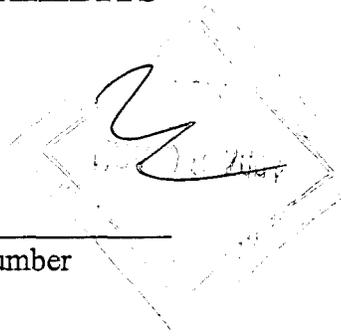




04051831

**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 7, 2004, Series 2004-AR4
Electronic Report, Schedule or Registration
Statement of Which the Documents Are a Part
(give period of report)

33-48481
SEC File Number, if available

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

PROCESSED

DEC 13 2004 *E*

THOMSON
FINANCIAL

REC'D S.E.C.
DEC - 8 2004
1086

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 7, 2004

NOMURA ASSET ACCEPTANCE
CORPORATION

By: /s/ N. Dante LaRocca

Name: N. Dante LaRocca

Title: Authorized Agent

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

EXHIBIT INDEX

<u>Exhibit No.</u>	<u>Description</u>	<u>Format</u>
99.1	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 3, 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supersede any previously distributed information relating to the securities discussed in this communication and will be superseded by the information set forth in any subsequently distributed Computational Materials and all such materials will be superseded in their entirety by the Final Offering Documents.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.

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.

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 (%)
25,000.00 - 50,000.00	19	832,596.00	0.18	7.305	683	43,821.00	73.24	41.80	26.81
50,000.00 - 75,000.00	46	2,884,863.00	0.63	6.975	696	62,714.00	76.62	41.83	25.14
75,000.00 - 100,000.00	114	10,268,396.00	2.25	6.720	699	90,674.00	80.05	31.93	14.28
100,000.00 - 125,000.00	155	17,582,689.00	3.86	6.516	686	113,437.00	79.14	37.07	51.46
125,000.00 - 150,000.00	152	20,899,519.00	4.58	6.317	698	137,497.00	78.63	24.53	61.97
150,000.00 - 175,000.00	128	20,805,480.00	4.56	6.241	700	162,443.00	78.90	35.58	63.16
175,000.00 - 200,000.00	214	26,461,696.00	5.80	6.455	695	187,672.00	80.52	29.19	65.54
200,000.00 - 225,000.00	192	28,050,462.00	6.15	6.270	689	212,503.00	78.70	24.13	69.52
225,000.00 - 250,000.00	109	25,956,574.00	5.69	6.200	691	238,133.00	78.91	33.66	66.85
250,000.00 - 275,000.00	114	29,808,274.00	6.54	6.373	688	261,476.00	78.79	21.89	77.21
275,000.00 - 300,000.00	208	46,067,946.00	14.03	6.275	695	308,019.00	78.53	39.22	76.64
300,000.00 - 325,000.00	167	63,805,291.00	13.99	6.563	684	396,508.00	78.12	34.40	82.90
325,000.00 - 350,000.00	83	41,563,348.00	9.11	6.301	701	500,763.00	74.61	31.78	71.19
350,000.00 - 375,000.00	66	40,463,946.00	8.87	6.371	692	613,091.00	75.89	39.43	83.01
375,000.00 - 400,000.00	71	7,382,287.00	1.73	6.835	686	116,572.00	75.86	37.43	82.99
400,000.00 - 425,000.00	14	11,042,832.00	2.42	6.905	692	788,711.00	73.89	33.98	56.63
425,000.00 - 450,000.00	10	8,983,863.00	1.97	6.759	679	898,386.00	68.81	31.02	89.98
450,000.00 - 475,000.00	52	34,750,182.00	7.61	6.665	695	1,085,518.00	68.40	26.72	94.34
Total:	1,695	456,089,431.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

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	281	975,000.00	0.21	2.375	755	975,000.00	75.00	100.00	100.00
2.500 - 2.999	172	643,606.00	0.14	2.750	785	521,803.00	80.00	100.00	100.00
3.000 - 3.499	17	1,244,805.00	0.27	3.212	725	1,77,829.00	79.20	100.00	89.21
3.500 - 3.999	12	3,165,311.00	0.69	3.781	659	263,793.00	75.74	61.55	63.55
4.000 - 4.499	13	4,159,662.00	0.91	4.130	723	319,974.00	70.78	55.52	79.75
4.500 - 4.999	54	19,597,611.00	4.25	4.759	710	359,215.00	71.69	2.85	76.79
5.000 - 5.499	114	29,781,988.00	6.53	5.261	712	261,246.00	75.81	55.45	89.04
5.500 - 5.999	1329	33,892,335.00	7.43	5.716	701	254,992.00	75.42	22.61	83.64
6.000 - 6.499	367	95,895,702.00	21.03	6.193	698	261,296.00	76.91	20.20	80.58
6.500 - 6.999	401	107,165,952.00	23.50	6.694	684	267,247.00	77.09	16.51	67.15
7.000 - 7.499	196	58,602,293.00	12.85	7.207	684	298,991.00	77.93	10.63	69.03
7.500 - 7.999	170	39,549,062.00	8.67	7.670	678	280,490.00	79.52	7.10	56.52
8.000 - 8.499	32	7,259,333.00	1.59	8.172	680	196,198.00	84.22	5.37	56.98
8.500 - 8.999	21	4,356,562.00	0.96	8.613	669	207,455.00	84.13	0.87	33.42
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

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	6.215	610	218,526.00	76.99	10.51	89.94
580 - 599	6	482,042.00	0.11	6.250	593	482,042.00	62.03	0.00	100.00
600 - 619	8	3,327,458.00	0.73	7.284	615	415,932.00	72.82	18.00	93.51
620 - 639	141	14,523,374.00	3.18	6.733	629	287,400.00	77.07	21.88	82.01
640 - 659	253	6,077,077.00	1.47	6.564	650	287,884.00	76.58	16.45	88.16
660 - 679	255	6,986,099.00	1.53	6.389	669	273,996.00	76.64	13.04	78.31
680 - 699	278	7,204,146.00	1.59	6.402	690	252,533.00	77.45	16.90	71.64
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	6.501	730	243,306.00	76.73	21.08	60.69
740 - 759	161	43,020,369.00	9.43	6.077	749	267,207.00	71.55	25.65	63.58
760 - 779	101	28,514,617.00	6.25	6.170	768	282,323.00	75.74	27.35	60.44
780 - 799	69	17,374,898.00	3.81	5.578	787	294,490.00	73.59	28.23	73.11
800 - 819	5	1,151,226.00	0.25	6.088	807	230,245.00	79.99	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	73.77
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

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 (%)
40.00%	11	2,997,155.00	0.66	6.161	704	277,469.00	36.93	15.92	84.74
40.00% - 50.000%	18	6,022,036.00	1.32	5.821	716	334,558.00	46.89	7.42	91.08
50.00% - 60.000%	41	17,959,251.00	3.93	5.882	693	564,572.00	56.48	6.14	84.31
60.00% - 70.000%	163	62,642,621.00	13.73	6.005	688	384,111.00	67.93	9.46	75.85
70.00% - 80.000%	236	132,504,344.00	29.07	6.429	694	262,980.00	78.87	27.41	73.22
80.00% - 85.000%	78	14,630,720.00	3.21	6.268	693	187,573.00	81.51	34.72	71.50
85.00% - 90.000%	288	17,599,926.00	3.86	6.538	687	199,999.00	89.76	18.92	66.42
90.00% - 95.000%	51	10,795,563.00	2.37	7.117	689	211,678.00	94.43	16.99	63.52
95.00% - 100.000%	9	1,418,703.00	0.31	6.203	696	157,634.00	97.98	44.78	100.00
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

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	277,316.00	36.76	16.35	83.55
40.00% - 50.000%	17	6,022,036.00	1.32	6.095	698	274,826.00	47.44	7.42	83.50
50.00% - 60.000%	35	12,685,062.00	2.78	5.705	708	436,430.00	55.21	17.80	86.79
60.00% - 70.000%	131	33,898,642.00	7.43	5.811	692	418,502.00	66.90	9.24	72.56
70.00% - 80.000%	302	94,624,294.00	20.75	6.293	690	315,325.00	72.46	18.66	78.62
80.00% - 85.000%	296	16,095,661.00	3.53	6.471	688	290,867.00	79.50	14.99	66.40
85.00% - 90.000%	295	22,334,571.00	4.90	6.470	695	232,007.00	97.98	23.93	43.41
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

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	603	173,603,081.00	38.06	6.232	691	287,899.00	95.72	16.94	67.69
Yes	1,092	282,486,341.00	61.94	6.434	694	238,687.00	87.55	22.11	72.58
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

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 (EA)	112	89,050,015.00	19.52	5.874	701	216,741.00	78.23	100.00	63.95
Reduced (w/VOA) (AS)	530	154,108,225.00	33.79	6.890	693	290,770.00	76.23	0.00	72.92
No Ratio (A,ND)	243	179,678,761.00	39.40	6.523	681	327,896.00	76.58	0.00	71.56
None (NENA)	271	73,033,498.00	16.01	6.619	701	269,496.00	75.23	0.00	84.63
Stated/Stated (w/VOA)	238	116,594,923.00	25.56	6.458	687	249,995.00	78.92	0.00	70.95
Stated/Stated (w/VOA)	112	720,000.00	0.16	7.500	620	720,000.00	175.00	0.00	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	337,558,177.00	74.01	6.440	696	257,678.00	78.53	19.82	69.53
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	85,361,908.00	18.72	6.237	681	320,909.00	267.15	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	298,293.00	76.74	116.94	100.00
Second Home	755	17,810,661.00	3.91	6.188	700	123,830.00	74.48	21.50	58.30
Investment	514	101,836,103.00	22.33	6.763	709	198,925.00	77.71	29.48	31.70
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	250,442,717.00	54.91	6.303	690	266,996.00	76.77	15.80	81.65
2-Family	1,054	30,466,455.00	6.68	6.549	700	257,748.00	78.44	21.00	58.30
3-Family	318	35,036,113.00	7.68	6.727	705	286,916.00	77.92	29.44	30.97
4-Family	73	21,497,565.00	4.71	6.614	713	294,484.00	73.85	13.60	37.16
PUD/A-Attached	268	17,490,498.00	3.83	6.483	691	285,492.00	76.24	17.82	34.18
Condo (and Stairs)	168	31,808,403.00	6.97	6.681	683	230,436.00	78.10	3.57	66.89
Other	142	34,843,947.00	7.64	6.259	695	115,557.00	72.58	3.33	100.00
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

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	269	102,823,627.00	22.54	6.154	683	382,244.00	74.91	6.92	85.42
MA	215	62,701,408.00	13.75	6.535	700	291,634.00	75.97	27.68	69.88
ND	178	30,358,667.00	6.66	6.564	692	282,913.00	77.55	15.38	68.07
NY	176	45,561,261.00	9.99	6.694	694	307,197.00	76.20	11.32	31.12
FL	190	32,504,284.00	7.08	6.432	699	248,494.00	77.84	12.50	54.00
MD	82	23,549,204.00	5.16	6.693	688	281,385.00	77.74	28.92	86.47
GA	129	20,701,914.00	4.54	6.690	701	169,480.00	79.57	43.27	76.57
VA	164	15,960,021.00	3.50	6.678	677	249,325.00	78.90	15.04	86.44
NV	135	11,128,198.00	2.44	6.356	705	317,949.00	81.10	38.36	71.14
PA	99	10,151,592.00	2.23	6.254	692	122,661.00	79.47	36.25	64.02
Other	142	34,843,947.00	7.64	6.349	696	192,041.00	77.40	26.58	68.61
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

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 (%)
1830	14	3,236,234.00	0.71	6.515	730	231,161.00	78.70	40.83	26.65
2499	7	2,486,456.00	0.55	5.791	696	353,205.00	78.15	31.38	88.51
11216	7	2,482,886.00	0.55	6.209	692	349,577.00	81.43	31.38	57.91
21037	2	2,370,000.00	0.52	6.090	653	1,185,000.00	66.20	36.03	62.03
89144	3	2,127,500.00	0.47	6.845	707	709,167.00	75.64	33.93	100.00
87539	6	2,041,420.00	0.45	6.633	671	340,237.00	75.85	13.32	59.22
33040	4	1,754,000.00	0.38	6.553	703	438,500.00	77.12	22.84	42.65
89012	4	1,737,820.00	0.38	6.068	680	434,453.00	84.54	36.80	100.00
92661	2	1,725,000.00	0.38	7.355	699	862,500.00	75.00	31.35	54.35
18416	7	1,694,160.00	0.37	6.929	673	242,023.00	79.50	33.93	48.08
Other	1,641	34,433,947.00	7.55	6.351	693	264,737.00	76.89	19.30	74.18
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

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 (%)
A1/R	912	247,249,211.00	54.21	6.572	687	271,107.00	77.73	17.73	70.00
A3/I	116	78,194,184.00	1.72	6.279	737	449,656.00	71.80	23.93	100.00
A3/S	112	33,653,717.00	7.38	6.073	695	300,480.00	75.87	22.37	80.08
A5/I	42	12,665,622.00	2.78	5.875	708	301,562.00	73.25	19.25	96.41
A5/S	478	112,570,283.00	24.68	6.470	702	245,963.00	75.88	21.12	74.93
AM1	4	2,038,656.00	0.45	6.673	723	509,664.00	78.71	47.85	88.69
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 (%)
0.75	1,593	395,736,430.00	86.77	6.486	692	261,571.00	77.56	18.74	72.26
1.25	1,119	47,805,226.00	10.49	5.718	670	337,547.00	81.00	28.06	87.15
5.75	70	22,527,905.00	4.94	5.173	691	321,824.00	77.93	28.66	77.83
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	374	219,598,200.00	48.14	3.859	719	548,956.00	76.98	24.26	88.50
2	37	2,956,616.00	0.65	5.217	713	313,659.00	79.28	24.00	86.53
3	32	9,209,938.00	2.02	5.124	704	287,811.00	78.26	25.50	84.78
4	57	12,304,949.00	2.70	5.352	684	215,876.00	76.21	23.22	80.89
5	30	10,555,027.00	2.31	5.616	680	338,501.00	87.50	23.56	78.27
6	31	7,833,893.00	1.72	4.685	739	261,298.00	73.04	28.54	60.34
7	33	1,033,132.00	0.23	4.245	660	344,377.00	72.93	38.72	11.82
8	9	2,710,770.00	0.59	6.572	687	271,270.00	77.87	40.78	69.99
24	128	40,247,901.00	8.83	3.896	703	319,124.00	75.16	24.74	83.59
48	59	13,923,905.00	3.05	6.412	702	430,454.00	87.53	19.97	71.02
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.77

FIXED 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	630,000.00	0.14	4.250	781	630,000.00	55.26	100.00	100.00
9.500	9,999	9,708,744.00	2.13	4.693	714	321,902.00	70.89	38.58	81.49
10.000	11,499	17,522,016.00	3.84	5.179	715	257,677.00	75.72	39.99	90.49
10.500	10,999	5,908,645.00	1.30	5.595	706	428,563.00	75.01	25.86	60.73
11.000	11,499	7,325,914.00	1.61	5.978	710	252,745.00	76.63	26.55	80.17
11.500	11,999	9,991,965.71.00	2.19	6.465	691	272,518.00	76.69	31.70	68.40
12.000	12,499	6,580,097.00	1.44	6.803	686	291,130.00	77.67	12.07	73.21
12.500	12,999	3,725,806.00	0.82	7.163	675	281,901.00	78.10	0.53	67.27
13.000	13,499	19,974,963.00	4.38	7.450	677	298,134.00	78.46	3.70	69.74
13.500	13,999	14,438,566.00	3.17	7.899	665	267,381.00	78.58	0.48	60.67
14.000	14,499	2,673,196.00	0.59	8.152	670	178,213.00	81.89	28.84	38.44
14.500	14,999	1,579,696.00	0.35	6.225	678	197,462.00	82.24	40.74	40.54
15.000	15,499	1,244,805.00	0.27	5.212	725	17,829.00	79.20	100.00	89.20
15.500	15,999	1,611,721.00	0.35	3.779	617	201,465.00	80.90	100.00	100.00
16.000	16,499	1,962,107.00	0.43	4.039	698	230,301.00	79.25	55.67	93.11
16.500	16,999	2,573,106.00	0.56	4.683	688	237,092.00	72.42	18.52	80.00
17.000	17,499	12,542,338.00	2.75	5.321	691	231,122.00	75.03	16.85	82.70
17.500	17,999	8,048,426.00	1.76	5.703	701	268,281.00	78.70	18.51	84.41
18.000	18,499	9,159,603.00	2.01	6.172	668	295,471.00	80.02	18.24	72.15
18.500	18,999	12,117,337.00	2.66	6.688	673	235,282.00	80.18	3.08	80.80
19.500	19,999	1,225,845.00	0.27	7.313	676	112,923.00	85.19	100.00	49.68
20.000	20,499	245,668.00	0.05	7.544	680	122,854.00	90.93	100.00	64.93
20.500	20,999	294,237.00	0.06	7.875	714	94,237.00	90.00	100.00	100.00
21.500	21,999	294,895.00	0.06	8.375	660	294,895.00	95.00	100.00	100.00
22.000	22,499	24,918.00	0.01	8.500	655	44,918.00	90.00	100.00	100.00
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	1,235,296.00	0.27	4.663	751	616,648.00	76.16	100.00	100.00
1.500%	1,999	2,570,506.00	0.56	5.986	765	367,215.00	63.00	100.00	100.00
2.000%	2,499	4,105,277,006.00	23.96	8.840	705	249,491.00	75.56	24.63	87.78
2.500%	2,999	49,296,380.00	10.81	15.629	699	258,096.00	76.64	30.85	75.74
3.000%	3,499	63,651,926.00	13.96	16.880	705	266,526.00	76.45	20.65	71.52
3.500%	3,999	15,437,044.00	25.31	16.449	685	288,593.00	77.20	12.83	69.54
4.000%	4,499	38,675,739.00	12.86	17.167	683	229,639.00	77.18	12.58	65.61
4.500%	4,999	42,875,132.00	9.40	17.292	681	223,308.00	80.13	11.50	58.60
5.000%	5,499	10,552,134.00	2.91	17.667	659	270,568.00	78.44	0.96	54.88
5.500%	5,999	2,180,257.00	0.48	17.162	672	272,532.00	78.16	0.00	48.91
6.000%	6,499	340,000.00	0.07	18.000	657	340,000.00	80.00	0.00	100.00
Total:	1,695	456,089,421.00	100.00	6.357	693	269,079.00	76.87	19.52	73.71

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	337,346.00	10.12	6.854	697	43,395.00	76.34	50.55	52.82
50,000.01-75,000.00	22	1,408,034.00	0.47	6.815	717	63,914.00	76.15	52.10	35.37
75,000.01-100,000.00	76	5,850,971.00	1.23	6.622	703	90,144.00	79.76	39.70	38.88
100,000.01-125,000.00	100	3,154,500.00	3.77	6.163	699	31,345.00	78.63	39.68	25.55
125,000.01-150,000.00	92	2,647,622.00	7.21	6.192	703	37,474.00	79.29	34.70	35.24
150,000.01-175,000.00	81	1,515,340.00	4.37	6.329	701	27,924.00	79.24	41.50	35.01
175,000.01-200,000.00	52	1,365,974.00	5.15	6.274	705	38,609.00	80.49	32.93	24.71
200,000.01-225,000.00	82	1,737,465.00	5.78	6.221	692	21,859.00	78.82	25.42	24.38
225,000.01-250,000.00	65	3,497,549.00	4.98	6.007	683	237,672.00	78.11	26.99	24.21
250,000.01-275,000.00	72	1,819,580.00	6.26	6.069	692	261,583.00	78.14	30.51	26.20
275,000.01-300,000.00	93	3,408,058.00	13.58	6.137	702	309,129.00	79.22	24.78	30.48
300,000.01-350,000.00	98	5,905,647.00	15.00	6.391	698	398,486.00	79.70	21.33	34.00
350,000.01-400,000.00	55	2,763,351.00	9.20	6.095	702	302,388.00	79.60	15.80	27.36
400,000.01-450,000.00	97	2,895,407.00	9.55	6.302	696	310,541.00	79.32	6.73	37.05
450,000.01-500,000.00	110	7,157,880.00	2.38	6.970	697	715,788.00	79.49	10.49	30.55
500,000.01-550,000.00	63	8,624,550.00	2.87	6.963	692	784,030.00	74.65	17.90	33.02
550,000.01-600,000.00	79	8,126,500.00	2.70	6.681	674	902,944.00	67.82	11.30	38.99
600,000.01-650,000.00	26	27,998,998.00	9.32	6.286	703	1,076,882.00	68.26	15.92	30.00
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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	5	975,000.00	10.32	2.375	755	975,000.00	75.00	100.00	100.00
2.500-2.999	32	643,606.00	0.21	2.750	783	32,803.00	80.00	100.00	100.00
3.000-3.499	11	1,244,805.00	0.41	3.212	725	177,829.00	79.20	100.00	89.20
3.500-3.999	12	3,165,511.00	1.05	3.781	659	263,793.00	75.24	63.55	38.55
4.000-4.499	18	3,753,215.00	1.25	4.126	725	341,583.00	72.66	72.58	100.00
4.500-4.999	46	5,876,063.00	1.98	4.570	673	345,132.00	71.38	29.02	79.55
5.000-5.499	81	10,941,592.00	3.67	5.256	716	258,538.00	76.58	39.53	87.40
5.500-5.999	233	16,515,896.00	5.50	5.709	701	263,158.00	73.35	27.75	85.88
6.000-6.499	230	6,604,068.00	2.21	6.190	703	267,844.00	76.68	22.22	86.80
6.500-6.999	224	6,300,762.00	2.10	6.694	699	274,453.00	75.81	18.90	68.84
7.000-7.499	116	5,595,569.00	1.86	7.212	688	341,113.00	76.92	10.52	74.44
7.500-7.999	73	2,880,992.00	0.96	7.672	674	327,137.00	78.54	8.51	61.50
8.000-8.499	218	3,472,464.00	1.16	8.157	672	192,915.00	79.71	5.13	81.07
8.500-8.999	19	1,680,200.00	0.56	8.603	679	186,689.00	84.65	10.00	52.90
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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	600	242,300.00	57.37	37.33	100.00
600-619	35	2,274,750.00	0.76	7.474	615	454,950.00	77.26	26.33	90.51
620-639	76	21,555,399.00	7.17	6.757	629	283,624.00	77.27	31.26	82.31
640-659	143	24,689,675.00	8.22	6.529	650	312,515.00	75.58	18.09	90.64
660-679	166	4,844,892.00	1.62	6.275	669	294,246.00	75.82	14.10	86.43
680-699	174	4,849,930.00	1.62	6.327	690	275,000.00	76.09	16.64	79.25
700-719	146	3,915,997.00	1.30	6.186	709	259,699.00	77.38	26.37	74.50
720-739	125	3,149,574.00	1.05	6.245	730	251,933.00	75.97	22.16	63.02
740-759	105	2,815,432.00	0.94	5.864	750	267,766.00	77.78	32.48	69.01
760-779	76	2,313,337.00	0.77	6.124	768	304,373.00	75.54	31.85	76.72
780-799	44	15,059,919.00	5.01	5.424	788	296,816.00	72.52	36.37	80.68
800-819	24	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	76.15	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	76.15	22.96	78.07
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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 (%)
<= 40.00%	8	2,249,371.00	0.75	6.171	692	281,174.00	66.94	20.32	79.68
40.00% - 50.00%	18	4,152,900.00	1.38	5.981	618	519,118.00	47.53	32.53	92.54
50.00% - 60.00%	31	12,295,975.00	4.09	5.965	696	396,649.00	56.47	7.46	72.65
60.00% - 70.00%	93	44,675,309.00	13.87	5.910	695	448,220.00	68.13	6.99	81.29
70.00% - 80.00%	181	248,204,181.00	72.63	6.358	698	2,673,500.00	78.69	25.68	77.63
80.00% - 85.00%	56	10,620,126.00	3.52	6.124	698	189,645.00	81.01	18.56	72.53
85.00% - 90.00%	30	6,506,319.00	2.17	5.912	699	218,870.00	89.68	22.90	67.46
90.00% - 95.00%	21	4,085,884.00	1.36	6.838	682	194,566.00	94.41	26.15	97.70
95.00% - 100.00%	4	635,260.00	0.21	6.652	696	158,315.00	99.14	100.00	100.00
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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 (%)
<= 40.00%	8	2,030,511.00	0.68	6.162	696	290,033.00	38.69	22.51	77.49
40.00% - 50.00%	18	2,402,900.00	0.93	6.513	689	400,414.00	48.95	2.24	88.94
50.00% - 60.00%	26	10,170,925.00	3.39	5.768	715	391,189.00	54.89	27.29	77.80
60.00% - 70.00%	49	22,230,819.00	7.40	5.730	696	453,690.00	66.14	6.04	73.30
70.00% - 80.00%	188	60,799,791.00	20.07	6.175	692	520,744.00	70.58	25.63	79.13
80.00% - 90.00%	151	5,163,620.00	1.71	6.304	692	341,945.00	87.68	19.27	77.11
90.00% - 100.00%	638	151,256,899.00	50.33	6.387	700	237,080.00	89.08	28.92	78.51
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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 (%)
No	338	104,602,550.00	34.82%	6.068	695	309,468.00	74.26	20.84	76.66
Yes	728	195,825,071.00	65.18%	6.363	699	268,990.00	77.16	24.10	78.83
Total:	1,066	300,425,324.00	100.00%	6.260	697	281,825.00	76.15	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 (HA)	311	68,988,157.00	22.96	5.746	704	221,827.00	37.93	100.00	69.15
Reduced with VOA (AS)	354	11,094,430.00	3.69	6.372	694	313,826.00	75.66	0.00	76.82
No Ratio (AN)	142	5,630,739.00	1.71	6.392	692	363,597.00	75.17	0.00	81.70
None (N/A)	129	36,628,070.00	12.19	6.626	670	283,939.00	73.73	0.00	81.29
Stated/Stated with Vdoc	129	31,363,929.00	10.44	6.526	693	243,451.00	78.46	0.00	84.30
Stated	1	720,000.00	0.24	7.500	620	720,000.00	75.00	0.00	100.00
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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	78.08	25.52	75.36
Rate/Term Refinance	100	28,544,998.00	9.50	5.832	692	285,450.00	73.15	34.03	86.07
Cash Out/Equity Release	166	56,935,340.00	18.95	6.159	681	342,984.00	70.36	15.32	84.30
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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	76.03	20.34	100.00
Second Home	36	11,135,087.00	3.71	6.189	703	309,308.00	76.36	15.76	0.00
Investor	279	54,734,608.00	18.22	6.654	716	196,181.00	76.62	35.67	0.00
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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	164,616,275.00	54.79	6.225	695	276,202.00	76.15	19.44	83.69
2-Family	72	19,605,996.00	6.53	6.378	712	272,306.00	77.269	31.56	60.33
3-Family	59	19,640,751.00	16.54	6.694	706	332,894.00	75.34	36.06	47.84
4-Family	29	9,804,757.00	5.26	6.226	712	338,095.00	68.00	38.30	52.59
PUD/Attached	219	65,430,780.00	21.78	6.192	692	298,971.00	76.024	19.70	84.56
Condo (Less Stages)	191	21,326,768.00	7.10	6.250	702	234,560.00	78.50	35.75	70.75
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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	75.95	7.50	89.19
MA	136	43,489,518.00	14.48	6.501	707	319,777.00	76.00	34.30	70.29
FL	102	26,266,002.00	8.94	6.447	700	257,510.00	78.04	14.49	56.53
MD	77	22,393,016.00	7.45	6.675	688	290,818.00	77.27	28.19	83.66
NI	63	20,456,841.00	6.81	6.420	698	280,231.00	75.76	28.57	68.34
NY	40	18,942,270.00	6.31	6.766	699	475,557.00	70.66	21.54	86.50
GA	34	17,158,260.00	5.71	6.231	703	164,174.00	79.78	28.30	70.04
VA	53	13,992,200.00	4.66	6.668	677	264,010.00	69.01	17.15	87.92
NV	20	7,697,955.00	2.56	6.253	712	384,898.00	78.63	40.17	72.25
PA	36	6,946,655.00	2.31	6.029	7697	192,963.00	78.37	11.93	66.58
Other	27	4,491,203.42.00	1.53	6.270	696	198,868.00	77.29	26.08	47.58
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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 (%)
1830	14	3,236,254.00	1.08	6.515	730	231,161.00	78.70	40.83	26.65
2103	2	2,370,000.00	0.79	7.090	655	1185,000.00	66.20		82.03
2149	6	2,200,820.00	0.73	5.785	694	366,803.00	79.85	35.34	100.00
89144	3	2,127,500.00	0.71	6.845	707	709,167.00	75.64	55.93	100.00
33040	4	1,754,000.00	0.58	5.553	703	438,500.00	71.12	22.81	42.65
92661	2	1,725,000.00	0.57	7.353	695	862,500.00	75.00		54.35
92130	2	1,472,000.00	0.49	5.505	698	736,000.00	60.49	32.07	100.00
11557	1	1,430,000.00	0.48	4.875	672	430,000.00	65.00		100.00
92694	2	1,401,798.00	0.47	6.035	672	700,899.00	68.43		100.00
8008	2	1,380,000.00	0.46	6.971	722	690,000.00	75.01		144.93
Other	1,028	28,132,952.00	9.36	6.297	697	273,665.00	76.40	23.04	78.66
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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 (%)
A17	12	7,911,000.00	2.63	5.775	664	655,500.00	69.81	43.91	97.97
A2/6	54	15,481,244.00	5.15	6.506	694	283,432.00	77.30	19.54	97.97
A3/6	13	6,048,200.00	2.01	5.339	739	465,245.00	69.95	50.12	100.00
A3/6	74	22,037,314.00	7.34	5.895	704	298,072.00	76.04	30.48	86.29
A5/1	120	7,199,328.00	2.40	5.982	702	339,966.00	72.99	8.63	97.59
A5/6	311	82,671,950.00	27.52	6.413	700	265,826.00	74.29	25.14	76.22
AM1	3	1,808,000.00	0.60	3.217	720	602,667.00	78.55	53.93	100.00
AM6	98	25,248,288.00	8.40	5.183	689	257,636.00	77.74	29.58	92.52
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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	76.15	22.96	78.07
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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	94	256,475,741.00	85.37	6.402	697	271,688.00	76.74	21.54	76.15
1.751-2.000	77	28,855,236.00	9.60	5.759	704	374,743.00	69.88	28.90	84.93
5.751-6.000	45	15,096,347.00	5.02	4.805	690	335,374.00	78.07	35.95	97.69
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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 (%)
15	2	1,583,000.00	0.53	2.999	727	791,500.00	66.92	6.59	100.00
24	76	1,947,546.00	0.65	3.070	715	324,591.00	76.64	24.66	84.61
36	26	7,536,032.00	2.51	3.022	702	289,847.00	79.11	28.69	88.80
48	148	9,223,896.00	3.07	3.527	670	192,165.00	77.30	31.05	95.04
54	209	6,292,307.00	2.09	3.360	688	370,165.00	76.99	12.20	95.42
60	32	1,473,006.00	0.49	2.835	762	236,500.00	85.10	100.00	100.00
90	32	1,911,000.00	0.64	3.775	664	455,500.00	69.81	131.14	74.24
120	545	14,481,244.00	4.82	5.506	694	283,322.00	73.08	19.54	73.97
24	35	2,105,514.00	0.70	5.776	712	323,052.00	74.72	30.44	89.24
48	133	7,893,712.00	2.63	6.379	701	274,514.00	74.98	25.82	77.94
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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	1,630,000.00	0.54	4.250	781	630,000.00	65.26	100.00	100.00
9.500-9.999	20	3,366,791.00	1.12	4.674	721	248,540.00	69.81	44.51	83.41
10.000-10.499	49	12,258,224.00	4.08	5.160	721	250,168.00	77.07	57.99	88.42
10.500-10.999	166	4,239,074.00	1.41	5.569	708	255,366.00	73.32	30.86	77.84
11.000-11.499	174	4,827,096.00	1.61	5.919	715	257,627.00	76.33	30.20	84.74
11.500-11.999	213	5,820,447.00	1.94	6.365	697	278,235.00	75.53	19.29	72.51
12.000-12.499	153	3,479,184.00	1.16	6.744	696	313,920.00	76.76	22.95	76.07
12.500-12.999	114	3,176,735.00	1.05	7.091	680	317,340.00	76.85	14.58	69.20
13.000-13.499	39	1,403,954.00	0.47	7.329	674	366,368.00	76.37	19.90	82.14
13.500-13.999	53	2,959,724.00	0.98	7.782	665	290,598.00	76.84	1.84	72.90
14.000-14.499	112	2,208,800.00	0.74	8.146	675	184,067.00	78.23	3.44	33.50
14.500-14.999	60	1,355,056.00	0.45	8.806	739	193,579.00	80.96	47.50	47.50
15.000-15.499	10	1,312,244.00	0.44	9.212	725	172,829.00	79.20	100.00	89.20
15.500-15.999	58	1,611,721.00	0.54	9.779	617	201,463.00	78.90	100.00	100.00
16.000-16.499	16	1,826,915.00	0.61	10.042	692	304,436.00	79.94	58.68	100.00
16.500-16.999	19	2,274,055.00	0.76	10.668	692	227,706.00	70.94	14.93	100.00
17.000-17.499	10	2,132,050.00	0.71	11.279	688	236,894.00	75.42	20.10	91.60
17.500-17.999	20	1,030,239.00	0.34	11.671	691	251,512.00	79.86	10.44	100.00
18.000-18.499	16	1,482,400.00	0.49	12.132	670	301,650.00	79.34	2.35	100.00
18.500-18.999	16	1,630,050.00	0.54	12.705	674	232,864.00	79.46	10.49	75.05
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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 (%)
11.000-11.499	2	1,233,296.00	0.41	2.665	751	616,648.00	76.16	100.00	100.00
11.500-11.999	7	2,570,506.00	0.86	3.986	765	367,215.00	63.00	100.00	100.00
12.000-12.499	325	14,967,126.00	4.98	5.824	706	261,437.00	75.50	28.28	87.94
12.500-12.999	121	2,951,591.00	0.98	6.465	700	243,896.00	77.17	10.49	75.13
13.000-13.499	136	3,289,484.00	1.09	6.032	714	274,187.00	75.03	23.79	76.49
13.500-13.999	218	1,660,258.00	0.55	6.555	693	303,070.00	76.01	17.43	75.66
14.000-14.499	103	4,150,591.00	1.38	7.133	682	382,587.00	76.24	12.72	71.80
14.500-14.999	131	3,106,609.00	1.03	7.469	681	237,379.00	79.64	11.88	63.09
15.000-15.499	114	1,385,964.00	0.46	7.446	665	384,712.00	75.69	3.33	96.66
15.500-15.999	16	1,811,100.00	0.60	6.963	678	301,850.00	75.52	1.00	74.61
16.000-16.499	1	340,000.00	0.11	8.000	657	340,000.00	80.00	1.00	100.00
Total:	1,066	300,425,324.00	100.00	6.260	697	281,825.00	76.15	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	19	485,449.00	3.03	7.655	676	25,544,132.00	80.51	35.69	8.21
50,000.01 - 75,000.00	24	78,829.00	0.95	7.127	677	61,618.00	78.66	31.18	26.82
75,000.01 - 100,000.00	18	3,417,425.00	2.20	6.915	691	89,952.00	80.63	46.16	49.68
100,000.01 - 125,000.00	15	6,267,239.00	4.03	6.591	663	113,950.00	80.04	32.35	34.10
125,000.01 - 150,000.00	64	8,251,897.00	5.30	7.6507	690	137,532.00	77.62	35.50	56.50
150,000.01 - 175,000.00	47	17,670,340.00	4.93	6.454	698	163,194.00	72.46	9.23	60.00
175,000.01 - 200,000.00	59	10,995,222.00	7.06	7.704	682	186,368.00	80.58	23.92	45.65
200,000.01 - 225,000.00	150	10,677,996.00	6.86	6.350	684	213,560.00	78.32	21.98	61.58
225,000.01 - 250,000.00	46	10,983,165.00	7.06	6.464	701	238,764.00	79.73	19.22	36.81
250,000.01 - 275,000.00	42	10,988,495.00	7.06	6.350	682	261,636.00	77.24	7.72	78.93
275,000.01 - 300,000.00	76	23,262,888.00	14.94	6.518	694	306,091.00	80.36	9.46	69.89
300,000.01 - 350,000.00	28	24,453,643.00	15.90	6.476	662	392,935.00	78.79	3.44	81.17
350,000.01 - 400,000.00	76	13,931,997.00	8.93	6.428	699	497,571.00	76.59	3.81	64.90
400,000.01 - 450,000.00	19	11,768,577.00	7.56	6.537	680	619,399.00	79.48	16.03	33.77
450,000.01 - 500,000.00	11	7,243,077.00	10.47	5.500	627	724,307.00	76.00	1.31	31.23
500,000.01 - 550,000.00	23	2,417,482.00	1.53	6.688	742	305,827.00	71.18	1.54	33.84
550,000.01 - 950,000.00	1	857,563.00	0.55	7.500	735	857,563.00	74.93	10.00	100.00
950,000.01 -	6	6,731,844.00	4.32	6.695	662	1,211,864.00	68.96	20.00	20.79
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	12	404,447.00	0.26	4.166	711	202,223.00	53.54	1.51	66.57
4.500 - 4.999	16	3,521,547.00	2.26	4.798	700	440,193.00	72.62	22.52	64.34
5.000 - 5.499	33	8,840,397.00	5.68	5.273	702	267,891.00	74.00	25.74	62.36
5.500 - 5.999	56	22,576,439.00	14.50	5.433	701	235,171.00	75.63	26.61	77.56
6.000 - 6.499	137	14,291,634.00	9.19	6.199	688	250,504.00	77.83	16.56	69.40
6.500 - 6.999	174	41,865,188.00	26.92	6.664	672	257,846.00	78.51	14.03	62.80
7.000 - 7.499	80	9,053,145.00	5.81	7.197	678	237,914.00	80.02	10.56	57.77
7.500 - 7.999	68	15,668,069.00	10.07	7.668	684	230,413.00	81.61	6.96	48.42
8.000 - 8.499	19	1,786,869.00	1.15	8.191	687	199,309.00	88.35	5.54	42.37
8.500 - 8.999	12	2,676,562.00	1.72	8.619	662	223,030.00	83.80	11.42	21.19
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 - 59	1	1,700,657.00	1.09	6.599	40	212,582.00	76.89	1.51	87.08
580 - 599	1	482,042.00	0.31	6.250	59	482,042.00	62.05	1.51	100.00
600 - 619	13	1,052,708.00	0.68	6.875	614	350,903.00	74.02	1.51	100.00
620 - 639	65	18,967,975.00	12.19	6.704	628	291,815.00	76.85	3.21	81.56
640 - 659	90	22,387,404.00	14.38	6.664	630	248,749.00	77.98	3.19	83.91
660 - 679	88	21,024,207.00	13.51	6.655	669	236,227.00	78.53	3.57	59.44
680 - 699	104	22,354,216.00	14.36	6.382	689	214,944.00	80.57	7.44	59.34
700 - 719	119	24,116,870.00	15.49	6.500	710	265,021.00	79.56	8.38	69.19
720 - 739	81	18,835,407.00	12.10	6.396	731	232,536.00	77.99	6.27	56.80
740 - 759	56	14,904,947.00	9.58	6.477	747	266,160.00	77.10	12.76	52.96
760 - 779	25	5,382,260.00	3.46	6.571	768	215,290.00	76.58	3.99	46.34
780 - 799	15	4,514,979.00	2.89	6.045	784	287,665.00	76.82	3.61	50.17
800 - 819	1	140,426.00	0.09	6.125	806	140,426.00	79.94	1.51	100.00
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	10	747,784.00	0.48	6.130	741	249,261.00	36.92	100.00	100.00
40.001 - 50.000	10	1,869,136.00	1.20	6.5467	712	186,914.00	43.98	100.00	87.84
50.001 - 60.000	10	2,643,276.00	1.70	6.596	681	264,328.00	56.52	100.00	26.08
60.001 - 70.000	10	20,967,512.00	15.47	6.194	664	2,096,751.20	67.55	14.55	65.04
70.001 - 80.000	10	106,839,266.00	68.63	6.573	688	10,683,926.60	79.25	12.68	64.23
80.001 - 85.000	10	4,010,595.00	2.58	6.649	678	401,059.50	82.84	24.54	68.04
85.001 - 90.000	10	11,093,607.00	7.13	6.903	680	1,109,360.70	89.81	16.58	67.99
90.001 - 95.000	10	6,709,679.00	4.31	6.7286	693	670,967.90	94.45	10.10	82.94
95.001 - 100.000	10	783,443.00	0.50	6.650	696	78,344.30	97.06	100.00	100.00
Total:	629	155,664,097.00	100.00	6.545	684	24,747,900.00	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	10	747,784.00	0.48	6.130	741	249,261.00	36.92	100.00	100.00
40.001 - 50.000	10	1,869,136.00	1.20	6.5467	712	186,914.00	43.98	100.00	87.84
50.001 - 60.000	10	2,643,276.00	1.70	6.596	681	264,328.00	56.60	100.00	22.28
60.001 - 70.000	10	20,967,512.00	15.47	6.194	664	2,096,751.20	66.60	12.42	61.14
70.001 - 80.000	10	106,839,266.00	68.63	6.573	688	10,683,926.60	76.60	9.94	67.57
80.001 - 90.000	10	4,010,595.00	2.58	6.649	678	401,059.50	82.24	8.57	50.34
90.001 - 100.000	10	783,443.00	0.50	6.648	684	78,344.30	88.66	17.47	66.51
Total:	629	155,664,097.00	100.00	6.545	684	24,747,900.00	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 (%)
No	265	69,002,828.00	44.33	6.481	686	6,900,282.80	78.07	11.02	74.23
Yes	364	86,661,269.00	55.67	6.595	683	8,666,126.90	78.41	14.37	58.46
Total:	629	155,664,097.00	100.00	6.545	684	24,747,900.00	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 (A-A)	401	20,061,858.00	12.89	6.318	691	1,986,320.00	79.22	100.00	46.23
Reduced with VOA (A-S)	376	43,013,795.00	27.63	6.438	690	4,301,379.50	79.70	100.00	62.82
No Ratio (A-N)	101	28,048,023.00	18.02	6.764	661	2,771,053.00	79.25	100.00	52.80
None (NENA)	142	36,405,427.00	23.39	6.612	694	3,640,542.70	76.70	100.00	81.45
Stated/Stated with Voe	109	28,134,994.00	18.07	6.564	681	2,581,119.00	79.44	100.00	75.09
Total:	629	155,664,097.00	100.00	6.545	684	24,747,900.00	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	110	11,222,615,491.00	78.77	6.609	686	1,240,418.00	79.32	13.34	59.31
Rate/Term Refi	19	4,624,339.00	2.97	6.755	679	243,386.00	76.15	9.44	97.80
Cash Out/Equity Refi	1100	128,426,568.00	88.26	6.395	679	12,842,656.80	74.01	11.50	86.68
Total:	629	155,664,097.00	100.00	6.545	684	24,747,900.00	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	10,188,702.80	78.59	9.10	100.00
Second Home	194	6,675,574.00	4.29	6.187	695	667,557.40	71.35	4.40	97.80
Investor	1235	47,101,496.00	30.26	6.890	702	4,710,149.60	78.97	22.28	86.68
Total:	629	155,664,097.00	100.00	6.545	684	24,747,900.00	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	52	85,826,444.00	55.14	6.452	680	250,935.00	78.00	8.82	77.75
2-Family	85	20,860,459.00	13.40	6.710	689	245,417.00	79.55	17.01	56.40
3-Family	59	15,395,362.00	9.85	6.769	704	260,938.00	83.66	20.98	37.21
4-Family	4	1,692,608.00	1.11	6.940	713	265,741.00	78.37	29.66	24.27
PUD Attached	99	1,059,718.00	0.69	6.132	685	225,709.00	75.57	67.24	81.87
Condo (3+ Stories)	47	10,481,633.00	6.83	6.646	643	223,018.00	77.70	15.18	59.09
Co-op	3	347,871.00	0.22	6.259	695	113,957.00	72.38	14.43	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	70	30,419,347.00	19.54	6.272	658	301,182.00	77.20	4.86	76.36
NY	105	29,801,826.00	19.21	6.663	688	284,739.00	78.21	11.82	67.89
MA	75	26,618,991.00	17.10	6.760	691	364,644.00	80.14	4.07	61.89
VA	79	19,201,790.00	12.34	6.612	686	243,187.00	75.65	12.69	67.64
FL	28	6,038,283.00	3.88	6.368	692	215,653.00	76.97	12.87	47.80
OR	26	5,626,974.00	3.65	6.428	690	216,422.00	75.71	62.23	34.99
RI	23	3,258,204.00	2.13	6.424	712	228,618.00	74.85	24.37	37.08
NV	15	3,430,243.00	2.20	6.631	691	228,683.00	86.64	13.65	68.65
NH	17	3,679,777.00	2.16	6.666	712	198,116.00	80.71	26.25	40.71
IL	18	3,319,864.00	2.13	6.162	693	301,306.00	74.48	20.56	73.42
Other	151	22,470,598.00	14.44	6.574	688	148,812.00	79.80	15.67	70.71
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 (%)
12176	2	242,886.00	0.15	6.302	695	48,572.00	81.63	0.00	46.21
9760	2	554,629.00	0.35	6.795	634	277,314.00	64.70	0.00	100.00
1968	1	424,888.00	0.27	6.750	707	424,888.00	77.30	0.00	100.00
6880	1	345,948.00	0.22	6.000	644	345,948.00	64.29	100.00	100.00
11368	2	1,670,030.00	1.07	6.875	740	583,515.00	79.53	0.00	44.48
2908	6	1,007,356.00	0.65	6.721	717	167,893.00	77.03	0.00	11.88
90527	1	997,647.00	0.64	6.512	678	997,647.00	69.63	0.00	100.00
33180	1	991,765.00	0.64	6.875	629	991,765.00	64.45	0.00	66.75
10027	1	974,409.00	0.63	6.500	662	974,409.00	75.00	0.00	0.00
10207	3	798,943.00	0.51	6.307	662	316,314.00	77.56	0.00	75.57
Other	607	143,308,596.00	92.06	6.537	685	236,693.00	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/G	367	92,767,967.00	59.59	6.683	674	252,774.00	78.43	14.82	63.39
A3/H	83	145,984.00	0.09	4.961	731	38,995.00	81.65	54.04	100.00
A3/G	58	1,596,403.00	1.03	6.411	678	305,169.00	75.56	8.11	68.26
A5/A	22	5,466,294.00	3.51	5.729	715	248,468.00	73.60	10.08	94.87
A5/G	167	34,898,333.00	22.42	6.605	704	208,972.00	79.67	11.59	71.86
AM	1	230,636.00	0.15	7.250	473	230,636.00	80.00	0.00	0.00
AM/G	31	9,558,462.00	6.14	5.790	697	308,337.00	75.99	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 (%)
0.751-1.000	569	159,282,749.00	89.48	5.640	682	244,785.00	78.50	12.63	65.09
1.751-2.000	35	8,949,990.00	5.75	5.586	718	255,914.00	75.08	25.77	94.31
5.251-6.000	25	7,431,358.00	4.77	5.919	693	297,258.00	77.67	2.15	67.48
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 (%)
1	2	612,982.00	0.39	6.081	697	506,491.00	78.12		67.37
2	1	248,070.00	0.16	6.375	709	248,070.00	100.00		100.00
3	6	7,673,906.00	1.08	5.583	717	278,984.00	74.43	9.53	66.50
4	9	5,081,052.00	1.98	5.428	727	342,339.00	85.74		68.54
5	19	3,862,220.00	2.48	6.033	668	297,094.00	78.33		67.40
6	41	3,10,887.00	0.20	7.500	704	310,887.00	90.00		77.50
9	21	3,221,320.00	2.08	7.750	635	122,432.00	85.00		100.00
12	566	32,645,835.00	21.52	6.681	674	253,191.00	78.40	14.84	63.34
24	35	2,742,583.00	1.81	6.281	683	310,790.00	76.11	12.74	71.11
48	189	40,364,627.00	25.93	6.485	706	213,569.00	78.85	11.39	74.88
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	4.818	667	445,651.00	77.67		69.50
10.000-10.499	19	5,263,795.00	3.38	5.223	700	277,042.00	77.59	32.11	99.51
10.500-10.999	75	17,512,821.00	11.25	5.656	699	233,503.00	74.25	16.75	77.44
11.000-11.499	116	28,468,818.00	18.29	6.071	706	245,421.00	76.11	20.81	72.96
11.500-11.999	149	39,876,125.00	25.60	6.618	683	264,269.00	78.58	14.53	61.54
12.000-12.499	88	23,661,647.00	13.92	6.935	665	231,880.00	79.70	10.56	66.86
12.500-12.999	89	21,049,031.00	13.52	7.286	666	256,506.00	80.25	16.42	63.95
13.000-13.499	28	5,671,009.00	3.64	7.753	686	202,536.00	83.75	15.49	57.80
13.500-13.999	21	4,848,842.00	3.11	8.131	664	230,897.00	82.01	10.78	36.49
14.000-14.499	3	4,439,960.00	1.03	8.181	648	154,799.00	89.81		61.94
14.500-14.999	3	224,640.00	0.14	8.730	657	224,640.00	89.96		
16.000-16.499	10	1,351,920.00	0.09	4.000	779	135,192.00	69.96		
16.500-16.999	2	496,051.00	0.32	14.750	672	248,025.00	79.22	35.01	100.00
17.000-17.499	22	4,102,880.00	0.26	5.537	708	205,144.00	73.01		82.81
17.500-17.999	10	4,018,187.00	1.94	5.708	716	301,819.00	76.77	15.28	58.42
18.000-18.499	15	4,333,203.00	2.78	6.218	665	288,880.00	80.79		41.83
18.500-18.999	2	487,487.00	0.31	6.630	671	245,783.00	82.60		100.00
19.500-19.999	2	225,845.00	0.15	7.513	676	112,923.00	95.19		49.68
20.000-20.499	2	245,668.00	0.16	7.544	680	122,834.00	90.93		64.93
20.500-20.999	1	94,737.00	0.06	8.875	714	94,737.00	80.00		
21.500-21.999	1	129,895.00	0.19	8.575	660	294,895.00	85.00		100.00
22.000-22.499	1	4,918.00	0.03	8.500	655	44,918.00	80.00		
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	24,309,881.00	15.62	5.898	704	215,132.00	75.78	11.89	87.21
2.500-2.999	70	19,784,988.00	12.71	5.875	696	282,643.00	75.84	16.72	76.65
3.000-3.499	103	26,362,442.00	16.94	6.361	692	235,946.00	78.47	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	61.34
4.000-4.499	75	18,525,148.00	11.90	7.109	685	253,769.00	79.23	13.43	52.18
4.500-4.999	61	11,778,524.00	7.57	7.617	682	193,091.00	81.43	10.48	46.74
5.000-5.499	25	5,166,170.00	3.32	7.898	612	206,647.00	81.30	2.00	52.16
5.500-5.999	2	369,157.00	0.24	8.140	643	184,579.00	91.10		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 (%)
25,000.00 - 50,000.00	11	618,394.00	10.41	7.260	678	56,171.00	70.71	35.33	66.10
50,000.01 - 75,000.00	29	1,823,816.00	11.21	7.016	695	62,890.00	77.41	35.99	69.42
75,000.01 - 100,000.00	69	6,267,466.00	4.14	6.602	699	90,833.00	79.65	33.01	60.83
100,000.01 - 125,000.00	86	9,771,079.00	6.46	6.325	680	113,612.00	80.98	38.67	61.24
125,000.01 - 150,000.00	98	1,542,515.00	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	79.13	32.28	63.97
175,000.01 - 200,000.00	67	2,615,469.00	8.34	6.538	690	188,297.00	80.46	22.99	61.51
200,000.01 - 225,000.00	68	6,448,400.00	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	238,922.00	78.94	25.99	65.44
250,000.01 - 275,000.00	64	16,729,082.00	11.06	6.255	680	261,592.00	77.96	17.15	74.95
275,000.01 - 300,000.00	106	32,362,237.00	21.40	6.356	696	305,304.00	78.75	22.04	73.60
300,000.01 - 350,000.00	153	12,574,670.00	8.45	6.605	702	387,111.00	79.50	12.55	67.15
350,000.01 - 450,000.00	177	6,430,187.00	7.27	7.075	713	490,022.00	76.37	14.63	65.98
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	11	311,606.00	20.21	7.750	783	311,606.00	80.00	100.00	100.00
3.000 - 3.499	16	764,805.00	5.01	6.877	734	127,468.00	81.83	100.00	82.43
3.500 - 3.999	47	11,366,615.00	7.51	6.785	716	195,250.00	76.83	82.29	82.23
4.000 - 4.499	20	1,511,107.00	1.00	6.170	708	215,872.00	78.34	63.14	91.05
4.500 - 4.999	24	2,717,443.00	1.78	6.439	710	196,560.00	76.04	24.83	88.87
5.000 - 5.499	64	10,185,742.00	6.73	6.257	711	188,625.00	78.43	40.42	85.63
5.500 - 5.999	107	23,168,975.00	15.32	6.571	692	198,025.00	78.03	26.77	81.49
6.000 - 6.499	160	43,328,192.00	28.63	6.214	699	208,301.00	78.53	21.03	72.68
6.500 - 6.999	202	38,758,744.00	25.62	6.667	692	191,875.00	78.42	24.22	63.20
7.000 - 7.499	192	11,178,043.00	7.39	7.176	688	197,582.00	79.16	16.70	64.22
7.500 - 7.999	171	13,811,505.00	9.13	7.676	676	194,528.00	81.26	6.78	65.73
8.000 - 8.499	120	3,101,520.00	2.05	8.172	656	155,058.00	85.33	5.80	60.67
8.500 - 8.999	11	2,054,605.00	1.36	8.669	673	146,758.00	87.55	1.85	80.11
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	2	680,421.00	0.45	6.574	630	170,105.00	71.86	0.00	100.00
600 - 619	2	675,900.00	0.45	7.995	617	337,950.00	79.89	0.00	68.06
620 - 639	69	14,321,095.00	9.47	6.747	629	207,552.00	78.91	24.07	68.60
640 - 659	103	20,201,617.00	13.36	6.498	650	196,132.00	78.01	13.86	85.43
660 - 679	121	23,265,477.00	15.34	6.485	669	191,781.00	79.71	22.47	75.48
680 - 699	135	23,778,127.00	15.72	6.490	690	176,134.00	80.17	22.45	67.80
700 - 719	109	21,313,515.00	14.09	6.303	709	195,537.00	79.49	25.35	69.02
720 - 739	197	19,615,562.00	12.97	6.425	729	202,222.00	78.32	24.04	76.50
740 - 759	170	13,417,877.00	8.87	6.099	749	191,684.00	79.00	28.65	63.03
760 - 779	141	8,722,811.00	5.77	6.110	768	212,751.00	76.48	35.70	61.46
780 - 799	123	5,185,703.00	3.43	6.644	787	225,465.00	78.58	26.09	64.83
800 - 819	21	4,140,426.00	2.73	6.125	806	140,426.00	79.94	0.00	65.64
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 (%)
<= 40.00%	25	1,387,650.00	0.26	6.255	713	57,530.00	32.92	100.00	100.00
40.00%-50.00%	17	1,298,534.00	0.86	5.925	709	85,505.00	44.75	58.63	58.63
50.00%-60.00%	13	1,291,446.00	1.93	6.035	689	94,430.00	52.42	31.7	31.7
60.00%-70.00%	53	1,027,236.00	6.79	6.095	674	186,677.00	68.68	10.25	14.86
70.00%-80.00%	562	1,287,881.00	76.22	6.404	696	205,139.00	79.18	24.91	63.09
80.00%-85.00%	144	1,667,089.00	4.41	6.219	691	151,525.00	81.28	40.21	69.55
85.00%-90.00%	50	1,026,335.00	5.31	6.668	685	160,527.00	89.74	21.83	70.65
90.00%-95.00%	31	1,547,623.00	3.67	7.053	689	178,956.00	94.05	12.46	83.99
95.00%-100.00%	16	1,859,718.00	0.57	6.505	678	143,286.00	97.50	28.55	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 (%)
<= 40.00%	25	1,387,650.00	0.26	6.255	713	57,530.00	32.92	100.00	100.00
40.00%-50.00%	17	1,298,534.00	0.86	5.925	709	85,505.00	44.75	58.63	58.63
50.00%-60.00%	12	1,257,307.00	1.57	6.119	690	98,192.00	52.39	43.89	43.25
60.00%-70.00%	20	1,299,662.00	1.98	5.877	711	149,685.00	67.58	15.02	69.51
70.00%-80.00%	118	1,269,462.00	17.25	6.283	691	221,175.00	78.18	17.90	65.99
80.00%-90.00%	153	1,253,508.00	16.76	6.477	682	190,553.00	81.81	19.44	86.48
90.00%-100.00%	380	1,927,584.00	61.32	6.942	696	193,247.00	79.96	27.37	83.04
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 (%)
No	261	1,488,367.00	32.29	6.382	692	187,114.00	79.74	17.69	69.18
Yes	514	1,024,217.85	67.71	6.409	694	199,264.00	78.55	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 (1-A)	201	1,352,305.73	23.29	5.983	702	175,276.00	80.14	100.00	55.53
Reduced with MVA (A-S)	215	1,414,215.00	27.20	6.423	689	191,364.00	78.20	100.00	58.66
No Ratio (A-N)	98	1,248,640.00	16.19	6.726	687	249,861.00	78.92	100.00	66.01
None (N1-N4) (S)	136	1,263,125.00	17.40	6.570	699	193,495.00	76.82	100.00	183.71
Stated/Stated with Vvoc	125	1,248,061.00	15.92	6.457	688	192,664.00	80.75	100.00	72.21
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	1,206,221.32	79.75	6.469	696	194,866.00	79.65	22.92	61.49
Rate/Term Refi	52	1,939,988.00	6.51	5.562	687	189,251.00	79.13	46.22	95.47
Cash Out/Equity Refi	104	20,796,411.00	13.75	6.398	679	199,965.00	74.70	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	79.04	19.70	100.00
Second Home	27	4,430,664.00	2.93	6.512	710	164,099.00	77.66	13.50	
Investor	267	47,540,122.00	31.43	6.843	712	178,053.00	78.83	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	6.389	690	176,779.00	79.36	19.38	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	78.26	36.27	42.92
4-Family	38	10,172,144.00	6.73	6.811	715	267,688.00	77.98	29.25	40.85
POD Attached	116	20,662,620.00	13.66	6.050	692	178,126.00	78.44	27.84	78.31
Condo (<=4 Stories)	62	10,358,795.00	6.85	6.564	680	167,077.00	79.17	22.38	68.19
Co-op	12	228,105.00	0.15	6.330	699	114,052.00	76.53	11.47	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	6.563	693	250,520.00	76.37	31.14	58.57
CA	92	23,554,203.00	15.57	6.933	686	256,024.00	77.27	2.87	75.14
NJ	83	18,172,586.00	12.01	6.673	698	218,947.00	79.28	15.83	58.03
NY	58	10,605,345.00	7.01	6.475	692	279,035.00	81.03	11.35	70.24
GA	73	10,080,468.00	6.63	6.531	701	137,406.00	79.98	48.76	70.15
FL	62	9,889,723.00	6.54	6.502	694	159,512.00	79.40	72.10	50.29
MD	48	7,512,428.00	4.97	6.754	701	197,695.00	79.82	26.79	79.72
VA	32	6,046,988.00	4.00	6.665	670	188,968.00	80.08	19.50	81.85
OH	23	3,447,270.00	2.28	6.855	676	149,881.00	81.09	20.96	92.27
RI	16	3,556,788.00	2.32	6.337	701	209,799.00	79.99	57.42	39.38
Other	214	32,590,697.00	21.55	6.383	697	152,293.00	80.11	28.46	63.56
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 (%)
1830	9	2,180,054.00	1.44	6.571	733	242,228.00	78.35	44.48	12.00
2149	3	3,927,120.00	2.62	5.809	685	375,707.00	79.99	39.39	100.00
1841	3	3,167,733.00	2.10	7.508	675	222,955.00	78.94	29.51	21.09
24591	3	1,061,610.00	0.70	6.146	730	353,703.00	77.50		100.00
2125	2	1,962,327.00	1.30	7.428	713	481,163.00	80.00		51.54
2145	2	881,186.00	0.58	6.123	729	140,593.00	75.39	56.92	100.00
29015	1	1,854,682.00	1.23	6.425	697	284,897.00	76.44	35.47	100.00
94509	1	834,679.00	0.55	5.691	660	278,226.00	79.95		100.00
6608	1	1,809,864.00	1.20	6.624	666	202,466.00	75.95	84.57	15.43
11226	1	1,479,611.00	0.98	6.818	724	399,806.00	80.00	50.02	49.98
Other	735	140,633,106.00	92.98	6.394	692	190,302.00	78.98	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	6.312	689	199,743.00	78.78	21.22	64.65
A3/12	3	1,286,749.00	0.85	5.489	727	257,350.00	81.47		100.00
A3/6	49	9,223,910.00	6.10	5.955	703	188,243.00	79.91	39.43	83.99
A5/1	3	561,516.00	0.37	6.704	700	187,172.00	89.07		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	12.16	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 (%)
0.75% - 1.00%	739	138,091,682.00	1.9130	6.498	691	192,061.00	78.80	22.77	65.00
1.75% - 2.00%	18	14,329,103.00	2.86	5.975	706	240,506.00	81.01	40.64	89.86
5.75% - 6.00%	88	8,537,747.00	5.84	7.089	715	232,572.00	80.10	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 (%)
24	2	375,970.00	0.25	6.418	700	187,985.00	79.18		65.98
36	18	3,971,025.00	2.49	4.752	723	209,501.00	78.22	42.45	62.66
48	43	1,754,400.00	4.74	5.291	701	166,870.00	79.48	30.90	83.68
54	11	2,955,664.00	1.95	5.740	707	268,697.00	78.56		74.38
60	12	743,006.00	0.91	2.835	762	236,503.00	85.01	100.00	100.00
66	13	2,213,200.00	0.08	7.750	635	122,132.00	49.00		100.00
72	479	7,957,545.93.00	63.51	6.510	689	1,999,005.00	78.75	28.25	64.01
78	24	10,510,660.00	6.95	5.898	706	1,946,420.00	80.10	34.60	83.95
84	165	30,120,082.00	19.91	6.812	695	1,825,460.00	78.79	23.06	66.66
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 (%)
9.50% - 9.99%	6	1,565,240.00	1.03	4.581	739	260,875.00	77.40	53.12	64.04
10.00% - 10.99%	756	6,717,113.00	4.44	5.230	718	186,886.00	78.45	51.65	84.24
10.50% - 10.99%	474	15,092,171.00	9.98	5.612	699	203,948.00	77.55	28.78	80.19
11.00% - 11.99%	128	25,605,965.00	16.93	6.084	706	200,045.00	78.30	26.68	74.89
11.50% - 11.99%	172	33,232,742.00	21.97	6.501	690	193,211.00	77.65	27.25	61.15
12.00% - 12.99%	107	23,042,970.00	15.23	6.798	688	215,555.00	78.90	17.61	52.61
12.50% - 12.99%	108	20,400,359.00	13.49	7.162	680	188,892.00	80.47	11.52	61.37
13.00% - 13.99%	131	46,299,810.00	30.50	7.580	677	170,962.00	81.61	19.96	43.72
13.50% - 13.99%	25	7,612,760.00	5.05	7.906	670	184,510.00	82.22	2.64	54.62
14.00% - 14.99%	27	1,083,009.00	0.72	8.219	650	158,716.00	86.51	7.02	26.56
14.50% - 14.99%	7	1,247,696.00	0.82	7.149	712	178,242.00	82.84	24.97	24.97
15.00% - 15.99%	16	764,805.00	0.51	3.187	734	127,468.00	81.85	100.00	82.43
15.50% - 15.99%	6	1,238,250.00	0.74	3.765	716	187,304.00	81.17	100.00	100.00
16.00% - 16.99%	10	1,924,107.00	0.61	4.082	682	184,821.00	82.28	69.48	83.37
16.50% - 16.99%	10	3,582,190.00	2.35	4.793	680	158,219.00	76.60	21.49	100.00
17.00% - 17.99%	16	3,046,204.00	0.69	5.430	689	174,367.00	74.15		82.88
17.50% - 17.99%	18	3,351,547.00	2.22	5.705	713	186,186.00	80.21	15.59	81.67
18.00% - 18.99%	13	5,002,793.00	3.31	6.194	702	230,984.00	79.45	33.78	44.21
18.50% - 18.99%	16	1,133,362.00	0.75	6.544	668	188,894.00	80.85	15.09	78.69
19.50% - 19.99%	2	225,845.00	0.15	7.313	676	112,925.00	95.19		49.68
20.00% - 20.99%	1	159,521.00	0.11	7.500	692	159,521.00	100.00		100.00
22.00%	1	24,918.00	0.03	8.500	655	44,918.00	100.00		
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 (%)
1.50% - 1.99%	5	888,506.00	0.59	3.098	735	177,701.00	84.00	100.00	100.00
2.00% - 2.49%	173	1,650,293,204.00	20.03	5.908	703	175,105.00	79.85	28.98	88.95
2.50% - 2.99%	89	17,066,099.00	11.28	5.615	699	191,754.00	78.40	35.06	75.59
3.00% - 3.49%	109	22,453,137.00	14.84	6.173	703	205,992.00	77.54	25.05	66.02
3.50% - 3.99%	180	19,949,192.00	13.19	6.451	693	221,940.00	78.13	20.56	60.07
4.00% - 4.49%	82	16,028,045.00	10.60	7.086	691	195,464.00	78.54	25.67	37.32
4.50% - 4.99%	110	19,576,548.00	12.94	7.287	682	177,969.00	80.95	17.79	51.69
5.00% - 5.49%	22	4,254,744.00	2.81	7.616	601	193,397.00	80.62	2.43	77.40
5.50% - 5.99%	5	749,057.00	0.50	7.459	681	149,811.00	85.46		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	6.326	678	43,862.00	758.03	50	69.68
50,000.01-75,000.00	16	1,028,154.00	1.13	6.934	722	64,260.00	77.89	45.60	19.84
75,000.01-100,000.00	48	4,367,762.00	4.81	6.456	702	90,995.00	1379.43	36.89	51.91
100,000.01-125,000.00	64	5,725,497.00	6.29	6.159	698	113,898.00	129.39	41.64	63.41
125,000.01-150,000.00	67	5,918,306.00	6.53	6.207	701	137,124.00	180.07	27.59	64.33
150,000.01-175,000.00	24	3,702,420.00	4.08	6.151	696	161,091.00	180.25	36.25	69.35
175,000.01-200,000.00	37	6,987,716.00	7.69	6.348	709	188,657.00	18.01	29.27	68.11
200,000.01-225,000.00	45	9,537,236.00	10.50	6.382	688	211,939.00	78.24	22.26	66.89
225,000.01-250,000.00	58	5,025,926.00	5.56	6.070	695	237,524.00	177.99	31.59	65.33
250,000.01-275,000.00	40	10,444,791.00	11.50	6.176	676	261,120.00	177.77	27.50	72.74
275,000.01-350,000.00	59	18,070,896.00	19.89	6.134	701	306,286.00	177.27	30.83	76.44
350,000.01-450,000.00	13	5,137,950.00	5.63	6.701	703	395,227.00	79.90	31.11	70.65
450,000.01-1,500,000.00	5	2,433,000.00	2.68	7.262	701	486,600.00	74.88	20.63	59.93
Total:	482	90,833,819.00	100.00	6.273	696	1,188,452.00	78.61	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	7	911,606.00	1.00	2.750	783	131,606.00	80.00	100.00	100.00
3.000-3.499	6	3,764,805.00	4.15	3.188	734	627,468.00	118.18	100.00	82.43
3.500-3.999	7	1,366,615.00	1.50	3.785	716	195,251.00	76.83	82.23	82.23
4.000-4.499	6	1,375,915.00	1.51	4.187	701	229,319.00	19.15	69.34	100.00
4.500-4.999	22	4,173,605.00	4.59	4.731	732	189,090.00	75.81	28.07	88.69
5.000-5.499	42	7,634,932.00	8.41	5.264	712	181,784.00	119.00	7.80	82.88
5.500-5.999	75	13,967,976.00	15.38	5.697	687	186,240.00	78.39	37.38	29.02
6.000-6.499	36	8,719,173.00	9.59	6.203	699	194,991.00	78.55	27.68	66.27
6.500-6.999	122	22,867,540.00	25.18	6.638	699	187,139.00	67.91	29.10	64.44
7.000-7.499	54	9,916,765.00	10.92	7.179	694	183,644.00	78.78	19.87	41.39
7.500-7.999	36	7,293,410.00	8.03	7.687	675	202,596.00	80.59	8.17	49.76
8.000-8.499	18	1,281,250.00	1.41	8.149	661	160,156.00	80.53	4.03	51.71
8.500-8.999	1	1,160,200.00	1.28	8.640	682	165,945.00	86.72	3.73	38.68
Total:	482	90,833,819.00	100.00	6.273	696	1,188,452.00	78.61	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 (%)
655-799	1	255,000.00	0.28	5.750	710	255,000.00	75.00	100	100.00
600-619	2	1,675,900.00	1.84	7.995	617	837,950.00	79.89	100	68.06
620-639	41	8,634,449.00	9.51	6.663	630	210,596.00	192.7	32.42	84.02
640-659	58	1,190,838.00	1.32	6.372	650	192,945.00	67.99	19.95	89.17
660-679	74	15,935,986.00	17.54	6.357	669	188,324.00	129.72	28.04	83.36
680-699	81	14,034,559.00	15.47	6.301	690	173,513.00	79.25	15.08	62.46
700-719	68	11,543,145.00	12.71	6.159	709	169,752.00	78.58	10.84	66.03
720-739	56	11,248,175.00	12.38	6.342	728	200,860.00	77.39	22.66	42.97
740-759	49	8,598,658.00	9.47	5.979	750	175,483.00	78.86	33.20	53.66
760-779	34	7,203,263.00	7.93	6.137	768	211,861.00	77.61	12.37	42.38
780-799	18	4,354,938.00	4.79	5.421	789	194,103.00	77.59	38.73	59.10
Total:	482	90,833,819.00	100.00	6.273	696	1,188,452.00	78.61	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	1,188,452.00	78.61	30.58	67.02
Total:	482	90,833,819.00	100.00	6.273	696	1,188,452.00	78.61	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 (%)
<= 40.00%	16	148,371.00	0.16	6.440	704	49,457.00	28.44	100.00	100.00
40.00% - 50.00%	22	463,000.00	0.51	6.543	739	231,500.00	46.03	100.00	33.05
50.00% - 60.00%	11	2,318,195.00	2.55	5.951	695	210,745.00	58.08	100.00	57.65
60.00% - 70.00%	28	5,024,485.00	5.53	5.747	716	193,249.00	68.37	100.00	66.39
70.00% - 80.00%	37	7,374,927.00	7.85	6.322	696	192,905.00	79.03	100.00	65.98
80.00% - 85.00%	36	5,874,858.00	6.47	6.072	692	163,191.00	81.17	100.00	68.69
85.00% - 90.00%	18	2,636,174.00	2.90	6.059	698	146,454.00	89.56	100.00	71.15
90.00% - 95.00%	14	2,748,458.00	3.03	6.898	681	196,317.00	94.54	100.00	66.58
95.00% - 100.00%	2	285,300.00	0.27	5.588	670	122,650.00	97.78	100.00	100.00
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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 (%)
<= 40.00%	16	148,371.00	0.16	6.440	704	49,457.00	28.44	100.00	100.00
40.00% - 50.00%	22	463,000.00	0.51	6.543	739	231,500.00	46.03	100.00	33.05
50.00% - 60.00%	11	2,318,195.00	2.55	5.951	695	210,745.00	58.08	100.00	57.65
60.00% - 70.00%	28	5,024,485.00	5.53	5.747	716	193,249.00	68.37	100.00	66.39
70.00% - 80.00%	37	7,374,927.00	7.85	6.322	696	192,905.00	79.03	100.00	65.98
80.00% - 85.00%	36	5,874,858.00	6.47	6.072	692	163,191.00	81.17	100.00	68.69
85.00% - 90.00%	18	2,636,174.00	2.90	6.059	698	146,454.00	89.56	100.00	71.15
90.00% - 95.00%	14	2,748,458.00	3.03	6.898	681	196,317.00	94.54	100.00	66.58
95.00% - 100.00%	2	285,300.00	0.27	5.588	670	122,650.00	97.78	100.00	100.00
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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 (%)
No	43	2,216,359,040.00	30.42	6.235	694	193,258.00	78.89	100.00	69.57
Yes	339	163,197,915.00	0.18	6.290	697	186,425.00	78.39	100.00	66.00
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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 (FA)	156	2,777,593.00	3.05	5.843	703	178,036.00	80.12	100.00	63.23
Reduced with WOA (A-SI)	152	29,228,552.00	32.18	6.386	691	192,293.00	77.94	100.00	61.24
NS/Ratio (A-SI)	143	10,203,375.00	11.23	6.745	692	237,288.00	78.36	100.00	71.39
None (NENA)	62	1,930,962.00	2.13	6.491	705	192,435.00	75.30	100.00	80.77
Shared/Shared with Avoc	69	11,697,540.00	12.88	6.581	688	169,527.00	80.33	100.00	72.64
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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	79.50	100.00	61.72
Rate Term Refi	247	8,452,387.00	9.31	5.541	693	179,838.00	78.68	100.00	71.44
Cash Out/Equity Refi	65	13,872,783.00	15.27	6.379	678	219,427.00	75.19	100.00	90.52
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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	78.95	100.00	100.00
Second Home	120	3,197,690.00	3.52	6.123	711	159,884.00	76.39	100.00	13.51
Investor	156	26,756,600.00	29.46	6.776	718	171,517.00	78.12	100.00	36.55
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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	6.149	693	171,934.00	78.96	27.40	74.49
2-Family	36	8,444,505.00	9.30	6.439	711	234,564.00	78.16	43.95	46.98
3-Family	32	2,486,352.00	10.44	6.817	700	76,796.00	77.86	48.25	59.00
4-Family	46	3,851,520.00	4.22	7.033	710	83,511.00	75.12	30.96	40.02
PHD Attached	94	6,778,577.00	18.47	6.067	690	72,496.00	79.28	24.87	79.04
Condo (<=4 Stories)	41	7,074,498.00	7.79	6.280	694	172,549.00	78.23	24.55	66.95
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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	6,421,196.00	18.08	6.498	707	105,198.00	77.09	41.46	45.03
CA	47	12,044,529.00	13.26	6.033	685	256,267.00	74.95	12.08	74.41
GA	46	8,759,763.00	9.64	5.536	703	186,871.00	80.46	53.43	70.62
NJ	36	7,970,698.00	8.78	6.532	689	217,408.00	77.92	23.78	58.24
FL	45	2,267,917.00	2.50	6.517	694	50,509.00	78.63	14.82	43.03
MD	34	4,543,916.00	7.20	6.703	701	132,468.00	78.59	28.15	66.22
VA	26	3,323,470.00	3.66	6.389	671	127,499.00	79.53	22.45	86.00
OH	20	3,048,933.00	3.36	5.845	677	152,447.00	80.65	29.70	96.92
CO	19	2,988,250.00	3.29	5.846	702	157,276.00	83.18	11.41	89.99
NY	19	2,679,250.00	2.95	6.117	693	297,694.00	78.23	24.15	74.83
Other	120	17,785,898.00	19.58	6.292	704	148,216.00	79.23	57.06	62.74
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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 (%)
88303	59	12,180,054.00	2.40	6.591	733	242,228.00	78.35	44.48	100.00
27499	23	1,127,120.00	1.24	5.809	685	47,707.00	79.99	39.39	100.00
26142	23	1,787,800.00	1.97	6.031	681	76,600.00	79.98	41.30	100.00
4841	23	695,500.00	0.77	7.716	670	23,833.00	73.50	47.30	100.00
19047	22	693,700.00	0.76	5.861	666	34,850.00	76.41	100.00	100.00
11221	22	690,800.00	0.76	6.774	669	34,400.00	79.93	41.30	100.00
89031	23	636,000.00	0.70	5.804	741	212,000.00	80.00	70.44	100.00
22191	22	556,900.00	0.61	6.675	676	27,430.00	75.06	40.08	100.00
94591	22	530,250.00	0.58	6.668	677	265,125.00	75.00	41.30	100.00
20879	22	523,500.00	0.58	6.216	632	261,750.00	78.21	41.30	100.00
Other	451	82,412,866.00	90.73	6.260	697	182,732.00	78.61	29.93	62.92
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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	78.51	25.98	69.20
A3/7	23	3,760,000.00	4.14	5.764	723	163,333.00	80.00	71.43	100.00
A3/6	37	16,725,416.00	18.41	5.898	700	451,760.00	81.29	51.62	86.59
A5/1	11	4,195,000.00	4.61	6.875	690	379,500.00	89.86	41.30	100.00
A5/6	127	18,687,941.00	20.57	6.784	694	192,659.00	77.71	31.29	62.82
AM6	56	9,377,034.00	10.32	4.819	703	167,447.00	78.78	44.17	86.51
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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 (%)
560	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	30.58	67.02
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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 (%)
0.75% - 1.00%	450	83,944,069.00	92.41	6.888	696	186,542.00	78.50	127.98	65.25
1.75% - 2.00%	11	2,840,000.00	3.13	6.011	694	258,182.00	77.87	56.13	84.54
5.23% - 6.00%	21	4,049,750.00	4.46	4.074	706	192,845.00	81.49	66.46	91.39
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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 (%)
24	1	127,900.00	0.14	6.500	682	127,900.00	79.53		
36	73	2,525,732.00	2.78	4.950	722	1194,287.00	77.88	57.48	66.59
48	36	5,253,596.00	5.78	5.173	692	145,933.00	78.89	42.20	49.43
60	18	996,800.00	1.10	4.872	690	249,200.00	77.90		100.00
60	372	77,006.00	0.85	2.835	762	236,505.00	85.01	100.00	100.00
121	288	55,088,728.00	60.65	6.999	695	191,280.00	78.51	25.98	62.20
24	55	7,485,116.00	8.24	5.884	702	1187,128.00	81.16	46.38	87.77
48	29	18,882,941.00	20.79	6.783	694	192,683.00	77.84	30.97	63.20
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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	26	1,563,240.00	1.72	4.581	729	260,873.00	77.40	33.11	64.04
10.000 - 10.499	29	3,185,974.00	3.51	5.214	722	178,827.00	78.95	61.07	81.89
10.500 - 10.999	46	8,993,297.00	9.90	5.543	705	193,506.00	77.72	39.18	47.26
11.000 - 11.499	75	14,129,929.00	15.56	6.042	708	188,599.00	78.01	35.95	47.80
11.500 - 11.999	108	20,641,290.00	22.72	6.428	694	191,123.00	77.01	32.62	63.54
12.000 - 12.499	165	15,371,625.00	16.82	6.708	693	203,117.00	78.26	20.59	54.13
12.500 - 12.999	158	11,200,006.00	12.33	7.103	681	193,104.00	79.79	14.21	65.64
13.000 - 13.499	19	3,374,690.00	3.72	7.356	676	177,615.00	79.25	3.08	52.14
13.500 - 13.999	15	2,902,824.00	3.20	7.827	669	193,522.00	81.82	2.89	61.45
14.000 - 14.499	15	667,500.00	0.73	8.248	652	133,460.00	83.05	1.19	4.77
14.500 - 14.999	16	1,023,036.00	1.13	6.798	724	170,509.00	81.28	30.46	30.46
15.000 - 15.499	16	764,805.00	0.84	3.187	734	127,468.00	81.83	100.00	82.43
15.500 - 15.999	16	1,123,825.00	1.24	3.765	716	187,504.00	81.78	100.00	100.00
16.000 - 16.499	14	788,915.00	0.87	4.096	665	197,229.00	84.40	81.39	100.00
16.500 - 16.999	19	1,259,805.00	1.39	4.804	684	139,978.00	75.73	26.99	100.00
17.000 - 17.499	5	4,911,600.00	5.40	5.327	691	182,320.00	76.43		80.35
17.500 - 17.999	10	1,302,339.00	1.44	6.636	697	140,234.00	79.50	25.88	100.00
18.000 - 18.499	5	712,400.00	0.78	6.192	673	142,480.00	79.95	15.95	100.00
18.500 - 18.999	5	814,900.00	0.90	6.561	682	162,980.00	83.14	20.98	70.36
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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	84.00	100.00	100.00
2.000 - 2.499	134	23,463,714.00	25.83	5.864	704	173,102.00	79.77	35.22	88.30
2.500 - 2.999	56	9,449,443.00	10.40	5.447	702	168,740.00	79.07	36.33	61.99
3.000 - 3.499	62	12,820,517.00	14.11	6.071	708	206,779.00	76.54	34.87	64.28
3.500 - 3.999	96	19,863,337.00	21.87	6.343	692	206,910.00	77.20	28.54	62.34
4.000 - 4.499	44	8,301,239.00	9.14	7.066	687	188,665.00	77.62	25.58	43.00
4.500 - 4.999	77	14,410,294.00	15.86	7.161	681	187,147.00	80.35	17.18	54.44
5.000 - 5.499	5	1,237,050.00	1.38	7.780	667	231,410.00	79.59		100.00
5.500 - 5.999	3	3,379,900.00	3.72	6.797	718	126,633.00	79.98		
Total:	482	90,833,819.00	100.00	6.273	696	188,452.00	78.61	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	18	355,222.00	0.59	7.582	678	19,734.56	80.00	15.94	11.22
50,000.01-75,000.00	15	795,662.00	1.32	7.122	659	53,044.13	76.28	22.78	14.81
75,000.01-100,000.00	21	1,899,704.00	3.14	6.939	692	90,462.09	80.00	24.09	24.83
100,000.01-125,000.00	22	2,513,588.00	4.16	6.800	629	114,254.00	82.23	25.11	24.99
125,000.01-150,000.00	33	4,239,209.00	7.02	6.647	698	128,461.18	76.79	29.76	25.95
150,000.01-175,000.00	21	5,413,250.00	9.01	6.488	688	257,773.81	76.82	23.82	26.38
175,000.01-200,000.00	30	5,627,755.00	9.31	6.775	667	187,592.00	79.78	28.62	25.32
200,000.01-225,000.00	23	4,911,164.00	8.13	6.304	684	213,529.00	78.55	28.57	27.08
225,000.01-250,000.00	34	7,459,620.00	12.55	6.622	704	220,633.00	80.08	18.88	24.68
250,000.01-275,000.00	24	6,284,297.00	10.40	6.590	688	261,845.00	78.27	28.27	29.56
275,000.01-350,000.00	47	11,429,941.00	23.65	6.638	689	304,071.00	80.62	10.92	27.00
350,000.01-450,000.00	72	17,636,720.00	31.64	6.541	701	381,836.00	79.23	11.23	26.79
450,000.01-550,000.00	72	9,997,187.00	16.53	6.619	744	498,593.00	80.00	11.23	25.24
Total	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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 (%)
4.000-4.999	1	135,192.00	0.22	4.000	779	135,192.00	69.66	11.23	100.00
4.500-4.999	12	543,838.00	0.90	4.801	692	45,319.83	77.86	11.23	100.00
5.000-5.999	12	2,550,811.00	4.22	5.236	706	212,568.00	76.73	18.34	95.31
5.500-5.999	42	9,200,997.00	15.23	5.732	701	219,071.00	77.62	10.65	85.24
6.000-6.999	64	14,609,019.00	24.18	6.228	699	228,266.00	78.50	10.51	68.07
6.500-6.999	80	15,891,204.00	26.30	6.680	682	198,640.00	79.15	11.23	65.73
7.000-7.999	38	8,261,280.00	13.67	7.173	680	217,402.00	79.62	12.89	41.02
7.500-7.999	35	6,518,065.00	10.79	7.663	676	186,230.00	82.01	15.29	41.27
8.000-8.999	12	1,819,902.00	3.01	8.188	653	151,658.00	83.00	11.23	52.27
8.500-8.999	17	1,894,405.00	3.14	8.706	662	127,472.00	88.56	11.23	49.00
Total	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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 (%)
0-579	3	425,421.00	0.70	7.069	620	141,807.00	69.98	11.23	100.00
620-639	28	5,686,616.00	9.41	6.875	628	203,094.00	78.36	11.40	88.01
640-659	45	9,010,779.00	14.91	6.643	650	200,240.00	78.03	11.63	77.06
660-679	47	9,269,491.00	15.34	6.678	670	197,223.00	79.70	14.10	63.65
680-699	54	9,723,567.00	16.09	6.763	690	180,066.00	81.50	10.34	51.06
700-719	40	9,770,370.00	16.17	6.473	709	238,302.00	80.57	11.06	72.56
720-739	41	8,367,387.00	13.85	6.537	730	204,083.00	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	17	1,519,549.00	2.51	5.981	767	217,078.00	71.14	14.07	36.13
780-799	5	1,691,857.00	2.80	6.105	784	338,371.00	80.00	11.23	46.01
800-819	1	140,426.00	0.23	6.125	806	140,426.00	79.94	11.23	11.23
Total	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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	79.43	12.34	63.56
Total	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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 (%)
≤ 40.00%	2	239,278.00	0.40	6.140	718	119,639.00	35.70	100.00	100.00
40.00% - 50.00%	5	835,534.00	1.38	5.582	692	167,107.00	44.04	72.81	72.81
50.00% - 60.00%	4	598,251.00	0.99	6.561	666	149,563.00	34.90	75.28	75.28
60.00% - 70.00%	25	5,242,711.00	8.68	6.429	654	180,785.00	68.98	9.87	82.99
70.00% - 80.00%	192	13,912,884.00	22.67	6.537	696	228,719.00	79.43	13.23	58.39
80.00% - 85.00%	18	2,922,511.00	4.81	7.813	687	99,029.00	82.12	6.99	75.94
85.00% - 90.00%	152	3,590,161.00	5.92	6.966	678	168,443.00	89.83	3.38	70.40
90.00% - 95.00%	17	2,799,186.00	4.63	7.206	697	164,658.00	93.76	1.66	75.20
95.00% - 100.00%	4	614,418.00	1.02	6.588	681	153,604.00	97.11	0.00	100.00
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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 (%)
≤ 40.00%	2	239,278.00	0.40	6.140	718	119,639.00	35.70	100.00	100.00
40.00% - 50.00%	5	835,534.00	1.38	5.582	692	167,107.00	44.04	72.81	72.81
50.00% - 60.00%	4	469,112.00	0.78	6.637	666	117,563.00	34.84	69.12	69.12
60.00% - 70.00%	10	1,532,962.00	2.54	6.800	710	153,296.00	66.88	6.58	81.42
70.00% - 80.00%	174	9,773,330.00	16.17	6.535	689	222,121.00	78.00	4.67	64.08
80.00% - 90.00%	168	3,106,831.00	5.14	6.862	675	192,748.00	83.09	8.83	46.99
90.00% - 100.00%	161	34,467,664.00	57.04	6.621	692	214,085.00	80.49	16.67	68.37
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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	80.86	6.43	68.94
Yes	175	39,223,869.00	64.91	6.601	688	224,456.00	78.65	15.53	60.66
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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 (1-3)	45	7,456,980.00	12.34	6.502	699	165,711.00	80.21	100.00	26.85
Reduced with VOA (A-SI)	63	11,914,663.00	19.72	6.514	683	189,122.00	78.85	100.00	52.33
No Ratio (A-ND)	55	14,283,036.00	23.64	6.712	684	259,692.00	99.33	100.00	62.22
None (N-NA)	74	11,438,413.00	18.93	6.634	693	194,385.00	78.09	100.00	86.15
Stated/Stated with Avoc	56	12,385,221.00	20.50	6.528	688	221,774.00	81.52	100.00	71.80
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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	52,113,483.00	86.25	6.636	690	180,291.00	80.72	13.53	61.19
Rate/Term Refi	5	1,387,602.00	2.30	5.691	655	277,520.00	81.91	100.00	100.00
Cash Out/Equity Refi	39	6,923,628.00	11.46	6.437	681	177,529.00	75.72	5.89	74.13
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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	89.20	5.21	100.00
Second Home	7	1,232,974.00	2.04	6.801	708	176,139.00	80.95	13.48	100.00
Investor	111	20,783,522.00	34.40	6.931	704	187,239.00	79.75	25.45	100.00
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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	29,735,423.00	49.21	6.565	684	184,692.00	79.97	7.17	69.23
2 Family	44	10,312,468.00	17.07	6.692	680	251,524.00	79.54	13.00	63.05
3 Family	22	6,639,552.00	10.99	6.861	705	276,648.00	78.83	19.16	48.53
4 Family	22	6,340,824.00	10.49	6.677	718	288,219.00	79.01	28.22	41.36
RD Detached	23	5,884,043.00	9.63	5.975	701	176,547.00	74.82	3.75	75.15
Condo (2-4 Stories)	121	13,284,298.00	21.44	6.547	649	136,395.00	81.22	11.70	70.86
Co-op	7	228,105.00	0.38	6.330	699	14,052.00	65.38		100.00
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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	145	11,509,674.00	19.05	6.560	686	255,771.00	78.68	3.47	72.73
NI	147	10,201,889.00	16.88	6.784	705	217,061.00	80.35	3.62	57.86
MA	194	12,963,840.00	21.59	6.676	669	229,353.00	76.94	15.53	64.59
NY	29	2,924,095.00	4.84	6.596	692	273,245.00	81.96		68.69
TX	17	2,621,806.00	4.34	6.462	695	158,224.00	81.40	7.56	70.41
RH	11	2,510,628.00	4.15	6.256	697	228,239.00	80.00	48.33	52.63
NH	19	2,072,818.00	3.43	6.841	703	230,315.00	81.15	2.11	57.86
PA	13	1,622,742.00	2.69	6.076	673	124,826.00	86.71	19.90	44.88
CT	9	1,604,652.00	2.66	6.553	669	178,295.00	79.43	16.82	23.97
NV	18	1,493,562.00	2.47	6.513	702	186,695.00	82.63	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	79.43	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 (%)
08360	2	746,920.00	1.24	6.375	716	373,460.00	80.00		55.59
02023	2	722,593.00	1.20	7.312	683	361,297.00	80.00		30.28
01207	2	696,151.00	1.16	6.527	657	349,076.00	80.00		100.00
66061	3	684,864.00	1.13	6.875	662	228,288.00	79.89	100.00	
03023	2	664,763.00	1.10	6.375	728	332,382.00	79.29	100.00	
01073	2	633,829.00	1.05	6.445	742	316,914.00	80.00		100.00
01913	2	628,705.00	1.04	6.192	677	314,353.00	87.47		100.00
23014	2	551,492.00	0.91	6.521	676	275,746.00	74.49		100.00
02508	2	537,280.00	0.89	7.107	648	268,640.00	79.98		32.40
04559	2	530,860.00	0.88	5.625	783	530,860.00	80.00		100.00
Other	75	54,025,253.00	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	79.43	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 (%)
A26	192	40,787,999.00	67.50	6.665	679	212,437.00	79.14	14.79	66.56
A31	12	2,667,449.00	4.41	5.092	753	263,375.00	83.59		100.00
A37	12	2,498,794.00	4.14	6.107	712	208,233.00	76.83	16.62	77.53
A5A	12	366,516.00	0.61	6.613	706	183,258.00	88.63		100.00
A56	15	10,870,625.00	17.99	6.866	698	167,240.00	80.13	10.11	54.37
AM6	20	3,374,029.00	5.58	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	79.43	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	79.43	12.34	63.56
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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 (%)
0.751-1.000	269	54,147,613.00	89.61	6.667	684	201,292.00	79.26	13.17	64.61
1.751-2.000	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	5.943	722	281,647.00	78.93	2.33	40.39
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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 (%)
24	1	248,070.00	0.41	6.575	708	248,070.00	100.00	11.11	100.00
36	25	1,245,291.00	2.06	5.569	725	249,058.00	78.91	12.81	54.70
48	27	1,921,803.00	3.18	5.615	724	274,543.00	81.06	11.11	61.98
54	27	1,958,864.00	3.24	6.382	715	279,838.00	878.90	11.11	20.60
60	27	1,221,132.00	2.02	7.750	635	122,132.00	95.00	11.11	100.00
72	291	40,665,867.00	67.30	6.662	680	212,910.00	79.09	14.84	66.46
24-55	74	3,025,544.00	5.01	5.934	716	216,110.00	77.47	15.47	18.45
48-559	64	11,237,141.00	18.60	6.858	698	167,719.00	80.41	19.78	55.86
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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	28	1,531,139.00	2.53	5.283	706	218,734.00	76.73	19.75	92.19
10.500-10.999	28	6,098,874.00	10.09	5.713	691	217,817.00	73.14	13.45	94.84
11.000-11.499	33	11,475,835.00	18.99	6.156	703	216,525.00	77.80	15.27	75.00
11.500-11.999	64	12,591,452.00	20.84	6.623	684	196,741.00	78.37	18.43	62.83
12.000-12.499	32	9,671,345.00	16.01	6.921	681	230,270.00	79.77	13.49	50.51
12.500-12.999	50	9,200,332.00	15.23	7.234	679	184,007.00	81.29	8.25	55.93
13.000-13.499	72	1,925,120.00	3.19	7.971	667	160,427.00	85.73	11.11	34.47
13.500-13.999	10	1,709,936.00	2.83	8.040	671	170,994.00	82.90	2.22	43.03
14.000-14.499	10	415,709.00	0.69	8.173	647	207,854.00	91.54	11.11	69.19
14.500-14.999	21	224,640.00	0.37	8.750	657	224,640.00	89.96	11.11	100.00
16.000-16.499	3	135,192.00	0.22	4.000	779	135,192.00	69.96	11.11	100.00
16.500-16.999	31	322,385.00	0.53	4.750	666	322,385.00	80.00	11.11	100.00
17.000-17.499	3	134,604.00	0.22	6.125	674	134,604.00	58.70	11.11	100.00
17.500-17.999	29	1,949,008.00	3.23	5.754	725	243,626.00	80.72	18.18	68.48
18.000-18.499	8	2,290,393.00	3.79	6.194	711	286,299.00	79.34	11.11	26.85
18.500-18.999	41	318,462.00	0.53	6.500	630	318,462.00	75.00	11.11	100.00
19.500-19.999	2	225,845.00	0.37	7.313	676	112,923.00	95.19	11.11	49.68
20.000-20.499	2	159,521.00	0.26	7.500	692	159,521.00	91.43	11.11	100.00
22.000-22.499	3	44,918.00	0.07	8.500	655	44,918.00	90.00	11.11	100.00
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	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	80.14	17.51	89.45
2.500-2.999	33	7,616,656.00	12.61	5.823	696	230,808.00	77.57	8.66	92.02
3.000-3.499	47	9,632,820.00	15.94	6.310	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	79.05	12.67	57.83
4.000-4.499	77	7,726,807.00	12.79	7.108	695	203,337.00	79.54	25.76	31.21
4.500-4.999	63	5,166,254.00	8.55	7.636	684	156,553.00	82.62	19.51	44.01
5.000-5.499	17	2,997,694.00	4.96	7.547	573	176,335.00	81.06	13.45	67.92
5.500-5.999	2	369,157.00	0.61	8.140	643	184,579.00	91.10	11.11	100.00
Total:	293	60,424,712.00	100.00	6.591	688	206,228.00	79.43	12.34	63.56