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

Nomura Asset Acceptance Corporation
Exact Name of Registrant as Specified in Charter

0000888874
Registrant CIK Number

Form 8-K, December 6, 2004, Series 2004-AP3
Electronic Report, Schedule or Registration Statement of Which the Documents Are a Part (give period of report)

333-48481
SEC File Number, if available

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

SIGNATURES

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

Dated: December 6, 2004

NOMURA ASSET ACCEPTANCE
CORPORATION

By: N. Dante LaRocca
Name: N. Dante LaRocca
Title: Authorized Signatory

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

EXHIBIT INDEX

Exhibit No.	Description	Format
99.1	Computational Materials	P*

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

Nomura Asset Acceptance Corporation Mortgage Pass-Through Certificates, Series 2004-AR4

$456 Million (+/- 10%)

(Approximate)

Computational Materials

December 2, 2004

NOMURA

Recipients must read the information contained in the Information Statement on page 2. Do not use or rely on this information if you have not received or reviewed the Information Statement. If you have not received the Information Statement, call your Nomura account representative for another copy. These Computational Materials supersede any previously distributed information relating to the securities discussed in this communication and will be superseded by the information set forth in any subsequently distributed Computational Materials and all such materials will be superseded in their entirety by the Final Offering Documents. The Underwriter is acting as underwriter/placement agent and not as agent for the Depositor in connection with the proposed transaction.

Information Statement

The attached tables, together with the summary information presented herein (the **"Computational Materials"**) are privileged and confidential and are intended for use by the addressee only. These Computational Materials are furnished to you by Nomura Securities International, Inc. (**"NSI"**) and not by Nomura Asset Acceptance Corporation (together with any of its other affiliates, **"NAAC"**). NAAC has not prepared, reviewed or taken part in the preparation of these materials and makes no representation as to the accuracy or completeness of the information herein. The information herein is preliminary, and will be superseded by the final prospectus and prospectus supplement (collectively, the **"Final Offering Documents"**) for Nomura Asset Acceptance Corporation, Mortgage Pass-Through Certificates, Series 2004-AR4 (the **"Securities"**) and by any other information subsequently filed with the Securities and Exchange Commission. Although a registration statement (including the prospectus) relating to the Certificates discussed in this communication has been filed with the Securities and Exchange Commission and is effective, the final prospectus supplement relating to the Certificates discussed in this communication has not been filed with the Securities and Exchange Commission.

Any investment decision should be based only on the data in the Final Offering Documents. The information herein is being provided for informational use solely in connection with the consideration of the purchase of the Securities. Its use for any other purpose is not authorized. It may not be copied or reproduced, in whole or in part, nor may it be provided or distributed nor any of its contents disclosed to any third party other than the addressee's legal, tax, financial and/or accounting advisors for the purposes of evaluating said material.

The information set forth in these Computational Materials, including the collateral tables which follow may be based only on a statistical sample of Mortgage Loans (the **"Statistical Pool"**) expected to be included in the trust along with other Mortgage Loans on the Closing Date. In addition, certain Mortgage Loans contained in the Statistical Pool may be deleted from the pool of Mortgage Loans delivered to the Trust on the Closing Date (the **"Final Pool"**). The Statistical Pool may not necessarily represent a statistically relevant sample, notwithstanding any contrary references herein. Furthermore, it is expected that the Statistical Pool will be larger than the Final Pool, and the aggregate principal balances of the Mortgage Loans in the Final Pool will be reduced from the Statistical Pool as described in these Computational Materials. Although NSI believes the information with respect to the Statistical Pool will be representative of the Final Pool (except with respect to aggregate principal balance of the Mortgage Loans, as described above), the collateral characteristics of the Final Pool may nonetheless vary from the collateral characteristics of the Statistical Pool.

The Final Offering Documents discussed in this communication will be filed with the Securities and Exchange Commission. This communication shall not constitute an offer to sell or the solicitation of any offer to buy nor shall there be any sale of the Securities in any state in which such offer, solicitation or sale would be unlawful prior to registration or qualification under the securities laws of any such state. The Final Offering Documents may be obtained by contacting your NSI account representative.

If you have received this communication in error, please notify the sending party immediately by telephone and return the original to such party by mail.

An investor or potential investor in the Securities (and each employee, representative, or other agent of such person or entity) may disclose to any and all persons, without limitation, the tax treatment and tax structure of the transaction (as defined in United States Treasury Regulation Section 1.6011-4) and all related materials of any kind, including opinions or other tax analyses, that are provided to such person or entity. However, such person or entity may not disclose any other information relating to this transaction unless such information is related to such tax treatment and tax structure.

The collateral information contained herein reflects the anticipated December 1, 2004 scheduled balances and is indicative only.

COLLATERAL DETAILS - GROUPS I, II & III

PRINCIPAL BALANCE ($)	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
25,000.01 - 50,000.00	19	852,596.00	0.18	7.309	685	[illegible]	73.22	[illegible]	[illegible]
50,000.01 - 75,000.00	46	2,884,865.00	0.63	6.975	696	[illegible]	76.66	[illegible]	[illegible]
75,000.01 - 100,000.00	114	10,268,596.00	2.25	6.720	699	[illegible]	80.08	[illegible]	[illegible]
100,000.01 - 125,000.00	155	[illegible]	3.86	6.516	686	[illegible]	[illegible]	[illegible]	[illegible]
125,000.01 - 150,000.00	152	20,899,519.00	4.58	6.317	698	[illegible]	78.65	[illegible]	[illegible]
150,000.01 - 175,000.00	128	20,805,480.00	4.56	6.241	700	[illegible]	[illegible]	[illegible]	[illegible]
175,000.01 - 200,000.00	141	26,461,696.00	5.80	6.453	695	[illegible]	80.52	[illegible]	[illegible]
200,000.01 - 225,000.00	132	28,050,462.00	6.15	6.270	689	[illegible]	78.72	[illegible]	[illegible]
225,000.01 - 250,000.00	109	25,956,514.00	5.69	6.200	691	[illegible]	78.92	[illegible]	[illegible]
250,000.01 - 275,000.00	114	29,808,274.00	6.54	6.173	688	[illegible]	77.79	[illegible]	[illegible]
275,000.01 - 350,000.00	208	64,067,946.00	14.05	6.275	699	308,019.00	78.33	19.20	[illegible]
350,000.01 - 450,000.00	161	63,805,291.00	13.99	6.363	684	396,306.00	78.12	[illegible]	[illegible]
450,000.01 - 550,000.00	83	41,563,548.00	9.11	6.307	701	[illegible]	[illegible]	[illegible]	[illegible]
550,000.01 - 650,000.00	66	40,463,984.00	8.87	6.371	692	[illegible]	[illegible]	[illegible]	[illegible]
650,000.01 - 750,000.00	11	7,882,237.00	1.73	6.835	686	716,567.00	75.88	[illegible]	[illegible]
750,000.01 - 850,000.00	14	11,042,032.00	2.42	6.905	692	[illegible]	73.89	[illegible]	[illegible]
850,000.01 - 950,000.00	10	8,983,863.00	1.97	6.759	679	898,386.00	67.80	[illegible]	[illegible]
950,000.01 >=	32	34,750,182.00	7.61	6.365	695	[illegible]	68.39	[illegible]	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	[illegible]

CURRENT RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
2.000 - 2.499	1	975,000.00	0.21	2.375	755	975,000.00	75.00	100.00	[illegible]
2.500 - 2.999	2	643,606.00	0.14	2.750	785	[illegible]	80.00	100.00	[illegible]
3.000 - 3.499	7	1,244,805.00	0.27	3.212	725	177,829.00	79.20	100.00	89.20
3.500 - 3.999	12	3,165,511.00	0.69	3.781	659	263,793.00	75.24	[illegible]	[illegible]
4.000 - 4.499	15	4,159,662.00	0.91	4.130	723	[illegible]	70.78	[illegible]	[illegible]
4.500 - 4.999	54	[illegible]	4.25	4.759	[illegible]	359,216.00	71.68	[illegible]	[illegible]
5.000 - 5.499	114	29,781,988.00	6.53	5.261	712	261,246.00	75.81	[illegible]	89.24
5.500 - 5.999	329	83,892,335.00	18.39	5.716	701	254,992.00	75.43	[illegible]	[illegible]
6.000 - 6.499	367	95,895,202.00	21.03	6.193	698	261,296.00	76.92	20.20	[illegible]
6.500 - 6.999	401	107,165,952.00	23.50	6.694	684	[illegible]	77.09	[illegible]	[illegible]
7.000 - 7.499	196	58,602,293.00	12.85	7.207	684	298,991.00	77.92	10.63	[illegible]
7.500 - 7.999	141	39,549,062.00	8.67	7.670	678	280,490.00	79.52	[illegible]	[illegible]
8.000 - 8.499	37	7,259,335.00	1.59	8.172	680	196,198.00	84.25	[illegible]	[illegible]
8.500 - 8.999	21	4,356,562.00	0.96	8.613	669	207,455.00	84.13	[illegible]	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	[illegible]

CREDIT SCORE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0 - 579	10	2,185,257.00	0.48	6.213	[illegible]	218,526.00	77.00	10.51	[illegible]
580 - 599	1	482,042.00	0.11	6.250	593	482,042.00	62.03	[illegible]	100.00
600 - 619	8	3,327,458.00	0.73	7.284	615	415,932.00	72.85	18.00	[illegible]
620 - 639	141	40,523,374.00	8.88	6.733	629	287,400.00	77.07	21.88	[illegible]
640 - 659	233	67,077,077.00	14.71	6.564	650	287,884.00	76.58	16.45	88.16
660 - 679	255	69,869,099.00	15.32	6.389	669	273,996.00	76.64	13.04	[illegible]
680 - 699	278	70,204,146.00	15.39	6.402	690	252,533.00	77.46	16.90	70.64
700 - 719	237	62,032,867.00	13.60	6.308	709	261,742.00	78.23	20.54	72.44
720 - 739	206	50,326,981.00	11.03	6.301	730	244,306.00	76.72	21.08	60.69
740 - 759	161	43,020,379.00	9.43	6.077	749	267,207.00	77.55	25.65	63.58
760 - 779	101	28,514,617.00	6.25	6.170	768	282,325.00	75.74	27.35	60.44
780 - 799	59	17,374,898.00	3.81	5.578	787	294,490.00	73.59	28.23	[illegible]
800 - 819	5	1,151,226.00	0.25	6.088	807	230,245.00	80.00	22.24	71.99
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

LIEN STATUS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
First Lien	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	[illegible]

ORIGINAL LOAN-TO-VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<= 40.000	[illegible]	2,997,155.00	0.66	6.761	704	222,469.00	36.98	[illegible]	[illegible]
40.001 - 50.000	18	6,022,056.00	1.32	5.821	716	334,558.00	46.88	22.49	91.68
50.001 - 60.000	45	14,939,254.00	3.28	5.882	693	[illegible]	56.48	[illegible]	[illegible]
60.001 - 70.000	165	63,111,521.00	13.84	5.998	685	382,494.00	67.94	[illegible]	[illegible]
70.001 - 80.000	1,286	333,568,855.00	73.14	6.429	695	259,385.00	78.92	[illegible]	[illegible]
80.001 - 85.000	26	5,656,412.00	1.24	6.175	682	216,785.00	83.94	[illegible]	[illegible]
85.001 - 90.000	91	18,380,507.00	4.03	6.499	683	201,981.00	89.78	[illegible]	[illegible]
90.001 - 95.000	52	10,496,950.00	2.30	7.193	687	201,864.00	94.79	[illegible]	[illegible]
95.001 - 100.000	5	936,955.00	0.21	6.129	711	187,391.00	99.44	[illegible]	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	[illegible]

COMBINED LOAN-TO-VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<= 40.000	10	2,778,155.00	0.61	6.154	708	277,816.00	36.76	[illegible]	85.66
40.001 - 50.000	[illegible]	4,672,056.00	1.02	6.095	698	224,826.00	[illegible]	[illegible]	88.50
50.001 - 60.000	34	11,954,886.00	2.62	5.764	707	351,614.00	55.15	[illegible]	[illegible]
60.001 - 70.000	83	35,025,822.00	7.68	5.822	692	421,998.00	66.14	[illegible]	[illegible]
70.001 - 80.000	303	94,403,723.00	20.70	6.235	690	311,563.00	77.49	[illegible]	[illegible]
80.001 - 85.000	35	9,618,635.00	2.11	[illegible]	677	274,818.00	78.18	[illegible]	[illegible]
85.001 - 90.000	262	77,053,947.00	16.90	6.485	690	294,110.00	[illegible]	[illegible]	[illegible]
90.001 - 95.000	361	91,181,935.00	19.99	6.659	695	252,582.00	80.58	[illegible]	[illegible]
95.001 - 100.000	589	129,074,449.00	28.30	6.342	696	219,142.00	78.95	[illegible]	[illegible]
100.001 >=	[illegible]	295,712.00	0.06	6.625	626	295,712.00	87.49	[illegible]	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	[illegible]	[illegible]

SILENT SECONDS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
N	597	171,010,280.00	37.50	6.286	691	286,461.00	75.88	[illegible]	[illegible]
Y	1,098	285,072,742.00	62.50	6.430	694	259,629.00	77.47	20.92	72.52
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	[illegible]	[illegible]

DOCUMENTATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Full (A)	272	89,050,016.00	19.52	5.874	701	216,145.00	78.24	[illegible]	63.99
Reduced with VOA (A-SE)	530	[illegible]	53.79	6.390	693	290,570.00	76.25	[illegible]	[illegible]
No Ratio (A-N)	243	79,678,761.00	17.47	6.523	681	327,896.00	76.58	[illegible]	[illegible]
None (S-NA)	271	73,033,498.00	16.01	6.619	701	269,496.00	75.24	[illegible]	[illegible]
Stated/Stated with Voe	238	59,498,923.00	13.05	6.438	687	249,995.00	78.93	[illegible]	[illegible]
S[illegible]	[illegible]	720,000.00	0.16	7.500	620	720,000.00	75.00	[illegible]	100.00
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

LOAN PURPOSE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Purchase	1,310	337,358,176.00	74.01	6.440	696	257,678.00	78.54	19.82	69.65
Rate/Term Refi	119	33,169,337.00	7.27	5.822	690	278,734.00	73.57	30.60	87.71
Cash Out/ Equity Refi	266	85,561,908.00	18.72	6.237	681	320,909.00	71.57	14.05	85.09
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

OCCUPANCY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Owner Occupied	1,126	336,442,657.00	73.77	6.243	688	298,795.00	76.75	[illegible]	[illegible]
Second Home	55	17,810,661.00	3.91	6.188	[illegible]	323,830.00	74.47	[illegible]	[illegible]
Investor	514	101,836,103.00	22.33	6.763	709	198,125.00	77.71	29.48	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

PROPERTY TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Single Family Detached	938	[illegible]	54.91	[illegible]	690	266,996.00	[illegible]	[illegible]	[illegible]
2-Family	157	40,466,455.00	8.87	[illegible]	[illegible]	[illegible]	78.44	[illegible]	[illegible]
3-Family	118	[illegible]	7.68	[illegible]	705	296,916.00	[illegible]	[illegible]	[illegible]
4-Family	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	73.85	[illegible]	[illegible]
PUD Attached	268	[illegible]	16.77	[illegible]	[illegible]	[illegible]	76.25	[illegible]	[illegible]
Condo (1-4 Stories)	[illegible]	[illegible]	6.97	[illegible]	688	[illegible]	[illegible]	[illegible]	[illegible]
Co-op	3	[illegible]	0.08	[illegible]	695	[illegible]	[illegible]	[illegible]	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	[illegible]	[illegible]

STATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
CA	[illegible]	102,823,627.00	22.54	[illegible]	[illegible]	382,244.00	[illegible]	[illegible]	[illegible]
MA	[illegible]	[illegible]	13.75	[illegible]	[illegible]	291,654.00	[illegible]	[illegible]	[illegible]
NJ	[illegible]	[illegible]	[illegible]	[illegible]	692	282,914.00	[illegible]	[illegible]	[illegible]
NY	[illegible]	[illegible]	9.99	[illegible]	694	[illegible]	[illegible]	[illegible]	[illegible]
FL	[illegible]	[illegible]	7.08	[illegible]	699	248,494.00	[illegible]	[illegible]	[illegible]
MD	[illegible]	[illegible]	5.16	[illegible]	688	[illegible]	[illegible]	[illegible]	[illegible]
GA	[illegible]	[illegible]	4.54	5.690	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]
VA	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	249,595.00	78.94	[illegible]	[illegible]
NV	[illegible]	[illegible]	[illegible]	6.356	705	[illegible]	[illegible]	[illegible]	[illegible]
PA	[illegible]	[illegible]	2.25	6.254	692	[illegible]	79.48	[illegible]	[illegible]
Other	[illegible]	[illegible]	[illegible]	[illegible]	696	[illegible]	[illegible]	[illegible]	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	[illegible]

ZIP CODES	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
[illegible]	[illegible]	[illegible]	0.71	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	26.65
[illegible]	[illegible]	2,486,456.00	0.55	[illegible]	698	[illegible]	[illegible]	[illegible]	[illegible]
11216	5	2,482,886.00	0.54	6.209	692	496,577.00	81.45	[illegible]	[illegible]
[illegible]	2	[illegible]	0.52	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]
[illegible]	3	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]
[illegible]	[illegible]	[illegible]	0.45	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]
[illegible]	4	[illegible]	0.38	[illegible]	[illegible]	438,500.00	[illegible]	[illegible]	[illegible]
[illegible]	4	[illegible]	0.38	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]
[illegible]	2	[illegible]	[illegible]	[illegible]	699	862,500.00	[illegible]	[illegible]	[illegible]
[illegible]	[illegible]	[illegible]	0.37	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]
Other	[illegible]	[illegible]	95.25	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	[illegible]

AMORTIZATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
[illegible]	2	[illegible]	0.20	[illegible]	664	[illegible]	[illegible]	[illegible]	[illegible]
[illegible]	[illegible]	[illegible]	54.21	6.572	687	[illegible]	[illegible]	[illegible]	70.00
[illegible]	[illegible]	[illegible]	1.58	5.279	737	449,636.00	[illegible]	[illegible]	[illegible]
[illegible]	[illegible]	[illegible]	7.38	6.073	695	300,480.00	75.88	[illegible]	[illegible]
[illegible]	42	[illegible]	2.78	5.873	708	501,562.00	73.26	[illegible]	[illegible]
[illegible]	478	[illegible]	25.78	6.470	702	245,963.00	75.89	[illegible]	[illegible]
[illegible]	[illegible]	2,038,656.00	0.45	[illegible]	[illegible]	509,664.00	[illegible]	[illegible]	[illegible]
AM6	129	34,806,749.00	7.63	5.350	691	269,820.00	77.54	21.91	77.89
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

MONTHS TO MATURITY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
360	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

PERIODIC CAP	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
[illegible]	1,515	395,756,490.00	86.77	6.486	692	[illegible]	77.36	[illegible]	[illegible]
[illegible] - 2.000	[illegible]	37,805,226.00	8.29	[illegible]	707	[illegible]	[illegible]	[illegible]	[illegible]
[illegible]	[illegible]	22,527,705.00	4.94	[illegible]	691	321,824.00	[illegible]	[illegible]	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

MONTHS TO RESET	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
1	5	2,420,982.00	0.53	[illegible]	[illegible]	484,196.00	[illegible]	[illegible]	[illegible]
2	7	2,195,616.00	0.48	[illegible]	[illegible]	313,659.00	[illegible]	[illegible]	[illegible]
3	31	8,984,938.00	1.97	[illegible]	705	289,837.00	[illegible]	[illegible]	[illegible]
4	57	12,304,949.00	2.70	[illegible]	684	215,876.00	[illegible]	[illegible]	[illegible]
5	30	10,155,027.00	2.23	[illegible]	680	338,501.00	[illegible]	[illegible]	[illegible]
6	[illegible]	783,895.00	[illegible]	[illegible]	739	261,298.00	[illegible]	60.54	60.54
9	[illegible]	[illegible]	0.25	[illegible]	660	[illegible]	72.79	[illegible]	[illegible]
19	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	[illegible]	69.98
24 - 35	128	40,847,901.00	8.96	[illegible]	703	319,124.00	[illegible]	[illegible]	[illegible]
[illegible] - 59	720	180,285,905.00	28.55	[illegible]	702	250,454.00	[illegible]	[illegible]	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

LIFE MAXIMUM RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
9.000 - 9.499	[illegible]	630,000.00	0.14	4.250	781	630,000.00	55.26	[illegible]	100.00
9.500 - 9.999	25	[illegible]	[illegible]	4.695	[illegible]	[illegible]	[illegible]	58.38	[illegible]
10.000 - 10.499	68	17,622,016.00	3.84	[illegible]	[illegible]	259,677.00	[illegible]	[illegible]	[illegible]
10.500 - 10.999	241	59,963,645.00	[illegible]	5.595	706	248,563.00	[illegible]	25.86	[illegible]
11.000 - 11.499	290	[illegible]	[illegible]	5.978	[illegible]	252,745.00	76.25	26.53	[illegible]
11.500 - 11.999	364	[illegible]	20.75	[illegible]	691	[illegible]	76.69	[illegible]	68.40
12.000 - 12.499	239	69,580,097.00	15.26	6.803	686	291,130.00	[illegible]	[illegible]	[illegible]
12.500 - 12.999	203	57,225,806.00	12.55	[illegible]	675	281,901.00	[illegible]	7.45	[illegible]
13.000 - 13.499	67	19,974,963.00	4.38	7.450	677	298,134.00	78.48	8.70	69.74
13.500 - 13.999	54	14,438,566.00	3.17	7.895	665	267,381.00	78.58	[illegible]	80.60
14.000 - 14.499	15	2,673,496.00	0.59	8.462	674	178,233.00	[illegible]	2.88	58.44
14.500 - 14.999	8	1,579,696.00	0.35	[illegible]	728	197,462.00	82.26	40.74	40.74
15.000 - 15.499	7	1,244,805.00	0.27	[illegible]	725	177,829.00	79.20	100.00	89.26
15.500 - 15.999	8	1,611,721.00	0.35	[illegible]	[illegible]	201,465.00	80.90	100.00	100.00
16.000 - 16.499	[illegible]	[illegible]	0.45	[illegible]	698	280,501.00	[illegible]	[illegible]	[illegible]
16.500 - 16.999	12	[illegible]	0.61	4.683	688	[illegible]	[illegible]	[illegible]	100.00
17.000 - 17.499	[illegible]	2,542,338.00	0.56	[illegible]	[illegible]	[illegible]	75.06	[illegible]	[illegible]
17.500 - 17.999	30	8,048,426.00	1.76	5.703	701	268,281.00	[illegible]	[illegible]	[illegible]
18.000 - 18.499	31	9,169,603.00	2.01	6.172	668	295,471.00	80.03	[illegible]	72.15
18.500 - 18.999	[illegible]	[illegible]	0.46	6.688	673	235,282.00	80.20	[illegible]	80.80
19.500 - 19.999	2	225,845.00	0.05	[illegible]	676	112,923.00	94.99	[illegible]	49.68
20.000 - 20.499	2	245,668.00	0.05	7.544	680	122,834.00	[illegible]	[illegible]	[illegible]
20.500 - 20.999	1	94,237.00	0.02	7.875	[illegible]	94,237.00	90.00	[illegible]	[illegible]
21.500 - 21.999	1	294,895.00	0.06	8.375	660	294,895.00	95.00	[illegible]	100.00
22.000 - 22.499	[illegible]	44,918.00	0.01	8.500	655	44,918.00	90.00	[illegible]	[illegible]
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

MARGIN	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
1.000 - 1.499	2	1,233,296.00	0.27	2.663	751	616,648.00	[illegible]	100.00	100.00
1.500 - 1.999	7	2,570,506.00	0.56	3.986	765	367,215.00	63.62	100.00	100.00
2.000 - 2.499	438	109,277,006.00	23.96	5.840	705	249,491.00	[illegible]	24.63	87.78
2.500 - 2.999	191	49,296,380.00	10.81	5.629	699	258,096.00	[illegible]	30.95	75.74
3.000 - 3.499	239	63,651,926.00	13.96	6.180	705	266,326.00	[illegible]	[illegible]	71.52
3.500 - 3.999	400	115,437,044.00	25.31	6.449	685	288,593.00	[illegible]	[illegible]	69.54
4.000 - 4.499	178	58,675,939.00	12.86	[illegible]	683	329,639.00	[illegible]	[illegible]	65.61
4.500 - 4.999	192	[illegible]	9.40	7.292	681	223,308.00	[illegible]	[illegible]	58.60
5.000 - 5.499	39	10,552,134.00	2.31	7.667	639	270,568.00	[illegible]	[illegible]	74.88
5.500 - 5.999	8	2,180,257.00	0.48	[illegible]	672	272,532.00	[illegible]	[illegible]	78.91
6.000 - 6.499	1	340,000.00	0.07	8.000	657	340,000.00	[illegible]	[illegible]	100.00
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

COLLATERAL DETAILS - GROUPS I, II & III (Interest Only Loans)

PRINCIPAL BALANCE ($)	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
25,000.01 - 50,000.00	8	347,146.00	0.12	6.854	697	43,393.00	65.34	50.35	52.82
50,000.01 - 75,000.00	22	1,406,034.00	0.47	6.815	[illegible]	63,911.00	76.26	52.50	29.32
75,000.01 - 100,000.00	76	6,850,971.00	2.28	6.622	703	90,144.00	[illegible]	[illegible]	38.88
100,000.01 - 125,000.00	100	11,315,450.00	3.77	6.463	699	113,154.00	78.65	38.68	55.53
125,000.01 - 150,000.00	92	12,647,622.00	4.21	6.192	703	137,474.00	[illegible]	[illegible]	65.54
150,000.01 - 175,000.00	81	13,135,340.00	4.37	6.129	[illegible]	162,165.00	[illegible]	[illegible]	65.01
175,000.01 - 200,000.00	82	15,465,974.00	5.15	6.274	705	188,609.00	[illegible]	[illegible]	[illegible]
200,000.01 - 225,000.00	82	17,372,465.00	5.78	[illegible]	692	211,859.00	78.84	[illegible]	[illegible]
225,000.01 - 250,000.00	63	14,973,349.00	4.98	6.007	683	237,672.00	[illegible]	[illegible]	74.21
250,000.01 - 275,000.00	72	18,819,580.00	6.26	6.069	692	261,383.00	78.12	[illegible]	76.20
275,000.01 - 350,000.00	132	40,805,058.00	13.58	[illegible]	702	309,129.00	[illegible]	[illegible]	80.48
350,000.01 - 450,000.00	98	39,051,647.00	13.00	6.291	698	398,486.00	77.70	[illegible]	84.00
450,000.01 - 550,000.00	55	27,631,551.00	9.20	6.095	702	502,588.00	[illegible]	[illegible]	74.36
550,000.01 - 650,000.00	47	28,695,407.00	9.55	6.302	696	610,541.00	[illegible]	[illegible]	89.95
650,000.01 - 750,000.00	10	7,157,880.00	2.38	6.970	692	715,788.00	77.49	[illegible]	[illegible]
750,000.01 - 850,000.00	11	8,624,550.00	2.87	6.365	[illegible]	784,050.00	[illegible]	[illegible]	63.02
850,000.01 - 950,000.00	9	8,126,500.00	2.70	6.681	674	902,944.00	[illegible]	[illegible]	88.93
950,000.01 >=	26	27,998,998.00	9.32	6.286	703	1,076,885.00	68.76	[illegible]	100.00
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

CURRENT RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
2.000 - 2.499	1	975,000.00	0.32	2.375	755	975,000.00	75.00	100.00	100.00
2.500 - 2.999	2	643,606.00	0.21	2.760	785	321,803.00	[illegible]	[illegible]	100.00
3.000 - 3.499	7	1,244,805.00	0.41	3.212	725	177,829.00	[illegible]	[illegible]	89.20
3.500 - 3.999	12	3,165,510.00	1.05	3.281	659	263,793.00	[illegible]	[illegible]	63.55
4.000 - 4.499	11	3,755,215.00	1.25	4.126	725	341,383.00	72.66	72.58	100.00
4.500 - 4.999	46	15,876,063.00	5.28	4.750	713	345,132.00	[illegible]	[illegible]	79.55
5.000 - 5.499	81	20,942,592.00	6.97	5.256	716	258,538.00	76.58	39.55	87.40
5.500 - 5.999	233	61,315,896.00	20.41	5.709	701	263,158.00	75.58	32.75	85.88
6.000 - 6.499	230	61,604,068.00	20.51	6.190	703	267,844.00	76.69	22.92	86.80
6.500 - 6.999	227	62,300,762.00	20.74	6.694	693	274,453.00	[illegible]	18.30	68.84
7.000 - 7.499	116	39,569,150.00	13.17	7.212	688	341,113.00	76.92	10.57	74.14
7.500 - 7.999	[illegible]	25,880,992.00	[illegible]	7.672	674	[illegible]	78.55	[illegible]	61.50
8.000 - 8.499	18	3,472,464.00	1.16	8.151	672	192,915.00	79.73	[illegible]	[illegible]
8.500 - 8.999	9	1,680,200.00	0.56	8.603	679	186,689.00	84.66	[illegible]	52.90
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

CREDIT SCORE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0 - 579	2	484,600.00	0.16	4.862	[illegible]	242,300.00	77.37	[illegible]	100.00
600 - 619	5	2,274,750.00	0.76	7.474	615	454,950.00	72.29	[illegible]	[illegible]
620 - 639	76	21,555,399.00	7.17	6.757	629	283,624.00	[illegible]	31.26	[illegible]
640 - 659	143	44,689,673.00	14.88	6.529	650	312,515.00	75.58	[illegible]	90.64
660 - 679	166	48,844,892.00	16.26	6.275	669	294,246.00	75.82	[illegible]	[illegible]
680 - 699	174	47,849,930.00	15.93	6.527	690	275,000.00	[illegible]	16.64	[illegible]
700 - 719	146	37,915,997.00	12.62	6.186	709	259,699.00	77.40	[illegible]	74.50
720 - 739	125	31,491,574.00	10.48	6.245	730	251,933.00	75.96	[illegible]	69.02
740 - 759	105	28,115,432.00	9.36	5.864	756	267,766.00	[illegible]	32.48	[illegible]
760 - 779	76	23,132,357.00	7.70	6.124	768	304,373.00	75.55	[illegible]	[illegible]
780 - 799	44	13,059,919.00	4.35	5.424	788	296,816.00	72.52	[illegible]	80.68
800 - 819	4	1,010,800.00	0.34	6.083	807	252,700.00	80.00	25.33	81.99
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

LIEN STATUS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
First Lien	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07
Total:	**1,066**	**300,425,324.00**	**100.00**	**6.260**	**697**	**281,825.00**	**76.16**	**22.96**	**78.07**

ORIGINAL LOAN-TO-VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<=40,000	8	2,249,371.00	0.75	6.171	692	281,171.00	36.93	20.52	79.68
40,001 - 50,000	8	4,152,900.00	1.38	5.981	718	519,113.00	47.55	[illegible]	92.54
50,001 - 60,000	31	12,295,975.00	4.09	5.965	696	396,644.00	56.47	[illegible]	72.65
60,001 - 70,000	95	42,144,209.00	14.03	5.901	695	443,623.00	68.75	7.28	80.39
70,001 - 80,000	853	225,259,872.00	74.98	6.368	698	264,080.00	78.76	25.79	77.49
80,001 - 85,000	16	3,095,534.00	1.03	5.547	705	195,471.00	83.22	[illegible]	82.21
85,001 - 90,000	31	6,705,619.00	2.23	5.886	699	216,310.00	89.30	22.22	68.42
90,001 - 95,000	21	4,001,984.00	1.33	6.886	682	190,570.00	94.65	36.07	97.65
95,001 - 100,000	3	519,860.00	0.17	5.769	700	173,287.00	100.00	[illegible]	100.00
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

COMBINED LOAN-TO-VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<=40,000	7	2,030,371.00	0.68	6.162	696	290,053.00	36.69	[illegible]	[illegible]
40,001 - 50,000	7	2,802,900.00	0.93	[illegible]	689	400,414.00	48.75	[illegible]	88.94
50,001 - 60,000	25	9,440,745.00	[illegible]	[illegible]	714	377,630.00	[illegible]	24.32	76.08
60,001 - 70,000	51	23,357,998.00	[illegible]	[illegible]	696	458,000.00	65.92	[illegible]	74.59
70,001 - 80,000	188	60,110,491.00	20.01	6.175	693	319,737.00	[illegible]	23.56	78.84
80,001 - 85,000	21	6,615,83[illegible].00	2.20	6.199	686	315,040.00	[illegible]	[illegible]	89.02
85,001 - 90,000	130	45,009,385.00	14.98	6.318	695	346,226.00	[illegible]	[illegible]	75.66
90,001 - 95,000	214	55,980,403.00	18.63	6.584	699	261,591.00	[illegible]	[illegible]	[illegible]
95,001 - 100,000	423	95,077,496.00	31.65	6.274	702	224,769.00	[illegible]	[illegible]	84.65
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

SILENT SECONDS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
N	334	102,585,[illegible].00	34.15	6.066	694	307,141.00	[illegible]	[illegible]	[illegible]
Y	732	197,840,151.00	65.85	[illegible]	699	270,275.00	77.09	23.85	78.96
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

DOCUMENTATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Full (FA)	311	68,988,157.00	22.96	5.746	704	221,827.00	77.94	100.00	69.15
Reduced with VOA (A-SI)	354	111,094,430.00	36.98	6.372	694	313,826.00	75.66	-	78.82
No Ratio (A-NI)	142	51,630,739.00	17.19	6.392	692	363,597.00	[illegible]	-	[illegible]
None (NINA)	129	36,628,070.00	12.19	6.626	702	283,939.00	75.78	-	[illegible]
Stated/Stated with Vvoe	129	31,563,929.00	10.44	6.326	695	245,131.00	[illegible]	-	[illegible]
[illegible]	1	720,000.00	0.24	7.500	620	720,000.00	75.00	-	100.00
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

LOAN PURPOSE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Purchase	800	214,944,986.00	71.55	6.344	702	268,681.00	78.09	23.52	[illegible]
Rate/Term Refi	100	28,544,998.00	9.50	5.832	692	285,450.00	[illegible]	[illegible]	86.07
Cash Out Equity Refi	166	56,935,340.00	18.95	6.159	681	342,984.00	70.56	[illegible]	[illegible]
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

OCCUPANCY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Owner-Occupied	751	234,555,630.00	78.07	6.172	693	312,324.00	76.04	20.54	100.00
Second Home	36	11,135,087.00	3.71	6.189	703	309,308.00	76.34	15.76	-
Investor	279	54,734,608.00	18.22	6.654	716	196,181.00	76.64	[illegible]	-
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

PROPERTY TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Single Family Detached	596	164,616,273.00	54.79	6.225	695	276,202.00	76.18	[illegible]	85.69
2-Family	72	19,605,996.00	6.53	6.578	712	272,306.00	77.29	34.56	60.35
3-Family	59	19,640,751.00	6.54	6.694	706	332,894.00	77.25	36.06	47.84
4-Family	29	9,804,757.00	3.26	6.226	712	338,095.00	68.59	38.56	52.59
PUD Attached	219	65,430,780.00	21.78	6.092	692	298,771.00	76.08	[illegible]	84.56
Condo (<= 4 Stories)	91	21,526,768.00	7.16	6.250	702	234,360.00	78.58	36.45	70.73
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

STATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
CA	168	72,404,281.00	24.10	6.105	695	430,978.00	73.95	[illegible]	89.19
MA	136	43,489,648.00	14.48	6.501	707	319,777.00	76.42	[illegible]	70.29
FL	102	26,266,002.00	8.74	6.447	700	257,510.00	78.60	[illegible]	66.59
MD	77	22,596,016.00	7.45	6.575	688	293,818.00	77.38	[illegible]	88.66
NJ	73	20,456,841.00	6.81	6.420	698	280,231.00	75.76	[illegible]	68.69
NY	40	18,942,270.00	6.31	5.766	699	473,557.00	70.66	[illegible]	86.56
GA	114	18,715,826.00	6.23	5.840	703	164,174.00	79.80	[illegible]	78.04
VA	53	13,992,520.00	4.66	6.564	677	264,010.00	79.91	[illegible]	89.72
NV	20	7,696,955.00	2.56	6.263	712	384,898.00	78.65	[illegible]	72.25
PA	36	6,946,655.00	2.31	6.029	697	192,963.00	78.46	[illegible]	66.58
Other	247	49,120,542.00	16.35	6.276	696	198,868.00	77.29	26.08	58.58
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

ZIP CODES	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
1850[illegible]	14	3,236,254.00	1.08	6.515	730	231,161.00	78.36	40.86	26.65
2403[illegible]	5	2,370,000.00	0.79	7.090	653	485,000.00	66.70	[illegible]	62.08
2148[illegible]	6	2,200,820.00	0.73	5.715	694	366,803.00	79.86	[illegible]	100.00
8914[illegible]	3	2,127,500.00	0.71	6.845	707	709,167.00	75.64	35.93	100.00
33040	4	1,754,000.00	0.58	6.553	703	438,500.00	77.12	22.81	42.65
9266[illegible]	2	1,725,000.00	0.57	7.553	699	862,500.00	75.00	[illegible]	54.35
9213[illegible]	2	1,472,000.00	0.49	5.505	698	736,000.00	[illegible]	32.07	100.00
[illegible]	1	1,450,000.00	0.48	4.875	672	1,450,000.00	65.00	[illegible]	100.00
92694	2	1,401,798.00	0.47	6.035	672	700,899.00	68.95	[illegible]	100.00
8608[illegible]	2	1,380,000.00	0.46	6.952	722	690,000.00	75.08	[illegible]	44.93
Other	1,028	281,327,952.00	93.64	6.267	697	273,665.00	76.41	[illegible]	78.66
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

AMORTIZATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
[illegible]	2	911,000.00	0.30	6.775	664	455,500.00	69.81	[illegible]	[illegible]
A2/6	545	154,481,244.00	51.42	6.506	691	283,452.00	77.64	[illegible]	73.97
A3/1	13	6,048,200.00	2.01	5.369	739	465,246.00	69.93	[illegible]	100.00
A3/6	74	22,057,314.00	7.34	5.895	704	298,072.00	76.05	[illegible]	86.29
A5/1	20	7,199,328.00	2.40	5.982	702	359,966.00	72.99	[illegible]	97.59
A5/6	311	82,671,950.00	27.52	6.415	700	265,826.00	74.29	[illegible]	76.22
AM[illegible]	3	1,808,000.00	0.60	[illegible]	720	602,667.00	78.55	[illegible]	100.00
AM6	98	25,248,288.00	8.40	5.183	689	257,636.00	77.75	29.58	92.52
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

MONTHS TO MATURITY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
360	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

PERIODIC CAP	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0.751 - 1.000	944	256,473,741.00	85.37	6.402	697	271,688.00	76.75	21.54	76.15
1.751 - 2.000	77	28,855,236.00	9.60	5.759	704	374,743.00	69.89	28.90	84.93
5.751 - 6.000	45	15,096,347.00	5.02	4.805	690	355,474.00	78.07	35.75	97.69
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

MONTHS TO RESET	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
1	3	1,808,000.00	0.60	[illegible]	720	602,667.00	78.55	53.96	100.00
2	6	1,947,546.00	0.65	5.970	713	324,591.00	76.64	61.66	84.61
3	26	7,511,032.00	2.43	5.651	703	292,441.00	78.78	29.58	88.46
4	48	9,223,896.00	3.07	5.527	670	192,165.00	[illegible]	38.05	95.04
5	17	6,292,807.00	2.09	5.360	688	370,165.00	[illegible]	12.26	95.42
6	2	473,006.00	0.16	2.855	762	236,503.00	[illegible]	[illegible]	100.00
9	[illegible]	911,000.00	0.30	[illegible]	664	455,500.00	[illegible]	45.9[illegible]	[illegible]
12	545	154,481,244.00	51.42	6.506	694	283,452.00	[illegible]	[illegible]	73.97
24 - 35	87	28,105,514.00	9.36	5.476	712	325,052.00	[illegible]	30.48	89.24
48 - 59	331	89,871,278.00	29.94	6.379	701	271,514.00	[illegible]	25.82	77.94
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

LIFE MAXIMUM RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
9.000 - 9.499	1	630,000.00	0.21	4.250	781	630,000.00	55.26	100.00	100.00
9.500 - 9.999	20	8,366,791.00	2.78	4.674	721	418,340.00	69.84	[illegible]	83.40
10.000 - 10.499	49	12,268,224.00	4.08	5.160	724	250,168.00	72.09	52.89	88.42
10.500 - 10.999	166	42,390,774.00	14.11	5.569	708	255,366.00	[illegible]	30.86	77.84
11.000 - 11.499	174	44,827,096.00	14.92	5.919	703	257,627.00	76.39	30.20	84.74
11.500 - 11.999	215	59,820,437.00	19.91	6.565	697	278,235.00	75.26	19.79	72.91
12.000 - 12.499	153	47,918,450.00	15.95	6.744	696	313,192.00	76.77	12.75	76.87
12.500 - 12.999	114	36,176,325.00	12.04	7.091	680	317,340.00	76.86	14.38	69.20
13.000 - 13.499	39	14,303,954.00	4.76	7.329	674	366,768.00	76.34	9.97	82.47
13.500 - 13.999	36	9,589,724.00	3.19	7.282	665	266,398.00	76.81	[illegible]	92.90
14.000 - 14.499	12	2,208,800.00	0.74	8.146	675	184,067.00	80.25	[illegible]	58.50
14.500 - 14.999	7	1,355,056.00	0.45	5.806	739	193,579.00	81.95	47.50	47.50
15.000 - 15.499	7	1,244,805.00	0.41	3.202	725	177,829.00	79.20	100.00	89.26
15.500 - 15.999	8	1,611,721.00	0.54	8.775	617	201,465.00	86.96	90.00	100.00
16.000 - 16.499	6	1,826,915.00	0.61	4.042	692	304,486.00	79.94	58.68	100.00
16.500 - 16.999	10	2,277,055.00	0.76	4.668	692	227,706.00	70.88	14.95	100.00
17.000 - 17.499	9	2,132,050.00	0.71	5.275	688	236,894.00	75.46	20.70	91.60
17.500 - 17.999	20	5,030,239.00	1.67	5.700	691	251,512.00	79.88	10.44	100.00
18.000 - 18.499	16	4,826,400.00	1.61	6.132	670	301,650.00	79.36	2.35	100.00
18.500 - 18.999	7	1,630,050.00	0.54	6.305	674	232,864.00	79.48	10.49	75.05
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

MARGIN	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
1.000 - 1.499	2	1,233,296.00	0.41	2.665	751	616,648.00	76.16	50.00	100.00
1.500 - 1.999	7	2,570,506.00	0.86	3.986	765	367,215.00	63.02	100.00	100.00
2.000 - 2.499	325	84,963,126.00	28.28	5.824	706	261,425.00	75.51	28.28	87.94
2.500 - 2.999	121	29,511,391.00	9.82	5.465	700	243,896.00	77.08	40.49	75.18
3.000 - 3.499	136	37,289,484.00	12.41	6.052	714	274,187.00	75.03	23.79	76.49
3.500 - 3.999	218	66,069,258.00	21.99	6.355	693	303,070.00	76.02	17.43	75.66
4.000 - 4.499	105	40,150,591.00	13.36	7.153	682	382,387.00	76.25	12.77	77.80
4.500 - 4.999	131	31,096,609.00	10.35	7.169	681	237,379.00	79.65	11.88	63.09
5.000 - 5.499	14	5,385,964.00	1.79	7.446	665	384,712.00	75.69	[illegible]	96.66
5.500 - 5.999	6	1,811,100.00	0.60	6.963	678	301,850.00	75.53	[illegible]	74.61
6.000 - 6.499	1	340,000.00	0.11	8.000	657	340,000.00	80.00	[illegible]	100.00
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.16	22.96	78.07

COLLATERAL DETAILS - GROUPS I, II & III (Non-Interest Only Loans)

PRINCIPAL BALANCE ($)	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
25,000.01 - 50,000.00	11	485,449.00	0.31	7.635	676	44,132.00	80.28	35.69	8.21
50,000.01 - 75,000.00	24	1,478,829.00	0.95	7.127	677	61,618.00	77.03	[illegible]	26.82
75,000.01 - 100,000.00	58	5,417,425.00	2.20	6.915	691	89,932.00	80.66	16.16	49.68
100,000.01 - 125,000.00	55	6,267,239.00	4.03	6.591	663	113,950.00	80.66	32.85	[illegible]
125,000.01 - 150,000.00	60	8,251,897.00	5.30	6.507	690	137,532.00	77.64	8.50	56.50
150,000.01 - 175,000.00	47	7,670,140.00	4.93	6.454	698	163,194.00	77.46	9.23	56.01
175,000.01 - 200,000.00	59	10,995,722.00	7.06	6.704	682	186,368.00	80.67	23.92	52.65
200,000.01 - 225,000.00	50	10,677,996.00	6.86	6.350	684	213,560.00	78.52	24.98	[illegible]
225,000.01 - 250,000.00	46	10,983,165.00	7.06	6.464	701	238,764.00	79.24	9.25	56.83
250,000.01 - 275,000.00	42	10,988,693.00	7.06	6.550	682	261,636.00	77.23	2.32	78.95
275,000.01 - 350,000.00	76	23,262,888.00	14.94	6.518	694	306,091.00	80.45	9.46	69.89
350,000.01 - 450,000.00	63	24,753,643.00	15.90	6.376	662	392,915.00	78.79	5.47	[illegible]
450,000.01 - 550,000.00	28	13,931,997.00	8.95	6.728	699	497,571.00	76.58	3.8[illegible]	64.90
550,000.01 - 650,000.00	19	11,768,577.00	7.56	6.530	680	619,399.00	79.47	6.02	73.[illegible]
650,000.01 - 750,000.00	1	724,407.00	0.47	5.500	629	724,407.00	60.00	[illegible]	[illegible]
750,000.01 - 850,000.00	3	2,417,482.00	1.55	6.688	742	805,827.00	[illegible]	[illegible]	33.84
850,000.01 - 950,000.00	1	857,363.00	0.55	7.500	735	857,363.00	74.93	[illegible]	100.00
950,000.01 >=	6	6,731,189.00	4.32	6.695	662	1,121,865.00	68.92	30.06	76.79
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

CURRENT RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
4.000 - 4.499	2	404,445.00	0.26	4.166	714	202,223.00	53.56	[illegible]	66.5[illegible]
4.500 - 4.999	8	3,521,547.00	2.26	4.798	700	440,193.00	72.62	22.52	64.84
5.000 - 5.499	33	8,840,397.00	5.68	5.273	702	267,891.00	73.99	25.74	92.98
5.500 - 5.999	96	22,576,439.00	14.50	5.753	701	235,171.00	75.64	8.69	71.56
6.000 - 6.499	137	34,291,639.00	22.03	6.199	688	250,304.00	77.98	6.56	69.60
6.500 - 6.999	174	44,865,189.00	28.82	6.694	672	257,846.00	78.90	2.03	62.86
7.000 - 7.499	80	19,033,143.00	12.23	7.197	676	237,914.00	80.04	10.76	57.74
7.500 - 7.999	68	15,668,069.00	10.07	7.668	684	230,413.00	80.99	4.95	48.47
8.000 - 8.499	19	3,786,869.00	2.43	8.191	687	199,309.00	88.59	5.53	40.53
8.500 - 8.999	12	2,676,362.00	1.72	8.619	662	223,030.00	83.79	1.42	34.29
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

CREDIT SCORE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0 - 579	8	1,700,657.00	1.09	6.599	[illegible]	212,582.00	76.89	[illegible]	87.08
580 - 599	1	482,042.00	0.31	6.250	593	482,042.00	62.03	[illegible]	[illegible]
600 - 619	3	1,052,708.00	0.68	6.875	614	350,903.00	74.02	[illegible]	100.00
620 - 639	65	18,967,975.00	12.19	6.704	628	291,815.00	76.84	1.21	81.56
640 - 659	90	22,387,404.00	14.38	6.634	650	248,749.00	77.98	13.19	83.21
660 - 679	89	21,024,207.00	13.51	6.655	669	236,227.00	78.56	10.59	69.44
680 - 699	104	22,354,216.00	14.36	6.562	689	214,944.00	80.36	17.44	55.34
700 - 719	91	24,116,870.00	15.49	6.500	710	265,021.00	79.55	7.98	69.19
720 - 739	81	18,835,407.00	12.10	6.396	731	232,536.00	77.99	19.29	56.80
740 - 759	56	14,904,947.00	9.58	6.477	747	266,160.00	77.10	12.76	52.76
760 - 779	25	5,382,260.00	3.46	6.571	768	215,290.00	76.56	17.99	46.54
780 - 799	15	4,314,979.00	2.77	6.045	784	287,665.00	76.83	3.61	50.42
800 - 819	1	140,426.00	0.09	6.125	806	140,426.00	79.99	[illegible]	[illegible]
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

LIEN STATUS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
First Lien	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

ORIGINAL LOAN-TO VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<= 40.000	3	747,784.00	0.48	6.130	741	249,261.00	36.92	-	100.00
40.001 - 50.000	10	1,869,156.00	1.20	5.467	712	186,914.00	45.45	-	87.84
50.001 - 60.000	10	2,643,276.00	1.70	5.496	681	264,328.00	56.52	[illegible]	26.08
60.001 - 70.000	70	20,967,312.00	13.47	6.194	664	299,533.00	65.52	14.35	66.04
70.001 - 80.000	433	108,308,983.00	69.58	6.572	688	250,136.00	79.26	13.51	63.98
80.001 - 85.000	10	2,540,877.00	1.63	6.719	655	254,088.00	[illegible]	4.89	80.83
85.001 - 90.000	60	11,674,688.00	7.50	6.851	681	194,578.00	89.82	5.76	69.02
90.001 - 95.000	31	6,494,946.00	4.17	7.382	690	209,514.00	94.88	10.43	82.57
95.001 - 100.000	2	412,095.00	0.27	6.578	725	206,048.00	98.75	-	100.00
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

COMBINED LOAN-TO VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<= 40.000	3	747,784.00	0.48	6.130	741	249,261.00	36.92	-	100.00
40.001 - 50.000	10	1,869,156.00	1.20	5.467	712	186,914.00	45.45	-	87.84
50.001 - 60.000	9	2,514,158.00	1.62	5.450	682	279,351.00	56.62	-	22.28
60.001 - 70.000	32	11,662,824.00	7.50	5.965	684	364,463.00	66.58	2.42	[illegible]
70.001 - 80.000	115	34,293,252.00	22.03	6.507	685	298,202.00	77.59	9.25	77.41
80.001 - 85.000	14	3,027,831.00	1.95	6.576	658	216,274.00	83.26	4.10	80.82
85.001 - 90.000	132	32,047,562.00	20.59	6.714	685	242,785.00	89.35	8.52	78.72
90.001 - 95.000	147	35,203,633.00	22.62	6.778	689	239,480.00	87.05	7.58	60.76
95.001 - 100.000	166	33,997,246.00	21.84	6.531	679	204,803.00	79.02	28.16	71.61
100.001 >=	1	295,712.00	0.19	6.125	626	295,712.00	87.49	-	100.00
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

SILENT SECONDS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
N[illegible]	263	68,432,107.00	43.96	6.490	686	260,198.00	[illegible]	[illegible]	74.62
Y[illegible]	366	87,231,990.00	56.04	6.587	683	238,339.00	78.55	14.98	58.74
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

DOCUMENTATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Full (FA)	101	20,061,858.00	12.89	6.318	691	198,632.00	79.26	100.00	76.23
Reduced with VOA (A-St)	176	43,015,795.00	27.63	6.438	690	244,397.00	77.69	-	62.82
No Ratio (A-NI)	101	28,048,025.00	18.02	6.764	661	277,703.00	79.24	-	52.80
None (NINA)	142	36,405,427.00	23.39	6.612	694	256,376.00	78.69	-	81.45
Stated/Stated [illegible]	109	28,134,994.00	18.07	6.564	681	258,119.00	79.43	-	75.09
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

LOAN PURPOSE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Purchase	510	122,613,191.00	78.77	6.609	686	240,418.00	79.32	[illegible]	59.31
Rate/Term Refi	19	4,624,339.00	2.97	5.755	679	243,386.00	76.14	9.44	97.80
Cash Out Equity Refi	100	28,426,568.00	18.26	6.393	679	284,266.00	73.99	[illegible]	86.68
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

OCCUPANCY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Owner-Occupied	375	101,887,028.00	65.45	6.408	675	271,699.00	78.38	9.10	100.00
Second Home	19	6,675,574.00	4.29	6.187	695	351,346.00	71.36	4.40	-
Investor	235	47,101,496.00	30.26	6.890	702	200,432.00	78.96	22.28	-
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

PROPERTY TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Single Family Detached	342	85,826,444.00	55.14	6.452	680	250,955.00	78.00	8.82	77.75
2-Family	85	20,860,459.00	13.40	6.710	689	245,417.00	79.54	17.01	56.40
3-Family	59	15,395,562.00	9.89	6.769	704	260,958.00	78.66	20.98	32.21
4-Family	44	11,692,608.00	7.51	6.940	713	265,741.00	78.67	29.66	24.22
Row Attached	49	11,059,718.00	7.10	6.152	685	225,709.00	79.56	6.72	81.87
Condo (1-4 Stories)	47	10,481,683.00	6.73	6.646	645	223,014.00	77.70	3.18	59.09
Co-op	3	347,871.00	0.22	6.259	695	115,957.00	72.87	34.43	100.00
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

STATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
CA	101	30,419,547.00	19.54	6.272	658	301,182.00	77.20	4.86	26.46
NJ	105	29,901,826.00	19.21	6.663	688	284,779.00	78.70	7.82	68.89
NY	73	26,618,911.00	[illegible]	6.760	691	364,641.00	[illegible]	4.97	67.89
MA	79	19,219,190.00	12.34	6.612	686	243,787.00	75.64	12.69	62.64
FL	28	6,038,285.00	3.88	6.368	692	215,653.00	76.97	3.88	40.86
CT	26	5,626,997.00	3.61	6.428	696	216,423.00	75.70	62.25	34.29
RI	25	5,258,204.00	3.58	6.424	712	228,618.00	74.85	31.34	37.09
[illegible]	15	3,430,243.00	2.20	6.651	697	228,683.00	86.59	33.65	58.65
NH	17	3,362,957.00	2.16	6.666	712	198,116.00	80.48	23.29	46.11
[illegible]	18	3,319,864.00	2.13	6.162	693	501,806.00	74.48	20.56	73.42
Other	151	22,470,598.00	14.44	6.574	688	148,812.00	79.80	5.68	70.70
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

ZIP CODES	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
11216	4	1,942,886.00	1.25	6.302	695	485,721.00	81.85	[illegible]	46.21
[illegible]	2	1,554,629.00	1.00	6.795	654	[illegible]	66.68	[illegible]	100.00
11968	1	1,424,888.00	0.92	7.750	707	1,424,888.00	[illegible]	[illegible]	100.00
06880	1	1,345,948.00	0.86	6.000	644	1,345,948.00	64.22	100.00	100.00
11368	2	1,167,030.00	0.75	6.875	740	583,515.00	79.49	[illegible]	44.48
02908	6	1,007,356.00	0.65	6.721	717	167,893.00	[illegible]	[illegible]	[illegible]
06527	1	997,642.00	0.64	5.125	678	997,642.00	[illegible]	[illegible]	100.00
[illegible]	1	991,765.00	0.64	5.875	629	991,765.00	[illegible]	[illegible]	[illegible]
10027	1	974,409.00	0.63	8.500	662	974,409.00	75.00	[illegible]	[illegible]
11207	3	948,943.00	0.61	6.307	662	316,314.00	77.32	[illegible]	73.57
Other	607	143,308,596.00	92.06	6.537	685	236,093.00	78.68	13.06	65.82
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

AMORTIZATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
A2/6	367	92,767,967.00	59.59	6.685	674	252,774.00	78.42	14.82	65.29
A3/6	3	1,145,984.00	0.74	4.961	731	381,995.00	81.65	5.04	100.00
A5/6	38	11,596,403.00	7.45	6.411	678	305,169.00	75.55	[illegible]	68.26
A5/1	22	5,466,294.00	3.51	5.729	715	248,468.00	[illegible]	10.08	94.87
[illegible]	167	34,898,533.00	22.42	6.605	704	208,972.00	79.68	11.59	71.86
[illegible]	1	230,656.00	0.15	7.250	743	230,656.00	79.87	[illegible]	[illegible]
[illegible]	31	9,558,462.00	6.14	5.790	697	308,337.00	76.99	11.67	39.27
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

MONTHS TO MATURITY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
360	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

PERIODIC CAP	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0.750 - 1.000	569	139,282,749.00	89.48	6.640	682	244,785.00	78.49	12.63	65.09
1.750 - 2.000	35	8,949,990.00	5.75	5.586	718	255,714.00	75.08	25.77	94.50
5.750 - 6.000	25	7,431,558.00	4.77	5.919	693	297,264.00	77.66	23.15	37.48
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

MONTHS TO RESET	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
[illegible]	2	612,982.00	0.59	6.081	697	306,491.00	77.08	[illegible]	62.37
2	1	248,070.00	0.16	6.375	709	248,070.00	100.00	[illegible]	[illegible]
3	6	1,673,906.00	1.08	5.583	717	278,984.00	74.44	9.58	36.50
4	9	3,081,059.00	1.98	5.428	727	342,339.00	75.75	[illegible]	38.54
5	13	3,862,220.00	2.48	6.033	668	297,094.00	78.33	[illegible]	[illegible]
6	1	310,887.00	0.20	7.500	704	310,887.00	90.00	[illegible]	[illegible]
9	1	122,452.00	0.08	7.750	635	122,452.00	95.00	[illegible]	[illegible]
12	366	[illegible]645,885.00	69.52	6.681	[illegible]	[illegible]	78.40	[illegible]	63.34
24 - 35	41	12,742,387.00	8.19	6.281	685	310,790.00	76.10	12.24	[illegible]
48 - 59	189	40,364,627.00	25.93	6.485	706	213,569.00	78.85	11.39	74.08
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

LIFE MAXIMUM RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
9.500 - 9.999	3	1,336,952.00	0.86	4.811	667	445,651.00	77.68	[illegible]	69.50
10.000 - 10.499	19	5,263,795.00	3.38	5.223	700	277,042.00	72.56	8.27	89.97
10.500 - 10.999	75	17,512,871.00	11.25	5.656	699	233,505.00	74.25	13.75	58.77
11.000 - 11.499	116	28,468,818.00	18.29	6.071	706	245,421.00	[illegible]	20.81	72.96
11.500 - 11.999	149	39,376,125.00	25.30	6.618	683	264,269.00	78.57	14.55	[illegible]
12.000 - 12.499	86	21,661,647.00	13.92	6.955	665	251,880.00	79.69	10.56	56.86
12.500 - 12.999	89	21,049,033.00	13.52	7.286	666	236,506.00	80.24	6.92	55.95
13.000 - 13.499	28	5,671,009.00	3.64	7.753	686	202,536.00	83.79	5.49	37.80
13.500 - 13.999	21	4,848,842.00	[illegible]	8.118	664	230,897.00	82.01	0.78	56.39
14.000 - 14.499	3	464,396.00	0.30	8.181	648	154,799.00	89.81	[illegible]	[illegible]
14.500 - 14.999	1	224,640.00	0.14	8.750	657	224,640.00	90.00	[illegible]	[illegible]
16.000 - 16.499	1	135,192.00	0.09	4.000	779	135,192.00	70.00	[illegible]	[illegible]
16.500 - 16.999	2	496,051.00	0.32	4.750	672	248,025.00	79.22	35.00	100.00
17.000 - 17.499	2	410,288.00	0.26	5.537	708	205,144.00	78.01	[illegible]	[illegible]
17.500 - 17.999	10	3,018,187.00	1.94	5.708	716	301,819.00	76.76	5.28	58.42
18.000 - 18.499	15	4,333,203.00	2.78	6.218	665	288,880.00	80.78	[illegible]	[illegible]
18.500 - 18.999	2	487,480.00	0.31	6.650	671	243,740.00	82.60	[illegible]	[illegible]
19.500 - 19.999	2	225,845.00	0.15	7.313	676	112,923.00	94.99	[illegible]	49.68
20.000 - 20.499	2	245,668.00	0.16	7.544	680	122,834.00	90.95	[illegible]	[illegible]
20.500 - 20.999	1	94,237.00	0.06	7.875	714	94,237.00	90.00	[illegible]	[illegible]
21.500 - 21.999	1	294,895.00	0.19	8.375	660	294,895.00	95.00	[illegible]	100.00
22.000 - 22.499	1	44,918.00	0.03	8.500	655	44,918.00	90.00	[illegible]	[illegible]
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

MARGIN	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
2.000 - 2.499	113	24,369,881.00	15.62	5.898	704	215,132.00	75.79	11.89	78.21
2.500 - 2.999	70	19,784,988.00	12.71	5.875	696	282,643.00	75.83	16.72	76.65
3.000 - 3.499	103	26,362,442.00	16.94	6.361	692	255,946.00	78.46	16.84	64.49
3.500 - 3.999	182	49,367,786.00	31.71	6.574	674	271,252.00	78.80	11.34	76.34
4.000 - 4.499	73	18,525,148.00	11.90	7.199	685	253,769.00	79.20	13.43	52.18
4.500 - 4.999	61	11,778,524.00	7.57	7.617	682	193,091.00	81.44	10.48	46.74
5.000 - 5.499	25	5,166,170.00	3.32	7.898	612	206,647.00	81.31	2.00	52.76
5.500 - 5.999	2	369,157.00	0.24	8.140	643	184,579.00	91.10	[illegible]	100.00
Total:	629	155,664,097.00	100.00	6.545	684	247,479.00	78.26	12.89	65.45

COLLATERAL DETAILS - GROUP III

PRINCIPAL BALANCE ($)	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
25,000.01 - 50,000.00	14	618,392.00	0.41	7.260	678	44,171.00	70.68	35.35	36.[illegible]
50,000.01 - 75,000.00	29	1,823,816.00	1.21	7.016	695	62,890.00	77.47	35.39	29.42
75,000.01 - 100,000.00	69	6,267,466.00	4.14	6.602	699	90,833.00	79.68	33.01	50.83
100,000.01 - 125,000.00	86	9,771,079.00	6.46	6.525	680	113,617.00	80.15	38.67	57.24
125,000.01 - 150,000.00	98	13,426,515.00	8.88	6.290	700	137,005.00	79.05	25.52	62.58
150,000.01 - 175,000.00	65	10,505,670.00	6.95	6.246	693	161,626.00	79.16	32.24	[illegible]
175,000.01 - 200,000.00	67	12,615,469.00	8.34	6.538	698	188,291.00	80.46	22.29	[illegible]
200,000.01 - 225,000.00	68	14,448,400.00	9.55	6.355	687	212,476.00	78.49	17.60	72.05
225,000.01 - 250,000.00	69	16,485,546.00	10.90	6.324	699	238,921.00	78.95	25.79	56.4[illegible]
250,000.01 - 275,000.00	64	16,729,082.00	11.06	6.255	680	261,392.00	77.96	[illegible]	74.95
275,000.01 - 350,000.00	106	32,362,257.00	21.40	6.356	696	305,304.00	78.75	22.04	[illegible]
350,000.01 - 450,000.00	33	12,774,670.00	8.45	6.605	702	387,111.00	79.49	[illegible]	[illegible]
450,000.01 - 550,000.00	7	3,430,182.00	2.27	7.075	715	490,027.00	76.34	14.65	50.98
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

CURRENT RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
2.500 - 2.999	1	311,666.00	0.21	2.760	783	311,666.00	80.00	100.00	[illegible]
3.000 - 3.499	6	764,805.00	0.51	3.187	734	127,468.00	81.84	100.00	[illegible]
3.500 - 3.999	7	1,366,615.00	0.90	3.785	716	195,231.00	76.82	82.23	82.28
4.000 - 4.499	7	1,511,107.00	1.00	4.170	708	215,872.00	78.35	[illegible]	[illegible]
4.500 - 4.999	24	4,717,445.00	3.12	4.739	710	196,560.00	76.01	24.83	87.87
5.000 - 5.499	54	10,185,742.00	6.73	5.257	711	188,625.00	78.44	40.42	[illegible]
5.500 - 5.999	117	23,168,925.00	15.32	5.711	692	198,025.00	78.10	26.[illegible]	[illegible]
6.000 - 6.499	160	33,328,192.00	22.03	6.214	699	208,301.00	78.53	21.03	[illegible]
6.500 - 6.999	202	38,758,742.00	25.62	6.667	692	191,875.00	78.43	[illegible]	65.20
7.000 - 7.499	92	18,178,045.00	12.02	7.276	688	197,587.00	79.16	[illegible]	[illegible]
7.500 - 7.999	71	13,882,506.00	9.18	7.676	676	195,528.00	81.26	[illegible]	[illegible]
8.000 - 8.499	20	3,101,152.00	2.05	8.172	656	155,058.00	85.37	5.80	[illegible]
8.500 - 8.999	14	2,054,605.00	1.36	8.669	673	146,758.00	87.54	[illegible]	[illegible]
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

CREDIT SCORE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0 - 579	4	680,421.00	0.45	6.574	570	170,105.00	71.87	[illegible]	100.00
600 - 619	2	675,900.00	0.45	7.995	612	337,950.00	79.94	[illegible]	68.06
620 - 639	69	14,321,095.00	9.47	6.747	629	207,552.00	78.91	24.07	85.60
640 - 659	103	20,201,617.00	13.36	6.493	650	196,132.00	78.02	[illegible]	85.43
660 - 679	121	23,205,477.00	15.34	6.485	669	191,781.00	79.72	[illegible]	75.48
680 - 699	135	23,778,127.00	15.72	6.490	690	176,134.00	80.17	22.45	57.80
700 - 719	109	21,313,515.00	14.09	6.503	709	195,537.00	79.49	25.35	69.02
720 - 739	97	19,615,562.00	12.97	6.425	729	202,222.00	78.32	23.04	46.30
740 - 759	70	13,417,877.00	8.87	6.099	749	191,684.00	79.01	28.65	55.05
760 - 779	41	8,722,811.00	5.77	6.110	768	212,751.00	76.49	[illegible]	[illegible]
780 - 799	23	5,185,703.00	3.43	5.644	787	225,465.00	78.58	26.09	54.83
800 - 819	1	140,426.00	0.09	6.125	806	140,426.00	79.99	[illegible]	[illegible]
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

LIEN STATUS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
First Lien	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

ORIGINAL LOAN-TO-VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<= 40.000	5	387,650.00	0.26	6.255	713	77,530.00	52.91	-	100.00
40.001 - 50.000	7	1,298,534.00	0.86	5.925	709	185,505.00	44.74	-	58.63
50.001 - 60.000	15	2,916,446.00	1.93	6.035	689	194,430.00	57.42	3.17	61.35
60.001 - 70.000	56	10,421,556.00	6.89	6.090	675	186,099.00	68.68	11.58	73.76
70.001 - 80.000	589	119,227,678.00	78.82	6.403	696	202,424.00	79.24	25.01	63.36
80.001 - 85.000	16	2,572,992.00	1.70	6.009	695	160,812.00	83.14	56.11	70.91
85.001 - 90.000	53	8,806,716.00	5.82	6.574	686	166,164.00	89.77	19.89	73.25
90.001 - 95.000	32	5,248,990.00	3.47	7.202	686	164,031.00	94.74	15.85	84.98
95.001 - 100.000	2	377,970.00	0.25	6.246	694	188,985.00	100.00	34.37	100.00
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

COMBINED LOAN-TO-VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<= 40.000	5	387,650.00	0.26	6.255	713	77,530.00	52.91	-	100.00
40.001 - 50.000	7	1,298,534.00	0.86	5.925	709	185,505.00	44.74	-	58.63
50.001 - 60.000	12	2,378,307.00	1.57	6.119	690	198,192.00	56.62	8.89	61.25
60.001 - 70.000	20	2,993,662.00	1.98	5.822	711	149,683.00	66.51	5.42	67.91
70.001 - 80.000	121	26,495,005.00	17.52	6.288	691	218,960.00	78.21	18.54	65.79
80.001 - 85.000	15	2,106,101.00	1.39	5.958	678	140,407.00	82.50	40.45	70.15
85.001 - 90.000	118	23,629,247.00	15.62	6.498	683	200,247.00	82.07	16.48	56.46
90.001 - 95.000	162	33,581,951.00	22.20	6.642	697	207,234.00	81.56	15.88	56.28
95.001 - 100.000	314	58,110,365.00	38.42	6.540	695	185,065.00	78.87	35.67	74.24
100.001 >=	1	295,712.00	0.20	6.125	626	295,712.00	87.49	-	100.00
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

SILENT SECONDS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
N	261	48,856,747.00	32.29	6.382	692	187,191.00	79.74	17.69	69.28
Y	514	102,401,785.00	67.71	6.409	694	199,264.00	78.57	25.96	63.95
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

DOCUMENTATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Full (FA)	201	35,230,575.00	23.29	5.985	702	175,276.00	80.15	100.00	55.53
Reduced with VOA (A-SI)	215	41,143,215.00	27.20	6.423	689	191,364.00	78.21	-	58.66
No Ratio (NR)	98	24,486,408.00	16.19	6.726	687	249,861.00	78.92	-	66.04
None (NINA)	136	26,315,275.00	17.40	6.570	699	193,495.00	78.82	-	83.75
Stated/Stated with Proof	125	24,083,061.00	15.92	6.457	688	192,664.00	80.76	-	72.20
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

LOAN PURPOSE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Purchase	619	120,622,132.00	79.75	6.469	696	194,866.00	79.66	22.92	61.39
Rate/Term Refi	52	9,839,988.00	6.51	5.562	687	189,231.00	79.12	46.22	75.47
Cash Out/Equity Refi	104	20,796,411.00	13.75	6.398	679	199,965.00	74.68	14.60	85.06
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

OCCUPANCY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Owner-Occupied	481	99,287,745.00	65.64	6.192	683	206,419.00	79.05	19.20	100.00
Second Home	27	4,430,664.00	2.93	6.312	710	164,099.00	77.69	13.50	
Investor	267	47,540,122.00	31.43	6.843	712	178,053.00	78.84	31.70	
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

PROPERTY TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Single Family Detached	424	74,954,191.00	49.55	6.309	690	176,779.00	79.37	19.58	72.40
2-Family	77	18,756,773.00	12.40	6.578	697	243,594.00	78.92	26.94	55.82
3-Family	56	16,125,903.00	10.66	6.835	702	287,963.00	78.25	36.92	42.92
4-Family	38	10,172,144.00	6.73	6.811	715	267,688.00	77.98	29.25	40.85
[illegible] Attached	116	20,662,620.00	13.66	6.050	692	178,126.00	78.46	21.84	78.59
Condo (<= 4 Stories)	62	10,358,795.00	6.85	6.564	680	167,077.00	79.18	22.88	68.19
Co-op	2	228,105.00	0.15	6.330	699	114,052.00	65.38	[illegible]	100.00
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

STATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
MA	104	26,054,036.00	17.22	6.565	693	250,520.00	76.37	[illegible]	58.57
CA	92	23,554,203.00	15.57	6.193	686	256,024.00	77.28	[illegible]	75.14
[illegible]	83	18,172,586.00	12.01	6.678	698	218,947.00	79.28	[illegible]	58.05
N[illegible]	38	10,603,545.00	7.01	6.475	692	279,035.00	81.05	[illegible]	[illegible]
G[illegible]	73	10,030,468.00	6.63	5.651	701	137,404.00	80.20	[illegible]	[illegible]
[illegible]	62	9,889,725.00	6.54	6.502	694	159,512.00	79.44	[illegible]	[illegible]
M[illegible]	38	[illegible]	4.97	6.754	701	198,695.00	79.83	[illegible]	[illegible]
[illegible]	32	6,046,988.00	4.00	6.665	670	188,968.00	80.07	[illegible]	[illegible]
[illegible]	23	3,447,270.00	2.28	5.855	676	149,881.00	[illegible]	[illegible]	[illegible]
R[illegible]	16	3,356,788.00	2.22	6.337	701	209,799.00	80.00	[illegible]	39.58
Other	214	32,590,697.00	21.55	6.383	697	152,293.00	80.12	28.46	65.56
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

ZIP CODES	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
[illegible]	9	2,180,054.00	1.44	6.521	[illegible]	242,228.00	78.36	[illegible]	[illegible]
[illegible]	3	1,127,120.00	0.75	5.809	685	375,707.00	80.00	39.39	100.00
[illegible]	5	1,114,775.00	0.74	7.508	675	222,955.00	78.94	29.57	[illegible]
[illegible]	3	1,061,110.00	0.70	6.146	730	353,703.00	[illegible]	[illegible]	100.00
[illegible]	2	962,327.00	0.64	7.428	713	481,163.00	79.89	[illegible]	51.54
[illegible]	2	881,186.00	0.58	6.125	729	440,593.00	75.40	[illegible]	100.00
[illegible]	3	854,692.00	0.57	6.425	697	284,897.00	76.44	[illegible]	100.00
94509	3	834,679.00	0.55	5.691	660	278,226.00	80.00	[illegible]	100.00
[illegible]	4	809,864.00	0.54	7.624	666	202,466.00	76.04	84.55	[illegible]
[illegible]	2	799,611.00	0.53	6.188	724	399,806.00	80.00	50.02	49.98
Other	739	140,653,116.00	92.98	6.394	692	190,302.00	78.99	22.47	66.14
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

AMORTIZATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
A2/6	480	95,876,726.00	63.39	6.512	689	199,743.00	78.78	21.22	64.05
A3/[illegible]	5	1,286,749.00	0.85	5.489	727	257,350.00	81.45	[illegible]	100.00
A3/6	49	9,223,910.00	6.10	5.955	703	188,243.00	79.92	29.43	83.99
A5/[illegible]	3	561,516.00	0.37	6.704	700	187,172.00	89.01	[illegible]	100.00
A5/6	162	29,558,566.00	19.54	6.814	695	182,460.00	78.60	23.50	59.71
AM6	76	14,751,063.00	9.75	5.193	709	194,093.00	79.46	29.16	72.08
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

MONTHS TO MATURITY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
360	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

PERIODIC CAP	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0.750 - 1.000	719	138,091,682.00	91.30	6.498	691	192,061.00	78.80	22.17	65.00
1.750 - 2.000	18	4,329,103.00	2.86	5.975	706	240,506.00	81.01	40.64	89.86
5.751 - 6.000	38	8,837,747.00	5.84	5.089	715	232,572.00	80.11	32.26	63.76
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

MONTHS TO RESET	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
2	2	325,970.00	0.25	6.418	700	162,985.00	93.19	[illegible]	65.56
3	18	3,771,025.00	2.49	4.752	723	209,501.00	78.25	[illegible]	62.66
4	43	7,175,400.00	4.74	5.291	701	166,870.00	79.47	50.96	85.68
5	11	2,955,664.00	1.95	5.740	707	268,697.00	78.67	[illegible]	47.38
6	2	473,006.00	0.31	2.835	762	236,503.00	85.12	100.00	100.00
[illegible]	1	122,432.00	0.08	7.750	635	122,432.00	95.00	[illegible]	100.00
[illegible]	479	95,754,595.00	63.31	6.510	689	199,905.00	78.76	[illegible]	64.00
24 - 35	54	10,510,660.00	6.95	5.898	706	194,642.00	80.11	[illegible]	84.95
48 - 59	165	30,120,682.00	19.91	6.802	695	182,546.00	78.86	[illegible]	61.76
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

LIFE MAXIMUM RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
9.500 - 9.999	6	1,565,240.00	1.03	4.581	739	260,873.00	77.41	[illegible]	64.04
10.000 - 10.499	36	6,717,113.00	4.44	5.230	718	186,586.00	78.45	[illegible]	84.24
10.500 - 10.999	74	15,092,171.00	9.98	5.612	699	203,948.00	77.55	[illegible]	80.49
11.000 - 11.499	128	25,605,765.00	16.93	6.084	706	200,045.00	78.50	[illegible]	73.89
11.500 - 11.999	[illegible]	37,252,742.00	24.97	6.501	690	193,214.00	77.67	[illegible]	[illegible]
12.000 - 12.499	107	23,042,970.00	15.23	6.798	688	215,355.00	78.90	[illegible]	52.68
12.500 - 12.999	108	20,400,358.00	13.49	7.162	680	188,892.00	80.47	[illegible]	[illegible]
13.000 - 13.499	31	5,299,810.00	3.50	7.580	672	170,962.00	81.62	[illegible]	45.72
13.500 - 13.999	25	4,612,760.00	3.05	7.906	670	184,510.00	82.26	[illegible]	54.62
14.000 - 14.499	7	1,083,009.00	0.72	8.219	650	154,716.00	86.54	[illegible]	26.56
14.500 - 14.999	7	1,247,696.00	0.82	7.149	712	178,949.00	82.86	24.37	[illegible]
15.000 - 15.499	6	764,805.00	0.51	3.187	734	127,468.00	81.84	[illegible]	82.43
15.500 - 15.999	6	1,123,825.00	0.74	3.765	716	187,304.00	81.16	[illegible]	100.00
16.000 - 16.499	5	924,107.00	0.61	4.082	682	184,821.00	82.29	69.48	85.87
16.500 - 16.999	10	1,582,190.00	1.05	4.793	680	158,219.00	76.52	[illegible]	100.00
17.000 - 17.499	6	1,046,204.00	0.69	5.430	689	174,367.00	74.19	[illegible]	82.88
17.500 - 17.999	18	3,351,347.00	2.22	5.705	713	186,186.00	80.25	[illegible]	81.67
18.000 - 18.499	13	3,002,795.00	1.99	6.194	702	230,984.00	79.39	[illegible]	44.21
18.500 - 18.999	6	1,133,362.00	0.75	6.544	668	188,894.00	80.86	15.09	78.69
19.500 - 19.999	2	225,845.00	0.15	7.515	676	112,925.00	94.99	[illegible]	49.68
20.000 - 20.499	1	159,521.00	0.11	7.500	692	159,521.00	91.43	[illegible]	100.00
22.000 - 22.499	1	44,918.00	0.03	8.500	655	44,918.00	90.00	[illegible]	[illegible]
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

MARGIN	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
1.500 - 1.999	5	888,506.00	0.59	3.098	735	177,701.00	84.05	100.00	100.00
2.000 - 2.499	173	30,293,204.00	20.03	5.908	703	175,105.00	79.87	28.98	88.95
2.500 - 2.999	89	17,066,099.00	11.28	5.615	699	191,754.00	78.40	35.06	75.39
3.000 - 3.499	109	22,453,137.00	14.84	6.173	703	205,992.00	77.54	25.05	66.02
3.500 - 3.999	180	39,949,192.00	26.41	6.451	693	221,940.00	78.13	20.56	60.07
4.000 - 4.499	82	16,028,045.00	10.60	7.086	691	195,464.00	78.54	25.67	37.32
4.500 - 4.999	110	19,576,548.00	12.94	7.287	682	177,969.00	80.96	[illegible]	51.69
5.000 - 5.499	22	4,254,744.00	2.81	7.616	601	193,397.00	80.65	12.45	77.40
5.500 - 5.999	5	749,057.00	0.50	7.459	681	149,811.00	85.47	[illegible]	49.28
Total:	775	151,258,531.00	100.00	6.400	693	195,172.00	78.94	23.29	65.64

COLLATERAL DETAILS - GROUP III (Interest Only Loans)

PRINCIPAL BALANCE ($)	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
25,000.01 - 50,000.00	6	263,171.00	0.29	6.826	678	43,862.00	58.03	34.50	69.68
50,000.01 - 75,000.00	16	1,028,154.00	1.13	6.934	722	64,260.00	78.05	15.60	19.84
75,000.01 - 100,000.00	48	4,367,762.00	4.81	6.456	702	90,995.00	79.47	36.89	51.91
100,000.01 - 125,000.00	64	7,257,491.00	7.99	6.159	698	113,398.00	79.39	[illegible]	53.41
125,000.01 - 150,000.00	67	9,187,306.00	10.11	6.207	701	137,124.00	80.09	32.79	64.43
150,000.01 - 175,000.00	44	7,092,420.00	7.81	6.151	696	161,191.00	80.28	56.25	69.85
175,000.01 - 200,000.00	37	6,987,716.00	7.69	6.548	709	188,857.00	81.00	29.27	68.11
200,000.01 - 225,000.00	45	9,537,236.00	10.50	6.382	688	211,939.00	78.25	22.26	66.89
225,000.01 - 250,000.00	38	9,025,926.00	9.94	6.077	695	237,524.00	78.01	[illegible]	65.53
250,000.01 - 275,000.00	40	10,444,791.00	11.50	6.175	676	261,120.00	77.78	22.50	[illegible]
275,000.01 - 350,000.00	59	18,070,896.00	19.89	6.134	701	306,286.00	77.27	30.83	76.44
350,000.01 - 450,000.00	13	5,137,950.00	5.66	6.701	703	395,227.00	79.90	[illegible]	70.63
450,000.01 - 550,000.00	5	2,433,000.00	2.68	7.262	701	486,600.00	74.88	[illegible]	[illegible]
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

CURRENT RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
2.500 - 2.999	1	311,606.00	0.34	2.750	789	311,606.00	80.00	[illegible]	[illegible]
3.000 - 3.499	6	764,805.00	0.84	3.187	734	127,468.00	81.84	100.00	[illegible]
3.500 - 3.999	7	1,366,615.00	1.50	3.785	716	195,231.00	76.82	82.23	82.23
4.000 - 4.499	6	1,375,915.00	1.51	4.187	701	229,319.00	79.17	69.34	100.00
4.500 - 4.999	22	4,173,605.00	4.59	4.731	712	189,709.00	75.[illegible]	28.02	86.29
5.000 - 5.499	42	7,634,952.00	8.41	5.264	712	181,784.00	79.01	47.80	82.58
5.500 - 5.999	75	13,967,976.00	15.38	5.697	687	186,240.00	78.40	67.38	79.02
6.000 - 6.499	96	18,719,173.00	20.61	6.203	699	194,991.00	78.56	22.68	76.27
6.500 - 6.999	122	22,867,540.00	25.18	6.658	699	187,439.00	77.93	29.10	61.44
7.000 - 7.499	54	9,916,765.00	10.92	7.179	694	183,644.00	78.78	[illegible]	[illegible]
7.500 - 7.999	36	7,293,440.00	8.03	7.687	675	202,596.00	80.61	[illegible]	49.76
8.000 - 8.499	8	1,281,250.00	1.41	8.149	661	160,156.00	80.66	[illegible]	[illegible]
8.500 - 8.999	7	1,160,200.00	1.28	8.640	682	165,743.00	86.74	[illegible]	38.68
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

CREDIT SCORE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0 - 599	1	255,000.00	0.28	5.760	[illegible]	255,000.00	75.00	[illegible]	100.00
600 - 619	2	675,900.00	0.74	7.995	617	337,950.00	79.94	[illegible]	68.06
620 - 639	41	8,634,449.00	9.51	6.663	630	210,596.00	79.27	32.42	84.02
640 - 659	58	11,190,838.00	12.32	6.572	650	192,945.00	78.00	[illegible]	92.47
660 - 679	74	13,935,986.00	15.34	6.357	669	188,324.00	79.72	28.04	83.56
680 - 699	81	14,054,559.00	15.47	6.301	690	173,513.00	79.25	30.68	52.46
700 - 719	68	11,543,145.00	12.71	6.159	709	169,752.00	78.60	40.84	66.05
720 - 739	56	11,248,175.00	12.38	6.342	728	200,860.00	77.41	22.66	42.97
740 - 759	49	8,598,658.00	9.47	5.979	750	175,483.00	78.88	33.20	55.66
760 - 779	34	7,203,263.00	7.93	6.137	768	211,861.00	77.62	42.37	72.58
780 - 799	18	3,493,846.00	3.85	5.421	789	194,103.00	77.60	38.73	59.10
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

LIEN STATUS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
First Lien	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

ORIGINAL LOAN-TO-VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<= 40.000	3	148,371.00	0.16	6.440	704	49,457.00	28.41	[illegible]	100.00
40.001 - 50.000	2	463,000.00	0.51	6.543	739	231,500.00	46.03	[illegible]	33.05
50.001 - 60.000	11	2,318,195.00	2.55	5.951	695	210,745.00	58.08	[illegible]	57.65
60.001 - 70.000	27	5,178,785.00	5.70	5.747	715	191,807.00	68.39	8.32	64.41
70.001 - 80.000	393	74,962,362.00	82.53	6.322	695	190,744.00	79.12	[illegible]	66.10
80.001 - 85.000	12	2,133,194.00	2.35	5.657	700	177,766.00	83.03	[illegible]	[illegible]
85.001 - 90.000	19	2,835,474.00	3.12	5.975	697	149,235.00	89.63	56.56	73.18
90.001 - 95.000	14	2,664,538.00	2.93	6.972	680	190,324.00	94.41	28.85	96.47
95.001 - 100.000	1	129,900.00	0.14	6.000	666	129,900.00	100.00	100.00	100.00
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

COMBINED LOAN-TO-VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<= 40.000	3	148,371.00	0.16	6.440	704	49,457.00	28.41	[illegible]	100.00
40.001 - 50.000	2	463,000.00	0.51	6.545	759	231,500.00	46.03	[illegible]	33.05
50.001 - 60.000	9	1,909,195.00	2.10	6.061	695	212,133.00	57.99	[illegible]	[illegible]
60.001 - 70.000	10	1,460,700.00	1.61	5.957	711	146,070.00	68.26	[illegible]	[illegible]
70.001 - 80.000	76	16,668,931.00	18.35	6.245	693	219,328.00	78.32	[illegible]	65.99
80.001 - 85.000	11	1,688,894.00	1.86	5.561	686	153,536.00	82.66	50.06	[illegible]
85.001 - 90.000	53	10,403,282.00	11.45	6.122	698	196,288.00	80.28	26.79	67.56
90.001 - 95.000	97	19,298,543.00	21.25	6.574	695	198,954.00	80.90	[illegible]	69.92
95.001 - 100.000	221	38,792,902.00	42.71	6.226	700	175,533.00	78.99	[illegible]	[illegible]
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

SILENT SECONDS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
N	143	27,635,904.00	30.42	6.255	694	193,258.00	78.88	26.32	69.57
Y	339	63,197,915.00	69.58	6.290	697	186,425.00	78.51	[illegible]	[illegible]
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

DOCUMENTATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Full (F-A)	156	27,773,593.00	30.58	5.843	703	178,036.00	80.13	100.00	65.23
Reduced with VOA (A-S1)	152	29,228,552.00	32.18	6.586	691	192,293.00	77.95	[illegible]	61.24
No Ratio (A-N1)	43	10,203,373.00	11.23	6.745	692	237,288.00	78.37	[illegible]	[illegible]
None (N-NA)	62	11,930,962.00	13.13	6.491	705	192,435.00	75.30	[illegible]	80.72
Stated/Stated with Voe	69	11,697,340.00	12.88	6.381	688	169,527.00	80.35	[illegible]	72.64
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

LOAN PURPOSE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Purchase	370	68,508,649.00	75.42	6.342	701	185,159.00	79.32	30.07	64.72
Rate/Term Refi	47	8,452,587.00	9.31	5.541	693	179,838.00	78.67	53.80	71.44
Cash Out/Equity Refi	65	13,872,783.00	15.27	6.379	678	213,427.00	75.17	18.94	90.52
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

OCCUPANCY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Owner-Occupied	306	60,879,529.00	67.02	6.061	686	198,953.00	78.96	28.85	100.00
Second Home	20	3,197,690.00	3.52	6.123	711	159,884.00	76.43	13.51	[illegible]
Investor	156	26,756,600.00	29.46	6.776	718	171,517.00	78.15	36.55	[illegible]
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

PROPERTY TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Single Family Detached	265	45,218,768.00	49.78	6.140	693	171,934.00	78.98	27.40	74.49
2-Family	36	8,444,305.00	9.30	6.439	717	234,564.00	78.37	43.95	46.98
3-Family	32	9,486,352.00	10.44	6.817	700	296,448.00	77.86	48.25	39.00
4-Family	16	3,831,320.00	4.22	7.033	710	239,458.00	75.02	30.96	40.02
PUD Attached	94	16,778,577.00	18.47	6.067	690	178,496.00	79.58	21.87	79.04
Condo (<=4 Stories)	41	7,074,498.00	7.79	6.280	694	172,549.00	78.23	24.56	66.95
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

STATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
MA	62	16,421,196.00	18.08	6.498	702	264,858.00	77.80	[illegible]	55.09
CA	47	12,044,529.00	15.26	6.038	685	256,267.00	75.95	[illegible]	77.44
GA	64	8,759,763.00	9.64	5.556	703	136,871.00	80.49	[illegible]	[illegible]
[illegible]	36	7,970,698.00	8.78	6.582	689	221,408.00	77.92	[illegible]	58.24
[illegible]	45	7,267,917.00	8.00	6.517	694	161,509.00	78.69	[illegible]	[illegible]
MD	34	6,543,916.00	7.20	6.403	709	192,468.00	78.61	[illegible]	76.72
VA	26	5,323,470.00	5.86	6.589	671	204,749.00	79.65	[illegible]	86.06
OH	20	3,048,935.00	3.36	5.848	677	152,447.00	80.69	[illegible]	98.92
CO	19	2,988,250.00	3.29	5.846	702	157,276.00	83.96	[illegible]	[illegible]
[illegible]	9	2,679,250.00	2.95	6.117	693	297,694.00	78.85	[illegible]	74.85
Other	120	17,785,898.00	19.58	6.292	704	148,216.00	79.25	[illegible]	62.14
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

ZIP CODES	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
[illegible]	9	2,180,054.00	2.40	6.57[illegible]	733	242,228.00	78.36	[illegible]	[illegible]
[illegible]	3	1,127,120.00	1.24	5.809	685	375,707.00	80.00	[illegible]	[illegible]
[illegible]	3	787,800.00	0.87	6.031	681	262,600.00	79.99	[illegible]	100.00
[illegible]	3	695,500.00	0.77	[illegible]	670	231,833.00	78.50	47.36	13.59
[illegible]	2	693,700.00	0.76	5.861	666	346,850.00	76.41	100.00	48.70
[illegible]	2	690,800.00	0.76	[illegible]	669	345,400.00	80.00	[illegible]	100.00
[illegible]	3	636,000.00	0.70	5.804	741	212,000.00	80.00	70.34	[illegible]
[illegible]	2	556,900.00	0.61	6.676	676	278,450.00	75.06	40.98	[illegible]
[illegible]	2	530,250.00	0.58	6.668	677	265,125.00	75.00	[illegible]	100.00
[illegible]	2	523,500.00	0.58	6.216	652	261,750.00	78.91	[illegible]	100.00
Other	451	82,412,196.00	90.73	6.260	697	182,732.00	78.65	29.93	67.92
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

AMORTIZATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
A2/6	288	55,088,728.00	60.65	6.399	695	191,280.00	78.52	25.98	62.20
[illegible]	3	760,000.00	0.84	5.764	723	253,333.00	80.00	[illegible]	100.00
A3/6	37	6,725,116.00	7.40	5.898	700	181,760.00	81.31	[illegible]	86.39
A5/1	1	195,000.00	0.21	6.875	690	195,000.00	89.86	[illegible]	100.00
A5/6	97	18,687,941.00	20.57	6.784	694	192,659.00	77.71	[illegible]	62.82
AM6	56	9,377,034.00	10.32	4.819	703	167,447.00	78.79	[illegible]	86.51
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

MONTHS TO MATURITY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
360	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

PERIODIC CAP	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0.751 - 1.000	450	83,944,069.00	92.41	6.388	696	186,542.00	78.51	27.98	65.25
1.751 - 2.000	11	2,840,000.00	3.13	6.011	694	258,182.00	77.87	56.13	84.54
5.751 - 6.000	21	4,049,750.00	4.46	4.074	706	192,845.00	81.50	66.46	91.39
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

MONTHS TO RESET	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
2	1	127,900.00	0.14	6.500	682	127,900.00	79.99	-	-
3	13	2,525,732.00	2.78	4.550	722	194,287.00	77.89	57.48	66.59
4	36	5,253,596.00	5.78	5.173	692	145,933.00	78.89	42.20	94.43
[illegible]	4	996,800.00	1.10	4.872	696	249,200.00	77.34	[illegible]	100.00
[illegible]	2	473,006.00	0.52	2.885	762	236,503.00	85.12	[illegible]	100.00
[illegible]	288	55,088,728.00	60.65	6.399	695	191,280.00	78.52	25.98	62.20
24 - 35	40	7,485,116.00	8.24	5.884	707	187,128.00	81.18	26.28	87.77
48 - 59	98	18,882,941.00	20.79	6.785	691	192,683.00	77.84	36.97	68.20
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

LIFE MAXIMUM RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
9.500 - 9.999	6	1,565,240.00	1.72	4.581	759	260,873.00	77.41	53.10	64.04
10.000 - 10.499	29	5,185,974.00	5.71	5.214	722	178,827.00	78.96	61.67	81.89
10.500 - 10.999	46	8,993,297.00	9.90	5.543	705	195,506.00	77.73	39.18	70.26
11.000 - 11.499	75	14,129,929.00	15.56	6.042	708	188,399.00	78.70	35.95	74.80
11.500 - 11.999	108	20,641,290.00	22.72	6.428	694	191,123.00	77.23	32.60	63.54
12.000 - 12.499	65	13,371,625.00	14.72	6.708	693	205,717.00	78.28	20.59	54.16
12.500 - 12.999	58	11,200,006.00	12.33	7.105	681	193,104.00	79.81	14.56	65.64
13.000 - 13.499	19	3,374,690.00	3.72	7.356	676	177,615.00	79.24	3.08	52.14
13.500 - 13.999	15	2,902,824.00	3.20	7.827	669	193,522.00	81.83	2.89	63.45
14.000 - 14.499	5	667,500.00	0.73	8.248	652	133,460.00	83.01	1.39	[illegible]
14.500 - 14.999	6	1,023,056.00	1.13	6.798	724	170,509.00	81.29	30.46	30.46
15.000 - 15.499	6	764,805.00	0.84	3.182	734	127,468.00	81.84	30.06	82.46
15.500 - 15.999	6	1,123,825.00	1.24	3.765	716	187,304.00	81.16	100.00	100.00
16.000 - 16.499	4	788,915.00	0.87	4.096	665	197,229.00	84.40	8.59	100.00
16.500 - 16.999	9	1,259,805.00	1.39	4.805	684	139,978.00	75.63	26.99	100.00
17.000 - 17.499	5	911,600.00	1.00	5.327	691	182,320.00	76.48	-	80.55
17.500 - 17.999	10	1,402,539.00	1.54	5.656	697	140,254.00	79.52	25.88	100.00
18.000 - 18.499	5	712,400.00	0.78	6.192	673	142,480.00	80.00	15.95	100.00
18.500 - 18.999	5	814,900.00	0.90	6.561	682	162,980.00	83.15	20.98	70.36
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

MARGIN	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
1.500 - 1.999	5	888,506.00	0.98	3.098	735	177,701.00	84.05	100.00	100.00
2.000 - 2.499	134	23,463,714.00	25.83	5.864	704	175,102.00	79.78	35.22	88.80
2.500 - 2.999	56	9,449,443.00	10.40	5.447	702	168,740.00	79.08	56.35	61.99
3.000 - 3.499	62	12,820,317.00	14.11	6.021	708	206,779.00	76.53	54.87	64.28
3.500 - 3.999	96	19,863,357.00	21.87	6.343	692	206,910.00	77.22	28.54	62.34
4.000 - 4.499	44	8,301,239.00	9.14	7.066	687	188,665.00	77.63	25.58	43.00
4.500 - 4.999	77	14,410,294.00	15.86	7.161	681	187,147.00	80.37	7.18	54.44
5.000 - 5.499	5	1,257,050.00	1.38	7.780	667	251,410.00	79.59	-	100.00
5.500 - 5.999	3	379,900.00	0.42	6.797	718	126,633.00	80.00	-	-
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.63	30.58	67.02

COLLATERAL DETAILS - GROUP III (Non-Interest Only Loans)

PRINCIPAL BALANCE ($)	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
25,000.01 - 50,000.00	8	355,222.00	0.59	7.582	678	44,403.00	80.05	35.94	31.22
50,000.01 - 75,000.00	13	795,662.00	1.32	7.122	659	61,205.00	76.75	22.78	41.81
75,000.01 - 100,000.00	21	1,899,704.00	3.14	6.939	692	90,462.00	80.16	24.09	48.54
100,000.01 - 125,000.00	22	2,513,588.00	4.16	6.801	629	114,254.00	82.28	[illegible]	44.99
125,000.01 - 150,000.00	31	4,239,209.00	7.02	6.471	698	136,749.00	76.29	9.76	57.95
150,000.01 - 175,000.00	21	3,413,250.00	5.65	6.488	688	162,536.00	76.84	23.85	76.38
175,000.01 - 200,000.00	30	5,627,755.00	9.31	6.773	667	187,592.00	79.78	13.62	53.32
200,000.01 - 225,000.00	23	4,911,164.00	8.13	6.304	684	213,529.00	78.94	8.57	82.08
225,000.01 - 250,000.00	31	7,459,620.00	12.35	6.622	704	240,633.00	80.09	8.88	45.68
250,000.01 - 275,000.00	24	6,284,290.00	10.40	6.890	688	261,845.00	78.25	8.27	79.56
275,000.01 - 350,000.00	47	14,291,340.00	23.65	6.658	689	304,071.00	80.61	10.92	70.00
350,000.01 - 450,000.00	20	7,636,720.00	12.64	6.541	701	381,836.00	79.23	[illegible]	64.79
450,000.01 - 550,000.00	2	997,187.00	1.65	6.619	744	498,593.00	79.89	[illegible]	50.24
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

CURRENT RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
4.000 - 4.499	1	135,192.00	0.22	4.000	779	135,192.00	70.00	[illegible]	[illegible]
4.500 - 4.999	2	543,838.00	0.90	4.801	692	271,919.00	77.81	[illegible]	100.00
5.000 - 5.499	12	2,550,811.00	4.22	5.256	706	212,568.00	76.73	8.54	95.34
5.500 - 5.999	42	9,200,997.00	15.23	5.732	701	219,071.00	77.62	16.65	85.24
6.000 - 6.499	64	14,609,019.00	24.18	6.208	699	228,266.00	78.50	[illegible]	68.50
6.500 - 6.999	80	15,891,204.00	26.30	6.680	682	198,640.00	79.16	[illegible]	65.73
7.000 - 7.499	38	8,261,280.00	13.67	7.173	680	217,402.00	79.60	[illegible]	[illegible]
7.500 - 7.999	35	6,518,065.00	10.79	7.663	676	186,230.00	81.99	[illegible]	[illegible]
8.000 - 8.499	12	1,819,902.00	3.01	8.188	653	151,658.00	88.76	[illegible]	57.27
8.500 - 8.999	7	894,405.00	1.48	8.706	662	127,772.00	88.57	[illegible]	[illegible]
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

CREDIT SCORE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0 - 619	3	425,421.00	0.70	7.069	[illegible]	141,807.00	69.99	[illegible]	100.00
620 - 639	28	5,686,646.00	9.41	6.875	628	203,094.00	78.36	[illegible]	88.01
640 - 659	45	9,010,779.00	14.91	6.643	650	200,240.00	78.04	[illegible]	77.06
660 - 679	47	9,269,491.00	15.34	6.628	670	197,223.00	[illegible]	[illegible]	63.65
680 - 699	54	9,723,567.00	16.09	6.763	690	180,066.00	[illegible]	10.54	[illegible]
700 - 719	41	9,770,370.00	16.17	6.473	709	238,302.00	80.55	7.66	72.56
720 - 739	41	8,367,587.00	13.85	6.537	730	204,085.00	79.56	25.89	50.78
740 - 759	21	4,819,218.00	7.98	6.314	749	229,487.00	79.25	20.55	51.95
760 - 779	7	1,519,549.00	2.51	5.981	767	217,078.00	[illegible]	[illegible]	36.15
780 - 799	5	1,691,857.00	2.80	6.105	784	338,371.00	80.00	[illegible]	46.07
800 - 819	1	140,426.00	0.23	6.125	806	140,426.00	79.99	[illegible]	[illegible]
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

LIEN STATUS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
First Lien	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

ORIGINAL LOAN-TO-VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<= 40.000	2	239,278.00	0.40	6.140	718	119,639.00	35.70	[illegible]	100.00
40.001 - 50.000	[illegible]	835,534.00	1.38	5.582	692	167,107.00	44.02	[illegible]	72.81
50.001 - 60.000	[illegible]	598,251.00	0.99	6.561	666	149,563.00	54.90	[illegible]	75.78
60.001 - 70.000	29	5,242,771.00	8.68	6.429	634	180,785.00	68.92	9.87	82.99
70.001 - 80.000	196	44,265,317.00	73.26	6.559	696	225,843.00	79.44	13.96	58.74
80.001 - 85.000	[illegible]	439,798.00	0.73	[illegible]	672	109,950.00	83.65	[illegible]	55.01
85.001 - 90.000	34	5,971,242.00	9.88	6.859	680	175,625.00	89.84	2.07	73.28
90.001 - 95.000	18	2,584,452.00	4.28	7.440	691	143,581.00	94.78	[illegible]	73.14
95.001 - 100.000	1	248,070.00	0.41	6.575	709	248,070.00	100.00	[illegible]	100.00
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

COMBINED LOAN-TO-VALUE RATIO	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
<= 40.000	2	239,278.00	0.40	6.140	718	119,639.00	35.70	[illegible]	100.00
40.001 - 50.000	5	835,534.00	1.38	5.582	692	167,107.00	44.02	[illegible]	72.81
50.001 - 60.000	[illegible]	469,112.00	0.78	[illegible]	666	156,371.00	54.84	[illegible]	[illegible]
60.001 - 70.000	10	1,532,962.00	2.54	5.800	710	153,296.00	66.79	[illegible]	81.42
70.001 - 80.000	45	9,824,072.00	16.26	6.560	689	218,316.00	[illegible]	[illegible]	63.75
80.001 - 85.000	4	417,206.00	0.69	7.564	644	104,302.00	80.86	[illegible]	81.28
85.001 - 90.000	65	13,219,964.00	21.88	6.794	677	203,384.00	85.47	[illegible]	48.42
90.001 - 95.000	65	14,273,408.00	23.62	6.733	701	219,591.00	82.47	[illegible]	64.89
95.001 - 100.000	93	19,317,463.00	31.97	6.569	687	207,715.00	78.64	[illegible]	69.51
100.001 >=	1	295,712.00	0.49	6.125	626	295,712.00	87.49	[illegible]	100.00
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

SILENT SECONDS	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
No	118	21,200,843.00	35.09	6.574	690	179,668.00	80.85	[illegible]	68.94
Yes	175	39,223,869.00	64.91	6.601	688	224,136.00	78.65	[illegible]	60.66
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

DOCUMENTATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Full (A)	45	7,456,980.00	12.34	6.502	699	165,711.00	80.23	100.00	25.85
Reduced (with VOA) (A-S)	63	11,914,663.00	19.72	6.514	683	189,122.00	78.86		52.53
No Ratio (A-N)	55	14,283,036.00	23.64	6.712	684	259,692.00	79.32		62.22
None (NI-NA)	74	14,384,515.00	23.81	6.635	693	194,385.00	78.08		86.15
Stated/Stated with VOE	56	12,385,721.00	20.50	6.528	688	221,174.00	81.15		74.80
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

LOAN PURPOSE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Purchase	249	52,113,485.00	86.25	6.636	690	209,291.00	80.12	13.53	61.19
Rate/Term Refi	5	1,387,602.00	2.30	5.691	655	277,520.00	81.89		100.00
Cash Out/Equity Refi	39	6,923,628.00	11.46	6.487	681	177,529.00	73.70	5.89	74.13
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

OCCUPANCY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Owner-Occupied	175	38,408,216.00	63.56	6.401	679	219,476.00	79.19	5.21	100.00
Second Home	7	1,232,974.00	2.04	6.801	708	176,139.00	80.95	13.48	
Investor	111	20,783,522.00	34.40	6.931	704	187,239.00	79.75	25.45	
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

PROPERTY TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
Single Family Detached	161	29,735,425.00	49.21	6.565	684	184,692.00	79.98	7.17	69.23
2-Family	41	10,312,468.00	17.07	6.692	680	251,524.00	79.53	13.00	63.05
3-Family	24	6,639,552.00	10.99	6.861	705	276,648.00	78.81	19.16	48.53
4-Family	22	6,340,824.00	10.49	6.677	718	288,219.00	79.67	28.22	41.36
PUD Attached	22	3,884,043.00	6.43	5.975	701	176,547.00	74.79	8.75	75.15
Condo 1-4 Stories	21	3,284,298.00	5.44	6.547	649	156,595.00	81.20	17.70	70.86
Co-op	2	228,105.00	0.38	6.530	699	114,052.00	65.38	-	100.00
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

STATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
CA	45	11,509,674.00	19.05	6.560	686	255,771.00	78.68	[illegible]	72.73
NJ	47	10,201,889.00	16.88	6.784	705	217,061.00	80.54	9.62	52.86
MA	42	9,632,840.00	15.94	6.673	669	229,353.00	73.98	3.55	64.59
NY	29	7,924,095.00	[illegible]	6.596	692	273,245.00	81.96	[illegible]	68.69
FL	17	2,621,806.00	4.34	6.462	695	154,224.00	81.41	4.56	70.41
RI	11	2,510,628.00	4.15	6.256	697	228,239.00	80.00	48.33	52.65
NH	9	2,072,818.00	3.43	6.841	703	230,313.00	81.16	[illegible]	57.86
PA	13	1,622,742.00	2.69	7.076	673	124,826.00	86.42	9.90	74.88
CT	9	1,604,652.00	2.66	6.553	669	178,295.00	79.47	66.32	28.97
NV	8	1,493,562.00	2.47	6.513	702	186,695.00	82.51	20.43	57.38
Other	63	9,230,007.00	15.28	6.582	685	146,508.00	80.09	18.91	66.44
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

ZIP CODES	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
11369	2	746,920.00	1.24	6.376	716	373,460.00	80.00	-	55.59
7202	2	722,593.00	1.20	7.312	683	361,297.00	80.00	-	50.26
11207	2	698,151.00	1.16	6.527	657	349,076.00	80.00	-	100.00
6606	3	684,864.00	1.13	6.875	662	228,288.00	80.00	100.00	-
2302	2	664,763.00	1.10	6.575	728	332,382.00	79.29	100.00	-
7107	2	633,829.00	1.05	6.445	742	316,914.00	79.99	-	100.00
91913	2	628,705.00	1.04	6.192	677	314,353.00	77.47	-	100.00
2301	2	551,492.00	0.91	6.521	726	275,746.00	74.49	-	100.00
92508	2	537,280.00	0.89	7.107	648	268,640.00	79.99	-	52.40
9459	1	530,860.00	0.88	5.625	783	530,860.00	80.00	-	100.00
Other	273	54,025,255.00	89.41	6.598	687	197,895.00	79.45	11.30	63.50
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

AMORTIZATION TYPE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
A2/6	192	40,787,999.00	67.50	6.665	679	212,437.00	79.13	14.79	66.56
A3/1	2	526,749.00	0.87	5.092	733	263,375.00	83.54	-	100.00
A3/6	12	2,498,794.00	4.14	6.107	712	208,233.00	76.12	6.62	77.53
A5/1	2	366,516.00	0.61	6.615	706	183,258.00	88.73	-	100.00
A5/6	65	10,870,625.00	17.99	6.866	698	167,240.00	80.44	10.10	54.37
AM6	20	5,374,029.00	8.89	5.846	720	268,701.00	80.65	2.97	46.89
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

MONTHS TO MATURITY	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
360	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

PERIODIC CAP	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
0.750 - 1.000	269	54,147,613.00	89.61	6.667	684	201,292.00	79.26	13.17	64.61
1.750 - 2.000	7	1,489,103.00	2.46	5.906	728	212,729.00	86.99	11.11	100.00
5.751 - 6.000	17	4,787,996.00	7.92	5.948	722	281,647.00	78.93	3.33	40.39
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

MONTHS TO RESET	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
2[illegible]	1	248,070.00	0.41	6.375	709	248,070.00	100.00		100.00
3[illegible]	5	1,245,291.00	2.06	5.569	725	249,058.00	78.91	12.81	54.70
4[illegible]	7	1,921,803.00	3.18	5.615	724	274,543.00	81.05	[illegible]	61.78
5[illegible]	7	1,958,864.00	3.24	6.182	715	279,838.00	78.90		20.60
9[illegible]	1	122,132.00	0.20	7.750	635	122,132.00	95.00		100.00
12[illegible]	191	40,665,867.00	67.30	6.662	680	212,910.00	79.09	14.84	66.46
24 - 35	14	3,025,544.00	5.01	5.931	716	216,110.00	77.45	5.47	81.45
48 - 59	67	11,237,141.00	18.60	6.858	698	167,719.00	80.42	9.78	55.86
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

LIFE MAXIMUM RATE	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
10.000 - 10.499	7	1,531,139.00	2.53	5.285	706	218,734.00	76.71	19.75	92.19
10.500 - 10.999	28	6,098,874.00	10.09	5.713	691	217,817.00	77.30	13.45	94.84
11.000 - 11.499	53	11,475,835.00	18.99	6.136	703	216,525.00	77.80	15.24	75.00
11.500 - 11.999	64	12,591,452.00	20.84	6.621	684	196,741.00	78.37	18.43	62.83
12.000 - 12.499	42	9,671,345.00	16.01	6.921	681	230,270.00	79.76	13.49	50.51
12.500 - 12.999	50	9,200,332.00	15.23	7.234	679	184,007.00	81.28	8.25	55.61
13.000 - 13.499	12	1,925,120.00	3.19	7.971	667	160,427.00	85.79		34.47
13.500 - 13.999	10	1,709,936.00	2.83	8.040	671	170,994.00	82.91	2.22	43.03
14.000 - 14.499	2	415,709.00	0.69	8.173	647	207,854.00	91.54		69.19
14.500 - 14.999	1	224,640.00	0.37	8.750	657	224,640.00	90.00		[illegible]
16.000 - 16.499	1	135,192.00	0.22	4.000	779	135,192.00	70.00		[illegible]
16.500 - 16.999	1	322,385.00	0.53	4.750	666	322,385.00	80.00		100.00
17.000 - 17.499	1	134,604.00	0.22	6.125	674	134,604.00	58.70		100.00
17.500 - 17.999	8	1,949,008.00	3.23	5.754	725	243,626.00	80.71	8.18	68.48
18.000 - 18.499	8	2,290,393.00	3.79	6.194	711	286,299.00	79.35		26.85
18.500 - 18.999	1	318,462.00	0.53	6.500	630	318,462.00	75.06		100.00
19.500 - 19.999	2	225,845.00	0.37	7.313	676	112,923.00	94.99		49.68
20.000 - 20.499	1	159,521.00	0.26	7.500	692	159,521.00	91.43		100.00
22.000 - 22.499	1	44,918.00	0.07	8.500	655	44,918.00	90.00		[illegible]
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56

MARGIN	Loan Count	Unpaid Principal Balance ($)	Unpaid Principal Balance (%)	Gross Weighted Average Coupon (%)	Credit Score	Average Unpaid Principal Balance ($)	Average Loan-to-Value Ratio	Full Documentation Type (%)	Owner Occupied (%)
2.000 - 2.499	39	6,829,489.00	11.30	6.060	702	175,115.00	80.15	7.51	89.45
2.500 - 2.999	33	7,616,656.00	12.61	5.823	696	230,808.00	77.56	8.66	92.02
3.000 - 3.499	47	9,632,820.00	15.94	6.510	695	204,954.00	78.42	11.98	68.35
3.500 - 3.999	84	20,085,835.00	33.24	6.559	694	239,117.00	79.04	12.67	57.83
4.000 - 4.499	38	7,726,807.00	12.79	7.108	695	203,337.00	79.51	25.76	51.21
4.500 - 4.999	33	5,166,254.00	8.55	7.636	684	156,553.00	82.63	9.51	44.01
5.000 - 5.499	17	2,997,694.00	4.96	7.547	575	176,335.00	81.07	3.45	67.92
5.500 - 5.999	2	369,157.00	0.61	8.140	643	184,579.00	91.10		100.00
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.42	12.34	63.56