91.61	632.3
Limited	26	6,136,973.72	3.48	7.516	358.0	2.0	360.0	6.561	89.50	90.75	608.3
No Documentation	25	4,375,716.15	2.48	8.507	353.6	2.5	356.1	6.423	89.29	89.30	634.9
No Ratio	3	794,310.47	0.45	7.731	359.0	1.0	360.0	6.825	90.00	90.00	699.9
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

34. 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	85	21,417,080.67	12.13	7.423	358.6	1.4	360.0	6.319	89.21	89.52	603.4
IL	129	20,026,094.37	11.35	7.862	358.3	1.7	360.0	6.111	90.46	90.76	597.0
MI	98	12,076,221.27	6.84	8.224	358.3	1.7	360.0	6.703	89.60	89.88	595.6
CA-N	38	11,984,363.57	6.79	7.374	358.1	1.9	360.0	6.396	89.11	89.62	597.9
FL	85	11,219,892.14	6.36	8.081	357.5	1.6	359.0	6.822	90.50	91.15	597.5
UT	44	7,449,409.58	4.22	8.230	358.7	1.3	360.0	6.763	93.49	93.60	651.7
CO	30	6,658,891.62	3.77	7.644	358.7	1.3	360.0	6.313	89.28	90.17	579.5
NY	32	6,639,414.73	3.76	7.661	358.9	1.1	360.0	6.209	88.72	88.72	582.9
OH	58	6,306,455.91	3.57	7.719	357.6	2.4	360.0	6.952	90.76	91.08	606.6
MD	34	5,628,934.82	3.19	7.942	358.6	1.4	360.0	6.227	88.25	88.26	577.4
NJ	27	5,491,306.10	3.11	7.919	358.0	2.0	360.0	6.420	88.93	88.93	593.1
PA	52	5,104,622.92	2.89	8.016	356.0	1.9	357.9	6.629	88.15	88.52	586.0
GA	29	4,967,510.60	2.81	7.689	351.7	3.3	354.9	6.422	88.52	88.99	588.8
MN	24	4,374,300.13	2.48	7.868	358.4	1.6	360.0	6.345	90.32	91.26	587.6
WI	37	4,225,565.85	2.39	8.456	358.5	1.5	360.0	6.660	90.06	90.80	594.0
MO	44	4,161,322.90	2.36	8.489	358.3	1.7	360.0	6.590	88.03	89.75	572.3
NV	20	3,957,179.93	2.24	7.647	358.0	2.0	360.0	6.315	91.18	91.40	597.4
AZ	30	3,924,661.29	2.22	7.785	358.5	1.5	360.0	6.760	89.32	89.77	589.8

WA	22	3,445,386.15	1.95	8.088	358.5	1.5	360.0	6.742	92.08	92.23	597.9
TX	41	3,427,790.57	1.94	8.569	358.3	1.7	360.0	6.625	90.30	93.67	599.7
IN	31	2,926,082.85	1.66	7.955	358.0	2.0	360.0	6.691	89.88	91.25	591.9
TN	28	2,890,649.26	1.64	8.103	357.6	2.4	360.0	6.881	91.06	91.17	595.3
HI	9	2,078,133.39	1.18	7.588	358.5	1.5	360.0	5.796	93.72	93.72	617.8
OR	12	2,077,787.80	1.18	7.504	358.8	1.2	360.0	6.736	92.67	92.67	607.4
CT	10	1,786,340.71	1.01	7.789	343.2	1.5	344.7	6.438	87.14	89.40	569.1
NC	15	1,727,271.04	0.98	8.290	357.2	2.8	360.0	6.856	92.40	92.90	594.9
VA	10	1,629,722.17	0.92	8.163	358.1	1.9	360.0	6.647	91.79	91.79	584.1
KY	8	1,374,116.60	0.78	7.640	358.9	1.1	360.0	6.654	91.41	91.41	583.0
IA	10	678,250.44	0.38	8.732	358.5	1.5	360.0	6.730	90.64	91.47	615.9
AL	7	678,148.60	0.38	8.541	331.8	3.2	334.9	5.918	89.35	89.92	596.1
Other	51	6,169,430.84	3.50	8.271	353.8	2.1	355.9	6.507	88.87	90.12	587.3
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

35. 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
84092	4	1,452,911.50	0.82	9.073	359.0	1.0	360.0	7.143	100.00	100.00	743.2
20744	3	828,022.87	0.47	7.818	359.0	1.0	360.0	6.603	86.01	86.01	565.6
92392	4	812,873.51	0.46	8.118	357.4	2.6	360.0	6.401	90.52	90.52	597.7
55422	3	770,101.08	0.44	7.354	358.5	1.5	360.0	6.075	94.04	94.04	594.6
92705	1	750,000.00	0.42	6.990	359.0	1.0	360.0	6.750	83.33	83.33	659.0
94938	1	748,141.27	0.42	6.990	357.0	3.0	360.0	6.500	82.42	82.42	560.0
94110	1	746,995.63	0.42	6.250	357.0	3.0	360.0	6.250	90.00	90.00	627.0
95138	1	745,444.94	0.42	6.650	359.0	1.0	360.0	6.400	90.00	90.00	614.0
60629	5	718,416.12	0.41	7.628	357.6	2.4	360.0	5.712	91.01	92.59	605.1
49014	2	710,281.57	0.40	6.669	357.2	2.8	360.0	6.500	84.91	84.91	664.6
Other	1,125	168,219,150.33	95.31	7.894	357.6	1.7	359.3	6.472	89.90	90.42	594.6
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

36. 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)	819	126,980,319.30	76.55	7.886	358.6	1.4	360.0	6.483	90.21	90.72	594.9
6 Month Libor (1st Business Day)	241	38,908,075.85	23.45	7.823	357.4	2.6	360.0	6.444	89.03	89.53	600.0
Total:	1,060	165,888,395.15	100.00	7.871	358.3	1.7	360.0	6.474	89.93	90.44	596.1

37. 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	94,302.21	0.06	7.840	357.0	3.0	360.0	5.840	90.00	90.00	607.0
5.001 - 5.500	1	331,790.31	0.20	5.250	357.0	3.0	360.0	6.250	88.78	88.78	646.0
5.501 - 6.000	3	1,046,941.72	0.63	5.942	357.3	2.7	360.0	5.828	90.31	90.31	658.6
6.001 - 6.500	32	7,237,272.23	4.36	6.423	357.5	2.5	360.0	5.958	88.47	88.47	612.5
6.501 - 7.000	136	27,430,135.11	16.54	6.863	358.2	1.8	360.0	5.926	90.02	90.55	607.1
7.001 - 7.500	154	27,656,743.36	16.67	7.337	358.2	1.8	360.0	6.229	90.48	90.88	599.5
7.501 - 8.000	262	41,739,151.63	25.16	7.823	358.5	1.5	360.0	6.300	89.67	90.07	590.6
8.001 - 8.500	153	21,547,304.88	12.99	8.295	358.5	1.5	360.0	6.698	89.69	90.06	587.5
8.501 - 9.000	166	22,222,382.79	13.40	8.817	358.4	1.6	360.0	7.099	90.27	90.83	596.2
9.001 - 9.500	91	10,396,896.60	6.27	9.268	358.7	1.3	360.0	7.133	90.16	91.55	590.0
9.501 - 10.000	38	3,974,260.19	2.40	9.728	358.2	1.8	360.0	7.672	89.96	91.16	580.7
10.001 - 10.500	14	1,312,948.10	0.79	10.248	358.1	1.9	360.0	7.991	90.77	92.02	579.3
10.501 - 11.000	7	775,549.32	0.47	10.700	358.3	1.7	360.0	7.590	88.30	89.45	552.2
11.001 - 11.500	2	122,716.70	0.07	11.251	357.4	2.6	360.0	9.972	84.98	84.98	546.5
Total:	1,060	165,888,395.15	100.00	7.871	358.3	1.7	360.0	6.474	89.93	90.44	596.1

NZWA: 7.859

Min.: 5.000

Max.: 11.340

38. Margin

Margin	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	1	30,797.04	0.02	9.100	357.0	3.0	360.0	2.000	95.00	95.00	625.0
4.001 - 4.500	1	242,794.85	0.15	6.850	359.0	1.0	360.0	4.350	90.00	90.00	533.0
4.501 - 5.000	26	3,973,624.91	2.40	6.629	357.5	2.5	360.0	4.927	91.66	92.43	601.0
5.001 - 5.500	99	15,538,340.51	9.37	7.264	358.4	1.6	360.0	5.380	91.08	91.31	586.3
5.501 - 6.000	172	29,098,836.25	17.54	7.550	358.1	1.9	360.0	5.842	89.66	89.97	592.4
6.001 - 6.500	305	51,798,658.87	31.23	7.592	358.3	1.7	360.0	6.340	89.50	89.93	594.1
6.501 - 7.000	307	45,715,944.87	27.56	8.328	358.7	1.3	360.0	6.875	89.77	90.62	603.7
7.001 - 7.500	49	6,857,294.07	4.13	8.339	358.2	1.8	360.0	7.315	91.57	92.09	611.9
7.501 - 8.000	30	4,202,146.88	2.53	8.533	358.3	1.7	360.0	7.735	93.30	93.70	633.2
8.001 - 8.500	27	3,412,012.05	2.06	8.924	358.1	1.9	360.0	8.373	89.34	89.34	568.1
8.501 - 9.000	22	3,009,630.08	1.81	9.096	357.8	2.2	360.0	8.755	88.37	88.82	566.8
9.001 - 9.500	12	1,351,823.38	0.81	9.715	357.8	2.2	360.0	9.371	85.69	85.92	555.1
9.501 - 10.000	2	136,303.47	0.08	10.029	358.4	1.6	360.0	9.779	91.92	91.92	585.2
10.001 >=	7	520,187.92	0.31	10.606	358.2	1.8	360.0	10.356	90.50	91.15	574.2
Total:	1,060	165,888,395.15	100.00	7.871	358.3	1.7	360.0	6.474	89.93	90.44	596.1

WA: 6.474
Min.: 2.000
Max.: 10.875

39. 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
0.501 - 1.000	1	229,239.85	0.14	8.840	358.0	2.0	360.0	6.840	85.00	85.00	630.0
1.001 - 1.500	69	11,021,872.05	6.64	7.438	357.5	2.5	360.0	6.062	92.25	93.19	596.1
1.501 - 2.000	624	97,183,607.26	58.58	7.918	358.8	1.2	360.0	6.366	89.84	90.34	592.8
2.501 - 3.000	366	57,453,675.99	34.63	7.871	357.6	2.4	360.0	6.734	89.67	90.11	601.5
Total:	1,060	165,888,395.15	100.00	7.871	358.3	1.7	360.0	6.474	89.93	90.44	596.1

Min.: 1.000
Max.: 3.000
NZWA: 2.312

40. 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
0.501 - 1.000	990	154,780,718.47	93.30	7.902	358.4	1.6	360.0	6.503	89.77	90.25	596.1
1.001 - 1.500	70	11,107,676.68	6.70	7.439	357.5	2.5	360.0	6.066	92.18	93.11	596.4
Total:	1,060	165,888,395.15	100.00	7.871	358.3	1.7	360.0	6.474	89.93	90.44	596.1

Min.: 1.000
Max.: 1.500
NZWA: 1.033

41. 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
9.501 - 10.000	1	123,771.73	0.07	6.850	356.0	4.0	360.0	5.850	90.00	90.00	597.0
10.001 - 10.500	1	318,741.63	0.19	7.270	355.0	5.0	360.0	6.270	100.00	100.00	594.0
11.001 - 11.500	1	331,790.31	0.20	5.250	357.0	3.0	360.0	6.250	88.78	88.78	646.0
11.501 - 12.000	1	603,786.52	0.36	5.730	357.0	3.0	360.0	5.750	90.00	90.00	718.0
12.001 - 12.500	17	4,002,221.99	2.41	6.284	357.2	2.8	360.0	6.272	86.13	86.13	601.5
12.501 - 13.000	42	9,528,988.89	5.74	6.785	357.5	2.5	360.0	6.219	89.38	89.56	607.6
13.001 - 13.500	55	10,236,322.23	6.17	7.026	357.7	2.3	360.0	6.135	89.92	90.08	609.5
13.501 - 14.000	134	24,909,979.20	15.02	7.141	358.4	1.6	360.0	6.052	89.93	90.73	604.7
14.001 - 14.500	127	22,438,556.85	13.53	7.441	358.4	1.6	360.0	6.237	90.55	91.00	598.9
14.501 - 15.000	242	37,154,487.83	22.40	7.873	358.6	1.4	360.0	6.269	89.86	90.21	589.0
15.001 - 15.500	142	19,519,543.19	11.77	8.342	358.6	1.4	360.0	6.693	89.60	90.04	584.6
15.501 - 16.000	151	20,737,564.66	12.50	8.817	358.4	1.6	360.0	7.059	90.39	90.80	596.9
16.001 - 16.500	88	9,983,843.39	6.02	9.285	358.7	1.3	360.0	7.112	90.38	91.82	591.8
16.501 - 17.000	38	3,977,074.57	2.40	9.745	358.2	1.8	360.0	7.675	89.88	91.31	580.0
17.001 - 17.500	12	1,182,888.20	0.71	10.221	358.2	1.8	360.0	8.129	91.14	91.42	579.2
17.501 - 18.000	6	716,117.26	0.43	10.696	358.4	1.6	360.0	7.680	88.57	88.57	551.3
18.001 - 18.500	2	122,716.70	0.07	11.251	357.4	2.6	360.0	9.972	84.98	84.98	546.5
Total:	1,060	165,888,395.15	100.00	7.871	358.3	1.7	360.0	6.474	89.93	90.44	596.1

Min.: 9.850
Max.: 18.340
NZWA: 14.654

42. 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
2005-12	3	305,935.16	0.18	8.533	350.0	10.0	360.0	6.370	89.26	97.12	563.4
2006-01	1	353,109.93	0.21	6.625	351.0	9.0	360.0	4.750	94.93	94.93	600.0
2006-02	1	58,110.30	0.04	8.190	352.0	8.0	360.0	6.190	83.57	83.57	588.0
2006-03	9	1,034,339.10	0.62	7.533	353.0	7.0	360.0	6.023	86.36	87.08	571.9
2006-04	3	358,132.88	0.22	7.327	354.0	6.0	360.0	5.755	97.89	97.89	626.8
2006-05	6	1,436,971.39	0.87	7.851	355.0	5.0	360.0	6.661	92.97	92.97	592.2
2006-06	24	5,164,521.02	3.11	7.454	356.2	3.8	360.0	6.006	92.53	92.53	598.9
2006-07	114	17,947,914.15	10.82	7.468	357.1	2.9	360.0	6.316	89.32	89.92	599.9
2006-08	182	27,506,978.83	16.58	7.901	358.1	1.9	360.0	6.513	90.12	90.46	599.1
2006-09	402	64,121,255.77	38.65	7.979	359.0	1.0	360.0	6.417	89.95	90.60	594.6
2006-10	10	1,594,700.00	0.96	7.499	360.0	0.0	360.0	6.759	91.68	91.68	638.5
2007-03	2	429,746.43	0.26	7.397	353.0	7.0	360.0	6.758	89.17	89.17	651.2
2007-04	1	52,748.11	0.03	7.250	354.0	6.0	360.0	5.750	100.00	100.00	655.0
2007-05	1	99,591.38	0.06	7.075	355.0	5.0	360.0	6.075	100.00	100.00	612.0
2007-06	7	744,533.67	0.45	7.365	356.4	3.6	360.0	6.382	95.40	95.40	621.8
2007-07	17	2,141,001.90	1.29	7.805	357.2	2.8	360.0	6.835	92.80	93.44	608.7
2007-08	76	10,987,415.63	6.62	8.280	358.0	2.0	360.0	7.428	87.66	88.17	571.1
2007-09	192	29,807,034.03	17.97	7.874	359.0	1.0	360.0	6.352	89.70	90.11	596.1

2007-10		2	304,700.00	0.18	7.415	360.0	0.0	360.0	7.174	92.12	92.12	631.4
2009-07		1	254,999.98	0.15	7.990	357.0	3.0	360.0	7.490	100.00	100.00	664.0
2009-08		1	269,972.75	0.16	6.990	358.0	2.0	360.0	6.490	90.00	90.00	651.0
2009-09		4	729,682.74	0.44	7.171	359.0	1.0	360.0	6.657	88.97	88.97	630.3
2009-10		1	185,000.00	0.11	8.500	360.0	0.0	360.0	8.000	100.00	100.00	727.0
Total:		1,060	165,888,395.15	100.00	7.871	358.3	1.7	360.0	6.474	89.93	90.44	596.1

43. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	651	99,097,897.06	56.15	7.935	358.6	1.1	359.8	6.355	89.84	90.34	592.8
FINANCE AMERICA	133	23,179,512.20	13.13	7.212	355.1	2.6	357.7	6.353	87.36	87.86	598.5
ACCREDITED HOME LENDERS INC	82	12,668,800.48	7.18	7.440	357.5	2.5	360.0	6.062	92.31	93.40	596.8
THE PROVIDENT BANK	82	11,629,022.73	6.59	8.506	355.7	2.9	358.5	6.499	90.62	90.63	605.3
FIRST NLC	71	8,400,179.09	4.76	8.692	358.0	2.0	360.0	8.297	89.00	89.72	581.5
OWNIT MORTGAGE	39	6,734,818.45	3.82	7.535	358.4	1.6	360.0	7.017	91.73	91.73	637.2
FIRST HORIZON	31	3,632,252.80	2.06	9.388	358.8	1.2	360.0	5.925	91.40	91.61	602.9
LIME FINANCIAL	10	2,765,564.54	1.57	7.793	358.4	1.6	360.0	7.510	90.16	90.16	600.2
PLATINUM CAPITAL	7	2,077,228.37	1.18	7.258	356.0	4.0	360.0	5.950	90.07	90.07	585.6
BAY CAPITAL	10	1,331,451.03	0.75	7.758	358.6	1.4	360.0	6.934	93.83	93.83	614.0
Other	34	4,985,612.07	2.82	7.763	351.6	3.4	354.9	6.438	92.10	93.57	600.2
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

44. Servicer

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	650	99,050,548.30	56.12	7.934	358.7	1.1	359.8	6.351	89.86	90.34	593.2
CHASE MANHATTAN BANK	343	50,039,436.37	28.35	7.990	356.0	2.4	358.4	6.680	90.05	90.52	596.2
OCWEN FINANCIAL SERVICES	76	13,886,152.89	7.87	7.317	355.8	3.0	358.9	6.348	87.74	88.58	601.1
WELLS FARGO HOME MORTGAGE	60	10,493,728.39	5.95	7.553	358.1	1.9	360.0	6.759	92.24	92.24	620.8
AURORA LOAN SERVICES INC.	21	3,032,472.87	1.72	7.805	357.4	2.6	360.0	6.915	91.15	93.13	600.2
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

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Lehman Brothers
9,095 records
Balance: 1,554,535,137
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
PMI_FLAG_DEAL in 'N'

Selection Criteria: PMI_FLAG_DEAL in 'N'
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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	1,029	35,387,228.82	2.28	9.978	273.0	2.1	275.1	6.661	37.89	89.90	634.0
50,000.01 - 100,000.00	1,941	146,820,761.28	9.44	8.455	332.6	1.9	334.4	6.359	63.62	85.04	622.4
100,000.01 - 150,000.00	1,869	233,169,700.11	15.00	7.403	351.3	1.7	353.0	6.072	73.94	82.92	622.2
150,000.01 - 200,000.00	1,415	247,540,031.42	15.92	7.090	355.7	1.7	357.4	6.040	75.22	80.86	621.6
200,000.01 - 250,000.00	994	222,703,088.20	14.33	6.932	356.6	1.7	358.3	5.930	75.92	82.46	631.6
250,000.01 - 300,000.00	666	183,003,581.06	11.77	6.831	357.2	1.6	358.8	6.003	75.31	81.85	638.4
300,000.01 - 350,000.00	406	131,952,567.21	8.49	6.763	356.9	1.8	358.7	5.957	76.96	84.36	646.3
350,000.01 - 400,000.00	338	127,785,830.40	8.22	6.574	357.2	1.8	359.0	5.813	74.67	82.87	656.4
400,000.01 - 450,000.00	155	66,092,779.71	4.25	6.693	357.1	1.7	358.8	5.825	76.98	85.32	654.1
450,000.01 - 500,000.00	115	55,149,733.63	3.55	6.768	358.2	1.8	360.0	5.758	77.05	87.06	655.3
500,000.01 - 550,000.00	49	25,796,301.49	1.66	6.642	358.1	1.9	360.0	5.677	75.55	83.49	665.5
550,000.01 - 600,000.00	42	24,176,548.41	1.56	6.522	358.0	2.0	360.0	5.404	76.67	85.28	688.3
600,000.01 - 650,000.00	33	20,759,161.47	1.34	6.457	357.6	2.4	360.0	5.330	78.20	81.35	654.6
650,000.01 - 700,000.00	10	6,768,435.58	0.44	7.138	358.4	1.6	360.0	6.250	81.34	91.14	654.5
700,000.01 - 750,000.00	17	12,578,130.55	0.81	6.860	358.1	1.9	360.0	6.126	72.74	77.43	612.8
750,000.01 - 800,000.00	8	6,273,758.06	0.40	6.933	359.2	0.8	360.0	4.977	75.19	82.66	659.5
800,000.01 - 850,000.00	1	849,999.99	0.05	6.700	358.0	2.0	360.0	6.450	62.82	62.82	595.0
850,000.01 - 900,000.00	1	862,500.00	0.06	6.875	359.0	1.0	360.0	4.000	75.00	75.00	649.0
900,000.01 - 950,000.00	4	3,675,000.00	0.24	6.990	358.7	1.3	360.0	5.334	75.03	78.87	674.1
1,150,000.01 - 1,200,000.00	1	1,190,000.00	0.08	5.250	359.0	1.0	360.0	2.750	70.00	70.00	782.0
1,950,000.01 - 2,000,000.00	1	2,000,000.00	0.13	6.500	359.0	1.0	360.0	5.000	54.05	54.05	635.0
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

Min.: 11,592.85
Max: 2,000,000.00
Avg.: 170,921.95

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	1,025	35,190,169.94	2.26	9.985	273.0	2.1	275.1	6.632	37.82	90.00	634.1
50,001 - 100,000	1,942	146,718,064.76	9.44	8.459	332.4	1.9	334.3	6.363	63.59	85.03	622.3
100,001 - 150,000	1,858	231,371,237.78	14.88	7.403	351.2	1.7	352.9	6.072	74.10	83.16	622.7
150,001 - 200,000	1,429	249,638,249.15	16.06	7.092	355.7	1.7	357.5	6.040	75.05	80.66	621.2
200,001 - 250,000	992	222,203,404.42	14.29	6.933	356.6	1.7	358.3	5.929	75.92	82.47	631.7
250,001 - 300,000	668	183,503,264.84	11.80	6.831	357.2	1.6	358.8	6.004	75.31	81.84	638.3
300,001 - 350,000	406	131,952,567.21	8.49	6.763	356.9	1.8	358.7	5.957	76.96	84.36	646.3
350,001 - 400,000	338	127,785,830.40	8.22	6.574	357.2	1.8	359.0	5.813	74.67	82.87	656.4
400,001 - 450,000	154	65,643,023.03	4.22	6.692	357.1	1.7	358.8	5.825	76.96	85.36	654.2
450,001 - 500,000	116	55,599,490.31	3.58	6.768	358.2	1.8	360.0	5.758	77.07	87.00	655.1
500,001 - 550,000	48	25,246,978.02	1.62	6.634	358.1	1.9	360.0	5.670	75.24	83.35	666.9
550,001 - 600,000	43	24,725,871.88	1.59	6.533	357.9	2.1	360.0	5.418	76.96	85.38	686.3
600,001 - 650,000	33	20,759,161.47	1.34	6.457	357.6	2.4	360.0	5.330	78.20	81.35	654.6
650,001 - 700,000	10	6,768,435.58	0.44	7.138	358.4	1.6	360.0	6.250	81.34	91.14	654.5
700,001 - 750,000	17	12,578,130.55	0.81	6.860	358.1	1.9	360.0	6.126	72.74	77.43	612.8
750,001 - 800,000	8	6,273,758.06	0.40	6.933	359.2	0.8	360.0	4.977	75.19	82.66	659.5
800,001 - 850,000	1	849,999.99	0.05	6.700	358.0	2.0	360.0	6.450	62.82	62.82	595.0
850,001 - 900,000	1	862,500.00	0.06	6.875	359.0	1.0	360.0	4.000	75.00	75.00	649.0
900,001 - 950,000	4	3,675,000.00	0.24	6.990	358.7	1.3	360.0	5.334	75.03	78.87	674.1
1,150,001 - 1,200,000	1	1,190,000.00	0.08	5.250	359.0	1.0	360.0	2.750	70.00	70.00	782.0
1,950,001 - 2,000,000	1	2,000,000.00	0.13	6.500	359.0	1.0	360.0	5.000	54.05	54.05	635.0
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

Min.: 11,600
Max: 2,000,000
Avg.: 171,130

3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.001 - 4.500	9	2,701,238.22	0.17	4.469	357.7	2.3	360.0	3.857	54.35	62.83	745.2
4.501 - 5.000	125	35,046,710.57	2.25	4.845	356.9	2.7	359.6	3.942	60.46	64.37	729.4
5.001 - 5.500	250	69,350,253.35	4.46	5.367	357.0	2.2	359.2	4.351	69.12	75.09	713.6
5.501 - 6.000	590	139,565,566.64	8.98	5.838	356.9	2.0	358.9	5.022	73.42	81.05	681.6
6.001 - 6.500	1,139	255,977,656.81	16.47	6.326	357.5	1.7	359.2	5.544	75.58	84.43	654.1
6.501 - 7.000	1,617	341,701,985.73	21.98	6.820	355.5	1.7	357.2	5.882	76.78	85.27	641.2
7.001 - 7.500	1,275	239,711,960.70	15.42	7.302	355.4	1.6	357.0	6.200	76.75	83.48	617.9
7.501 - 8.000	1,219	203,775,250.82	13.11	7.799	354.1	1.6	355.7	6.414	77.57	82.22	601.2
8.001 - 8.500	634	91,576,640.30	5.89	8.278	354.1	1.6	355.7	6.647	76.62	79.93	583.5
8.501 - 9.000	532	64,144,288.28	4.13	8.797	346.9	1.8	348.6	7.121	75.99	83.26	585.0
9.001 - 9.500	392	33,333,579.33	2.14	9.292	332.0	1.6	333.6	7.204	67.77	85.63	595.4
9.501 - 10.000	384	27,713,111.15	1.78	9.803	295.8	1.6	297.4	7.442	51.52	87.69	603.6
10.001 - 10.500	295	17,867,778.25	1.15	10.320	287.3	2.0	289.3	7.746	38.21	91.98	616.9
10.501 - 11.000	230	12,637,939.15	0.81	10.787	293.6	2.4	295.9	7.783	29.94	94.45	633.2
11.001 - 11.500	94	4,001,256.74	0.26	11.271	255.5	2.4	257.9	7.789	30.24	94.78	622.4
11.501 - 12.000	148	7,707,114.44	0.50	11.816	318.0	3.0	321.0	9.214	25.58	97.52	634.6
12.001 - 12.500	108	5,388,855.15	0.35	12.236	314.6	2.9	317.5	0.000	20.95	99.15	624.9
12.501 - 13.000	38	1,630,953.76	0.10	12.865	243.9	2.0	245.9	6.990	21.64	98.04	669.0
13.001 - 13.500	5	320,650.13	0.02	13.271	258.0	3.6	261.6	0.000	22.65	99.96	660.2
13.501 - 14.000	6	187,857.20	0.01	13.965	244.7	2.9	247.5	0.000	18.49	98.49	641.2
14.001 - 14.500	4	151,120.29	0.01	14.204	177.0	3.0	180.0	0.000	18.48	98.47	636.8

14.501 - 15.000	1	43,370.38	0.00	14.750	176.0	4.0	180.0	0.000	15.00	95.00	634.0
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

Min.: 4.250
Max: 14.750
NZWA: 7.150

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
4.001 - 4.500	3	1,144,790.50	0.10	4.427	357.3	2.7	360.0	3.857	80.00	100.00	722.1
4.501 - 5.000	44	12,151,830.67	1.01	4.882	356.0	4.0	360.0	3.942	75.70	86.57	699.9
5.001 - 5.500	123	34,270,549.60	2.85	5.365	358.0	2.0	360.0	4.351	76.81	88.66	692.9
5.501 - 6.000	437	100,421,538.60	8.35	5.840	358.2	1.8	360.0	5.022	75.60	85.91	670.3
6.001 - 6.500	968	221,640,371.89	18.43	6.325	358.4	1.6	360.0	5.544	76.43	86.20	653.2
6.501 - 7.000	1,341	294,736,169.40	24.51	6.824	358.3	1.5	359.9	5.882	77.73	87.31	643.1
7.001 - 7.500	1,025	203,247,171.46	16.90	7.301	358.5	1.5	360.0	6.200	77.90	85.44	619.1
7.501 - 8.000	947	167,952,225.42	13.97	7.798	358.4	1.5	359.9	6.414	78.87	84.12	601.0
8.001 - 8.500	481	75,608,072.40	6.29	8.281	358.5	1.5	360.0	6.647	78.33	80.91	582.2
8.501 - 9.000	358	50,078,518.72	4.16	8.793	358.3	1.7	360.0	7.121	81.89	83.36	574.9
9.001 - 9.500	199	22,977,721.79	1.91	9.287	358.4	1.4	359.8	7.204	81.61	83.29	570.6
9.501 - 10.000	113	11,454,738.49	0.95	9.762	357.7	1.6	359.3	7.442	78.03	79.19	548.7
10.001 - 10.500	41	4,334,793.84	0.36	10.297	358.1	1.9	360.0	7.746	76.82	77.69	546.9
10.501 - 11.000	16	1,655,297.96	0.14	10.698	358.2	1.8	360.0	7.783	75.67	76.20	538.2
11.001 - 11.500	9	458,055.63	0.04	11.317	358.6	1.4	360.0	7.789	77.94	77.94	533.2
11.501 - 12.000	6	463,342.05	0.04	11.931	358.9	1.1	360.0	9.214	76.02	76.02	537.3
12.501 - 13.000	1	62,384.21	0.01	12.550	359.0	1.0	360.0	6.990	80.00	80.00	568.0
Total:	6,112	1,202,657,572.63	100.00	7.073	358.3	1.6	359.9	5.962	77.74	85.49	629.8

Min.: 4.250
Max: 12.550
NZWA: 7.073

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
4.001 - 4.500	6	1,556,447.72	0.44	4.500	358.0	2.0	360.0	0.000	35.49	35.49	762.2
4.501 - 5.000	81	22,894,879.90	6.51	4.825	357.3	2.0	359.4	0.000	52.37	52.58	745.1
5.001 - 5.500	127	35,079,703.75	9.97	5.370	356.1	2.3	358.4	0.000	61.61	61.85	733.9
5.501 - 6.000	153	39,144,028.04	11.12	5.833	353.6	2.5	356.1	0.000	67.81	68.58	710.4
6.001 - 6.500	171	34,337,284.92	9.76	6.335	351.5	2.7	354.1	0.000	70.08	73.03	659.9
6.501 - 7.000	276	46,965,816.33	13.35	6.797	337.5	2.6	340.1	0.000	70.87	72.49	629.0
7.001 - 7.500	250	36,464,789.24	10.36	7.309	338.7	1.9	340.5	0.000	70.37	72.54	611.0
7.501 - 8.000	272	35,823,025.40	10.18	7.801	334.2	2.0	336.2	0.000	71.49	73.31	602.4
8.001 - 8.500	153	15,968,567.90	4.54	8.267	333.3	2.0	335.3	0.000	68.51	75.33	589.5
8.501 - 9.000	174	14,065,769.56	4.00	8.810	306.1	2.0	308.1	0.000	55.00	82.88	620.7
9.001 - 9.500	193	10,355,857.54	2.94	9.305	273.5	1.9	275.4	0.000	37.08	90.80	650.6
9.501 - 10.000	271	16,258,372.66	4.62	9.832	252.3	1.6	253.8	0.000	32.85	93.67	642.5
10.001 - 10.500	254	13,532,984.41	3.85	10.327	264.6	2.0	266.6	0.000	25.84	96.55	639.3
10.501 - 11.000	214	10,982,641.19	3.12	10.801	283.8	2.4	286.3	0.000	23.05	97.20	647.5
11.001 - 11.500	85	3,543,201.11	1.01	11.266	242.2	2.5	244.7	0.000	24.07	96.96	634.0
11.501 - 12.000	142	7,243,772.39	2.06	11.809	315.3	3.2	318.5	0.000	22.35	98.90	640.8
12.001 - 12.500	108	5,388,855.15	1.53	12.236	314.6	2.9	317.5	0.000	20.95	99.15	624.9
12.501 - 13.000	37	1,568,569.55	0.45	12.878	239.3	2.1	241.4	0.000	19.32	98.76	673.0
13.001 - 13.500	5	320,650.13	0.09	13.271	258.0	3.6	261.6	0.000	22.65	99.96	660.2
13.501 - 14.000	6	187,857.20	0.05	13.965	244.7	2.9	247.5	0.000	18.49	98.49	641.2
14.001 - 14.500	4	151,120.29	0.04	14.204	177.0	3.0	180.0	0.000	18.48	98.47	636.8
14.501 - 15.000	1	43,370.38	0.01	14.750	176.0	4.0	180.0	0.000	15.00	95.00	634.0
Total:	2,983	351,877,564.76	100.00	7.414	329.5	2.3	331.8	0.000	58.90	74.80	655.7

Min.: 4.500
Max: 14.750
NZWA: 7.414

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	2,983	351,877,564.76	22.64	7.414	329.5	2.3	331.8	0.000	58.90	74.80	655.7
Adjustable	6,112	1,202,657,572.63	77.36	7.073	358.3	1.6	359.9	5.962	77.74	85.49	629.8
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

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)	4,182	850,805,498.09	54.73	7.062	358.4	1.6	360.0	5.882	77.88	85.34	628.5
Fixed Rate	2,555	330,195,900.39	21.24	7.242	339.5	2.2	341.7	0.000	60.76	73.61	655.9
3/27 ARM (Libor)	1,708	304,904,763.55	19.61	7.181	358.5	1.5	360.0	6.253	77.70	86.02	626.5
5/25 ARM (Libor)	217	46,273,435.80	2.98	6.567	358.7	1.3	360.0	5.521	75.25	84.86	676.9
Balloon	428	21,681,664.37	1.39	10.035	177.4	2.6	180.0	0.000	30.56	93.03	652.4
3 YR FIXED/20YR ARM (Libor)	1	279,461.84	0.02	6.990	239.0	1.0	240.0	6.500	80.00	80.00	700.0
3/1 ARM	1	221,876.30	0.01	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
2 YR FIXED/15YR ARM (Libor)	2	129,850.25	0.01	8.378	177.0	3.0	180.0	6.195	67.92	67.92	572.8
2 YR FIXED/20YR ARM (Libor)	1	42,686.80	0.00	9.100	239.0	1.0	240.0	6.100	75.00	75.00	515.0
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

8. Original Term

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

Original Term	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
97 - 120	5	213,213.77	0.01	7.655	117.5	2.5	120.0	0.000	57.60	57.60	618.3
169 - 192	613	36,362,775.45	2.34	9.190	177.6	2.4	180.0	6.195	43.27	83.73	632.5
217 - 240	474	28,101,699.75	1.81	9.414	238.6	1.4	240.0	6.447	27.75	93.81	653.7
289 - 312	2	396,607.09	0.03	5.886	297.0	3.0	300.0	0.000	58.89	58.89	730.1
337 - 360	8,001	1,489,460,841.33	95.81	7.058	358.3	1.7	360.0	5.962	75.08	82.86	635.4
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

Min.: 120.0
Max.: 360.0
NZWA: 353.6

First Payment Date	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
2000	1	221,876.30	0.01	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
2003	13	2,184,851.26	0.14	7.094	340.8	11.9	352.7	5.638	64.57	64.57	621.2
2004	9,081	1,552,128,409.83	99.85	7.151	351.8	1.7	353.6	5.963	73.48	83.10	635.7
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

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
2014	5	213,213.77	0.01	7.655	117.5	2.5	120.0	0.000	57.60	57.60	618.3
2018	2	136,944.90	0.01	8.775	169.4	10.6	180.0	0.000	58.64	87.12	592.7
2019	611	36,225,830.55	2.33	9.192	177.6	2.4	180.0	6.195	43.21	83.71	632.6
2024	474	28,101,699.75	1.81	9.414	238.6	1.4	240.0	6.447	27.75	93.81	653.7
2029	2	396,607.09	0.03	5.886	297.0	3.0	300.0	0.000	58.89	58.89	730.1
2030	1	221,876.30	0.01	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
2033	19	2,857,972.82	0.18	7.356	348.6	11.4	360.0	6.127	68.89	70.82	617.3
2034	7,981	1,486,380,992.21	95.62	7.058	358.3	1.7	360.0	5.962	75.09	82.89	635.4
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

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	7,830	1,488,947,144.74	95.78	7,002	355.7	1.7	357.4	5,962	75.84	82.37	634.6
2nd Lien	1,265	65,587,992.65	4.22	10,515	264.0	2.2	266.3	0.000	19.72	99.04	660.7
Total:	9,095	1,554,535,137.39	100.00	7,150	351.8	1.8	353.6	5,962	73.47	83.07	635.7

14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Balloon	428	21,681,664.37	1.39	10.035	177.4	2.6	180.0	0.000	30.56	93.03	652.4
Fully Amortizing	8,667	1,532,853,473.02	98.61	7.110	354.3	1.7	356.0	5.962	74.08	82.93	635.5
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

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	7,235	1,093,745,246.35	70.36	7.383	349.0	1.9	350.9	6.215	71.11	79.16	617.7
Y	1,860	460,789,891.04	29.64	6.599	358.5	1.5	360.0	5.545	79.07	92.36	678.3
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

16. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0	7,235	1,093,745,246.35	70.36	7.383	349.0	1.9	350.9	6.215	71.11	79.16	617.7
24	25	7,119,612.74	0.46	6.102	356.0	4.0	360.0	5.350	78.68	88.19	665.9

36	7	2,707,177.59	0.17	5.181	356.3	3.7	360.0	5.261	77.39	85.26	682.8
60	1,578	394,390,058.88	25.37	6.660	358.6	1.4	360.0	5.819	79.13	93.95	674.0
120	250	56,573,041.83	3.64	6.301	358.5	1.5	360.0	3.630	78.80	82.08	710.2
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

17. 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	186	45,301,764.38	2.91	6.627	358.0	1.3	359.3	4.515	73.44	77.76	689.3
0.001 - 5.000	87	17,583,169.96	1.13	5.962	346.5	2.8	349.3	6.256	61.76	62.62	711.7
5.001 - 10.000	78	17,043,519.47	1.10	6.203	343.7	2.7	346.3	5.733	65.39	68.23	700.9
10.001 - 15.000	110	18,075,801.88	1.16	6.592	347.5	2.2	349.6	5.984	68.40	71.78	666.9
15.001 - 20.000	208	30,808,959.58	1.98	6.865	347.0	1.9	348.9	5.761	69.84	73.21	636.5
20.001 - 25.000	395	58,123,790.26	3.74	7.004	350.4	1.9	352.3	5.854	71.32	76.09	636.1
25.001 - 30.000	658	97,072,760.78	6.24	7.147	350.6	1.9	352.5	6.022	72.16	78.32	619.4
30.001 - 35.000	945	154,388,322.09	9.93	7.110	352.9	1.7	354.6	5.968	73.10	79.89	629.4
35.001 - 40.000	1,562	257,929,121.16	16.59	7.233	351.7	1.7	353.5	5.994	73.94	83.54	635.5
40.001 - 45.000	2,284	387,726,289.16	24.94	7.290	352.7	1.8	354.5	5.999	73.97	87.39	642.9
45.001 - 50.000	2,044	366,934,419.95	23.60	7.239	351.2	1.6	352.8	6.076	75.14	86.42	624.8
50.001 - 55.000	527	101,365,317.75	6.52	7.029	352.8	1.7	354.5	6.166	72.70	80.12	618.6
55.001 - 60.000	11	2,181,900.97	0.14	6.517	357.4	2.6	360.0	4.332	76.85	79.31	665.7
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

Min: 0.000
Max: 58.940
NZWA: 39.300

18. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	5	574,213.02	0.04	7.561	344.6	0.9	345.5	4.125	83.20	83.20	0.0
491 - 500	22	3,052,118.48	0.20	7.831	351.2	1.5	352.6	6.254	72.46	73.31	500.0
501 - 510	191	29,830,204.73	1.92	8.313	357.2	1.6	358.8	6.490	73.66	73.89	505.6
511 - 520	270	41,795,990.33	2.69	8.189	355.4	1.5	356.9	6.380	74.92	75.37	516.0
521 - 530	287	45,941,460.62	2.96	7.874	355.2	1.7	357.0	6.361	73.21	74.06	526.2
531 - 540	313	50,508,426.72	3.25	7.843	354.3	1.7	356.0	6.299	73.96	74.40	535.8
541 - 550	360	59,100,011.35	3.80	7.616	356.4	1.7	358.2	6.377	74.31	74.69	545.6
551 - 560	327	53,955,006.26	3.47	7.615	353.1	1.8	354.8	6.357	74.11	75.06	555.6
561 - 570	355	56,932,467.64	3.66	7.428	355.2	1.8	357.0	6.316	74.73	74.95	565.6
571 - 580	321	52,525,951.17	3.38	7.414	350.7	1.8	352.5	6.380	74.93	76.19	575.6
581 - 590	308	47,241,909.44	3.04	7.377	351.5	1.9	353.3	6.230	73.66	77.58	585.6
591 - 600	350	60,357,060.86	3.88	7.262	350.2	1.9	352.1	6.194	75.12	80.56	595.9
601 - 610	449	67,863,935.02	4.37	7.437	349.1	1.8	350.9	6.291	73.21	83.14	605.5
611 - 620	501	76,743,054.57	4.94	7.321	347.4	1.8	349.2	6.146	73.31	84.43	615.8
621 - 630	506	79,077,811.33	5.09	7.279	349.5	1.8	351.3	5.978	71.67	86.29	625.4
631 - 640	540	87,630,820.73	5.64	7.245	349.9	1.7	351.6	5.921	72.22	86.38	635.3
641 - 650	516	88,887,833.04	5.72	7.135	349.8	1.8	351.5	6.006	73.50	87.56	645.6
651 - 660	482	81,198,740.49	5.22	7.172	349.0	1.9	350.8	6.001	75.12	88.82	655.1
661 - 670	422	70,258,912.16	4.52	6.993	349.3	1.9	351.2	5.777	72.97	87.98	665.3
671 - 680	384	71,001,916.65	4.57	6.966	352.2	1.7	353.8	5.802	74.42	89.29	675.4
681 - 690	379	68,204,479.02	4.39	6.772	352.1	1.6	353.7	5.533	75.81	91.01	685.2
691 - 700	340	62,494,530.14	4.02	6.709	351.5	1.8	353.2	5.638	73.36	87.82	695.5
701 - 710	269	54,516,152.06	3.51	6.614	353.2	1.7	354.9	5.526	74.09	88.65	705.4
711 - 720	213	42,087,543.90	2.71	6.470	353.1	1.7	354.7	5.463	73.49	87.51	714.9

721 - 730	204	40,477,676.27	2.60	6.597	352.3	1.6	353.9	5.493	73.60	89.79	724.9
731 - 740	172	32,693,438.51	2.10	6.532	351.6	1.6	353.2	5.138	72.64	87.16	735.3
741 - 750	146	29,705,688.30	1.91	6.342	353.5	1.7	355.2	5.160	71.73	83.09	745.4
751 - 760	120	25,617,338.66	1.65	6.582	355.3	1.7	357.0	5.292	73.31	85.82	755.6
761 - 770	141	29,328,880.01	1.89	6.223	354.8	1.9	356.6	5.304	72.08	83.64	765.4
771 - 780	75	17,666,693.33	1.14	5.883	355.6	1.9	357.4	5.087	66.81	73.21	775.6
781 - 790	73	13,981,472.32	0.90	5.960	353.2	1.7	354.9	4.341	62.42	70.45	785.0
791 - 800	33	8,762,742.13	0.56	5.859	354.8	2.2	357.0	5.284	65.35	72.82	795.0
801 - 810	17	3,648,658.13	0.23	5.622	356.3	2.1	358.5	3.790	61.78	68.20	805.9
811 - 820	3	746,000.00	0.05	6.688	358.7	1.3	360.0	5.297	80.00	89.86	815.1
821 - 830	1	126,000.00	0.01	9.100	359.0	1.0	360.0	7.250	100.00	100.00	821.0
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

Nzmin.: 499
Max.: 821
NZWA.: 636

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

19. 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
	369	66,956,245.13	4.31	6.924	353.7	1.3	355.0	6.224	76.45	93.39	659.0
0	239	32,259,009.32	2.08	7.781	342.7	2.7	345.4	5.841	75.54	79.61	617.3
1	96	14,650,183.65	0.94	7.748	345.5	2.3	347.8	6.168	72.77	81.38	605.9
2	28	4,203,120.31	0.27	7.687	350.3	2.8	353.1	5.712	73.57	73.62	570.0
3	5	576,452.52	0.04	8.697	319.6	2.1	321.7	6.129	68.15	86.14	579.4
4	18	2,448,438.72	0.16	8.038	352.6	2.6	355.2	5.748	67.09	69.73	597.5
5	4	451,983.77	0.03	8.042	315.1	4.4	319.5	5.703	66.43	74.33	554.1
6	7	1,854,973.52	0.12	7.328	356.1	3.9	360.0	5.509	78.69	78.69	635.7
80/20	837	110,202,887.25	7.09	7.514	333.0	1.1	334.1	6.323	67.21	99.80	653.8
A	1,813	326,095,238.86	20.98	6.833	354.6	1.8	356.3	5.096	74.31	86.36	663.3
A SA	206	38,232,761.71	2.46	7.194	357.0	1.2	358.2	6.514	75.28	75.95	590.1
AA	169	38,332,811.53	2.47	6.909	349.0	1.7	350.7	6.321	72.88	80.53	639.4
AAA	416	91,859,702.13	5.91	6.934	358.0	1.5	359.5	6.482	82.55	94.05	697.8
AA+	7	1,188,165.65	0.08	7.064	341.2	7.6	348.8	4.678	73.35	83.32	661.7
AX	7	524,847.49	0.03	8.854	338.2	1.2	339.4	5.556	69.25	69.25	587.3
A-	676	95,511,799.75	6.14	7.797	351.3	2.2	353.5	6.119	69.76	86.11	600.4
A-MO	37	5,250,588.31	0.34	8.023	358.7	1.3	360.0	6.292	75.83	75.83	549.3
A-SA	71	13,466,380.54	0.87	7.339	357.3	1.2	358.5	6.680	74.66	74.81	582.8
A+	1,292	252,942,906.18	16.27	6.947	353.6	2.0	355.6	5.668	76.65	86.31	635.6
A+MO	21	4,349,968.32	0.28	7.773	358.9	1.1	360.0	5.996	75.37	75.37	575.7
A+SA	580	101,742,749.19	6.54	7.166	356.7	1.2	357.9	6.147	76.41	77.34	627.1
B	290	42,324,477.65	2.72	8.012	350.7	1.9	352.6	6.619	74.10	75.02	550.1
B S	2	187,658.56	0.01	8.396	353.0	7.0	360.0	7.750	67.40	67.40	582.8
B SA	40	8,313,675.06	0.53	7.677	359.0	1.0	360.0	6.871	71.38	72.58	586.8

B.U.	1	55,975.22	0.00	10,000	359.0	1.0	360.0	8,740	80.00	100.00	506.0
B-	65	7,616,504.70	0.49	8,381	354.8	2.3	357.1	7,843	73.60	75.15	560.9
B+	543	72,211,018.40	4.65	8,230	352.1	1.5	353.5	6,282	73.99	79.37	543.8
B+ SA	144	21,831,374.68	1.40	7,493	357.3	1.2	358.5	6,823	73.33	73.82	580.6
C	154	21,936,330.16	1.41	8,277	356.4	2.0	358.4	7,156	71.16	71.26	540.0
C SA	4	425,826.50	0.03	9,149	358.8	1.2	360.0	6,982	59.15	62.51	558.8
C-	1	79,138.22	0.01	7,250	359.0	1.0	360.0	6,250	82.50	82.50	545.0
C+	144	20,280,940.14	1.30	8,912	357.2	1.8	359.0	7,469	72.76	73.27	532.2
C+ SA	54	9,657,517.90	0.62	8,041	358.8	1.2	360.0	6,975	66.25	66.41	560.8
D	9	1,552,795.75	0.10	8,147	343.8	2.7	346.4	6,879	58.64	58.95	547.5
M1	2	603,636.48	0.04	8,535	359.0	1.0	360.0	6,535	83.33	86.64	578.2
M2	3	415,559.93	0.03	8,796	359.0	1.0	360.0	6,556	74.31	74.31	540.7
M3	2	303,570.97	0.02	10,209	359.0	1.0	360.0	8,155	80.40	80.40	525.4
M4	1	304,354.89	0.02	9,650	359.0	1.0	360.0	7,550	70.00	70.00	537.0
NG	3	321,645.42	0.02	6,467	354.6	5.4	360.0	4,740	77.09	88.83	648.8
Y1	3	183,043.04	0.01	10,072	298.4	3.4	301.8	0.000	55.15	55.15	510.4
Y2	21	1,260,465.95	0.08	9,669	305.4	2.7	308.2	0.000	66.32	66.32	542.5
Y3	32	3,440,130.35	0.22	7,840	308.3	2.5	310.8	0.000	68.47	68.47	548.0
Y4	96	13,532,144.28	0.87	7,147	325.9	2.3	328.2	0.000	70.40	70.57	599.1
Y5	35	4,729,119.79	0.30	6,925	326.1	2.1	328.2	0.000	66.89	66.89	589.4
Y6	55	7,686,525.90	0.49	7,012	340.4	2.1	342.6	0.000	68.76	68.76	614.1
Y7	53	7,382,779.29	0.47	6,681	337.7	2.1	339.8	0.000	66.98	66.98	631.2
Y8	48	8,426,971.95	0.54	6,424	342.9	2.3	345.2	0.000	67.11	67.11	653.1
Y9	390	96,118,244.02	6.18	5,519	354.8	2.3	357.1	0.000	61.62	61.75	733.7
Z	2	252,498.34	0.02	8,346	358.0	2.0	360.0	6,846	80.00	80.00	513.3
Total:	9,095	1,554,535,137.39	100.00	7,150	351.8	1.8	353.6	5,962	73.47	83.07	635.7

Existing MI Company (1st and ltv gt 80)	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	LTV	LTV	Score
00-None	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

23. Purchased MI (1st lien and LTV gt 80)

Purchased 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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

24. Purchased MI Company (1st and ltv gt 80)

Purchased 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	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

25. 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
Total MI Flag Down to 60 LTV (1st and ltv gt 80)											
N	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

26. 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
Total MI Company Down to 60 LTV (1st and ltv gt 80)											
00-None	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Total:	1,150	176,502,338.82	100.00	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4

27. 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
0.01 - 5.00	1	17,490.68	0.00	9.125	179.0	1.0	180.0	0.000	5.00	80.00	685.0
5.01 - 10.00	17	724,606.52	0.05	10.129	251.8	2.1	253.8	0.000	9.43	80.78	663.0
10.01 - 15.00	83	4,053,191.59	0.26	9.717	283.8	2.6	286.4	3.250	14.29	83.17	664.1
15.01 - 20.00	1,115	59,306,195.24	3.82	10.389	263.9	2.2	266.1	3.902	19.90	97.73	660.5
20.01 - 25.00	62	3,496,859.15	0.22	9.467	309.8	2.3	312.2	5.846	21.72	69.37	657.6
25.01 - 30.00	55	6,521,156.69	0.42	7.011	339.3	2.4	341.7	6.689	27.62	40.08	690.5
30.01 - 35.00	36	4,352,740.00	0.28	6.381	336.0	2.2	338.2	5.650	32.59	34.12	665.5
35.01 - 40.00	83	12,697,060.99	0.82	6.329	350.4	1.9	352.2	6.106	37.79	38.22	654.5
40.01 - 45.00	76	13,801,806.96	0.89	6.292	353.2	1.8	355.0	6.289	42.92	43.07	672.7
45.01 - 50.00	121	19,449,422.66	1.25	6.823	351.8	1.7	353.5	5.964	47.67	49.41	625.1
50.01 - 55.00	160	31,656,305.27	2.04	6.640	350.9	1.9	352.7	5.840	52.77	53.23	625.8
55.01 - 60.00	245	46,895,858.67	3.02	6.671	354.8	1.8	356.6	6.018	57.87	58.60	626.9
60.01 - 65.00	410	78,866,814.96	5.07	6.802	353.0	2.0	354.9	6.208	63.31	63.69	615.5
65.01 - 70.00	561	109,608,991.90	7.05	6.950	353.1	1.9	355.0	6.064	68.69	69.82	611.4
70.01 - 75.00	799	154,381,224.91	9.93	7.105	354.4	1.8	356.2	6.076	73.92	75.59	602.3
75.01 - 80.00	4,121	832,203,072.38	53.53	6.894	356.7	1.7	358.4	5.804	79.77	90.74	652.9
80.01 - 85.00	454	68,513,982.91	4.41	7.995	357.6	1.7	359.3	6.574	84.58	85.53	562.1
85.01 - 90.00	371	58,225,714.18	3.75	7.705	357.3	1.7	359.0	6.419	89.65	90.08	597.7
90.01 - 95.00	146	22,673,248.88	1.46	7.621	358.2	1.8	360.0	6.137	94.72	94.72	615.6
95.01 - 100.00	179	27,089,392.85	1.74	8.157	357.9	1.7	359.6	6.633	99.90	99.90	664.7
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

NZMin.: 5.00
Max: 100.00
NZWA: 73.47

28. 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
5.01 - 10.00	1	29,981.73	0.00	8.475	359.0	1.0	360.0	0.000	9.52	9.52	529.0
10.01 - 15.00	4	480,202.18	0.03	5.879	358.2	1.8	360.0	3.250	13.13	13.13	675.5
15.01 - 20.00	12	1,481,483.61	0.10	6.263	330.8	3.5	334.3	3.902	18.36	20.99	664.1
20.01 - 25.00	16	1,393,644.08	0.09	7.140	345.3	1.5	346.8	5.846	22.35	23.11	640.7
25.01 - 30.00	41	5,391,642.37	0.35	6.046	345.8	2.4	348.2	6.689	27.89	27.95	697.5
30.01 - 35.00	34	4,224,977.91	0.27	6.240	340.8	2.1	342.9	5.650	32.65	32.65	666.5
35.01 - 40.00	81	12,629,341.63	0.81	6.306	350.5	1.8	352.4	6.106	37.80	37.96	654.4
40.01 - 45.00	75	13,781,831.97	0.89	6.286	353.3	1.8	355.1	6.289	42.92	42.98	672.8
45.01 - 50.00	121	19,449,422.66	1.25	6.823	351.8	1.7	353.5	5.964	47.67	49.41	625.1
50.01 - 55.00	161	31,730,209.15	2.04	6.648	350.5	1.9	352.3	5.840	52.69	53.23	625.8
55.01 - 60.00	245	46,895,858.67	3.02	6.671	354.8	1.8	356.6	6.018	57.87	58.60	626.9
60.01 - 65.00	411	78,896,803.17	5.08	6.804	352.9	2.0	354.9	6.208	63.29	63.69	615.5
65.01 - 70.00	565	109,881,052.31	7.07	6.959	352.7	1.9	354.5	6.064	68.55	69.82	611.5
70.01 - 75.00	799	154,381,224.91	9.93	7.105	354.4	1.8	356.2	6.076	73.92	75.59	602.3
75.01 - 80.00	4,126	832,565,678.63	53.56	6.896	356.7	1.7	358.3	5.804	79.74	90.73	652.9
80.01 - 85.00	460	68,932,201.97	4.43	8.011	356.7	1.7	358.3	6.574	84.18	85.52	562.7
85.01 - 90.00	390	59,208,894.60	3.81	7.747	355.8	1.7	357.5	6.419	88.41	90.06	598.8
90.01 - 95.00	229	26,464,817.83	1.70	7.985	346.9	1.9	348.8	6.137	83.39	94.71	623.4
95.01 - 100.00	1,324	86,715,868.01	5.58	9.799	293.5	2.0	295.6	6.633	45.05	99.95	661.9
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

Min.: 9.52
Max: 100.00
WA: 76.82

*Includes Senior balances if any.

29. 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
5.01 - 10.00	1	29,981.73	0.00	8.475	359.0	1.0	360.0	0.000	9.52	9.52	529.0
10.01 - 15.00	4	480,202.18	0.03	5.879	358.2	1.8	360.0	3.250	13.13	13.13	675.5
15.01 - 20.00	12	1,481,483.61	0.10	6.263	330.8	3.5	334.3	3.902	18.36	20.99	664.1
20.01 - 25.00	16	1,393,644.08	0.09	7.140	345.3	1.5	346.8	5.846	22.35	23.11	640.7
25.01 - 30.00	42	5,531,140.12	0.36	6.032	341.6	2.4	344.0	6.689	27.94	28.00	698.3
30.01 - 35.00	33	4,085,480.16	0.26	6.266	346.3	2.2	348.5	5.650	32.73	32.73	664.3
35.01 - 40.00	81	12,629,341.63	0.81	6.306	350.5	1.8	352.4	6.106	37.80	37.96	654.4
40.01 - 45.00	77	14,416,004.33	0.93	6.263	353.5	1.8	355.4	6.289	43.02	43.08	671.6
45.01 - 50.00	124	19,876,734.36	1.28	6.786	350.8	1.8	352.6	5.944	47.88	49.58	629.2
50.01 - 55.00	157	30,705,986.35	1.98	6.690	350.9	1.8	352.7	5.851	52.78	53.34	622.6
55.01 - 60.00	248	47,712,788.43	3.07	6.645	354.9	1.8	356.7	6.015	57.91	58.63	629.4
60.01 - 65.00	413	78,943,277.76	5.08	6.814	352.5	2.0	354.5	6.210	63.35	63.75	614.5
65.01 - 70.00	563	109,306,311.50	7.03	6.966	352.9	1.8	354.8	6.065	68.58	69.86	611.1
70.01 - 75.00	801	154,801,287.78	9.96	7.100	354.2	1.9	356.1	6.069	73.93	75.60	602.5
75.01 - 80.00	4,120	831,819,690.96	53.51	6.896	356.7	1.7	358.4	5.804	79.75	90.75	652.9
80.01 - 85.00	460	68,932,201.97	4.43	8.011	356.7	1.7	358.3	6.574	84.18	85.52	562.7
85.01 - 90.00	390	59,208,894.60	3.81	7.747	355.8	1.7	357.5	6.419	88.41	90.06	598.8
90.01 - 95.00	229	26,464,817.83	1.70	7.985	346.9	1.9	348.8	6.137	83.39	94.71	623.4
95.01 - 100.00	1,324	86,715,868.01	5.58	9.799	293.5	2.0	295.6	6.633	45.05	99.95	661.9
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

NZMin.: 9.52
Max: 100.00
NZWA: 76.73

30. 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	7,176	1,204,743,179.95	77.50	7.150	351.5	1.8	353.3	5.997	72.97	82.18	632.9
PUD	848	168,824,973.88	10.86	7.026	352.0	1.7	353.7	5.714	75.26	87.59	649.7
Condo	680	103,915,125.80	6.68	7.190	352.5	1.6	354.2	5.930	75.80	87.92	648.5
2-4 Family	380	75,164,218.60	4.84	7.391	355.7	1.5	357.2	6.087	74.28	80.41	630.6
Townhouse	9	1,475,947.77	0.09	7.058	358.3	1.7	360.0	5.659	77.44	95.09	661.6
Modular Home	1	341,815.25	0.02	5.990	358.0	2.0	360.0	0.000	45.26	45.26	633.0
Manufactured Housing	1	69,876.14	0.00	6.625	358.0	2.0	360.0	6.625	43.75	43.75	643.0
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

31. 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	4,079	728,140,843.02	46.84	7.198	353.0	1.8	354.8	6.169	72.30	74.76	605.9
Purchase	4,166	672,223,122.45	43.24	7.157	350.5	1.6	352.1	5.740	74.86	93.61	672.7
Rate/Term Refinance	631	115,697,341.88	7.44	6.886	353.0	1.9	354.9	6.088	72.36	76.47	627.9
Debt Consolidation	218	38,224,268.12	2.46	6.923	348.9	2.6	351.5	6.258	74.95	76.27	574.7
Construction Permanent	1	249,561.92	0.02	6.675	358.0	2.0	360.0	5.175	48.08	48.08	707.0
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

32. 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	8,092	1,402,083,943.10	90.19	7.141	351.5	1.8	353.3	6.021	73.24	83.28	631.4
Investment	915	135,947,188.14	8.75	7.291	354.9	1.3	356.2	5.529	75.75	81.13	674.0
Second Home	88	16,504,006.15	1.06	6.758	354.4	1.0	355.4	5.196	74.22	81.65	687.9
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

33. 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	5,408	856,882,627.30	55.12	7.050	350.0	1.8	351.9	6.010	73.11	81.15	622.3
Stated	2,876	524,438,241.43	33.74	7.417	353.4	1.7	355.1	6.205	73.32	85.96	645.8
Limited	459	103,133,417.32	6.63	6.725	356.7	1.4	358.0	5.385	76.39	87.67	667.1
No Documentation	348	69,060,314.01	4.44	7.002	354.4	1.6	355.9	4.716	74.49	77.98	677.2
No Ratio	4	1,020,537.33	0.07	7.646	359.0	1.0	360.0	6.825	87.78	89.54	689.9
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

34. 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	1,866	423,936,492.81	27.27	6.892	352.9	1.8	354.7	5.960	70.44	80.64	637.9
CA-N	995	232,860,936.87	14.98	6.880	354.0	1.9	355.9	5.876	70.58	83.74	656.8
FL	825	101,654,152.04	6.54	7.520	346.0	1.6	347.7	6.165	74.09	85.33	625.7
IL	474	75,509,356.40	4.86	7.587	354.8	1.8	356.6	5.964	77.90	82.68	597.8
NY	265	61,427,060.96	3.95	7.019	354.4	1.6	356.1	5.923	71.84	77.24	635.8
NJ	287	59,301,748.15	3.81	7.130	350.3	2.2	352.4	6.132	71.62	73.59	610.2
AZ	386	45,864,319.98	2.95	7.218	351.1	1.4	352.6	5.703	74.87	89.08	658.1
NV	252	44,815,577.83	2.88	7.252	354.3	1.6	355.9	6.155	74.59	87.86	645.8
WA	269	42,540,577.40	2.74	6.889	353.7	1.5	355.1	5.391	77.48	91.03	665.7
TX	361	39,029,750.31	2.51	7.720	343.2	1.7	344.9	5.788	76.83	83.61	630.6
MD	194	35,289,704.88	2.27	7.343	353.5	1.8	355.3	5.948	75.02	80.06	615.7
CO	201	34,592,026.72	2.23	6.859	354.9	1.4	356.3	5.501	78.08	90.50	656.6
VA	176	33,844,879.34	2.18	6.841	352.6	2.0	354.6	5.432	74.01	81.70	633.6
MI	281	31,414,340.80	2.02	7.798	354.7	1.6	356.3	6.414	79.28	85.14	610.2
MN	194	28,940,012.25	1.86	7.266	349.1	1.4	350.5	6.075	76.19	87.24	629.9
PA	232	26,152,684.61	1.68	7.351	348.8	2.2	351.0	6.383	75.98	79.80	595.0
UT	198	26,042,531.80	1.68	7.426	350.9	1.3	352.2	5.943	79.86	91.20	665.1
OR	180	24,898,632.82	1.60	7.117	353.0	1.4	354.4	6.098	76.89	91.11	658.7
HI	92	21,576,207.11	1.39	7.273	349.2	1.2	350.5	6.103	73.78	86.56	650.9
CT	108	19,361,968.93	1.25	7.374	352.8	1.7	354.5	6.046	74.89	80.66	612.5
MA	89	18,218,247.21	1.17	7.100	352.7	2.4	355.1	6.048	70.08	75.16	615.3
GA	133	17,778,103.92	1.14	7.422	345.0	2.2	347.2	6.087	78.08	87.71	631.7
OH	165	16,670,065.38	1.07	7.524	353.3	2.2	355.5	6.661	81.21	85.37	616.8
MO	130	11,658,979.46	0.75	8.024	348.0	1.6	349.6	6.209	78.27	84.55	605.5

WI	115	11,542,517.02	0.74	8.107	347.2	1.7	348.9	6.617	79.11	83.77	613.7
TN	83	8,141,923.12	0.52	7.899	346.8	2.2	349.0	6.808	78.73	84.79	617.8
IN	99	7,908,353.22	0.51	7.848	346.7	2.0	348.6	6.560	79.24	88.16	619.8
DC	44	7,845,855.67	0.50	7.349	353.9	1.3	355.2	5.907	69.91	71.84	598.7
NC	73	7,658,311.15	0.49	7.710	344.2	1.7	345.9	5.697	75.72	87.71	631.5
RI	34	5,455,521.86	0.35	7.724	328.4	1.9	330.3	6.052	73.26	86.05	622.8
Other	294	32,604,297.37	2.10	7.512	346.3	2.0	348.2	5.769	78.55	85.51	631.2
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

35. 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	18	3,866,750.28	0.25	6.852	356.8	1.4	358.2	5.758	71.57	79.96	598.2
93906	14	3,728,241.20	0.24	7.039	350.1	1.6	351.8	6.182	69.73	92.66	675.7
92553	22	3,478,215.97	0.22	6.818	353.7	1.5	355.3	5.598	73.06	79.79	598.6
92392	19	3,293,016.25	0.21	7.303	354.3	1.6	356.0	6.345	78.92	85.49	621.1
91911	12	3,288,072.66	0.21	6.609	352.7	2.5	355.1	5.464	72.68	83.16	650.8
92504	14	3,231,598.18	0.21	6.957	352.6	1.2	353.8	6.020	73.59	85.71	603.6
96740	11	3,133,195.75	0.20	7.557	338.7	1.1	339.8	6.164	71.70	98.00	676.4
94544	10	3,092,753.46	0.20	6.635	358.1	1.9	360.0	5.469	78.18	96.97	672.8
92704	14	3,058,293.27	0.20	6.973	354.5	1.6	356.0	5.939	65.64	74.94	631.6
94565	15	3,038,629.78	0.20	7.121	358.0	2.0	360.0	5.678	71.56	89.92	646.3
Other	8,946	1,521,326,370.59	97.86	7.154	351.8	1.8	353.5	5.965	73.49	83.00	635.7
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

36. 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)	4,354	851,331,795.66	70.79	7.193	358.4	1.5	359.9	6.213	77.84	86.36	623.3
1 Year CMT (Weekly)	1	221,876.30	0.02	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
6 Month Libor (1st Business Day)	1,757	351,103,900.67	29.19	6.783	358.1	1.8	360.0	5.356	77.47	83.38	645.7
Total:	6,112	1,202,657,572.63	100.00	7.073	358.3	1.6	359.9	5.962	77.74	85.49	629.8

37. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2.001 - 2.500	3	755,187.38	0.06	6.472	358.7	1.3	360.0	2.611	80.00	80.00	659.4
2.501 - 3.000	67	19,805,713.70	1.65	5.392	358.1	1.9	360.0	2.780	77.46	86.51	720.5
3.001 - 3.500	57	11,179,989.10	0.93	6.079	358.5	1.5	360.0	3.325	79.01	79.01	716.7
3.501 - 4.000	59	11,498,564.70	0.96	6.494	358.0	2.0	360.0	3.837	78.75	79.68	712.9
4.001 - 4.500	59	14,031,381.37	1.17	6.658	358.1	1.9	360.0	4.337	79.33	81.35	690.7
4.501 - 5.000	536	113,906,836.13	9.47	6.524	359.1	0.9	360.0	4.970	77.02	88.19	687.8
5.001 - 5.500	71	19,739,881.58	1.64	5.479	357.3	2.7	360.0	4.896	76.55	87.94	680.1
5.501 - 6.000	269	67,263,089.93	5.59	5.848	357.8	2.2	360.0	5.341	74.96	85.53	657.8
6.001 - 6.500	783	182,318,521.16	15.16	6.339	358.3	1.7	360.0	5.783	76.41	86.72	643.8
6.501 - 7.000	1,166	257,785,029.89	21.43	6.826	358.3	1.6	359.9	6.061	77.63	87.57	636.2
7.001 - 7.500	952	186,851,528.47	15.54	7.302	358.4	1.6	360.0	6.323	77.82	85.37	611.8
7.501 - 8.000	892	156,447,223.95	13.01	7.798	358.3	1.6	359.9	6.511	78.87	83.75	595.4
8.001 - 8.500	461	70,949,776.51	5.90	8.280	358.5	1.5	360.0	6.745	78.31	80.45	576.3
8.501 - 9.000	355	49,082,464.02	4.08	8.796	358.3	1.7	360.0	7.150	81.94	83.44	573.5
9.001 - 9.500	197	22,733,370.95	1.89	9.287	358.4	1.4	359.8	7.201	81.42	83.13	569.7
9.501 - 10.000	112	11,335,140.10	0.94	9.762	357.8	1.5	359.3	7.428	77.80	78.97	548.1
10.001 - 10.500	41	4,334,793.84	0.36	10.297	358.1	1.9	360.0	7.746	76.82	77.69	546.9
10.501 - 11.000	16	1,655,297.96	0.14	10.698	358.2	1.8	360.0	7.783	75.67	76.20	538.2
11.001 - 11.500	9	458,055.63	0.04	11.317	358.6	1.4	360.0	7.789	77.94	77.94	533.2
11.501 - 12.000	6	463,342.05	0.04	11.931	358.9	1.1	360.0	9.214	76.02	76.02	537.3
12.501 - 13.000	1	62,384.21	0.01	12.550	359.0	1.0	360.0	6.990	80.00	80.00	568.0
Total:	6,112	1,202,657,572.63	100.00	7.073	358.3	1.6	359.9	5.962	77.74	85.49	629.8

NZWA: 6.798
Min.: 2.250
Max.: 12.550

38. Margin

Margin	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	4	496,098.52	0.04	6.643	358.9	1.1	360.0	1.971	80.93	99.69	672.8
2.001 - 2.500	3	922,213.74	0.08	6.298	359.4	0.6	360.0	2.250	76.48	83.83	647.4
2.501 - 3.000	67	19,805,713.70	1.65	5.392	358.1	1.9	360.0	2.780	77.46	86.51	720.5
3.001 - 3.500	63	12,585,684.14	1.05	5.976	358.1	1.9	360.0	3.331	78.08	79.66	715.3
3.501 - 4.000	80	18,169,166.50	1.51	6.089	357.7	2.3	360.0	3.859	78.94	86.09	703.1
4.001 - 4.500	135	33,386,680.93	2.78	6.258	357.9	2.1	360.0	4.320	77.16	85.51	665.7
4.501 - 5.000	853	181,822,501.70	15.12	6.497	358.7	1.3	360.0	4.949	76.45	86.89	666.4
5.001 - 5.500	563	116,162,129.75	9.66	6.771	358.3	1.7	360.0	5.367	77.82	86.35	628.1
5.501 - 6.000	1,058	220,733,311.83	18.35	6.902	358.2	1.8	359.9	5.855	77.55	85.58	623.1
6.001 - 6.500	1,357	265,042,539.21	22.04	7.098	358.2	1.6	359.9	6.321	78.58	85.86	614.5
6.501 - 7.000	1,391	248,746,334.50	20.68	7.734	358.6	1.4	360.0	6.853	77.21	83.23	612.9
7.001 - 7.500	227	41,256,668.14	3.43	7.775	358.2	1.8	360.0	7.304	79.53	89.33	628.4
7.501 - 8.000	146	23,359,301.93	1.94	8.307	358.0	2.0	360.0	7.788	78.99	86.55	603.0
8.001 - 8.500	71	9,355,096.77	0.78	8.787	358.1	1.9	360.0	8.338	81.15	83.56	564.1
8.501 - 9.000	54	6,794,706.19	0.56	9.081	357.8	2.2	360.0	8.760	81.42	81.99	556.3
9.001 - 9.500	22	2,107,316.44	0.18	9.667	357.9	2.1	360.0	9.357	81.53	82.79	554.9
9.501 - 10.000	4	247,958.12	0.02	10.008	357.2	2.8	360.0	9.758	86.54	90.40	563.9
10.001 >=	14	1,664,150.52	0.14	10.770	357.2	2.8	360.0	10.299	77.60	78.07	550.6
Total:	6,112	1,202,657,572.63	100.00	7.073	358.3	1.6	359.9	5.962	77.74	85.49	629.8

WA: 5.962
Min.: 1.942
Max.: 10.875

39. 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
0.501 - 1.000	2	420,281.70	0.03	8.004	356.2	3.8	360.0	6.685	82.73	82.73	575.5
1.001 - 1.500	707	155,338,765.40	12.92	6.905	358.0	2.0	360.0	5.530	79.27	94.51	658.7
1.501 - 2.000	3,074	580,687,562.86	48.28	7.233	358.8	1.1	359.9	6.057	76.81	82.37	614.6
2.501 - 3.000	2,264	445,474,764.01	37.04	6.999	357.9	2.1	360.0	6.115	78.53	86.47	635.9
3.001 >=	65	20,736,198.66	1.72	5.433	358.0	2.0	360.0	3.220	75.02	84.28	711.5
Total:	6,112	1,202,657,572.63	100.00	7.073	358.3	1.6	359.9	5.962	77.74	85.49	629.8

Min.: 1.000
Max.: 6.000
NZWA: 2.372

40. 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
0.501 - 1.000	4,900	943,439,246.75	78.45	7.155	358.3	1.6	359.9	6.139	77.57	83.65	618.7
1.001 - 1.500	711	156,092,787.79	12.98	6.905	358.0	2.0	360.0	5.530	79.28	94.44	658.5
1.501 - 2.000	501	103,125,538.09	8.57	6.577	359.3	0.7	360.0	4.995	76.89	88.78	688.5
Total:	6,112	1,202,657,572.63	100.00	7.073	358.3	1.6	359.9	5.962	77.74	85.49	629.8

Min.: 1.000
Max.: 2.000
NZWA: 1.151

41. 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
7.501 - 8.000	1	292,000.00	0.02	4.990	355.0	5.0	360.0	5.000	80.00	100.00	640.0
8.001 - 8.500	2	868,000.00	0.07	5.182	355.0	5.0	360.0	4.182	80.00	83.23	745.4
9.001 - 9.500	2	445,588.03	0.04	6.329	355.6	4.4	360.0	5.329	80.00	92.14	687.8
9.501 - 10.000	2	374,971.73	0.03	6.883	354.7	5.3	360.0	5.883	83.30	96.70	613.7
10.001 - 10.500	12	3,378,032.13	0.28	5.241	357.9	2.1	360.0	3.636	81.49	88.27	702.6
10.501 - 11.000	77	18,170,841.37	1.51	5.329	357.7	2.3	360.0	3.636	76.77	82.13	704.7
11.001 - 11.500	138	32,227,773.06	2.68	5.721	358.3	1.7	360.0	4.101	77.98	86.10	699.0
11.501 - 12.000	330	73,097,266.10	6.08	5.997	358.3	1.7	360.0	4.987	76.03	85.04	673.9
12.001 - 12.500	460	109,845,139.17	9.13	6.277	358.4	1.6	360.0	5.487	77.11	87.74	665.6
12.501 - 13.000	571	130,360,023.30	10.84	6.565	358.3	1.7	360.0	5.712	77.50	88.11	659.3
13.001 - 13.500	766	166,854,703.85	13.87	6.620	358.3	1.7	360.0	5.811	76.71	85.91	639.7
13.501 - 14.000	1,049	224,592,849.34	18.67	6.998	358.2	1.5	359.8	6.043	77.58	87.01	630.5
14.001 - 14.500	807	159,643,668.55	13.27	7.375	358.5	1.5	360.0	6.258	77.35	84.85	611.0
14.501 - 15.000	772	132,779,724.72	11.04	7.832	358.5	1.5	360.0	6.468	78.95	83.57	593.8
15.001 - 15.500	427	64,202,398.94	5.34	8.300	358.6	1.4	360.0	6.752	78.38	80.45	574.3
15.501 - 16.000	331	45,736,211.71	3.80	8.800	358.4	1.6	360.0	7.130	82.29	83.76	573.8
16.001 - 16.500	191	22,330,966.59	1.86	9.311	358.3	1.4	359.8	7.195	81.39	83.00	570.0
16.501 - 17.000	106	11,031,706.20	0.92	9.767	357.8	1.5	359.3	7.455	77.91	79.11	548.1
17.001 - 17.500	37	3,846,060.05	0.32	10.295	358.2	1.8	360.0	7.875	76.32	76.96	546.7
17.501 - 18.000	15	1,595,865.90	0.13	10.697	358.3	1.7	360.0	7.831	75.32	75.32	537.3
18.001 - 18.500	9	458,055.63	0.04	11.317	358.6	1.4	360.0	7.789	77.94	77.94	533.2
18.501 - 19.000	6	463,342.05	0.04	11.931	358.9	1.1	360.0	9.214	76.02	76.02	537.3
19.501 - 20.000	1	62,384.21	0.01	12.550	359.0	1.0	360.0	6.990	80.00	80.00	568.0
Total:	6,112	1,202,657,572.63	100.00	7.073	358.3	1.6	359.9	5.962	77.74	85.49	629.8

Min.: 7.990
Max.: 19.550
NZWA: 13.675

42. 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
2005-03	1	221,876.30	0.02	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
2005-10	3	480,483.47	0.04	7.836	348.0	12.0	360.0	5.552	48.60	48.60	555.7
2005-11	2	179,032.67	0.01	7.385	349.0	11.0	360.0	5.868	76.34	76.34	565.1
2005-12	5	542,890.47	0.05	8.634	350.0	10.0	360.0	6.721	83.58	89.94	559.6
2006-01	2	432,159.95	0.04	6.508	351.0	9.0	360.0	4.565	88.02	88.02	611.3
2006-02	8	1,773,071.59	0.15	7.133	352.2	7.8	360.0	6.366	76.87	85.26	626.4
2006-03	28	4,791,336.06	0.40	7.127	353.0	7.0	360.0	5.503	77.78	80.77	611.7
2006-04	16	3,083,210.68	0.26	6.736	354.0	6.0	360.0	5.473	76.20	80.67	603.0
2006-05	25	6,053,736.43	0.50	6.090	355.0	5.0	360.0	5.439	80.80	89.12	636.8
2006-06	131	30,104,100.51	2.50	6.639	355.8	3.7	359.5	5.442	79.87	91.12	633.8
2006-07	565	121,062,649.46	10.07	6.827	357.2	2.8	360.0	5.787	77.89	85.49	618.9
2006-08	1,130	233,471,698.51	19.41	7.088	358.2	1.8	360.0	5.846	78.11	86.16	638.4
2006-09	2,077	409,382,089.34	34.04	7.197	359.0	1.0	360.0	6.027	77.53	83.86	621.0
2006-10	193	39,621,576.00	3.29	6.703	360.0	0.0	360.0	5.359	78.59	91.67	677.5
2007-02	3	864,666.45	0.07	5.652	352.0	8.0	360.0	5.146	74.81	81.26	652.9
2007-03	5	1,348,857.06	0.11	6.281	353.0	7.0	360.0	5.613	81.50	84.23	637.0
2007-04	4	1,149,287.98	0.10	6.508	354.3	5.7	360.0	5.981	74.51	80.49	627.8
2007-05	11	2,252,184.34	0.19	6.271	355.0	5.0	360.0	5.610	80.12	93.36	681.1
2007-06	40	9,051,630.31	0.75	6.039	356.2	3.8	360.0	5.511	79.25	89.49	662.1
2007-07	101	17,891,418.01	1.49	6.925	357.2	2.8	360.0	6.225	79.61	91.13	652.1
2007-08	610	103,016,494.01	8.57	7.391	358.1	1.9	360.0	6.739	78.43	89.47	624.1
2007-09	831	149,117,396.23	12.40	7.289	358.8	1.0	359.8	6.147	76.79	82.01	614.4

2007-10	104	20,492,291.00	1.70	6.332	360.0	0.0	360.0	5.108	78.22	91.57	681.5
2009-03	1	99,187.38	0.01	5.750	353.0	7.0	360.0	5.000	80.00	80.00	711.0
2009-04	1	332,000.00	0.03	5.950	354.0	6.0	360.0	4.950	80.00	80.00	751.0
2009-05	5	1,844,676.85	0.15	5.722	355.0	5.0	360.0	4.806	58.80	58.80	665.6
2009-06	4	1,190,561.98	0.10	5.602	356.0	4.0	360.0	5.165	69.07	69.07	633.6
2009-07	1	254,999.98	0.02	7.990	357.0	3.0	360.0	7.490	100.00	100.00	664.0
2009-08	32	5,952,360.70	0.49	6.759	358.0	2.0	360.0	6.436	77.68	90.26	677.6
2009-09	150	30,782,579.91	2.56	6.627	359.0	1.0	360.0	5.446	75.06	85.25	678.2
2009-10	23	5,817,069.00	0.48	6.508	360.0	0.0	360.0	5.231	78.80	88.49	677.8
Total:	6,112	1,202,657,572.63	100.00	7.073	358.3	1.6	359.9	5.962	77.74	85.49	629.8

43. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	3,295	536,523,810.33	34.51	7.540	352.3	1.2	353.5	6.287	73.98	81.25	601.0
ACCREDITED HOME LENDERS INC	859	179,627,839.75	11.56	6.903	356.9	2.0	358.9	5.525	78.50	93.04	660.5
WELLS FARGO HOME MORTGAGE	734	142,981,300.87	9.20	6.010	347.1	2.4	349.5	2.750	63.83	63.93	693.3
FINANCE AMERICA	778	138,313,949.73	8.90	6.999	348.4	2.6	350.9	6.228	73.99	76.40	583.4
FIRST NLC	1,145	122,823,455.53	7.90	8.324	344.6	2.5	347.1	7.116	64.10	91.45	628.4
AURORA LOAN SERVICES	535	109,511,237.61	7.04	6.597	358.9	0.9	359.8	5.050	76.50	87.77	683.8
OWNIT MORTGAGE	360	65,478,132.21	4.21	6.915	353.8	1.2	355.1	6.245	76.48	93.70	660.3
LIME FINANCIAL	239	56,969,314.25	3.66	6.751	358.3	1.7	360.0	6.482	80.26	98.54	703.0
SIB MORTGAGE CORP	288	49,700,242.50	3.20	6.785	352.7	1.6	354.3	3.978	77.07	80.09	701.6
THE PROVIDENT BANK	346	49,669,248.95	3.20	7.761	346.4	2.8	349.3	5.804	75.15	77.80	605.9
Other	516	102,936,605.66	6.62	6.779	349.8	2.4	352.2	5.293	74.48	84.38	651.1
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

44. Servicer

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	3,305	536,946,002.01	34.54	7.539	352.2	1.2	353.4	6.283	73.94	81.21	601.0
CHASE MANHATTAN BANK	2,682	480,359,792.52	30.90	7.199	353.5	2.1	355.6	6.127	76.41	88.85	640.0
WELLS FARGO HOME MORTGAGE	1,710	263,925,671.20	16.98	6.689	345.4	2.1	347.6	5.614	64.89	77.14	680.3
AURORA LOAN SERVICES INC.	936	189,308,103.04	12.18	6.598	357.0	1.4	358.4	4.861	76.53	84.66	683.0
OCWEN FINANCIAL SERVICES	462	83,995,568.62	5.40	7.083	348.0	2.9	350.9	6.191	73.74	76.97	586.4
Total:	9,095	1,554,535,137.39	100.00	7.150	351.8	1.8	353.6	5.962	73.47	83.07	635.7

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Lehman Brothers
707 records
Balance: 175,337,829
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
IOFLAG in 'Y'; POOL in '3'

Selection Criteria: IOFLAG in 'Y'; POOL in '3'
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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	2	91,399.99	0.05	6.947	359.0	1.0	360.0	5.569	71.91	87.53	682.9
50,000.01 - 100,000.00	71	6,210,112.93	3.54	6.746	359.1	0.9	360.0	5.411	79.47	94.48	692.3
100,000.01 - 150,000.00	163	20,340,508.26	11.60	6.616	358.9	1.1	360.0	5.356	79.42	93.46	671.6
150,000.01 - 200,000.00	113	19,761,695.20	11.27	6.387	358.7	1.3	360.0	5.480	79.53	94.78	659.1
200,000.01 - 250,000.00	93	20,748,454.70	11.83	6.388	358.6	1.4	360.0	5.276	78.32	92.45	657.7
250,000.01 - 300,000.00	45	12,259,912.16	6.99	6.127	358.7	1.3	360.0	5.511	77.77	91.54	654.6
300,000.01 - 350,000.00	42	13,766,437.80	7.85	6.690	358.5	1.5	360.0	5.709	80.67	95.24	657.3
350,000.01 - 400,000.00	69	26,115,564.54	14.89	6.591	358.4	1.6	360.0	5.589	80.17	98.02	667.6
400,000.01 - 450,000.00	44	18,690,861.70	10.66	6.741	358.4	1.6	360.0	5.632	80.87	94.57	666.8
450,000.01 - 500,000.00	32	15,202,343.53	8.67	6.671	358.1	1.9	360.0	5.554	79.68	93.39	673.0
500,000.01 - 550,000.00	13	6,909,583.33	3.94	6.998	358.7	1.3	360.0	6.086	79.24	92.01	652.5
550,000.01 - 600,000.00	8	4,570,454.50	2.61	6.233	357.5	2.5	360.0	5.564	80.00	95.06	695.0
600,000.01 - 650,000.00	2	1,274,000.00	0.73	6.112	359.5	0.5	360.0	5.000	79.87	90.20	712.2
650,000.01 - 700,000.00	2	1,352,250.00	0.77	7.317	360.0	0.0	360.0	5.723	77.57	92.57	656.4
700,000.01 - 750,000.00	2	1,456,000.00	0.83	6.124	359.5	0.5	360.0	5.495	78.93	98.66	726.9
750,000.01 - 800,000.00	2	1,553,250.00	0.89	6.875	359.5	0.5	360.0	5.000	77.55	87.75	676.1
900,000.01 - 950,000.00	2	1,845,000.00	1.05	7.103	359.0	1.0	360.0	5.976	75.04	82.68	685.7
1,150,000.01 - 1,200,000.00	1	1,190,000.00	0.68	5.250	359.0	1.0	360.0	2.750	70.00	70.00	782.0
1,950,000.01 - 2,000,000.00	1	2,000,000.00	1.14	6.500	359.0	1.0	360.0	5.000	54.05	54.05	635.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

Min.: 41,400.00
Max: 2,000,000.00
Avg.: 248,002.59

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	2	91,399.99	0.05	6.947	359.0	1.0	360.0	5.569	71.91	87.53	682.9
50,001 - 100,000	71	6,210,112.93	3.54	6.746	359.1	0.9	360.0	5.411	79.47	94.48	692.3
100,001 - 150,000	163	20,340,508.26	11.60	6.616	358.9	1.1	360.0	5.356	79.42	93.46	671.6
150,001 - 200,000	113	19,761,695.20	11.27	6.387	358.7	1.3	360.0	5.480	79.53	94.78	659.1
200,001 - 250,000	93	20,748,454.70	11.83	6.388	358.6	1.4	360.0	5.276	78.32	92.45	657.7
250,001 - 300,000	45	12,259,912.16	6.99	6.127	358.7	1.3	360.0	5.511	77.77	91.54	654.6
300,001 - 350,000	42	13,766,437.80	7.85	6.690	358.5	1.5	360.0	5.709	80.67	95.24	657.3
350,001 - 400,000	69	26,115,564.54	14.89	6.591	358.4	1.6	360.0	5.589	80.17	98.02	667.6
400,001 - 450,000	44	18,690,861.70	10.66	6.741	358.4	1.6	360.0	5.632	80.87	94.57	666.8
450,001 - 500,000	32	15,202,343.53	8.67	6.671	358.1	1.9	360.0	5.554	79.68	93.39	673.0
500,001 - 550,000	13	6,909,583.33	3.94	6.998	358.7	1.3	360.0	6.086	79.24	92.01	652.5
550,001 - 600,000	8	4,570,454.50	2.61	6.233	357.5	2.5	360.0	5.564	80.00	95.06	695.0
600,001 - 650,000	2	1,274,000.00	0.73	6.112	359.5	0.5	360.0	5.000	79.87	90.20	712.2
650,001 - 700,000	2	1,352,250.00	0.77	7.317	360.0	0.0	360.0	5.723	77.57	92.57	656.4
700,001 - 750,000	2	1,456,000.00	0.83	6.124	359.5	0.5	360.0	5.495	78.93	98.66	726.9
750,001 - 800,000	2	1,553,250.00	0.89	6.875	359.5	0.5	360.0	5.000	77.55	87.75	676.1
900,001 - 950,000	2	1,845,000.00	1.05	7.103	359.0	1.0	360.0	5.976	75.04	82.68	685.7
1,150,001 - 1,200,000	1	1,190,000.00	0.68	5.250	359.0	1.0	360.0	2.750	70.00	70.00	782.0
1,950,001 - 2,000,000	1	2,000,000.00	1.14	6.500	359.0	1.0	360.0	5.000	54.05	54.05	635.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

Min.: 41,400
Max: 2,000,000
Avg.: 248,013

3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.001 - 4.500	2	812,790.50	0.46	4.500	356.6	3.4	360.0	4.309	80.00	100.00	688.2
4.501 - 5.000	15	4,273,639.15	2.44	4.846	356.6	3.4	360.0	4.519	75.56	85.21	694.4
5.001 - 5.500	42	12,231,477.09	6.98	5.397	358.2	1.8	360.0	4.375	78.46	94.50	702.9
5.501 - 6.000	121	28,230,930.12	16.10	5.848	358.5	1.5	360.0	4.742	78.98	93.50	676.4
6.001 - 6.500	201	49,324,052.92	28.13	6.326	358.6	1.4	360.0	5.466	78.03	93.56	670.8
6.501 - 7.000	186	45,578,801.69	25.99	6.799	358.9	1.1	360.0	5.777	78.75	93.82	654.3
7.001 - 7.500	84	18,465,627.72	10.53	7.276	358.8	1.2	360.0	6.113	79.03	94.79	648.8
7.501 - 8.000	31	7,851,026.47	4.48	7.736	359.0	1.0	360.0	6.325	78.08	90.69	644.8
8.001 - 8.500	5	975,800.00	0.56	8.345	358.5	1.5	360.0	5.716	79.35	87.06	657.4
8.501 - 9.000	11	4,237,500.00	2.42	8.802	358.7	1.3	360.0	7.139	91.67	91.67	672.1
9.001 - 9.500	7	2,934,399.99	1.67	9.223	358.8	1.2	360.0	6.701	96.58	99.77	680.9
9.501 - 10.000	2	421,782.99	0.24	9.591	359.0	1.0	360.0	6.694	98.25	98.25	687.3
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

Min.: 4.500
Max: 9.600
NZWA: 6.553

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
4.001 - 4.500	2	812,790.50	0.47	4.500	356.6	3.4	360.0	4.309	80.00	100.00	688.2
4.501 - 5.000	15	4,273,639.15	2.45	4.846	356.6	3.4	360.0	4.519	75.56	85.21	694.4
5.001 - 5.500	42	12,231,477.09	7.03	5.397	358.2	1.8	360.0	4.375	78.46	94.50	702.9
5.501 - 6.000	118	27,583,786.27	15.84	5.845	358.4	1.6	360.0	4.742	78.96	93.81	674.3
6.001 - 6.500	200	49,164,052.92	28.24	6.327	358.6	1.4	360.0	5.466	78.02	93.60	670.8
6.501 - 7.000	183	45,257,201.69	26.00	6.800	358.9	1.1	360.0	5.777	78.74	93.85	654.2
7.001 - 7.500	83	18,347,627.72	10.54	7.275	358.8	1.2	360.0	6.113	79.02	94.89	649.1
7.501 - 8.000	31	7,851,026.47	4.51	7.736	359.0	1.0	360.0	6.325	78.08	90.69	644.8
8.001 - 8.500	5	975,800.00	0.56	8.345	358.5	1.5	360.0	5.716	79.35	87.06	657.4
8.501 - 9.000	11	4,237,500.00	2.43	8.802	358.7	1.3	360.0	7.139	91.67	91.67	672.1
9.001 - 9.500	7	2,934,399.99	1.69	9.223	358.8	1.2	360.0	6.701	96.58	99.77	680.9
9.501 - 10.000	2	421,782.99	0.24	9.591	359.0	1.0	360.0	6.694	98.25	98.25	687.3
Total:	699	174,091,084.79	100.00	6.555	358.6	1.4	360.0	5.500	79.14	93.62	666.7

Min.: 4.500
Max: 9.600
NZWA: 6.555

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	3	647,143.85	51.91	5.975	359.0	1.0	360.0	0.000	80.00	80.00	762.8
6.001 - 6.500	1	160,000.00	12.83	6.125	359.0	1.0	360.0	0.000	80.00	80.00	687.0
6.501 - 7.000	3	321,600.00	25.80	6.710	358.0	2.0	360.0	0.000	80.00	90.15	676.4
7.001 - 7.500	1	118,000.00	9.46	7.500	359.0	1.0	360.0	0.000	79.73	79.73	616.0
Total:	8	1,246,743.85	100.00	6.328	358.7	1.3	360.0	0.000	79.97	82.59	716.9

Min.: 5.875
Max: 7.500
NZWA: 6.328

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	8	1,246,743.85	0.71	6.328	358.7	1.3	360.0	0.000	79.97	82.59	716.9
Adjustable	699	174,091,084.79	99.29	6.555	358.6	1.4	360.0	5.500	79.14	93.62	666.7
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

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)	496	127,931,955.43	72.96	6.628	358.6	1.4	360.0	5.477	79.62	94.02	665.1
3/27 ARM (Libor)	138	31,382,057.11	17.90	6.331	358.6	1.4	360.0	5.618	79.23	94.65	667.5
5/25 ARM (Libor)	65	14,777,072.25	8.43	6.398	358.8	1.2	360.0	5.445	74.88	88.02	678.3
Fixed Rate	8	1,246,743.85	0.71	6.328	358.7	1.3	360.0	0.000	79.97	82.59	716.9
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

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	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

Min.: 360.0
Max.: 360.0
NZWA: 360.0

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	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

Min.: 352.0
Max: 360.0
NZWA: 358.6

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	110	23,472,892.00	13.39	6.353	360.0	0.0	360.0	5.222	79.34	95.32	675.6
1 - 24	597	151,864,936.64	86.61	6.584	358.4	1.6	360.0	5.543	79.12	93.27	665.7
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

Min.: 0.0
Max: 8.0
WA: 1.4

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	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

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	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

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	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

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	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

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	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

16. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
24	9	2,179,834.19	1.24	5.804	356.5	3.5	360.0	5.507	75.18	87.77	672.6
36	4	1,744,663.02	1.00	4.700	356.0	4.0	360.0	5.000	75.95	82.40	679.1
60	607	155,392,884.30	88.62	6.594	358.7	1.3	360.0	5.689	79.24	95.14	661.4
120	87	16,020,447.13	9.14	6.463	358.6	1.4	360.0	3.643	79.16	80.04	719.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

17. 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	8	5,391,100.00	3.07	6.308	359.1	0.9	360.0	4.067	67.11	67.78	685.1
0.001 - 5.000	1	480,000.00	0.27	7.250	359.0	1.0	360.0	6.750	80.00	100.00	641.0
5.001 - 10.000	2	463,645.00	0.26	6.301	357.4	2.6	360.0	4.784	70.68	95.69	622.5
10.001 - 15.000	4	1,284,000.00	0.73	6.790	358.7	1.3	360.0	6.170	72.96	84.31	653.6
15.001 - 20.000	13	3,289,291.00	1.88	6.205	357.8	2.2	360.0	5.228	75.41	79.87	656.5
20.001 - 25.000	19	5,042,901.99	2.88	6.682	358.3	1.7	360.0	5.401	76.44	85.74	681.0
25.001 - 30.000	26	5,224,439.33	2.98	6.416	358.7	1.3	360.0	5.728	77.19	86.55	666.4
30.001 - 35.000	65	15,573,526.88	8.88	6.675	358.7	1.3	360.0	5.337	78.98	89.77	676.0
35.001 - 40.000	108	25,894,079.02	14.77	6.539	358.8	1.2	360.0	5.518	80.12	93.51	685.1

40.001 - 45.000	190	43,200,433.51	24.64	6.603	358.7	1.3	360.0	5.470	80.44	95.79	677.0
45.001 - 50.000	209	54,437,079.59	31.05	6.501	358.4	1.6	360.0	5.528	79.97	97.46	651.6
50.001 - 55.000	61	14,960,532.32	8.53	6.634	358.8	1.2	360.0	6.075	78.47	94.62	648.4
55.001 - 60.000	1	96,800.00	0.06	6.750	359.0	1.0	360.0	6.250	80.00	100.00	653.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

Min: 0.000
Max: 55.300
NZWA: 41.639

18. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
531 - 540	1	549,100.00	0.31	8.850	359.0	1.0	360.0	6.990	85.00	85.00	532.0
541 - 550	3	478,000.00	0.27	7.707	358.9	1.1	360.0	6.468	67.93	67.93	541.1
551 - 560	2	382,000.00	0.22	7.554	359.4	0.6	360.0	7.054	78.79	78.79	556.3
561 - 570	2	288,000.00	0.16	7.644	356.6	3.4	360.0	6.901	74.05	74.05	563.1
571 - 580	8	1,379,100.00	0.79	7.174	358.7	1.3	360.0	6.191	79.79	92.02	577.1
581 - 590	11	2,651,179.98	1.51	6.782	358.8	1.2	360.0	6.068	76.55	88.55	586.6
591 - 600	25	5,498,704.66	3.14	6.945	358.2	1.8	360.0	5.907	79.45	97.32	596.0
601 - 610	40	10,140,339.33	5.78	6.729	358.4	1.6	360.0	5.896	77.89	94.35	605.9
611 - 620	59	15,126,041.85	8.63	6.845	358.6	1.4	360.0	5.867	78.76	93.69	616.0
621 - 630	46	10,019,756.00	5.71	6.541	358.7	1.3	360.0	5.685	78.86	93.33	624.7
631 - 640	57	15,450,098.91	8.81	6.368	358.5	1.5	360.0	5.452	76.35	90.74	635.3
641 - 650	65	18,111,103.40	10.33	6.558	358.6	1.4	360.0	5.757	79.43	94.36	645.2
651 - 660	53	12,618,060.94	7.20	6.553	358.5	1.5	360.0	5.712	79.48	93.40	655.5
661 - 670	29	7,308,648.84	4.17	6.320	358.9	1.1	360.0	5.037	79.29	93.14	664.6
671 - 680	43	12,237,777.81	6.98	6.492	358.5	1.5	360.0	5.538	77.69	91.60	675.1
681 - 690	31	7,539,443.00	4.30	6.596	358.9	1.1	360.0	5.430	81.90	96.80	684.9
691 - 700	35	8,202,296.68	4.68	6.585	358.4	1.6	360.0	5.243	79.76	93.22	695.3
701 - 710	29	9,744,828.71	5.56	6.575	358.6	1.4	360.0	5.571	80.85	96.22	705.9
711 - 720	28	7,486,444.32	4.27	6.282	358.6	1.4	360.0	5.201	80.00	98.47	714.6
721 - 730	24	5,415,274.00	3.09	6.260	358.6	1.4	360.0	5.236	79.93	96.07	724.9
731 - 740	26	5,016,199.52	2.86	6.519	358.8	1.2	360.0	5.093	81.28	95.56	734.7
741 - 750	20	3,952,943.56	2.25	6.472	358.2	1.8	360.0	4.842	81.55	92.04	745.8

751 - 760	19	3,983,673.53	2.27	6.721	359.0	1.0	360.0	4.887	80.53	91.34	756.0
761 - 770	21	5,013,242.92	2.86	6.224	358.7	1.3	360.0	4.979	79.60	95.56	764.5
771 - 780	12	2,607,046.68	1.49	6.585	358.9	1.1	360.0	5.110	82.88	93.39	777.0
781 - 790	14	3,223,404.00	1.84	5.923	359.2	0.8	360.0	4.122	75.83	84.72	783.6
791 - 800	1	436,000.00	0.25	5.250	357.0	3.0	360.0	3.750	80.00	100.00	797.0
801 - 810	1	100,720.00	0.06	5.875	359.0	1.0	360.0	3.125	80.00	80.00	801.0
811 - 820	2	378,400.00	0.22	6.482	359.4	0.6	360.0	3.982	80.00	80.00	815.3
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

Nzmin.: 532
Max.: 816
NZWA.: 667

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

19. 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
	111	25,704,831.35	14.66	6.541	358.9	1.1	360.0	6.040	79.19	95.51	652.6
I	4	976,790.94	0.56	6.839	359.0	1.0	360.0	6.388	70.76	82.06	631.3
80/20	123	30,579,659.42	17.44	6.814	358.9	1.1	360.0	6.339	79.98	99.96	642.0
A	282	62,307,211.24	35.54	6.352	358.6	1.4	360.0	4.749	77.89	89.49	681.7
A SA	2	437,200.00	0.25	6.958	358.3	1.7	360.0	6.368	79.93	85.31	600.6
AA	24	7,258,464.99	4.14	6.637	358.8	1.2	360.0	6.528	73.30	80.11	638.1
AAA	70	19,612,886.16	11.19	7.058	358.5	1.5	360.0	6.379	83.45	94.81	700.1
A-	12	2,554,366.67	1.46	6.498	358.6	1.4	360.0	4.320	80.00	89.04	623.1
A-MO	1	220,000.00	0.13	7.700	359.0	1.0	360.0	5.450	68.75	68.75	541.0
A+	77	25,485,517.87	14.54	6.301	358.0	2.0	360.0	4.841	79.92	98.05	666.8
C	1	200,900.00	0.11	7.875	359.0	1.0	360.0	6.750	70.00	70.00	643.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

20. 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	192	44,066,070.93	25.13	6.943	359.0	1.0	360.0	5.052	79.90	87.40	691.9
0.001 - 1.000	27	7,421,450.17	4.23	6.563	358.2	1.8	360.0	6.060	77.89	94.64	656.4
1.001 - 2.000	323	86,299,646.88	49.22	6.512	358.5	1.5	360.0	5.692	79.08	96.18	653.1
2.001 - 3.000	143	32,364,049.51	18.46	6.230	358.5	1.5	360.0	5.523	78.50	94.45	670.1
3.001 - 4.000	1	216,000.00	0.12	5.500	358.0	2.0	360.0	4.000	80.00	100.00	659.0
4.001 - 5.000	21	4,970,611.15	2.83	5.961	358.8	1.2	360.0	5.116	79.79	94.46	684.6
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

WA: 1.721

NZWA: 2.299

21. 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	17	6,528,982.98	100.00	9.030	358.8	1.2	360.0	7.148	96.31	96.31	675.1
Total:	17	6,528,982.98	100.00	9.030	358.8	1.2	360.0	7.148	96.31	96.31	675.1

22. 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
Existing MI Company (1st and ltv gt 80)											
00-None	17	6,528,982.98	100.00	9.030	358.8	1.2	360.0	7.148	96.31	96.31	675.1
Total:	17	6,528,982.98	100.00	9.030	358.8	1.2	360.0	7.148	96.31	96.31	675.1

23. Purchased 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
Purchased MI (1st lien and LTV gt 80)											
N	6	1,626,282.99	24.91	9.315	359.0	1.0	360.0	6.650	99.13	99.13	694.1
Y	11	4,902,699.99	75.09	8.935	358.7	1.3	360.0	7.312	95.38	95.38	668.8
Total:	17	6,528,982.98	100.00	9.030	358.8	1.2	360.0	7.148	96.31	96.31	675.1

24. Purchased 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
Purchased MI Company (1st and ltv gt 80)											
00-None	6	1,626,282.99	24.91	9.315	359.0	1.0	360.0	6.650	99.13	99.13	694.1
6- Mortgage Guaranty Insurance Corp.	11	4,902,699.99	75.09	8.935	358.7	1.3	360.0	7.312	95.38	95.38	668.8
Total:	17	6,528,982.98	100.00	9.030	358.8	1.2	360.0	7.148	96.31	96.31	675.1

25. 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	6	1,626,282.99	24.91	9.315	359.0	1.0	360.0	6.650	99.13	99.13	694.1
Y	11	4,902,699.99	75.09	8.935	358.7	1.3	360.0	7.312	95.38	95.38	668.8
Total:	17	6,528,982.98	100.00	9.030	358.8	1.2	360.0	7.148	96.31	96.31	675.1

26. 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	6	1,626,282.99	24.91	9.315	359.0	1.0	360.0	6.650	99.13	99.13	694.1
6- Mortgage Guaranty Insurance Corp.	11	4,902,699.99	75.09	8.935	358.7	1.3	360.0	7.312	95.38	95.38	668.8
Total:	17	6,528,982.98	100.00	9.030	358.8	1.2	360.0	7.148	96.31	96.31	675.1

27. 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
40.01 - 45.00	1	111,399.99	0.06	5.800	358.0	2.0	360.0	6.250	42.85	42.85	654.0
45.01 - 50.00	3	586,996.44	0.33	5.881	357.6	2.4	360.0	5.744	47.77	47.77	662.4
50.01 - 55.00	2	2,202,000.00	1.26	6.498	359.0	1.0	360.0	5.135	53.84	53.84	637.0
55.01 - 60.00	3	923,500.00	0.53	6.303	358.8	1.2	360.0	6.140	59.58	63.50	660.7
60.01 - 65.00	4	1,326,000.00	0.76	5.789	356.9	3.1	360.0	5.175	64.31	64.31	623.5
65.01 - 70.00	19	6,815,218.10	3.89	6.552	358.6	1.4	360.0	5.652	68.98	72.30	658.3
70.01 - 75.00	24	7,371,673.74	4.20	6.480	358.3	1.7	360.0	5.839	73.95	81.89	647.5
75.01 - 80.00	634	149,472,057.39	85.25	6.461	358.6	1.4	360.0	5.406	79.90	96.21	668.9
80.01 - 85.00	1	549,100.00	0.31	8.850	359.0	1.0	360.0	6.990	85.00	85.00	532.0
85.01 - 90.00	3	834,249.99	0.48	8.879	358.1	1.9	360.0	8.275	90.00	90.00	641.7
90.01 - 95.00	3	1,363,250.00	0.78	8.792	359.0	1.0	360.0	6.990	95.00	95.00	685.9
95.01 - 100.00	10	3,782,382.99	2.16	9.175	358.9	1.1	360.0	6.979	99.82	99.82	699.3
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

NZMin.: 42.85
Max: 100.00
NZWA: 79.15

28. 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
40.01 - 45.00	1	111,399.99	0.06	5.800	358.0	2.0	360.0	6.250	42.85	42.85	654.0
45.01 - 50.00	3	586,996.44	0.33	5.881	357.6	2.4	360.0	5.744	47.77	47.77	662.4
50.01 - 55.00	2	2,202,000.00	1.26	6.498	359.0	1.0	360.0	5.135	53.84	53.84	637.0
55.01 - 60.00	3	923,500.00	0.53	6.303	358.8	1.2	360.0	6.140	59.58	63.50	660.7
60.01 - 65.00	4	1,326,000.00	0.76	5.789	356.9	3.1	360.0	5.175	64.31	64.31	623.5
65.01 - 70.00	19	6,815,218.10	3.89	6.552	358.6	1.4	360.0	5.652	68.98	72.30	658.3
70.01 - 75.00	24	7,371,673.74	4.20	6.480	358.3	1.7	360.0	5.839	73.95	81.89	647.5
75.01 - 80.00	634	149,472,057.39	85.25	6.461	358.6	1.4	360.0	5.406	79.90	96.21	668.9
80.01 - 85.00	1	549,100.00	0.31	8.850	359.0	1.0	360.0	6.990	85.00	85.00	532.0
85.01 - 90.00	3	834,249.99	0.48	8.879	358.1	1.9	360.0	8.275	90.00	90.00	641.7
90.01 - 95.00	3	1,363,250.00	0.78	8.792	359.0	1.0	360.0	6.990	95.00	95.00	685.9
95.01 - 100.00	10	3,782,382.99	2.16	9.175	358.9	1.1	360.0	6.979	99.82	99.82	699.3
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

Min.: 42.85
Max: 100.00
WA: 79.15

*Includes Senior balances if any.

29. 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
40.01 - 45.00	1	111,399.99	0.06	5.800	358.0	2.0	360.0	6.250	42.85	42.85	654.0
45.01 - 50.00	3	586,996.44	0.33	5.881	357.6	2.4	360.0	5.744	47.77	47.77	662.4
50.01 - 55.00	2	2,202,000.00	1.26	6.498	359.0	1.0	360.0	5.135	53.84	53.84	637.0
55.01 - 60.00	3	923,500.00	0.53	6.303	358.8	1.2	360.0	6.140	59.58	63.50	660.7
60.01 - 65.00	4	1,326,000.00	0.76	5.789	356.9	3.1	360.0	5.175	64.31	64.31	623.5
65.01 - 70.00	19	6,815,218.10	3.89	6.552	358.6	1.4	360.0	5.652	68.98	72.30	658.3
70.01 - 75.00	24	7,371,673.74	4.20	6.480	358.3	1.7	360.0	5.839	73.95	81.89	647.5
75.01 - 80.00	634	149,472,057.39	85.25	6.461	358.6	1.4	360.0	5.406	79.90	96.21	668.9
80.01 - 85.00	1	549,100.00	0.31	8.850	359.0	1.0	360.0	6.990	85.00	85.00	532.0
85.01 - 90.00	3	834,249.99	0.48	8.879	358.1	1.9	360.0	8.275	90.00	90.00	641.7
90.01 - 95.00	3	1,363,250.00	0.78	8.792	359.0	1.0	360.0	6.990	95.00	95.00	685.9
95.01 - 100.00	10	3,782,382.99	2.16	9.175	358.9	1.1	360.0	6.979	99.82	99.82	699.3
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

NZMin.: 42.85
Max: 100.00
NZWA: 79.15

30. 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	525	130,755,832.35	74.57	6.547	358.6	1.4	360.0	5.506	78.89	93.00	666.2
PUD	110	29,779,770.29	16.98	6.544	358.6	1.4	360.0	5.357	79.93	94.68	677.2
Condo	67	13,484,546.00	7.69	6.640	358.4	1.6	360.0	5.760	79.85	96.12	656.2
2-4 Family	4	917,680.00	0.52	6.781	358.5	1.5	360.0	5.914	79.97	93.00	624.2
Townhouse	1	400,000.00	0.23	5.999	358.0	2.0	360.0	4.499	80.00	100.00	633.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

31. 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	540	129,860,903.77	74.06	6.553	358.6	1.4	360.0	5.423	80.40	96.82	676.7
Cash Out Refinance	109	31,767,871.60	18.12	6.532	358.4	1.6	360.0	5.700	75.13	83.50	640.7
Rate/Term Refinance	55	12,677,133.27	7.23	6.597	358.6	1.4	360.0	5.749	76.40	85.36	636.2
Debt Consolidation	3	1,031,920.00	0.59	6.704	357.4	2.6	360.0	5.970	80.00	90.93	632.5
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

32. 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	550	149,565,692.86	85.30	6.525	358.5	1.5	360.0	5.652	79.12	94.39	657.8
Investment	147	23,361,848.93	13.32	6.745	359.1	0.9	360.0	4.605	79.25	88.55	721.2
Second Home	10	2,410,286.85	1.37	6.491	359.4	0.6	360.0	4.563	80.00	89.35	716.3
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

33. 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	627	140,166,365.12	79.94	6.438	358.6	1.4	360.0	5.477	79.00	94.64	661.7
Stated	52	21,093,905.00	12.03	7.243	358.6	1.4	360.0	6.007	83.12	94.18	699.0
Limited	18	8,700,858.52	4.96	6.485	358.9	1.1	360.0	5.096	78.01	88.90	672.0
No Documentation	10	5,376,700.00	3.07	6.963	358.8	1.2	360.0	4.757	69.28	69.96	672.9
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

34. 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	132	45,470,356.22	25.93	6.391	358.2	1.8	360.0	5.682	78.49	94.53	657.8
CA-N	100	32,514,925.80	18.54	6.601	358.6	1.4	360.0	5.715	80.09	95.65	661.0
WA	63	12,472,895.97	7.11	6.380	358.4	1.6	360.0	5.001	79.91	92.39	684.6
AZ	70	10,625,189.11	6.06	6.589	358.7	1.3	360.0	5.230	79.73	92.03	676.5
CO	53	10,408,061.02	5.94	6.477	359.2	0.8	360.0	5.400	79.17	95.43	662.8
UT	40	6,584,106.26	3.76	6.970	358.8	1.2	360.0	5.475	82.04	93.34	690.6
NV	24	6,460,112.24	3.68	6.993	358.3	1.7	360.0	6.268	79.07	92.81	662.6
OR	34	5,820,423.20	3.32	6.655	358.6	1.4	360.0	5.593	78.72	90.59	679.5
HI	14	5,339,788.64	3.05	6.648	358.9	1.1	360.0	5.929	78.28	93.40	683.0
FL	28	4,632,735.47	2.64	6.537	358.9	1.1	360.0	5.410	80.97	95.00	684.0
MN	21	4,407,400.78	2.51	7.058	359.0	1.0	360.0	5.945	81.93	97.14	664.3
VA	17	4,036,520.00	2.30	6.217	359.2	0.8	360.0	4.851	79.22	94.64	652.4
TX	11	3,339,527.11	1.90	6.499	358.9	1.1	360.0	4.918	80.00	97.62	699.3
MD	12	2,984,431.99	1.70	6.694	358.5	1.5	360.0	5.083	80.25	96.86	649.8
NY	4	2,880,000.00	1.64	6.462	359.0	1.0	360.0	5.026	61.98	66.76	658.5
GA	11	2,420,980.00	1.38	6.772	359.2	0.8	360.0	5.581	79.70	92.25	667.0
IL	8	2,268,558.03	1.29	7.048	358.1	1.9	360.0	5.582	82.81	93.96	672.1
CT	3	1,949,873.90	1.11	5.628	358.4	1.6	360.0	3.518	73.90	81.69	733.9
NC	9	1,694,800.00	0.97	6.729	359.9	0.1	360.0	5.064	76.63	85.39	659.5
MA	4	1,385,000.00	0.79	6.638	358.4	1.6	360.0	5.311	77.01	95.07	633.5
MI	10	1,166,220.32	0.67	6.690	359.4	0.6	360.0	5.469	79.63	97.50	635.8
NJ	5	1,121,480.23	0.64	7.850	358.7	1.3	360.0	6.251	80.55	87.48	626.0

ID		8	903,600.00	0.52	6,881	358.7	1.3	360.0	4,583	79.65	82.13	702.9
OH		7	734,675.50	0.42	6,993	359.2	0.8	360.0	5,594	82.80	96.86	671.1
MT		2	632,394.52	0.36	6,849	358.8	1.2	360.0	4,243	80.00	80.00	676.8
MO		3	619,800.00	0.35	6,661	357.8	2.2	360.0	5,577	80.00	100.00	665.7
PA		3	574,240.00	0.33	6,221	358.5	1.5	360.0	4,943	80.00	100.00	626.7
LA		1	455,200.00	0.26	4,990	358.0	2.0	360.0	3,990	80.00	100.00	635.0
SC		2	357,536.00	0.20	4,651	358.3	1.7	360.0	2,750	77.44	91.40	684.2
AK		2	319,396.33	0.18	6,094	359.0	1.0	360.0	5,000	64.43	81.86	758.8
Other		6	757,600.00	0.43	6,491	359.1	0.9	360.0	5,732	79.99	90.28	635.5
Total:		707	175,337,828.64	100.00	6,553	358.6	1.4	360.0	5,500	79.15	93.54	667.0

35. 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
10708	1	2,000,000.00	1.14	6.500	359.0	1.0	360.0	5.000	54.05	54.05	635.0
80016	3	1,503,600.00	0.86	7.075	359.6	0.4	360.0	5.682	74.92	91.34	678.5
91913	3	1,375,864.58	0.78	6.136	355.5	4.5	360.0	5.454	77.91	96.36	684.6
93030	3	1,313,600.00	0.75	6.532	359.7	0.3	360.0	6.032	80.00	100.00	666.9
92056	3	1,232,000.00	0.70	6.158	358.6	1.4	360.0	4.658	80.00	100.00	686.0
94531	3	1,203,000.00	0.69	8.048	358.6	1.4	360.0	6.219	85.88	99.44	629.1
06831	1	1,190,000.00	0.68	5.250	359.0	1.0	360.0	2.750	70.00	70.00	782.0
96761	2	1,149,000.00	0.66	7.366	359.0	1.0	360.0	6.567	72.03	76.28	672.5
94565	3	1,064,800.00	0.61	6.755	359.0	1.0	360.0	4.670	80.00	100.00	621.1
91789	3	1,029,500.00	0.59	6.299	357.4	2.6	360.0	5.523	67.64	77.66	623.3
Other	682	162,276,464.06	92.55	6.549	358.6	1.4	360.0	5.519	79.63	94.24	667.0
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

36. 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)	446	118,789,422.44	68.23	6.625	358.5	1.5	360.0	5.853	79.72	96.25	655.4
6 Month Libor (1st Business Day)	253	55,301,662.35	31.77	6.406	358.8	1.2	360.0	4.740	77.90	87.99	690.8
Total:	699	174,091,084.79	100.00	6.555	358.6	1.4	360.0	5.500	79.14	93.62	666.7

37. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2.001 - 2.500	2	656,000.00	0.38	6.581	359.6	0.4	360.0	2.250	80.00	80.00	651.6
2.501 - 3.000	11	2,979,536.00	1.71	5.305	358.7	1.3	360.0	2.783	75.70	80.42	721.0
3.001 - 3.500	25	3,845,684.03	2.21	6.076	358.5	1.5	360.0	3.284	79.93	79.93	726.6
3.501 - 4.000	17	3,022,241.37	1.74	6.596	358.5	1.5	360.0	3.828	80.00	80.00	733.4
4.001 - 4.500	19	3,533,688.79	2.03	6.598	358.2	1.8	360.0	4.436	80.00	83.19	710.2
4.501 - 5.000	147	32,581,716.05	18.72	6.311	359.1	0.9	360.0	4.951	77.24	90.49	690.1
5.001 - 5.500	24	7,923,309.09	4.55	5.472	357.4	2.6	360.0	4.480	78.57	95.54	695.0
5.501 - 6.000	64	18,027,239.27	10.36	5.854	358.0	2.0	360.0	4.914	78.81	95.08	664.9
6.001 - 6.500	150	39,918,470.04	22.93	6.318	358.5	1.5	360.0	5.699	78.87	96.31	662.3
6.501 - 7.000	130	33,645,729.22	19.33	6.802	358.8	1.2	360.0	6.181	78.75	96.31	640.7
7.001 - 7.500	66	14,840,157.72	8.52	7.272	358.7	1.3	360.0	6.430	78.94	96.85	637.1
7.501 - 8.000	23	5,667,830.23	3.26	7.747	358.8	1.2	360.0	6.850	77.35	89.35	627.9
8.001 - 8.500	2	307,000.00	0.18	8.276	358.8	1.2	360.0	7.274	77.95	93.84	598.4
8.501 - 9.000	10	3,786,300.00	2.17	8.823	358.8	1.2	360.0	7.394	93.06	93.06	661.5
9.001 - 9.500	7	2,934,399.99	1.69	9.223	358.8	1.2	360.0	6.701	96.58	99.77	680.9
9.501 - 10.000	2	421,782.99	0.24	9.591	359.0	1.0	360.0	6.694	98.25	98.25	687.3
Total:	699	174,091,084.79	100.00	6.555	358.6	1.4	360.0	5.500	79.14	93.62	666.7

NZWA: 6.086
Min.: 2.250
Max.: 9.600

38. Margin

Margin	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	1	248,000.00	0.14	5.950	359.0	1.0	360.0	1.942	80.00	100.00	672.0
2.001 - 2.500	2	656,000.00	0.38	6.581	359.6	0.4	360.0	2.250	80.00	80.00	651.6
2.501 - 3.000	11	2,979,536.00	1.71	5.305	358.7	1.3	360.0	2.783	75.70	80.42	721.0
3.001 - 3.500	27	4,376,884.03	2.51	5.917	358.3	1.7	360.0	3.282	79.94	82.37	725.9
3.501 - 4.000	29	7,372,638.35	4.23	5.868	357.9	2.1	360.0	3.880	79.79	91.80	706.5
4.001 - 4.500	42	10,819,479.21	6.21	6.130	357.8	2.2	360.0	4.330	80.00	93.94	682.7
4.501 - 5.000	203	47,918,087.37	27.52	6.279	358.8	1.2	360.0	4.959	77.81	92.82	681.1
5.001 - 5.500	54	15,427,472.15	8.86	6.350	358.1	1.9	360.0	5.340	78.43	94.54	651.8
5.501 - 6.000	103	27,246,083.41	15.65	6.607	358.7	1.3	360.0	5.869	79.41	95.60	650.6
6.001 - 6.500	130	30,719,365.49	17.65	6.667	358.8	1.2	360.0	6.286	79.03	96.99	652.9
6.501 - 7.000	74	20,152,483.28	11.58	7.560	358.9	1.1	360.0	6.842	81.55	92.70	649.6
7.001 - 7.500	16	4,422,505.51	2.54	7.359	358.0	2.0	360.0	7.258	78.03	92.14	640.7
7.501 - 8.000	2	680,599.99	0.39	8.988	358.0	2.0	360.0	7.710	94.69	100.00	687.6
8.001 - 8.500	4	725,450.00	0.42	8.714	358.3	1.7	360.0	8.400	86.67	86.67	620.8
8.501 - 9.000	1	346,500.00	0.20	8.950	358.0	2.0	360.0	8.700	90.00	90.00	655.0
Total:	699	174,091,084.79	100.00	6.555	358.6	1.4	360.0	5.500	79.14	93.62	666.7

WA: 5.500
Min.: 1.942
Max.: 8.700

39. 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
1.001 - 1.500	110	34,081,153.58	19.58	6.208	357.9	2.1	360.0	4.801	79.30	98.67	652.3
1.501 - 2.000	299	72,485,708.04	41.64	6.785	359.1	0.9	360.0	5.870	79.32	93.66	663.3
2.501 - 3.000	279	64,168,525.19	36.86	6.547	358.5	1.5	360.0	5.561	79.22	91.80	675.9
3.001 >=	11	3,355,697.98	1.93	5.257	358.0	2.0	360.0	3.417	72.30	76.49	709.7
Total:	699	174,091,084.79	100.00	6.555	358.6	1.4	360.0	5.500	79.14	93.62	666.7

Min.: 1.500
Max.: 6.000
NZWA: 2.342

40. 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
0.501 - 1.000	454	111,460,530.55	64.02	6.697	358.6	1.4	360.0	5.841	79.52	92.43	665.2
1.001 - 1.500	110	34,081,153.58	19.58	6.208	357.9	2.1	360.0	4.801	79.30	98.67	652.3
1.501 - 2.000	135	28,549,400.66	16.40	6.414	359.5	0.5	360.0	5.000	77.49	92.27	689.4
Total:	699	174,091,084.79	100.00	6.555	358.6	1.4	360.0	5.500	79.14	93.62	666.7

Min.: 1.000
Max.: 2.000
NZWA: 1.262

41. 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
10.001 - 10.500	2	812,790.50	0.47	4.500	356.6	3.4	360.0	4.309	80.00	100.00	688.2
10.501 - 11.000	29	5,960,000.15	3.42	5.279	357.4	2.6	360.0	4.054	76.79	80.41	702.0
11.001 - 11.500	51	10,534,697.88	6.05	5.713	358.9	1.1	360.0	4.190	78.60	88.84	719.5
11.501 - 12.000	89	18,812,020.34	10.81	5.989	358.8	1.2	360.0	4.750	79.22	92.13	683.7
12.001 - 12.500	121	31,467,379.87	18.08	6.224	358.4	1.6	360.0	5.414	77.73	93.44	684.3
12.501 - 13.000	112	28,849,894.99	16.57	6.464	358.6	1.4	360.0	5.310	78.58	93.85	667.9
13.001 - 13.500	108	27,306,122.26	15.68	6.570	358.5	1.5	360.0	5.609	78.61	94.83	651.2
13.501 - 14.000	106	28,591,207.87	16.42	6.961	358.8	1.2	360.0	6.146	78.82	96.10	638.2
14.001 - 14.500	49	11,166,757.72	6.41	7.276	358.8	1.2	360.0	6.322	79.07	97.91	634.5
14.501 - 15.000	16	4,212,680.23	2.42	7.973	358.8	1.2	360.0	7.035	79.36	87.69	631.5
15.001 - 15.500	1	244,000.00	0.14	8.250	359.0	1.0	360.0	6.990	80.00	100.00	613.0
15.501 - 16.000	6	2,777,350.00	1.60	8.826	359.0	1.0	360.0	6.990	94.58	94.58	670.2
16.001 - 16.500	7	2,934,399.99	1.69	9.223	358.8	1.2	360.0	6.701	96.58	99.77	680.9
16.501 - 17.000	2	421,782.99	0.24	9.591	359.0	1.0	360.0	6.694	98.25	98.25	687.3
Total:	699	174,091,084.79	100.00	6.555	358.6	1.4	360.0	5.500	79.14	93.62	666.7

Min.: 10.500
Max.: 16.600
NZWA: 12.955

42. 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	499,864.58	0.29	6.500	352.0	8.0	360.0	7.250	74.26	89.99	698.0
2006-04	1	140,000.00	0.08	7.400	354.0	6.0	360.0	6.400	70.00	70.00	561.0
2006-05	5	1,609,300.00	0.92	5.433	355.0	5.0	360.0	5.102	78.31	94.13	668.1
2006-06	29	9,080,464.17	5.22	5.874	356.6	3.4	360.0	4.680	79.60	98.50	659.6
2006-07	41	12,853,636.46	7.38	6.132	357.6	2.4	360.0	4.722	79.08	97.37	659.3
2006-08	117	29,236,907.34	16.79	6.736	358.4	1.6	360.0	5.295	79.37	92.12	665.1
2006-09	236	60,493,668.88	34.75	6.868	359.0	1.0	360.0	5.876	80.02	93.28	663.8
2006-10	66	14,018,114.00	8.05	6.447	360.0	0.0	360.0	5.312	79.34	95.52	679.4
2007-02	1	372,000.00	0.21	5.625	352.0	8.0	360.0	5.500	80.00	94.99	643.0
2007-03	1	568,000.00	0.33	5.250	353.0	7.0	360.0	5.250	80.00	80.00	657.0
2007-06	7	2,752,854.33	1.58	5.147	356.4	3.6	360.0	4.914	77.43	88.85	670.0
2007-07	7	2,257,120.23	1.30	6.282	357.5	2.5	360.0	5.427	80.00	100.00	668.3
2007-08	18	3,478,877.14	2.00	6.410	358.1	1.9	360.0	5.898	78.75	93.06	646.2
2007-09	67	14,446,026.41	8.30	6.719	359.0	1.0	360.0	6.018	79.53	95.81	671.7
2007-10	37	7,507,179.00	4.31	6.115	360.0	0.0	360.0	5.068	79.20	94.77	670.1
2009-06	4	1,190,561.98	0.68	5.602	356.0	4.0	360.0	5.165	69.07	69.07	633.6
2009-08	10	1,883,550.00	1.08	6.724	358.0	2.0	360.0	6.436	80.00	100.00	678.0
2009-09	44	9,755,361.27	5.60	6.392	359.0	1.0	360.0	5.343	73.61	86.43	685.6
2009-10	7	1,947,599.00	1.12	6.594	360.0	0.0	360.0	5.171	79.83	96.00	669.4
Total:	699	174,091,084.79	100.00	6.555	358.6	1.4	360.0	5.500	79.14	93.62	666.7

43. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	164	43,936,307.38	25.06	7.026	358.8	1.2	360.0	6.436	80.52	94.56	646.3
ACCREDITED HOME LENDERS INC	112	34,612,342.23	19.74	6.207	357.9	2.1	360.0	4.801	79.31	98.47	653.4
AURORA LOAN SERVICES	135	28,549,400.66	16.28	6.414	359.5	0.5	360.0	5.000	77.49	92.27	689.4
OWNIT MORTGAGE	111	25,704,831.35	14.66	6.541	358.9	1.1	360.0	6.040	79.19	95.51	652.6
SIB MORTGAGE CORP	78	13,541,311.13	7.72	6.676	358.5	1.5	360.0	3.806	79.96	79.96	716.8
LIME FINANCIAL	51	12,561,603.19	7.16	6.560	358.5	1.5	360.0	6.236	80.47	99.07	703.0
MANDALAY	15	4,739,509.19	2.70	5.251	356.1	3.9	360.0	5.155	74.82	80.66	671.7
FIRST HORIZON	11	2,909,311.99	1.66	7.697	359.0	1.0	360.0	5.391	82.54	98.20	641.3
FIRST STREET FINANCIAL	8	2,504,300.00	1.43	6.420	359.0	1.0	360.0	6.157	75.33	90.35	663.5
FIRST NATIONAL BANK OF NEVADA	8	2,361,136.00	1.35	5.186	358.9	1.1	360.0	2.750	74.57	80.53	736.7
Other	14	3,917,775.52	2.23	6.595	356.8	3.2	360.0	6.163	75.19	86.21	637.1
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

44. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CHASE MANHATTAN BANK	189	54,614,621.99	31.15	6.371	358.0	2.0	360.0	5.279	79.54	97.87	664.8
AURORA LOAN SERVICES INC.	229	47,280,220.98	26.97	6.375	358.9	1.1	360.0	4.686	77.81	87.31	694.5
OPTION ONE MORTGAGE	163	43,368,307.38	24.73	7.050	358.9	1.1	360.0	6.452	80.52	94.75	646.2
WELLS FARGO HOME MORTGAGE	123	29,042,758.29	16.56	6.441	358.9	1.1	360.0	5.783	78.53	93.84	658.7
OCWEN FINANCIAL SERVICES	3	1,031,920.00	0.59	6.704	357.4	2.6	360.0	5.970	80.00	90.93	632.5
Total:	707	175,337,828.64	100.00	6.553	358.6	1.4	360.0	5.500	79.15	93.54	667.0

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Lehman Brothers
11,814 records
Balance: 2,150,423,418
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
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	1,086	37,670,872.64	1.75	9.908	275.6	2.1	277.7	6.672	40.95	89.82	633.1
50,000.01 - 100,000.00	2,194	166,405,975.79	7.74	8.376	333.4	1.9	335.3	6.355	66.61	85.52	623.8
100,000.01 - 150,000.00	2,383	297,805,611.79	13.85	7.463	351.0	1.7	352.7	6.127	77.46	84.54	623.9
150,000.01 - 200,000.00	1,976	345,467,093.55	16.07	7.181	355.6	1.7	357.3	6.103	79.49	83.57	624.5
200,000.01 - 250,000.00	1,416	317,301,799.59	14.76	7.048	357.1	1.7	358.7	6.002	80.26	84.87	631.7
250,000.01 - 300,000.00	980	268,940,794.22	12.51	6.963	357.3	1.6	358.8	6.036	80.24	84.75	638.9
300,000.01 - 350,000.00	634	206,021,465.35	9.58	6.934	356.9	1.7	358.6	6.009	81.83	86.59	644.6
350,000.01 - 400,000.00	501	188,631,144.22	8.77	6.765	357.3	1.7	359.0	5.930	79.72	85.33	653.5
400,000.01 - 450,000.00	263	111,913,639.21	5.20	6.920	357.7	1.6	359.3	6.033	82.83	87.85	654.1
450,000.01 - 500,000.00	175	83,871,097.82	3.90	6.892	358.3	1.7	360.0	5.892	81.58	88.18	653.4
500,000.01 - 550,000.00	71	37,432,616.82	1.74	6.956	358.2	1.8	360.0	5.946	80.10	85.77	666.0
550,000.01 - 600,000.00	59	34,004,321.51	1.58	6.648	358.0	2.0	360.0	5.716	80.07	86.45	679.6
600,000.01 - 650,000.00	33	20,759,161.47	0.97	6.457	357.6	2.4	360.0	5.330	78.20	81.35	654.6
650,000.01 - 700,000.00	10	6,768,435.58	0.31	7.138	358.4	1.6	360.0	6.250	81.34	91.14	654.5
700,000.01 - 750,000.00	17	12,578,130.55	0.58	6.860	358.1	1.9	360.0	6.126	72.74	77.43	612.8
750,000.01 - 800,000.00	8	6,273,758.06	0.29	6.933	359.2	0.8	360.0	4.977	75.19	82.66	659.5
800,000.01 - 850,000.00	1	849,999.99	0.04	6.700	358.0	2.0	360.0	6.450	62.82	62.82	595.0
850,000.01 - 900,000.00	1	862,500.00	0.04	6.875	359.0	1.0	360.0	4.000	75.00	75.00	649.0
900,000.01 - 950,000.00	4	3,675,000.00	0.17	6.990	358.7	1.3	360.0	5.334	75.03	78.87	674.1
1,150,000.01 - 1,200,000.00	1	1,190,000.00	0.06	5.250	359.0	1.0	360.0	2.750	70.00	70.00	782.0
1,950,000.01 - 2,000,000.00	1	2,000,000.00	0.09	6.500	359.0	1.0	360.0	5.000	54.05	54.05	635.0

Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

Min.: 11,592.85
 Max: 2,000,000.00
 Avg.: 182,023.31

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	1,082	37,473,813.76	1.74	9.914	275.7	2.1	277.8	6.645	40.90	89.91	633.3
50,001 - 100,000	2,195	166,303,279.27	7.73	8.379	333.2	1.9	335.1	6.359	66.58	85.51	623.7
100,001 - 150,000	2,370	295,707,403.96	13.75	7.465	351.0	1.7	352.7	6.126	77.60	84.73	624.2
150,001 - 200,000	1,990	347,465,681.46	16.16	7.183	355.6	1.7	357.3	6.105	79.34	83.40	624.2
200,001 - 250,000	1,416	317,201,491.13	14.75	7.047	357.1	1.7	358.7	6.000	80.27	84.88	631.8
250,001 - 300,000	982	269,440,478.00	12.53	6.962	357.3	1.6	358.9	6.037	80.24	84.73	638.8
300,001 - 350,000	634	206,021,465.35	9.58	6.934	356.9	1.7	358.6	6.009	81.83	86.59	644.6
350,001 - 400,000	501	188,631,144.22	8.77	6.765	357.3	1.7	359.0	5.930	79.72	85.33	653.5
400,001 - 450,000	262	111,463,882.53	5.18	6.921	357.7	1.6	359.3	6.033	82.84	87.88	654.2
450,001 - 500,000	176	84,320,854.50	3.92	6.892	358.3	1.7	360.0	5.892	81.57	88.14	653.3
500,001 - 550,000	70	36,883,293.35	1.72	6.956	358.3	1.7	360.0	5.946	79.96	85.70	666.9
550,001 - 600,000	60	34,553,644.98	1.61	6.653	358.0	2.0	360.0	5.720	80.23	86.51	678.4
600,001 - 650,000	33	20,759,161.47	0.97	6.457	357.6	2.4	360.0	5.330	78.20	81.35	654.6
650,001 - 700,000	10	6,768,435.58	0.31	7.138	358.4	1.6	360.0	6.250	81.34	91.14	654.5
700,001 - 750,000	17	12,578,130.55	0.58	6.860	358.1	1.9	360.0	6.126	72.74	77.43	612.8
750,001 - 800,000	8	6,273,758.06	0.29	6.933	359.2	0.8	360.0	4.977	75.19	82.66	659.5
800,001 - 850,000	1	849,999.99	0.04	6.700	358.0	2.0	360.0	6.450	62.82	62.82	595.0
850,001 - 900,000	1	862,500.00	0.04	6.875	359.0	1.0	360.0	4.000	75.00	75.00	649.0
900,001 - 950,000	4	3,675,000.00	0.17	6.990	358.7	1.3	360.0	5.334	75.03	78.87	674.1
1,150,001 - 1,200,000	1	1,190,000.00	0.06	5.250	359.0	1.0	360.0	2.750	70.00	70.00	782.0
1,950,001 - 2,000,000	1	2,000,000.00	0.09	6.500	359.0	1.0	360.0	5.000	54.05	54.05	635.0
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

Min.: 11,600
Max: 2,000,000
Avg.: 182,239

3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.001 - 4.500	9	2,701,238.22	0.13	4.469	357.7	2.3	360.0	3.857	54.35	62.83	745.2
4.501 - 5.000	127	35,453,410.57	1.65	4.846	356.9	2.7	359.6	3.952	60.80	64.66	728.9
5.001 - 5.500	265	73,494,676.62	3.42	5.371	357.0	2.2	359.2	4.362	70.21	75.85	711.3
5.501 - 6.000	666	158,652,504.13	7.38	5.840	356.8	2.0	358.9	5.054	75.19	81.90	679.1
6.001 - 6.500	1,423	327,607,739.80	15.23	6.331	357.4	1.7	359.1	5.564	78.37	85.33	653.1
6.501 - 7.000	2,205	484,555,478.96	22.53	6.820	355.8	1.7	357.4	5.879	80.52	86.54	641.4
7.001 - 7.500	1,850	366,634,112.08	17.05	7.299	355.8	1.6	357.4	6.202	81.67	86.11	625.0
7.501 - 8.000	1,804	329,368,225.55	15.32	7.794	354.7	1.6	356.3	6.442	82.88	85.82	616.0
8.001 - 8.500	928	149,388,939.59	6.95	8.276	354.3	1.5	355.8	6.716	82.52	84.56	601.7
8.501 - 9.000	712	95,094,411.01	4.42	8.789	348.6	1.7	350.3	7.148	80.93	85.96	595.9
9.001 - 9.500	461	43,896,449.36	2.04	9.282	337.4	1.6	339.0	7.254	73.78	87.42	601.4
9.501 - 10.000	419	31,847,924.27	1.48	9.800	301.9	1.6	303.5	7.456	56.29	87.85	601.5
10.001 - 10.500	301	18,582,527.63	0.86	10.319	290.0	2.0	292.0	7.813	40.10	91.80	615.9
10.501 - 11.000	235	13,000,366.20	0.60	10.785	295.1	2.6	297.7	7.861	31.58	94.29	631.9
11.001 - 11.500	96	4,303,812.21	0.20	11.280	262.8	2.3	265.1	7.789	34.91	94.92	624.8
11.501 - 12.000	149	8,027,073.83	0.37	11.814	312.4	3.0	315.4	9.214	27.87	96.94	630.7
12.001 - 12.500	108	5,388,855.15	0.25	12.236	314.6	2.9	317.5	0.000	20.95	99.15	624.9
12.501 - 13.000	40	1,722,674.98	0.08	12.852	250.0	2.0	252.0	6.990	25.01	97.35	665.3
13.001 - 13.500	5	320,650.13	0.01	13.271	258.0	3.6	261.6	0.000	22.65	99.96	660.2
13.501 - 14.000	6	187,857.20	0.01	13.965	244.7	2.9	247.5	0.000	18.49	98.49	641.2
14.001 - 14.500	4	151,120.29	0.01	14.204	177.0	3.0	180.0	0.000	18.48	98.47	636.8
14.501 - 15.000	1	43,370.38	0.00	14.750	176.0	4.0	180.0	0.000	15.00	95.00	634.0

Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

Min.: 4.250
 Max: 14.750
 NZWA: 7.204

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
4.001 - 4.500	3	1,144,790.50	0.07	4.427	357.3	2.7	360.0	3.857	80.00	100.00	722.1
4.501 - 5.000	46	12,558,530.67	0.74	4.886	356.0	4.0	360.0	3.952	76.16	86.69	699.6
5.001 - 5.500	135	37,699,716.37	2.21	5.370	357.9	2.1	360.0	4.362	77.96	88.73	690.5
5.501 - 6.000	498	116,735,896.20	6.84	5.842	358.1	1.9	360.0	5.054	77.38	86.25	667.7
6.001 - 6.500	1,220	286,603,069.35	16.79	6.329	358.4	1.6	360.0	5.564	79.16	86.76	651.9
6.501 - 7.000	1,834	419,656,112.43	24.58	6.822	358.4	1.5	359.9	5.879	81.33	88.10	642.5
7.001 - 7.500	1,484	310,697,012.40	18.20	7.295	358.5	1.5	360.0	6.202	82.53	87.52	624.8
7.501 - 8.000	1,385	270,533,008.96	15.85	7.792	358.5	1.5	359.9	6.442	83.80	87.13	616.8
8.001 - 8.500	702	124,416,480.71	7.29	8.278	358.6	1.4	360.0	6.716	83.74	85.32	602.2
8.501 - 9.000	483	74,980,361.23	4.39	8.783	358.4	1.6	360.0	7.148	85.15	86.27	591.3
9.001 - 9.500	243	30,914,828.00	1.81	9.273	358.4	1.5	359.8	7.254	84.67	86.03	585.2
9.501 - 10.000	128	13,395,606.14	0.78	9.761	357.8	1.6	359.4	7.456	79.62	80.83	553.8
10.001 - 10.500	45	4,934,007.12	0.29	10.295	358.2	1.8	360.0	7.813	78.15	78.91	553.1
10.501 - 11.000	17	1,827,970.79	0.11	10.689	356.1	3.9	360.0	7.861	77.02	77.51	547.2
11.001 - 11.500	9	458,055.63	0.03	11.317	358.6	1.4	360.0	7.789	77.94	77.94	533.2
11.501 - 12.000	6	463,342.05	0.03	11.931	358.9	1.1	360.0	9.214	76.02	76.02	537.3
12.501 - 13.000	1	62,384.21	0.00	12.550	359.0	1.0	360.0	6.990	80.00	80.00	568.0
Total:	8,239	1,707,081,172.76	100.00	7.141	358.4	1.6	360.0	6.032	81.57	87.08	632.7

Min.: 4.250
Max: 12.550
NZWA: 7.141

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
4.001 - 4.500	6	1,556,447.72	0.35	4.500	358.0	2.0	360.0	0.000	35.49	35.49	762.2
4.501 - 5.000	81	22,894,879.90	5.16	4.825	357.3	2.0	359.4	0.000	52.37	52.58	745.1
5.001 - 5.500	130	35,794,960.25	8.07	5.372	356.1	2.4	358.5	0.000	62.06	62.29	733.3
5.501 - 6.000	168	41,916,607.93	9.45	5.835	353.3	2.5	355.8	0.000	69.07	69.78	711.0
6.001 - 6.500	203	41,004,670.45	9.25	6.344	350.3	2.6	352.9	0.000	72.88	75.36	661.5
6.501 - 7.000	371	64,899,366.53	14.64	6.809	338.8	2.6	341.3	0.000	75.25	76.42	634.3
7.001 - 7.500	366	55,937,099.68	12.62	7.317	340.7	1.9	342.7	0.000	76.86	78.29	625.7
7.501 - 8.000	419	58,835,216.59	13.27	7.800	337.5	1.9	339.4	0.000	78.66	79.80	612.5
8.001 - 8.500	226	24,972,458.88	5.63	8.267	333.2	1.9	335.1	0.000	76.45	80.81	599.5
8.501 - 9.000	229	20,114,049.78	4.54	8.809	312.0	1.9	314.0	0.000	65.20	84.78	612.8
9.001 - 9.500	218	12,981,621.36	2.93	9.302	287.4	2.0	289.4	0.000	47.87	90.74	640.1
9.501 - 10.000	291	18,452,318.13	4.16	9.829	261.4	1.6	263.0	0.000	39.36	92.95	636.4
10.001 - 10.500	256	13,648,520.51	3.08	10.328	265.4	2.0	267.4	0.000	26.34	96.46	638.6
10.501 - 11.000	218	11,172,395.41	2.52	10.800	285.1	2.4	287.5	0.000	24.14	97.04	645.8
11.001 - 11.500	87	3,845,756.58	0.87	11.275	251.4	2.4	253.8	0.000	29.79	96.94	635.7
11.501 - 12.000	143	7,563,731.78	1.71	11.807	309.5	3.1	312.6	0.000	24.92	98.23	636.5
12.001 - 12.500	108	5,388,855.15	1.22	12.236	314.6	2.9	317.5	0.000	20.95	99.15	624.9
12.501 - 13.000	39	1,660,290.77	0.37	12.864	245.9	2.0	247.9	0.000	22.94	98.00	668.9
13.001 - 13.500	5	320,650.13	0.07	13.271	258.0	3.6	261.6	0.000	22.65	99.96	660.2
13.501 - 14.000	6	187,857.20	0.04	13.965	244.7	2.9	247.5	0.000	18.49	98.49	641.2
14.001 - 14.500	4	151,120.29	0.03	14.204	177.0	3.0	180.0	0.000	18.48	98.47	636.8
14.501 - 15.000	1	43,370.38	0.01	14.750	176.0	4.0	180.0	0.000	15.00	95.00	634.0

Total:	3,575	443,342,245.40	100.00	7.447	331.8	2.2	334.0	0.000	65.04	77.68	652.1

Min.: 4.500
Max: 14.750
NZWA: 7.447

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	3,575	443,342,245.40	20.62	7.447	331.8	2.2	334.0	0.000	65.04	77.68	652.1
Adjustable	8,239	1,707,081,172.76	79.38	7.141	358.4	1.6	360.0	6.032	81.57	87.08	632.7
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

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)	5,706	1,221,968,554.64	56.82	7.127	358.4	1.6	360.0	5.975	81.80	87.05	631.7
3/27 ARM (Libor)	2,275	429,524,469.43	19.97	7.254	358.5	1.5	360.0	6.261	81.41	87.35	630.2
Fixed Rate	3,117	417,620,359.46	19.42	7.306	341.3	2.2	343.5	0.000	66.61	76.78	652.4
5/25 ARM (Libor)	253	54,914,273.50	2.55	6.572	358.6	1.4	360.0	5.516	77.71	85.81	674.2
Balloon	458	25,721,885.94	1.20	9.736	177.5	2.5	180.0	0.000	39.63	92.28	647.1
3 YR FIXED/20YR ARM (Libor)	1	279,461.84	0.01	6.990	239.0	1.0	240.0	6.500	80.00	80.00	700.0
3/1 ARM	1	221,876.30	0.01	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
2 YR FIXED/15YR ARM (Libor)	2	129,850.25	0.01	8.378	177.0	3.0	180.0	6.195	67.92	67.92	572.8
2 YR FIXED/20YR ARM (Libor)	1	42,686.80	0.00	9.100	239.0	1.0	240.0	6.100	75.00	75.00	515.0
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

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
97 - 120	6	317,482.75	0.01	7.030	117.3	2.7	120.0	0.000	66.60	66.60	628.1
169 - 192	682	44,199,589.82	2.06	8.970	177.6	2.4	180.0	6.195	51.26	84.54	630.5
217 - 240	486	29,357,462.38	1.37	9.361	238.6	1.4	240.0	6.447	30.45	93.68	652.5
289 - 312	3	583,805.13	0.03	6.211	296.0	4.0	300.0	0.000	67.26	67.26	706.0
337 - 360	10,637	2,075,965,078.08	96.54	7.136	358.3	1.7	360.0	6.032	79.41	85.04	636.6
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

Min.: 120.0
Max.: 360.0
NZWA: 354.6

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
109 - 120	6	317,482.75	0.01	7.030	117.3	2.7	120.0	0.000	66.60	66.60	628.1
169 - 180	682	44,199,589.82	2.06	8.970	177.6	2.4	180.0	6.195	51.26	84.54	630.5
229 - 240	486	29,357,462.38	1.37	9.361	238.6	1.4	240.0	6.447	30.45	93.68	652.5
289 - 300	3	583,805.13	0.03	6.211	296.0	4.0	300.0	0.000	67.26	67.26	706.0
301 - 312	1	221,876.30	0.01	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
325 - 336	1	172,672.83	0.01	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
337 - 348	9	1,240,449.28	0.06	7.329	347.3	12.7	360.0	5.552	65.40	65.40	621.2
349 - 360	10,626	2,074,330,079.67	96.46	7.136	358.3	1.7	360.0	6.032	79.42	85.05	636.6
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

Min.: 116.0
Max: 360.0
NZWA: 352.9

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	409	81,073,120.87	3.77	6.757	357.6	0.0	357.6	5.367	78.76	91.07	675.5
1 - 24	11,404	2,069,128,420.99	96.22	7.222	352.7	1.8	354.5	6.064	78.14	84.91	635.2
49 - 72	1	221,876.30	0.01	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

Min.: 0.0
Max: 55.0
WA: 1.7

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
2000	1	221,876.30	0.01	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
2002	1	172,672.83	0.01	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2003	14	2,275,136.58	0.11	7.172	341.1	11.9	353.0	5.638	65.58	65.58	626.0
2004	11,798	2,147,753,732.45	99.88	7.204	352.9	1.7	354.6	6.032	78.17	85.16	636.7
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

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
2014	6	317,482.75	0.01	7.030	117.3	2.7	120.0	0.000	66.60	66.60	628.1
2018	2	136,944.90	0.01	8.775	169.4	10.6	180.0	0.000	58.64	87.12	592.7
2019	680	44,062,644.92	2.05	8.971	177.6	2.4	180.0	6.195	51.24	84.54	630.6
2024	486	29,357,462.38	1.37	9.361	238.6	1.4	240.0	6.447	30.45	93.68	652.5
2029	3	583,805.13	0.03	6.211	296.0	4.0	300.0	0.000	67.26	67.26	706.0
2030	1	221,876.30	0.01	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
2032	1	172,672.83	0.01	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2033	20	2,948,258.14	0.14	7.408	348.5	11.5	360.0	6.127	69.53	71.40	621.2
2034	10,615	2,072,622,270.81	96.38	7.136	358.3	1.7	360.0	6.032	79.43	85.06	636.6
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

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	10,549	2,084,835,425.51	96.95	7.100	355.7	1.7	357.4	6.032	80.00	84.71	635.9
2nd Lien	1,265	65,587,992.65	3.05	10.515	264.0	2.2	266.3	0.000	19.72	99.04	660.7
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
Balloon	458	25,721,885.94	1.20	9.736	177.5	2.5	180.0	0.000	39.63	92.28	647.1
Fully Amortizing	11,356	2,124,701,532.22	98.80	7.173	355.0	1.7	356.7	6.032	78.63	85.06	636.6
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

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	9,488	1,554,009,766.20	72.27	7.383	350.7	1.8	352.5	6.198	76.62	82.33	620.9
Y	2,326	596,413,651.96	27.73	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

16. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0	9,488	1,554,009,766.20	72.27	7.383	350.7	1.8	352.5	6.198	76.62	82.33	620.9
24	34	9,523,874.78	0.44	6.146	356.1	3.9	360.0	5.483	81.38	88.49	661.4
36	7	2,707,177.59	0.13	5.181	356.3	3.7	360.0	5.261	77.39	85.26	682.8
60	2,012	521,266,057.77	24.24	6.810	358.6	1.4	360.0	5.970	82.49	93.75	674.3
120	273	62,916,541.82	2.93	6.302	358.4	1.6	360.0	3.610	79.89	82.83	710.2
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

17. 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	228	54,419,915.07	2.53	6.631	358.1	1.3	359.4	4.446	76.38	79.98	690.0
0.001 - 5.000	100	19,725,798.43	0.92	6.075	346.3	2.8	349.2	6.255	64.42	65.19	706.4
5.001 - 10.000	95	19,931,316.09	0.93	6.383	342.4	2.6	345.0	5.761	68.84	71.26	693.1
10.001 - 15.000	141	23,215,103.94	1.08	6.821	348.4	2.1	350.5	6.079	72.99	75.62	656.9
15.001 - 20.000	268	40,898,067.40	1.90	6.979	348.6	1.9	350.5	5.832	74.38	76.91	632.3
20.001 - 25.000	507	76,044,399.42	3.54	7.064	351.0	1.9	352.8	5.938	75.68	79.32	637.2
25.001 - 30.000	846	131,293,289.59	6.11	7.192	352.0	1.9	353.8	6.051	76.54	81.14	620.9
30.001 - 35.000	1,273	218,745,723.54	10.17	7.179	353.7	1.7	355.5	6.024	78.24	83.05	631.8
35.001 - 40.000	2,010	355,773,041.85	16.54	7.270	352.9	1.7	354.5	6.069	78.61	85.61	637.9
40.001 - 45.000	2,963	545,221,333.67	25.35	7.316	354.0	1.7	355.7	6.085	78.77	88.35	642.6
45.001 - 50.000	2,674	521,442,245.11	24.25	7.277	352.8	1.6	354.4	6.139	79.70	87.71	628.9
50.001 - 55.000	697	141,349,846.95	6.57	7.095	352.4	1.6	354.0	6.157	77.54	82.93	620.9
55.001 - 60.000	12	2,363,337.10	0.11	6.602	357.5	2.5	360.0	4.332	77.85	80.13	662.5
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

Min: 0.000
Max: 58.940
NZWA: 39.586

18. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	5	574,213.02	0.03	7.561	344.6	0.9	345.5	4.125	83.20	83.20	0.0
491 - 500	22	3,052,118.48	0.14	7.831	351.2	1.5	352.6	6.254	72.46	73.31	500.0
501 - 510	198	31,346,917.90	1.46	8.320	357.3	1.6	358.9	6.489	74.24	74.46	505.7
511 - 520	296	47,452,230.85	2.21	8.204	354.3	1.5	355.8	6.372	76.10	76.51	516.0
521 - 530	318	52,484,745.29	2.44	7.886	355.7	1.7	357.3	6.318	74.69	75.43	526.2
531 - 540	363	62,040,366.25	2.89	7.870	354.1	1.7	355.8	6.244	76.16	76.51	535.7
541 - 550	410	68,061,322.67	3.17	7.648	356.2	1.7	358.0	6.373	75.85	76.21	545.7
551 - 560	427	73,432,973.05	3.41	7.628	354.2	1.7	355.9	6.348	77.61	78.36	555.4
561 - 570	457	77,480,157.78	3.60	7.454	354.9	1.7	356.6	6.320	78.10	78.33	565.6
571 - 580	475	84,367,970.67	3.92	7.396	352.6	1.8	354.4	6.296	79.69	80.68	575.8
581 - 590	421	69,042,118.95	3.21	7.411	352.7	1.8	354.5	6.290	78.28	81.06	585.4
591 - 600	489	88,711,790.01	4.13	7.248	351.5	1.8	353.4	6.143	79.54	83.33	595.9
601 - 610	614	102,189,564.63	4.75	7.436	351.2	1.8	352.9	6.231	78.70	85.33	605.3
611 - 620	675	114,151,178.06	5.31	7.338	349.9	1.8	351.7	6.147	78.64	86.17	615.8
621 - 630	700	120,508,447.25	5.60	7.235	350.7	1.8	352.5	6.032	77.93	87.53	625.5
631 - 640	732	131,498,572.12	6.12	7.250	351.6	1.7	353.3	5.991	78.23	87.68	635.2
641 - 650	713	130,441,298.70	6.07	7.139	351.9	1.7	353.6	6.064	78.82	88.42	645.6
651 - 660	628	116,974,491.85	5.44	7.206	351.2	1.8	353.0	6.079	80.01	89.55	655.1
661 - 670	576	102,441,204.95	4.76	7.078	351.7	1.8	353.5	5.895	78.99	89.33	665.5
671 - 680	515	101,177,986.30	4.71	7.052	353.5	1.6	355.0	5.943	79.64	90.09	675.4
681 - 690	489	94,537,963.09	4.40	6.901	353.2	1.6	354.8	5.683	80.64	91.60	685.1

691 - 700	435	84,283,466.01	3.92	6.893	352.7	1.7	354.4	5.867	78.33	89.13	695.4
701 - 710	357	76,999,445.42	3.58	6.814	354.3	1.7	356.0	5.796	79.68	90.00	705.3
711 - 720	275	56,300,756.30	2.62	6.667	354.3	1.6	355.9	5.652	78.77	89.25	715.1
721 - 730	266	55,481,978.21	2.58	6.771	354.0	1.6	355.6	5.739	79.09	90.91	725.2
731 - 740	219	43,515,248.12	2.02	6.747	352.8	1.6	354.4	5.482	78.19	89.10	735.2
741 - 750	181	37,053,969.59	1.72	6.495	354.5	1.7	356.2	5.460	76.11	85.22	745.2
751 - 760	151	33,772,492.63	1.57	6.747	355.2	1.7	356.9	5.565	78.17	87.65	755.4
761 - 770	169	36,198,599.69	1.68	6.394	355.2	1.7	356.9	5.535	76.24	85.78	765.4
771 - 780	93	22,851,860.09	1.06	6.199	356.3	1.7	358.0	5.642	72.61	77.56	775.6
781 - 790	85	17,165,471.31	0.80	6.174	354.2	1.6	355.8	4.812	67.61	74.64	784.8
791 - 800	37	9,745,457.95	0.45	5.982	355.2	2.2	357.3	5.242	68.32	75.04	795.0
801 - 810	18	4,025,338.31	0.19	5.681	356.6	2.0	358.6	3.790	63.95	69.77	806.2
811 - 820	4	935,702.66	0.04	6.802	358.5	1.5	360.0	5.297	84.05	91.91	815.3
821 - 830	1	126,000.00	0.01	9.100	359.0	1.0	360.0	7.250	100.00	100.00	821.0
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

Nzmin.: 499
Max.: 821
NZWA.: 637

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

19. 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
	392	71,653,506.24	3.33	6.972	354.0	1.3	355.3	6.276	77.24	93.10	658.3
0	301	44,695,764.44	2.08	7.785	345.9	2.8	348.7	5.843	79.54	82.48	619.1
1	111	17,688,582.08	0.82	7.738	346.9	2.2	349.0	6.166	75.62	82.75	608.6
2	35	5,160,619.03	0.24	7.746	351.5	2.8	354.3	5.799	75.88	75.92	570.9
3	8	1,235,845.11	0.06	8.253	340.4	1.8	342.2	6.197	76.21	84.71	570.5
4	21	2,881,891.73	0.13	8.002	353.4	2.5	355.9	5.753	69.85	72.09	592.0
5	4	451,983.77	0.02	8.042	315.1	4.4	319.5	5.703	66.43	74.33	554.1
6	7	1,854,973.52	0.09	7.328	356.1	3.9	360.0	5.509	78.69	78.69	635.7
80/20	837	110,202,887.25	5.12	7.514	333.0	1.1	334.1	6.323	67.21	99.80	653.8
A	2,139	395,039,943.99	18.37	6.866	355.1	1.8	356.9	5.171	77.07	87.03	660.2
A SA	305	59,548,513.37	2.77	7.204	357.7	1.2	358.8	6.446	79.88	80.31	591.7
AA	253	61,141,037.80	2.84	7.007	352.6	1.6	354.2	6.393	79.09	83.88	635.5
AAA	925	230,341,730.20	10.71	7.268	358.3	1.3	359.6	6.570	89.98	94.64	695.0
AA+	10	1,705,944.99	0.08	7.081	344.5	7.7	352.2	5.160	79.24	86.18	667.7
AX	10	878,460.85	0.04	8.997	346.6	1.1	347.7	5.526	78.59	78.59	585.4
A-	815	123,805,187.97	5.76	7.739	352.6	2.2	354.8	6.198	73.94	86.72	598.9
A- MO	37	5,250,588.31	0.24	8.023	358.7	1.3	360.0	6.292	75.83	75.83	549.3
A- SA	106	20,567,804.23	0.96	7.386	357.8	1.1	359.0	6.625	79.60	79.70	590.4
A+	1,658	332,634,341.11	15.47	6.995	354.0	2.1	356.1	5.731	79.62	87.00	634.3
A+ MO	21	4,349,968.32	0.20	7.773	358.9	1.1	360.0	5.996	75.37	75.37	575.7
A+ SA	1,141	231,344,700.81	10.76	7.145	357.5	1.2	358.7	5.959	83.88	84.42	630.6

B	362	55,446,052.37	2.58	8,013	352.2	1.9	354.1	6,730	77.09	77.86	555.1
B S	2	187,658.56	0.01	8,396	353.0	7.0	360.0	7,750	67.40	67.40	582.8
B SA	49	9,611,459.06	0.45	7,690	359.0	1.0	360.0	6,854	73.18	74.21	586.0
B.U.	1	55,975.22	0.00	10,000	359.0	1.0	360.0	8,740	80.00	100.00	506.0
B-	95	12,782,740.89	0.59	8,407	354.8	2.2	357.0	7,907	79.46	80.49	561.5
B+	633	90,051,539.05	4.19	8,197	352.6	1.4	354.0	6,318	76.56	80.90	547.0
B+ SA	187	29,606,045.85	1.38	7,522	357.7	1.2	358.9	6,801	76.64	77.00	578.5
C	154	21,936,330.16	1.02	8,277	356.4	2.0	358.4	7,156	71.16	71.26	540.0
C SA	4	425,826.50	0.02	9,149	358.8	1.2	360.0	6,982	59.15	62.51	558.8
C-	1	79,138.22	0.00	7,250	359.0	1.0	360.0	6,250	82.50	82.50	545.0
C+	144	20,280,940.14	0.94	8,912	357.2	1.8	359.0	7,469	72.76	73.27	532.2
C+ SA	54	9,657,517.90	0.45	8,041	358.8	1.2	360.0	6,975	66.25	66.41	560.8
D	9	1,552,795.75	0.07	8,147	343.8	2.7	346.4	6,879	58.64	58.95	547.5
M1	7	1,294,129.88	0.06	8,305	359.0	1.0	360.0	6,204	87.47	89.02	616.0
M2	8	1,318,852.28	0.06	8,535	359.0	1.0	360.0	6,592	82.22	82.22	569.3
M3	2	303,570.97	0.01	10,209	359.0	1.0	360.0	8,155	80.40	80.40	525.4
M4	1	304,354.89	0.01	9,650	359.0	1.0	360.0	7,550	70.00	70.00	537.0
NG	4	458,852.87	0.02	6,115	354.7	5.3	360.0	5,013	79.05	87.28	630.9
Y1	3	183,043.04	0.01	10,072	298.4	3.4	301.8	0.000	55.15	55.15	510.4
Y2	30	1,997,330.78	0.09	10,204	295.9	2.5	298.5	0.000	72.82	72.82	545.9
Y3	42	4,528,319.12	0.21	8,145	310.9	2.4	313.3	0.000	72.44	72.44	547.5
Y4	123	16,027,251.73	0.75	7,306	323.2	2.3	325.5	0.000	72.97	73.11	595.7
Y5	56	7,117,045.89	0.33	7,277	317.1	2.1	319.2	0.000	73.63	73.63	589.1
Y6	81	11,527,273.61	0.54	7,275	332.7	2.2	334.9	0.000	75.21	75.21	614.6
Y7	87	11,458,011.07	0.53	6,928	321.6	2.1	323.7	0.000	74.67	74.67	630.7
Y8	87	14,150,812.92	0.66	6,705	343.3	2.4	345.7	0.000	75.65	75.65	653.9

Y9		450	105,393,775.98	4.90	5.639	353.3	2.3	355.6	0.000	63.92	64.03	730.3
Z		2	252,498.34	0.01	8.346	358.0	2.0	360.0	6.846	80.00	80.00	513.3
Total:		11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

20. 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	2,979	520,895,926.92	24.22	7.489	351.5	1.6	353.1	5.783	78.59	83.56	637.2
0.001 - 1.000	483	114,426,185.03	5.32	6.986	353.3	1.9	355.3	5.986	77.99	84.81	660.8
1.001 - 2.000	4,211	877,242,316.74	40.79	7.091	357.3	1.6	358.9	6.096	81.33	87.58	626.8
2.001 - 3.000	3,921	603,346,218.20	28.06	7.182	347.6	1.9	349.5	6.237	73.08	82.86	644.8
3.001 - 4.000	5	847,139.74	0.04	7.791	358.3	1.7	360.0	6.176	80.78	91.44	626.8
4.001 - 5.000	215	33,665,631.53	1.57	6.856	354.3	2.0	356.3	5.302	80.38	87.92	661.1
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

WA: 1.788

NZWA: 2.360

21. 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	3,557	723,854,345.76	93.72	7.483	357.5	1.6	359.1	6.328	90.37	90.62	627.5
Y	312	48,536,273.83	6.28	7.207	336.3	1.9	338.2	4.174	88.97	88.97	659.1
Total:	3,869	772,390,619.59	100.00	7.466	356.2	1.6	357.8	6.267	90.28	90.52	629.5

22. 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	3,557	723,854,345.76	93.72	7.483	357.5	1.6	359.1	6.328	90.37	90.62	627.5
1- GE	1	299,250.00	0.04	6.500	359.0	1.0	360.0	5.000	95.00	95.00	625.0
6- Mortgage Guaranty Insurance Corp.	54	8,261,663.86	1.07	7.604	329.4	2.0	331.4	4.913	88.08	88.08	636.3
11- PMI	67	10,960,796.70	1.42	7.160	342.3	2.1	344.4	4.014	89.58	89.58	665.3
12- United Guaranty Residential Ins. Corp.	57	6,684,329.34	0.87	7.615	307.1	2.4	309.5	0.000	87.69	87.69	632.7
13- Republic Mortgage Insurance Corp.	43	6,602,997.56	0.85	7.223	342.7	1.6	344.4	5.000	90.18	90.18	659.8
17- Radian Guaranty	29	6,551,837.21	0.85	6.313	358.6	1.4	360.0	3.354	90.46	90.46	709.7
24- Triad Guaranty Insurance Company	12	2,461,432.28	0.32	7.165	358.8	1.2	360.0	4.663	90.13	90.13	676.5
33- Amerin Guaranty Corp.	49	6,713,966.88	0.87	7.292	326.9	2.1	329.1	0.000	87.02	87.02	648.2
Total:	3,869	772,390,619.59	100.00	7.466	356.2	1.6	357.8	6.267	90.28	90.52	629.5

23. Purchased MI (1st lien and LTV gt 80)

Purchased 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	1,462	225,038,612.65	29.14	7.732	353.0	1.8	354.8	6.238	89.71	90.10	609.9
Y	2,407	547,352,006.94	70.86	7.356	357.5	1.5	359.0	6.278	90.52	90.69	637.6
Total:	3,869	772,390,619.59	100.00	7.466	356.2	1.6	357.8	6.267	90.28	90.52	629.5

24. Purchased MI Company (1st and ltv gt 80)

Purchased 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	1,462	225,038,612.65	29.14	7.732	353.0	1.8	354.8	6.238	89.71	90.10	609.9
6- Mortgage Guaranty Insurance Corp.	2,308	527,058,111.86	68.24	7.366	357.5	1.5	359.0	6.294	90.58	90.73	636.7
17- Radian Guaranty	99	20,293,895.08	2.63	7.082	357.3	2.1	359.4	5.767	88.74	89.57	660.6
Total:	3,869	772,390,619.59	100.00	7.466	356.2	1.6	357.8	6.267	90.28	90.52	629.5

25. 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	1,150	176,502,338.82	22.85	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
Y	2,719	595,888,280.77	77.15	7.344	355.7	1.6	357.3	6.199	90.39	90.55	639.3
Total:	3,869	772,390,619.59	100.00	7.466	356.2	1.6	357.8	6.267	90.28	90.52	629.5

26. 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	1,150	176,502,338.82	22.85	7.876	357.6	1.7	359.3	6.474	89.91	90.42	596.4
1- GE	1	299,250.00	0.04	6.500	359.0	1.0	360.0	5.000	95.00	95.00	625.0
11- PMI	67	10,960,796.70	1.42	7.160	342.3	2.1	344.4	4.014	89.58	89.58	665.3
12- United Guaranty Residential Ins. Corp.	57	6,684,329.34	0.87	7.615	307.1	2.4	309.5	0.000	87.69	87.69	632.7
13- Republic Mortgage Insurance Corp.	43	6,602,997.56	0.85	7.223	342.7	1.6	344.4	5.000	90.18	90.18	659.8
24- Triad Guaranty Insurance Company	12	2,461,432.28	0.32	7.165	358.8	1.2	360.0	4.663	90.13	90.13	676.5
33- Amerin Guaranty Corp.	49	6,713,966.88	0.87	7.292	326.9	2.1	329.1	0.000	87.02	87.02	648.2
17- Radian Guaranty	128	26,845,732.29	3.48	6.894	357.6	1.9	359.6	5.023	89.16	89.79	672.6
6- Mortgage Guaranty Insurance Corp.	2,362	535,319,775.72	69.31	7.370	357.0	1.5	358.6	6.288	90.55	90.69	636.7
Total:	3,869	772,390,619.59	100.00	7.466	356.2	1.6	357.8	6.267	90.28	90.52	629.5

27. 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
0.01 - 5.00	1	17,490.68	0.00	9.125	179.0	1.0	180.0	0.000	5.00	80.00	685.0
5.01 - 10.00	17	724,606.52	0.03	10.129	251.8	2.1	253.8	0.000	9.43	80.78	663.0
10.01 - 15.00	83	4,053,191.59	0.19	9.717	283.8	2.6	286.4	3.250	14.29	83.17	664.1
15.01 - 20.00	1,115	59,306,195.24	2.76	10.389	263.9	2.2	266.1	3.902	19.90	97.73	660.5
20.01 - 25.00	62	3,496,859.15	0.16	9.467	309.8	2.3	312.2	5.846	21.72	69.37	657.6
25.01 - 30.00	55	6,521,156.69	0.30	7.011	339.3	2.4	341.7	6.689	27.62	40.08	690.5
30.01 - 35.00	36	4,352,740.00	0.20	6.381	336.0	2.2	338.2	5.650	32.59	34.12	665.5
35.01 - 40.00	83	12,697,060.99	0.59	6.329	350.4	1.9	352.2	6.106	37.79	38.22	654.5
40.01 - 45.00	76	13,801,806.96	0.64	6.292	353.2	1.8	355.0	6.289	42.92	43.07	672.7
45.01 - 50.00	121	19,449,422.66	0.90	6.823	351.8	1.7	353.5	5.964	47.67	49.41	625.1
50.01 - 55.00	160	31,656,305.27	1.47	6.640	350.9	1.9	352.7	5.840	52.77	53.23	625.8
55.01 - 60.00	245	46,895,858.67	2.18	6.671	354.8	1.8	356.6	6.018	57.87	58.60	626.9
60.01 - 65.00	410	78,866,814.96	3.67	6.802	353.0	2.0	354.9	6.208	63.31	63.69	615.5
65.01 - 70.00	561	109,608,991.90	5.10	6.950	353.1	1.9	355.0	6.064	68.69	69.82	611.4
70.01 - 75.00	799	154,381,224.91	7.18	7.105	354.4	1.8	356.2	6.076	73.92	75.59	602.3
75.01 - 80.00	4,121	832,203,072.38	38.70	6.894	356.7	1.7	358.4	5.804	79.77	90.74	652.9
80.01 - 85.00	1,296	238,130,764.94	11.07	7.474	355.6	1.7	357.2	6.312	84.42	84.91	596.1
85.01 - 90.00	1,421	295,370,480.76	13.74	7.351	355.7	1.6	357.3	6.237	89.67	89.88	628.1
90.01 - 95.00	661	139,723,917.04	6.50	7.371	356.9	1.6	358.5	6.015	94.72	94.73	647.5
95.01 - 100.00	491	99,165,456.85	4.61	7.920	358.0	1.4	359.4	6.596	99.94	99.94	688.6
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

NZMin.: 5.00
Max: 100.00
NZWA: 78.16

28. 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
5.01 - 10.00	1	29,981.73	0.00	8.475	359.0	1.0	360.0	0.000	9.52	9.52	529.0
10.01 - 15.00	4	480,202.18	0.02	5.879	358.2	1.8	360.0	3.250	13.13	13.13	675.5
15.01 - 20.00	12	1,481,483.61	0.07	6.263	330.8	3.5	334.3	3.902	18.36	20.99	664.1
20.01 - 25.00	16	1,393,644.08	0.06	7.140	345.3	1.5	346.8	5.846	22.35	23.11	640.7
25.01 - 30.00	41	5,391,642.37	0.25	6.046	345.8	2.4	348.2	6.689	27.89	27.95	697.5
30.01 - 35.00	34	4,224,977.91	0.20	6.240	340.8	2.1	342.9	5.650	32.65	32.65	666.5
35.01 - 40.00	81	12,629,341.63	0.59	6.306	350.5	1.8	352.4	6.106	37.80	37.96	654.4
40.01 - 45.00	75	13,781,831.97	0.64	6.286	353.3	1.8	355.1	6.289	42.92	42.98	672.8
45.01 - 50.00	121	19,449,422.66	0.90	6.823	351.8	1.7	353.5	5.964	47.67	49.41	625.1
50.01 - 55.00	161	31,730,209.15	1.48	6.648	350.5	1.9	352.3	5.840	52.69	53.23	625.8
55.01 - 60.00	245	46,895,858.67	2.18	6.671	354.8	1.8	356.6	6.018	57.87	58.60	626.9
60.01 - 65.00	411	78,896,803.17	3.67	6.804	352.9	2.0	354.9	6.208	63.29	63.69	615.5
65.01 - 70.00	565	109,881,052.31	5.11	6.959	352.7	1.9	354.5	6.064	68.55	69.82	611.5
70.01 - 75.00	799	154,381,224.91	7.18	7.105	354.4	1.8	356.2	6.076	73.92	75.59	602.3
75.01 - 80.00	4,126	832,565,678.63	38.72	6.896	356.7	1.7	358.3	5.804	79.74	90.73	652.9
80.01 - 85.00	1,302	238,548,984.00	11.09	7.480	355.3	1.7	357.0	6.312	84.30	84.91	596.2
85.01 - 90.00	1,440	296,353,661.18	13.78	7.360	355.4	1.6	357.0	6.237	89.42	89.88	628.2
90.01 - 95.00	744	143,515,485.99	6.67	7.444	354.9	1.6	356.5	6.015	92.63	94.72	648.1
95.01 - 100.00	1,636	158,791,932.01	7.38	8.906	322.8	1.7	324.5	6.596	69.97	99.95	678.1
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

Min.: 9.52
Max: 100.00
WA: 80.58

*Includes Senior balances if any.

29. 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
5.01 - 10.00	1	29,981.73	0.00	8.475	359.0	1.0	360.0	0.000	9.52	9.52	529.0
10.01 - 15.00	4	480,202.18	0.02	5.879	358.2	1.8	360.0	3.250	13.13	13.13	675.5
15.01 - 20.00	12	1,481,483.61	0.07	6.263	330.8	3.5	334.3	3.902	18.36	20.99	664.1
20.01 - 25.00	16	1,393,644.08	0.06	7.140	345.3	1.5	346.8	5.846	22.35	23.11	640.7
25.01 - 30.00	42	5,531,140.12	0.26	6.032	341.6	2.4	344.0	6.689	27.94	28.00	698.3
30.01 - 35.00	33	4,085,480.16	0.19	6.266	346.3	2.2	348.5	5.650	32.73	32.73	664.3
35.01 - 40.00	81	12,629,341.63	0.59	6.306	350.5	1.8	352.4	6.106	37.80	37.96	654.4
40.01 - 45.00	77	14,416,004.33	0.67	6.263	353.5	1.8	355.4	6.289	43.02	43.08	671.6
45.01 - 50.00	124	19,876,734.36	0.92	6.786	350.8	1.8	352.6	5.944	47.88	49.58	629.2
50.01 - 55.00	157	30,705,986.35	1.43	6.690	350.9	1.8	352.7	5.851	52.78	53.34	622.6
55.01 - 60.00	248	47,712,788.43	2.22	6.645	354.9	1.8	356.7	6.015	57.91	58.63	629.4
60.01 - 65.00	413	78,943,277.76	3.67	6.814	352.5	2.0	354.5	6.210	63.35	63.75	614.5
65.01 - 70.00	563	109,306,311.50	5.08	6.966	352.9	1.8	354.8	6.065	68.58	69.86	611.1
70.01 - 75.00	801	154,801,287.78	7.20	7.100	354.2	1.9	356.1	6.069	73.93	75.60	602.5
75.01 - 80.00	4,121	831,976,405.77	38.69	6.896	356.7	1.7	358.4	5.804	79.75	90.74	652.9
80.01 - 85.00	1,303	238,778,788.75	11.10	7.480	355.1	1.7	356.8	6.313	84.31	84.92	596.3
85.01 - 90.00	1,439	296,091,742.10	13.77	7.361	355.6	1.6	357.2	6.237	89.42	89.88	628.2
90.01 - 95.00	743	143,390,885.51	6.67	7.444	354.9	1.6	356.5	6.015	92.63	94.72	648.1
95.01 - 100.00	1,636	158,791,932.01	7.38	8.906	322.8	1.7	324.5	6.596	69.97	99.95	678.1
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

NZMin.: 9.52
Max: 100.00
NZWA: 80.49

30. 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	9,287	1,653,175,803.42	76.88	7.209	352.5	1.7	354.2	6.063	77.66	84.42	633.4
PUD	1,107	234,357,681.28	10.90	7.097	353.4	1.6	355.0	5.837	79.56	88.46	646.6
Condo	885	145,530,689.91	6.77	7.200	353.8	1.6	355.3	5.984	80.53	89.18	654.9
2-4 Family	524	115,471,604.39	5.37	7.358	356.8	1.4	358.2	6.100	79.61	83.65	640.0
Townhouse	9	1,475,947.77	0.07	7.058	358.3	1.7	360.0	5.659	77.44	95.09	661.6
Modular Home	1	341,815.25	0.02	5.990	358.0	2.0	360.0	0.000	45.26	45.26	633.0
Manufactured Housing	1	69,876.14	0.00	6.625	358.0	2.0	360.0	6.625	43.75	43.75	643.0
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

31. 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	5,446	1,027,361,887.82	47.77	7.210	353.5	1.8	355.3	6.160	77.01	78.78	611.0
Purchase	5,236	918,751,189.08	42.72	7.256	352.4	1.6	354.0	5.888	79.74	93.53	669.6
Rate/Term Refinance	824	149,765,112.15	6.96	6.951	352.6	1.9	354.5	6.117	76.13	79.31	628.7
Debt Consolidation	305	54,089,954.44	2.52	6.899	350.0	2.6	352.5	6.258	78.92	79.85	587.6
Construction Permanent	3	455,274.67	0.02	7.363	358.0	2.0	360.0	5.175	67.44	67.44	673.0
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

32. 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	10,633	1,965,060,652.96	91.38	7.197	352.7	1.7	354.4	6.076	78.20	85.41	633.1
Investment	1,068	164,363,093.08	7.64	7.339	355.5	1.3	356.8	5.648	77.74	82.22	673.5
Second Home	113	20,999,672.12	0.98	6.824	355.2	1.2	356.4	5.395	77.34	83.18	681.8
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

33. 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	7,248	1,225,576,203.41	56.99	7.124	351.5	1.8	353.3	6.040	78.24	83.91	621.9
Stated	3,602	713,740,792.38	33.19	7.434	354.4	1.6	356.0	6.289	77.95	87.28	652.3
Limited	578	133,769,695.91	6.22	6.841	357.1	1.4	358.5	5.513	79.67	88.40	664.7
No Documentation	382	76,316,189.13	3.55	6.967	354.8	1.6	356.3	4.649	76.04	79.20	679.4
No Ratio	4	1,020,537.33	0.05	7.646	359.0	1.0	360.0	6.825	87.78	89.54	689.9
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

34. 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	2,431	589,911,861.76	27.43	6.945	354.4	1.7	356.1	6.031	76.00	83.41	639.3
CA-N	1,244	307,013,024.11	14.28	6.960	354.9	1.8	356.7	5.992	75.49	85.49	652.2
FL	1,061	143,205,897.38	6.66	7.532	348.6	1.6	350.3	6.278	78.82	86.85	627.1
IL	688	120,195,102.05	5.59	7.595	355.2	1.7	356.9	5.985	82.73	85.73	615.3
NY	375	93,239,422.36	4.34	7.088	355.7	1.6	357.3	5.858	78.04	81.65	641.7
NJ	371	79,053,084.86	3.68	7.188	352.1	2.1	354.2	6.076	76.00	77.51	616.1
NV	342	66,277,770.50	3.08	7.309	355.4	1.6	357.0	6.164	79.46	88.43	644.5
AZ	479	62,373,669.94	2.90	7.267	352.3	1.4	353.8	5.867	79.08	89.54	650.4
WA	331	54,068,979.58	2.51	6.968	354.2	1.6	355.8	5.520	79.95	90.76	658.5
MD	262	50,052,766.84	2.33	7.445	351.7	1.7	353.4	6.045	79.22	82.77	617.6
TX	434	49,583,841.24	2.31	7.728	344.9	1.6	346.5	5.857	80.17	85.53	632.9
VA	240	46,938,843.05	2.18	7.017	351.6	2.0	353.6	5.573	78.11	83.67	630.5
MN	277	45,314,514.24	2.11	7.347	352.4	1.4	353.8	6.180	82.06	89.12	637.0
CO	234	41,540,377.75	1.93	6.923	354.9	1.4	356.3	5.587	80.12	90.46	652.1
MI	337	40,278,399.35	1.87	7.740	354.3	1.7	355.9	6.406	81.76	86.35	615.2
HI	147	34,832,752.70	1.62	7.235	351.9	1.2	353.1	6.038	80.73	88.68	656.0
PA	293	34,007,136.98	1.58	7.344	349.6	2.2	351.8	6.385	79.09	82.03	605.5
UT	233	32,158,206.04	1.50	7.444	352.4	1.3	353.7	6.013	82.37	91.59	664.6
OR	219	31,168,643.92	1.45	7.141	351.5	1.5	353.0	6.078	79.57	90.93	654.2
CT	161	29,221,073.51	1.36	7.428	354.7	1.7	356.4	6.205	79.76	83.62	615.1
MA	115	24,559,539.24	1.14	7.221	354.2	2.2	356.4	6.179	75.28	79.05	621.3
OH	219	23,442,685.86	1.09	7.506	351.1	2.3	353.4	6.570	83.85	86.81	621.1

GA	168	23,285,698.41	1.08	7.540	347.3	2.3	349.6	6.198	81.00	88.39	629.4
MO	168	16,080,501.66	0.75	7.978	349.1	1.6	350.7	6.202	81.53	86.18	609.2
WI	136	14,393,753.83	0.67	8.069	344.4	1.7	346.1	6.574	81.18	84.97	620.0
IN	125	11,108,976.14	0.52	7.770	347.2	2.0	349.2	6.564	82.02	88.69	622.1
TN	104	10,949,744.27	0.51	7.811	349.7	2.1	351.8	6.729	81.44	85.95	627.9
NC	82	8,866,723.14	0.41	7.707	345.9	1.9	347.8	5.766	78.04	88.40	630.2
DC	48	8,722,159.99	0.41	7.334	354.4	1.3	355.7	5.903	71.83	73.57	598.7
RJ	44	7,639,066.60	0.36	7.700	336.6	2.2	338.8	6.049	77.74	87.12	628.0
Other	446	50,939,200.86	2.37	7.614	344.9	2.0	346.9	5.947	82.95	87.53	633.1
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

35. 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
92336	23	7,178,446.42	0.33	7.132	353.5	1.3	354.8	6.140	82.89	87.02	623.4
92392	34	6,818,840.36	0.32	7.095	356.6	1.5	358.1	6.160	85.57	88.74	619.9
92553	32	5,899,266.55	0.27	6.863	355.4	1.8	357.2	5.885	79.83	83.80	621.6
93906	18	5,197,001.05	0.24	7.079	352.4	1.6	354.1	6.313	74.73	91.18	668.2
90805	20	5,013,157.91	0.23	7.050	353.7	1.2	354.9	6.080	80.33	86.24	639.0
92376	26	4,773,546.81	0.22	7.223	358.7	1.3	360.0	6.325	77.72	81.52	602.3
92503	20	4,621,438.57	0.21	6.969	357.1	1.3	358.5	5.804	74.53	81.56	611.4
60651	20	4,276,661.45	0.20	7.751	356.0	1.8	357.9	6.316	83.79	86.65	640.0
91911	14	4,152,779.69	0.19	6.712	354.0	2.2	356.2	5.792	75.57	83.88	650.7
94565	17	3,866,672.85	0.18	7.166	358.2	1.8	360.0	5.933	75.45	89.87	650.6
Other	11,590	2,098,625,606.50	97.59	7.207	352.8	1.7	354.6	6.030	78.13	85.12	636.8
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

36. 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)	6,081	1,269,294,614.46	74.35	7.241	358.5	1.4	360.0	6.230	82.14	87.92	629.1
1 Year CMT (Weekly)	1	221,876.30	0.01	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
6 Month Libor (1st Business Day)	2,157	437,564,682.00	25.63	6.851	358.0	1.9	360.0	5.459	79.90	84.65	643.0
Total:	8,239	1,707,081,172.76	100.00	7.141	358.4	1.6	360.0	6.032	81.57	87.08	632.7

37. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2.001 - 2.500	3	755,187.38	0.04	6.472	358.7	1.3	360.0	2.611	80.00	80.00	659.4
2.501 - 3.000	88	24,927,420.65	1.46	5.545	358.1	1.9	360.0	2.785	80.08	87.27	720.4
3.001 - 3.500	66	13,095,884.05	0.77	6.109	358.5	1.5	360.0	3.329	80.41	80.41	715.4
3.501 - 4.000	61	11,902,877.41	0.70	6.521	358.0	2.0	360.0	3.838	79.20	80.11	711.1
4.001 - 4.500	61	14,642,746.07	0.86	6.638	358.2	1.8	360.0	4.342	79.66	81.60	689.3
4.501 - 5.000	591	125,740,594.93	7.37	6.577	359.1	0.9	360.0	4.974	78.43	88.54	686.0
5.001 - 5.500	80	22,261,904.94	1.30	5.492	357.1	2.9	360.0	4.954	77.84	87.94	675.7
5.501 - 6.000	320	80,960,660.05	4.74	5.854	357.7	2.3	360.0	5.388	77.21	85.99	655.8
6.001 - 6.500	1,014	242,572,440.90	14.21	6.340	358.3	1.7	360.0	5.775	79.36	87.17	643.9
6.501 - 7.000	1,640	378,292,144.97	22.16	6.823	358.4	1.6	359.9	6.019	81.50	88.33	637.1
7.001 - 7.500	1,397	291,700,404.74	17.09	7.296	358.5	1.5	360.0	6.295	82.67	87.56	620.0
7.501 - 8.000	1,317	256,173,233.59	15.01	7.792	358.4	1.5	359.9	6.519	83.93	86.98	613.5
8.001 - 8.500	676	118,586,031.84	6.95	8.276	358.6	1.4	360.0	6.790	83.87	85.16	598.8
8.501 - 9.000	480	73,950,069.36	4.33	8.790	358.4	1.6	360.0	7.177	85.22	86.36	590.4
9.001 - 9.500	241	30,670,477.16	1.80	9.273	358.4	1.5	359.8	7.252	84.55	85.93	584.7
9.501 - 10.000	127	13,276,007.75	0.78	9.761	357.8	1.5	359.4	7.444	79.44	80.66	553.3
10.001 - 10.500	45	4,934,007.12	0.29	10.295	358.2	1.8	360.0	7.813	78.15	78.91	553.1
10.501 - 11.000	16	1,655,297.96	0.10	10.698	358.2	1.8	360.0	7.783	75.67	76.20	538.2
11.001 - 11.500	9	458,055.63	0.03	11.317	358.6	1.4	360.0	7.789	77.94	77.94	533.2
11.501 - 12.000	6	463,342.05	0.03	11.931	358.9	1.1	360.0	9.214	76.02	76.02	537.3
12.501 - 13.000	1	62,384.21	0.00	12.550	359.0	1.0	360.0	6.990	80.00	80.00	568.0
Total:	8,239	1,707,081,172.76	100.00	7.141	358.4	1.6	360.0	6.032	81.57	87.08	632.7

NZWA: 6.917
Min.: 2.250
Max.: 12.550

38. Margin

Margin	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	4	496,098.52	0.03	6.643	358.9	1.1	360.0	1.971	80.93	99.69	672.8
2.001 - 2.500	3	922,213.74	0.05	6.298	359.4	0.6	360.0	2.250	76.48	83.83	647.4
2.501 - 3.000	88	24,884,296.41	1.46	5.536	358.1	1.9	360.0	2.774	80.07	87.27	721.4
3.001 - 3.500	72	14,501,579.09	0.85	6.017	358.2	1.8	360.0	3.334	79.47	80.84	714.3
3.501 - 4.000	86	19,804,791.96	1.16	6.144	357.8	2.2	360.0	3.857	79.80	86.36	695.0
4.001 - 4.500	143	35,304,629.18	2.07	6.257	357.9	2.1	360.0	4.326	77.75	85.65	664.2
4.501 - 5.000	1,016	221,804,485.00	12.99	6.529	358.7	1.3	360.0	4.952	78.99	87.58	660.8
5.001 - 5.500	846	182,831,740.65	10.71	6.816	358.4	1.6	360.0	5.386	82.33	87.79	626.0
5.501 - 6.000	1,434	308,899,956.79	18.10	6.950	358.2	1.7	360.0	5.853	81.13	86.92	625.5
6.001 - 6.500	1,923	401,265,413.65	23.51	7.136	358.3	1.6	359.9	6.327	82.65	87.51	622.6
6.501 - 7.000	1,903	374,868,350.07	21.96	7.748	358.7	1.3	360.0	6.864	82.08	86.15	627.9
7.001 - 7.500	311	60,625,404.95	3.55	7.830	358.3	1.7	360.0	7.307	83.33	90.08	628.3
7.501 - 8.000	186	30,696,310.16	1.80	8.324	358.1	1.9	360.0	7.786	81.80	87.62	609.9
8.001 - 8.500	96	14,342,996.95	0.84	8.737	358.1	1.9	360.0	8.324	84.04	86.04	584.0
8.501 - 9.000	78	10,535,876.63	0.62	9.062	357.5	2.5	360.0	8.739	84.23	84.67	571.3
9.001 - 9.500	29	2,947,434.96	0.17	9.613	357.7	2.3	360.0	9.320	83.68	84.58	557.9

9.501 - 10.000	5	349,115.74	0.02	9.970	357.5	2.5	360.0	9.720	87.54	90.28	574.0
10.001 >=	16	2,000,478.31	0.12	10.714	357.4	2.6	360.0	10.281	79.69	80.08	555.6
Total:	8,239	1,707,081,172.76	100.00	7.141	358.4	1.6	360.0	6.032	81.57	87.08	632.7

WA: 6.032
Min.: 1.942
Max.: 10.875

39. 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
0.501 - 1.000	3	677,824.34	0.04	7.014	355.7	4.3	360.0	6.197	83.56	83.56	585.9
1.001 - 1.500	851	188,359,794.34	11.03	6.974	358.0	2.0	360.0	5.611	81.00	93.69	654.4
1.501 - 2.000	4,491	930,848,538.04	54.53	7.270	358.8	1.1	359.9	6.115	82.25	85.78	625.6
2.501 - 3.000	2,786	555,551,666.80	32.54	7.061	357.9	2.1	360.0	6.185	80.70	87.09	633.2
3.001 >=	108	31,643,349.24	1.85	5.729	357.9	2.1	360.0	3.411	80.03	86.10	704.8
Total:	8,239	1,707,081,172.76	100.00	7.141	358.4	1.6	360.0	6.032	81.57	87.08	632.7

Min.: 1.000
Max.: 6.000
NZWA: 2.340

40. 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
0.501 - 1.000	6,828	1,403,292,397.79	82.20	7.206	358.4	1.6	360.0	6.173	81.90	86.04	625.4
1.001 - 1.500	858	189,856,096.55	11.12	6.968	357.9	2.1	360.0	5.608	81.03	93.62	654.1
1.501 - 2.000	553	113,932,678.42	6.67	6.629	359.3	0.7	360.0	4.996	78.31	89.07	686.7
Total:	8,239	1,707,081,172.76	100.00	7.141	358.4	1.6	360.0	6.032	81.57	87.08	632.7

Min.: 1.000
Max.: 2.000
NZWA: 1.122

41. 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
7.501 - 8.000	1	292,000.00	0.02	4.990	355.0	5.0	360.0	5.000	80.00	100.00	640.0
8.001 - 8.500	2	868,000.00	0.05	5.182	355.0	5.0	360.0	4.182	80.00	83.23	745.4
9.001 - 9.500	2	445,588.03	0.03	6.329	355.6	4.4	360.0	5.329	80.00	92.14	687.8
9.501 - 10.000	2	374,971.73	0.02	6.883	354.7	5.3	360.0	5.883	83.30	96.70	613.7
10.001 - 10.500	12	3,378,032.13	0.20	5.241	357.9	2.1	360.0	3.636	81.49	88.27	702.6
10.501 - 11.000	81	19,007,691.25	1.11	5.350	357.7	2.3	360.0	3.653	77.38	82.50	701.9
11.001 - 11.500	149	35,335,357.09	2.07	5.699	358.2	1.8	360.0	4.121	79.01	86.42	696.2
11.501 - 12.000	366	82,637,422.54	4.84	5.980	358.2	1.8	360.0	5.006	77.46	85.43	671.3
12.001 - 12.500	547	129,653,859.34	7.60	6.286	358.3	1.7	360.0	5.491	78.83	87.86	661.9
12.501 - 13.000	676	156,398,043.15	9.16	6.569	358.3	1.7	360.0	5.711	79.43	88.30	658.1
13.001 - 13.500	1,007	227,903,460.63	13.35	6.609	358.4	1.6	360.0	5.809	79.97	86.76	640.8
13.501 - 14.000	1,523	342,844,476.89	20.08	6.969	358.4	1.5	359.9	6.002	81.87	88.09	633.4
14.001 - 14.500	1,216	256,179,458.10	15.01	7.361	358.5	1.5	360.0	6.254	82.64	87.40	620.7
14.501 - 15.000	1,159	225,051,155.22	13.18	7.824	358.5	1.5	360.0	6.504	84.29	87.11	613.8
15.001 - 15.500	623	108,379,436.13	6.35	8.291	358.6	1.4	360.0	6.783	84.09	85.32	598.9
15.501 - 16.000	447	68,467,900.08	4.01	8.792	358.5	1.5	360.0	7.142	85.45	86.57	590.4
16.001 - 16.500	233	29,866,825.48	1.75	9.291	358.4	1.5	359.8	7.256	84.47	85.78	584.3
16.501 - 17.000	121	12,972,573.85	0.76	9.765	357.9	1.5	359.4	7.467	79.58	80.82	553.5
17.001 - 17.500	41	4,445,273.33	0.26	10.293	358.2	1.8	360.0	7.932	77.86	78.41	553.6
17.501 - 18.000	15	1,595,865.90	0.09	10.697	358.3	1.7	360.0	7.831	75.32	75.32	537.3
18.001 - 18.500	9	458,055.63	0.03	11.317	358.6	1.4	360.0	7.789	77.94	77.94	533.2

18.501 - 19.000	6	463,342.05	0.03	11.931	358.9	1.1	360.0	9.214	76.02	76.02	537.3
19.501 - 20.000	1	62,384.21	0.00	12.550	359.0	1.0	360.0	6.990	80.00	80.00	568.0
Total:	8,239	1,707,081,172.76	100.00	7.141	358.4	1.6	360.0	6.032	81.57	87.08	632.7

Min.: 7.990
Max.: 19.550
NZWA: 13.808

42. 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
2005-03	1	221,876.30	0.01	4.875	305.0	55.0	360.0	2.750	76.68	76.68	664.0
2005-04	1	172,672.83	0.01	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2005-10	3	480,483.47	0.03	7.836	348.0	12.0	360.0	5.552	48.60	48.60	555.7
2005-11	2	179,032.67	0.01	7.385	349.0	11.0	360.0	5.868	76.34	76.34	565.1
2005-12	5	542,890.47	0.03	8.634	350.0	10.0	360.0	6.721	83.58	89.94	559.6
2006-01	3	631,641.88	0.04	6.206	351.0	9.0	360.0	4.560	88.57	88.57	601.4
2006-02	10	2,257,710.41	0.13	7.071	352.2	7.8	360.0	6.398	80.12	86.71	626.5
2006-03	32	5,571,659.57	0.33	7.069	353.0	7.0	360.0	5.470	79.64	82.21	615.1
2006-04	21	3,877,865.62	0.23	6.793	354.0	6.0	360.0	5.505	79.49	83.27	606.4
2006-05	39	8,771,390.49	0.51	6.313	355.0	5.0	360.0	5.440	84.10	89.84	641.4
2006-06	150	34,684,750.96	2.03	6.642	355.9	3.7	359.6	5.488	81.19	90.95	631.1
2006-07	738	161,204,491.79	9.44	6.867	357.2	2.8	360.0	5.868	80.86	86.63	620.3
2006-08	1,525	325,430,315.73	19.06	7.143	358.1	1.9	360.0	5.939	81.51	87.34	638.0
2006-09	2,963	631,821,509.80	37.01	7.246	359.0	1.0	360.0	6.097	82.32	86.49	628.5
2006-10	217	46,514,676.00	2.72	6.827	360.0	0.0	360.0	5.492	80.68	91.90	675.0
2007-02	3	864,666.45	0.05	5.652	352.0	8.0	360.0	5.146	74.81	81.26	652.9
2007-03	5	1,348,857.06	0.08	6.281	353.0	7.0	360.0	5.613	81.50	84.23	637.0
2007-04	4	1,149,287.98	0.07	6.508	354.3	5.7	360.0	5.981	74.51	80.49	627.8
2007-05	15	3,176,945.58	0.19	6.776	355.2	4.8	360.0	5.745	83.42	92.81	659.4
2007-06	48	10,392,637.17	0.61	6.191	356.2	3.8	360.0	5.600	80.87	89.79	657.1
2007-07	129	23,027,434.68	1.35	7.054	357.2	2.8	360.0	6.322	81.76	90.81	645.4

2007-08	760	131,640,371.25	7.71	7.441	358.1	1.9	360.0	6.749	80.79	89.53	624.4
2007-09	1,196	235,075,046.23	13.77	7.324	358.9	1.0	359.9	6.139	81.95	85.27	625.6
2007-10	116	23,128,684.87	1.35	6.371	360.0	0.0	360.0	5.124	79.66	91.49	678.5
2009-03	1	99,187.38	0.01	5.750	353.0	7.0	360.0	5.000	80.00	80.00	711.0
2009-04	1	332,000.00	0.02	5.950	354.0	6.0	360.0	4.950	80.00	80.00	751.0
2009-05	9	2,860,848.63	0.17	5.768	355.0	5.0	360.0	4.822	69.01	69.01	677.5
2009-06	9	2,687,303.62	0.16	5.765	356.0	4.0	360.0	5.221	81.07	81.07	644.4
2009-07	2	790,948.33	0.05	6.865	357.0	3.0	360.0	6.311	93.77	93.77	687.7
2009-08	36	6,720,048.41	0.39	6.806	358.0	2.0	360.0	6.299	79.56	90.70	670.1
2009-09	169	34,989,558.13	2.05	6.655	359.0	1.0	360.0	5.484	77.02	85.98	674.6
2009-10	26	6,434,379.00	0.38	6.575	360.0	0.0	360.0	5.244	79.87	88.64	680.9
Total:	8,239	1,707,081,172.76	100.00	7.141	358.4	1.6	360.0	6.032	81.57	87.08	632.7

43. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	4,783	897,017,889.49	41.71	7.473	354.7	1.2	355.9	6.270	80.89	85.30	617.7
ACCREDITED HOME LENDERS INC	1,052	220,046,069.09	10.23	6.976	357.0	2.0	359.0	5.600	80.40	92.38	656.1
FINANCE AMERICA	1,018	187,178,307.56	8.70	6.977	349.7	2.6	352.3	6.248	77.84	79.64	593.5
WELLS FARGO HOME MORTGAGE	960	172,604,740.44	8.03	6.266	342.8	2.4	345.1	2.750	67.92	68.00	684.2
FIRST NLC	1,321	155,604,665.81	7.24	8.173	346.9	2.4	349.3	7.146	69.58	91.18	627.2
AURORA LOAN SERVICES	601	122,488,217.40	5.70	6.662	358.9	0.9	359.8	5.073	78.09	88.19	681.3
OWNIT MORTGAGE	382	69,993,648.04	3.25	6.961	354.1	1.3	355.4	6.294	77.25	93.39	659.7
THE PROVIDENT BANK	427	65,098,373.13	3.03	7.775	348.2	2.9	351.1	5.818	78.53	80.56	607.7
LIME FINANCIAL	257	61,821,251.52	2.87	6.835	358.3	1.7	360.0	6.569	81.01	97.85	697.2
SIB MORTGAGE CORP	300	52,232,324.72	2.43	6.795	353.0	1.6	354.6	4.016	77.72	80.59	698.8
Other	713	146,337,930.96	6.81	6.884	352.1	2.3	354.4	5.323	78.94	85.94	650.4
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

44. Servicer

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	4,800	898,259,800.17	41.77	7.471	354.7	1.2	355.9	6.265	80.87	85.27	617.6
CHASE MANHATTAN BANK	3,314	605,958,323.19	28.18	7.249	354.0	2.1	356.1	6.185	79.06	88.98	637.0
WELLS FARGO HOME MORTGAGE	2,037	314,697,988.74	14.63	6.782	344.1	2.1	346.2	5.526	68.70	78.99	676.0
AURORA LOAN SERVICES INC.	1,070	219,585,433.34	10.21	6.661	357.1	1.5	358.6	4.957	78.41	85.43	677.8
OCWEN FINANCIAL SERVICES	593	111,921,872.72	5.20	7.074	349.2	2.9	352.1	6.222	77.68	80.13	597.1
Total:	11,814	2,150,423,418.16	100.00	7.204	352.9	1.7	354.6	6.032	78.16	85.14	636.7

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Lehman Brothers
2,016 records
Balance: 352,753,419
SAIL 2004-10 (October)

Domenic Tripodi
212.526.3520
POOL in '2'

Selection Criteria: POOL in '2'
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 - 32. Occupancy Status
 - 33. Loan Documentation
 - 34. State (Top 30)
 - 35. Top 10 Zip Code Concentrations
 - 36. Index
 - 37. Floor
 - 38. Margin
 - 39. Initial Periodic Rate Cap
 - 40. Periodic Rate Cap
 - 41. Maximum Rate
 - 42. Next Rate Adjustment Date
 - 43. Originator
 - 44. 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	143	5,332,802.23	1.51	10.014	277.9	1.5	279.4	6.629	36.94	92.99	655.0
50,000.01 - 100,000.00	331	25,585,708.46	7.25	8.301	332.5	1.6	334.1	6.183	63.98	86.78	655.9
100,000.01 - 150,000.00	414	51,840,982.96	14.70	7.273	353.6	1.5	355.1	5.969	78.60	86.21	662.9
150,000.01 - 200,000.00	367	64,406,661.85	18.26	7.125	356.4	1.7	358.1	6.107	77.24	82.52	660.8
200,000.01 - 250,000.00	320	72,105,638.34	20.44	7.026	357.9	1.5	359.4	5.944	79.32	85.37	662.4
250,000.01 - 300,000.00	255	70,152,780.66	19.89	6.823	356.3	1.6	357.9	6.052	77.24	83.50	667.2
300,000.01 - 350,000.00	144	46,330,616.57	13.13	6.838	357.1	1.7	358.8	5.990	79.22	84.81	668.7
350,000.01 - 400,000.00	24	8,964,676.36	2.54	7.091	358.6	1.4	360.0	6.254	81.28	85.21	676.8
400,000.01 - 450,000.00	11	4,625,501.55	1.31	7.312	359.0	1.0	360.0	6.575	88.18	89.09	686.6
450,000.01 - 500,000.00	6	2,869,104.18	0.81	7.395	358.5	1.5	360.0	6.298	82.65	82.65	681.8
500,000.01 - 550,000.00	1	538,946.33	0.15	7.500	358.0	2.0	360.0	6.250	85.00	85.00	619.0
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

Min.: 17,486.14
Max: 538,946.33
Avg.: 174,976.89

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	141	5,232,915.84	1.48	10.035	276.4	1.5	277.8	6.453	36.62	93.74	656.3
50,001 - 100,000	331	25,485,672.29	7.22	8.313	332.4	1.6	334.0	6.202	63.82	86.64	655.6
100,001 - 150,000	414	51,741,121.74	14.67	7.271	353.6	1.5	355.1	5.961	78.74	86.41	663.4
150,001 - 200,000	369	64,706,445.63	18.34	7.128	356.4	1.7	358.1	6.112	77.14	82.39	660.5
200,001 - 250,000	320	72,105,638.34	20.44	7.026	357.9	1.5	359.4	5.944	79.32	85.37	662.4
250,001 - 300,000	255	70,152,780.66	19.89	6.823	356.3	1.6	357.9	6.052	77.24	83.50	667.2
300,001 - 350,000	144	46,330,616.57	13.13	6.838	357.1	1.7	358.8	5.990	79.22	84.81	668.7
350,001 - 400,000	24	8,964,676.36	2.54	7.091	358.6	1.4	360.0	6.254	81.28	85.21	676.8
400,001 - 450,000	11	4,625,501.55	1.31	7.312	359.0	1.0	360.0	6.575	88.18	89.09	686.6
450,001 - 500,000	6	2,869,104.18	0.81	7.395	358.5	1.5	360.0	6.298	82.65	82.65	681.8
500,001 - 550,000	1	538,946.33	0.15	7.500	358.0	2.0	360.0	6.250	85.00	85.00	619.0
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

Min.: 17,510
Max: 539,750
Avg.: 175,163

3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
4.001 - 4.500	6	1,489,503.20	0.42	4.444	358.2	1.8	360.0	2.750	44.81	49.26	776.8
4.501 - 5.000	55	13,558,865.86	3.84	4.835	357.9	2.1	360.0	3.695	54.87	57.13	738.8
5.001 - 5.500	88	20,858,015.66	5.91	5.379	358.1	1.9	360.0	3.887	67.61	70.28	713.7
5.501 - 6.000	142	26,610,849.32	7.54	5.844	355.9	1.5	357.5	4.510	73.89	79.45	696.5
6.001 - 6.500	237	46,242,919.25	13.11	6.337	357.8	1.7	359.5	5.178	77.90	85.66	681.7
6.501 - 7.000	316	61,291,851.29	17.38	6.814	352.4	1.6	354.0	5.794	79.79	89.45	676.5
7.001 - 7.500	257	48,901,072.86	13.86	7.324	355.8	1.5	357.3	6.322	82.12	89.63	654.6
7.501 - 8.000	358	67,477,841.75	19.13	7.797	356.7	1.5	358.2	6.562	82.18	86.95	639.7
8.001 - 8.500	178	29,772,493.80	8.44	8.278	357.7	1.3	359.0	6.807	82.12	85.41	626.9
8.501 - 9.000	121	17,381,327.93	4.93	8.769	352.1	1.5	353.6	7.119	81.84	86.96	620.2
9.001 - 9.500	63	6,696,206.42	1.90	9.253	340.0	1.6	341.6	7.237	74.79	87.50	624.2
9.501 - 10.000	66	4,339,643.73	1.23	9.831	286.5	1.2	287.6	6.826	45.93	88.92	634.9
10.001 - 10.500	57	3,904,805.08	1.11	10.287	294.0	1.6	295.6	7.373	41.24	89.02	619.7
10.501 - 11.000	28	1,925,426.83	0.55	10.752	308.9	3.6	312.5	7.318	33.67	94.40	653.9
11.001 - 11.500	17	949,596.28	0.27	11.300	316.6	1.5	318.2	7.971	51.22	96.74	657.5
11.501 - 12.000	8	413,279.20	0.12	11.872	332.5	2.2	334.7	6.990	24.03	95.32	618.1
12.001 - 12.500	15	804,591.65	0.23	12.221	345.0	2.0	347.0	0.000	20.21	100.00	630.7
12.501 - 13.000	2	55,479.05	0.02	12.899	178.4	1.6	180.0	0.000	20.00	100.00	633.0
13.501 - 14.000	2	79,650.33	0.02	13.929	178.0	2.0	180.0	0.000	17.84	97.84	658.6
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

Min.: 4.250
Max: 13.990
NZWA: 7.162

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
4.001 - 4.500	1	332,000.00	0.12	4.250	359.0	1.0	360.0	2.750	80.00	100.00	805.0
4.501 - 5.000	8	2,033,869.82	0.72	4.862	357.5	2.5	360.0	3.695	80.00	95.06	700.8
5.001 - 5.500	30	7,040,205.36	2.49	5.380	358.9	1.1	360.0	3.887	78.61	86.52	698.1
5.501 - 6.000	94	17,337,219.25	6.13	5.853	359.0	1.0	360.0	4.510	75.96	84.49	691.2
6.001 - 6.500	199	39,605,750.10	14.00	6.339	358.5	1.5	360.0	5.178	79.39	88.29	686.8
6.501 - 7.000	260	52,976,875.43	18.73	6.819	357.9	1.5	359.4	5.794	80.04	91.11	680.5
7.001 - 7.500	234	45,356,906.43	16.03	7.327	358.6	1.4	360.0	6.322	82.49	90.58	655.2
7.501 - 8.000	334	64,114,553.07	22.67	7.794	358.5	1.5	360.0	6.562	82.43	87.39	640.4
8.001 - 8.500	172	29,292,350.35	10.36	8.276	358.7	1.3	360.0	6.807	82.43	85.46	626.6
8.501 - 9.000	97	15,284,350.48	5.40	8.760	358.5	1.5	360.0	7.119	84.88	86.69	613.6
9.001 - 9.500	37	5,337,584.52	1.89	9.242	358.5	1.5	360.0	7.237	83.69	85.76	605.8
9.501 - 10.000	23	1,906,474.16	0.67	9.819	358.7	1.3	360.0	6.826	77.05	77.31	574.4
10.001 - 10.500	11	1,576,869.97	0.56	10.195	357.9	2.1	360.0	7.373	72.38	73.88	561.6
10.501 - 11.000	4	449,068.70	0.16	10.693	350.2	9.8	360.0	7.318	79.29	79.29	598.5
11.001 - 11.500	3	172,967.97	0.06	11.295	358.2	1.8	360.0	7.971	82.09	82.09	544.4
11.501 - 12.000	1	44,986.24	0.02	11.700	359.0	1.0	360.0	6.990	60.00	60.00	609.0
Total:	1,508	282,862,031.85	100.00	7.292	358.4	1.4	359.9	6.045	81.11	88.16	657.4

Min.: 4.250
Max: 11.700
NZWA: 7.292

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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
4.001 - 4.500	5	1,157,503.20	1.66	4.500	358.0	2.0	360.0	0.000	34.71	34.71	768.8
4.501 - 5.000	47	11,524,996.04	16.49	4.830	358.0	2.0	360.0	0.000	50.43	50.43	745.6
5.001 - 5.500	58	13,817,810.30	19.77	5.378	357.7	2.3	360.0	0.000	62.01	62.01	721.7
5.501 - 6.000	48	9,273,630.07	13.27	5.827	350.2	2.5	352.7	0.000	70.01	70.01	706.5
6.001 - 6.500	38	6,637,169.15	9.50	6.327	353.9	2.5	356.4	0.000	68.98	69.97	651.5
6.501 - 7.000	56	8,314,975.86	11.90	6.779	317.2	2.7	319.9	0.000	78.16	78.89	651.3
7.001 - 7.500	23	3,544,166.43	5.07	7.295	320.3	2.1	322.4	0.000	77.39	77.39	646.7
7.501 - 8.000	24	3,363,288.68	4.81	7.849	322.2	1.6	323.8	0.000	77.42	78.64	626.4
8.001 - 8.500	6	480,143.45	0.69	8.364	296.9	2.1	299.0	0.000	63.29	81.98	645.4
8.501 - 9.000	24	2,096,977.45	3.00	8.831	305.3	1.6	307.0	0.000	59.61	88.89	667.8
9.001 - 9.500	26	1,358,621.90	1.94	9.298	267.4	1.9	269.3	0.000	39.82	94.35	696.7
9.501 - 10.000	43	2,433,169.57	3.48	9.841	229.9	1.1	231.0	0.000	21.54	98.02	682.2
10.001 - 10.500	46	2,327,935.11	3.33	10.349	250.8	1.3	252.0	0.000	20.15	99.28	659.1
10.501 - 11.000	24	1,476,358.13	2.11	10.770	296.4	1.7	298.1	0.000	19.80	99.00	670.7
11.001 - 11.500	14	776,628.31	1.11	11.301	307.4	1.5	308.9	0.000	44.34	100.00	682.7
11.501 - 12.000	7	368,292.96	0.53	11.893	329.2	2.4	331.6	0.000	19.64	99.64	619.2
12.001 - 12.500	15	804,591.65	1.15	12.221	345.0	2.0	347.0	0.000	20.21	100.00	630.7
12.501 - 13.000	2	55,479.05	0.08	12.899	178.4	1.6	180.0	0.000	20.00	100.00	633.0
13.501 - 14.000	2	79,650.33	0.11	13.929	178.0	2.0	180.0	0.000	17.84	97.84	658.6
Total:	508	69,891,387.64	100.00	6.635	333.7	2.2	335.9	0.000	59.64	71.03	691.6

Min.: 4.500
Max: 13.990
NZWA: 6.635

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	508	69,891,387.64	19.81	6.635	333.7	2.2	335.9	0.000	59.64	71.03	691.6
Adjustable	1,508	282,862,031.85	80.19	7.292	358.4	1.4	359.9	6.045	81.11	88.16	657.4
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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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	NZWA Fico Score
2/28 ARM (Libor)	999	189,836,916.73	53.82	7.291	358.6	1.4	360.0	5.905	81.23	87.61	658.3
3/27 ARM (Libor)	508	92,745,653.28	26.29	7.297	358.5	1.5	360.0	6.331	80.87	89.32	655.3
Fixed Rate	458	66,592,057.84	18.88	6.514	341.4	2.2	343.6	0.000	60.51	70.03	693.2
Balloon	50	3,299,329.80	0.94	9.095	177.6	2.4	180.0	0.000	42.17	91.21	660.1
3 YR FIXED/20YR ARM (Libor)	1	279,461.84	0.08	6.990	239.0	1.0	240.0	6.500	80.00	80.00	700.0
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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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
97 - 120	1	104,268.98	0.03	5.750	117.0	3.0	120.0	0.000	85.00	85.00	648.0
169 - 192	66	4,872,287.71	1.38	8.658	177.7	2.3	180.0	0.000	51.48	84.69	648.4
217 - 240	106	6,626,102.93	1.88	9.061	238.7	1.3	240.0	6.500	35.94	91.51	667.2
289 - 312	2	358,918.37	0.10	6.350	295.4	4.6	300.0	0.000	68.97	68.97	654.0
337 - 360	1,841	340,791,841.50	96.61	7.105	358.4	1.6	360.0	6.045	78.02	84.66	664.4
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

Min.: 120.0
Max.: 360.0
NZWA: 355.1

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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
109 - 120	1	104,268.98	0.03	5.750	117.0	3.0	120.0	0.000	85.00	85.00	648.0
169 - 180	66	4,872,287.71	1.38	8.658	177.7	2.3	180.0	0.000	51.48	84.69	648.4
229 - 240	106	6,626,102.93	1.88	9.061	238.7	1.3	240.0	6.500	35.94	91.51	667.2
289 - 300	2	358,918.37	0.10	6.350	295.4	4.6	300.0	0.000	68.97	68.97	654.0
325 - 336	1	172,672.83	0.05	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
337 - 348	2	287,960.50	0.08	7.197	348.0	12.0	360.0	3.500	40.70	40.70	636.3
349 - 360	1,838	340,331,208.17	96.48	7.103	358.4	1.6	360.0	6.045	78.05	84.69	664.4
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

Min.: 117.0
Max: 360.0
NZWA: 353.5

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	160	27,382,761.87	7.76	6.649	357.8	0.0	357.8	5.240	76.50	89.58	688.1
1 - 24	1,856	325,370,657.62	92.24	7.205	353.2	1.7	354.9	6.127	76.89	84.36	662.2
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

Min.: 0.0
Max: 24.0
WA: 1.6

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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
2002	1	172,672.83	0.05	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2003	2	287,960.50	0.08	7.197	348.0	12.0	360.0	3.500	40.70	40.70	636.3
2004	2,013	352,292,786.16	99.87	7.161	353.6	1.6	355.1	6.045	76.88	84.80	664.2
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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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
2014	1	104,268.98	0.03	5.750	117.0	3.0	120.0	0.000	85.00	85.00	648.0
2019	66	4,872,287.71	1.38	8.658	177.7	2.3	180.0	0.000	51.48	84.69	648.4
2024	106	6,626,102.93	1.88	9.061	238.7	1.3	240.0	6.500	35.94	91.51	667.2
2029	2	358,918.37	0.10	6.350	295.4	4.6	300.0	0.000	68.97	68.97	654.0
2032	1	172,672.83	0.05	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2033	3	455,011.16	0.13	7.859	348.7	11.3	360.0	5.504	53.17	53.17	610.5
2034	1,837	340,164,157.51	96.43	7.102	358.4	1.6	360.0	6.044	78.05	84.69	664.4
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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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	1,832	343,003,811.03	97.24	7.071	356.1	1.6	357.7	6.045	78.48	84.36	663.8
2nd Lien	184	9,749,608.46	2.76	10.378	264.3	1.4	265.7	0.000	19.76	99.15	676.4
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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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
Balloon	50	3,299,329.80	0.94	9.095	177.6	2.4	180.0	0.000	42.17	91.21	660.1
Fully Amortizing	1,966	349,454,089.69	99.06	7.144	355.2	1.6	356.8	6.045	77.18	84.71	664.2
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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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	1,386	225,435,358.39	63.91	7.356	350.6	1.8	352.4	6.394	74.09	80.76	651.5
Y	630	127,318,061.10	36.09	6.820	358.7	1.3	360.0	5.618	81.75	91.87	686.7
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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16. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
0	1,386	225,435,358.39	63.91	7.356	350.6	1.8	352.4	6.394	74.09	80.76	651.5
24	6	1,602,891.48	0.45	6.412	356.6	3.4	360.0	5.743	83.18	96.90	669.4
36	2	502,720.00	0.14	7.059	357.4	2.6	360.0	6.405	80.00	100.00	674.5
60	496	101,922,588.90	28.89	6.955	358.8	1.2	360.0	6.079	82.02	93.68	682.0
120	126	23,289,860.72	6.60	6.253	358.5	1.5	360.0	3.570	80.51	83.41	709.4
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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17. 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	135	24,588,737.75	6.97	6.664	358.9	1.1	360.0	4.605	79.27	82.83	690.4
0.001 - 5.000	22	4,131,273.90	1.17	5.995	350.1	3.2	353.3	5.442	68.87	68.87	710.5
5.001 - 10.000	20	3,984,476.06	1.13	6.540	342.9	2.3	345.2	6.067	71.60	75.10	687.1
10.001 - 15.000	17	2,472,058.48	0.70	6.511	347.3	2.3	349.6	6.320	70.08	74.22	672.4
15.001 - 20.000	50	7,590,150.14	2.15	6.687	347.9	2.0	349.9	5.582	71.65	74.09	679.4
20.001 - 25.000	94	14,705,380.19	4.17	6.662	355.8	1.8	357.6	5.593	71.84	76.95	672.7
25.001 - 30.000	116	18,596,428.05	5.27	6.962	355.7	1.5	357.2	5.659	73.69	79.44	655.8
30.001 - 35.000	214	35,289,880.55	10.00	7.007	353.4	1.6	355.0	5.830	76.53	82.27	667.5
35.001 - 40.000	376	64,997,861.27	18.43	7.228	354.9	1.6	356.5	6.045	78.70	87.29	665.1
40.001 - 45.000	538	95,023,134.42	26.94	7.356	353.8	1.6	355.5	6.288	78.27	88.87	665.4
45.001 - 50.000	356	67,265,070.90	19.07	7.522	351.0	1.5	352.4	6.611	77.63	86.65	643.8
50.001 - 55.000	74	13,520,530.05	3.83	6.795	351.4	1.8	353.1	6.391	68.67	76.26	666.4
55.001 - 60.000	4	588,437.73	0.17	6.171	358.6	1.4	360.0	3.908	75.78	78.02	697.6
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

Min: 0.000
Max: 57.850
NZWA: 38.607

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18. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	1	304,000.00	0.09	6.625	359.0	1.0	360.0	4.125	80.00	80.00	0.0
491 - 500	1	289,597.49	0.08	7.850	358.0	2.0	360.0	5.850	74.36	74.36	500.0
501 - 510	13	1,950,309.84	0.55	8.934	358.9	1.1	360.0	6.599	72.26	72.51	506.7
511 - 520	20	4,019,525.48	1.14	8.386	358.3	1.7	360.0	6.491	74.08	74.08	515.1
521 - 530	22	4,092,610.76	1.16	8.630	358.8	1.2	360.0	6.793	71.91	72.32	526.4
531 - 540	29	4,697,971.23	1.33	8.288	358.4	1.6	360.0	6.476	74.01	74.62	535.9
541 - 550	24	4,361,770.06	1.24	8.100	356.9	1.4	358.3	6.623	74.55	74.99	545.8
551 - 560	29	4,564,886.97	1.29	8.472	358.2	1.8	360.0	6.780	71.40	73.65	555.8
561 - 570	43	7,357,228.96	2.09	7.810	356.4	2.0	358.4	6.520	73.87	74.30	565.0
571 - 580	45	8,363,424.25	2.37	7.821	347.4	1.9	349.3	6.699	77.79	78.24	575.9
581 - 590	43	6,931,437.15	1.96	7.640	353.7	1.8	355.5	6.581	72.90	73.25	585.2
591 - 600	50	8,548,283.32	2.42	7.636	337.0	1.6	338.6	6.667	77.75	78.76	595.5
601 - 610	60	9,789,723.60	2.78	7.852	354.1	1.8	355.9	6.840	79.27	82.94	605.3
611 - 620	61	10,298,116.93	2.92	7.543	354.5	1.7	356.2	6.634	80.48	83.81	615.8
621 - 630	108	18,162,617.68	5.15	7.456	354.1	1.7	355.8	6.553	76.06	86.50	625.5
631 - 640	141	24,700,250.68	7.00	7.360	351.9	1.7	353.6	6.233	77.74	87.54	635.4
641 - 650	135	22,301,425.70	6.32	7.399	351.1	1.5	352.5	6.284	77.05	87.89	645.0
651 - 660	146	25,104,713.06	7.12	7.311	353.2	1.5	354.7	6.304	79.26	88.99	655.5
661 - 670	136	20,237,568.07	5.74	7.111	350.1	1.6	351.7	5.675	77.08	88.45	665.6
671 - 680	120	20,663,715.90	5.86	7.189	352.6	1.4	354.0	5.892	79.91	88.96	675.5
681 - 690	148	25,426,384.06	7.21	6.807	354.9	1.6	356.5	5.427	78.91	90.17	685.3
691 - 700	122	23,024,966.05	6.53	6.795	355.8	1.6	357.3	5.845	80.84	89.74	695.3

701 - 710	87	15,578,872.49	4.42	6.888	352.9	1.5	354.4	5.859	76.99	88.13	704.8
711 - 720	83	14,988,429.08	4.25	6.788	357.2	1.5	358.7	5.698	76.87	85.65	715.3
721 - 730	73	13,230,476.21	3.75	6.643	353.2	1.4	354.6	5.377	75.33	87.85	724.4
731 - 740	50	9,163,305.91	2.60	6.663	353.9	1.3	355.2	5.472	79.11	88.62	735.4
741 - 750	61	11,893,421.38	3.37	6.370	356.7	1.7	358.4	5.117	74.22	82.89	745.5
751 - 760	44	8,684,873.08	2.46	6.646	356.5	1.6	358.2	5.831	75.28	83.45	755.1
761 - 770	48	8,394,943.21	2.38	6.528	353.0	1.6	354.6	5.246	75.22	84.31	765.2
771 - 780	25	5,876,178.83	1.67	6.076	357.3	1.6	358.8	5.732	72.19	74.79	775.9
781 - 790	28	5,514,436.49	1.56	5.786	352.5	1.7	354.2	4.796	58.81	62.41	785.5
791 - 800	11	2,157,210.56	0.61	6.469	358.4	1.6	360.0	4.797	68.68	71.75	794.0
801 - 810	9	2,080,745.01	0.59	5.582	357.5	2.5	360.0	3.584	66.38	71.38	806.2
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

Nzmin.: 500
Max.: 810
NZWA.: 664

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

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19. 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
	91	14,913,810.51	4.23	7.341	348.6	1.4	350.0	6.540	73.38	93.07	676.0
0	19	2,287,114.67	0.65	7.978	324.7	2.8	327.5	6.362	81.84	81.89	643.2
1	27	3,645,665.29	1.03	7.724	337.1	1.3	338.4	6.641	74.49	88.98	647.6
2	3	326,761.98	0.09	8.096	358.9	1.1	360.0	6.614	64.12	64.12	580.8
3	1	77,270.58	0.02	10.700	179.0	1.0	180.0	0.000	15.79	87.89	625.0
4	1	99,146.10	0.03	9.025	359.0	1.0	360.0	7.000	80.00	95.00	596.0
5	1	109,450.78	0.03	9.925	359.0	1.0	360.0	7.250	51.65	51.65	509.0
80/20	128	11,642,946.99	3.30	8.321	312.4	1.2	313.5	6.785	56.67	99.52	658.1
A	602	103,938,105.69	29.46	6.764	358.1	1.4	359.5	5.026	79.43	88.07	684.7
A SA	13	2,251,862.79	0.64	7.943	350.3	1.0	351.3	6.801	80.55	80.55	593.8
AA	63	11,743,506.72	3.33	7.231	352.7	1.5	354.2	6.450	77.15	83.77	642.0
AAA	212	45,089,004.81	12.78	7.459	358.8	1.2	360.0	6.729	89.00	95.89	697.5
AA+	2	147,816.88	0.04	8.933	350.3	9.7	360.0	0.000	87.05	87.05	730.7
AX	2	147,814.71	0.04	8.870	359.0	1.0	360.0	5.800	70.04	70.04	637.7
A-	151	23,573,349.67	6.68	7.570	354.4	2.0	356.4	6.598	77.27	90.54	626.6
A- SA	7	1,161,864.13	0.33	8.084	358.4	1.6	360.0	7.174	77.74	79.33	583.5
A+	180	30,978,112.60	8.78	7.862	356.9	1.7	358.6	6.115	79.92	88.03	637.4
A+ MO	1	216,504.80	0.06	8.850	358.0	2.0	360.0	6.990	85.00	85.00	543.0
A+ SA	87	20,620,624.87	5.85	7.650	356.3	1.1	357.4	6.568	82.69	83.35	653.3
B	46	7,891,458.60	2.24	8.182	349.8	1.8	351.6	6.917	71.75	72.34	568.0
B S	1	114,432.12	0.03	7.850	353.0	7.0	360.0	7.750	62.53	62.53	607.0
B SA	1	275,992.95	0.08	7.450	359.0	1.0	360.0	6.990	72.68	72.68	588.0

B-	16	1,989,547.39	0.56	8,276	349.3	2.8	352.0	7,930	64.27	67.84	559.9
B+	82	15,114,169.57	4.28	8,117	358.5	1.5	360.0	6,749	77.39	80.72	565.5
B+ SA	13	1,776,622.32	0.50	8,039	358.8	1.2	360.0	6,908	70.90	70.90	563.2
C	7	1,023,208.45	0.29	8,043	357.6	2.4	360.0	6,941	60.57	60.57	571.6
C+	8	1,386,792.33	0.39	8,986	358.4	1.6	360.0	7,562	65.69	65.69	535.5
C+ SA	4	621,981.87	0.18	8,924	358.6	1.4	360.0	6,990	58.12	60.48	552.5
M1	2	446,725.69	0.13	8,447	359.0	1.0	360.0	6,365	89.94	89.94	636.8
M2	1	174,888.41	0.05	8,250	359.0	1.0	360.0	6,000	66.04	66.04	570.0
Y3	4	696,035.20	0.20	6,917	346.6	2.9	349.5	0.000	61.35	61.35	543.7
Y4	17	2,705,381.85	0.77	6,673	308.9	2.8	311.6	0.000	71.19	72.03	626.6
Y5	9	1,488,168.18	0.42	6,742	298.3	2.1	300.4	0.000	70.85	70.85	589.2
Y6	10	1,511,790.83	0.43	6,706	330.5	2.7	333.2	0.000	74.71	74.71	618.3
Y7	15	2,427,965.23	0.69	6,585	336.6	2.0	338.7	0.000	68.77	68.77	630.1
Y8	19	3,439,471.48	0.98	6,162	350.7	3.0	353.7	0.000	71.20	71.20	660.6
Y9	170	36,698,052.45	10.40	5,443	354.6	2.2	356.9	0.000	61.28	61.46	729.3
Total:	2,016	352,753,419.49	100.00	7,162	353.5	1.6	355.1	6,045	76.86	84.77	664.2

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20. 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	577	101,118,380.06	28.67	7.325	354.0	1.4	355.4	5.483	78.92	84.08	666.6
0.001 - 1.000	89	19,307,849.21	5.47	6.907	351.0	2.0	353.0	5.892	75.74	82.09	680.3
1.001 - 2.000	644	118,932,736.93	33.72	7.369	356.7	1.4	358.2	6.300	80.87	88.95	650.3
2.001 - 3.000	706	113,394,453.29	32.15	6.843	350.2	1.8	352.1	6.401	70.99	81.46	673.8
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

WA: 1.690
NZWA: 2.370

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21. 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	379	76,294,880.05	82.16	7.878	357.3	1.5	358.9	6.690	90.96	91.19	653.6
Y	95	16,565,804.54	17.84	6.785	347.5	1.7	349.2	4.225	89.66	89.66	684.2
Total:	474	92,860,684.59	100.00	7.683	355.6	1.6	357.2	6.358	90.73	90.92	659.1

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22. 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	379	76,294,880.05	82.16	7.878	357.3	1.5	358.9	6.690	90.96	91.19	653.6
1- GE	1	299,250.00	0.32	6.500	359.0	1.0	360.0	5.000	95.00	95.00	625.0
6- Mortgage Guaranty Insurance Corp.	12	1,870,886.56	2.01	7.126	354.7	1.4	356.1	4.822	89.16	89.16	658.5
11- PMI	18	3,707,972.87	3.99	6.638	347.6	2.0	349.6	4.202	90.04	90.04	694.2
12- United Guaranty Residential Ins. Corp.	14	1,707,135.17	1.84	6.960	286.2	2.5	288.7	0.000	86.93	86.93	665.0
13- Republic Mortgage Insurance Corp.	16	2,669,838.40	2.88	7.020	354.2	1.6	355.8	5.000	90.89	90.89	678.4
17- Radian Guaranty	20	3,731,958.03	4.02	6.453	358.7	1.3	360.0	3.456	90.61	90.61	715.0
24- Triad Guaranty Insurance Company	8	1,450,172.28	1.56	6.993	358.2	1.8	360.0	4.633	88.77	88.77	679.0
33- Amerin Guaranty Corp.	6	1,128,591.23	1.22	6.781	358.2	1.8	360.0	0.000	87.12	87.12	658.2
Total:	474	92,860,684.59	100.00	7.683	355.6	1.6	357.2	6.358	90.73	90.92	659.1

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23. Purchased MI (1st lien and LTV gt 80)

Purchased 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	223	36,002,719.66	38.77	7.536	352.9	1.7	354.6	5.762	90.00	90.32	653.8
Y	251	56,857,964.93	61.23	7.776	357.3	1.5	358.8	6.699	91.19	91.30	662.4
Total:	474	92,860,684.59	100.00	7.683	355.6	1.6	357.2	6.358	90.73	90.92	659.1

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24. Purchased 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	223	36,002,719.66	38.77	7.536	352.9	1.7	354.6	5.762	90.00	90.32	653.8
6- Mortgage Guaranty Insurance Corp.	248	56,270,794.21	60.60	7.776	357.3	1.5	358.8	6.702	91.22	91.33	662.2
17- Radian Guaranty	3	587,170.72	0.63	7.796	358.1	1.9	360.0	6.434	89.03	89.03	684.7
Total:	474	92,860,684.59	100.00	7.683	355.6	1.6	357.2	6.358	90.73	90.92	659.1

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25. 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
Total MI Flag Down to 60 LTV (1st and ltv gt 80)											
N	128	19,436,915.12	20.93	8.177	357.5	1.6	359.1	6.664	90.28	90.88	627.8
Y	346	73,423,769.47	79.07	7.553	355.1	1.6	356.6	6.267	90.85	90.93	667.4
Total:	474	92,860,684.59	100.00	7.683	355.6	1.6	357.2	6.358	90.73	90.92	659.1

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26. 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	128	19,436,915.12	20.93	8.177	357.5	1.6	359.1	6.664	90.28	90.88	627.8
1- GE	1	299,250.00	0.32	6.500	359.0	1.0	360.0	5.000	95.00	95.00	625.0
11- PMI	18	3,707,972.87	3.99	6.638	347.6	2.0	349.6	4.202	90.04	90.04	694.2
12- United Guaranty Residential Ins. Corp.	14	1,707,135.17	1.84	6.960	286.2	2.5	288.7	0.000	86.93	86.93	665.0
13- Republic Mortgage Insurance Corp.	16	2,669,838.40	2.88	7.020	354.2	1.6	355.8	5.000	90.89	90.89	678.4
24- Triad Guaranty Insurance Company	8	1,450,172.28	1.56	6.993	358.2	1.8	360.0	4.633	88.77	88.77	679.0
33- Amerin Guaranty Corp.	6	1,128,591.23	1.22	6.781	358.2	1.8	360.0	0.000	87.12	87.12	658.2
17- Radian Guaranty	23	4,319,128.75	4.65	6.635	358.6	1.4	360.0	3.861	90.40	90.40	710.9
6- Mortgage Guaranty Insurance Corp.	260	58,141,680.77	62.61	7.755	357.2	1.5	358.7	6.668	91.15	91.26	662.1
Total:	474	92,860,684.59	100.00	7.683	355.6	1.6	357.2	6.358	90.73	90.92	659.1

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27. 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	800,534.05	0.23	7.811	289.0	2.0	291.0	3.250	13.48	53.57	685.2
15.01 - 20.00	173	9,746,328.03	2.76	10.059	270.7	1.6	272.3	4.185	19.74	94.11	677.4
20.01 - 25.00	9	735,540.98	0.21	7.881	348.8	1.6	350.4	6.252	22.84	42.12	662.6
25.01 - 30.00	13	2,372,603.80	0.67	5.657	347.6	2.3	349.9	7.309	27.81	27.81	726.2
30.01 - 35.00	6	910,872.50	0.26	5.678	357.6	2.4	360.0	6.990	32.86	32.86	709.8
35.01 - 40.00	17	3,003,095.87	0.85	5.462	357.5	1.7	359.2	5.450	37.34	38.51	717.5
40.01 - 45.00	16	3,252,826.13	0.92	5.969	355.8	2.0	357.7	6.357	43.39	43.39	692.4
45.01 - 50.00	28	4,521,279.19	1.28	6.636	351.1	1.7	352.8	6.254	47.66	47.66	647.7
50.01 - 55.00	26	4,745,336.29	1.35	6.205	351.6	1.8	353.4	6.269	52.70	52.70	664.0
55.01 - 60.00	46	9,412,639.02	2.67	6.321	358.1	1.9	360.0	6.243	57.18	57.34	657.6
60.01 - 65.00	56	10,330,914.05	2.93	6.393	352.9	1.9	354.8	6.522	63.11	63.24	663.1
65.01 - 70.00	94	17,599,627.31	4.99	6.807	350.3	1.9	352.2	6.095	68.82	70.46	642.8
70.01 - 75.00	109	19,233,748.45	5.45	7.026	353.9	1.9	355.8	6.303	73.80	75.29	629.1
75.01 - 80.00	938	173,227,389.23	49.11	6.977	357.6	1.5	359.0	5.838	79.84	91.03	670.5
80.01 - 85.00	132	24,386,938.07	6.91	7.523	351.1	1.8	352.9	6.501	84.57	85.15	622.4
85.01 - 90.00	196	39,793,366.89	11.28	7.650	356.7	1.6	358.3	6.306	89.69	89.78	657.9
90.01 - 95.00	67	13,941,432.18	3.95	7.610	356.9	1.4	358.3	5.901	94.68	94.68	674.3
95.01 - 100.00	79	14,738,947.45	4.18	8.108	358.8	1.2	360.0	6.728	100.00	100.00	708.4
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

NZMin.: 10.20
Max: 100.00
NZWA: 76.86

28. 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
10.01 - 15.00	2	375,367.15	0.11	5.166	358.0	2.0	360.0	3.250	12.81	12.81	698.4
15.01 - 20.00	4	662,918.79	0.19	5.820	355.3	4.7	360.0	4.185	17.86	17.86	682.0
20.01 - 25.00	5	562,228.02	0.16	6.818	358.5	1.5	360.0	6.252	23.40	24.27	667.3
25.01 - 30.00	13	2,372,603.80	0.67	5.657	347.6	2.3	349.9	7.309	27.81	27.81	726.2
30.01 - 35.00	6	910,872.50	0.26	5.678	357.6	2.4	360.0	6.990	32.86	32.86	709.8
35.01 - 40.00	15	2,935,376.51	0.83	5.343	358.3	1.7	360.0	5.450	37.38	37.38	718.5
40.01 - 45.00	16	3,252,826.13	0.92	5.969	355.8	2.0	357.7	6.357	43.39	43.39	692.4
45.01 - 50.00	28	4,521,279.19	1.28	6.636	351.1	1.7	352.8	6.254	47.66	47.66	647.7
50.01 - 55.00	26	4,745,336.29	1.35	6.205	351.6	1.8	353.4	6.269	52.70	52.70	664.0
55.01 - 60.00	46	9,412,639.02	2.67	6.321	358.1	1.9	360.0	6.243	57.18	57.34	657.6
60.01 - 65.00	56	10,330,914.05	2.93	6.393	352.9	1.9	354.8	6.522	63.11	63.24	663.1
65.01 - 70.00	95	17,671,864.11	5.01	6.820	349.6	1.9	351.5	6.095	68.58	70.44	642.7
70.01 - 75.00	109	19,233,748.45	5.45	7.026	353.9	1.9	355.8	6.303	73.80	75.29	629.1
75.01 - 80.00	938	173,227,389.23	49.11	6.977	357.6	1.5	359.0	5.838	79.84	91.03	670.5
80.01 - 85.00	133	24,434,680.57	6.93	7.529	351.1	1.8	352.9	6.501	84.47	85.14	622.6
85.01 - 90.00	200	40,018,607.70	11.34	7.666	355.9	1.6	357.5	6.306	89.28	89.77	657.8
90.01 - 95.00	76	14,391,138.24	4.08	7.677	354.1	1.4	355.4	5.901	92.21	94.69	674.6
95.01 - 100.00	248	23,693,629.74	6.72	8.977	323.6	1.3	324.9	6.728	69.78	99.99	696.7
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

Min.: 12.69
Max: 100.00
WA: 79.05

*Includes Senior balances if any.

29. 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
10.01 - 15.00	2	375,367.15	0.11	5.166	358.0	2.0	360.0	3.250	12.81	12.81	698.4
15.01 - 20.00	4	662,918.79	0.19	5.820	355.3	4.7	360.0	4.185	17.86	17.86	682.0
20.01 - 25.00	5	562,228.02	0.16	6.818	358.5	1.5	360.0	6.252	23.40	24.27	667.3
25.01 - 30.00	13	2,372,603.80	0.67	5.657	347.6	2.3	349.9	7.309	27.81	27.81	726.2
30.01 - 35.00	6	910,872.50	0.26	5.678	357.6	2.4	360.0	6.990	32.86	32.86	709.8
35.01 - 40.00	15	2,935,376.51	0.83	5.343	358.3	1.7	360.0	5.450	37.38	37.38	718.5
40.01 - 45.00	17	3,545,183.24	1.01	5.931	356.0	2.0	357.9	6.357	43.53	43.53	689.7
45.01 - 50.00	29	4,671,403.37	1.32	6.588	351.1	1.9	353.0	6.254	48.06	48.06	655.2
50.01 - 55.00	24	4,302,855.00	1.22	6.290	351.1	1.6	352.7	6.269	52.96	52.96	656.7
55.01 - 60.00	49	9,867,838.55	2.80	6.292	358.0	2.0	360.0	6.208	57.32	57.47	661.4
60.01 - 65.00	53	9,875,714.52	2.80	6.425	352.7	1.8	354.6	6.566	63.25	63.38	659.6
65.01 - 70.00	96	17,814,618.38	5.05	6.821	349.7	1.9	351.6	6.102	68.59	70.44	642.9
70.01 - 75.00	108	19,090,994.18	5.41	7.027	353.9	1.9	355.8	6.300	73.82	75.33	628.9
75.01 - 80.00	938	173,227,389.23	49.11	6.977	357.6	1.5	359.0	5.838	79.84	91.03	670.5
80.01 - 85.00	133	24,434,680.57	6.93	7.529	351.1	1.8	352.9	6.501	84.47	85.14	622.6
85.01 - 90.00	200	40,018,607.70	11.34	7.666	355.9	1.6	357.5	6.306	89.28	89.77	657.8
90.01 - 95.00	76	14,391,138.24	4.08	7.677	354.1	1.4	355.4	5.901	92.21	94.69	674.6
95.01 - 100.00	248	23,693,629.74	6.72	8.977	323.6	1.3	324.9	6.728	69.78	99.99	696.7
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

NZMin.: 12.69
Max: 100.00
NZWA: 78.97

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30. 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	1,521	258,154,317.21	73.18	7.128	352.9	1.6	354.5	6.083	75.79	83.76	662.4
PUD	217	38,320,968.70	10.86	7.067	354.5	1.5	356.0	5.544	80.59	90.50	676.4
2-4 Family	112	30,185,737.75	8.56	7.496	357.0	1.4	358.4	6.441	79.87	83.96	657.0
Condo	166	26,092,395.83	7.40	7.255	354.9	1.5	356.3	6.043	78.42	87.24	672.5
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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31. 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	1,176	195,493,726.56	55.42	7.279	354.3	1.4	355.7	5.871	79.96	92.80	682.2
Cash Out Refinance	693	131,570,621.78	37.30	7.123	352.6	1.8	354.4	6.404	73.98	75.66	636.7
Rate/Term Refinance	143	24,983,363.86	7.08	6.430	352.2	1.9	354.1	5.881	67.61	70.00	671.6
Debt Consolidation	4	705,707.29	0.20	8.120	357.6	2.4	360.0	6.331	81.55	81.55	555.8
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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32. 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	1,670	296,523,658.14	84.06	7.168	352.7	1.7	354.4	6.207	76.72	85.00	659.2
Investment	303	48,294,736.30	13.69	7.213	357.7	1.1	358.8	5.389	77.35	82.96	688.7
Second Home	43	7,935,025.05	2.25	6.650	357.7	1.0	358.7	5.097	79.13	86.99	701.4
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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33. 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
Stated	1,283	218,573,852.74	61.96	7.624	352.8	1.6	354.3	6.461	78.59	88.40	649.7
Limited	315	54,724,093.55	15.51	6.860	356.8	1.2	358.0	5.505	79.71	90.17	669.8
Full	223	45,665,428.22	12.95	5.629	350.0	2.4	352.4	0.000	63.24	63.43	706.5
No Documentation	194	33,463,591.24	9.49	6.727	358.2	1.3	359.5	4.455	79.34	81.32	691.6
No Ratio	1	326,453.74	0.09	7.800	359.0	1.0	360.0	6.000	90.00	90.00	685.0
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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34. 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	379	80,241,904.97	22.75	6.948	352.8	1.7	354.6	6.273	72.48	81.85	661.6
CA-N	226	48,438,360.48	13.73	6.767	355.9	1.6	357.5	6.051	70.65	79.98	676.8
FL	219	31,685,420.97	8.98	7.384	353.8	1.4	355.2	6.195	79.75	87.99	654.2
IL	102	18,961,746.21	5.38	7.816	353.5	1.7	355.3	6.101	84.16	87.03	642.0
NY	62	16,345,215.51	4.63	6.996	354.0	1.8	355.8	5.950	75.95	78.31	659.2
NV	88	16,133,738.46	4.57	7.335	353.5	1.5	355.0	6.179	78.70	92.34	662.9
AZ	115	14,974,400.94	4.25	7.132	355.1	1.3	356.3	5.703	80.47	91.06	681.1
WA	64	10,320,358.72	2.93	6.899	356.5	1.2	357.7	5.413	78.96	90.78	679.6
CO	65	9,960,956.38	2.82	6.864	355.9	1.0	356.9	5.190	79.15	90.22	694.6
NJ	39	8,962,860.60	2.54	7.354	347.9	1.8	349.8	6.294	76.45	79.57	648.8
MN	54	8,788,659.41	2.49	7.281	351.8	1.3	353.0	6.202	81.85	89.24	663.6
MD	45	8,610,633.40	2.44	7.148	355.5	1.6	357.1	5.897	79.31	82.00	657.3
TX	70	7,774,481.53	2.20	7.512	350.1	1.1	351.2	5.535	80.93	87.70	659.2
VA	34	7,075,926.75	2.01	6.491	351.8	1.8	353.7	4.747	76.32	83.08	665.0
MI	50	6,491,891.47	1.84	7.622	354.6	1.2	355.8	6.030	81.67	88.00	661.0
UT	47	5,772,084.06	1.64	7.305	349.4	1.1	350.5	5.436	80.09	89.72	699.3
PA	45	5,768,129.12	1.64	7.049	356.1	2.6	358.7	6.222	78.12	80.64	646.0
MA	26	5,596,240.34	1.59	7.651	357.2	1.8	359.0	6.343	78.53	82.51	662.1
OR	41	5,286,979.11	1.50	7.212	348.5	1.4	349.8	5.970	76.63	90.68	674.4
CT	25	4,940,351.04	1.40	7.943	353.3	1.6	354.8	6.857	82.11	87.12	611.2
HI	14	4,723,978.70	1.34	7.403	355.5	1.2	356.7	6.684	81.62	84.19	691.7
GA	25	3,321,164.56	0.94	7.532	353.1	1.8	354.9	6.072	78.86	88.91	681.4
MO	23	2,644,809.17	0.75	8.309	344.2	1.6	345.8	6.581	83.97	89.10	644.4

WI	15	1,994,043.13	0.57	8,034	356.5	1.3	357.9	6,655	79.03	83.06	642.0
OH	24	1,918,428.76	0.54	7,360	338.8	1.8	340.6	6,552	79.61	83.97	649.0
TN	16	1,891,726.94	0.54	7,762	349.7	2.0	351.7	6,220	81.31	86.53	646.1
DC	9	1,612,203.55	0.46	7,017	359.2	0.8	360.0	5,555	78.27	81.74	671.6
RI	7	1,448,187.17	0.41	8,097	357.8	2.2	360.0	5,983	83.98	87.08	659.8
IN	12	1,402,125.45	0.40	7,182	349.1	2.5	351.5	6,428	78.42	90.21	681.8
ID	13	1,342,365.60	0.38	7,293	357.9	2.1	360.0	4,874	82.22	83.55	663.8
Other	62	8,324,046.99	2.36	7,444	351.3	2.1	353.5	6,094	81.54	88.72	669.9
Total:	2,016	352,753,419.49	100.00	7,162	353.5	1.6	355.1	6,045	76.86	84.77	664.2

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35. 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
89123	7	1,600,421.37	0.45	7.031	358.6	1.4	360.0	5.853	83.20	90.86	648.8
90022	5	1,496,031.54	0.42	7.279	358.8	1.2	360.0	6.799	79.40	82.77	670.9
91342	6	1,472,221.03	0.42	7.199	358.6	1.4	360.0	6.894	80.58	85.14	679.9
55411	9	1,461,981.82	0.41	7.870	354.5	1.0	355.5	6.515	83.98	92.13	660.3
93905	5	1,439,989.00	0.41	6.917	358.3	1.7	360.0	6.952	78.46	87.15	655.5
89032	6	1,198,746.37	0.34	7.054	358.2	1.8	360.0	5.915	80.57	92.48	711.2
60651	5	1,195,237.15	0.34	8.189	359.0	1.0	360.0	6.947	86.59	86.59	635.5
95122	5	1,181,328.13	0.33	6.396	358.7	1.3	360.0	5.762	66.82	82.32	716.8
92557	6	1,141,945.49	0.32	7.044	351.9	1.2	353.1	6.493	71.26	85.11	636.0
92376	6	1,135,889.91	0.32	7.296	358.8	1.2	360.0	6.724	81.34	84.30	641.6
Other	1,956	339,429,627.68	96.22	7.160	353.4	1.6	355.0	6.025	76.75	84.68	664.1
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

36. 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)	927	182,807,259.15	64.63	7.533	358.3	1.5	359.8	6.599	81.58	88.86	645.2
6 Month Libor (1st Business Day)	581	100,054,772.70	35.37	6.853	358.7	1.3	360.0	5.034	80.24	86.89	679.7
Total:	1,508	282,862,031.85	100.00	7.292	358.4	1.4	359.9	6.045	81.11	88.16	657.4

37. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2.501 - 3.000	39	8,685,325.91	3.07	5.598	358.6	1.4	360.0	2.822	83.11	89.92	718.0
3.001 - 3.500	31	5,898,951.98	2.09	6.144	358.4	1.6	360.0	3.331	80.36	80.36	706.0
3.501 - 4.000	37	6,153,193.62	2.18	6.536	357.9	2.1	360.0	3.834	80.02	80.38	710.5
4.001 - 4.500	25	4,445,419.26	1.57	6.818	358.6	1.4	360.0	4.246	80.36	81.09	692.8
4.501 - 5.000	290	49,339,749.76	17.44	6.574	359.3	0.7	360.0	4.993	79.38	88.95	692.8
5.001 - 5.500	3	682,041.36	0.24	5.458	357.1	2.9	360.0	4.832	74.79	83.42	711.8
5.501 - 6.000	10	2,121,357.33	0.75	5.888	356.7	3.3	360.0	5.138	70.33	81.27	675.9
6.001 - 6.500	86	19,325,397.05	6.83	6.348	358.1	1.9	360.0	5.971	78.02	89.08	671.4
6.501 - 7.000	160	35,770,787.52	12.65	6.823	357.5	1.6	359.1	6.391	79.90	93.12	672.9
7.001 - 7.500	189	38,857,810.48	13.74	7.332	358.5	1.5	360.0	6.579	82.24	90.70	647.0
7.501 - 8.000	302	59,592,412.89	21.07	7.797	358.5	1.5	360.0	6.670	82.59	87.51	636.1
8.001 - 8.500	160	27,217,282.65	9.62	8.274	358.6	1.4	360.0	6.926	82.28	85.19	622.0
8.501 - 9.000	98	15,457,023.31	5.46	8.781	358.3	1.7	360.0	7.135	84.94	86.73	613.9
9.001 - 9.500	37	5,337,584.52	1.89	9.242	358.5	1.5	360.0	7.237	83.69	85.76	605.8
9.501 - 10.000	23	1,906,474.16	0.67	9.819	358.7	1.3	360.0	6.826	77.05	77.31	574.4
10.001 - 10.500	11	1,576,869.97	0.56	10.195	357.9	2.1	360.0	7.373	72.38	73.88	561.6
10.501 - 11.000	3	276,395.87	0.10	10.751	359.0	1.0	360.0	6.517	72.60	72.60	576.3
11.001 - 11.500	3	172,967.97	0.06	11.295	358.2	1.8	360.0	7.971	82.09	82.09	544.4
11.501 - 12.000	1	44,986.24	0.02	11.700	359.0	1.0	360.0	6.990	60.00	60.00	609.0
Total:	1,508	282,862,031.85	100.00	7.292	358.4	1.4	359.9	6.045	81.11	88.16	657.4

NZWA: 6.769
Min.: 2.750
Max.: 11.700

38. Margin

Margin	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	1	127,837.41	0.05	6.200	359.0	1.0	360.0	2.000	80.00	100.00	716.0
2.001 - 2.500	1	266,213.74	0.09	5.600	359.0	1.0	360.0	2.250	67.81	93.26	637.0
2.501 - 3.000	38	8,375,901.68	2.96	5.569	358.6	1.4	360.0	2.792	82.90	89.96	719.3
3.001 - 3.500	32	6,096,627.16	2.16	6.151	358.0	2.0	360.0	3.337	78.34	78.34	702.2
3.501 - 4.000	39	6,541,667.87	2.31	6.522	357.8	2.2	360.0	3.823	80.16	80.50	708.7
4.001 - 4.500	27	4,833,183.69	1.71	6.794	358.4	1.6	360.0	4.264	81.08	81.75	694.1
4.501 - 5.000	298	50,928,723.05	18.00	6.567	359.2	0.8	360.0	4.991	79.40	89.06	692.1
5.001 - 5.500	40	8,277,463.98	2.93	6.939	358.0	2.0	360.0	5.376	75.48	82.83	635.0
5.501 - 6.000	174	33,784,757.72	11.94	7.363	358.3	1.7	360.0	5.813	81.70	88.36	642.0
6.001 - 6.500	227	46,924,906.41	16.59	7.313	357.8	1.5	359.3	6.327	81.36	89.21	643.3
6.501 - 7.000	427	83,413,259.77	29.49	7.752	358.7	1.3	360.0	6.856	82.30	88.16	646.1
7.001 - 7.500	98	17,168,229.36	6.07	7.788	358.3	1.7	360.0	7.300	81.77	91.26	642.1
7.501 - 8.000	59	9,615,149.91	3.40	8.159	357.9	2.1	360.0	7.787	81.38	93.07	641.2
8.001 - 8.500	24	3,755,350.42	1.33	8.622	358.0	2.0	360.0	8.264	82.58	84.89	608.7
8.501 - 9.000	17	2,279,401.49	0.81	9.190	356.4	3.6	360.0	8.770	83.82	84.28	606.3
9.001 - 9.500	3	201,002.13	0.07	10.160	357.6	2.4	360.0	9.281	72.35	78.87	594.4
10.001 >=	3	272,356.06	0.10	10.375	355.8	4.2	360.0	10.125	46.74	46.74	569.4
Total:	1,508	282,862,031.85	100.00	7.292	358.4	1.4	359.9	6.045	81.11	88.16	657.4

WA: 6.045
Min.: 2.000
Max.: 10.125

39. 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
1.001 - 1.500	98	18,700,206.88	6.61	7.659	358.1	1.9	360.0	6.381	79.37	91.12	659.8
1.501 - 2.000	711	136,290,701.01	48.18	7.399	358.7	1.0	359.8	6.082	82.22	86.91	651.5
2.501 - 3.000	658	118,931,050.62	42.05	7.212	358.2	1.8	360.0	6.160	79.80	88.85	660.2
3.001 >=	41	8,940,073.34	3.16	5.970	358.4	1.6	360.0	3.239	85.33	91.94	705.7
Total:	1,508	282,862,031.85	100.00	7.292	358.4	1.4	359.9	6.045	81.11	88.16	657.4

Min.: 1.500
Max.: 6.000
NZWA: 2.511

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40. 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
0.501 - 1.000	1,137	217,389,498.30	76.85	7.419	358.3	1.6	359.8	6.239	81.66	87.68	649.9
1.001 - 1.500	100	18,985,412.20	6.71	7.657	358.0	2.0	360.0	6.378	79.39	90.97	658.2
1.501 - 2.000	271	46,487,121.35	16.43	6.552	359.4	0.6	360.0	5.000	79.23	89.26	692.2
Total:	1,508	282,862,031.85	100.00	7.292	358.4	1.4	359.9	6.045	81.11	88.16	657.4

Min.: 1.000
Max.: 2.000
NZWA: 1.198

41. 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
9.001 - 9.500	1	270,400.00	0.10	6.250	356.0	4.0	360.0	5.250	80.00	100.00	687.0
9.501 - 10.000	2	374,971.73	0.13	6.883	354.7	5.3	360.0	5.883	83.30	96.70	613.7
10.001 - 10.500	7	1,896,900.00	0.67	5.191	359.2	0.8	360.0	2.866	79.30	82.80	719.1
10.501 - 11.000	27	5,666,503.09	2.00	5.508	358.1	1.9	360.0	3.421	78.31	83.72	706.2
11.001 - 11.500	57	11,276,588.42	3.99	5.881	358.4	1.6	360.0	3.916	79.25	84.39	702.1
11.501 - 12.000	104	18,311,495.70	6.47	6.165	359.0	1.0	360.0	4.594	77.59	84.97	691.8
12.001 - 12.500	140	26,340,149.76	9.31	6.388	358.8	1.2	360.0	5.193	79.34	89.30	693.1
12.501 - 13.000	156	30,098,943.40	10.64	6.793	358.8	1.2	360.0	5.707	78.85	91.40	687.8
13.001 - 13.500	123	23,077,491.96	8.16	6.952	358.5	1.5	360.0	6.011	80.45	90.83	668.1
13.501 - 14.000	146	29,996,295.17	10.60	7.199	357.3	1.6	358.9	6.368	80.97	90.46	658.2
14.001 - 14.500	168	34,976,197.59	12.37	7.478	358.5	1.5	360.0	6.553	82.91	89.69	644.0
14.501 - 15.000	273	54,050,090.85	19.11	7.833	358.5	1.5	360.0	6.664	82.95	87.63	636.3
15.001 - 15.500	144	24,451,619.02	8.64	8.293	358.7	1.3	360.0	6.876	82.63	85.19	621.4
15.501 - 16.000	85	13,224,258.35	4.68	8.780	358.4	1.6	360.0	7.078	85.20	87.05	617.3
16.001 - 16.500	36	5,260,081.14	1.86	9.317	358.5	1.5	360.0	7.253	82.88	84.86	598.7
16.501 - 17.000	23	1,906,474.16	0.67	9.819	358.7	1.3	360.0	6.826	77.05	77.31	574.4
17.001 - 17.500	9	1,189,221.43	0.42	10.163	357.9	2.1	360.0	7.590	69.61	71.03	566.8
17.501 - 18.000	3	276,395.87	0.10	10.751	359.0	1.0	360.0	6.517	72.60	72.60	576.3
18.001 - 18.500	3	172,967.97	0.06	11.295	358.2	1.8	360.0	7.971	82.09	82.09	544.4
18.501 - 19.000	1	44,986.24	0.02	11.700	359.0	1.0	360.0	6.990	60.00	60.00	609.0
Total:	1,508	282,862,031.85	100.00	7.292	358.4	1.4	359.9	6.045	81.11	88.16	657.4

Min.: 9.250
Max.: 18.700
NZWA: 13.767

42. 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
2005-04	1	172,672.83	0.06	10.600	336.0	24.0	360.0	8.600	90.00	90.00	634.0
2005-10	1	197,675.18	0.07	6.350	348.0	12.0	360.0	3.500	18.18	18.18	588.0
2005-12	1	167,050.66	0.06	9.000	350.0	10.0	360.0	7.875	74.67	74.67	566.0
2006-01	1	79,050.02	0.03	5.986	351.0	9.0	360.0	3.738	57.14	57.14	662.0
2006-02	1	129,650.36	0.05	7.250	352.0	8.0	360.0	6.250	76.76	76.76	606.0
2006-03	6	1,085,882.81	0.38	6.966	353.0	7.0	360.0	5.473	71.37	74.32	651.8
2006-04	4	746,843.36	0.26	6.686	354.0	6.0	360.0	4.930	83.95	93.67	656.2
2006-05	4	879,221.52	0.31	6.334	355.0	5.0	360.0	5.402	83.01	89.83	690.0
2006-06	22	3,481,295.12	1.23	7.275	356.1	3.9	360.0	5.889	77.09	83.97	632.5
2006-07	55	9,947,512.00	3.52	7.451	357.1	2.9	360.0	6.011	79.95	87.34	638.4
2006-08	243	49,153,515.81	17.38	7.277	358.1	1.9	360.0	5.869	81.66	88.34	660.3
2006-09	581	108,768,981.06	38.45	7.375	359.0	1.0	360.0	6.000	81.87	87.35	656.6
2006-10	79	15,027,566.00	5.31	6.695	360.0	0.0	360.0	5.364	78.42	89.97	685.1
2007-02	1	135,869.80	0.05	6.125	352.0	8.0	360.0	5.875	60.09	60.09	651.0
2007-03	1	310,148.04	0.11	6.490	353.0	7.0	360.0	5.990	84.99	84.99	669.0
2007-04	1	287,885.77	0.10	4.750	354.0	6.0	360.0	5.000	80.00	80.00	686.0
2007-05	2	165,429.67	0.06	7.931	355.0	5.0	360.0	7.681	76.98	90.95	610.7
2007-06	13	2,444,981.58	0.86	6.645	356.0	4.0	360.0	6.091	77.24	86.00	668.3
2007-07	25	4,426,723.79	1.56	7.239	357.1	2.9	360.0	6.652	82.34	90.14	653.5
2007-08	196	34,764,799.60	12.29	7.554	358.1	1.9	360.0	6.995	80.01	91.84	640.9
2007-09	205	39,467,771.00	13.95	7.406	358.2	1.0	359.2	6.086	82.46	87.32	656.9
2007-10	65	11,021,505.87	3.90	6.349	360.0	0.0	360.0	5.070	78.29	89.39	693.6
Total:	1,508	282,862,031.85	100.00	7.292	358.4	1.4	359.9	6.045	81.11	88.16	657.4

43. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	534	95,020,286.92	26.94	7.938	352.4	1.2	353.5	6.650	80.68	86.23	632.8
WELLS FARGO HOME MORTGAGE	244	48,966,865.22	13.88	5.718	348.4	2.3	350.7	0.000	63.60	63.78	703.5
AURORA LOAN SERVICES	279	47,592,829.57	13.49	6.578	359.3	0.7	360.0	5.008	79.11	89.05	690.7
FIRST NLC	276	42,647,625.96	12.09	7.627	352.8	2.3	355.1	7.085	75.98	90.66	641.6
SIB MORTGAGE CORP	115	19,975,796.57	5.66	6.514	358.3	1.7	360.0	3.904	79.44	79.55	700.5
ACCREDITED HOME LENDERS INC	93	17,628,968.95	5.00	7.689	357.4	1.8	359.2	6.349	79.54	92.01	660.2
LIME FINANCIAL	89	17,161,864.56	4.87	6.956	358.6	1.4	360.0	6.701	80.11	98.09	707.9
OWNIT MORTGAGE	87	14,245,892.56	4.04	7.324	349.0	1.3	350.4	6.583	73.70	93.97	678.2
FIRST HORIZON	63	9,108,788.48	2.58	8.330	358.9	1.1	360.0	5.561	83.20	88.71	644.4
FIRST NATIONAL BANK OF NEVADA	37	7,873,070.87	2.23	5.814	358.5	1.5	360.0	2.912	85.42	92.93	719.2
Other	199	32,531,429.83	9.22	7.465	349.0	2.2	351.1	6.308	76.26	83.25	630.5
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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44. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
CHASE MANHATTAN BANK	594	98,178,523.03	27.83	7.561	353.9	1.9	355.9	6.632	77.79	90.94	656.3
OPTION ONE MORTGAGE	537	95,330,396.88	27.02	7.935	352.4	1.2	353.6	6.639	80.56	86.10	633.0
AURORA LOAN SERVICES INC.	443	78,019,257.51	22.12	6.628	358.8	1.2	360.0	4.870	79.24	85.83	685.6
WELLS FARGO HOME MORTGAGE	422	77,791,057.68	22.05	6.210	349.0	2.0	351.0	5.489	68.50	74.31	694.4
OCWEN FINANCIAL SERVICES	20	3,434,184.39	0.97	8.014	357.4	2.6	360.0	6.305	82.23	84.27	588.3
Total:	2,016	352,753,419.49	100.00	7.162	353.5	1.6	355.1	6.045	76.86	84.77	664.2

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Lehman Brothers
2,326 records
Balance: 596,413,652
SAIL 2004-10 (October)

Domenic Tripodi
212,526,3520
IOFLAG in 'Y'

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Selection Criteria: IOFLAG in 'Y'

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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	5	212,799.99	0.04	7.054	357.8	2.2	360.0	5.302	63.68	74.09	711.2
50,000.01 - 100,000.00	162	13,470,269.55	2.26	6.909	359.0	1.0	360.0	5.354	80.06	91.78	695.7
100,000.01 - 150,000.00	406	51,210,674.03	8.59	6.778	358.9	1.1	360.0	5.481	81.16	93.19	681.9
150,000.01 - 200,000.00	373	65,489,762.27	10.98	6.731	358.6	1.4	360.0	5.724	82.26	93.43	677.9
200,000.01 - 250,000.00	368	82,942,775.07	13.91	6.671	358.6	1.4	360.0	5.645	82.43	93.06	677.2
250,000.01 - 300,000.00	286	78,473,967.09	13.16	6.679	358.5	1.5	360.0	5.816	82.62	92.47	676.9
300,000.01 - 350,000.00	208	67,750,239.76	11.36	6.670	358.4	1.6	360.0	5.777	83.35	93.49	678.6
350,000.01 - 400,000.00	200	75,371,350.71	12.64	6.737	358.4	1.6	360.0	5.802	82.30	93.44	671.6
400,000.01 - 450,000.00	126	53,604,524.10	8.99	6.804	358.4	1.6	360.0	5.899	84.36	93.42	673.7

450,000.01 - 500,000.00	85	40,729,109.55	6.83	6.843	358.3	1.7	360.0	5.877	82.95	93.04	676.3
500,000.01 - 550,000.00	38	20,029,860.26	3.36	7.090	358.5	1.5	360.0	5.927	81.91	90.94	679.6
550,000.01 - 600,000.00	31	17,873,288.36	3.00	6.655	358.1	1.9	360.0	5.593	81.32	91.00	700.2
600,000.01 - 650,000.00	12	7,553,860.93	1.27	6.386	358.4	1.6	360.0	4.936	80.54	87.07	684.7
650,000.01 - 700,000.00	7	4,730,649.67	0.79	7.252	358.7	1.3	360.0	6.303	79.80	91.29	683.8
700,000.01 - 750,000.00	5	3,702,995.63	0.62	6.340	358.8	1.2	360.0	6.044	77.12	87.82	673.2
750,000.01 - 800,000.00	6	4,690,025.00	0.79	6.841	359.3	0.7	360.0	4.632	75.02	85.00	670.1
800,000.01 - 850,000.00	1	849,999.99	0.14	6.700	358.0	2.0	360.0	6.450	62.82	62.82	595.0
850,000.01 - 900,000.00	1	862,500.00	0.14	6.875	359.0	1.0	360.0	4.000	75.00	75.00	649.0
900,000.01 - 950,000.00	4	3,675,000.00	0.62	6.990	358.7	1.3	360.0	5.334	75.03	78.87	674.1
1,150,000.01 - 1,200,000.00	1	1,190,000.00	0.20	5.250	359.0	1.0	360.0	2.750	70.00	70.00	782.0
1,950,000.01 - 2,000,000.00	1	2,000,000.00	0.34	6.500	359.0	1.0	360.0	5.000	54.05	54.05	635.0
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

Min.: 31,500.00
Max: 2,000,000.00
Avg.: 256,411.72

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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	5	212,799.99	0.04	7.054	357.8	2.2	360.0	5.302	63.68	74.09	711.2
50,001 - 100,000	162	13,470,269.55	2.26	6.909	359.0	1.0	360.0	5.354	80.06	91.78	695.7
100,001 - 150,000	406	51,210,674.03	8.59	6.778	358.9	1.1	360.0	5.481	81.16	93.19	681.9
150,001 - 200,000	373	65,489,762.27	10.98	6.731	358.6	1.4	360.0	5.724	82.26	93.43	677.9

200,001 - 250,000	368	82,942,775.07	13.91	6.671	358.6	1.4	360.0	5.645	82.43	93.06	677.2
250,001 - 300,000	286	78,473,967.09	13.16	6.679	358.5	1.5	360.0	5.816	82.62	92.47	676.9
300,001 - 350,000	208	67,750,239.76	11.36	6.670	358.4	1.6	360.0	5.777	83.35	93.49	678.6
350,001 - 400,000	200	75,371,350.71	12.64	6.737	358.4	1.6	360.0	5.802	82.30	93.44	671.6
400,001 - 450,000	126	53,604,524.10	8.99	6.804	358.4	1.6	360.0	5.899	84.36	93.42	673.7
450,001 - 500,000	85	40,729,109.55	6.83	6.843	358.3	1.7	360.0	5.877	82.95	93.04	676.3
500,001 - 550,000	38	20,029,860.26	3.36	7.090	358.5	1.5	360.0	5.927	81.91	90.94	679.6
550,001 - 600,000	31	17,873,288.36	3.00	6.655	358.1	1.9	360.0	5.593	81.32	91.00	700.2
600,001 - 650,000	12	7,553,860.93	1.27	6.386	358.4	1.6	360.0	4.936	80.54	87.07	684.7
650,001 - 700,000	7	4,730,649.67	0.79	7.252	358.7	1.3	360.0	6.303	79.80	91.29	683.8
700,001 - 750,000	5	3,702,995.63	0.62	6.340	358.8	1.2	360.0	6.044	77.12	87.82	673.2
750,001 - 800,000	6	4,690,025.00	0.79	6.841	359.3	0.7	360.0	4.632	75.02	85.00	670.1
800,001 - 850,000	1	849,999.99	0.14	6.700	358.0	2.0	360.0	6.450	62.82	62.82	595.0
850,001 - 900,000	1	862,500.00	0.14	6.875	359.0	1.0	360.0	4.000	75.00	75.00	649.0
900,001 - 950,000	4	3,675,000.00	0.62	6.990	358.7	1.3	360.0	5.334	75.03	78.87	674.1
1,150,001 - 1,200,000	1	1,190,000.00	0.20	5.250	359.0	1.0	360.0	2.750	70.00	70.00	782.0
1,950,001 - 2,000,000	1	2,000,000.00	0.34	6.500	359.0	1.0	360.0	5.000	54.05	54.05	635.0
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

Min.: 31,500
Max: 2,000,000
Avg.: 256,422

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3. Rate

[illegible]

Rate	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
4.001 - 4.500	3	1,144,790.50	0.19	4.427	357.3	2.7	360.0	3.857	80.00	100.00	722.1
4.501 - 5.000	39	10,699,381.02	1.79	4.888	356.7	3.3	360.0	4.080	75.81	86.63	699.9
5.001 - 5.500	100	30,379,963.89	5.09	5.365	358.1	1.9	360.0	4.097	79.01	91.99	702.8
5.501 - 6.000	292	69,873,330.64	11.72	5.843	358.3	1.7	360.0	4.752	78.46	90.15	687.0
6.001 - 6.500	552	141,358,604.22	23.70	6.334	358.5	1.5	360.0	5.509	79.92	91.52	681.0
6.501 - 7.000	636	162,026,081.89	27.17	6.819	358.6	1.4	360.0	5.875	81.75	93.03	673.8
7.001 - 7.500	347	87,293,118.85	14.64	7.282	358.6	1.4	360.0	6.271	83.57	93.41	668.0
7.501 - 8.000	225	58,598,095.30	9.83	7.761	358.8	1.2	360.0	6.588	87.79	94.23	668.9
8.001 - 8.500	79	20,400,831.02	3.42	8.251	358.8	1.2	360.0	6.645	90.43	94.08	672.1
8.501 - 9.000	36	9,622,238.65	1.61	8.746	358.8	1.2	360.0	7.140	94.30	95.14	676.5
9.001 - 9.500	12	3,955,032.99	0.66	9.208	358.9	1.1	360.0	6.768	96.90	99.26	689.7
9.501 - 10.000	4	888,682.99	0.15	9.741	359.0	1.0	360.0	6.539	97.56	97.56	688.6
10.001 - 10.500	1	173,500.00	0.03	10.350	359.0	1.0	360.0	6.990	100.00	100.00	686.0
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

Min.: 4.250
Max: 10.350
NZWA: 6.738

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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
4.001 - 4.500	3	1,144,790.50	0.19	4.427	357.3	2.7	360.0	3.857	80.00	100.00	722.1

4.501 - 5.000	39	10,699,381.02	1.82	4.888	356.7	3.3	360.0	4.080	75.81	86.63	699.9
5.001 - 5.500	99	29,957,173.19	5.08	5.365	358.2	1.8	360.0	4.097	79.00	91.88	701.9
5.501 - 6.000	283	68,066,254.92	11.55	5.842	358.3	1.7	360.0	4.752	78.37	90.23	685.5
6.001 - 6.500	537	137,892,719.01	23.40	6.334	358.5	1.5	360.0	5.509	79.96	91.56	680.6
6.501 - 7.000	631	161,352,521.89	27.38	6.820	358.6	1.4	360.0	5.875	81.76	93.04	673.8
7.001 - 7.500	343	86,475,143.93	14.68	7.282	358.7	1.3	360.0	6.271	83.55	93.44	668.0
7.501 - 8.000	225	58,598,095.30	9.94	7.761	358.8	1.2	360.0	6.588	87.79	94.23	668.9
8.001 - 8.500	79	20,400,831.02	3.46	8.251	358.8	1.2	360.0	6.645	90.43	94.08	672.1
8.501 - 9.000	36	9,622,238.65	1.63	8.746	358.8	1.2	360.0	7.140	94.30	95.14	676.5
9.001 - 9.500	12	3,955,032.99	0.67	9.208	358.9	1.1	360.0	6.768	96.90	99.26	689.7
9.501 - 10.000	4	888,682.99	0.15	9.741	359.0	1.0	360.0	6.539	97.56	97.56	688.6
10.001 - 10.500	1	173,500.00	0.03	10.350	359.0	1.0	360.0	6.990	100.00	100.00	686.0
Total:	2,292	589,226,365.41	100.00	6.743	358.5	1.5	360.0	5.716	82.19	92.51	677.5

Min.: 4.250

Max: 10.350

NZWA: 6.743

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Rate (Fix)	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	1	422,790.70	5.88	5.375	357.0	3.0	360.0	0.000	80.00	100.00	768.0
5.501 - 6.000	9	1,807,075.72	25.14	5.883	358.3	1.7	360.0	0.000	81.86	87.29	744.0
6.001 - 6.500	15	3,465,885.21	48.22	6.347	357.0	3.0	360.0	0.000	78.37	89.93	696.2
6.501 - 7.000	5	673,560.00	9.37	6.729	357.7	2.3	360.0	0.000	80.00	89.95	682.4

Min.: 5.375
 Max.: 7.500
 NZWA: 6.323

7.001 - 7.500	4	817,974.92	11.38	7.347	355.7	4.3	360.0	0.000	85.23	90.22	674.4
Total:	34	7,187,286.55	100.00	6.323	357.3	2.7	360.0	0.000	80.27	89.89	708.6

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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	34	7,187,286.55	1.21	6.323	357.3	2.7	360.0	0.000	80.27	89.89	708.6
Adjustable	2,292	589,226,365.41	98.79	6.743	358.5	1.5	360.0	5.716	82.19	92.51	677.5
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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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)	1,604	426,202,464.40	71.46	6.780	358.5	1.5	360.0	5.677	82.91	92.84	678.0
3/27 ARM (Libor)	530	127,112,788.88	21.31	6.697	358.6	1.4	360.0	5.950	81.39	93.18	675.2
5/25 ARM (Libor)	158	35,911,112.13	6.02	6.474	358.5	1.5	360.0	5.351	76.50	86.13	679.0
Fixed Rate	34	7,187,286.55	1.21	6.323	357.3	2.7	360.0	0.000	80.27	89.89	708.6

Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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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	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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
337 - 348	1	213,291.98	0.04	6.375	346.0	14.0	360.0	0.000	75.00	75.00	672.0
349 - 360	2,325	596,200,359.98	99.96	6.738	358.5	1.5	360.0	5.716	82.17	92.48	677.9
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

Min.: 346.0
Max.: 360.0
NZWA: 358.5

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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	253	55,231,972.00	9.26	6.597	360.0	0.0	360.0	5.277	79.93	92.39	682.1
1 - 24	2,073	541,181,679.96	90.74	6.752	358.4	1.6	360.0	5.762	82.40	92.48	677.4
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

Min.: 0.0
Max: 14.0
WA: 1.5

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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
2003	1	213,291.98	0.04	6.375	346.0	14.0	360.0	0.000	75.00	75.00	672.0
2004	2,325	596,200,359.98	99.96	6.738	358.5	1.5	360.0	5.716	82.17	92.48	677.9
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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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
2033	2	350,687.14	0.06	6.424	347.6	12.4	360.0	0.000	76.96	82.84	695.5
2034	2,324	596,062,964.82	99.94	6.738	358.5	1.5	360.0	5.716	82.17	92.48	677.9
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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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	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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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	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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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	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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16. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
24	34	9,523,874.78	1.60	6.146	356.1	3.9	360.0	5.483	81.38	88.49	661.4
36	7	2,707,177.59	0.45	5.181	356.3	3.7	360.0	5.261	77.39	85.26	682.8
60	2,012	521,266,057.77	87.40	6.810	358.6	1.4	360.0	5.970	82.49	93.75	674.3
120	273	62,916,541.82	10.55	6.302	358.4	1.6	360.0	3.610	79.89	82.83	710.2
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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17. 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	152	41,014,756.39	6.88	6.573	359.0	1.0	360.0	4.413	76.10	79.66	691.0

0.001 - 5.000	1	480,000.00	0.08	7.250	359.0	1.0	360.0	6.750	80.00	100.00	641.0
5.001 - 10.000	7	1,485,745.00	0.25	6.811	358.7	1.3	360.0	5.355	80.25	97.42	685.4
10.001 - 15.000	6	1,880,800.00	0.32	6.726	358.7	1.3	360.0	5.826	75.19	85.15	649.3
15.001 - 20.000	34	7,587,379.99	1.27	6.453	358.2	1.8	360.0	5.040	81.40	85.21	674.6
20.001 - 25.000	60	14,613,106.87	2.45	6.481	358.4	1.6	360.0	5.120	81.41	91.45	692.2
25.001 - 30.000	111	25,494,009.05	4.27	6.527	358.4	1.6	360.0	5.468	80.67	89.21	680.9
30.001 - 35.000	215	50,085,221.38	8.40	6.671	358.5	1.5	360.0	5.569	80.84	89.27	681.0
35.001 - 40.000	404	100,462,829.63	16.84	6.799	358.6	1.4	360.0	5.764	83.18	93.88	683.5
40.001 - 45.000	651	169,058,558.79	28.35	6.818	358.5	1.5	360.0	5.885	82.78	93.75	679.9
45.001 - 50.000	570	152,018,670.04	25.49	6.737	358.4	1.6	360.0	5.939	83.25	95.52	670.2
50.001 - 55.000	111	31,458,379.66	5.27	6.798	358.8	1.2	360.0	6.208	82.87	93.35	656.2
55.001 - 60.000	4	774,195.16	0.13	6.384	357.4	2.6	360.0	4.098	80.00	85.16	713.3
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

Min: 0.000

Max: 58.940

NZWA: 41.051

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18. FICO

FICO	No. of Loans	Total Current Balance	% WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
<= 0	1	304,000.00	0.05	6.625	359.0	1.0	360.0	4.125	80.00	0.0
531 - 540	1	549,100.00	0.09	8.850	359.0	1.0	360.0	6.990	85.00	532.0
541 - 550	4	872,999.90	0.15	7.885	357.6	2.4	360.0	6.234	75.46	542.0
551 - 560	5	906,700.00	0.15	7.847	358.3	1.7	360.0	6.718	84.69	554.1

561 - 570	2	288,000.00	0.05	7.644	356.6	3.4	360.0	6.901	74.05	74.05	563.1
571 - 580	10	1,800,100.00	0.30	7.208	358.4	1.6	360.0	6.314	81.44	90.81	576.0
581 - 590	18	4,722,879.98	0.79	6.691	358.3	1.7	360.0	6.029	78.79	85.52	585.6
591 - 600	41	10,202,334.76	1.71	6.921	358.3	1.7	360.0	6.006	80.19	91.13	596.2
601 - 610	76	20,571,893.30	3.45	6.994	358.4	1.6	360.0	6.198	81.36	90.83	605.6
611 - 620	95	25,340,521.08	4.25	7.055	358.5	1.5	360.0	6.187	81.88	92.26	616.4
621 - 630	123	31,990,266.28	5.36	6.678	358.4	1.6	360.0	5.848	79.19	89.42	625.5
631 - 640	165	45,224,230.86	7.58	6.735	358.5	1.5	360.0	5.724	81.00	89.88	635.5
641 - 650	166	48,515,331.33	8.13	6.732	358.5	1.5	360.0	5.896	81.74	90.86	645.3
651 - 660	164	43,579,948.87	7.31	6.897	358.5	1.5	360.0	6.143	83.72	93.07	655.0
661 - 670	175	44,551,254.75	7.47	6.820	358.5	1.5	360.0	5.806	82.03	91.38	665.5
671 - 680	178	44,685,424.14	7.49	6.838	358.6	1.4	360.0	5.802	82.55	93.07	675.5
681 - 690	187	45,726,172.04	7.67	6.678	358.6	1.4	360.0	5.477	83.66	94.57	685.1
691 - 700	152	35,861,423.96	6.01	6.756	358.6	1.4	360.0	5.649	82.14	94.43	695.4
701 - 710	149	41,398,861.65	6.94	6.565	358.5	1.5	360.0	5.637	82.84	94.48	705.2
711 - 720	124	31,227,477.22	5.24	6.557	358.6	1.4	360.0	5.470	82.89	94.22	715.1
721 - 730	109	27,733,438.60	4.65	6.611	358.5	1.5	360.0	5.599	82.67	95.25	724.8
731 - 740	98	23,508,074.48	3.94	6.698	358.7	1.3	360.0	5.210	83.39	93.47	734.9
741 - 750	76	16,735,759.56	2.81	6.594	358.5	1.5	360.0	5.418	83.67	93.67	745.1
751 - 760	65	15,545,353.53	2.61	6.782	358.7	1.3	360.0	5.481	82.38	93.20	755.7
761 - 770	66	15,345,876.83	2.57	6.462	358.6	1.4	360.0	5.333	81.39	94.34	765.4
771 - 780	29	7,177,973.66	1.20	6.577	358.7	1.3	360.0	5.452	84.65	92.61	775.7
781 - 790	26	6,412,755.00	1.08	6.184	359.0	1.0	360.0	4.208	77.97	85.42	785.1
791 - 800	10	3,241,600.00	0.54	6.416	357.6	2.4	360.0	5.093	80.32	92.14	794.4
801 - 810	7	1,521,900.18	0.26	6.075	358.2	1.8	360.0	3.880	80.14	89.91	805.1
811 - 820	3	746,000.00	0.13	6.688	358.7	1.3	360.0	5.297	80.00	89.86	815.1
821 - 830	1	126,000.00	0.02	9.100	359.0	1.0	360.0	7.250	100.00	100.00	821.0

Nzmin.: 532
 Max.: 821
 NZWA.: 678

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

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19. 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
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9
1	188	44,779,825.43	7.51	6.731	358.7	1.3	360.0	6.221	80.71	95.04	661.6
80/20	9	2,214,790.94	0.37	6.845	358.9	1.1	360.0	6.403	81.10	88.17	653.7
A	240	57,219,201.63	9.59	6.874	358.9	1.1	360.0	6.398	79.99	99.86	656.5
A SA	862	201,657,317.60	33.81	6.434	358.6	1.4	360.0	4.737	79.15	88.30	687.0
AA	2	437,200.00	0.07	6.958	358.3	1.7	360.0	6.368	79.93	85.31	600.6
AAA	121	37,381,147.52	6.27	6.913	358.8	1.2	360.0	6.549	81.91	85.50	639.0
AA+	534	149,334,857.15	25.04	7.148	358.6	1.4	360.0	6.589	88.55	94.66	696.2
A-	1	302,893.54	0.05	6.000	352.0	8.0	360.0	6.000	93.23	93.23	666.0
A- MO	89	25,518,740.48	4.28	6.803	357.7	2.3	360.0	5.737	80.05	91.12	633.2
A+	1	220,000.00	0.04	7.700	359.0	1.0	360.0	5.450	68.75	68.75	541.0
A+ MO	260	72,776,577.75	12.20	6.484	358.0	2.0	360.0	5.219	80.95	96.53	682.9
A+ SA	1	70,550.00	0.01	7.990	359.0	1.0	360.0	6.250	85.00	85.00	616.0
B	3	508,249.92	0.09	6.875	358.8	1.2	360.0	5.576	95.00	95.00	671.4
	2	616,250.00	0.10	6.153	356.7	3.3	360.0	5.903	85.00	85.00	586.7

B+	9	2,385,150.00	0.40	7.635	357.8	2.2	360.0	7,385	80.92	98.07	611.7
B+ SA	1	238,000.00	0.04	7.200	359.0	1.0	360.0	6,500	88.15	88.15	602.0
C	2	399,900.00	0.07	7.863	359.0	1.0	360.0	6,999	69.91	69.91	637.0
M2	1	353,000.00	0.06	6.700	359.0	1.0	360.0	5,500	84.05	84.05	625.0
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5,716	82.17	92.47	677.9

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20. 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	560	137,512,259.49	23.06	6.927	358.8	1.2	360.0	5.043	81.21	86.82	691.9
0.001 - 1.000	87	27,186,319.94	4.56	6.744	358.4	1.6	360.0	5.737	82.32	93.71	681.3
1.001 - 2.000	1,100	294,369,226.20	49.36	6.740	358.5	1.5	360.0	5.995	83.38	94.74	671.8
2.001 - 3.000	536	126,730,335.98	21.25	6.589	358.4	1.6	360.0	5.850	80.54	92.96	674.7
3.001 - 4.000	1	216,000.00	0.04	5.500	358.0	2.0	360.0	4.000	80.00	100.00	659.0
4.001 - 5.000	42	10,399,510.35	1.74	6.005	358.4	1.6	360.0	4.741	80.08	93.56	694.0
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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

[illegible]

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	502	145,039,231.92	91.90	7.319	358.6	1.4	360.0	6.530	92.93	93.14	671.6
Y	55	12,783,168.65	8.10	6.671	358.8	1.2	360.0	4.153	91.17	91.17	686.7
Total:	557	157,822,400.57	100.00	7.266	358.6	1.4	360.0	6.336	92.79	92.98	672.8

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22. 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	502	145,039,231.92	91.90	7.319	358.6	1.4	360.0	6.530	92.93	93.14	671.6
1- GE	1	299,250.00	0.19	6.500	359.0	1.0	360.0	5.000	95.00	95.00	625.0
6- Mortgage Guaranty Insurance Corp.	8	1,503,660.27	0.95	7.197	359.0	1.0	360.0	4.885	91.96	91.96	668.0
11- PMI	9	2,062,249.98	1.31	7.043	358.7	1.3	360.0	4.446	93.02	93.02	695.8
13- Republic Mortgage Insurance Corp.	12	2,828,605.00	1.79	6.895	359.0	1.0	360.0	5.000	91.53	91.53	660.5
17- Radian Guaranty	18	4,595,103.40	2.91	6.104	358.5	1.5	360.0	3.062	90.06	90.06	716.2
24- Triad Guaranty Insurance Company	7	1,494,300.00	0.95	6.983	359.3	0.7	360.0	4.595	89.81	89.81	664.3
Total:	557	157,822,400.57	100.00	7.266	358.6	1.4	360.0	6.336	92.79	92.98	672.8

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23. Purchased MI (1st lien and LTV gt 80)

[illegible]

Purchased MI (1st lien and LTV gt 80)	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	Original LTV	Combined LTV	Fico Score
N	146	34,981,808.30	22.17	7.261	358.6	1.4	360.0	5.690	92.55	92.72	664.2
Y	411	122,840,592.27	77.83	7.268	358.6	1.4	360.0	6.520	92.86	93.06	675.3
Total:	557	157,822,400.57	100.00	7.266	358.6	1.4	360.0	6.336	92.79	92.98	672.8

[Top](#)**24. Purchased MI Company (1st and ltv gt 80)**

Purchased 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	146	34,981,808.30	22.17	7.261	358.6	1.4	360.0	5.690	92.55	92.72	664.2
6- Mortgage Guaranty Insurance Corp.	401	119,953,062.19	76.01	7.282	358.6	1.4	360.0	6.542	92.99	93.16	675.2
17- Radian Guaranty	10	2,887,530.08	1.83	6.673	358.8	1.2	360.0	5.393	87.54	88.89	677.6
Total:	557	157,822,400.57	100.00	7.266	358.6	1.4	360.0	6.336	92.79	92.98	672.8

[Top](#)**25. 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	91	22,198,639.65	14.07	7.600	358.4	1.6	360.0	6.582	93.34	93.61	651.2
Y	466	135,623,760.92	85.93	7.211	358.6	1.4	360.0	6.295	92.70	92.88	676.3
Total:	557	157,822,400.57	100.00	7.266	358.6	1.4	360.0	6.336	92.79	92.98	672.8

[Top](#)**26. 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	91	22,198,639.65	14.07	7.600	358.4	1.6	360.0	6.582	93.34	93.61	651.2
1- GE	1	299,250.00	0.19	6.500	359.0	1.0	360.0	5.000	95.00	95.00	625.0
11- PMI	9	2,062,249.98	1.31	7.043	358.7	1.3	360.0	4.446	93.02	93.02	695.8
13- Republic Mortgage Insurance Corp.	12	2,828,605.00	1.79	6.895	359.0	1.0	360.0	5.000	91.53	91.53	660.5
24- Triad Guaranty Insurance Company	7	1,494,300.00	0.95	6.983	359.3	0.7	360.0	4.595	89.81	89.81	664.3
17- Radian Guaranty	28	7,482,633.48	4.74	6.323	358.6	1.4	360.0	3.834	89.09	89.61	701.3
6- Mortgage Guaranty Insurance Corp.	409	121,456,722.46	76.96	7.281	358.6	1.4	360.0	6.521	92.98	93.14	675.1
Total:	557	157,822,400.57	100.00	7.266	358.6	1.4	360.0	6.336	92.79	92.98	672.8

[Top](#)**27. 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	1	125,000.00	0.02	6.000	358.0	2.0	360.0	3.250	12.69	12.69	639.0
15.01 - 20.00	4	508,900.00	0.09	5.758	358.5	1.5	360.0	3.918	19.00	19.00	713.1
30.01 - 35.00	3	783,000.00	0.13	5.533	356.1	3.9	360.0	4.929	32.71	32.71	692.4
35.01 - 40.00	3	490,500.00	0.08	5.858	359.3	0.7	360.0	5.000	37.16	37.16	638.5
40.01 - 45.00	3	456,399.99	0.08	7.024	358.8	1.2	360.0	6.836	43.09	43.09	654.8

45.01 - 50.00	6	1,246,996.44	0.21	5.840	358.6	1.4	360.0	5.350	48.44	48.44	664.3
50.01 - 55.00	7	4,162,000.00	0.70	6.272	358.6	1.4	360.0	5.325	53.90	56.52	642.7
55.01 - 60.00	8	2,693,822.00	0.45	6.206	359.0	1.0	360.0	5.391	59.43	61.82	665.2
60.01 - 65.00	15	4,829,949.98	0.81	6.276	358.1	1.9	360.0	5.623	63.29	63.29	630.3
65.01 - 70.00	48	14,755,877.62	2.47	6.505	358.4	1.6	360.0	5.443	69.32	73.80	665.3
70.01 - 75.00	68	20,685,837.92	3.47	6.553	358.4	1.6	360.0	5.503	74.20	82.70	663.8
75.01 - 80.00	1,603	387,852,967.44	65.03	6.564	358.5	1.5	360.0	5.498	79.88	94.98	682.3
80.01 - 85.00	72	21,396,807.17	3.59	6.809	358.5	1.5	360.0	6.118	84.32	84.90	652.3
85.01 - 90.00	199	60,327,266.38	10.12	6.966	358.5	1.5	360.0	6.270	89.60	89.89	665.4
90.01 - 95.00	112	32,258,980.79	5.41	7.293	358.7	1.3	360.0	6.215	94.68	94.68	668.0
95.01 - 100.00	174	43,839,346.23	7.35	7.884	358.7	1.3	360.0	6.618	99.93	99.93	696.5
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

NZMin.: 12.69

Max: 100.00

NZWA: 82.17

[Top](#)**28. 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
10.01 - 15.00	1	125,000.00	0.02	6.000	358.0	2.0	360.0	3.250	12.69	12.69	639.0
15.01 - 20.00	4	508,900.00	0.09	5.758	358.5	1.5	360.0	3.918	19.00	19.00	713.1
30.01 - 35.00	3	783,000.00	0.13	5.533	356.1	3.9	360.0	4.929	32.71	32.71	692.4
35.01 - 40.00	3	490,500.00	0.08	5.858	359.3	0.7	360.0	5.000	37.16	37.16	638.5
40.01 - 45.00	3	456,399.99	0.08	7.024	358.8	1.2	360.0	6.836	43.09	43.09	654.8

45.01 - 50.00	6	1,246,996.44	0.21	5.840	358.6	1.4	360.0	5.350	48.44	48.44	664.3
50.01 - 55.00	7	4,162,000.00	0.70	6.272	358.6	1.4	360.0	5.325	53.90	56.52	642.7
55.01 - 60.00	8	2,693,822.00	0.45	6.206	359.0	1.0	360.0	5.391	59.43	61.82	665.2
60.01 - 65.00	15	4,829,949.98	0.81	6.276	358.1	1.9	360.0	5.623	63.29	63.29	630.3
65.01 - 70.00	48	14,755,877.62	2.47	6.505	358.4	1.6	360.0	5.443	69.32	73.80	665.3
70.01 - 75.00	68	20,685,837.92	3.47	6.553	358.4	1.6	360.0	5.503	74.20	82.70	663.8
75.01 - 80.00	1,603	387,852,967.44	65.03	6.564	358.5	1.5	360.0	5.498	79.88	94.98	682.3
80.01 - 85.00	72	21,396,807.17	3.59	6.809	358.5	1.5	360.0	6.118	84.32	84.90	652.3
85.01 - 90.00	199	60,327,266.38	10.12	6.966	358.5	1.5	360.0	6.270	89.60	89.89	665.4
90.01 - 95.00	112	32,258,980.79	5.41	7.293	358.7	1.3	360.0	6.215	94.68	94.68	668.0
95.01 - 100.00	174	43,839,346.23	7.35	7.884	358.7	1.3	360.0	6.618	99.93	99.93	696.5
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

Min.: 12.69
Max: 100.00
WA: 82.17

*Includes Senior balances if any.

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29. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
10.01 - 15.00	1	125,000.00	0.02	6.000	358.0	2.0	360.0	3.250	12.69	639.0
15.01 - 20.00	4	508,900.00	0.09	5.758	358.5	1.5	360.0	3.918	19.00	713.1
30.01 - 35.00	3	783,000.00	0.13	5.533	356.1	3.9	360.0	4.929	32.71	692.4

35.01 - 40.00	3	490,500.00	0.08	5.858	359.3	0.7	360.0	5,000	37.16	37.16	638.5
40.01 - 45.00	3	456,399.99	0.08	7.024	358.8	1.2	360.0	6,836	43.09	43.09	654.8
45.01 - 50.00	6	1,246,996.44	0.21	5.840	358.6	1.4	360.0	5,350	48.44	48.44	664.3
50.01 - 55.00	7	4,162,000.00	0.70	6.272	358.6	1.4	360.0	5,325	53.90	56.52	642.7
55.01 - 60.00	8	2,693,822.00	0.45	6.206	359.0	1.0	360.0	5,391	59.43	61.82	665.2
60.01 - 65.00	15	4,829,949.98	0.81	6.276	358.1	1.9	360.0	5,623	63.29	63.29	630.3
65.01 - 70.00	48	14,755,877.62	2.47	6.505	358.4	1.6	360.0	5,443	69.32	73.80	665.3
70.01 - 75.00	68	20,685,837.92	3.47	6.553	358.4	1.6	360.0	5,503	74.20	82.70	663.8
75.01 - 80.00	1,603	387,852,967.44	65.03	6.564	358.5	1.5	360.0	5,498	79.88	94.98	682.3
80.01 - 85.00	72	21,396,807.17	3.59	6.809	358.5	1.5	360.0	6,118	84.32	84.90	652.3
85.01 - 90.00	199	60,327,266.38	10.12	6.966	358.5	1.5	360.0	6,270	89.60	89.89	665.4
90.01 - 95.00	112	32,258,980.79	5.41	7.293	358.7	1.3	360.0	6,215	94.68	94.68	668.0
95.01 - 100.00	174	43,839,346.23	7.35	7.884	358.7	1.3	360.0	6,618	99.93	99.93	696.5
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5,716	82.17	92.47	677.9

NZMin.: 12.69
 Max: 100.00
 NZWA: 82.17

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30. 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	1,655	429,868,899.48	72.08	6.739	358.5	1.5	360.0	5,742	81.92	92.23	676.1
PUD	370	97,407,741.83	16.33	6.655	358.6	1.4	360.0	5,474	81.98	92.60	682.3
Condo	262	57,516,328.94	9.64	6.817	358.5	1.5	360.0	5,854	83.75	94.16	684.3

2-4 Family	37	11,084,681.71	1.86	7.056	358.7	1.3	360.0	6.188	85.51	91.63	674.7
Townhouse	2	536,000.00	0.09	6.124	358.3	1.7	360.0	4.624	80.00	100.00	645.2
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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31. 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	1,670	414,565,442.51	69.51	6.749	358.6	1.4	360.0	5.633	82.69	95.37	688.2
Cash Out Refinance	497	143,999,707.80	24.14	6.720	358.4	1.6	360.0	5.931	80.96	85.65	655.8
Rate/Term Refinance	151	34,580,167.92	5.80	6.694	358.5	1.5	360.0	5.801	80.86	86.51	650.1
Debt Consolidation	8	3,268,333.73	0.55	6.608	357.1	2.9	360.0	6.045	83.39	88.35	634.6
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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32. 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	1,922	525,491,764.49	88.11	6.735	358.4	1.6	360.0	5.847	82.64	93.20	673.3
Investment	363	61,561,956.68	10.32	6.777	359.1	0.9	360.0	4.735	78.54	86.64	713.6
Second Home	41	9,359,930.79	1.57	6.663	359.3	0.7	360.0	4.805	79.80	90.28	701.0
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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33. 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	1,043	249,952,830.24	41.91	6.529	358.4	1.6	360.0	5.675	82.40	93.73	663.9
Stated	777	219,759,970.10	36.85	7.024	358.5	1.5	360.0	6.191	83.64	94.56	689.7
Limited	313	78,950,745.80	13.24	6.636	358.7	1.3	360.0	5.313	80.47	90.72	681.2
No Documentation	192	47,445,905.83	7.96	6.680	358.8	1.2	360.0	4.376	76.97	79.13	691.0
No Ratio	1	304,199.99	0.05	8.050	359.0	1.0	360.0	7.750	90.00	90.00	734.0
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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34. 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	604	192,774,559.52	32.32	6.694	358.3	1.7	360.0	5.975	82.10	92.30	672.2
CA-N	445	145,342,453.63	24.37	6.753	358.4	1.6	360.0	5.912	82.28	92.84	675.8
FL	145	27,545,063.22	4.62	6.688	359.0	1.0	360.0	5.349	82.32	90.27	690.9
AZ	162	27,353,626.96	4.59	6.770	358.8	1.2	360.0	5.413	81.97	91.35	682.4
WA	128	25,856,295.84	4.34	6.524	358.5	1.5	360.0	5.080	80.82	92.78	688.5
NV	104	24,479,930.19	4.10	6.851	358.3	1.7	360.0	5.920	81.23	93.57	678.6

CO	109	21,147,999.04	3.55	6,572	359.1	0.9	360.0	5,265	81.26	94.85	677.6
UT	97	16,267,463.19	2.73	7,105	358.8	1.2	360.0	5,710	84.50	93.33	699.1
MN	74	14,017,651.05	2.35	7,003	359.0	1.0	360.0	6,030	86.68	95.50	682.6
OR	74	12,079,733.47	2.03	6,786	358.6	1.4	360.0	5,771	80.86	92.61	686.2
VA	37	9,741,854.05	1.63	6,256	358.5	1.5	360.0	4,363	80.01	92.87	670.6
TX	43	9,736,339.98	1.63	6,881	359.2	0.8	360.0	5,239	82.45	94.58	696.5
NY	23	9,248,555.09	1.55	6,464	358.8	1.2	360.0	4,764	77.65	82.60	684.1
MD	35	8,492,197.97	1.42	6,922	358.8	1.2	360.0	5,361	83.69	92.90	664.5
HI	24	8,450,388.62	1.42	6,788	358.7	1.3	360.0	6,045	82.78	93.82	686.3
IL	29	7,419,983.02	1.24	7,340	358.6	1.4	360.0	5,641	87.70	93.85	692.7
GA	29	5,492,920.00	0.92	6,898	358.9	1.1	360.0	5,574	80.23	95.30	686.8
MI	32	4,913,162.30	0.82	6,734	358.4	1.6	360.0	5,374	80.38	92.44	674.1
CT	8	3,252,838.84	0.55	6,499	358.3	1.7	360.0	4,725	82.31	86.98	695.7
NC	12	2,725,200.00	0.46	6,558	359.7	0.3	360.0	4,532	77.36	83.35	668.2
MA	7	2,254,220.11	0.38	6,879	358.6	1.4	360.0	4,894	80.07	96.34	661.1
NJ	9	1,935,050.33	0.32	7,584	358.8	1.2	360.0	5,867	83.32	90.48	634.2
OH	16	1,823,103.24	0.31	7,236	358.2	1.8	360.0	6,088	86.57	93.23	654.7
ID	14	1,576,899.99	0.26	6,991	358.6	1.4	360.0	4,821	82.46	83.88	692.0
MT	5	1,300,044.52	0.22	6,838	359.1	0.9	360.0	5,065	84.67	84.67	694.0
DC	5	1,221,000.00	0.20	6,886	359.6	0.4	360.0	5,000	77.53	84.01	677.2
SC	4	1,125,456.00	0.19	6,371	358.8	1.2	360.0	4,285	79.19	90.20	674.5
PA	6	986,002.42	0.17	6,257	358.0	2.0	360.0	5,332	85.86	97.50	659.6
MO	5	892,700.00	0.15	6,576	357.9	2.1	360.0	5,440	83.10	100.00	663.1
WI	4	884,133.00	0.15	7,713	359.0	1.0	360.0	6,696	97.54	97.54	650.3
Other	37	6,076,826.37	1.02	6,598	358.8	1.2	360.0	5,336	83.00	94.53	675.5
Total:	2,326	596,413,651.96	100.00	6,738	358.5	1.5	360.0	5,716	82.17	92.47	677.9

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35. 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
94544	10	3,451,350.00	0.58	6.479	358.2	1.8	360.0	5.569	81.74	96.65	678.6
92392	12	2,936,481.62	0.49	7.223	358.3	1.7	360.0	6.170	89.88	91.37	641.2
93906	7	2,894,699.80	0.49	6.852	358.4	1.6	360.0	6.321	81.15	98.60	680.2
93905	9	2,699,120.00	0.45	6.469	358.5	1.5	360.0	6.381	80.73	93.30	692.4
91913	6	2,603,664.58	0.44	6.483	357.3	2.7	360.0	5.601	80.59	97.03	687.3
95111	8	2,583,798.50	0.43	7.078	358.1	1.9	360.0	6.432	79.97	94.00	665.6
94565	7	2,330,398.22	0.39	6.747	358.7	1.3	360.0	5.739	82.04	94.57	656.5
92336	6	2,319,737.00	0.39	7.431	358.7	1.3	360.0	6.667	92.23	95.54	653.7
92656	5	2,252,899.99	0.38	7.019	358.3	1.7	360.0	6.176	80.05	88.28	662.6
92882	7	2,249,436.11	0.38	6.870	358.5	1.5	360.0	6.250	82.68	91.69	643.5
Other	2,249	570,092,066.14	95.59	6.733	358.5	1.5	360.0	5.698	82.13	92.39	678.4
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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36. 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)	1,495	403,003,782.88	68.40	6.866	358.5	1.5	360.0	6.165	83.64	95.12	672.8

6 Month Libor (1st Business Day)	797	186,222,582.53	31.60	6.478	358.6	1.4	360.0	4.744	79.07	86.86	687.6
Total:	2,292	589,226,365.41	100.00	6.743	358.5	1.5	360.0	5.716	82.19	92.51	677.5

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37. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
2.001 - 2.500	2	656,000.00	0.11	6.581	359.6	0.4	360.0	2.250	80.00	80.00	651.6
2.501 - 3.000	68	20,181,830.47	3.43	5.482	358.6	1.4	360.0	2.777	79.79	88.01	719.9
3.001 - 3.500	58	11,556,957.61	1.96	6.083	358.5	1.5	360.0	3.326	79.72	79.72	715.2
3.501 - 4.000	50	9,972,937.22	1.69	6.601	358.2	1.8	360.0	3.830	79.27	79.27	714.7
4.001 - 4.500	52	12,545,026.44	2.13	6.711	358.2	1.8	360.0	4.334	80.13	82.14	695.2
4.501 - 5.000	471	103,069,950.77	17.49	6.552	359.1	0.9	360.0	4.965	78.20	88.71	685.8
5.001 - 5.500	49	15,531,080.08	2.64	5.484	357.1	2.9	360.0	4.663	79.57	93.44	695.2
5.501 - 6.000	131	37,739,478.07	6.40	5.841	357.7	2.3	360.0	5.101	78.82	92.68	679.6
6.001 - 6.500	376	103,844,279.12	17.62	6.330	358.4	1.6	360.0	5.845	80.59	93.90	675.7
6.501 - 7.000	469	126,020,985.47	21.39	6.820	358.6	1.4	360.0	6.243	82.39	95.03	668.3
7.001 - 7.500	269	69,182,010.41	11.74	7.273	358.6	1.4	360.0	6.629	84.45	95.14	660.1
7.501 - 8.000	183	48,507,282.66	8.23	7.758	358.7	1.3	360.0	6.921	88.98	94.95	667.6
8.001 - 8.500	62	16,230,292.46	2.75	8.236	358.7	1.3	360.0	7.063	93.13	95.72	673.2
8.501 - 9.000	35	9,171,038.65	1.56	8.752	358.9	1.1	360.0	7.246	95.00	95.89	672.3
9.001 - 9.500	12	3,955,032.99	0.67	9.208	358.9	1.1	360.0	6.768	96.90	99.26	689.7
9.501 - 10.000	4	888,682.99	0.15	9.741	359.0	1.0	360.0	6.539	97.56	97.56	688.6
10.001 - 10.500	1	173,500.00	0.03	10.350	359.0	1.0	360.0	6.990	100.00	100.00	686.0

NZWA: 6.215
Min.: 2.250
Max.: 10.350

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Total:	2,292	589,226,365.41	100.00	6.743	358.5	1.5	360.0	5.716	82.19	92.51	677.5

38. Margin

Margin	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	1	248,000.00	0.04	5.950	359.0	1.0	360.0	1.942	80.00	100.00	672.0
2.001 - 2.500	2	656,000.00	0.11	6.581	359.6	0.4	360.0	2.250	80.00	80.00	651.6
2.501 - 3.000	69	20,448,130.46	3.47	5.484	358.6	1.4	360.0	2.777	79.91	88.03	720.6
3.001 - 3.500	62	12,596,957.61	2.14	5.982	358.3	1.7	360.0	3.329	79.74	81.32	717.0
3.501 - 4.000	68	16,280,753.99	2.76	6.113	357.9	2.1	360.0	3.858	79.46	86.77	706.0
4.001 - 4.500	97	25,647,554.02	4.35	6.248	357.8	2.2	360.0	4.320	79.98	89.72	689.3
4.501 - 5.000	583	132,828,220.02	22.54	6.480	358.8	1.2	360.0	4.964	78.28	89.87	681.9
5.001 - 5.500	144	40,456,216.20	6.87	6.483	358.1	1.9	360.0	5.384	81.20	95.34	668.8
5.501 - 6.000	288	76,007,039.72	12.90	6.594	358.4	1.6	360.0	5.863	82.78	94.84	672.4
6.001 - 6.500	413	109,667,441.38	18.61	6.780	358.6	1.4	360.0	6.325	83.85	94.56	666.8
6.501 - 7.000	435	121,540,587.58	20.63	7.375	358.7	1.3	360.0	6.856	85.85	93.98	676.1
7.001 - 7.500	94	24,527,806.95	4.16	7.624	358.4	1.6	360.0	7.272	83.74	93.99	658.4
7.501 - 8.000	28	6,357,657.48	1.08	8.203	358.5	1.5	360.0	7.759	85.85	96.30	655.5
8.001 - 8.500	7	1,617,500.00	0.27	8.534	358.5	1.5	360.0	8.320	87.02	89.99	663.5
8.501 - 9.000	1	346,500.00	0.06	8.950	358.0	2.0	360.0	8.700	90.00	90.00	655.0
Total:	2,292	589,226,365.41	100.00	6.743	358.5	1.5	360.0	5.716	82.19	92.51	677.5

WA: 5.716
Min.: 1.942
Max.: 8.700

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39. 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
1.001 - 1.500	270	74,408,067.75	12.63	6.436	358.1	1.9	360.0	5.048	80.63	97.89	669.5
1.501 - 2.000	1,138	284,957,246.22	48.36	6.977	359.0	1.0	360.0	6.055	84.15	92.04	674.7
2.501 - 3.000	804	204,921,575.77	34.78	6.672	358.2	1.8	360.0	5.778	80.41	91.95	680.5
3.001 >=	80	24,939,475.67	4.23	5.580	357.8	2.2	360.0	3.339	79.17	86.34	708.6
Total:	2,292	589,226,365.41	100.00	6.743	358.5	1.5	360.0	5.716	82.19	92.51	677.5

Min.: 1.500
Max.: 6.000
NZWA: 2.445

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40. 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
0.501 - 1.000	1,586	422,676,304.52	71.73	6.824	358.4	1.6	360.0	5.990	83.34	92.24	677.1
1.001 - 1.500	270	74,408,067.75	12.63	6.436	358.1	1.9	360.0	5.048	80.63	97.89	669.5

Min.: 1.000
 Max.: 2.000
 NZWA: 1.220

1.501 - 2.000	436	92,141,993.14	15.64	6.619	359.4	0.6	360.0	5.000	78.18	89.40	685.9
Total:	2,292	589,226,365.41	100.00	6.743	358.5	1.5	360.0	5.716	82.19	92.51	677.5

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41. 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
7.501 - 8.000	1	292,000.00	0.05	4.990	355.0	5.0	360.0	5.000	80.00	100.00	640.0
8.001 - 8.500	2	868,000.00	0.15	5.182	355.0	5.0	360.0	4.182	80.00	83.23	745.4
9.001 - 9.500	1	270,400.00	0.05	6.250	356.0	4.0	360.0	5.250	80.00	100.00	687.0
9.501 - 10.000	1	251,200.00	0.04	6.900	354.0	6.0	360.0	5.900	80.00	100.00	622.0
10.001 - 10.500	10	2,933,690.50	0.50	5.010	358.2	1.8	360.0	3.377	79.55	87.35	709.9
10.501 - 11.000	71	16,671,363.75	2.83	5.376	357.7	2.3	360.0	3.708	77.26	82.12	701.3
11.001 - 11.500	116	28,736,264.28	4.88	5.717	358.6	1.4	360.0	3.915	79.36	87.74	707.8
11.501 - 12.000	227	51,763,826.38	8.79	6.042	358.4	1.6	360.0	4.671	77.98	87.61	689.6
12.001 - 12.500	297	77,612,838.45	13.17	6.304	358.5	1.5	360.0	5.332	79.27	91.73	691.2
12.501 - 13.000	337	82,990,043.11	14.08	6.567	358.5	1.5	360.0	5.528	79.94	93.51	685.2
13.001 - 13.500	358	91,847,569.63	15.59	6.619	358.5	1.5	360.0	5.826	80.51	92.22	668.5
13.501 - 14.000	402	109,061,790.85	18.51	6.988	358.6	1.4	360.0	6.217	83.00	94.28	662.1
14.001 - 14.500	229	59,742,952.23	10.14	7.373	358.7	1.3	360.0	6.539	85.14	95.09	659.8
14.501 - 15.000	144	39,146,179.04	6.64	7.795	358.7	1.3	360.0	6.859	90.78	95.23	670.2
15.001 - 15.500	49	14,083,942.56	2.39	8.257	358.8	1.2	360.0	7.029	94.85	96.89	679.7

15.501 - 16.000	31	8,162,088.65	1.39	8.744	358.9	1.1	360.0	7.090	95.76	96.76	676.6
16.001 - 16.500	11	3,730,032.99	0.63	9.215	358.9	1.1	360.0	6.784	97.31	99.82	698.0
16.501 - 17.000	4	888,682.99	0.15	9.741	359.0	1.0	360.0	6.539	97.56	97.56	688.6
17.001 - 17.500	1	173,500.00	0.03	10.350	359.0	1.0	360.0	6.990	100.00	100.00	686.0
Total:	2,292	589,226,365.41	100.00	6.743	358.5	1.5	360.0	5.716	82.19	92.51	677.5

Min.: 7.990

Max.: 17.350

NZWA: 13.184

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42. 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	802,758.12	0.14	6.311	352.0	8.0	360.0	6.778	81.42	91.21	685.9
2006-03	3	1,276,200.00	0.22	6.493	353.0	7.0	360.0	4.694	78.13	87.58	656.5
2006-04	4	1,027,387.17	0.17	6.114	354.0	6.0	360.0	4.869	74.63	84.02	633.2
2006-05	13	3,838,691.47	0.65	5.340	355.0	5.0	360.0	4.705	79.54	90.91	674.3
2006-06	58	17,469,185.31	2.96	6.144	356.5	3.5	360.0	5.071	80.73	96.45	661.6
2006-07	142	42,680,768.41	7.24	6.413	357.4	2.6	360.0	5.352	81.49	95.43	669.7
2006-08	403	109,264,748.66	18.54	6.765	358.2	1.8	360.0	5.454	81.85	91.68	682.0
2006-09	831	215,962,387.26	36.65	6.946	359.0	1.0	360.0	5.972	84.38	92.66	678.4
2006-10	148	33,880,338.00	5.75	6.763	360.0	0.0	360.0	5.392	80.77	93.34	684.3
2007-02	1	372,000.00	0.06	5.625	352.0	8.0	360.0	5.500	80.00	94.99	643.0
2007-03	3	1,062,148.04	0.18	5.699	353.0	7.0	360.0	5.293	81.46	84.92	661.9
2007-04	1	287,885.77	0.05	4.750	354.0	6.0	360.0	5.000	80.00	80.00	686.0

2007-05	3	1,060,000.00	0.18	5.754	355.0	5.0	360.0	5.108	80.00	92.08	711.7
2007-06	17	5,395,958.77	0.92	5.655	356.3	3.7	360.0	5.326	79.99	92.35	671.3
2007-07	31	7,908,892.59	1.34	6.528	357.3	2.7	360.0	5.943	81.58	98.13	689.1
2007-08	140	35,404,431.12	6.01	6.890	358.1	1.9	360.0	6.404	80.79	96.30	665.4
2007-09	247	58,683,291.59	9.96	6.870	359.0	1.0	360.0	6.019	82.77	91.39	677.7
2007-10	87	16,938,181.00	2.87	6.282	360.0	0.0	360.0	5.083	78.35	91.60	680.4
2009-04	1	332,000.00	0.06	5.950	354.0	6.0	360.0	4.950	80.00	80.00	751.0
2009-05	7	2,502,787.18	0.42	5.658	355.0	5.0	360.0	4.720	67.55	67.55	678.9
2009-06	8	2,449,066.56	0.42	5.743	356.0	4.0	360.0	5.194	80.21	80.21	636.1
2009-07	1	254,999.98	0.04	7.990	357.0	3.0	360.0	7.490	100.00	100.00	664.0
2009-08	18	3,297,836.62	0.56	6.947	358.0	2.0	360.0	6.637	79.21	96.15	673.0
2009-09	106	22,800,968.79	3.87	6.555	359.0	1.0	360.0	5.274	75.56	86.59	684.7
2009-10	17	4,273,453.00	0.73	6.529	360.0	0.0	360.0	5.131	80.88	89.84	673.5
Total:	2,292	589,226,365.41	100.00	6.743	358.5	1.5	360.0	5.716	82.19	92.51	677.5

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43. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	NZWA Original LTV	NZWA Combined LTV	NZWA Fico Score
BNC	701	192,508,053.08	32.28	7.151	358.8	1.2	360.0	6.563	87.02	93.32	669.3
AURORA LOAN SERVICES	440	92,718,780.28	15.55	6.620	359.3	0.7	360.0	5.001	78.13	89.30	685.7
ACCREDITED HOME LENDERS INC	287	78,890,187.42	13.23	6.427	358.1	1.9	360.0	5.044	80.66	97.78	672.1
LIME FINANCIAL	182	47,452,254.81	7.96	6.755	358.2	1.8	360.0	6.484	80.39	98.88	707.3
OWNIT MORTGAGE	187	44,475,825.43	7.46	6.732	358.7	1.3	360.0	6.236	80.72	95.14	661.6

SIB MORTGAGE CORP	204	42,813,874.22	7.18	6.605	358.4	1.6	360.0	3.890	79.55	79.76	705.0
FIRST NLC	104	29,640,760.19	4.97	6.802	357.6	2.4	360.0	6.546	80.41	97.35	655.2
FIRST NATIONAL BANK OF NEVADA	61	18,324,730.45	3.07	5.529	358.5	1.5	360.0	2.791	80.47	89.53	723.9
MANDALAY	53	17,274,000.70	2.90	5.793	356.3	3.7	360.0	5.227	78.30	81.99	665.8
FIRST STREET FINANCIAL	27	7,869,398.33	1.32	6.523	358.9	1.1	360.0	6.268	79.22	91.63	682.5
Other	80	24,445,787.05	4.10	6.718	357.4	2.6	360.0	5.814	82.03	89.71	659.3
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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44. Servicer

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	697	190,668,200.17	31.97	7.159	358.8	1.2	360.0	6.566	87.03	93.39	669.5
CHASE MANHATTAN BANK	628	172,177,488.27	28.87	6.618	358.0	2.0	360.0	5.810	80.62	97.51	678.5
AURORA LOAN SERVICES INC.	717	160,041,635.20	26.83	6.512	358.7	1.3	360.0	4.760	78.56	85.79	688.3
WELLS FARGO HOME MORTGAGE	266	67,516,389.96	11.32	6.418	358.6	1.4	360.0	5.291	80.76	93.09	677.1
OCWEN FINANCIAL SERVICES	18	6,009,938.36	1.01	6.450	357.1	2.9	360.0	6.044	84.56	90.22	654.9
Total:	2,326	596,413,651.96	100.00	6.738	358.5	1.5	360.0	5.716	82.17	92.47	677.9

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