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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

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FORM SE

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS

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

0000808851
(Registrant CIK Number)

Form 8-K for December 30, 2004
(Electronic Report, Schedule or Registration Statement of Which the Documents Are a Part (Give Period of Report))

333-115858
(SEC File Number, if Available)

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

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JAN 10 2005
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FINANCIAL

127190 SASCO 2004-23XS
Form SE re Comp. Mats.

SIGNATURES

Filings Made by the Registrant. The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of New York, State of New York, on December 30, 2004.

STRUCTURED ASSET SECURITIES CORPORATION

By: ______________________

Name: Daniel E. Israeli
Title: Vice President

Exhibit Index

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

TERM SHEET AND COMPUTATIONAL MATERIALS

for

STRUCTURED ASSET SECURITIES CORPORATION

Mortgage Pass-Through Certificates, Series 2004-23XS

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STRUCTURED ASSET SECURITIES CORPORATION

By: /s/ Daniel E. Israeli
Name: Daniel E. Israeli
Title: Vice President

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TERM SHEETS AND COMPUTATIONAL MATERIALS

for

STRUCTURED ASSET SECURITIES CORPORATION

Mortgage Pass-Through Certificates, Series 2004-23XS

$289,335,000 (Approximate)
STRUCTURED ASSET SECURITIES CORPORATION, SERIES 2004-23XS
SENIOR/SUBORDINATE CERTIFICATES

To 10% Call

Class	Approx. Size ($) (1)	Coupon / Margin (2)	Est. WAL (3) (yrs.)	Est. Payment Window (3)	Expected Initial C/E (4) (%)	Legal Final Maturity	Expected Ratings (Moody's/S&P) (5)
A1(6)(7)(8)	135,141,000	LIBOR + [0.22%]	1.25	01/05-06/07	5.50%	January 25, 2035	[Aaa/AAA]
A2(7)	35,845,000	[4.48%]	3.00	06/07-07/08	5.50%	January 25, 2035	[Aaa/AAA]
A3(7)	75,875,000	[5.39%]	6.16	07/08-07/13	5.50%	January 25, 2035	[Aaa/AAA]
A4(7)(9)	27,429,000	[4.94%]	6.45	01/08-07/13	5.50%	January 25, 2035	[Aaa/AAA]
M1(7)	9,099,000	[5.61%]	5.64	01/08-07/13	2.36%	January 25, 2035	[TBD]
M2(7)	3,817,000	[6.05%]	5.58	01/08-07/13	1.04%	January 25, 2035	[TBD]
M3(7)	2,129,000	[6.18%]	4.54	01/08-02/12	0.30%	January 25, 2035	[TBD]

*** The above coupons are the expected values; however they will change and be finalized at pricing.**

**** The Class M1, M2, and M3 Certificates are not being offered herein.**

(1) Bond sizes are based on the November 1, 2004 collateral balance (as shown on pages 18-26). The actual bond sizes will be based on the December 1, 2004 collateral balance (the "Cut-off Date Balance"). Subject to a permitted variance of ± 10% in aggregate.

(2) If the optional redemption is not exercised on the first optional redemption date, beginning with the following Distribution Datethe interest rate for each Class A Certificate (other than the Class A1 Certificates) will increase by 0.50% and the interest rate for each Class of Subordinate Certificates will increase by 0.75%, subject to the Net Funds Cap; the margin for the Class A1 Certificates will double, subject to the Net Funds Cap.

(3) The Certificates will be priced assuming 120% of the Prepayment Assumption ("PPC"). 100% of the Prepayment Assumption assumes that, based on the age of the loan, prepayments start at 8% CPR in month one, increase by approximately 1.09% each month to 20% CPR in month 12 and remain at 20% CPR thereafter.

(4) The expected initial credit enhancement percentage includes the target overcollateralization, and will be supplemented by initial excess spread of approximately [2.84%] which will provide additional credit enhancement. As of the Closing Date, the aggregate balance of the Certificates is expected to approximately equal the Cut-off Date Balance.

(5) All Classes of Senior Certificates are expected to be rated by S&P and Moody's.

(6) Accrued interest will not be applied to the Class A1 Certificates (i.e., the Class A1 Certificates will settle flat).

(7) The Class A1, A2, A3, and A4 Certificates are the Senior Certificates; Classes M1, M2, and M3 are the Subordinate Certificates.

(8) An Interest Rate Cap will be purchased by the Trust for the benefit of the Class A1 Certificates to (i) protect against interest rate risk from upward movement in one-month LIBOR and (ii) diminish basis risk associated with the fixed rate mortgage loans. The Interest Rate Cap is not subordinated to losses. The thirty month Interest Rate Cap will have a strike rate of 3.00% and a [15.00%] maximum rate of payment for the first eighteen months; a strike rate of 6.00% and a [15.00%] maximum rate of payment for the next twelve months. It will contribute cash in the event one-month LIBOR rises above the strike rate and will be capped by the maximum rate of payment.

(9) The Class A4 Certificates are non-accelerating Senior Certificates.

To Maturity							
Class	Approx. Size ($) (1)	Coupon / Margin (2)	Est. WAL (3) (yrs.)	Est. Payment Window (3)	Initial C/E (4) (%)	Legal Final Maturity	Ratings (Moody's/S&P) (5)
A1 (6)(7)(8)	135,141,000	LIBOR + [0.22%]	1.25	01/05-06/07	5.50%	January 25, 2035	[Aaa/AAA]
A2 (7)	35,845,000	[4.48%]	3.00	06/07-07/08	5.50%	January 25, 2035	[Aaa/AAA]
A3 (7)	75,875,000	[5.39%]	7.14	07/08-09/24	5.50%	January 25, 2035	[Aaa/AAA]
A4 (7)(9)	27,429,000	[4.94%]	6.59	01/08-06/24	5.50%	January 25, 2035	[Aaa/AAA]
M1 (7)	9,099,000	[5.61%]	6.03	01/08-11/17	2.36%	January 25, 2035	[TBD]
M2 (7)	3,817,000	[6.05%]	5.67	01/08-01/15	1.04%	January 25, 2035	[TBD]
M3 (7)	2,129,000	[6.18%]	4.54	01/08-02/12	0.30%	January 25, 2035	[TBD]

*** The above coupons are the expected values; however they will change and be finalized at pricing.**

**** The Class M1, M2, and M3 Certificates are not being offered herein.**

(1) Bond sizes are based on the November 1, 2004 collateral balance (as shown on pages 18-26). The actual bond sizes will be based on the December 1, 2004 collateral balance (the "Cut-off Date Balance"). Subject to a permitted variance of ± 10% in aggregate.

(2) If the optional redemption is not exercised on the first optional redemption date, beginning with the following Distribution Datethe interest rate for each Class A Certificate (other than the Class A1 Certificates) will increase by 0.50% and the interest rate for each Class of Subordinate Certificates will increase by 0.75%, subject to the Net Funds Cap; the margin for the Class A1 Certificates will double, subject to the Net Funds Cap.

(3) The Certificates will be priced assuming 120% of the Prepayment Assumption ("PPC"). 100% of the Prepayment Assumption assumes that, based on the age of the loan, prepayments start at8% CPR in month one, increase by approximately 1.09% each month to 20% CPR in month 12 and remain at 20% CPR thereafter.

(4) The expected initial credit enhancement percentage includes the target overcollateralization, and will be supplemented by initial excess spread of approximately [2.84%] which will provide additional credit enhancement. As of the Closing Date, the aggregate balance of the Certificates is expected to approximately equal the Cut-off Date Balance.

(5) All Classes of Senior Certificates are expected to be rated by S&P and Moody's.

(6) Accrued interest will not be applied to the Class A1 Certificates (i.e., the Class A1 Certificates will settle flat).

(7) The Class A1, A2, A3, and A4 Certificates are the Senior Certificates; Classes M1, M2, and M3 are the Subordinate Certificates.

(8) An Interest Rate Cap will be purchased by the Trust for the benefit of the Class A1 Certificates to (i) protect against interest rate risk from upward movement in one-month LIBOR and (ii) diminish basis risk associated with the fixed rate mortgage loans. The Interest Rate Cap is not subordinated to losses. The thirty month Interest Rate Cap will have a strike rate of3.00% and a [15.00%] maximum rate of payment for the first eighteen months; a strike rate of6.00% and a [15.00%] maximum rate of payment for the next twelve months. It will contribute cash in the event one-month LIBOR rises above the strike rateand will be capped by the maximum rate of payment.

(9) The Class A4 Certificates are non-accelerating Senior Certificates.

Principal Payment Priorities:

A1 [Aaa/AAA] LIBOR + [0.22]%	A4 [Aaa/AAA] [4.94%]
A2 [Aaa/AAA] [4.48%]	
A3 [Aaa/AAA] [5.39%]	
M1 [TBD] [5.61%]	
M2 [TBD] [6.05%]	
M3 [TBD] [6.18%]	

Principal will be paid as follows:

1. To the class A4 Certificates, the Class A4 Priority Amount

2. Sequentially to the Class A1, A2 and A3 Certificates

Class A4 is a senior non-accelerating class subject to a lock-out period of 36 months with respect to Principal Payments.

For the first 36 months or when a Trigger Event is in effect the Class M1, M2, and M3 Certificates will not receive payments of principal.

Class A1 Discount Margin Table (Discount Margins are expressed in basis points)

	75PPC		90PPC		100PPC		120PPC		150PPC		175PPC		200PPC	
Price	DM	Duration	DM	Duration	DM	Duration	DM	Duration	DM	Duration	DM	Duration	DM	Duration
99-29+	26	1.86	27	1.58	27	1.44	28	1.23	30	1.01	31	0.88	32	0.78
99-30	25		26		26		27		28		29		30	
99-30+	24		25		25		26		27		27		28	
99-31	24		24		24		25		25		26		26	
99-31+	23		23		23		23		24		24		24	
100-00	22	1.86	22	1.58	22	1.44	22	1.23	22	1.01	22	0.88	22	0.78
100-00+	21		21		21		21		20		20		20	
100-01	20		20		20		19		19		18		18	
100-01+	20		19		19		18		17		17		16	
100-02	19		18		18		17		16		15		14	
100-02+	18	1.86	17	1.58	17	1.44	16	1.23	14	1.01	13	0.88	12	0.79
WAL to Call		1.92		1.62		1.47		1.25		1.02		0.89		0.79
First Pay		1/25/2005		1/25/2005		1/25/2005		1/25/2005		1/25/2005		1/25/2005		1/25/2005
Last Pay		1/25/2009		5/25/2008		12/25/2007		6/25/2007		12/25/2006		9/25/2006		6/25/2006

Class A2 YieldTable (Yields are expressed in %)

	75PPC		90PPC		100PPC		120PPC		150PPC		175PPC		200PPC	
Price	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration
99-29+	4.47	4.39	4.46	3.68	4.46	3.31	4.44	2.75	4.42	2.19	4.41	1.89	4.39	1.65
99-30	4.47		4.46		4.45		4.44		4.41		4.40		4.38	
99-30+	4.46		4.45		4.45		4.43		4.41		4.39		4.37	
99-31	4.46		4.45		4.44		4.42		4.40		4.38		4.36	
99-31+	4.46		4.45		4.44		4.42		4.39		4.37		4.35	
100-00	4.45	4.39	4.44	3.68	4.43	3.31	4.41	2.75	4.39	2.19	4.36	1.89	4.34	1.65
100-00+	4.45		4.44		4.43		4.41		4.38		4.36		4.33	
100-01	4.45		4.43		4.42		4.40		4.37		4.35		4.32	
100-01+	4.44		4.43		4.42		4.40		4.36		4.34		4.31	
100-02	4.44		4.42		4.41		4.39		4.36		4.33		4.30	
100-02+	4.44	4.39	4.42	3.68	4.41	3.31	4.39	2.75	4.35	2.19	4.32	1.89	4.29	1.65
WAL to Call		5.01		4.11		3.67		3.00		2.36		2.01		1.75
First Pay		1/25/2009		5/25/2008		12/25/2007		6/25/2007		12/25/2006		9/25/2006		6/25/2006
Last Pay		2/25/2011		12/25/2009		5/25/2009		7/25/2008		9/25/2007		4/25/2007		12/25/2006

Class A3 Yield Table (Yields are expressed in %)

	75PPC		90PPC		100PPC		120PPC		150PPC		175PPC		200PPC	
Price	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration
99-29+	5.42	7.87	5.41	6.75	5.40	6.10	5.40	5.05	5.38	3.93	5.36	3.26	5.35	2.75
99-30	5.41		5.41		5.40		5.39		5.38		5.36		5.34	
99-30+	5.41		5.40		5.40		5.39		5.37		5.36		5.34	
99-31	5.41		5.40		5.40		5.39		5.37		5.35		5.33	
99-31+	5.41		5.40		5.39		5.38		5.36		5.35		5.33	
100-00	5.41	7.87	5.40	6.75	5.39	6.10	5.38	5.05	5.36	3.93	5.34	3.26	5.32	2.75
100-00+	5.40		5.40		5.39		5.38		5.36		5.34		5.31	
100-01	5.40		5.39		5.39		5.37		5.35		5.33		5.31	
100-01+	5.40		5.39		5.38		5.37		5.35		5.33		5.30	
100-02	5.40		5.39		5.38		5.37		5.34		5.32		5.30	
100-02+	5.40	7.87	5.39	6.75	5.38	6.10	5.36	5.05	5.34	3.93	5.32	3.26	5.29	2.75
WAL to Call	10.75		8.81		7.75		6.16		4.58		3.72		3.07	
First Pay	2/25/2011		12/25/2009		5/25/2009		7/25/2008		9/25/2007		4/25/2007		12/25/2006	
Last Pay	6/25/2018		6/25/2016		4/25/2015		7/25/2013		9/25/2011		8/25/2010		10/25/2009	

Class A4 Yield Table (Yields are expressed in %)

To Maturity

	75PPC		90PPC		100PPC		120PPC		150PPC		175PPC		200PPC	
Price	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration
99-29+	4.95	6.05	4.95	5.80	4.95	5.67	4.95	5.44	4.98	5.21	5.01	5.08	5.04	4.99
99-30	4.95		4.95		4.95		4.95		4.97		5.00		5.04	
99-30+	4.95		4.94		4.94		4.95		4.97		5.00		5.03	
99-31	4.94		4.94		4.94		4.94		4.97		5.00		5.03	
99-31+	4.94		4.94		4.94		4.94		4.96		4.99		5.03	
100-00	4.94	6.06	4.94	5.80	4.94	5.67	4.94	5.44	4.96	5.21	4.99	5.08	5.03	4.99
100-00+	4.94		4.93		4.93		4.94		4.96		4.99		5.02	
100-01	4.93		4.93		4.93		4.93		4.95		4.99		5.02	
100-01+	4.93		4.93		4.93		4.93		4.95		4.98		5.02	
100-02	4.93		4.93		4.93		4.93		4.95		4.98		5.01	
100-02+	4.93	6.06	4.92	5.81	4.92	5.67	4.92	5.44	4.95	5.21	4.98	5.08	5.01	4.99
WAL to Maturity	7.53		7.14		6.93		6.59		6.25		6.07		5.95	
First Pay	1/25/2008		1/25/2008		1/25/2008		1/25/2008		2/25/2008		3/25/2008		4/25/2008	
Last Pay	5/25/2031		1/25/2029		6/25/2027		5/25/2024		8/25/2020		3/25/2018		4/25/2016	

Class A4 Yield Table (Yields are expressed in %)

To Call

	75PPC		90PPC		100PPC		120PPC		150PPC		175PPC		200PPC	
Price	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration	Yield	Duration
99-29+	4.95	6.04	4.95	5.78	4.95	5.63	4.94	5.35	4.94	4.87	4.93	4.43	4.93	4.00
99-30	4.95		4.95		4.94		4.94		4.94		4.93		4.92	
99-30+	4.94		4.94		4.94		4.94		4.93		4.93		4.92	
99-31	4.94		4.94		4.94		4.94		4.93		4.92		4.92	
99-31+	4.94		4.94		4.94		4.93		4.93		4.92		4.91	
100-00	4.94	6.04	4.93	5.78	4.93	5.63	4.93	5.36	4.92	4.87	4.92	4.43	4.91	4.01
100-00+	4.93		4.93		4.93		4.93		4.92		4.91		4.91	
100-01	4.93		4.93		4.93		4.92		4.92		4.91		4.90	
100-01+	4.93		4.93		4.92		4.92		4.91		4.91		4.90	
100-02	4.93		4.92		4.92		4.92		4.91		4.90		4.89	
100-02+	4.92	6.04	4.92	5.78	4.92	5.63	4.92	5.36	4.91	4.87	4.90	4.43	4.89	4.01
WAL to Call		7.50		7.09		6.86		6.45		5.76		5.14		4.58
First Pay		1/25/2008		1/25/2008		1/25/2008		1/25/2008		2/25/2008		3/25/2008		4/25/2008
Last Pay		6/25/2018		6/25/2016		4/25/2015		7/25/2013		9/25/2011		8/25/2010		10/25/2009

Principal Payment Priority

Prior to the Stepdown Date or whenever a Trigger Event is in effect, all principal will be paid sequentially to the Certificates until the aggregate Certificate Principal Amount equals the Pool Balance less the Overcollateralization Target for such Distribution Date as follows:

(I) Sequentially as follows:
- i. To the Class A4 Certificates, the Class A4 Priority Amount; and
- ii. Sequentially to the Class A1, A2 and A3 Certificates, until reduced to zero; and

(II) Sequentially, to the Class M1, Class M2, and Class M3 Certificates.

On or after the Stepdown Date and as long as a Trigger Event is not in effect, principal will be first allocated to the Class A Certificates as described in (I) above, so that the Senior Enhancement Percentage equals two times the original Senior Enhancement Percentage. Principal will then be allocated as described in (II) so that the credit enhancement behind each class equals two times the respective initial credit enhancement percentage for each class (including the Overcollateralization Target), as a product of the current loan balance, subject to a floor equal to approximately 0.30% of the Cut-Off Date Balance.

The "Class A4 Priority Amount" for determining distributions of principal to the Class A4 Certificates for any Distribution Date will be equal to the lesser of (i) the Class Principal Amount of the Class A4 Certificates immediately prior to such Distribution Date and (ii) the product of (x) the Senior Principal Distribution Amount, (y) the Class A4 Percentage and (z) the Class A4 Shift Percentage; *provided, however*, if prior to such Distribution Date the aggregate Class Principal Amounts of the Class A1, A2, and A3 Certificates have been reduced to zero, the Class A4 Priority Amount will equal 100% of the Senior Principal Distribution Amount.

The "Class A4 Percentage" for any Distribution Date will be equal to the lesser of (i) 100% and (ii) the percentage obtained by dividing (x) the Class Principal Amount of the Class A4 Certificates immediately prior to such date by (y) the aggregate Class Principal Amount of the Class A Certificates immediately prior to such date.

The "Class A4 Shift Percentage" for any Distribution Date occurring prior to the 37th Distribution Date (*i.e.*, January 2008) will be 0%; for the 37th through 60th Distribution Dates, 45%; for the 61st through 72nd Distribution Dates, 80%; for the 73rd through 84th Distribution Dates, 100%; and thereafter, 300%.

The ''Principal Remittance Amount'' for any Distribution Date will be equal to (a) the sum of (1) all principal collected (other than in connection with Payaheads) or advanced in respect of Scheduled Payments on the Mortgage Loans during the related Collection Period by the related Servicer or the Master Servicer (less rela ted unreimbursed Advances due to the Master Servicer, any Servicer or the Trustee with respect to such Mortgage Loans, to the extent allocable to principal), (2) the principal portion of all prepayments in full or in part received on the Mortgage Loans during the related Prepayment Period, (3) the outstanding principal balance of each Mortgage Loan that was repurchased by the Seller during the related Prepayment Period (less unrelated unreimbursed Advances due to the Master Servicer, any Servicer or the Trustee (solely in its capacity as successor Master Servicer) with respect to such Mortgage Loans, to the extent allocable to principal), (4) the principal portion of any Substitution Amount paid with respect to any replaced Mortgage Loans during the related Prepayment Period allocable to principal, and (5) all Net Liquidation Proceeds, Insurance Proceeds and any other recoveries collected with respect to the Mortgage Loans during the related Prepayment Period, to the extent allocable to principal, minus (b) the percentage of any other costs, expenses or liabilities reimbursable to the Master Servicer, a Servicer or the Trustee from the Interest Remittance Amount and not reimbursed therefrom or otherwise.

The "Senior Principal Distribution Amount" for any Distribution Date will be equal to (a) prior to the Stepdown Date or if a Trigger Event is in effect with respect to such Distribution Date, 100% of the Principal Remittance Amount and (b) on or after the Stepdown Date and as long as a Trigger Event is not in effect, the amount, if any, by which (x) the aggregate Class Principal Amount of the Senior Certificates immediately prior to that Distribution Date exceeds (y) the Senior Target Amount (as defined herein).

The "Senior Target Amount" for any Distribution Date will be equal to the lesser of (a) the product of (i) approximately [89.00%] and (ii) the Pool Balance for such Distribution Date and (b) the amount, if any, by which (i) the Pool Balance for such Distribution Date exceeds (ii) approximately 0.30% of the Cut-Off Date Balance.

The "Stepdown Date" is the later of (i) the Distribution Date upon which the Senior Enhancement Percentage (as defined herein) doubles (i.e. meets the targeted Senior Enhancement Percentage), or (ii) the 37th distribution date.

The "Senior Enhancement Percentage" for any Distribution Date will be the fraction, expressed as a percentage, the numerator of which is the sum of the total Certificate Principal Amount of the Class M1, Class M2, and Class M3 Certificates and the Overcollateralization Amount (which, for purposes of this definition only, will not be less than zero) and the denominator of which is the aggregate loan balance after giving effect to distributions on that Distribution Date.

Interest Payment Priority

The Interest Rates for Classes A1, A2, A3, A4, M1, M2, and M3 for any Accrual Period will equal the lesser of (i) the rates stated or described on pages 1 and 2 and (ii) the Net Funds Cap (as defined herein). Interest for the Class A2, A3, A4, M1, M2, and M3 Certificates will be calculated on a 30/360 basis. Interest for the Class A1 Certificates will be calculated on an actual/360 basis.

The "Accrual Period" for the Class A2, A3, A4, M1, M2, and M3 Certificates on each Distribution Date will be the calendar month immediately preceding the month in which the related Distribution Date occurs. The "Accrual Period" for the Class A1 Certificates for each Distribution Date will be the period beginning on the immediately preceding Distribution Date (or the closing date, in the case of the first Accrual Period) and ending on the day immediately preceding the related Distribution Date.

The interest remittance amount for each Distribution Date will be allocated in the following priority:

(1) To pay fees including the Servicing Fee and to reimburse the Servicer or Master Servicer for any advances;

(2) To pay Current Interest and then to pay Carryforward Interest to the Class A1, A2, A3, and A4 Certificates on a prorata basis;

(3) To pay Current Interest and then to pay Carryforward Interest to Classes M1, M2, and M3 (the "Subordinate Classes"), sequentially;

(4) To pay the Trustee and the Master Servicer, previously unreimbursed extraordinary costs, liabilities and expenses, to the extent provided in the Trust Agreement;

(5) Any interest remaining after the application of (1) through (5) above will be deemed excess interest for such Distribution Date and will be distributed as *principal*, according to the Principal Payment Priorities in effect for such Distribution Date, as needed to create or maintain the Overcollateralization Target;

(6) To pay to the Class A1, A2, A3, and A4 Certificates on a prorata basis any Net Funds Cap Shortfall and Unpaid Net Funds Cap Shortfall amounts;

(7) To pay sequentially to the Class M1, M2, and M3 Certificates any Net Funds Cap Shortfall and Unpaid Net Funds Cap Shortfall amounts;

(8) Pro rata, to the Class A Certificates any unpaid interest on Deferred Amounts and any unpaid Deferred Amounts;

(9) To pay sequentially to the Class M1, M2, and M3 Certificates any unpaid Deferred Amounts;

(10) To pay the holders of the Class X Certificates; and

(11) All remaining amounts to the holder of the Class R Certificate.

Current Interest

"Current Interest" for any Class of Offered Certificates for any Distribution Date will be the aggregate amount of interest accrued at the applicable Interest Rate during the related Accrual Period on the Class Principal Amount of that Class.

Carryforward Interest

"Carryforward Interest" for each Class of Offered Certificates for any Distribution Date will be the sum of (1) the amount, if any, by which (x) the sum of (A) Current Interest for such Class for the immediately preceding Distribution Date and (B) any unpaid Carryforward Interest from previous Distribution Dates exceeds (y) the amount distributed in respect of interest on such Class on such immediately preceding Distribution Date, and (2) interest on such amount for the related Accrual Period at the applicable Interest Rate.

Interest Rate Cap

An Interest Rate Cap will be purchased by the Trust for the benefit of the Class A1 Certificates to (i) protect against interest rate risk from upward movement in one-month LIBOR and (ii) diminish basis risk associated with the fixed rate mortgage loans. The thirty month Interest Rate Cap will have a strike rate of 3.00% and a [15.00%] maximum rate of payment for the first eighteen months; a strike rate of 6.00% and a [15.00%] maximum rate of payment for the next twelve months. It will contribute cash in the event one-month LIBOR rises above the strike rate and will be capped by the maximum rate of payment. The Notional Balance of the Interest Rate Cap will be equal to the following schedule:

Distribution Dates (Months)	Notional Balance for Interest Rate Cap
1	$135,141,000.00
2	132,069,853.82
3	129,224,089.25
4	126,320,849.41
5	123,171,589.15
6	119,781,998.32
7	116,158,455.78
8	112,308,013.65
9	108,239,027.25
10	103,967,175.10
11	99,501,039.69
12	94,923,623.45
13	90,426,880.89
14	86,010,423.45
15	81,672,824.59
16	77,412,683.00
17	73,228,622.21
18	69,119,290.14
19	65,083,358.66
20	61,119,523.16
21	57,226,502.16
22	53,403,036.86
23	49,647,890.79
24	45,959,849.37
25	42,337,719.56
26	38,780,329.44
27	35,286,527.87
28	31,855,184.12
29	28,485,187.46
30	25,175,446.90

On each Payment Date, the cap provider will make payments equal to the product of (a) the lesser of the maximum rate of payment and the excess, if any, of one-month LIBOR for such determination date over the strike rate, (b) the actual number of days in the corresponding accrual period for the transaction divided by 360, and (c) the lesser of the notional balance set forth above and the class principal amount of the Class A1 Certificates. Payments received under the Interest Rate Cap will only be available to benefit the Class A1 Certificates or, in certain cases, the Class X Certificates.

Net Funds Cap

The "Net Funds Cap" for each Distribution Date will be the annual rate equal to the product of (x) the weighted average Net Mortgage Rate and (y) with respect to the Class A1 Certificates, a fraction, the numerator of which is 30 and the denominator of which is the actual number of days in the accrual period, provided that with respect to the other classes of Certificates clause (y) will be equal to 1.

The "Net Mortgage Rate" with respect to any Mortgage Loan will be the Mortgage Rate thereof reduced by the Servicing Fee Rate.

Net Funds Cap Shortfall

With respect to each Distribution Date, to the extent that (a) the amount of interest payable to a Class calculated using the rate stated or described on pages 1 and 2 exceeds (b) the amount of interest paid on such class calculated using the Net Funds Cap (such excess, a "Net Funds Cap Shortfall"), that Class will be entitled to the amount of such Net Funds Cap Shortfall and any Unpaid Net Funds Cap Shortfall, plus interest thereon at the applicable Interest Rate, before the Class X and Class R Certificates are entitled to any distributions. The "Unpaid Net Funds Cap Shortfall" for any Class of Certificates on any Distribution Date will be the aggregate of all Net Funds Cap Shortfalls for such Class for all previous Distribution Dates, together with interest thereon at the applicable Interest Rate, less all payments made with respect to such Class in respect of such Net Funds Cap Shortfalls on or prior to such Distribution Date.

Losses

Losses that are not covered by mortgage insurance are allocated in the following order: excess spread, overcollateralization, the Class M3 Certificates, the Class M2 Certificates, the Class M1 Certificates, and then the Class A Certificates (pro-rata). Any Applied Loss Amounts allocated to the Certificates will become Deferred Amounts (as defined herein). The allocation of losses to a class will result in a write-down of its principal amount and is referred to as an "Applied Loss Amount."

Deferred Amount

With respect to each Distribution Date, the "Deferred Amount" for each Class of Certificates will be equal to the amount by which (x) the aggregate of Applied Loss Amounts previously applied in reduction of the Class Principal Amount thereof exceeds (y) the aggregate of amounts previously distributed in reimbursement thereof.

10% Optional Redemption

The transaction can be called by the Master Servicer, Aurora Loan Services Inc. ("Aurora," an affiliate of Lehman Brothers), on the Distribution Date following the Distribution Date on which the aggregate principal balance of the loans is reduced to less than or equal to 10% of the Cut-off Date Balance. If the optional redemption is not exercised on the first possible Distribution Date by Aurora, then beginning with the following Distribution Date, the interest rate for each of the Class A Certificates (other than the Class A1 Certificates) will increase by 0.50%, the interest rate for each Class of Subordinate Certificates will increase by 0.75% and the margin on the Class A1 Certificate will double, in each case subject to the Net Funds Cap.

Origination and Servicing

The majority of the Mortgage Loans were originated by Aurora (59.35%) and First National Bank of Nevada (31.00%). 63.39% of the Mortgage Loans are serviced by Aurora and 30.93% of the Mortgage Loans are serviced by First National Bank of Nevada.

Credit Enhancement

Subordination

The Senior Certificates will have limited protection by means of the subordination of the Subordinate Classes. The Senior Certificates will have the preferential right to receive interest due to them and principal available for distribution over Classes having a lower priority of distribution. Similarly, the Class M1 Certificates will be senior in right of priority to the Class M2 Certificates and Class M3 Certificates; the Class M2 Certificates will be senior in right of priority to the Class M3 Certificates. If on any Distribution Date after giving effect to all realized losses and distributions of principal on such Distribution Date, the aggregate Certificate Principal Amount exceeds the aggregate loan balance, the Certificates will be reduced by the Applied Loss Amount in inverse order of priority of distribution until the Class M3 Certificates, Class M2 Certificates, Class M1 Certificates, and then the Class A Certificates (pro-rata) have been reduced to zero.

Overcollateralization

Excess interest will be used to pay down the certificates so the aggregate loan balance exceeds the aggregate certificate balance (Overcollateralization). Excess spread will be used to create or maintain the Overcollateralization Target. As of the Closing Date, the aggregate balance of the Certificates is expected to approximately equal the Cut-off Date Balance.

The "Overcollateralization Target" for any Distribution Date (i) prior to the Stepdown Date or if a Trigger Event is in effect with respect to such Distribution Date, is equal to approximately 0.30% of the Cut-Off Date Balance and (ii) on or after the Stepdown Date and as long as a Trigger Event is not in effect, is equal to 0.60% of the Pool Balance for such Distribution Date, subject to a floor of 0.30% of the Cut-Off Date loan principal balance.

Trigger Event

A "Trigger Event" will have occurred with respect to any Distribution Date if (i) the Rolling Three Month Delinquency Rate as of the last day of the immediately preceding month equals or exceeds [50%] of the Senior Enhancement Percentage for that Distribution Date or (ii) a Cumulative Loss Trigger Event has occurred.

A "Cumulative Loss Trigger Event" will have occurred with respect to any Distribution Date if the fraction, expressed as a percentage, obtained by dividing (x) the aggregate amount of cumulative Realized Losses incurred on the Mortgage Loans from the Cut-off Date through the last day of the related Collection Period by (y) the Cut-off Date loan principal balance, exceeds the applicable percentages described below with respect to such Distribution Date:

Distribution Date	Loss Percentage
January 2008 through December 2009	[0.75%]
January 2010 and thereafter	[1.10%]

The "Rolling Three Month Delinquency Rate" with respect to any Distribution Date will be the average of the Delinquency Rates for each of the three (or one and two, in the case of the first and second Distribution Dates) immediately preceding months.

The "Delinquency Rate" for any month will be the fraction, expressed as a percentage, the numerator of which is the aggregate outstanding principal balance of all of the Mortgage Loans 60 or more days delinquent (including all foreclosures and REO Properties) as of the close of business on the last day of such month, and the denominator of which is the aggregate loan balance as of the close of business on the last day of such month.

Contacts

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MBS Banking	Joe Kelly	(212) 526-4274
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MBS Syndicate	Daniel Covello	(212) 526-9519
	Paul Tedeschi	(212) 526-9519

Summary of Terms

Issuer:	Structured Asset Securities Corporation 2004-23XS
Depositor:	Structured Asset Securities Corporation
Trustee:	TBD
Master Servicer:	Aurora Loan Services Inc.
Underwriter:	Lehman Brothers Inc.
Distribution Date:	25th of each month, or the next succeeding Business Day
Cut-Off Date:	December 1, 2004
Expected Closing Date:	December 30, 2004
Expected Settlement Date:	December 30, 2004 through DTC, Euroclear or Cedel Bank
Delay Days:	24 day delay – All Classes (except for Class A1 Certificates, which will have a zero day delay)
First Distribution Date:	January 25, 2004
Day Count:	30/360 for all classes (except for the Class A1 Certificates, which will be actual/360)
Collection Period:	2nd day of prior month through 1st day of month of such distribution
Servicing Fee:	Substantially all of the loans have a Servicing Fee of 0.25% of the pool principal balance annually
Clearing/Registration:	Book-entry through DTC, Euroclear, and Cedel
Denomination:	Minimum $25,000; increments $1 in excess thereof for the Senior Certificates. Minimum $100,000; increments $1 in excess thereof for the Class M1, M2, and M3 Certificates.
SMMEA Eligibility:	All classes, other than the Class M2 and M3 Certificates, are expected to be SMMEA eligible.
ERISA Eligibility:	All Classes are expected to be ERISA eligible.
Tax Status:	REMIC for Federal income tax purposes.

*SASCO 2004-23XS Collateral Summary**

Total Number of Loans	1,383	**Occupancy Status**	
Total Outstanding Loan Balance	$289,335,270	Primary Home	73.7%
Average Loan Principal Balance	$209,208	Investment	21.7%
Prepayment Penalty	42.26%	Second Home	4.7%
Weighted Average Coupon	6.910%		
Weighted Average Original Term (mo.)	357		
Weighted Average Remaining Term (mo.)	356	**Geographic Distribution**	
Weighted Average Loan Age (mo.)	1	(Other states account individually for less than 5% of the Cut-off Date principal balance.)	
Non-Zero Weighted Average Original LTV	75.07%		
Original LTV > 80 and no MI (whole pool)	1.43%	CA	35.5%
Non-Zero Weighted Average FICO	699	NY	9.6%
		FL	9.1%
Prepayment Penalty (years)		TX	5.6%
None	57.7%		
0.001 - 1.000	7.4%	**Lien Position**	
1.001 - 2.000	2.5%	First	100.0%
2.001 - 3.000	14.6%		
4.001 - 5.000	17.7%		

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics

Collateral characteristics are listed below as of the cut-off date*

Scheduled Principal Balances			
($)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
0.01 - 50,000.00	57	$2,336,376.52	0.81%
50,000.01 - 100,000.00	292	22,804,404.15	7.88
100,000.01 - 150,000.00	304	37,706,252.49	13.03
150,000.01 - 200,000.00	207	36,066,545.00	12.47
200,000.01 - 250,000.00	135	30,404,917.62	10.51
250,000.01 - 300,000.00	135	37,489,591.99	12.96
300,000.01 - 350,000.00	111	36,012,730.88	12.45
350,000.01 - 400,000.00	39	14,690,682.35	5.08
400,000.01 - 450,000.00	29	12,191,154.57	4.21
450,000.01 - 500,000.00	24	11,611,005.16	4.01
500,000.01 - 550,000.00	6	3,154,094.35	1.09
550,000.01 - 600,000.00	6	3,470,291.63	1.20
600,000.01 - 650,000.00	10	6,404,129.91	2.21
650,000.01 - 700,000.00	1	675,000.00	0.23
700,000.01 - 750,000.00	3	2,180,653.00	0.75
750,000.01 - 800,000.00	1	754,600.00	0.26
800,000.01 - 850,000.00	1	805,000.00	0.28
850,000.01 - 900,000.00	1	888,000.00	0.31
900,000.01 - 950,000.00	2	1,856,419.58	0.64
950,000.01 - 1,000,000.00	6	5,927,324.89	2.05
1,000,000.01 - 1,250,000.00	4	4,417,013.12	1.53
1,250,000.01 - 1,500,000.00	4	5,892,583.33	2.04
1,500,000.01 - 1,750,000.00	1	1,746,500.00	0.60
1,750,000.01 - 2,000,000.00	3	5,950,000.00	2.06
3,750,000.01 - 4,000,000.00	1	3,900,000.00	1.35
Total:	**1,383**	**$289,335,270.54**	**100.00%**

Minimum: $ 5,083
Maximum: $ 3,900,000
Average: $ 209,208

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics (continued)

Collateral characteristics are listed below as of the cut-off date*

Mortgage Rates			
(%)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
5.00001 - 5.50000	2	$619,000.00	0.21%
5.50001 - 6.00000	122	35,903,746.75	12.41
6.00001 - 6.50000	320	81,485,040.45	28.16
6.50001 - 7.00000	385	72,523,528.75	25.07
7.00001 - 7.50000	250	46,492,099.08	16.07
7.50001 - 8.00000	146	24,430,478.52	8.44
8.00001 - 8.50000	79	15,896,137.32	5.49
8.50001 - 9.00000	37	5,260,748.83	1.82
9.00001 - 9.50000	24	4,287,229.24	1.48
9.50001 - 10.00000	9	1,034,301.09	0.36
10.00001 - 10.50000	4	578,629.48	0.20
10.50001 - 11.00000	4	591,931.03	0.20
11.00001 - 11.50000	1	232,400.00	0.08
Total:	**1,383**	**$289,335,270.54**	**100.00%**

Minimum: 5.250%
Maximum: 11.250%
Weighted Average: 6.910%

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics (continued)

Collateral characteristics are listed below as of the cut-off date*

Original Terms to Stated Maturity			
(months)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
<= 170	1	$85,497.39	0.03%
171 - 180	27	3,626,228.28	1.25
181 - 240	11	820,946.17	0.28
301 - 360	1,344	284,802,598.70	98.43
Total:	**1,383**	**$289,335,270.54**	**100.00%**

Minimum: 84
Maximum: 360
Weighted Average: 357

Remaining Terms to Stated Maturity			
(months)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
<= 180	29	$3,716,808.73	1.28%
181 - 240	11	820,946.17	0.28
241 - 360	1,343	284,797,515.64	98.43
Total:	**1,383**	**$289,335,270.54**	**100.00%**

Minimum: 0
Maximum: 360
Weighted Average: 356

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics (continued)

Collateral characteristics are listed below as of the cut-off date*

Original Loan-to-Value Ratio			
(%)	**Mortgage Loans**	**Principal Balance ($)**	**% of Pool Principal Balance**
10.001 - 20.000	4	$889,701.15	0.31%
20.001 - 30.000	15	1,740,640.34	0.60
30.001 - 40.000	27	6,844,300.00	2.37
40.001 - 50.000	45	11,548,563.02	3.99
50.001 - 60.000	73	19,323,032.86	6.68
60.001 - 70.000	165	51,241,132.14	17.71
70.001 - 80.000	729	138,037,050.74	47.71
80.001 - 90.000	129	24,396,037.03	8.43
90.001 - 100.000	193	35,179,905.13	12.16
100.001 - 110.000 (1)	2	129,825.07	0.04
120.001 - 130.000(1)	1	5,083.06	0.00
Total:	**1,383**	**$289,335,270.54**	**100.00%**
Non-Zero Minimum:	12.770%		
Maximum:	126.670%		
Non-Zero Weighted Average:	75.073 %		

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*
(1) *These loans have a current Loan-to-Value Ratio of less than 100%*

Collateral Characteristics (continued)

Collateral characteristics are listed below as of the cut-off date*

FICO Score	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
<= 0	12	$1,216,823.38	0.42%
561 - 580	1	210,078.82	0.07
581 - 600	9	1,961,996.43	0.68
601 - 620	32	5,409,008.22	1.87
621 - 640	128	25,859,127.00	8.94
641 - 660	129	31,962,836.36	11.05
661 - 680	217	44,687,089.34	15.44
681 - 700	214	43,964,879.25	15.20
701 - 720	173	32,952,885.39	11.39
721 - 740	171	42,125,188.55	14.56
741 - 760	131	26,860,781.53	9.28
761 - 780	99	19,675,587.70	6.80
781 - 800	51	9,216,660.30	3.19
801 - 820	16	3,232,328.27	1.12
Total:	**1,383**	**$289,335,270.54**	**100.00%**

Non-Zero Minimum: 578
Maximum: 817
Non-Zero Weighted Average: 699

** The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics (continued)

Collateral characteristics are listed below as of the cut-off date*

Loan Purpose			
	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
Purchase	852	$159,255,599.33	55.04%
Cash Out Refinance	391	97,715,361.78	33.77
Rate/Term Refinance	138	32,054,309.43	11.08
Home Improvement	2	310,000.00	0.11
Total:	**1,383**	**$289,335,270.54**	**100.00%**

Property Type			
	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
Single Family	833	$172,746,502.00	59.70%
PUD	223	48,920,676.74	16.91
2-4 Family	201	45,880,971.85	15.86
Condo	121	21,000,097.37	7.26
Manufactured Housing	4	592,022.58	0.20
Coop	1	195,000.00	0.07
Total:	**1,383**	**$289,335,270.54**	**100.00%**

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics (continued)

Collateral characteristics are listed below as of the cut-off date*

States – Top 10			
	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
CA	307	$102,820,426.79	35.54%
NY	96	27,833,009.70	9.62
FL	140	26,462,573.00	9.15
TX	139	16,123,547.84	5.57
AZ	73	10,629,591.21	3.67
NJ	33	9,196,224.59	3.18
VA	44	8,308,529.89	2.87
NV	30	7,583,132.85	2.62
MD	38	7,216,111.00	2.49
CO	29	6,442,747.60	2.23
Other	454	66,719,376.07	23.06
Total:	**1,383**	**$289,335,270.54**	**100.00%**

Interest Only Loan Flag			
	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
No	719	$128,595,626.01	44.45%
Yes	664	160,739,644.53	55.55
Total:	**1,383**	**$289,335,270.54**	**100.00%**

Balloon Loan Flag			
	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
Balloon	2	$159,325.71	0.06%
Fully Amortizing	1,381	289,175,944.83	99.94
Total:	**1,383**	**$289,335,270.54**	**100.00%**

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics (continued)

Collateral characteristics are listed below as of the cut-off date*

Prepayment Penalty in Years			
	Mortgage Loans	**Principal Balance ($)**	**% of Pool Principal Balance**
0.000	800	$167,074,779.36	57.74%
0.333	14	2,870,900.00	0.99
0.500	6	4,592,000.00	1.59
0.583	5	1,383,700.00	0.48
0.667	4	1,106,700.00	0.38
1.000	61	11,512,051.84	3.98
2.000	35	7,353,427.66	2.54
3.000	247	42,126,805.40	14.56
5.000	210	51,309,823.22	17.73
8.167	1	5,083.06	0.00
Total:	**1,383**	**$289,335,270.54**	**100.00%**

Documentation Type			
	Mortgage Loans	**Principal Balance ($)**	**% of Pool Principal Balance**
Limited	470	$105,480,737.08	36.46%
No Documentation	442	86,843,501.62	30.01
Full	343	66,148,759.03	22.86
No Ratio	128	30,862,272.81	10.67
Total:	**1,383**	**$289,335,270.54**	**100.00%**

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

$172,718,000 (Approximate)
STRUCTURED ASSET SECURITIES CORPORATION, SERIES 2004-23XS
SENIOR/SUBORDINATE CERTIFICATES

To 10% Call							
Class	Approx. Size ($) (1)	Coupon / Margin (2)(3)	Est. WAL (4) (yrs.)	Est. Payment Window (4)	Expected Initial C/E (5) (%)	Legal Final Maturity	Expected Ratings (6)
A1 (7)(8)	165,391,000	LIBOR +[0.30%]	3.01	01/05-11/12	4.54%	January 25, 2035	[Aaa/AAA]
AIO (7)(9)	165,391,000	[4.25%]-LIBOR	2.57	01/05-12/09	4.54%	January 25, 2035	[Aaa/AAA]
M1 (7)	6,034,000	LIBOR +[0.60%]	5.19	01/08-11/12	1.05%	January 25, 2035	[TBD/TBD]
M2 (7)	1,293,000	LIBOR +[1.00%]	4.21	01/08-08/11	0.30%	January 25, 2035	[TBD/TBD]

*** The above coupons are the expected values; however they will change and be finalized at pricing.**

**** The Class AIO, M1 and M2 Certificates are not being offered herein.**

(1) Class sizes are based on the November 1, 2004 collateral balance (as shown on pages 16-25) rolled forward to December 1, 2004. The actual bond sizes will be based on the December 1, 2004 collateral balance (the "Cut-off Date Balance"). Subject to a permitted variance of ± 10% in aggregate.

(2) The interest rates for the Class AIO, Class M1 and Class M2 Certificates for any Accrual Period will be equal to the lesser of (1) the rate described above and (2) the Net Funds Cap. For the first sixty Distribution Dates, the interest rate on the Class A1 Certificates will equal the least of (1) the rate described above, (2) the Net Funds Cap and (3) 4.55%, after which it will be equal to the lesser of (1) the rate described above and (2) the Net Funds Cap.

(3) If the optional redemption is not exercised on the first optional redemption date, beginning with the following Distribution Date the margin for the Class A1 Certificates and for each Class of Subordinate Certificates will increase to 1.50 times their initial margin, subject to the Net Funds Cap.

(4) The Certificates will be priced assuming 25% CPR.

(5) The expected initial credit enhancement percentage includes the target overcollateralization, and will be supplemented by initial excess spread of approximately [1.62%] which will provide additional credit enhancement. As of the Closing Date, the aggregate balance of the Certificates is expected to approximately equal the Cut-off Date Balance.

(6) The Senior Certificates are expected to be rated by two rating agencies.

(7) The Class A1 and Class AIO Certificates are the Senior Certificates; Classes M1 and M2 are the Subordinate Certificates.

(8) An Interest Rate Cap will be purchased by the Trust for the benefit of the Class A1 Certificates to (i) protect against interest rate risk from upward movement in one-month LIBOR and (ii) diminish basis risk associated with the initial fixed rate period of the hybrid ARM loans. The sixty month Interest Rate Cap will have a strike rate of 4.25% and will contribute cash to cover Net Funds Cap Shortfalls on the Class A1 Certificates if LIBOR rises above the strike rate.

(9) The Class AIO Certificates are interest-only certificates and will have a notional balance equal to the Class A1 Certificate balance for each period. The Class AIO Certificates are subject to a minimum interest rate of 0%. The Class AIO will have a notional balance equal to zero after the 12/25/2009 Distribution Date at which point it will no longer accrue interest.

To Maturity							
Class	Approx. Size ($) (1)	Coupon / Margin (2)(3)	Est. WAL (4) (yrs.)	Est. Payment Window (4)	Expected Initial C/E (5) (%)	Legal Final Maturity	Expected Ratings (6)
A1 (7)(8)	165,391,000	LIBOR +[0.30%]	3.29	01/05-10/23	4.54%	January 25, 2035	[Aaa/AAA]
AIO (7)(9)	165,391,000	[4.25%]-LIBOR	2.57	01/05-12/09	4.54%	January 25, 2035	[Aaa/AAA]
M1 (7)	6,034,000	LIBOR + [0.60%]	5.44	01/08-06/16	1.05%	January 25, 2035	[TBD/TBD]
M2 (7)	1,293,000	LIBOR + [1.00%]	4.21	01/08-08/11	0.30%	January 25, 2035	[TBD/TBD]

*** The above coupons are the expected values; however they will change and be finalized at pricing.**

**** The Class AIO, M1 and M2 Certificates are not being offered herein.**

(1) Class sizes are based on the November 1, 2004 collateral balance (as shown on pages 16-25) rolled forward to December 1, 2004. The actual bond sizes will be based on the December 1, 2004 collateral balance (the "Cut-off Date Balance"). Subject to a permitted variance of ± 10% in aggregate.

(2) The interest rates for the Class AIO, Class M1 and Class M2 Certificates for any Accrual Period will be equal to the lesser of (1) the rate described above and (2) the Net Funds Cap. For the first sixty Distribution Dates, the interest rate on the Class A1 Certificates will equal the least of (1) the rate described above, (2) the Net Funds Cap and (3) 4.55%, after which it will be equal to the lesser of (1) the rate described above and (2) the Net Funds Cap.

(3) If the optional redemption is not exercised on the first optional redemption date, beginning with the following Distribution Date the margin for the Class A1 Certificates and for each Class of Subordinate Certificates will increase to 1.50 times their initial margin, subject to the Net Funds Cap.

(4) The Certificates will be priced assuming 25% CPR.

(5) The expected initial credit enhancement percentage includes the target overcollateralization, and will be supplemented by initial excess spread of approximately [1.62%] which will provide additional credit enhancement. As of the Closing Date, the aggregate balance of the Certificates is expected to approximately equal the Cut-off Date Balance.

(6) The Senior Certificates are expected to be rated by two rating agencies.

(7) The Class A1 and Class AIO Certificates are the Senior Certificates; Classes M1 and M2 are the Subordinate Certificates.

(8) An Interest Rate Cap will be purchased by the Trust for the benefit of the Class A1 Certificates to (i) protect against interest rate risk from upward movement in one-month LIBOR and (ii) diminish basis risk associated with the initial fixed rate period of the hybrid ARM loans. The sixty month Interest Rate Cap will have a strike rate of 4.25% and will contribute cash to cover Net Funds Cap Shortfalls on the Class A1 Certificates if LIBOR rises above the strike rate.

(9) The Class AIO Certificates are interest-only certificates and will have a notional balance equal to the Class A1 Certificate balance for each period. The Class AIO Certificates are subject to a minimum interest rate of 0%. The Class AIO will have a notional balance equal to zero after the 12/25/2009 Distribution Date at which point it will no longer accrue interest.

Principal Payment Priorities:

A1 [Aaa/AAA] L + [0.30%]
M1 [TBD] L+ [0.60%]
M2 [TBD] L+ [1.00%]

Principal will be paid sequentially to the class A1, M1 and M2 certificates.

Class A1 Discount Margin Table (Discount Margins are expressed in basis points)

	10CPR	15CPR	20CPR	25CPR	30CPR	35CPR	40CPR	50CPR
Price	DM	DM	DM	DM	DM	DM	DM	DM
99-22	35	37	39	41	44	46	49	56
99-24	34	35	37	39	41	43	45	51
99-26	33	34	35	37	38	40	41	46
99-28	32	33	34	34	35	36	38	40
99-30	31	31	32	32	33	33	34	35
100-00	30	30	30	30	30	30	30	30
100-02	29	29	28	28	27	27	26	25
100-04	28	27	26	26	25	24	22	20
100-06	27	26	25	23	22	20	19	14
100-08	26	25	23	21	19	17	15	9
100-10	25	23	21	19	17	14	11	4
WAL to Maturity	7.85	5.55	4.18	3.29	2.67	2.21	1.86	1.35
First Pay	1/25/2005	1/25/2005	1/25/2005	1/25/2005	1/25/2005	1/25/2005	1/25/2005	1/25/2005
Last Pay	2/25/2034	11/25/2031	10/25/2027	10/25/2023	7/25/2020	2/25/2018	2/25/2016	4/25/2013

Principal Payment Priority

Prior to the Stepdown Date or whenever a Trigger Event is in effect, all principal will be paid sequentially to the Certificates (other than the Class AIO Certificates) until the aggregate Certificate Principal Amount equals the Pool Balance less the Overcollateralization Target for such Distribution Date as follows:

(I) To the Class A1 Certificates, until reduced to zero; and

(II) Sequentially, to the Class M1 and Class M2 Certificates, until each such class is reduced to zero.

On or after the Stepdown Date and as long as a Trigger Event is not in effect, principal will be first allocated to the Class A1 Certificates as described in (I) above, so that the Senior Enhancement Percentage equals two times the original Senior Enhancement Percentage. Principal will then be allocated as described in (II) so that the credit enhancement behind each class equals two times the respective initial credit enhancement percentage for each class (including the Overcollateralization Target), as a product of the current loan balance, subject to a floor equal to approximately [0.30]% of the Cut-Off Date Balance.

The ''Principal Remittance Amount'' for any Distribution Date will be equal to (a) the sum of (1) all principal collected (other than in connection with Payaheads) or advanced in respect of Scheduled Payments on the Mortgage Loans during the related Collection Period by the related Servicer or the Master Servicer (less related unreimbursed Advances due to the Master Servicer, any Servicer or the Trustee with respect to such Mortgage Loans, to the extent allocable to principal), (2) the principal portion of all prepayments in full or in part received on the Mortgage Loans during the related Prepayment Period, (3) the outstanding principal balance of each Mortgage Loan that was repurchased by the Seller during the related Prepayment Period (less unrelated unreimbursed Advances due to the Master Servicer, any Servicer or the Trustee (solely in its capacity as successor Master Servicer) with respect to such Mortgage Loans, to the extent allocable to principal), (4) the principal portion of any Substitution Amount paid with respect to any replaced Mortgage Loans during the related Prepayment Period allocable to principal, and (5) all Net Liquidation Proceeds, Insurance Proceeds and any other recoveries collected with respect to the Mortgage Loans during the related Prepayment Period, to the extent allocable to principal, minus (b) the percentage of any other costs, expenses or liabilities reimbursable to the Master Servicer, a Servicer or the Trustee from the Interest Remittance Amount and not reimbursed therefrom or otherwise.

The "Senior Principal Distribution Amount" for any Distribution Date will be equal to (a) prior to the Stepdown Date or if a Trigger Event is in effect with respect to such Distribution Date, 100% of the Principal Distribution Amount and (b) on or after the Stepdown Date and as long as a Trigger Event is not in effect, the amount, if any, by which (x) the aggregate Class Principal Amount of the Class A1 Certificates immediately prior to that Distribution Date exceeds (y) the Senior Target Amount (as defined herein).

The "Senior Target Amount" for any Distribution Date will be equal to the lesser of (a) the product of (i) approximately [90.92%] and (ii) the Pool Balance for such Distribution Date and (b) the amount, if any, by which (i) the Pool Balance for such Distribution Date exceeds (ii) approximately 0.30% of the Cut-Off Date Balance.

The "Stepdown Date" is the later of (i) the Distribution Date upon which the Senior Enhancement Percentage (as defined herein) doubles (i.e. meets the targeted Senior Enhancement Percentage), or (ii) the 37th distribution date.

The "Senior Enhancement Percentage" for any Distribution Date will be the fraction, expressed as a percentage, the numerator of which is the sum of the total Certificate Principal Amount of the Class M1 and Class M2 Certificates and the Overcollateralization Amount (which, for purposes of this definition only, will not be less than zero) and the denominator of which is the aggregate loan balance after giving effect to distributions on that Distribution Date.

Interest Payment Priority

For the first sixty Distribution Dates, the Interest Rate for the Class A1 Certificates for any Accrual Period will equal the least of (i) the rate described on pages 1 and 2, (ii) the Net Funds Cap (as defined herein) and (iii) 4.55% per annum, after which it will be equal to the lesser of (i) the rate described on pages 1 and 2 and (ii) the Net Funds Cap. The Interest Rates for Classes AIO, M1 and M2 Certificates for any Accrual Period will equal the lesser of (i) the rates stated or described on pages 1 and 2 and (ii) the Net Funds Cap (as defined herein). Interest for the Class A1 and Class AIO Certificates will be calculated on a 30/360 basis. Interest for the Class M1 and M2 Certificates will be calculated on an actual/360 basis.

The "Accrual Period" for the Class A1, Class AIO, Class M1 and Class M2 Certificates for each Distribution Date will be the period beginning on the immediately preceding Distribution Date (or December 25, 2004 in the case of the Class A1 and Class AIO Certificates, or the closing date, in the case of the Class M1 and Class M2 Certificates for the first Accrual Period) and ending on the day immediately preceding the related Distribution Date.

The interest remittance amount for each Distribution Date will be allocated in the following priority:

(1) To pay any administrative fees of the trust fund including the Servicing Fee and to reimburse the Servicer or Master Servicer for any monthly interest advances;

(2) To pay Current Interest and then to pay Carryforward Interest on a pro rata basis to the Class A1 and Class AIO Certificates;

(3) To pay Current Interest and then to pay Carryforward Interest to Classes M1 and M2 Certificates sequentially;

(4) To pay the Trustee and the Master Servicer, previously unreimbursed extraordinary costs, liabilities and expenses, to the extent provided in the Trust Agreement;

(5) Any interest remaining after the application of (1) through (4) above will be deemed excess interest for such Distribution Date and will be distributed as *principal*, according to the Principal Payment Priorities in effect for such Distribution Date, as needed to create or maintain the Overcollateralization Target;

(6) On a pro rata basis, to the Class A1 and to the Class AIO Certificates, any Net Funds Cap Shortfall and Unpaid Net Funds Cap Shortfall amounts, but only after any payments received from the Interest Rate Cap for such Distribution Date have first been applied to cover such shortfalls;

(7) To pay sequentially to the Class M1 and M2 Certificates any Net Funds Cap Shortfall and Unpaid Net Funds Cap Shortfall amounts;

(8) To the Class A1 Certificates any unpaid interest on Deferred Amounts and any unpaid Deferred Amounts;

(9) To pay sequentially to the Class M1 and M2 Certificates any unpaid Deferred Amounts;

(10) To pay the holders of the Class X Certificates; and

(11) All remaining amounts to the holder of the Class R Certificate.

Current Interest

"Current Interest" for any Class of Offered Certificates for any Distribution Date will be the aggregate amount of interest accrued at the applicable Interest Rate during the related Accrual Period on the Class Principal Amount of that Class.

Carryforward Interest

"Carryforward Interest" for each Class of Offered Certificates for any Distribution Date will be the sum of (1) the amount, if any, by which (x) the sum of (A) Current Interest for such Class for the immediately preceding Distribution Date and (B) any unpaid Carryforward Interest from previous Distribution Dates exceeds (y) the amount distributed in respect of interest on such Class on such immediately preceding Distribution Date, and (2) interest on such amount for the related Accrual Period at the applicable Interest Rate.

Interest Rate Cap

An Interest Rate Cap will be purchased by the Trust for the benefit of the Class A1 Certificates to (i) protect against interest rate risk from upward movement in one-month LIBOR and (ii) diminish basis risk associated with the fixed period of the hybrid ARM loans. The sixty month Interest Rate Cap will contribute cash to the trust in the event that one-month LIBOR rises above the strike rate of 4.25%. The Notional Balance of the Interest Rate Cap will be equal to the lesser of (a) the outstanding balance of the Class A1 Certificates and (b) the following schedule:

Distribution Dates (Months)	Notional Balance for Interest Rate Cap
1	$165,391,000.00
2	162,813,824.00
3	160,273,767.00
4	157,916,013.00
5	155,659,514.00
6	153,433,588.00
7	151,237,821.00
8	149,071,808.00
9	146,935,144.00
10	144,827,435.00
11	142,748,288.00
12	140,697,318.00
13	138,674,144.00
14	136,678,390.00
15	134,709,687.00
16	132,767,667.00
17	130,851,971.00
18	128,962,243.00
19	127,098,133.00
20	125,259,293.00
21	123,445,382.00
22	121,656,063.00
23	119,891,005.00
24	118,149,879.00
25	116,432,361.00
26	114,738,132.00
27	113,066,879.00
28	111,418,289.00
29	109,792,057.00
30	108,187,881.00
31	106,605,462.00
32	105,044,506.00
33	103,504,723.00
34	101,985,827.00
35	100,487,535.00
36	99,009,569.00

37	97,551,654.00
38	96,113,519.00
39	94,694,896.00
40	93,295,522.00
41	91,915,136.00
42	90,553,482.00
43	89,210,305.00
44	87,885,358.00
45	86,578,391.00
46	85,289,164.00
47	84,017,435.00
48	82,762,968.00
49	81,525,530.00
50	80,304,890.00
51	79,100,821.00
52	77,967,687.00
53	76,902,522.00
54	75,851,813.00
55	74,815,271.00
56	73,792,805.00
57	72,784,225.00
58	71,789,342.00
59	70,807,981.00
60	69,839,881.00

On each Payment Date, the cap provider will make payments equal to the product of (a) the excess, if any, of one-month LIBOR for such determination date over the strike rate, (b) 30 divided by 360 and (c) the lesser of the notional balance set forth above and the class principal amount of the Class A1 Certificates.

Net Funds Cap

The "Net Funds Cap" for each Distribution Date will be the annual rate equal to the product of (x) the weighted average Net Mortgage Rate and (y) with respect to the Class M1 and Class M2 Certificates, a fraction, the numerator of which is 30 and the denominator of which is the actual number of days in the accrual period, provided that with respect to the Class A1 and AIO Certificates clause (y) will be equal to 1.

The "Net Mortgage Rate" with respect to any Mortgage Loan will be the Mortgage Rate thereof reduced by the Servicing Fee Rate.

Net Funds Cap Shortfall

With respect to each Distribution Date, to the extent that (a) the amount of interest payable to a Class calculated using the rate stated or described on pages 1 and 2 exceeds (b) the amount of interest paid on such class calculated using the Net Funds Cap (or, in the case of the Class A1 Certificates during the first sixty periods, 4.55%) (such excess, a "Net Funds Cap Shortfall"), that Class will be entitled to the amount of such Net Funds Cap Shortfall and any Unpaid Net Funds Cap Shortfall, plus interest thereon at the applicable Interest Rate, before the Class X and Class R Certificates are entitled to any distributions. The "Unpaid Net Funds Cap Shortfall" for any Class of Certificates on any Distribution Date will be the aggregate of all Net Funds Cap Shortfalls for such Class for all previous Distribution Dates, together with interest thereon at the applicable Interest Rate, less all payments made with respect to such Class in respect of such Net Funds Cap Shortfalls on or prior to such Distribution Date.

Losses

Losses that are not covered by mortgage insurance are allocated in the following order: excess spread (which includes cap payments), overcollateralization, the Class M2 Certificates, the Class M1 Certificates, and then the Class A1 Certificates. Any Applied Loss Amounts allocated to the Certificates will become Deferred Amounts (as defined herein). The allocation of losses to a class will result in a write-down of its principal amount and is referred to as an "Applied Loss Amount."

Deferred Amount

With respect to each Distribution Date, the "Deferred Amount" for each Class of Certificates will be equal to the amount by which (x) the aggregate of Applied Loss Amounts previously applied in reduction of the Class Principal Amount thereof exceeds (y) the aggregate of amounts previously distributed in reimbursement thereof.

10% Optional Redemption

The transaction can be called by the Master Servicer, Aurora Loan Services Inc. ("Aurora," an affiliate of Lehman Brothers), on the Distribution Date following the Distribution Date on which the aggregate principal balance of the loans is reduced to less than or equal to 10% of the Cut-off Date Balance. If the optional redemption is not exercised on the first possible Distribution Date by Aurora, then beginning with the following Distribution Date, the margin for the Class A1 Certificates and each Class of Subordinate Certificates will increase to 1.50 times their initial margin, in each case subject to the Net Funds Cap.

Origination and Servicing

The majority of the Mortgage Loans were originated by Aurora (99.92%). 99.24% of the Mortgage Loans are serviced by Aurora.

Credit Enhancement

Subordination

The Senior Certificates will have limited protection by means of the subordination of the Subordinate Classes. The Senior Certificates will have the preferential right to receive interest due to them and principal available for distribution over Classes having a lower priority of distribution. Similarly, the Class M1 Certificates will be senior in right of priority to the Class M2 Certificates. If on any Distribution Date after giving effect to all realized losses and distributions of principal on such Distribution Date, the aggregate Certificate Principal Amount exceeds the aggregate loan balance, the Certificates will be reduced by the Applied Loss Amount in inverse order of priority of distribution until the Class M2 Certificates, Class M1 Certificates, and then the Class A1 Certificates have been reduced to zero.

Overcollateralization

Excess interest will be used to pay down the certificates so the aggregate loan balance exceeds the aggregate certificate balance (Overcollateralization). Excess spread will be used to create or maintain the Overcollateralization Target. As of the Closing Date, the aggregate balance of the Certificates is expected to approximately equal the Cut-off Date Balance.

The "Overcollateralization Target" for any Distribution Date (i) prior to the Stepdown Date or if a Trigger Event is in effect with respect to such Distribution Date, is equal to approximately 0.30% of the Cut-Off Date Balance and (ii) on or after the Stepdown Date and as long as a Trigger Event is not in effect, is equal to 0.60% of the Pool Balance for such Distribution Date, subject to a floor of 0.30% of the Cut-Off Date loan principal balance.

Trigger Event

A "Trigger Event" will have occurred with respect to any Distribution Date if (i) the Rolling Three Month Delinquency Rate as of the last day of the immediately preceding month equals or exceeds [50%] of the Senior Enhancement Percentage for that Distribution Date or (ii) a Cumulative Loss Trigger Event has occurred.

A "Cumulative Loss Trigger Event" will have occurred with respect to any Distribution Date if the fraction, expressed as a percentage, obtained by dividing (x) the aggregate amount of cumulative Realized Losses incurred on the Mortgage Loans from the Cut-off Date through the last day of the related Collection Period by (y) the Cut-off Date loan principal balance, exceeds the applicable percentages described below with respect to such Distribution Date:

Distribution Date	Loss Percentage
January 2008 through December 2008	[1.00%]
January 2009 through December 2009	[0.55%]
January 2010 through December 2010	[0.20%]
January 2011 through December 2011	[0.00%]

The "Rolling Three Month Delinquency Rate" with respect to any Distribution Date will be the average of the Delinquency Rates for each of the three (or one and two, in the case of the first and second Distribution Dates) immediately preceding months.

The "Delinquency Rate" for any month will be the fraction, expressed as a percentage, the numerator of which is the aggregate outstanding principal balance of all of the Mortgage Loans 60 or more days delinquent (including all foreclosures and REO Properties) as of the close of business on the last day of such month, and the denominator of which is the aggregate loan balance as of the close of business on the last day of such month.

Contacts

MBS Trading and Structuring	Rich McKinney	(212) 526-8320
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	Vanessa Farnsworth	(212) 526-8320
MBS Banking	Joe Kelly	(212) 526-4274
	Brian Lin	(212) 526-0876
	Maxine Wolfowitz	(212) 526-2751
MBS Syndicate	Daniel Covello	(212) 526-9519
	Paul Tedeschi	(212) 526-9519

Summary of Terms

Issuer:	Structured Asset Securities Corporation 2004-23XS
Depositor:	Structured Asset Securities Corporation
Trustee:	Citibank, N.A..
Master Servicer:	Aurora Loan Services Inc.
Underwriter:	Lehman Brothers Inc.
Distribution Date:	25th of each month, or the next succeeding Business Day
Cut-Off Date:	December 1, 2004
Expected Closing Date:	December 30, 2004
Expected Settlement Date:	December 30, 2004 through DTC, Euroclear or Cedel Bank
Delay Days:	0 day delay
Dated Date:	Class A1 and AIO: 12/25/2004; Class M1 and Class M2: 12/30/04
First Distribution Date:	January 25, 2004
Day Count:	30/360 for the Class A1 and AIO Certificates; actual/360 for the Class M1 and Class M2 Certificates
Collection Period:	2nd day of prior month through 1st day of month of such distribution
Servicing Fee:	Substantially all of the loans have a Servicing Fee of 0.25% of the pool principal balance annually
Clearing/Registration:	Book-entry through DTC, Euroclear, and Cedel
Denomination:	Minimum $25,000; increments $1 in excess thereof for the Senior Certificates. Minimum $100,000; increments $1 in excess thereof for the Class M1 and M2 Certificates.
SMMEA Eligibility:	All classes, other than the Class M2 Certificates, are expected to be SMMEA eligible.
ERISA Eligibility:	All Classes are expected to be ERISA eligible.
Tax Status:	REMIC for Federal income tax purposes.

SASCO 2004-23XS Pool 2 Collateral Summary*

Total Number of Loans	870	**Occupancy Status**	
Total Outstanding Loan Balance	$176,937,442	Primary Home	57.7%
Average Loan Principal Balance	$203,376	Investment	36.9%
Prepayment Penalty	46.04%	Second Home	5.4%
Weighted Average Coupon	6.341%		
Weighted Average Original Term (mo.)	360		
Weighted Average Remaining Term (mo.)	359	**Geographic Distribution**	
Weighted Average Loan Age (mo.)	1	(Other states account individually for less than	
Non-Zero Weighted Average Original LTV	76.83%	5% of the Cut-off Date principal balance.)	
Original LTV > 80 and no MI (whole pool)	0.06%	CA	17.8%
Non-Zero Weighted Average FICO	694	FL	11.5%
		AZ	10.9%
Prepayment Penalty (years)		CO	7.1%
None	54.0%	WA	6.8%
0.001 - 1.000	1.4%	**Lien Position**	
1.001 - 2.000	4.2%	First	100.0%
2.001 - 3.000	39.2%		
4.001 - 5.000	1.2%		

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics for Pool 2

Collateral characteristics are listed below as of the cut-off date*

Scheduled Principal Balances			
($)	**Mortgage Loans**	**Principal Balance ($)**	**% of Pool Principal Balance**
0.01 - 50,000.00	10	$419,647.53	0.24%
50,000.01 - 100,000.00	125	10,145,513.71	5.73
100,000.01 - 150,000.00	259	32,693,169.58	18.48
150,000.01 - 200,000.00	177	30,843,872.39	17.43
200,000.01 - 250,000.00	99	22,192,710.21	12.54
250,000.01 - 300,000.00	65	17,893,382.21	10.11
300,000.01 - 350,000.00	50	16,194,367.08	9.15
350,000.01 - 400,000.00	21	7,729,370.00	4.37
400,000.01 - 450,000.00	10	4,328,920.00	2.45
450,000.01 - 500,000.00	15	7,233,002.00	4.09
500,000.01 - 550,000.00	7	3,720,500.00	2.10
550,000.01 - 600,000.00	10	5,732,300.00	3.24
600,000.01 - 650,000.00	7	4,497,000.00	2.54
650,000.01 - 700,000.00	3	2,082,063.10	1.18
700,000.01 - 750,000.00	2	1,492,500.00	0.84
750,000.01 - 800,000.00	4	3,079,425.00	1.74
850,000.01 - 900,000.00	1	900,000.00	0.51
900,000.01 - 950,000.00	3	2,813,700.00	1.59
1,000,000.01 >=	2	2,946,000.00	1.66
Total:	**870**	**$176,937,442.81**	**100.00%**

Minimum: $ 25,200
Maximum: $ 1,680,000
Average: $ 203,376

** The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics for Pool 2 (continued)

Collateral characteristics are listed below as of the cut-off date*

Mortgage Rates			
(%)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
5.001 - 5.500	46	8,393,336.19	4.74
5.501 - 6.000	304	64,879,219.70	36.67
6.001 - 6.500	236	46,377,705.02	26.21
6.501 - 7.000	171	34,221,234.95	19.34
7.001 - 7.500	72	14,372,957.83	8.12
7.501 - 8.000	31	6,938,798.99	3.92
8.001 - 8.500	9	1,706,190.13	0.96
8.501 - 9.000	1	48,000.00	0.03
Total:	**870**	**176,937,442.81**	**100.00**

Minimum: 5.250%
Maximum: 8.750%
Weighted Average: 6.341 %

Original Loan-to-Value Ratio			
(%)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
<= 80.00	834	$169,934,733.45	96.04%
>= 80.01	36	7,002,709.36	3.96
Total:	**870**	**$176,937,442.81**	**100.00%**

Non-Zero Minimum: 24.27%
Maximum: 95.00%
Non-Zero Weighted Average: 76.83 %

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics for Pool 2 (continued)

Collateral characteristics are listed below as of the cut-off date*

Original Terms to Stated Maturity			
(months)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
301 - 360	870	$176,937,442.81	100.00%
Total:	**870**	**$176,937,442.81**	**100.00%**

Minimum: 360
Maximum: 360
Weighted Average: 360

Remaining Terms to Stated Maturity			
(months)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
301 - 360	870	$176,937,442.81	100.00%
Total:	**870**	**$176,937,442.81**	**100.00%**

Minimum: 338
Maximum: 360
Weighted Average: 359

** The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics for Pool 2 (continued)

Collateral characteristics are listed below as of the cut-off date*

FICO Score			
	Mortgage Loans	**Principal Balance ($)**	**% of Pool Principal Balance**
0 - 499	1	$80,000.00	0.05%
600 - 619	1	180,000.00	0.10
620 - 639	81	22,268,470.83	12.59
640 - 659	87	19,560,519.75	11.06
660 - 679	126	28,370,214.26	16.03
680 - 699	179	35,512,895.50	20.07
700 - 719	104	19,082,183.43	10.78
720 >=	291	51,883,159.04	29.32
Total:	**870**	**$176,937,442.81**	**100.00%**

Non-Zero Minimum:	610
Maximum:	816
Non-Zero Weighted Average:	694

** The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics for Pool 2 (continued)

Collateral characteristics are listed below as of the cut-off date*

Loan Purpose			
	Mortgage Loans	**Principal Balance ($)**	**% of Pool Principal Balance**
Purchase	635	$117,296,533.91	66.29%
Cash Out Refinance	143	39,485,163.67	22.32
Rate/Term Refinance	92	20,155,745.23	11.39
Total:	**870**	**$176,937,442.81**	**100.00%**

Property Type			
	Mortgage Loans	**Principal Balance ($)**	**% of Pool Principal Balance**
Single Family	469	$91,487,945.80	51.71%
PUD	204	43,781,958.57	24.74
Condo	83	14,671,254.23	8.29
4 Family	39	11,066,676.94	6.25
2 Family	52	10,326,133.99	5.84
3 Family	23	5,603,473.28	3.17
Total:	**870**	**$176,937,442.81**	**100.00%**

Product Type			
	Mortgage Loans	**Principal Balance ($)**	**% of Pool Principal Balance**
5/25 ARM (Libor)	863	$176,009,707.01	99.48%
5/1 ARM (Libor)	4	536,470.00	0.30
5/1 ARM	3	391,265.80	0.22
Total:	**870**	**$176,937,442.81**	**100.00%**

* *The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Collateral Characteristics for Pool 2 (continued)

Collateral characteristics are listed below as of the cut-off date*

States – Top 10			
	Mortgage Loans	**Principal Balance ($)**	**% of Pool Principal Balance**
CA	89	$31,407,742.38	17.75%
FL	106	20,303,702.74	11.48
AZ	125	19,209,851.71	10.86
CO	58	12,523,491.37	7.08
WA	69	12,077,362.04	6.83
TX	57	8,878,617.72	5.02
MD	42	8,728,109.95	4.93
MN	32	6,583,203.34	3.72
NY	20	6,375,650.06	3.60
UT	32	5,567,941.82	3.15
Total:	**870**	**$176,937,442.81**	**100.00%**

Interest OnlyTerm			
(Months)	**Mortgage Loans**	**Principal Balance ($)**	**% of Pool Principal Balance**
0	170	$30,619,981.04	17.31%
60	659	129,763,971.77	73.34
120	41	16,553,490.00	9.36
Total:	**870**	**$176,937,442.81**	**100.00%**

Balloon Loan Flag			
	Mortgage Loans	**Principal Balance ($)**	**% of Pool Principal Balance**
Fully Amortizing	870	$176,937,442.81	100.00%
Total:	**870**	**$176,937,442.81**	**100.00%**

* *The Mortgage Loan collateral tables shown have a cut-off date of November1, 2004.*

Collateral Characteristics for Pool 2 (continued)

Collateral characteristics are listed below as of the cut-off date*

Prepayment Penalty in Years			
(Years)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
None	448	$95,468,521.68	53.96%
0.001 - 1.000	8	2,430,763.14	1.37
1.001 - 2.000	46	7,466,919.44	4.22
2.001 - 3.000	364	69,445,413.55	39.25
4.001 - 5.000	4	2,125,825.00	1.20
Total:	**870**	**$176,937,442.81**	**100.00%**

Documentation Type			
	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
Limited	369	$80,364,738.95	45.42%
Full	307	50,630,633.96	28.61
No Documentation	150	33,574,419.44	18.98
No Ratio	43	12,282,850.46	6.94
No Income Verification	1	84,800.00	0.05
Total:	**870**	**$176,937,442.81**	**100.00%**

Margin			
(%)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
2.001 - 2.500	40	$16,052,310.77	9.07%
2.501 - 3.000	1	148,650.00	0.08
3.001 - 3.500	1	343,376.36	0.19
3.501 - 4.000	2	242,615.80	0.14
4.001 - 4.500	2	164,800.00	0.09
4.501 - 5.000	824	159,985,689.88	90.42
Total:	**870**	**$176,937,442.81**	**100.00%**

Non-Zero Minimu m: 2.250%
Maximum: 5.000%
Non-Zero Weighted Average: 4.742%

** The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Maximum Rate			
(%)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
10.501 - 11.000	5	$600,145.34	0.34%
11.001 - 11.500	47	8,736,712.55	4.94
11.501 - 12.000	301	64,538,014.82	36.48
12.001 - 12.500	238	46,758,328.66	26.43
12.501 - 13.000	169	33,962,294.49	19.19
13.001 - 13.500	69	13,648,957.83	7.71
13.501 - 14.000	31	6,938,798.99	3.92
14.001 - 14.500	9	1,706,190.13	0.96
14.501 - 15.000	1	48,000.00	0.03
Total:	**870**	**$176,937,442.81**	**100.00%**

Non-Zero Minimum:	10.625%
Maximum:	14.750%
Non-Zero Weighted Average:	12.330%

Minimum Rate			
(%)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
2.001 - 2.500	35	$15,244,790.77	8.62%
2.501 - 3.000	1	148,650.00	0.08
3.001 - 3.500	1	343,376.36	0.19
3.501 - 4.000	2	242,615.80	0.14
4.001 - 4.500	2	164,800.00	0.09
4.501 - 5.000	236	45,953,477.49	25.97
5.001 - 5.500	36	6,802,145.42	3.84
5.501 - 6.000	211	44,190,341.81	24.98
6.001 - 6.500	151	27,441,720.69	15.51
6.501 - 7.000	115	20,556,413.60	11.62
7.001 - 7.500	50	9,022,912.88	5.10
7.501 - 8.000	24	5,989,222.99	3.38
8.001 - 8.500	5	788,975.00	0.45
8.501 - 9.000	1	48,000.00	0.03
Total:	**870**	**$176,937,442.81**	**100.00%**

Non-Zero Minimum:	2.250%
Maximum:	8.750%
Non-Zero Weighted Average:	5.616%

** The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Initial Periodic Cap			
(%)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
2.000	820	$158,611,988.15	89.64%
5.000	12	2,075,112.16	1.17
6.000	38	16,250,342.50	9.18
Total:	**870**	**$176,937,442.81**	**100.00%**

Non-Zero Minimum: 2.000%
Maximum: 6.000%
Non-Zero Weighted Average: 2.403%

Periodic Cap			
(%)	Mortgage Loans	Principal Balance ($)	% of Pool Principal Balance
1.000	5	$1,147,376.36	0.65%
2.000	865	175,790,066.45	99.35
Total:	**870**	**$176,937,442.81**	**100.00%**

Non-Zero Minimum: 1.000%
Maximum: 2.000%
Non-Zero Weighted Average: 1.994%

** The Mortgage Loan collateral tables shown have a cut-off date of November 1, 2004.*

Lehman Brothers
2,194 records
Balance: 455,762,525
SASCO 2004-23XS

Rich L
5-3285
All records

Selection Criteria: All records
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1. Group

Group	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
	1,360	286,476,618.48	62.9	6.909	6.611	355.8	2.0	357.9	0.000	0.000	0.000	0.000	0.000	0	74.8	74.7	78.9
5/1 AVAILABLE	37	15,829,905.72	3.5	6.244	5.994	359.4	0.6	360.0	2.407	2.156	5.879	1.933	12.133	2009-11-12	78.1	78.0	81.4
MTS G56LW	797	153,456,000.49	33.7	6.347	6.096	358.8	1.2	360.0	4.989	4.738	2.040	2.000	12.347	2009-10-25	76.9	76.8	88.5
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**

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2. As of Date

As of Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW. Fic
2004-12-01	2,194	455,762,524.69	100.0	6.697	6.416	357.0	1.7	358.7	1.763	1.670	0.891	0.741	4.579	2009-10-27	75.6	75.6	82.2	697.
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.**

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3. Ledger

Ledger	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
A79	1	238,041.48	0.1	9.125	8.875	346.0	14.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	79.4	80.0	598.0
AB1	559	107,923,128.54	23.7	7.426	7.050	354.6	2.7	357.3	0.000	0.000	0.000	0.000	0.000	0	82.7	82.6	86.2	685.6
AL5	764	171,253,298.86	37.6	6.591	6.341	356.6	1.5	358.1	0.000	0.000	0.000	0.000	0.000	0	70.0	70.0	74.7	707.4
AMF	35	7,058,437.87	1.5	6.651	6.401	355.6	4.4	360.0	0.000	0.000	0.000	0.000	0.000	0	69.4	69.2	69.4	714.0
AMH	4	897,781.27	0.2	7.145	6.895	357.7	2.3	360.0	4.495	4.245	5.000	1.199	12.145	2009-09-23	80.0	79.9	80.0	754.0
M3N	2	212,044.35	0.0	5.912	5.662	352.4	7.6	360.0	3.049	2.799	5.000	2.000	11.613	2009-04-13	90.5	90.3	90.5	716.3
M7N	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	126.7	9.5	126.7	0.0
MRN	828	168,176,080.59	36.9	6.334	6.083	358.9	1.1	360.0	4.751	4.500	2.382	1.998	12.329	2009-10-27	76.9	76.9	87.8	694.3
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**

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4. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap
AURORA	1,717	363,556,654.65	79.8	6.499	6.248	357.1	1.5	358.6	2.190	2.075	1.108	0.92(
BAY CAPITAL - XFER 1/3/05	4	1,038,247.24	0.2	8.579	8.329	358.2	1.8	360.0	0.000	0.000	0.000	0.00(
COLONIAL SAVINGS	10	2,145,395.39	0.5	6.914	6.611	358.5	1.5	360.0	2.001	1.843	0.996	0.84:
FIRST NATIONAL BANK OF NEVADA - TRANSFER 1/2/05	462	88,372,227.41	19.4	7.488	7.089	356.4	2.4	358.7	0.000	0.000	0.000	0.00(
MIDWEST LOAN SERVICES, INC.	1	650,000.00	0.1	5.875	5.500	358.0	2.0	360.0	5.000	4.625	2.000	2.00(
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**

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5. Product Guide

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6. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZV CL
1 - 40,000	18	578,120.64	0.1	7.467	7.217	326.9	1.8	328.7	0.490	0.466	0.196	0.196	1.257	2009-11-01	68.8	68.6	8
40,001 - 60,000	92	4,595,828.73	1.0	7.421	7.118	340.4	2.0	342.4	0.838	0.794	0.388	0.349	2.222	2009-	76.4	76.1	8

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														11-03			
60,001 - 80,000	162	11,433,992.50	2.5	7.174	6.886	348.4	1.7	350.1	1.503	1.427	0.644	0.600	3.810	2009-10-21	79.0	78.9	8
80,001 - 100,000	199	18,068,657.67	4.0	7.000	6.722	354.7	1.7	356.4	1.545	1.465	0.654	0.635	4.012	2009-10-30	76.9	76.8	8
100,001 - 125,000	274	30,835,695.86	6.8	6.791	6.515	356.7	1.5	358.2	2.022	1.921	0.823	0.809	5.007	2009-10-31	78.7	78.7	8
125,001 - 150,000	276	37,867,857.51	8.3	6.635	6.349	357.4	1.6	359.0	2.524	2.397	1.039	1.013	6.225	2009-10-20	78.8	78.7	8
150,001 - 200,000	372	64,754,685.05	14.2	6.651	6.368	357.3	1.8	359.1	2.231	2.118	0.938	0.900	5.508	2009-10-25	78.5	78.5	8
200,001 - 250,000	222	49,818,837.65	10.9	6.596	6.303	358.3	1.7	360.0	2.122	2.014	0.897	0.863	5.256	2009-10-28	76.3	76.2	8
250,001 - 300,000	193	53,338,816.94	11.7	6.519	6.246	357.2	1.9	359.0	1.548	1.471	0.662	0.619	3.771	2009-10-21	74.7	74.6	8
300,001 - 350,000	158	51,204,161.41	11.2	6.560	6.284	357.2	1.6	358.8	1.500	1.424	0.688	0.587	3.727	2009-10-26	74.9	74.8	8
350,001 - 400,000	60	22,409,478.56	4.9	7.040	6.715	355.5	1.5	357.0	1.547	1.461	0.948	0.690	4.304	2009-11-04	78.5	78.5	8
400,001 - 450,000	41	17,362,851.41	3.8	6.951	6.667	358.4	1.6	360.0	0.976	0.913	0.892	0.499	3.064	2009-11-07	75.8	75.7	8
450,001 - 500,000	39	18,820,266.77	4.1	7.018	6.727	358.4	1.6	360.0	1.569	1.473	1.281	0.769	4.776	2009-11-01	76.6	76.6	8
500,001 - 550,000	14	7,416,044.68	1.6	6.558	6.265	358.6	1.4	360.0	1.710	1.584	2.165	1.003	6.100	2009-11-05	79.6	79.5	8
550,001 - 600,000	16	9,201,449.43	2.0	6.842	6.592	358.8	1.2	360.0	2.600	2.444	1.995	1.246	7.919	2009-11-04	78.8	78.8	8
600,001 - 650,000	17	10,920,961.43	2.4	6.770	6.513	358.7	1.3	360.0	1.897	1.787	1.057	0.823	5.026	2009-10-28	70.0	70.0	7
650,001 - 700,000	3	2,057,372.77	0.5	6.916	6.624	358.0	2.0	360.0	3.360	3.149	1.344	1.344	8.569	2009-10-01	70.0	69.9	8
700,001 - 750,000	5	3,673,153.00	0.8	6.821	6.571	359.2	0.8	360.0	1.476	1.374	1.621	0.813	5.004	2009-11-16	68.7	68.7	7
750,001 - 800,000	5	3,832,543.89	0.8	6.348	6.098	359.6	0.4	360.0	2.894	2.694	3.237	1.606	9.789	2009-11-16	73.0	73.0	7
850,001 - 900,000	2	1,787,253.97	0.4	6.560	6.310	359.5	0.5	360.0	2.518	2.392	1.007	1.007	6.169	2009-12-01	72.3	72.3	7

900,001 - 950,000	4	3,724,461.64	0.8	7.034	6.784	357.3	2.7	360.0	2.510	2.385	1.004	1.004	6.777	2009-10-17	77.9	77.8	8
950,001 - 1,000,000	6	5,920,603.35	1.3	6.272	6.022	357.7	2.3	360.0	0.000	0.000	0.000	0.000	0.000	0	58.9	58.8	6
1,000,001 - 1,050,000	1	1,048,979.47	0.2	6.125	5.875	359.0	1.0	360.0	0.000	0.000	0.000	0.000	0.000	0	38.9	38.9	3
1,100,001 - 1,150,000	2	2,207,330.00	0.5	6.250	6.000	358.5	1.5	360.0	0.000	0.000	0.000	0.000	0.000	0	67.5	67.5	6
1,150,001 - 1,200,000	1	1,155,433.12	0.3	6.500	6.250	356.0	4.0	360.0	0.000	0.000	0.000	0.000	0.000	0	60.0	59.3	6
1,250,001 - 1,300,000	2	2,566,000.00	0.6	6.122	5.872	360.0	0.0	360.0	1.110	0.987	2.960	0.987	6.106	2009-12-01	69.9	69.9	6
1,350,001 - 1,400,000	1	1,390,705.24	0.3	6.500	6.250	356.0	4.0	360.0	0.000	0.000	0.000	0.000	0.000	0	64.4	63.9	6
1,450,001 - 1,500,000	3	4,495,000.00	1.0	6.957	6.707	356.3	3.7	360.0	0.000	0.000	0.000	0.000	0.000	0	56.1	56.1	5
1,650,001 - 1,700,000	1	1,680,000.00	0.4	6.625	6.375	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.625	2009-09-01	69.1	69.1	6
1,700,001 - 1,750,000	1	1,746,500.00	0.4	6.500	6.250	353.0	7.0	360.0	0.000	0.000	0.000	0.000	0.000	0	70.0	70.0	7
1,900,001 - 1,950,000	1	1,949,482.00	0.4	6.375	6.125	354.0	6.0	360.0	0.000	0.000	0.000	0.000	0.000	0	65.0	65.0	7
1,950,001 - 2,000,000	2	4,000,000.00	0.9	6.438	6.188	359.0	1.0	360.0	0.000	0.000	0.000	0.000	0.000	0	55.8	55.8	5
3,850,001 - 3,900,000	1	3,900,000.00	0.9	5.750	5.500	360.0	0.0	360.0	0.000	0.000	0.000	0.000	0.000	0	65.0	65.0	6
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**8**

Min.: 22,750
Max: 3,900,000
Avg.: 207,907

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7. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV
0.01 - 40,000.00	20	621,721.30	0.1	7.510	7.260	327.0	3.9	330.9	0.456	0.433	0.182	0.182	1.169	2009-11-01	69.2	67.5
40,000.01 - 60,000.00	90	4,552,228.07	1.0	7.414	7.111	340.5	1.7	342.2	0.846	0.802	0.392	0.353	2.244	2009-	76.4	76.3

														11-03		
60,000.01 - 80,000.00	164	11,593,934.11	2.5	7.196	6.899	348.5	1.7	350.3	1.517	1.441	0.649	0.605	3.850	2009-10-21	79.1	79.0
80,000.01 - 100,000.00	198	18,007,831.94	4.0	6.982	6.711	353.7	1.7	355.4	1.528	1.449	0.647	0.629	3.967	2009-10-31	76.7	76.6
100,000.01 - 125,000.00	273	30,736,579.98	6.7	6.791	6.516	357.3	1.5	358.8	2.029	1.927	0.825	0.812	5.023	2009-10-31	78.8	78.7
125,000.01 - 150,000.00	277	38,015,359.61	8.3	6.631	6.346	357.3	1.7	359.0	2.514	2.387	1.035	1.009	6.200	2009-10-20	78.8	78.7
150,000.01 - 200,000.00	371	64,607,182.95	14.2	6.653	6.370	357.3	1.7	359.1	2.236	2.123	0.940	0.902	5.521	2009-10-25	78.5	78.5
200,000.01 - 250,000.00	223	50,067,623.96	11.0	6.605	6.313	358.1	1.9	360.0	2.111	2.004	0.892	0.859	5.230	2009-10-28	76.3	76.3
250,000.01 - 300,000.00	193	53,389,450.87	11.7	6.509	6.236	357.3	1.7	359.0	1.547	1.469	0.662	0.619	3.767	2009-10-21	74.7	74.7
300,000.01 - 350,000.00	157	50,904,741.17	11.2	6.561	6.284	357.2	1.6	358.8	1.509	1.433	0.692	0.591	3.749	2009-10-26	74.8	74.7
350,000.01 - 400,000.00	60	22,409,478.56	4.9	7.040	6.715	355.5	1.5	357.0	1.547	1.461	0.948	0.690	4.304	2009-11-04	78.5	78.5
400,000.01 - 450,000.00	41	17,362,851.41	3.8	6.951	6.667	358.4	1.6	360.0	0.976	0.913	0.892	0.499	3.064	2009-11-07	75.8	75.7
450,000.01 - 500,000.00	39	18,820,266.77	4.1	7.018	6.727	358.4	1.6	360.0	1.569	1.473	1.281	0.769	4.776	2009-11-01	76.6	76.6
500,000.01 - 550,000.00	14	7,416,044.68	1.6	6.558	6.265	358.6	1.4	360.0	1.710	1.584	2.165	1.003	6.100	2009-11-05	79.6	79.5
550,000.01 - 600,000.00	16	9,201,449.43	2.0	6.842	6.592	358.8	1.2	360.0	2.600	2.444	1.995	1.246	7.919	2009-11-04	78.8	78.8
600,000.01 - 650,000.00	17	10,920,961.43	2.4	6.770	6.513	358.7	1.3	360.0	1.897	1.787	1.057	0.823	5.026	2009-10-28	70.0	70.0
650,000.01 - 700,000.00	3	2,057,372.77	0.5	6.916	6.624	358.0	2.0	360.0	3.360	3.149	1.344	1.344	8.569	2009-10-01	70.0	69.9
700,000.01 - 750,000.00	5	3,673,153.00	0.8	6.821	6.571	359.2	0.8	360.0	1.476	1.374	1.621	0.813	5.004	2009-11-16	68.7	68.7
750,000.01 - 800,000.00	5	3,832,543.89	0.8	6.348	6.098	359.6	0.4	360.0	2.894	2.694	3.237	1.606	9.789	2009-11-16	73.0	73.0
850,000.01 - 900,000.00	2	1,787,253.97	0.4	6.560	6.310	359.5	0.5	360.0	2.518	2.392	1.007	1.007	6.169	2009-12-01	72.3	72.3

900,000.01 - 950,000.00	4	3,724,461.64	0.8	7.034	6.784	357.3	2.7	360.0	2.510	2.385	1.004	1.004	6.777	2009-10-17	77.9	77.8
950,000.01 - 1,000,000.00	6	5,920,603.35	1.3	6.272	6.022	357.7	2.3	360.0	0.000	0.000	0.000	0.000	0.000	0	58.9	58.8
1,000,000.01 - 1,050,000.00	1	1,048,979.47	0.2	6.125	5.875	359.0	1.0	360.0	0.000	0.000	0.000	0.000	0.000	0	38.9	38.9
1,100,000.01 - 1,150,000.00	2	2,207,330.00	0.5	6.250	6.000	358.5	1.5	360.0	0.000	0.000	0.000	0.000	0.000	0	67.5	67.5
1,150,000.01 - 1,200,000.00	1	1,155,433.12	0.3	6.500	6.250	356.0	4.0	360.0	0.000	0.000	0.000	0.000	0.000	0	60.0	59.3
1,250,000.01 - 1,300,000.00	2	2,566,000.00	0.6	6.122	5.872	360.0	0.0	360.0	1.110	0.987	2.960	0.987	6.106	2009-12-01	69.9	69.9
1,350,000.01 - 1,400,000.00	1	1,390,705.24	0.3	6.500	6.250	356.0	4.0	360.0	0.000	0.000	0.000	0.000	0.000	0	64.4	63.9
1,450,000.01 - 1,500,000.00	3	4,495,000.00	1.0	6.957	6.707	356.3	3.7	360.0	0.000	0.000	0.000	0.000	0.000	0	56.1	56.1
1,650,000.01 - 1,700,000.00	1	1,680,000.00	0.4	6.625	6.375	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.625	2009-09-01	69.1	69.1
1,700,000.01 - 1,750,000.00	1	1,746,500.00	0.4	6.500	6.250	353.0	7.0	360.0	0.000	0.000	0.000	0.000	0.000	0	70.0	70.0
1,900,000.01 - 1,950,000.00	1	1,949,482.00	0.4	6.375	6.125	354.0	6.0	360.0	0.000	0.000	0.000	0.000	0.000	0	65.0	65.0
1,950,000.01 - 2,000,000.00	2	4,000,000.00	0.9	6.438	6.188	359.0	1.0	360.0	0.000	0.000	0.000	0.000	0.000	0	55.8	55.8
3,850,000.01 - 3,900,000.00	1	3,900,000.00	0.9	5.750	5.500	360.0	0.0	360.0	0.000	0.000	0.000	0.000	0.000	0	65.0	65.0
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**

Min.: 3,711.73
Max: 3,900,000.00
Avg.: 207,731.32

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8. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
5.001 - 5.250	5	897,080.35	0.2	5.250	5.000	301.2	1.2	302.4	2.857	2.687	2.152	1.360	7.652	2009-11-05	81.6	81.3	103.2
5.251 - 5.500	42	7,923,628.22	1.7	5.477	5.227	359.1	0.9	360.0	4.792	4.552	1.917	1.917	10.998	2009-	74.7	74.6	86.3

														11-03			
5.501 - 5.750	141	33,489,032.66	7.3	5.707	5.457	357.5	0.9	358.4	3.976	3.769	1.965	1.657	9.688	2009-11-02	73.1	73.1	83.2
5.751 - 6.000	272	65,476,161.31	14.4	5.942	5.690	358.4	1.1	359.5	2.461	2.328	1.301	1.053	6.276	2009-10-29	69.2	69.2	75.8
6.001 - 6.250	223	55,036,736.38	12.1	6.191	5.941	358.6	1.4	360.0	2.148	2.033	1.157	0.920	5.605	2009-10-30	69.6	69.6	75.4
6.251 - 6.500	316	70,008,143.06	15.4	6.449	6.199	357.2	2.4	359.6	1.268	1.199	0.710	0.543	3.411	2009-10-24	73.5	73.4	80.0
6.501 - 6.750	270	56,300,788.03	12.4	6.691	6.437	356.4	1.5	357.9	1.468	1.388	0.860	0.644	4.092	2009-10-24	75.0	75.0	82.7
6.751 - 7.000	268	46,090,403.53	10.1	6.918	6.664	355.8	1.6	357.5	1.549	1.471	0.672	0.630	4.064	2009-10-16	78.4	78.4	86.4
7.001 - 7.250	171	33,715,790.21	7.4	7.201	6.949	357.4	1.5	359.0	1.008	0.957	0.462	0.386	2.658	2009-11-02	78.3	78.3	83.6
7.251 - 7.500	148	26,047,128.95	5.7	7.444	7.191	354.9	1.9	356.7	1.208	1.144	0.483	0.483	3.248	2009-10-17	81.4	81.3	87.7
7.501 - 7.750	106	18,646,562.86	4.1	7.691	7.403	355.7	1.9	357.6	1.303	1.237	0.527	0.527	3.601	2009-10-29	84.1	84.0	89.4
7.751 - 8.000	68	12,167,491.89	2.7	7.911	7.634	355.4	2.2	357.5	0.766	0.728	0.307	0.307	2.132	2009-10-10	87.0	86.9	88.9
8.001 - 8.250	53	9,921,982.17	2.2	8.166	7.818	356.3	2.4	358.7	0.391	0.371	0.156	0.156	1.111	2009-09-12	88.9	88.8	91.8
8.251 - 8.500	34	7,479,891.24	1.6	8.427	7.987	356.6	3.4	360.0	0.622	0.591	0.249	0.249	1.792	2009-10-07	84.3	84.2	86.8
8.501 - 8.750	24	4,064,251.22	0.9	8.684	8.167	354.9	3.6	358.5	0.059	0.056	0.024	0.024	0.174	2009-11-01	82.7	82.5	91.4
8.751 - 9.000	15	2,120,099.50	0.5	8.926	8.301	357.2	2.8	360.0	0.000	0.000	0.000	0.000	0.000	0	89.2	88.9	92.7
9.001 - 9.250	14	2,658,599.78	0.6	9.170	8.115	354.0	6.0	360.0	0.000	0.000	0.000	0.000	0.000	0	87.0	86.7	87.0
9.251 - 9.500	7	1,377,413.84	0.3	9.447	8.161	355.0	5.0	360.0	0.000	0.000	0.000	0.000	0.000	0	92.5	92.2	92.5
9.501 - 9.750	5	530,989.02	0.1	9.710	7.802	357.8	2.2	360.0	0.000	0.000	0.000	0.000	0.000	0	95.0	94.8	95.0
9.751 - 10.000	3	408,193.58	0.1	9.924	7.922	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	0	94.8	94.7	94.8
10.001 - 10.250	2	243,228.53	0.1	10.166	8.332	356.0	4.0	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	89.8	90.0
10.251 - 10.500	2	335,219.80	0.1	10.375	8.130	355.9	4.1	360.0	0.000	0.000	0.000	0.000	0.000	0	95.0	95.0	95.0
10.501 - 10.750	4	591,466.22	0.1	10.637	8.502	356.8	3.2	360.0	0.000	0.000	0.000	0.000	0.000	0	93.0	92.9	93.0

11.001 - 11.250	1	232,242.34	0.1	11.250	8.750	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	0	94.9	94.8	94.9
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**

Min.: 5.250
Max: 11.250
NZWA: 6.697

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9. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW. Fi
Fixed	1,360	286,476,618.48	62.9	6.909	6.611	355.8	2.0	357.9	0.000	0.000	0.000	0.000	0.000	0	74.8	74.7	78.9	699.
Adjustable	834	169,285,906.21	37.1	6.338	6.086	358.8	1.2	360.0	4.747	4.496	2.399	1.994	12.327	2009-10-27	77.0	76.9	87.8	694.
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.**

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10. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
5/25 ARM (Libor)	828	168,434,110.65	37.0	6.339	6.088	358.9	1.1	360.0	4.757	4.506	2.386	1.994	12.333	2009-10-27	76.9	76.9	87.8
5/1 ARM	3	390,675.56	0.1	6.410	6.160	352.7	7.3	360.0	3.370	3.120	5.000	2.000	11.790	2009-04-21	85.7	85.3	85.7

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Balloon	2	159,207.81	0.0	7.575	7.325	177.5	2.5	180.0	0.000	0.000	0.000	0.000	0.000	0	92.6	92.4	92.6	
Fixed Rate	1,358	286,317,410.67	62.8	6.908	6.611	355.9	2.0	358.0	0.000	0.000	0.000	0.000	0.000	0	74.8	74.7	78.9	
5/1 ARM (Libor)	3	461,120.00	0.1	5.735	5.485	360.0	0.0	360.0	2.250	2.000	5.000	2.000	10.735	2009-12-01	80.0	80.0	89.6	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	

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11. Interest Only Flag

Interest Only Flag	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
N	870	156,007,195.36	34.2	7.146	6.833	354.0	2.1	356.1	0.925	0.878	0.402	0.374	2.326	2009-10-20	79.2	79.0	84.4	688.9
Y	1,324	299,755,329.33	65.8	6.463	6.199	358.5	1.5	360.0	2.200	2.083	1.146	0.931	5.751	2009-10-29	73.8	73.8	81.1	702.1
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**

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12. Loan Type

Loan Type	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZV F
Conventional	2,194	455,762,524.69	100.0	6.697	6.416	357.0	1.7	358.7	1.763	1.670	0.891	0.741	4.579	2009-10-27	75.6	75.6	82.2	69

Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**69**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
1st Lien	2,194	455,762,524.69	100.0	6.697	6.416	357.0	1.7	358.7	1.763	1.670	0.891	0.741	4.579	2009-10-27	75.6	75.6	82.2	697.6
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**

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14. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
169 - 192	27	2,882,715.85	0.6	6.711	6.461	178.2	1.8	180.0	0.000	0.000	0.000	0.000	0.000	0	80.9	80.3	82.3	688.2
217 - 240	11	771,240.90	0.2	7.109	6.859	238.9	1.1	240.0	0.000	0.000	0.000	0.000	0.000	0	80.4	80.2	80.4	675.7
337 - 360	2,156	452,108,567.94	99.2	6.696	6.415	358.3	1.7	360.0	1.778	1.684	0.898	0.747	4.616	2009-10-27	75.6	75.5	82.2	697.7
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**

Min.: 180.0
Max.: 360.0

NZWA: 358.7

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15. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
<= 0	345	76,263,589.00	16.7	6.423	6.173	357.6	0.0	357.6	2.217	2.090	1.491	1.018	6.197	2009-12-01	74.3	74.3	82.1	701.5
1 - 6	1,816	371,044,898.16	81.4	6.747	6.460	357.0	1.8	358.8	1.707	1.619	0.783	0.698	4.338	2009-10-17	75.9	75.8	82.4	697.4
7 - 12	24	6,979,584.79	1.5	6.722	6.472	352.0	8.0	360.0	0.189	0.175	0.280	0.112	0.660	2009-04-21	72.2	71.9	74.6	679.2
13 - 18	3	614,068.72	0.1	7.697	7.447	345.4	14.6	360.0	0.000	0.000	0.000	0.000	0.000	0	82.8	81.9	82.8	619.5
19 - 24	1	147,502.10	0.0	5.750	5.500	338.0	22.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	78.0	80.0	644.0
31 - 36	1	206,604.66	0.0	9.250	9.000	326.0	34.0	360.0	0.000	0.000	0.000	0.000	0.000	0	94.8	92.8	94.8	659.0
37 - 42	3	502,565.53	0.1	8.706	8.456	319.6	40.4	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	87.4	90.0	630.5
349 - 354	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	126.7	9.5	126.7	0.0
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**

Min.: 0.0
Max: 354.0
WA: 1.7

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16. Stated Remaining Term

													WA					

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Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW/ Fic
1 - 12	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	126.7	9.5	126.7	0.
169 - 180	27	2,882,715.85	0.6	6.711	6.461	178.2	1.8	180.0	0.000	0.000	0.000	0.000	0.000	0	80.9	80.3	82.3	688.
229 - 240	11	771,240.90	0.2	7.109	6.859	238.9	1.1	240.0	0.000	0.000	0.000	0.000	0.000	0	80.4	80.2	80.4	675.
313 - 324	3	502,565.53	0.1	8.706	8.456	319.6	40.4	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	87.4	90.0	630.
325 - 336	1	206,604.66	0.0	9.250	9.000	326.0	34.0	360.0	0.000	0.000	0.000	0.000	0.000	0	94.8	92.8	94.8	659.
337 - 348	10	1,546,993.90	0.3	7.237	6.987	346.0	14.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	79.0	80.0	629.
349 - 360	2,141	449,848,692.12	98.7	6.691	6.410	358.4	1.6	360.0	1.787	1.692	0.903	0.750	4.639	2009-10-27	75.5	75.5	82.2	698.
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.**

Min.: 6.0
Max: 360.0
NZWA: 357.0

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17. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
1975-07	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	126.7	9.5	126.7	0.0
2001-07	1	248,786.31	0.1	8.500	8.250	318.0	42.0	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	87.3	90.0	622.0
2001-09	1	95,980.28	0.0	9.375	9.125	320.0	40.0	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	87.3	90.0	637.0
2001-11	1	157,798.94	0.0	8.625	8.375	322.0	38.0	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	87.7	90.0	640.0
2002-03	1	206,604.66	0.0	9.250	9.000	326.0	34.0	360.0	0.000	0.000	0.000	0.000	0.000	0	94.8	92.8	94.8	659.0
2003-03	1	147,502.10	0.0	5.750	5.500	338.0	22.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	78.0	80.0	644.0

2003-10	2	376,027.24	0.1	6.792	6.542	345.0	15.0	360.0	0.000	0.000	0.000	0.000	0.000	0	84.6	83.4	84.6	633.0
2003-11	1	238,041.48	0.1	9.125	8.875	346.0	14.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	79.4	80.0	598.0
2004-01	6	785,423.08	0.2	7.156	6.906	348.0	12.0	360.0	0.000	0.000	0.000	0.000	0.000	0	77.8	77.0	77.8	635.1
2004-02	3	284,809.19	0.1	6.768	6.518	349.0	11.0	360.0	0.000	0.000	0.000	0.000	0.000	0	93.2	92.3	93.2	644.5
2004-04	3	489,558.53	0.1	6.390	6.140	351.0	9.0	360.0	0.486	0.453	0.647	0.259	1.424	2009-03-01	69.6	69.0	69.6	627.8
2004-05	1	917,189.25	0.2	6.500	6.250	352.0	8.0	360.0	0.000	0.000	0.000	0.000	0.000	0	76.7	76.2	76.7	658.0
2004-06	11	4,502,604.74	1.0	6.724	6.474	353.0	7.0	360.0	0.240	0.221	0.363	0.145	0.868	2009-05-01	69.3	69.2	73.0	699.0
2004-07	5	3,520,738.94	0.8	6.544	6.294	349.6	6.0	355.6	0.000	0.000	0.000	0.000	0.000	0	59.4	59.3	64.9	673.5
2004-08	14	2,361,366.84	0.5	7.769	7.164	346.9	5.0	351.9	0.330	0.314	0.132	0.132	0.941	2009-07-01	81.5	81.4	83.9	683.8
2004-09	67	14,484,077.34	3.2	7.144	6.845	355.1	4.0	359.1	0.414	0.393	0.166	0.166	1.069	2009-08-01	76.5	76.2	80.1	692.9
2004-10	176	34,416,987.11	7.6	7.159	6.844	354.8	3.0	357.8	0.987	0.937	0.395	0.395	2.485	2009-09-01	76.7	76.6	82.2	688.1
2004-11	797	166,128,239.45	36.5	6.874	6.565	356.5	2.0	358.5	1.322	1.254	0.578	0.534	3.326	2009-10-01	78.1	78.1	83.5	695.3
2004-12	757	150,133,488.48	32.9	6.463	6.211	358.6	1.0	359.6	2.483	2.354	1.187	1.026	6.353	2009-11-01	73.5	73.4	81.8	702.9
2005-01	345	76,263,589.00	16.7	6.423	6.173	357.6	0.0	357.6	2.217	2.090	1.491	1.018	6.197	2009-12-01	74.3	74.3	82.1	701.5
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**

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18. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico

2005-06	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	126.7	9.5	126.7	0.0
2019-06	1	85,940.57	0.0	7.875	7.625	174.0	6.0	180.0	0.000	0.000	0.000	0.000	0.000	0	42.9	42.1	42.9	718.0
2019-07	2	106,125.86	0.0	6.707	6.457	175.0	5.0	180.0	0.000	0.000	0.000	0.000	0.000	0	71.4	70.3	71.4	703.1
2019-08	1	71,382.58	0.0	6.625	6.375	176.0	4.0	180.0	0.000	0.000	0.000	0.000	0.000	0	90.0	83.0	90.0	772.0
2019-09	4	380,003.09	0.1	6.465	6.215	177.0	3.0	180.0	0.000	0.000	0.000	0.000	0.000	0	82.0	81.2	82.0	686.6
2019-10	10	1,261,850.36	0.3	6.583	6.333	178.0	2.0	180.0	0.000	0.000	0.000	0.000	0.000	0	83.6	83.0	83.6	664.6
2019-11	2	111,266.39	0.0	7.632	7.382	179.0	1.0	180.0	0.000	0.000	0.000	0.000	0.000	0	80.0	79.8	96.8	690.7
2019-12	7	866,147.00	0.2	6.778	6.528	180.0	0.0	180.0	0.000	0.000	0.000	0.000	0.000	0	80.8	80.8	83.3	711.1
2024-09	1	49,842.43	0.0	8.625	8.375	237.0	3.0	240.0	0.000	0.000	0.000	0.000	0.000	0	97.1	96.8	97.1	638.0
2024-10	2	183,751.25	0.0	7.207	6.957	238.0	2.0	240.0	0.000	0.000	0.000	0.000	0.000	0	82.3	82.0	82.3	712.1
2024-11	5	298,572.22	0.1	6.955	6.705	239.0	1.0	240.0	0.000	0.000	0.000	0.000	0.000	0	84.5	84.3	84.5	650.0
2024-12	3	239,075.00	0.1	6.911	6.661	240.0	0.0	240.0	0.000	0.000	0.000	0.000	0.000	0	70.3	70.3	70.3	687.6
2031-06	1	248,786.31	0.1	8.500	8.250	318.0	42.0	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	87.3	90.0	622.0
2031-08	1	95,980.28	0.0	9.375	9.125	320.0	40.0	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	87.3	90.0	637.0
2031-10	1	157,798.94	0.0	8.625	8.375	322.0	38.0	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	87.7	90.0	640.0
2032-02	1	206,604.66	0.0	9.250	9.000	326.0	34.0	360.0	0.000	0.000	0.000	0.000	0.000	0	94.8	92.8	94.8	659.0
2033-02	1	147,502.10	0.0	5.750	5.500	338.0	22.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	78.0	80.0	644.0
2033-09	2	376,027.24	0.1	6.792	6.542	345.0	15.0	360.0	0.000	0.000	0.000	0.000	0.000	0	84.6	83.4	84.6	633.0
2033-10	1	238,041.48	0.1	9.125	8.875	346.0	14.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	79.4	80.0	598.0
2033-12	6	785,423.08	0.2	7.156	6.906	348.0	12.0	360.0	0.000	0.000	0.000	0.000	0.000	0	77.8	77.0	77.8	635.1
2034-01	3	284,809.19	0.1	6.768	6.518	349.0	11.0	360.0	0.000	0.000	0.000	0.000	0.000	0	93.2	92.3	93.2	644.5
2034-03	3	489,558.53	0.1	6.390	6.140	351.0	9.0	360.0	0.486	0.453	0.647	0.259	1.424	2009-03-01	69.6	69.0	69.6	627.8
2034-04	1	917,189.25	0.2	6.500	6.250	352.0	8.0	360.0	0.000	0.000	0.000	0.000	0.000	0	76.7	76.2	76.7	658.0
2034-05	11	4,502,604.74	1.0	6.724	6.474	353.0	7.0	360.0	0.240	0.221	0.363	0.145	0.868	2009-05-01	69.3	69.2	73.0	699.0
2034-06	4	3,434,798.37	0.8	6.511	6.261	354.0	6.0	360.0	0.000	0.000	0.000	0.000	0.000	0	59.8	59.7	65.5	672.4
2034-07	12	2,255,240.98	0.5	7.818	7.197	355.0	5.0	360.0	0.346	0.329	0.138	0.138	0.986	2009-07-01	82.0	81.9	84.5	682.9
2034-08	66	14,412,694.76	3.2	7.146	6.847	356.0	4.0	360.0	0.416	0.395	0.166	0.166	1.074	2009-08-01	76.4	76.2	80.1	692.5

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2034-09	171	33,987,141.59	7.5	7.165	6.849	357.0	3.0	360.0	0.999	0.949	0.400	0.400	2.517	2009-09-01	76.6	76.6	82.2	688.2
2034-10	785	164,682,637.84	36.1	6.875	6.566	358.0	2.0	360.0	1.334	1.265	0.583	0.538	3.356	2009-10-01	78.1	78.0	83.5	695.6
2034-11	750	149,723,649.87	32.9	6.461	6.209	359.0	1.0	360.0	2.490	2.361	1.190	1.029	6.370	2009-11-01	73.4	73.4	81.7	703.0
2034-12	335	75,158,367.00	16.5	6.417	6.167	360.0	0.0	360.0	2.250	2.121	1.513	1.033	6.288	2009-12-01	74.3	74.3	82.2	701.4
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**

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19. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
<= 0.000	752	161,703,053.87	35.5	7.039	6.722	356.6	2.0	358.6	1.253	1.187	0.583	0.521	3.242	2009-10-26	75.7	75.6	79.0
0.001 - 10.000	15	2,496,464.09	0.5	6.470	6.220	355.9	1.7	357.6	2.002	1.902	0.801	0.801	4.858	2009-10-20	64.0	63.9	70.5
10.001 - 20.000	77	18,123,074.46	4.0	6.507	6.257	355.0	2.3	357.3	1.664	1.575	0.938	0.697	4.384	2009-11-02	69.9	69.8	76.7
20.001 - 30.000	237	42,844,186.09	9.4	6.619	6.357	357.1	1.5	358.6	2.331	2.211	1.096	0.952	5.956	2009-10-19	76.0	75.9	85.1
30.001 - 40.000	542	105,567,543.95	23.2	6.456	6.195	357.6	1.4	359.0	2.256	2.137	1.139	0.950	5.824	2009-10-27	76.6	76.6	85.5
40.001 - 50.000	544	118,970,155.35	26.1	6.514	6.254	357.2	1.4	358.6	1.906	1.802	1.052	0.816	5.028	2009-11-01	75.8	75.7	84.1
50.001 - 60.000	16	3,383,907.38	0.7	6.615	6.365	357.8	2.2	360.0	0.190	0.181	0.076	0.076	0.442	2009-11-01	71.8	71.7	74.4
60.001 - 70.000	10	1,756,950.25	0.4	6.353	6.103	354.0	6.0	360.0	0.307	0.292	0.123	0.123	0.729	2009-11-01	72.8	72.4	73.4

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80.001 - 90.000	1	917,189.25	0.2	6.500	6.250	352.0	8.0	360.0	0.000	0.000	0.000	0.000	0.000	0	76.7	76.2	76.7	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	

Min: 0.000
Max: 84.750
NZWA: 36.825

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20. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ
10.01 - 20.00	4	889,275.98	0.2	6.665	6.415	357.9	2.1	360.0	0.000	0.000	0.000	0.000	0.000	0	15.0	15.0	18.7	
20.01 - 30.00	14	1,904,295.30	0.4	6.250	6.000	358.2	1.8	360.0	0.874	0.830	0.350	0.350	2.098	2009-10-01	24.5	24.5	24.5	
30.01 - 40.00	32	7,833,081.12	1.7	6.102	5.852	358.5	1.5	360.0	0.634	0.602	0.254	0.254	1.498	2009-11-11	36.6	36.5	38.8	
40.01 - 50.00	57	15,822,651.44	3.5	6.334	6.084	357.2	1.5	358.7	0.965	0.917	0.386	0.386	2.332	2009-10-25	46.6	46.6	47.2	
50.01 - 60.00	94	24,533,861.46	5.4	6.247	5.997	357.7	2.0	359.7	1.061	1.007	0.434	0.434	2.572	2009-10-23	56.7	56.6	59.9	
60.01 - 70.00	212	66,884,414.06	14.7	6.410	6.160	357.5	1.7	359.2	1.159	1.100	0.500	0.471	2.863	2009-10-28	66.2	66.2	69.4	
70.01 - 80.00	1,433	272,764,350.36	59.8	6.615	6.365	357.6	1.4	359.1	2.368	2.242	1.246	1.003	6.213	2009-10-28	79.0	79.0	88.9	
80.01 - 90.00	150	28,988,057.79	6.4	7.388	6.998	349.5	2.7	352.2	0.748	0.710	0.299	0.299	1.924	2009-10-18	88.7	88.6	88.9	
90.01 - 100.00	197	36,138,825.45	7.9	7.901	7.387	356.0	2.6	358.6	0.294	0.279	0.134	0.121	0.808	2009-09-24	94.9	94.7	94.9	
120.01 - 130.00	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	126.7	9.5	126.7	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-**	**75.6**	**75.6**	**82.2**	

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															10-27				

NZMin.: 12.77
Max: 126.67
NZWA: 75.61

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21. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ
0.01 - 10.00	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	126.7	9.5	126.7	
10.01 - 20.00	4	889,275.98	0.2	6.665	6.415	357.9	2.1	360.0	0.000	0.000	0.000	0.000	0.000	0	15.0	15.0	18.7	6
20.01 - 30.00	14	1,904,295.30	0.4	6.250	6.000	358.2	1.8	360.0	0.874	0.830	0.350	0.350	2.098	2009-10-01	24.5	24.5	24.5	7
30.01 - 40.00	32	7,833,081.12	1.7	6.102	5.852	358.5	1.5	360.0	0.634	0.602	0.254	0.254	1.498	2009-11-11	36.6	36.5	38.8	7
40.01 - 50.00	57	15,822,651.44	3.5	6.334	6.084	357.2	1.5	358.7	0.965	0.917	0.386	0.386	2.332	2009-10-25	46.6	46.6	47.2	7
50.01 - 60.00	96	24,723,579.50	5.4	6.258	6.008	357.7	2.0	359.7	1.053	0.999	0.430	0.430	2.552	2009-10-23	56.7	56.7	59.9	6
60.01 - 70.00	210	66,694,696.02	14.6	6.407	6.157	357.5	1.7	359.2	1.162	1.103	0.502	0.473	2.871	2009-10-28	66.2	66.2	69.4	6
70.01 - 80.00	1,433	272,764,350.36	59.8	6.615	6.365	357.6	1.4	359.1	2.368	2.242	1.246	1.003	6.213	2009-10-28	79.0	79.0	88.9	6
80.01 - 90.00	150	28,988,057.79	6.4	7.388	6.998	349.5	2.7	352.2	0.748	0.710	0.299	0.299	1.924	2009-10-18	88.7	88.6	88.9	6
90.01 - 100.00	197	36,138,825.45	7.9	7.901	7.387	356.0	2.6	358.6	0.294	0.279	0.134	0.121	0.808	2009-09-24	94.9	94.7	94.9	6
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**6**

NZMin.: 9.52

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Max: 98.86
NZWA: 75.55

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22. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	N
10.01 - 20.00	3	805,798.16	0.2	6.695	6.445	357.8	2.2	360.0	0.000	0.000	0.000	0.000	0.000	0	14.6	14.6	14.6	
20.01 - 30.00	14	1,904,295.30	0.4	6.250	6.000	358.2	1.8	360.0	0.874	0.830	0.350	0.350	2.098	2009-10-01	24.5	24.5	24.5	
30.01 - 40.00	31	6,834,983.74	1.5	6.081	5.831	358.6	1.4	360.0	0.727	0.690	0.291	0.291	1.717	2009-11-11	36.8	36.8	36.8	
40.01 - 50.00	56	15,488,951.44	3.4	6.342	6.092	357.2	1.5	358.7	0.986	0.937	0.394	0.394	2.382	2009-10-25	46.6	46.5	46.6	
50.01 - 60.00	87	21,459,482.90	4.7	6.262	6.012	358.0	1.7	359.7	0.909	0.862	0.374	0.374	2.223	2009-10-26	55.4	55.3	56.3	
60.01 - 70.00	172	56,801,812.12	12.5	6.383	6.133	357.3	1.8	359.1	0.924	0.876	0.413	0.379	2.298	2009-10-24	65.8	65.7	66.1	
70.01 - 80.00	476	113,588,567.69	24.9	6.665	6.414	356.4	1.8	358.1	1.292	1.212	1.082	0.627	3.921	2009-10-31	77.3	77.3	78.1	
80.01 - 90.00	365	79,070,365.04	17.3	6.960	6.658	355.2	2.0	357.1	1.958	1.857	0.830	0.794	4.978	2009-10-28	81.8	81.7	89.0	
90.01 - 100.00	987	159,527,036.39	35.0	6.825	6.516	357.9	1.5	359.4	2.555	2.426	1.104	1.032	6.353	2009-10-26	82.9	82.9	97.4	
100.01 - 110.00	1	99,929.41	0.0	7.750	7.500	359.0	1.0	360.0	2.250	2.000	2.000	2.000	13.750	2009-11-01	80.0	79.9	103.3	
120.01 - 130.00	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	126.7	9.5	126.7	
150.01 - 160.00	1	177,590.77	0.0	5.250	5.000	358.0	2.0	360.0	2.250	2.000	6.000	2.000	11.250	2009-10-01	80.0	79.8	155.0	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	

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NZMin.: 12.77
Max: 154.97
NZWA: 82.22

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23. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ' I
0.000	1,212	258,637,777.03	56.7	6.735	6.457	357.2	1.7	358.9	1.668	1.580	0.860	0.702	4.380	2009-10-23	74.7	74.6	81.2	6'
0.333	14	2,870,900.00	0.6	6.206	5.956	358.6	1.4	360.0	0.000	0.000	0.000	0.000	0.000	0	60.6	60.6	63.8	7
0.500	12	5,740,110.22	1.3	6.596	6.346	357.0	3.0	360.0	1.000	0.950	0.400	0.400	2.614	2009-10-14	64.3	64.3	66.8	7
0.583	2	1,282,500.00	0.3	5.947	5.697	359.6	0.4	360.0	2.250	2.000	6.000	2.000	11.947	2009-11-18	76.6	76.6	76.6	6
0.583	5	1,383,550.00	0.3	6.288	6.038	358.3	1.7	360.0	0.000	0.000	0.000	0.000	0.000	0	66.7	66.7	66.7	7
0.667	4	1,106,700.00	0.2	5.968	5.718	358.8	1.2	360.0	0.000	0.000	0.000	0.000	0.000	0	55.0	55.0	55.0	7
1.000	61	11,564,242.45	2.5	7.724	7.389	353.0	4.6	357.5	0.000	0.000	0.000	0.000	0.000	0	82.9	82.7	86.0	6
2.000	79	14,367,837.98	3.2	6.820	6.516	357.0	1.6	358.6	2.413	2.292	1.076	0.965	5.874	2009-11-02	79.9	79.9	88.0	6'
3.000	597	107,539,932.65	23.6	6.528	6.255	356.8	1.3	358.1	3.017	2.861	1.360	1.240	7.582	2009-10-31	78.4	78.3	87.2	6'
5.000	207	51,265,262.63	11.2	6.675	6.379	356.8	1.7	358.5	0.087	0.077	0.231	0.077	0.469	2009-12-01	74.6	74.5	78.3	7
8.167	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	126.7	9.5	126.7	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**6'**

WA: 1.372
NZWA: 3.173

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80%)>24. PMI Flag (CLTV > 80%)

PMI Flag (CLTV > 80%)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico	N:
N	30	4,280,192.47	6.6	6.973	6.723	314.2	1.8	316.0	0.122	0.116	0.049	0.049	0.335	2009-11-01	89.5	89.3	89.5	671.3	
Y	317	60,846,690.77	93.4	7.722	7.249	355.8	2.7	358.6	0.522	0.496	0.218	0.211	1.373	2009-10-10	92.3	92.2	92.4	693.1	
Total:	**347**	**65,126,883.24**	**100.0**	**7.673**	**7.214**	**353.1**	**2.7**	**355.8**	**0.496**	**0.471**	**0.207**	**0.200**	**1.305**	**2009-10-10**	**92.2**	**92.0**	**92.2**	**691.7**	

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80%)>25. PMI Carrier (CLTV > 80%)

PMI Carrier (CLTV > 80%)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZW Oı LT
00-None	30	4,280,192.47	6.6	6.973	6.723	314.2	1.8	316.0	0.122	0.116	0.049	0.049	0.335	2009-11-01	8[illegible]
1- GE	7	1,455,884.89	2.2	7.325	7.075	358.2	1.8	360.0	1.196	1.136	0.478	0.478	3.438	2009-11-01	9[illegible]
2- Verex Assurance	9	1,280,373.81	2.0	7.522	7.272	351.7	1.4	353.1	2.679	2.545	1.072	1.072	7.259	2009-10-12	9[illegible]
6- Mortgage Guaranty Insurance Corp.	40	8,391,385.14	12.9	7.284	7.021	357.4	2.6	360.0	0.931	0.885	0.372	0.372	2.323	2009-11-07	91

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11- PMI	79	13,992,496.34	21.5	8.232	7.188	356.7	2.3	359.0	0.293	0.277	0.159	0.127	0.804	2009-10-02	91
12- United Guaranty Residential Ins. Corp.	5	923,772.84	1.4	6.639	6.389	356.8	3.2	360.0	0.846	0.804	0.338	0.338	2.137	2009-09-01	88
13- Republic Mortgage Insurance Corp.	24	4,116,977.33	6.3	7.329	7.079	357.8	2.2	360.0	2.575	2.446	1.030	1.030	6.878	2009-09-22	9(
17- Radian Guaranty	152	30,583,977.17	47.0	7.726	7.399	354.8	3.0	357.9	0.108	0.103	0.043	0.043	0.268	2009-10-05	9:
24- Triad Guaranty Insurance Company	1	101,823.25	0.2	6.375	6.125	349.0	11.0	360.0	0.000	0.000	0.000	0.000	0.000	0	9
Total:	**347**	**65,126,883.24**	**100.0**	**7.673**	**7.214**	**353.1**	**2.7**	**355.8**	**0.496**	**0.471**	**0.207**	**0.200**	**1.305**	**2009-10-10**	**9**

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80%)>26. PMI % (CLTV > 80%)

PMI % (CLTV > 80%)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico	N
0.00	31	4,283,904.20	6.6	6.975	6.725	314.0	2.1	316.1	0.122	0.116	0.049	0.049	0.335	2009-11-01	89.6	89.2	89.6	671.3	
6.00	1	49,300.00	0.1	6.750	6.500	180.0	0.0	180.0	0.000	0.000	0.000	0.000	0.000	0	85.0	85.0	85.0	716.0	
12.00	4	618,840.26	1.0	6.887	6.637	357.5	2.5	360.0	1.028	0.977	0.411	0.411	2.493	2009-10-01	84.3	84.2	84.3	672.7	
25.00	45	9,441,230.72	14.5	6.990	6.677	356.9	1.7	358.6	0.872	0.829	0.349	0.349	2.202	2009-10-15	87.5	87.3	87.5	697.2	
30.00	101	19,522,412.70	30.0	7.630	7.184	355.0	3.4	358.5	0.687	0.652	0.304	0.282	1.798	2009-10-10	91.0	90.8	91.2	688.9	
35.00	163	30,796,192.18	47.3	8.022	7.473	356.2	2.6	358.8	0.308	0.293	0.123	0.123	0.847	2009-10-05	94.8	94.6	94.8	694.5	
40.00	3	418,714.91	0.6	7.829	7.579	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	0	97.0	96.9	97.0	717.9	

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Total:	**348**	**65,130,594.97**	**100.0**	**7.673**	**7.214**	**353.1**	**2.7**	**355.8**	**0.496**	**0.471**	**0.207**	**0.200**	**1.305**	**2009-10-10**	**92.2**	**92.0**	**92.2**	**691.7**

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZV CL'
Single Family	1,245	254,604,692.04	55.9	6.618	6.344	356.6	1.8	358.3	1.631	1.545	0.817	0.684	4.212	2009-10-25	74.7	74.7	8
PUD	418	90,111,843.95	19.8	6.734	6.437	357.4	1.8	359.2	2.234	2.117	1.035	0.924	5.681	2009-10-29	78.0	77.9	8
Condo	192	33,042,348.12	7.2	6.764	6.453	358.0	1.4	359.4	1.964	1.858	1.136	0.853	5.262	2009-10-23	76.7	76.7	8
2 Family	118	22,980,277.13	5.0	6.743	6.493	358.2	1.1	359.3	1.944	1.838	1.120	0.852	5.289	2009-11-03	73.8	73.8	8
4 Family	79	20,091,331.20	4.4	6.694	6.444	358.8	1.2	360.0	2.508	2.371	1.534	1.070	6.870	2009-11-03	75.3	75.3	8
2-4 Family	61	15,020,437.47	3.3	7.453	7.107	356.6	2.3	358.9	0.000	0.000	0.000	0.000	0.000	0	81.9	81.8	8
3 Family	49	12,304,173.65	2.7	6.998	6.748	354.5	1.3	355.8	2.203	2.093	0.881	0.881	5.610	2009-10-31	73.8	73.8	8
SF Detached	24	5,419,786.06	1.2	6.545	6.295	357.2	2.8	360.0	0.000	0.000	0.000	0.000	0.000	0	70.7	70.7	7
PUD Detached	2	1,218,187.08	0.3	6.410	6.160	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	0	67.6	67.5	7
Manufactured Housing	3	422,563.53	0.1	6.352	6.102	342.2	1.5	343.7	0.000	0.000	0.000	0.000	0.000	0	76.7	76.6	7
Condotel	2	351,884.46	0.1	5.986	5.736	359.4	0.6	360.0	0.000	0.000	0.000	0.000	0.000	0	59.8	59.7	5
Coop	1	195,000.00	0.0	6.500	6.250	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	0	65.0	65.0	6
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**8**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZW. CLT
Purchase	1,445	269,173,465.87	59.1	6.823	6.523	357.8	1.7	359.5	2.041	1.935	0.952	0.836	5.188	2009-10-26	80.5	80.4	89.
Cash Out Refinance	530	136,884,442.85	30.0	6.545	6.292	356.1	1.5	357.6	1.185	1.117	0.803	0.547	3.356	2009-11-03	67.9	67.8	69.
Rate/Term Refinance	217	49,394,815.97	10.8	6.431	6.179	354.6	2.1	356.7	1.865	1.769	0.810	0.763	4.678	2009-10-21	70.6	70.5	75.
Home Improvement	2	309,800.00	0.1	6.335	6.085	357.7	2.3	360.0	0.000	0.000	0.000	0.000	0.000	0	42.6	42.5	42.
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ
Primary Home	1,287	306,603,750.13	67.3	6.679	6.385	356.7	1.9	358.6	1.496	1.417	0.747	0.627	3.823	2009-10-25	75.7	75.7	81.1	6
Investment	808	127,714,339.47	28.0	6.741	6.489	357.4	1.3	358.7	2.361	2.236	1.209	0.993	6.262	2009-10-30	75.3	75.3	84.6	7
Second Home	99	21,444,435.09	4.7	6.689	6.427	358.6	1.1	359.7	2.032	1.924	1.064	0.867	5.353	2009-11-04	75.7	75.6	83.8	7
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**6**

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30. Documentation Type

Documentation Type	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZ' CL
Full	624	113,364,644.58	24.9	6.382	6.132	356.9	1.7	358.6	1.977	1.871	1.100	0.850	5.172	2009-10-29	76.1	76.1	8
Limited	651	147,255,050.20	32.3	6.482	6.231	357.7	1.2	359.0	2.530	2.396	1.245	1.058	6.551	2009-10-26	74.5	74.4	8
Stated	150	28,630,431.96	6.3	7.022	6.680	357.6	2.4	360.0	0.000	0.000	0.000	0.000	0.000	0	79.0	78.9	8
No Documentation	550	110,047,797.49	24.1	7.131	6.792	356.4	2.1	358.5	1.389	1.318	0.580	0.555	3.480	2009-10-24	76.3	76.2	7
No Income Verification	19	5,035,269.79	1.1	6.971	6.721	340.5	3.0	343.5	0.000	0.000	0.000	0.000	0.000	0	76.6	76.4	8
No Income/No Asset	29	6,633,551.71	1.5	7.394	7.062	357.6	2.4	360.0	0.000	0.000	0.000	0.000	0.000	0	81.4	81.3	8
No Ratio	171	44,795,778.96	9.8	6.788	6.524	357.3	1.5	358.8	1.209	1.141	0.766	0.544	3.415	2009-11-01	73.2	73.2	7
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**8**

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31. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico	N:
CA	391	134,583,189.60	29.5	6.298	6.047	358.2	1.7	359.9	0.988	0.930	0.703	0.460	2.817	2009-11-03	66.4	66.4	69.3	703.8	
FL	237	44,255,214.48	9.7	6.917	6.592	356.4	1.7	358.1	2.173	2.064	0.869	0.869	5.374	2009-11-04	79.8	79.7	86.2	692.2	

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NY	111	32,331,273.45	7.1	7.162	6.895	355.8	1.8	357.6	0.850	0.803	0.531	0.370	2.354	2009-10-29	78.8	78.8	85.5	691.6
AZ	194	29,237,047.03	6.4	6.599	6.346	358.2	1.8	360.0	3.170	3.010	1.306	1.276	7.896	2009-10-26	79.5	79.4	91.3	709.4
TX	196	25,055,311.09	5.5	7.018	6.743	353.3	1.5	354.8	1.665	1.574	0.844	0.695	4.420	2009-10-25	80.6	80.5	91.2	704.0
WA	97	17,651,761.08	3.9	6.489	6.227	358.8	1.2	360.0	3.386	3.215	1.467	1.322	8.284	2009-10-26	78.4	78.4	89.6	698.6
CO	78	17,095,296.18	3.8	6.243	5.993	358.4	1.6	360.0	3.293	3.129	1.358	1.317	7.894	2009-10-25	76.6	76.5	88.8	699.3
MD	79	15,878,903.56	3.5	6.642	6.388	355.5	1.3	356.8	2.607	2.471	1.266	1.086	6.656	2009-10-23	76.2	76.2	83.4	686.8
VA	61	14,104,584.57	3.1	6.672	6.398	357.7	1.4	359.1	1.572	1.489	0.867	0.665	4.120	2009-10-27	76.0	76.0	82.6	680.6
NJ	45	13,066,176.78	2.9	7.346	6.968	357.8	2.2	360.0	1.372	1.303	0.614	0.558	3.567	2009-09-19	80.9	80.8	83.4	682.9
NV	49	12,274,620.11	2.7	7.098	6.742	357.2	2.8	360.0	1.588	1.501	0.860	0.698	4.261	2009-10-22	83.3	83.2	87.9	691.5
MN	58	10,999,914.00	2.4	6.621	6.346	357.4	1.4	358.8	2.891	2.741	1.373	1.197	7.294	2009-10-25	79.9	79.8	90.2	687.0
UT	50	8,361,515.68	1.8	6.283	5.995	359.0	1.0	360.0	2.957	2.799	1.543	1.260	7.541	2009-11-06	80.9	80.9	95.2	718.4
GA	60	8,316,434.40	1.8	6.894	6.551	357.9	2.1	360.0	2.233	2.112	0.893	0.893	5.536	2009-10-19	81.7	81.7	91.5	703.1
IL	43	7,468,896.11	1.6	7.264	6.887	357.2	2.8	360.0	1.728	1.641	0.691	0.691	4.348	2009-09-28	82.0	81.9	86.2	692.4
OR	38	6,223,562.75	1.4	6.412	6.162	358.6	1.4	360.0	3.129	2.973	1.252	1.252	7.632	2009-10-26	77.7	77.6	88.0	704.5
MA	24	5,893,081.63	1.3	7.510	7.122	357.9	2.1	360.0	0.809	0.768	0.323	0.323	2.023	2009-10-03	81.1	81.0	86.5	693.0
NC	35	5,337,705.15	1.2	7.019	6.753	356.8	2.0	358.7	1.090	1.036	0.436	0.436	2.711	2009-11-17	80.8	80.7	89.3	690.4
MI	37	5,199,242.90	1.1	7.161	6.876	348.4	1.6	350.0	1.977	1.878	0.791	0.791	5.064	2009-10-19	82.1	82.0	88.1	674.9
SC	34	4,830,956.40	1.1	7.146	6.778	355.8	1.4	357.1	1.008	0.919	1.763	0.714	4.437	2009-11-23	81.8	81.7	84.2	686.8
														2009-				

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PA	35	4,681,634.47	1.0	6.866	6.567	353.8	1.3	355.1	1.701	1.616	0.680	0.680	4.299	11-04	79.6	79.5	91.2	701.7	
DC	16	3,812,023.39	0.8	6.733	6.483	340.7	1.6	342.2	1.316	1.227	1.380	0.710	4.440	2009-10-13	76.4	76.3	78.2	693.1	
CT	17	3,473,245.18	0.8	7.149	6.813	358.3	1.7	360.0	1.161	1.103	0.464	0.464	2.802	2009-11-01	80.1	80.0	85.4	699.4	
OH	39	3,281,463.84	0.7	7.319	7.048	353.7	2.0	355.7	1.770	1.681	0.708	0.708	4.609	2009-11-02	80.6	80.4	91.3	690.2	
MO	20	2,948,019.01	0.6	7.081	6.831	355.9	1.6	357.5	2.332	2.215	0.933	0.933	5.935	2009-10-11	76.8	76.7	82.2	677.6	
TN	22	2,395,897.77	0.5	7.475	7.138	357.8	2.2	360.0	1.323	1.256	0.529	0.529	3.409	2009-10-03	84.7	84.6	90.3	692.3	
ID	20	2,250,883.36	0.5	6.420	6.170	358.7	1.3	360.0	4.033	3.830	1.732	1.590	9.954	2009-10-22	80.0	80.0	94.4	731.1	
IN	25	2,083,172.84	0.5	7.393	7.084	336.5	1.6	338.0	0.434	0.397	0.632	0.297	1.692	2009-11-16	83.7	83.5	89.0	697.5	
WI	11	1,309,179.39	0.3	7.186	6.936	358.8	1.2	360.0	0.489	0.464	0.196	0.196	1.210	2009-10-01	83.0	82.9	89.7	684.7	
WV	4	1,268,668.83	0.3	6.634	6.384	357.4	2.6	360.0	0.000	0.000	0.000	0.000	0.000	0	67.4	67.2	69.1	651.5	
Other	68	10,093,649.66	2.2	6.990	6.691	358.4	1.6	360.0	1.880	1.781	0.930	0.790	4.923	2009-10-23	79.1	79.0	87.2	690.0	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**	

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32. State (California)

State (California)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW Fi
CA-S	230	78,854,431.54	58.6	6.348	6.098	358.1	1.9	360.0	0.879	0.829	0.611	0.404	2.486	2009-11-01	65.8	65.8	68.8	698
CA-N	161	55,728,758.06	41.4	6.228	5.975	358.4	1.4	359.7	1.141	1.074	0.834	0.538	3.286	2009-	67.2	67.2	70.0	711

														11-05				
Total:	**391**	**134,583,189.60**	**100.0**	**6.298**	**6.047**	**358.2**	**1.7**	**359.9**	**0.988**	**0.930**	**0.703**	**0.460**	**2.817**	**2009-11-03**	**66.4**	**66.4**	**69.3**	**703**

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33. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
93921	1	3,900,000.00	0.9	5.750	5.500	360.0	0.0	360.0	0.000	0.000	0.000	0.000	0.000	0	65.0	65.0	65.0
92037	2	2,332,907.04	0.5	6.536	6.286	358.9	1.1	360.0	0.714	0.678	0.285	0.285	1.712	2009-10-01	45.3	45.3	45.3
90210	2	2,150,000.00	0.5	6.451	6.201	355.1	4.9	360.0	0.000	0.000	0.000	0.000	0.000	0	51.6	51.6	59.4
95687	7	2,068,821.84	0.5	6.275	6.025	358.2	1.8	360.0	1.034	0.983	0.414	0.414	2.405	2009-12-01	75.1	75.0	81.5
94920	1	2,000,000.00	0.4	6.250	6.000	359.0	1.0	360.0	0.000	0.000	0.000	0.000	0.000	0	62.8	62.8	62.8
90272	1	1,949,482.00	0.4	6.375	6.125	354.0	6.0	360.0	0.000	0.000	0.000	0.000	0.000	0	65.0	65.0	75.0
94115	2	1,898,097.38	0.4	6.250	6.000	358.9	1.1	360.0	2.371	2.252	0.948	0.948	5.808	2009-12-01	49.2	49.1	61.8
91602	1	1,746,500.00	0.4	6.500	6.250	353.0	7.0	360.0	0.000	0.000	0.000	0.000	0.000	0	70.0	70.0	70.0
07945	1	1,680,000.00	0.4	6.625	6.375	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.625	2009-09-01	69.1	69.1	69.1
33156	2	1,675,433.12	0.4	6.578	6.328	356.3	3.7	360.0	0.000	0.000	0.000	0.000	0.000	0	66.2	65.7	69.3
Other	2,174	434,361,283.31	95.3	6.716	6.434	356.9	1.7	358.6	1.812	1.716	0.920	0.762	4.709	2009-10-27	76.3	76.2	83.1
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**

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34. Paid Through Date

Paid Through Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
2004-10	46	7,019,528.87	1.5	7.002	6.676	336.6	3.0	339.6	0.350	0.332	0.200	0.140	0.898	2009-10-01	82.1	81.9	85.9	677.2
2004-11	1,223	257,514,797.30	56.5	6.788	6.497	357.2	2.1	359.4	1.740	1.652	0.731	0.701	4.353	2009-10-15	75.9	75.8	82.3	694.2
2004-12	916	189,589,754.17	41.6	6.562	6.297	357.4	1.0	358.4	1.854	1.751	1.137	0.820	5.037	2009-11-11	75.0	75.0	82.0	702.9
2005-01	9	1,638,444.35	0.4	6.684	6.434	358.2	1.8	360.0	1.031	0.978	0.576	0.381	2.733	2009-10-02	73.0	72.8	73.7	704.6
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**

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35. Days Delinquent

Days Delinquent	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW. Fic
<= 29	2,149	448,792,838.25	98.5	6.692	6.413	357.3	1.7	358.9	1.785	1.691	0.902	0.750	4.636	2009-10-27	75.5	75.5	82.2	697.
30 - 59	45	6,969,686.44	1.5	6.991	6.664	337.3	3.0	340.3	0.352	0.335	0.202	0.141	0.904	2009-10-01	82.0	81.8	85.8	677.
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.**

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36. Times 30

Times 30	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico	N:
0	2,184	453,541,604.58	99.5	6.695	6.414	357.0	1.7	358.7	1.768	1.675	0.894	0.743	4.591	2009-10-27	75.7	75.6	82.3	697.7	
1	4	1,422,808.30	0.3	6.949	6.699	354.7	5.3	360.0	1.137	1.080	0.455	0.455	3.105	2009-08-12	55.9	55.8	59.2	693.4	
2	4	544,332.59	0.1	6.675	6.425	346.8	13.2	360.0	0.000	0.000	0.000	0.000	0.000	0	70.6	69.6	70.6	636.1	
3	2	253,779.22	0.1	8.909	8.659	321.2	38.8	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	87.5	90.0	638.9	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**	

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37. Times 60

Times 60	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico	N:
0	2,194	455,762,524.69	100.0	6.697	6.416	357.0	1.7	358.7	1.763	1.670	0.891	0.741	4.579	2009-10-27	75.6	75.6	82.2	697.6	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**	

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38. Times 90

Times 90	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico	N:
0	2,194	455,762,524.69	100.0	6.697	6.416	357.0	1.7	358.7	1.763	1.670	0.891	0.741	4.579	2009-10-27	75.6	75.6	82.2	697.6	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**	

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39. Index

Index	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	N:
1 Year CMT (Weekly)	3	390,675.56	0.2	6.410	6.160	352.7	7.3	360.0	3.370	3.120	5.000	2.000	11.790	2009-04-21	85.7	
1 Year Libor (WSJ/1 Mo Lead)	3	461,120.00	0.3	5.735	5.485	360.0	0.0	360.0	2.250	2.000	5.000	2.000	10.735	2009-12-01	80.0	
6 Month Libor (1st Business Day)	828	168,434,110.65	99.5	6.339	6.088	358.9	1.1	360.0	4.757	4.506	2.386	1.994	12.333	2009-10-27	76.9	
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	

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40. Floor

		Total									WA	WA	WA Life	WA	NZWA	NZWA		

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Floor	No. of Loans	Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	First Cap	Per Cap	Rate Cap	NRA Date	Orig LTV	Curr LTV	NZWA CLTV	NZ
2.001 - 2.250	30	14,376,703.74	8.5	6.187	5.936	359.6	0.4	360.0	2.250	1.999	5.968	2.000	12.155	2009-11-19	77.7	77.7	81.0	6
2.501 - 2.750	1	148,650.00	0.1	5.875	5.625	353.0	7.0	360.0	2.750	2.500	5.000	2.000	11.875	2009-05-01	95.0	95.0	95.0	7
3.001 - 3.250	1	343,376.36	0.2	6.500	6.250	358.0	2.0	360.0	3.130	2.880	5.000	1.000	11.500	2009-10-01	80.0	79.9	95.0	6
3.501 - 3.750	2	242,025.56	0.1	6.738	6.488	352.5	7.5	360.0	3.750	3.500	5.000	2.000	11.738	2009-04-15	80.0	79.4	80.0	7
4.001 - 4.250	1	79,977.92	0.0	6.625	6.375	358.0	2.0	360.0	4.125	3.875	5.000	1.000	11.625	2009-10-04	80.0	80.0	80.0	
4.501 - 4.750	2	639,172.14	0.4	7.250	7.000	359.0	1.0	360.0	4.750	4.500	5.000	1.000	12.250	2009-11-01	80.0	80.0	80.0	7
4.751 - 5.000	214	41,685,842.79	24.6	6.382	6.132	358.6	1.4	360.0	5.000	4.750	2.148	2.000	12.382	2009-10-19	78.0	77.9	89.1	6
5.001 - 5.250	3	432,611.88	0.3	5.250	5.000	359.6	0.4	360.0	5.000	4.750	2.000	2.000	11.250	2009-11-20	80.0	80.0	94.1	6
5.251 - 5.500	33	6,288,028.22	3.7	5.473	5.223	359.0	1.0	360.0	5.000	4.750	2.000	2.000	11.473	2009-11-02	74.1	74.1	85.2	6
5.501 - 5.750	101	20,110,278.20	11.9	5.699	5.449	358.9	1.1	360.0	4.971	4.721	2.000	2.000	11.699	2009-10-30	74.2	74.2	86.7	6
5.751 - 6.000	104	22,562,213.30	13.3	5.923	5.670	358.9	1.1	360.0	5.000	4.746	2.000	2.000	11.923	2009-10-28	74.4	74.4	86.0	6
6.001 - 6.250	82	15,088,208.50	8.9	6.194	5.944	358.8	1.2	360.0	5.000	4.750	2.000	2.000	12.194	2009-10-27	77.9	77.8	89.6	6
6.251 - 6.500	65	11,505,852.18	6.8	6.464	6.214	358.8	1.2	360.0	4.926	4.676	2.000	2.000	12.464	2009-10-26	77.9	77.9	90.2	7
6.501 - 6.750	57	9,912,366.22	5.9	6.696	6.446	359.0	1.0	360.0	5.000	4.750	2.000	2.000	12.696	2009-10-31	74.6	74.6	88.5	7
6.751 - 7.000	55	9,566,833.13	5.7	6.912	6.662	358.7	1.3	360.0	5.000	4.750	2.000	2.000	12.912	2009-10-24	78.7	78.6	90.2	7
7.001 - 7.250	29	5,429,701.17	3.2	7.214	6.961	359.0	1.0	360.0	5.000	4.747	2.000	2.000	13.214	2009-11-01	79.8	79.8	89.7	7
7.251 - 7.500	23	3,924,461.01	2.3	7.472	7.200	358.7	1.3	360.0	5.000	4.728	2.000	2.000	13.472	2009-10-22	79.1	79.1	88.9	7
														2009-				

7.501 - 7.750	16	4,343,790.63	2.6	7.660	7.410	359.0	1.0	360.0	4.937	4.687	2.000	2.000	13.660	10-31	80.2	80.2	92.4	7
7.751 - 8.000	9	1,769,067.65	1.0	7.911	7.661	358.3	1.7	360.0	5.000	4.750	2.000	2.000	13.911	2009-10-11	82.7	82.7	88.7	6
8.001 - 8.250	3	619,424.97	0.4	8.207	7.957	358.0	2.0	360.0	5.000	4.750	2.000	2.000	14.207	2009-09-30	86.4	86.4	91.7	6
8.251 - 8.500	2	169,348.26	0.1	8.438	8.188	358.5	1.5	360.0	5.000	4.750	2.000	2.000	14.438	2009-10-17	75.5	75.5	95.0	6
8.501 - 8.750	1	47,972.38	0.0	8.750	8.500	359.0	1.0	360.0	5.000	4.750	2.000	2.000	14.750	2009-11-01	80.0	80.0	100.0	6
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**6**

Min: 2.250
Max: 8.750
NZWA: 5.638

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41. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ
2.001 - 2.250	33	14,786,633.15	8.7	6.202	5.952	359.6	0.4	360.0	2.250	1.999	5.858	2.000	12.171	2009-11-18	77.4	77.4	80.9	6
2.251 - 2.500	1	232,000.00	0.1	5.750	5.500	359.0	1.0	360.0	2.500	2.250	2.000	2.000	11.750	2009-11-01	72.3	72.3	72.3	6
2.501 - 2.750	1	148,650.00	0.1	5.875	5.625	353.0	7.0	360.0	2.750	2.500	5.000	2.000	11.875	2009-05-01	95.0	95.0	95.0	7
3.001 - 3.250	1	343,376.36	0.2	6.500	6.250	358.0	2.0	360.0	3.130	2.880	5.000	1.000	11.500	2009-10-01	80.0	79.9	95.0	6
3.501 - 3.750	2	242,025.56	0.1	6.738	6.488	352.5	7.5	360.0	3.750	3.500	5.000	2.000	11.738	2009-04-15	80.0	79.4	80.0	7
4.001 - 4.250	1	79,977.92	0.0	6.625	6.375	358.0	2.0	360.0	4.125	3.875	5.000	1.000	11.625	2009-10-04	80.0	80.0	80.0	

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4.501 - 4.750	2	639,172.14	0.4	7.250	7.000	359.0	1.0	360.0	4.750	4.500	5.000	1.000	12.250	2009-11-01	80.0	80.0	80.0	7:
4.751 - 5.000	793	152,814,071.08	90.3	6.347	6.096	358.8	1.2	360.0	5.000	4.749	2.040	2.000	12.347	2009-10-25	76.9	76.9	88.5	6!
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**6!**

WA: 4.747
Min.: 2.250
Max.: 5.000

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42. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
2.000	790	151,914,109.97	89.7	6.351	6.099	358.8	1.2	360.0	4.989	4.738	2.000	2.000	12.351	2009-10-26	76.8	76.8	88.4	695.3
5.000	10	1,914,321.98	1.1	6.553	6.303	357.7	2.3	360.0	3.549	3.299	5.000	1.445	11.631	2009-09-23	81.2	81.1	86.2	710.2
6.000	34	15,457,474.26	9.1	6.182	5.931	359.5	0.5	360.0	2.524	2.274	6.000	2.000	12.182	2009-11-15	77.8	77.8	81.8	686.0
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

Min.: 2.000
Max.: 6.000
NZWA: 2.399

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43. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
1.000	4	1,062,526.42	0.6	6.961	6.711	358.6	1.4	360.0	4.179	3.929	5.000	1.000	11.961	2009-10-20	80.0	80.0	84.8	713.2
2.000	830	168,223,379.79	99.4	6.334	6.082	358.8	1.2	360.0	4.751	4.500	2.383	2.000	12.329	2009-10-27	76.9	76.9	87.8	694.5
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

Min.: 1.000
Max.: 2.000
NZWA: 1.994

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44. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	N
10.501 - 10.750	2	287,120.00	0.2	5.651	5.401	360.0	0.0	360.0	2.250	2.000	5.000	2.000	10.651	2009-12-01	80.0	80.0	89.3	
10.751 - 11.000	2	237,394.35	0.1	5.908	5.658	357.6	2.4	360.0	2.651	2.401	5.000	2.000	10.908	2009-09-19	80.0	79.8	87.3	
11.001 - 11.250	4	610,202.65	0.4	5.250	5.000	359.1	0.9	360.0	4.200	3.950	3.164	2.000	11.250	2009-11-05	80.0	79.9	111.8	
11.251 - 11.500	42	7,937,004.58	4.7	5.520	5.270	359.0	1.0	360.0	4.919	4.669	2.130	1.957	11.477	2009-11-01	75.3	75.3	87.6	
11.501 - 11.750	133	27,545,332.53	16.3	5.704	5.454	359.0	1.0	360.0	4.823	4.573	2.352	1.997	11.701	2009-11-02	74.4	74.4	86.4	

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11.751 - 12.000	157	34,421,948.61	20.3	5.931	5.678	358.9	1.1	360.0	4.683	4.430	2.467	2.000	11.926	2009-10-29	75.8	75.8	87.2
12.001 - 12.250	124	25,942,627.08	15.3	6.218	5.968	358.9	1.1	360.0	4.673	4.423	2.577	1.975	12.193	2009-10-30	76.9	76.9	87.0
12.251 - 12.500	101	18,852,847.18	11.1	6.457	6.207	358.8	1.2	360.0	4.650	4.400	2.546	2.000	12.457	2009-10-25	78.3	78.2	89.0
12.501 - 12.750	84	18,094,024.88	10.7	6.680	6.430	358.8	1.2	360.0	4.551	4.301	2.654	2.000	12.680	2009-10-24	75.8	75.8	85.7
12.751 - 13.000	78	14,341,830.72	8.5	6.910	6.660	358.5	1.5	360.0	4.933	4.683	2.098	2.000	12.910	2009-10-18	79.3	79.3	90.7
13.001 - 13.250	35	6,190,779.25	3.7	7.210	6.957	359.0	1.0	360.0	5.000	4.747	2.000	2.000	13.210	2009-11-02	79.7	79.7	89.7
13.251 - 13.500	32	6,293,039.00	3.7	7.446	7.182	358.5	1.5	360.0	5.000	4.736	2.000	2.000	13.446	2009-10-17	80.3	80.2	88.1
13.501 - 13.750	20	4,913,067.11	2.9	7.668	7.418	358.9	1.1	360.0	4.944	4.694	2.000	2.000	13.668	2009-10-29	80.2	80.2	92.2
13.751 - 14.000	10	1,865,067.65	1.1	7.909	7.659	358.3	1.7	360.0	5.000	4.750	2.000	2.000	13.909	2009-10-10	82.3	82.3	88.0
14.001 - 14.250	4	775,424.97	0.5	8.216	7.966	357.4	2.6	360.0	5.000	4.750	2.000	2.000	14.216	2009-09-12	85.1	85.1	89.4
14.251 - 14.500	5	930,223.27	0.5	8.406	8.156	358.2	1.8	360.0	5.000	4.750	2.000	2.000	14.406	2009-10-07	91.5	91.4	95.0
14.501 - 14.750	1	47,972.38	0.0	8.750	8.500	359.0	1.0	360.0	5.000	4.750	2.000	2.000	14.750	2009-11-01	80.0	80.0	100.0
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**

Min.: 10.625
Max.: 14.750
NZWA: 12.327

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45. Rate Change Period(mos)

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Rate Change Period (mos)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
6	828	168,434,110.65	99.5	6.339	6.088	358.9	1.1	360.0	4.757	4.506	2.386	1.994	12.333	2009-10-27	76.9	76.9	87.8	694.6
12	6	851,795.56	0.5	6.045	5.795	356.6	3.4	360.0	2.763	2.513	5.000	2.000	11.219	2009-08-20	82.6	82.4	87.8	706.8
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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46. Pay Change Period(mos)

Pay Change Period (mos)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
6	828	168,434,110.65	99.5	6.339	6.088	358.9	1.1	360.0	4.757	4.506	2.386	1.994	12.333	2009-10-27	76.9	76.9	87.8	694.6
12	6	851,795.56	0.5	6.045	5.795	356.6	3.4	360.0	2.763	2.513	5.000	2.000	11.219	2009-08-20	82.6	82.4	87.8	706.8
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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47. First Rate Adjustment Date

First Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ\ F
2009-03	1	63,394.35	0.0	6.000	5.750	351.0	9.0	360.0	3.750	3.500	5.000	2.000	11.000	2009-03-01	80.0	79.2	80.0	68
2009-05	2	327,281.21	0.2	6.489	6.239	353.0	7.0	360.0	3.296	3.046	5.000	2.000	11.943	2009-05-01	86.8	86.5	86.8	74
2009-07	1	156,000.00	0.1	8.250	8.000	355.0	5.0	360.0	5.000	4.750	2.000	2.000	14.250	2009-07-01	80.0	80.0	80.0	68
2009-08	7	1,198,811.96	0.7	6.912	6.662	356.0	4.0	360.0	5.000	4.750	2.000	2.000	12.912	2009-08-01	85.3	85.2	91.8	70
2009-09	32	6,792,008.10	4.0	6.594	6.344	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.594	2009-09-01	77.3	77.2	85.6	67
2009-10	218	44,544,669.93	26.3	6.415	6.161	358.0	2.0	360.0	4.932	4.678	2.155	1.990	12.405	2009-10-01	76.6	76.6	88.4	69
2009-11	396	77,366,820.66	45.7	6.336	6.086	359.0	1.0	360.0	4.819	4.569	2.303	1.992	12.328	2009-11-01	77.2	77.2	88.6	69
2009-12	177	38,836,920.00	22.9	6.180	5.930	360.0	0.0	360.0	4.354	4.104	2.928	2.000	12.168	2009-12-01	76.5	76.5	85.8	69
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**69**

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48. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ\ F
2009-03	1	63,394.35	0.0	6.000	5.750	351.0	9.0	360.0	3.750	3.500	5.000	2.000	11.000	2009-03-01	80.0	79.2	80.0	68

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2009-05	2	327,281.21	0.2	6.489	6.239	353.0	7.0	360.0	3.296	3.046	5.000	2.000	11.943	2009-05-01	86.8	86.5	86.8	74
2009-07	1	156,000.00	0.1	8.250	8.000	355.0	5.0	360.0	5.000	4.750	2.000	2.000	14.250	2009-07-01	80.0	80.0	80.0	68
2009-08	7	1,198,811.96	0.7	6.912	6.662	356.0	4.0	360.0	5.000	4.750	2.000	2.000	12.912	2009-08-01	85.3	85.2	91.8	70
2009-09	32	6,792,008.10	4.0	6.594	6.344	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.594	2009-09-01	77.3	77.2	85.6	67
2009-10	218	44,544,669.93	26.3	6.415	6.161	358.0	2.0	360.0	4.932	4.678	2.155	1.990	12.405	2009-10-01	76.6	76.6	88.4	69
2009-11	396	77,366,820.66	45.7	6.336	6.086	359.0	1.0	360.0	4.819	4.569	2.303	1.992	12.328	2009-11-01	77.2	77.2	88.6	69
2009-12	177	38,836,920.00	22.9	6.180	5.930	360.0	0.0	360.0	4.354	4.104	2.928	2.000	12.168	2009-12-01	76.5	76.5	85.8	69
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**69**

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49. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
<= 0	12	1,204,117.23	0.3	7.064	6.814	356.9	3.1	360.0	0.274	0.257	0.332	0.066	0.772	2009-10-04	71.4	70.6	71.4	0.0
576 - 600	9	2,003,972.15	0.4	7.344	7.094	354.5	5.5	360.0	0.000	0.000	0.000	0.000	0.000	0	77.0	76.7	77.5	593.3
601 - 625	82	16,306,449.11	3.6	6.985	6.643	352.5	2.7	355.1	1.659	1.573	0.728	0.686	4.195	2009-10-29	70.0	69.9	72.6	618.9
626 - 650	260	61,482,701.59	13.5	6.746	6.414	356.5	2.0	358.5	1.955	1.853	0.959	0.817	5.021	2009-10-24	74.9	74.8	78.6	638.3
651 - 675	342	76,621,935.40	16.8	6.841	6.551	357.3	1.7	359.0	1.726	1.631	1.030	0.758	4.678	2009-10-30	76.9	76.8	81.9	664.0
676 - 700	477	96,248,132.56	21.1	6.688	6.418	357.2	1.7	358.9	1.982	1.878	1.012	0.837	5.145	2009-	77.6	77.6	85.6	687.0

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														10-28				
701 - 725	350	65,853,387.09	14.4	6.657	6.389	355.9	1.6	357.5	1.793	1.699	0.842	0.743	4.627	2009-10-25	76.1	76.1	84.2	712.7
726 - 750	317	69,949,447.74	15.3	6.608	6.350	357.6	1.4	359.1	1.673	1.585	0.797	0.693	4.304	2009-10-25	74.5	74.4	81.6	737.5
751 - 775	212	40,754,655.89	8.9	6.576	6.318	357.9	1.4	359.3	1.510	1.430	0.806	0.623	3.924	2009-10-28	74.4	74.4	83.4	761.3
776 - 800	104	20,184,237.26	4.4	6.474	6.218	358.6	1.4	360.0	1.312	1.246	0.525	0.525	3.262	2009-10-26	73.7	73.7	80.9	785.1
801 - 825	29	5,153,488.67	1.1	6.403	6.153	359.0	1.0	360.0	1.928	1.831	0.771	0.771	4.583	2009-11-05	70.5	70.5	80.4	809.1
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**

Nzmin.: 578
Max.: 817
NZWA.: 698

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

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50. Georgia High-Cost Loans

Georgia High-Cost Loans	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	N
AURORA ORIG	1	147,502.10	0.0	5.750	5.500	338.0	22.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	78.0	80.0	
OK	2,193	455,615,022.59	100.0	6.697	6.417	357.0	1.7	358.7	1.764	1.671	0.891	0.741	4.580	2009-10-27	75.6	75.6	82.2	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	

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51. Georgia Loans

Georgia Loans	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico	NZ
GA	60	8,316,434.40	100.0	6.894	6.551	357.9	2.1	360.0	2.233	2.112	0.893	0.893	5.536	2009-10-19	81.7	81.7	91.5	703.1	
Total:	**60**	**8,316,434.40**	**100.0**	**6.894**	**6.551**	**357.9**	**2.1**	**360.0**	**2.233**	**2.112**	**0.893**	**0.893**	**5.536**	**2009-10-19**	**81.7**	**81.7**	**91.5**	**703.1**	

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52. Assumable Flag

Assumable Flag	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW Fi
	42	6,714,861.11	1.5	7.323	7.073	336.4	2.3	338.7	0.000	0.000	0.000	0.000	0.000	0	82.5	82.3	90.7	68
N	2,148	448,523,149.23	98.4	6.688	6.408	357.3	1.7	359.0	1.789	1.694	0.900	0.750	4.640	2009-10-27	75.5	75.4	82.1	69
Y	4	524,514.35	0.1	5.767	5.517	358.9	1.1	360.0	2.431	2.181	5.000	2.000	10.767	2009-10-29	80.0	79.9	88.4	68
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**69**

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53. New York City Flag

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New York City Flag	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fic
	812	180,107,378.01	39.5	6.608	6.358	356.4	1.8	358.2	0.000	0.000	0.000	0.000	0.000	0	70.1	70.1	74.6	706.
NON-NYC	1,358	266,197,329.19	58.4	6.750	6.448	357.3	1.6	358.9	2.944	2.789	1.472	1.234	7.625	2009-10-27	79.1	79.0	87.2	691.
NYC	24	9,457,817.49	2.1	6.883	6.633	358.2	1.8	360.0	2.118	1.995	1.499	0.949	6.042	2009-10-29	81.8	81.7	88.1	701.
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.**

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54. New York City Home Loan

New York City Home Loan	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV
	768	172,504,199.84	37.8	6.589	6.339	356.6	1.5	358.1	0.000	0.000	0.000	0.000	0.000	0	70.0	70.0
NON-NYC	1,402	273,800,507.36	60.1	6.758	6.458	357.1	1.8	359.0	2.862	2.711	1.432	1.200	7.413	2009-10-27	78.9	78.9
NYC HOME LOAN	5	1,313,353.70	0.3	7.299	7.049	358.0	2.0	360.0	1.913	1.817	0.765	0.765	4.759	2009-10-17	84.6	84.4
NYC INVEST/SECOND	2	591,500.00	0.1	6.442	6.192	359.0	1.0	360.0	5.000	4.750	2.000	2.000	12.442	2009-11-01	69.9	69.9
NYC JUMBO	17	7,552,963.79	1.7	6.845	6.595	358.2	1.8	360.0	1.928	1.810	1.587	0.899	5.764	2009-10-31	82.3	82.2
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**

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55. BuyID

BuyID	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Dat
AURORA ORIGINATIONS	1,557	329,022,003.92	72.2	6.442	6.191	357.9	1.3	359.2	2.426	2.298	1.212	1.020	6.290	2009 10-2
BAY CAPITAL 2004-WL-2B	4	1,038,247.24	0.2	8.579	8.329	358.2	1.8	360.0	0.000	0.000	0.000	0.000	0.000	'
ELOAN 2004-MB-33	1	262,877.47	0.1	6.500	6.250	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	'
FNBN 2004-2	6	416,836.49	0.1	9.572	8.307	309.4	4.8	314.2	0.000	0.000	0.000	0.000	0.000	'
FNBN 2004-WL-6-A	462	88,372,227.41	19.4	7.488	7.089	356.4	2.4	358.7	0.000	0.000	0.000	0.000	0.000	'
FNMA POOL COLLAPSE NOV 2003	4	709,170.19	0.2	8.865	8.615	321.5	38.5	360.0	0.000	0.000	0.000	0.000	0.000	'
IDEAL MORTGAGE 2004-MB-1	5	1,162,672.06	0.3	7.460	7.210	357.9	2.1	360.0	0.000	0.000	0.000	0.000	0.000	'
IDEAL MORTGAGE 2004-MB-1A	1	496,798.16	0.1	7.125	6.875	357.0	3.0	360.0	0.000	0.000	0.000	0.000	0.000	'
IDEAL MORTGAGE 2004-MB-2	9	2,606,962.83	0.6	7.338	7.088	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	'
IDEAL MORTGAGE 2004-MB-2A	3	1,064,080.00	0.2	7.182	6.932	358.3	1.7	360.0	0.000	0.000	0.000	0.000	0.000	'
IDEAL MORTGAGE 2004-MB-2B	3	1,062,560.00	0.2	7.051	6.801	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	'
IDEAL MORTGAGE 2004-MB-3	1	342,886.67	0.1	7.375	7.125	178.0	2.0	180.0	0.000	0.000	0.000	0.000	0.000	'
IDEAL MORTGAGE 2004-MB-3B	1	415,691.27	0.1	7.500	7.250	359.0	1.0	360.0	0.000	0.000	0.000	0.000	0.000	'
INDYMAC 2004-2	1	148,650.00	0.0	5.875	5.625	353.0	7.0	360.0	2.750	2.500	5.000	2.000	11.875	2009 05-0
MORTGAGEIT 2004-5	32	7,913,738.47	1.7	6.897	6.647	355.9	2.5	358.4	0.000	0.000	0.000	0.000	0.000	'
NATION ONE 2004-4A	1	446,402.20	0.1	8.625	8.375	357.0	3.0	360.0	0.000	0.000	0.000	0.000	0.000	'
NATION ONE 2004-WL-2A	1	124,502.05	0.0	8.625	8.375	356.0	4.0	360.0	0.000	0.000	0.000	0.000	0.000	'
NBC 2004-13	1	221,991.53	0.0	6.750	6.500	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	'
OAK STREET 2004-2A	34	4,880,006.36	1.1	6.929	6.679	328.6	2.1	330.7	0.000	0.000	0.000	0.000	0.000	'
PAUL FINANCIAL 2004-1	6	2,776,915.36	0.6	6.668	6.418	357.7	2.3	360.0	0.000	0.000	0.000	0.000	0.000	'
PINNACLE 2003-MB-12	1	250,382.41	0.1	6.500	6.250	345.0	15.0	360.0	0.000	0.000	0.000	0.000	0.000	'
PINNACLE 2003-MB-12A	1	125,644.83	0.0	7.375	7.125	345.0	15.0	360.0	0.000	0.000	0.000	0.000	0.000	'

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PINNACLE 2003-MB-13	3	250,233.51	0.1	7.435	7.185	348.0	12.0	360.0	0.000	0.000	0.000	0.000	0.000	
PINNACLE 2004-1B	1	57,866.87	0.0	7.500	7.250	349.0	11.0	360.0	0.000	0.000	0.000	0.000	0.000	
PROVIDENT BANK - JUN00	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	
SEA BREEZE 2004-MB-10	1	887,253.97	0.2	6.875	6.625	359.0	1.0	360.0	0.000	0.000	0.000	0.000	0.000	
SIB 2004-8	4	670,959.09	0.1	6.727	6.477	348.3	11.7	360.0	0.000	0.000	0.000	0.000	0.000	
SIB 2004-9 A & B	1	238,041.48	0.1	9.125	8.875	346.0	14.0	360.0	0.000	0.000	0.000	0.000	0.000	
SIB INTENTORY INTRADAY	30	6,209,105.42	1.4	6.650	6.400	356.5	3.5	360.0	0.000	0.000	0.000	0.000	0.000	
SIB MORTGAGE CORP 2004 WET LOANS A	1	178,373.36	0.0	6.375	6.125	351.0	9.0	360.0	0.000	0.000	0.000	0.000	0.000	
SIB MORTGAGE CORP 2004-2A	1	91,172.80	0.0	8.125	7.875	348.0	12.0	360.0	0.000	0.000	0.000	0.000	0.000	
SIB MORTGAGE CORP 2004-4B	1	63,394.35	0.0	6.000	5.750	351.0	9.0	360.0	3.750	3.500	5.000	2.000	11.000	2009 03-0
SIB MORTGAGE CORP 2004-5A	1	247,790.82	0.1	6.500	6.250	351.0	9.0	360.0	0.000	0.000	0.000	0.000	0.000	
SIB MORTGAGE ORIGINATIONS	3	719,150.06	0.2	7.180	6.930	358.9	1.1	360.0	4.680	4.430	5.000	1.000	12.180	2009 10-2
THE MORTGAGE STORE 2004-MB-4	3	228,682.45	0.1	7.950	7.700	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	
WALL STREET MORTGAGE 2004-MB-2	2	743,064.32	0.2	6.903	6.653	358.5	1.5	360.0	1.446	1.331	2.311	0.462	5.314	2009 10-0
WINSTAR 2004-MB-24	3	435,886.77	0.1	6.326	6.076	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	
WINSTAR 2004-MB-27	2	825,590.77	0.2	6.722	6.472	358.8	1.2	360.0	0.484	0.430	1.291	0.430	2.420	2009 10-0
WINSTAR 2004-MB-28	1	51,000.00	0.0	6.625	6.375	359.0	1.0	360.0	0.000	0.000	0.000	0.000	0.000	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009 10-2**

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56. MTS

MTS	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW Fi

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A30Y	22	4,054,166.97	0.9	6.204	5.954	357.4	2.6	360.0	0.000	0.000	0.000	0.000	0.000	0	61.3	61.3	61.3	750
A51LW	31	14,720,080.10	3.2	6.194	5.943	359.6	0.4	360.0	2.271	2.020	5.945	1.977	12.140	2009-11-18	77.8	77.8	81.3	684
AA55	1	178,631.21	0.0	7.000	6.750	353.0	7.0	360.0	3.750	3.500	5.000	2.000	12.000	2009-05-01	80.0	79.4	80.0	761
F30N	8	1,156,869.20	0.3	6.710	6.460	350.9	9.1	360.0	0.000	0.000	0.000	0.000	0.000	0	83.6	82.9	83.6	664
G15FW	6	439,772.32	0.1	6.935	6.685	179.6	0.4	180.0	0.000	0.000	0.000	0.000	0.000	0	81.6	81.5	90.7	707
G20FW	6	360,147.22	0.1	7.027	6.777	239.2	0.8	240.0	0.000	0.000	0.000	0.000	0.000	0	82.8	82.7	82.8	647
G30FW	301	46,633,920.46	10.2	7.074	6.824	359.1	0.9	360.0	0.000	0.000	0.000	0.000	0.000	0	74.7	74.7	84.1	694
G56LW	797	153,456,000.49	33.7	6.347	6.096	358.8	1.2	360.0	4.989	4.738	2.040	2.000	12.347	2009-10-25	76.9	76.8	88.5	695
J30YW	4	4,423,281.25	1.0	6.350	6.100	355.5	4.5	360.0	0.000	0.000	0.000	0.000	0.000	0	56.2	56.2	56.2	705
M055	3	719,150.06	0.2	7.180	6.930	358.9	1.1	360.0	4.680	4.430	5.000	1.000	12.180	2009-10-29	80.0	80.0	80.0	752
M30Y	5	1,847,401.70	0.4	7.593	7.343	354.5	5.5	360.0	0.000	0.000	0.000	0.000	0.000	0	78.4	78.0	78.4	664
MS3Y	2	338,963.62	0.1	6.937	6.687	350.2	9.8	360.0	0.000	0.000	0.000	0.000	0.000	0	65.0	64.5	65.0	629
N15YW	6	1,344,993.82	0.3	7.167	6.917	234.6	1.0	235.6	0.000	0.000	0.000	0.000	0.000	0	77.6	77.4	81.6	669
N20YW	2	177,500.00	0.0	6.750	6.500	240.0	0.0	240.0	0.000	0.000	0.000	0.000	0.000	0	68.7	68.7	68.7	705
N30YW	435	116,603,583.79	25.6	6.394	6.144	358.4	1.6	360.0	0.000	0.000	0.000	0.000	0.000	0	68.8	68.7	71.8	713
PENDING	4	1,270,100.00	0.3	6.826	6.576	349.4	0.0	349.4	0.000	0.000	0.000	0.000	0.000	0	49.5	49.5	49.5	688
S051	1	63,394.35	0.0	6.000	5.750	351.0	9.0	360.0	3.750	3.500	5.000	2.000	11.000	2009-03-01	80.0	79.2	80.0	689
TI88	1	248,786.31	0.1	8.500	8.250	318.0	42.0	360.0	0.000	0.000	0.000	0.000	0.000	0	90.0	87.3	90.0	622
TI88W	3	460,383.88	0.1	9.062	8.812	323.4	36.6	360.0	0.000	0.000	0.000	0.000	0.000	0	92.2	89.9	92.2	647
TW48	2	376,027.24	0.1	6.792	6.542	345.0	15.0	360.0	0.000	0.000	0.000	0.000	0.000	0	84.6	83.4	84.6	633
UB38	3	250,233.51	0.1	7.435	7.185	348.0	12.0	360.0	0.000	0.000	0.000	0.000	0.000	0	64.4	63.7	64.4	626
UC92	1	57,866.87	0.0	7.500	7.250	349.0	11.0	360.0	0.000	0.000	0.000	0.000	0.000	0	78.9	78.2	78.9	653
UG91	1	148,650.00	0.0	5.875	5.625	353.0	7.0	360.0	2.750	2.500	5.000	2.000	11.875	2009-05-01	95.0	95.0	95.0	728
VB49	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	126.7	9.5	126.7	0
VC27	6	416,836.49	0.1	9.572	8.307	309.4	4.8	314.2	0.000	0.000	0.000	0.000	0.000	0	85.3	84.8	85.3	655
VC38	1	124,502.05	0.0	8.625	8.375	356.0	4.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	79.8	100.0	729

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VE59	1	446,402.20	0.1	8.625	8.375	357.0	3.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	79.9	100.0	662
VF43	32	7,913,738.47	1.7	6.897	6.647	355.9	2.5	358.4	0.000	0.000	0.000	0.000	0.000	0	74.8	74.6	80.4	711
VF81	6	2,776,915.36	0.6	6.668	6.418	357.7	2.3	360.0	0.000	0.000	0.000	0.000	0.000	0	75.9	75.8	80.9	698
VF82	462	88,372,227.41	19.4	7.488	7.089	356.4	2.4	358.7	0.000	0.000	0.000	0.000	0.000	0	83.7	83.6	86.6	684
VF99	34	4,880,006.36	1.1	6.929	6.679	328.6	2.1	330.7	0.000	0.000	0.000	0.000	0.000	0	85.9	85.6	89.0	672
VG19	1	238,041.48	0.1	9.125	8.875	346.0	14.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	79.4	80.0	598
VG25	1	221,991.53	0.0	6.750	6.500	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	0	80.0	80.0	90.0	686
VH17	4	1,038,247.24	0.2	8.579	8.329	358.2	1.8	360.0	0.000	0.000	0.000	0.000	0.000	0	68.5	68.4	93.5	739
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697**

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57. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZ
AURORA	1,602	341,016,815.82	74.8	6.466	6.216	357.7	1.3	359.0	2.356	2.231	1.189	0.989	6.114	2009-10-27	
BAY CAPITAL	4	1,038,247.24	0.2	8.579	8.329	358.2	1.8	360.0	0.000	0.000	0.000	0.000	0.000	0	
FIRST NATIONAL BANK OF NEVADA	463	88,578,832.07	19.4	7.492	7.093	356.3	2.4	358.7	0.000	0.000	0.000	0.000	0.000	0	
FNBN	9	919,402.02	0.2	9.099	8.389	315.0	24.2	339.2	0.000	0.000	0.000	0.000	0.000	0	
INDYMAC BANK	1	148,650.00	0.0	5.875	5.625	353.0	7.0	360.0	2.750	2.500	5.000	2.000	11.875	2009-05-01	
MORTGAGE IT	32	7,913,738.47	1.7	6.897	6.647	355.9	2.5	358.4	0.000	0.000	0.000	0.000	0.000	0	
NATION ONE	2	570,904.25	0.1	8.625	8.375	356.8	3.2	360.0	0.000	0.000	0.000	0.000	0.000	0	
NATIONAL BANK OF COMMERCE	1	221,991.53	0.0	6.750	6.500	358.0	2.0	360.0	0.000	0.000	0.000	0.000	0.000	0	
OAK STREET	34	4,880,006.36	1.1	6.929	6.679	328.6	2.1	330.7	0.000	0.000	0.000	0.000	0.000	0	
Paul Financial LLC	6	2,776,915.36	0.6	6.668	6.418	357.7	2.3	360.0	0.000	0.000	0.000	0.000	0.000	0	

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PINNACLE	1	57,866.87	0.0	7.500	7.250	349.0	11.0	360.0	0.000	0.000	0.000	0.000	0.000	0	
PROVIDENT BANK	1	3,711.73	0.0	9.000	8.750	6.0	354.0	360.0	0.000	0.000	0.000	0.000	0.000	0	1
SIB MORTGAGE	38	7,635,442.97	1.7	6.741	6.491	355.1	4.9	360.0	0.000	0.000	0.000	0.000	0.000	0	
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	

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58. SECOND

SECOND	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
N	1,164	269,284,767.25	59.1	6.786	6.485	356.0	1.9	357.9	0.978	0.922	0.632	0.439	2.722	2009-10-27	74.0	73.9	74.0	692.2
Y	1,030	186,477,757.44	40.9	6.568	6.317	358.3	1.4	359.8	2.898	2.750	1.265	1.176	7.260	2009-10-27	77.9	77.9	94.1	705.2
Total:	**2,194**	**455,762,524.69**	**100.0**	**6.697**	**6.416**	**357.0**	**1.7**	**358.7**	**1.763**	**1.670**	**0.891**	**0.741**	**4.579**	**2009-10-27**	**75.6**	**75.6**	**82.2**	**697.6**

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THE CARLISLE GROUP
1,360 records
Balance: 286,476,618

Selection Criteria: RATETYPE in 'F'
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1. Original LTV

Original LTV	Number of Mortgage Loans	Aggregate Principal Balance	%
10.01 - 20.00	4	889,275.98	0.31
20.01 - 30.00	13	1,571,388.26	0.55
30.01 - 40.00	27	6,839,676.92	2.39
40.01 - 50.00	46	12,767,594.76	4.46
50.01 - 60.00	72	19,213,262.38	6.71
60.01 - 70.00	164	51,119,034.44	17.84
70.01 - 80.00	718	135,471,868.16	47.29
80.01 - 90.00	128	24,653,338.33	8.61
90.01 - 100.00	187	33,947,467.52	11.85
120.01 - 130.00	1	3,711.73	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**

Min.: 12.77
Max: 126.67
WA: 74.81

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2. Gross Coupon

Gross Coupon	Number of Mortgage Loans	Aggregate Principal Balance	%
5.001 - 5.500	2	616,877.70	0.22

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5.501 - 6.000	121	36,732,007.61	12.82
6.001 - 6.500	315	80,545,200.96	28.12
6.501 - 7.000	374	69,696,726.83	24.33
7.001 - 7.500	250	46,639,928.77	16.28
7.501 - 8.000	144	24,035,919.99	8.39
8.001 - 8.500	78	15,696,225.17	5.48
8.501 - 9.000	38	6,136,378.34	2.14
9.001 - 9.500	21	4,036,013.62	1.41
9.501 - 10.000	8	939,182.60	0.33
10.001 - 10.500	4	578,448.33	0.20
10.501 - 11.000	4	591,466.22	0.21
11.001 - 11.500	1	232,242.34	0.08
Total:	**1,360**	**286,476,618.48**	**100.00**

Min.: 5.250
Max: 11.250
WA: 6.909

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3. Original Terms to Maturity

Original Terms to Maturity	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 180	27	2,882,715.85	1.01
181 - 240	11	771,240.90	0.27
241 - 360	1,322	282,822,661.73	98.72
Total:	**1,360**	**286,476,618.48**	**100.00**

Min.: 180
Max: 360
WA: 358

Top

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4. Remaining Term to Maturity

Remaining Term to Maturity	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 180	28	2,886,427.58	1.01
181 - 240	11	771,240.90	0.27
241 - 360	1,321	282,818,950.00	98.72
Total:	**1,360**	**286,476,618.48**	**100.00**

Min: 6
Max: 360
NZWA: 356

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5. Balloon

Balloon	Number of Mortgage Loans	Aggregate Principal Balance	%
Fully Amortizing	1,358	286,317,410.67	99.94
Balloon	2	159,207.81	0.06
Total:	**1,360**	**286,476,618.48**	**100.00**

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6. State (Top 10)

State (Top 10)	Number of Mortgage Loans	Aggregate Principal Balance	%
CA	304	103,652,043.46	36.18
NY	92	26,177,687.06	9.14
FL	134	25,022,116.86	8.73
TX	140	16,351,188.28	5.71
AZ	72	10,580,720.96	3.69
NJ	33	9,419,191.78	3.29
VA	44	9,414,762.57	3.29
NV	31	7,988,319.09	2.79
MD	38	7,256,787.17	2.53
CO	26	5,835,687.79	2.04
Other	446	64,778,113.46	22.61
Total:	**1,360**	**286,476,618.48**	**100.00**

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7. Range of Principal Balances ($)

Range of Principal Balances ($)	Number of Mortgage Loans	Aggregate Principal Balance	%
0.01 - 50,000.00	55	2,252,234.57	0.79
50,000.01 - 100,000.00	288	22,456,406.73	7.84

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100,000.01 - 150,000.00	299	37,098,773.86	12.95
150,000.01 - 200,000.00	204	35,481,322.86	12.39
200,000.01 - 250,000.00	127	28,570,960.42	9.97
250,000.01 - 300,000.00	133	36,875,853.03	12.87
300,000.01 - 350,000.00	109	35,381,542.78	12.35
350,000.01 - 400,000.00	39	14,680,769.10	5.12
400,000.01 - 450,000.00	31	13,034,452.94	4.55
450,000.01 - 500,000.00	24	11,587,264.77	4.04
500,000.01 - 550,000.00	7	3,696,050.08	1.29
550,000.01 - 600,000.00	6	3,469,149.43	1.21
600,000.01 - 650,000.00	10	6,425,608.51	2.24
650,000.01 - 700,000.00	1	675,000.00	0.24
700,000.01 - 750,000.00	3	2,180,653.00	0.76
750,000.01 - 800,000.00	1	754,600.00	0.26
850,000.01 - 900,000.00	1	887,253.97	0.31
900,000.01 - 950,000.00	2	1,854,689.25	0.65
950,000.01 - 1,000,000.00	6	5,920,603.35	2.07
1,000,000.01 - 1,250,000.00	4	4,411,742.59	1.54
1,250,000.01 - 1,500,000.00	5	7,185,705.24	2.51
1,500,000.01 - 1,750,000.00	1	1,746,500.00	0.61
1,750,000.01 - 2,000,000.00	3	5,949,482.00	2.08
3,750,000.01 - 4,000,000.00	1	3,900,000.00	1.36
Total:	**1,360**	**286,476,618.48**	**100.00**

Min.: 3,712
Max: 3,900,000
AVG: 210,645

Top

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8. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance	%
Single Family	817	172,726,126.07	60.29
PUD	226	49,712,409.59	17.35
2-4 Family	197	44,124,633.58	15.40
Condo	116	19,295,885.71	6.74
Manufactured Housing	3	422,563.53	0.15
Coop	1	195,000.00	0.07
Total:	**1,360**	**286,476,618.48**	**100.00**

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9. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Principal Balance	%
P	832	156,146,985.21	54.51
C	396	99,789,070.44	34.83
R	132	30,540,562.83	10.66
Total:	**1,360**	**286,476,618.48**	**100.00**

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10. Loan Documentation

Loan Documentation	Number of Mortgage Loans	Aggregate Principal Balance	%
Limited	463	102,880,659.44	35.91
No Documentation	437	85,846,558.37	29.97
Full	331	65,149,240.41	22.74
No Ratio	129	32,600,160.26	11.38
Total:	**1,360**	**286,476,618.48**	**100.00**

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11. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance	%
Primary Home	884	210,360,698.77	73.43
Investment	426	63,968,744.75	22.33
Second Home	50	12,147,174.96	4.24
Total:	**1,360**	**286,476,618.48**	**100.00**

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12. Prepayment Penalty YRS

Prepayment Penalty YRS	Number of Mortgage Loans	Aggregate Principal Balance	%

112

0.000	785	167,359,860.96	58.42
0.333	14	2,870,900.00	1.00
0.500	6	4,592,000.00	1.60
0.583	5	1,383,550.00	0.48
0.667	4	1,106,700.00	0.39
1.000	61	11,564,242.45	4.04
2.000	36	7,435,323.41	2.60
3.000	244	40,868,892.30	14.27
5.000	204	49,291,437.63	17.21
8.167	1	3,711.73	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**

WA: 1.40

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13. Servicer

Servicer	Number of Mortgage Loans	Aggregate Principal Balance	%
AURORA	887	195,824,816.41	68.36
FIRST NATIONAL BANK OF NEVADA - TRANSFER 1/2/05	462	88,372,227.41	30.85
COLONIAL SAVINGS	7	1,241,327.42	0.43
BAY CAPITAL - XFER 1/3/05	4	1,038,247.24	0.36
Total:	**1,360**	**286,476,618.48**	**100.00**

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THE CARLISLE GROUP
1,360 records
Balance: 286,476,618

Selection Criteria: RATETYPE in 'F'
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1. Range of Principal Balances ($)

Range of Principal Balances ($)	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 1,000,000.00	1,346	263,283,188.65	91.90
1,000,000.01 >=	14	23,193,429.83	8.10
Total:	**1,360**	**286,476,618.48**	**100.00**

Min.: 3,712
Max: 3,900,000
AVG: 210,645

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2. Prepayment Penalty YRS

Prepayment Penalty YRS	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 0.000	785	167,359,860.96	58.42
0.001 >=	575	119,116,757.52	41.58
Total:	**1,360**	**286,476,618.48**	**100.00**

WA: 1.40

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3. State (Top 10)

State (Top 10)	Number of Mortgage Loans	Aggregate Principal Balance	%
CA	304	103,652,043.46	36.18
NY	92	26,177,687.06	9.14
FL	134	25,022,116.86	8.73
TX	140	16,351,188.28	5.71
AZ	72	10,580,720.96	3.69
Other	618	104,692,861.86	36.54
Total:	**1,360**	**286,476,618.48**	**100.00**

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4. Original LTV

Original LTV	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 80.00	1,044	227,872,100.90	79.54
80.01 >=	316	58,604,517.58	20.46
Total:	**1,360**	**286,476,618.48**	**100.00**

Min.: 12.77
Max: 126.67
WA: 74.81

Top

80%)>5. PMI Flag (LTV > 80%)

PMI Flag (LTV > 80%)	Number of Mortgage Loans	Aggregate Principal Balance	%
N	30	4,179,504.20	7.13
Y	286	54,425,013.38	92.87
Total:	**316**	**58,604,517.58**	**100.00**

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6. Maturity Date

Maturity Date	Number of Mortgage Loans	Aggregate Principal Balance	%
2031-01<=	39	3,657,668.48	1.28
2031-06	1	248,786.31	0.09
2031-08	1	95,980.28	0.03
2031-10	1	157,798.94	0.06
2032-02	1	206,604.66	0.07
2033-02	1	147,502.10	0.05
2033-09	2	376,027.24	0.13
2033-10	1	238,041.48	0.08
2033-12	6	785,423.08	0.27
2034-01	3	284,809.19	0.10
2034-03	2	426,164.18	0.15
2034-04	1	917,189.25	0.32
2034-05	9	4,175,323.53	1.46
2034-06	4	3,434,798.37	1.20
2034-07	11	2,099,240.98	0.73
2034-08	59	13,213,882.80	4.61
2034-09	139	27,195,133.49	9.49
2034-10	567	120,137,967.91	41.94
2034-11	354	72,356,829.21	25.26
2034-12	158	36,321,447.00	12.68
Total:	**1,360**	**286,476,618.48**	**100.00**

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7. Retained Interest

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8. Loan Documentation

Loan Documentation	Number of Mortgage Loans	Aggregate Principal Balance	%
Limited	463	102,880,659.44	35.91
No Documentation	437	85,846,558.37	29.97
Full	331	65,149,240.41	22.74
No Ratio	129	32,600,160.26	11.38
Total:	**1,360**	**286,476,618.48**	**100.00**

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9. Days Delinquent

Days Delinquent	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 29	1,320	279,998,232.12	97.74
30 - 59	40	6,478,386.36	2.26
Total:	**1,360**	**286,476,618.48**	**100.00**

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10. Balloon

Balloon	Number of Mortgage Loans	Aggregate Principal Balance	%
Fully Amortizing	1,358	286,317,410.67	99.94
Balloon	2	159,207.81	0.06
Total:	**1,360**	**286,476,618.48**	**100.00**

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11. Originator

Originator	Number of Mortgage Loans	Aggregate Principal Balance	%
AURORA	769	171,879,559.61	60.00
BAY CAPITAL	4	1,038,247.24	0.36
FIRST NATIONAL BANK OF NEVADA	463	88,578,832.07	30.92
FNBN	9	919,402.02	0.32
MORTGAGE IT	32	7,913,738.47	2.76
NATION ONE	2	570,904.25	0.20
NATIONAL BANK OF COMMERCE	1	221,991.53	0.08
OAK STREET	34	4,880,006.36	1.70
Paul Financial LLC	6	2,776,915.36	0.97
PINNACLE	1	57,866.87	0.02
PROVIDENT BANK	1	3,711.73	0.00
SIB MORTGAGE	38	7,635,442.97	2.67
Total:	**1,360**	**286,476,618.48**	**100.00**

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12. Servicer

Servicer	Number of Mortgage Loans	Aggregate Principal Balance	%
AURORA	887	195,824,816.41	68.36
FIRST NATIONAL BANK OF NEVADA - TRANSFER 1/2/05	462	88,372,227.41	30.85
COLONIAL SAVINGS	7	1,241,327.42	0.43
BAY CAPITAL - XFER 1/3/05	4	1,038,247.24	0.36
Total:	**1,360**	**286,476,618.48**	**100.00**

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13. Top 1 Zip Code

Top 1 Zip Code	Number of Mortgage Loans	Aggregate Principal Balance	%
93921	1	3,900,000.00	1.36
Other	1,359	282,576,618.48	98.64
Total:	**1,360**	**286,476,618.48**	**100.00**

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14. Original LTV (60)

Original LTV (60)	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 60.00	162	41,281,198.30	14.41
60.01 >=	1,198	245,195,420.18	85.59
Total:	**1,360**	**286,476,618.48**	**100.00**

Min.: 12.77
Max: 126.67
WA: 74.81

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15. IO Flag

IO Flag	Number of Mortgage Loans	Aggregate Principal Balance	%
Y	654	159,832,219.87	55.79

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N	706	126,644,398.61	44.21
Total:	**1,360**	**286,476,618.48**	**100.00**

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16. Retained Int Class

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Latest Maturity date: 20341201

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THE CARLISLE GROUP
1,360 records
Balance: 286,476,618

Selection Criteria: RATETYPE in 'F'
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1. FNMA Quadrant

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2. Pool

Pool	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
SASCO 2004-23XS	1,360	286,476,618.48	100.00	6.909	0.250	355.8	2.0	74.81	74.73	699.29	37.35	36.18
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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3. Aged Loans 90+

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4. B Flag

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5. Product Guidelines

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6. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
1 - 100,000	343	24,708,641.30	8.63	7.317	0.250	346.1	2.0	76.94	76.76	699.54	35.08	3.61
100,001 - 200,000	503	72,580,096.72	25.34	7.002	0.250	356.1	2.0	78.52	78.42	702.03	35.88	14.60
200,001 - 300,000	260	65,446,813.45	22.85	6.770	0.250	357.1	2.2	74.83	74.76	699.94	38.22	46.11
300,001 - 400,000	148	50,062,311.88	17.48	6.852	0.250	355.7	1.8	75.80	75.74	697.24	37.93	42.78
400,001 - 500,000	55	24,621,717.71	8.59	7.272	0.250	358.1	1.9	76.09	76.02	687.83	39.78	28.84
500,001 - 600,000	13	7,165,199.51	2.50	7.006	0.250	358.2	1.8	81.68	81.64	693.96	40.62	23.05
600,001 - 700,000	11	7,100,608.51	2.48	7.170	0.250	358.5	1.5	70.14	70.08	703.91	37.92	36.67
700,001 - 800,000	4	2,935,253.00	1.02	7.125	0.250	359.3	0.7	72.19	72.19	722.09	36.71	25.50
800,001 - 900,000	1	887,253.97	0.31	6.875	0.250	359.0	1.0	80.00	79.93	623.00	40.70	100.00
900,001 - 1,000,000	8	7,775,292.60	2.71	6.341	0.250	357.3	2.7	62.96	62.83	684.19	43.94	87.94
1,000,001 - 1,100,000	1	1,048,979.47	0.37	6.125	0.250	359.0	1.0	38.89	38.85	732.00	40.46	100.00
1,100,001 - 1,200,000	3	3,362,763.12	1.17	6.336	0.250	357.6	2.4	64.92	64.66	708.58	45.00	65.64
1,200,001 - 1,300,000	1	1,300,000.00	0.45	5.875	0.250	360.0	0.0	65.00	65.00	665.00	0.00	0.00
1,300,001 - 1,400,000	1	1,390,705.24	0.49	6.500	0.250	356.0	4.0	64.37	63.94	724.00	44.32	100.00
1,400,001 - 1,500,000	3	4,495,000.00	1.57	6.957	0.250	356.3	3.7	56.12	56.12	699.71	19.62	100.00
1,700,001 - 1,800,000	1	1,746,500.00	0.61	6.500	0.250	353.0	7.0	70.00	70.00	688.00	16.20	100.00
1,900,001 - 2,000,000	3	5,949,482.00	2.08	6.417	0.250	357.4	2.6	58.80	58.80	711.56	29.21	100.00
2,000,001 >=	1	3,900,000.00	1.36	5.750	0.250	360.0	0.0	65.00	65.00	738.00	46.01	100.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

Min.: 3,711.73
Max: 3,900,000.00
Avg.: 210,644.57

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7. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
1 - 100,000	342	24,609,525.42	8.59	7.319	0.250	346.8	2.0	76.99	76.81	699.49	35.08	3.63
100,001 - 200,000	504	72,679,212.60	25.37	7.001	0.250	355.9	2.0	78.50	78.41	702.04	35.88	14.58
200,001 - 300,000	259	65,147,393.21	22.74	6.772	0.250	357.1	2.2	74.76	74.70	699.82	38.29	45.86
300,001 - 400,000	149	50,361,732.12	17.58	6.849	0.250	355.7	1.8	75.88	75.83	697.41	37.81	43.12
400,001 - 500,000	55	24,621,717.71	8.59	7.272	0.250	358.1	1.9	76.09	76.02	687.83	39.78	28.84
500,001 - 600,000	13	7,165,199.51	2.50	7.006	0.250	358.2	1.8	81.68	81.64	693.96	40.62	23.05
600,001 - 700,000	11	7,100,608.51	2.48	7.170	0.250	358.5	1.5	70.14	70.08	703.91	37.92	36.67
700,001 - 800,000	4	2,935,253.00	1.02	7.125	0.250	359.3	0.7	72.19	72.19	722.09	36.71	25.50
800,001 - 900,000	1	887,253.97	0.31	6.875	0.250	359.0	1.0	80.00	79.93	623.00	40.70	100.00
900,001 - 1,000,000	8	7,775,292.60	2.71	6.341	0.250	357.3	2.7	62.96	62.83	684.19	43.94	87.94
1,000,001 - 1,100,000	1	1,048,979.47	0.37	6.125	0.250	359.0	1.0	38.89	38.85	732.00	40.46	100.00
1,100,001 - 1,200,000	3	3,362,763.12	1.17	6.336	0.250	357.6	2.4	64.92	64.66	708.58	45.00	65.64
1,200,001 - 1,300,000	1	1,300,000.00	0.45	5.875	0.250	360.0	0.0	65.00	65.00	665.00	0.00	0.00
1,300,001 - 1,400,000	1	1,390,705.24	0.49	6.500	0.250	356.0	4.0	64.37	63.94	724.00	44.32	100.00
1,400,001 - 1,500,000	3	4,495,000.00	1.57	6.957	0.250	356.3	3.7	56.12	56.12	699.71	19.62	100.00
1,700,001 - 1,800,000	1	1,746,500.00	0.61	6.500	0.250	353.0	7.0	70.00	70.00	688.00	16.20	100.00
1,900,001 - 2,000,000	3	5,949,482.00	2.08	6.417	0.250	357.4	2.6	58.80	58.80	711.56	29.21	100.00
2,000,001 >=	1	3,900,000.00	1.36	5.750	0.250	360.0	0.0	65.00	65.00	738.00	46.01	100.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

Min.: 22,750
Max: 3,900,000
Avg.: 210,894

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8. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
5.001 - 5.250	1	286,877.70	0.10	5.250	0.250	178.0	2.0	85.00	84.38	748.00	36.31	0.00
5.251 - 5.500	1	330,000.00	0.12	5.500	0.250	359.0	1.0	63.99	63.99	656.00	27.43	0.00
5.501 - 5.750	7	5,736,558.05	2.00	5.739	0.250	349.7	0.8	66.64	66.54	716.63	43.30	88.96
5.751 - 6.000	114	30,995,449.56	10.82	5.960	0.250	357.9	1.1	61.87	61.86	718.99	39.77	93.78
6.001 - 6.250	101	29,733,281.44	10.38	6.190	0.250	358.4	1.6	63.49	63.47	718.37	35.49	98.97
6.251 - 6.500	214	50,811,919.52	17.74	6.445	0.250	356.7	2.8	71.63	71.55	697.12	36.79	41.15
6.501 - 6.750	185	38,126,785.23	13.31	6.696	0.250	355.3	1.6	74.60	74.52	702.25	38.85	21.29
6.751 - 7.000	189	31,569,941.60	11.02	6.921	0.250	354.6	1.6	78.02	77.93	700.74	35.67	14.74
7.001 - 7.250	134	26,885,838.82	9.39	7.198	0.250	357.0	1.7	77.96	77.89	692.38	36.55	13.52
7.251 - 7.500	116	19,754,089.95	6.90	7.444	0.250	353.7	2.0	81.72	81.62	678.42	40.43	3.84
7.501 - 7.750	86	13,733,495.75	4.79	7.699	0.250	354.6	2.1	85.51	85.38	694.98	30.05	2.41
7.751 - 8.000	58	10,302,424.24	3.60	7.911	0.250	354.8	2.2	87.88	87.72	690.33	39.03	0.00
8.001 - 8.250	49	9,146,557.20	3.19	8.162	0.250	356.2	2.4	89.24	89.14	695.77	32.37	1.72
8.251 - 8.500	29	6,549,667.97	2.29	8.430	0.250	356.4	3.6	83.32	83.14	674.57	36.80	22.83
8.501 - 8.750	23	4,016,278.84	1.40	8.683	0.250	354.8	3.7	82.68	82.51	688.29	39.70	0.00
8.751 - 9.000	15	2,120,099.50	0.74	8.926	0.250	357.2	2.8	89.24	88.94	677.01	41.14	0.00
9.001 - 9.250	14	2,658,599.78	0.93	9.170	0.250	354.0	6.0	86.99	86.69	658.75	25.71	0.00
9.251 - 9.500	7	1,377,413.84	0.48	9.447	0.250	355.0	5.0	92.47	92.18	666.64	0.00	0.00
9.501 - 9.750	5	530,989.02	0.19	9.710	0.250	357.8	2.2	94.99	94.84	647.40	27.37	0.00
9.751 - 10.000	3	408,193.58	0.14	9.924	0.250	358.0	2.0	94.77	94.70	640.10	42.21	0.00
10.001 - 10.250	2	243,228.53	0.08	10.166	0.250	356.0	4.0	89.99	89.84	627.90	0.00	0.00
10.251 - 10.500	2	335,219.80	0.12	10.375	0.250	355.9	4.1	94.99	94.97	645.33	0.00	0.00
10.501 - 10.750	4	591,466.22	0.21	10.637	0.250	356.8	3.2	93.05	92.94	635.13	0.00	0.00
11.001 - 11.250	1	232,242.34	0.08	11.250	0.250	358.0	2.0	94.90	94.83	627.00	0.00	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

Min.: 5.250

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Max: 11.250
NZWA: 6.909

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9. Net Rate

Net Rate	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
4.751 - 5.000	1	286,877.70	0.10	5.250	0.250	178.0	2.0	85.00	84.38	748.00	36.31	0.00
5.001 - 5.250	1	330,000.00	0.12	5.500	0.250	359.0	1.0	63.99	63.99	656.00	27.43	0.00
5.251 - 5.500	7	5,736,558.05	2.00	5.739	0.250	349.7	0.8	66.64	66.54	716.63	43.30	88.96
5.501 - 5.750	115	31,319,739.39	10.93	5.977	0.250	357.9	1.2	62.13	62.12	718.10	39.77	92.81
5.751 - 6.000	103	30,400,108.43	10.61	6.202	0.250	358.4	1.6	63.89	63.87	717.79	35.57	98.33
6.001 - 6.250	214	50,811,919.52	17.74	6.445	0.250	356.7	2.8	71.63	71.55	697.12	36.79	41.15
6.251 - 6.500	187	38,070,683.33	13.29	6.711	0.250	355.3	1.6	74.72	74.64	701.49	38.86	20.10
6.501 - 6.750	189	31,426,621.51	10.97	6.921	0.250	354.6	1.6	77.99	77.90	701.27	35.62	14.80
6.751 - 7.000	140	28,635,692.97	10.00	7.265	0.250	357.1	1.7	78.91	78.84	693.00	36.52	12.69
7.001 - 7.250	124	20,783,005.94	7.25	7.511	0.250	353.9	2.0	82.35	82.25	677.91	40.29	3.65
7.251 - 7.500	91	15,276,021.99	5.33	7.856	0.250	354.9	2.2	86.57	86.44	695.94	30.99	2.16
7.501 - 7.750	64	11,339,677.97	3.96	8.071	0.250	355.1	2.2	88.33	88.18	685.83	39.03	0.00
7.751 - 8.000	51	9,265,867.33	3.23	8.350	0.250	356.2	2.5	89.18	89.07	688.71	31.22	1.70
8.001 - 8.250	28	6,271,135.99	2.19	8.701	0.250	356.2	3.8	82.91	82.74	665.16	36.53	23.84
8.251 - 8.500	20	3,086,330.86	1.08	8.720	0.250	353.9	4.2	79.57	79.36	687.91	40.39	0.00
8.501 - 8.750	13	1,819,645.86	0.64	9.345	0.250	357.2	2.8	88.28	87.93	666.66	41.39	0.00
8.751 - 9.000	8	1,210,627.95	0.42	9.369	0.250	349.1	10.9	81.08	80.51	669.23	17.43	0.00
9.001 - 9.250	3	339,634.80	0.12	9.400	0.250	347.3	12.7	86.96	86.12	655.28	0.00	0.00
9.501 - 9.750	1	66,468.89	0.02	10.625	0.250	355.0	5.0	90.00	89.82	633.00	0.00	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

Min.: 5.000

Max: 9.625
NZWA: 6.611

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10. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
Fixed	1,360	286,476,618.48	100.00	6.909	0.250	355.8	2.0	74.81	74.73	699.29	37.35	36.18
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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11. Loan Type

Loan Type	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
Conventional	1,360	286,476,618.48	100.00	6.909	0.250	355.8	2.0	74.81	74.73	699.29	37.35	36.18
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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12. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
169 - 192	27	2,882,715.85	1.01	6.711	0.250	178.2	1.8	80.88	80.30	688.17	35.23	0.00

217 - 240	11	771,240.90	0.27	7.109	0.250	238.9	1.1	80.38	80.22	675.66	30.41	15.56
337 - 360	1,322	282,822,661.73	98.72	6.910	0.250	358.0	2.0	74.74	74.66	699.46	37.40	36.61
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

Min.: 180.0
Max.: 360.0
NZWA: 357.9

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
1st Lien	1,360	286,476,618.48	100.00	6.909	0.250	355.8	2.0	74.81	74.73	699.29	37.35	36.18
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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14. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
Balloon	2	159,207.81	0.06	7.575	0.250	177.5	2.5	92.59	92.41	681.65	45.82	0.00
Fully Amortizing	1,358	286,317,410.67	99.94	6.908	0.250	355.9	2.0	74.80	74.72	699.30	37.35	36.20
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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15. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
<= 0	168	37,426,669.00	13.06	6.674	0.250	355.1	0.0	72.16	72.16	712.12	36.96	34.78
1 - 2	940	194,350,237.34	67.84	6.875	0.250	356.8	1.6	75.24	75.18	700.39	37.15	37.43
3 - 4	204	40,910,244.39	14.28	7.255	0.250	354.5	3.3	76.29	76.15	691.60	39.74	23.76
5 - 6	18	5,726,105.78	2.00	7.003	0.250	348.3	5.6	67.96	67.85	677.52	30.18	61.20
7 - 8	10	5,092,512.78	1.78	6.699	0.250	352.8	7.2	69.52	69.37	688.60	39.30	86.80
9 - 10	2	426,164.18	0.15	6.448	0.250	351.0	9.0	68.09	67.49	618.69	43.28	58.14
11 - 12	9	1,070,232.27	0.37	7.053	0.250	348.3	11.7	81.90	81.06	637.60	61.55	0.00
13 - 14	1	238,041.48	0.08	9.125	0.250	346.0	14.0	80.00	79.35	598.00	17.43	0.00
15 - 16	2	376,027.24	0.13	6.792	0.250	345.0	15.0	84.60	83.45	633.04	41.12	0.00
21 - 22	1	147,502.10	0.05	5.750	0.250	338.0	22.0	80.00	78.04	644.00	39.17	0.00
33 - 34	1	206,604.66	0.07	9.250	0.250	326.0	34.0	94.84	92.77	659.00	0.00	0.00
37 - 38	1	157,798.94	0.06	8.625	0.250	322.0	38.0	90.00	87.67	640.00	0.00	0.00
39 - 40	1	95,980.28	0.03	9.375	0.250	320.0	40.0	90.00	87.25	637.00	0.00	0.00
41 - 42	1	248,786.31	0.09	8.500	0.250	318.0	42.0	90.00	87.29	622.00	41.50	0.00
353 - 354	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

Min.: 0.0
Max: 354.0
WA: 2.0

*Based off of Dec 1, 2004

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16. IO Flag

		Total						NZWA	NZWA			

IO Flag	No. of Loans	Current Balance	%	WAC	WA SFEE	WAM	WALA	Original LTV	Current LTV	NZWA Fico	NZWA DTI	STATE CAL
N	706	126,644,398.61	44.21	7.323	0.250	352.9	2.2	79.92	79.75	688.52	38.31	15.56
Y	654	159,832,219.87	55.79	6.581	0.250	358.1	1.9	70.77	70.75	707.76	36.74	52.52
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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17. IO Term

IO Term	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
0	706	126,644,398.61	44.21	7.323	0.250	352.9	2.2	79.92	79.75	688.52	38.31	15.56
60	14	4,221,141.00	1.47	7.254	0.250	357.9	2.1	78.87	78.87	695.64	42.39	3.71
120	640	155,611,078.87	54.32	6.563	0.250	358.2	1.8	70.55	70.53	708.09	36.59	53.84
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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18. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
1 - 12	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
169 - 180	27	2,882,715.85	1.01	6.711	0.250	178.2	1.8	80.88	80.30	688.17	35.23	0.00
229 - 240	11	771,240.90	0.27	7.109	0.250	238.9	1.1	80.38	80.22	675.66	30.41	15.56
313 - 324	3	502,565.53	0.18	8.706	0.250	319.6	40.4	90.00	87.40	630.52	41.50	0.00
325 - 336	1	206,604.66	0.07	9.250	0.250	326.0	34.0	94.84	92.77	659.00	0.00	0.00

337 - 348	10	1,546,993.90	0.54	7.237	0.250	346.0	14.0	80.01	79.03	629.75	43.91	0.00
349 - 360	1,307	280,562,785.91	97.94	6.904	0.250	358.1	1.9	74.66	74.60	700.00	37.35	36.90
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

Min.: 6.0
Max: 360.0
NZWA: 355.8

*Based off of Dec 1, 2004

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19. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
1975-07	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
2001-07	1	248,786.31	0.09	8.500	0.250	318.0	42.0	90.00	87.29	622.00	41.50	0.00
2001-09	1	95,980.28	0.03	9.375	0.250	320.0	40.0	90.00	87.25	637.00	0.00	0.00
2001-11	1	157,798.94	0.06	8.625	0.250	322.0	38.0	90.00	87.67	640.00	0.00	0.00
2002-03	1	206,604.66	0.07	9.250	0.250	326.0	34.0	94.84	92.77	659.00	0.00	0.00
2003-03	1	147,502.10	0.05	5.750	0.250	338.0	22.0	80.00	78.04	644.00	39.17	0.00
2003-10	2	376,027.24	0.13	6.792	0.250	345.0	15.0	84.60	83.45	633.04	41.12	0.00
2003-11	1	238,041.48	0.08	9.125	0.250	346.0	14.0	80.00	79.35	598.00	17.43	0.00
2004-01	6	785,423.08	0.27	7.156	0.250	348.0	12.0	77.81	77.01	635.12	60.46	0.00
2004-02	3	284,809.19	0.10	6.768	0.250	349.0	11.0	93.17	92.25	644.45	63.68	0.00
2004-04	2	426,164.18	0.15	6.448	0.250	351.0	9.0	68.09	67.49	618.69	43.28	58.14
2004-05	1	917,189.25	0.32	6.500	0.250	352.0	8.0	76.74	76.18	658.00	84.75	100.00
2004-06	9	4,175,323.53	1.46	6.743	0.250	353.0	7.0	67.94	67.87	695.32	20.58	83.90
2004-07	5	3,520,738.94	1.23	6.544	0.250	349.6	6.0	59.39	59.32	673.53	24.88	88.17
2004-08	13	2,205,366.84	0.77	7.734	0.250	346.3	5.0	81.65	81.47	683.90	44.01	18.14

2004-09	60	13,285,265.38	4.64	7.165	0.250	355.0	4.0	75.67	75.43	691.82	38.19	22.70
2004-10	144	27,624,979.01	9.64	7.298	0.250	354.3	3.0	76.59	76.49	691.50	40.49	24.27
2004-11	579	121,583,569.52	42.44	7.042	0.250	356.0	2.0	78.69	78.60	695.94	37.14	30.55
2004-12	361	72,766,667.82	25.40	6.597	0.250	358.2	1.0	69.47	69.45	707.75	37.15	48.92
2005-01	168	37,426,669.00	13.06	6.674	0.250	355.1	0.0	72.16	72.16	712.12	36.96	34.78
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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20. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
2005-06	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
2019-06	1	85,940.57	0.03	7.875	0.250	174.0	6.0	42.89	42.13	718.00	0.00	0.00
2019-07	2	106,125.86	0.04	6.707	0.250	175.0	5.0	71.42	70.25	703.14	0.00	0.00
2019-08	1	71,382.58	0.02	6.625	0.250	176.0	4.0	90.00	83.00	772.00	50.00	0.00
2019-09	4	380,003.09	0.13	6.465	0.250	177.0	3.0	81.96	81.25	686.60	25.62	0.00
2019-10	10	1,261,850.36	0.44	6.583	0.250	178.0	2.0	83.58	83.03	664.64	32.06	0.00
2019-11	2	111,266.39	0.04	7.632	0.250	179.0	1.0	80.00	79.76	690.73	22.93	0.00
2019-12	7	866,147.00	0.30	6.778	0.250	180.0	0.0	80.77	80.77	711.09	40.22	0.00
2024-09	1	49,842.43	0.02	8.625	0.250	237.0	3.0	97.09	96.78	638.00	2.65	0.00
2024-10	2	183,751.25	0.06	7.207	0.250	238.0	2.0	82.32	81.98	712.13	24.48	0.00
2024-11	5	298,572.22	0.10	6.955	0.250	239.0	1.0	84.46	84.30	649.97	35.05	0.00
2024-12	3	239,075.00	0.08	6.911	0.250	240.0	0.0	70.31	70.31	687.57	41.04	50.19
2031-06	1	248,786.31	0.09	8.500	0.250	318.0	42.0	90.00	87.29	622.00	41.50	0.00
2031-08	1	95,980.28	0.03	9.375	0.250	320.0	40.0	90.00	87.25	637.00	0.00	0.00
2031-10	1	157,798.94	0.06	8.625	0.250	322.0	38.0	90.00	87.67	640.00	0.00	0.00
2032-02	1	206,604.66	0.07	9.250	0.250	326.0	34.0	94.84	92.77	659.00	0.00	0.00

2033-02	1	147,502.10	0.05	5.750	0.250	338.0	22.0	80.00	78.04	644.00	39.17	0.00
2033-09	2	376,027.24	0.13	6.792	0.250	345.0	15.0	84.60	83.45	633.04	41.12	0.00
2033-10	1	238,041.48	0.08	9.125	0.250	346.0	14.0	80.00	79.35	598.00	17.43	0.00
2033-12	6	785,423.08	0.27	7.156	0.250	348.0	12.0	77.81	77.01	635.12	60.46	0.00
2034-01	3	284,809.19	0.10	6.768	0.250	349.0	11.0	93.17	92.25	644.45	63.68	0.00
2034-03	2	426,164.18	0.15	6.448	0.250	351.0	9.0	68.09	67.49	618.69	43.28	58.14
2034-04	1	917,189.25	0.32	6.500	0.250	352.0	8.0	76.74	76.18	658.00	84.75	100.00
2034-05	9	4,175,323.53	1.46	6.743	0.250	353.0	7.0	67.94	67.87	695.32	20.58	83.90
2034-06	4	3,434,798.37	1.20	6.511	0.250	354.0	6.0	59.80	59.75	672.41	24.88	90.38
2034-07	11	2,099,240.98	0.73	7.786	0.250	355.0	5.0	82.16	82.04	682.93	44.01	19.05
2034-08	59	13,213,882.80	4.61	7.168	0.250	356.0	4.0	75.60	75.39	691.39	38.05	22.82
2034-09	139	27,195,133.49	9.49	7.308	0.250	357.0	3.0	76.47	76.39	691.66	40.86	24.66
2034-10	567	120,137,967.91	41.94	7.046	0.250	358.0	2.0	78.63	78.55	696.25	37.23	30.92
2034-11	354	72,356,829.21	25.26	6.594	0.250	359.0	1.0	69.39	69.37	708.01	37.19	49.19
2034-12	158	36,321,447.00	12.68	6.670	0.250	360.0	0.0	71.97	71.97	712.31	36.84	35.51
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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21. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
<= 0.000	570	119,587,006.01	41.74	7.247	0.250	355.8	2.3	76.28	76.18	699.26	0.00	26.02
0.001 - 10.000	11	1,496,864.25	0.52	6.696	0.250	354.1	1.9	69.15	69.10	708.87	5.84	44.03
10.001 - 20.000	44	11,648,806.00	4.07	6.609	0.250	352.8	3.0	66.71	66.66	687.39	17.34	62.20
20.001 - 30.000	132	22,299,731.24	7.78	6.788	0.250	355.7	1.5	74.23	74.16	700.49	25.93	27.26
30.001 - 40.000	276	55,251,651.89	19.29	6.660	0.250	356.5	1.7	75.61	75.56	701.96	35.95	41.06
40.001 - 50.000	302	70,371,102.10	24.56	6.652	0.250	356.0	1.7	73.52	73.45	699.36	44.05	46.08

50.001 - 60.000	15	3,255,207.38	1.14	6.654	0.250	357.7	2.3	71.63	71.60	702.34	54.45	61.92
60.001 - 70.000	9	1,649,060.36	0.58	6.384	0.250	353.7	6.3	72.32	71.93	685.08	63.22	31.09
80.001 - 90.000	1	917,189.25	0.32	6.500	0.250	352.0	8.0	76.74	76.18	658.00	84.75	100.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

Min: 0.000
Max: 84.750
NZWA: 37.354

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22. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
<= 0	11	1,124,139.31	0.39	7.095	0.250	356.8	3.2	70.83	69.89	0.00	24.93	0.00
561 - 580	1	209,916.75	0.07	7.375	0.250	357.0	3.0	80.00	79.82	578.00	33.09	100.00
581 - 600	8	1,794,055.40	0.63	7.340	0.250	354.3	5.7	76.67	76.35	595.14	43.66	13.81
601 - 620	33	5,513,987.49	1.92	7.171	0.250	342.7	2.8	63.60	63.43	611.68	36.98	0.00
621 - 640	126	25,502,661.82	8.90	7.323	0.250	355.0	2.9	78.15	78.02	631.12	38.98	23.50
641 - 660	125	30,601,262.39	10.68	7.012	0.250	355.7	2.8	72.24	72.14	650.10	37.47	42.82
661 - 680	213	45,121,896.40	15.75	7.142	0.250	356.8	1.8	78.65	78.57	671.05	37.59	24.36
681 - 700	213	43,703,948.16	15.26	6.938	0.250	355.5	2.1	77.24	77.16	689.39	35.36	30.47
701 - 720	169	32,153,707.91	11.22	6.769	0.250	355.9	1.9	74.59	74.54	710.31	37.01	38.51
721 - 740	165	40,869,597.75	14.27	6.624	0.250	355.8	1.6	71.17	71.11	731.09	37.83	53.84
741 - 760	132	27,944,999.89	9.75	6.847	0.250	356.6	1.6	74.85	74.79	750.43	38.00	42.07
761 - 780	98	19,555,042.70	6.83	6.647	0.250	356.9	1.6	74.85	74.79	770.10	38.11	35.98
781 - 800	51	9,214,761.84	3.22	6.417	0.250	358.3	1.7	70.14	70.12	789.35	34.93	53.68
801 - 820	15	3,166,640.67	1.11	6.727	0.250	358.8	1.2	66.50	66.49	808.83	37.12	52.51
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

Nzmin.: 578
Max.: 817
NZWA.: 699

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

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23. Fico LTV

Fico LTV	No. of Loans	Total Current Balance	%	NZWA Fico Score	% <= 50	% = 50 - 55	% = 55 - 60	% = 60 - 65	% = 65 - 70	% = 70 - 75	% = 75 - 80	% = 80 - 85	% = 85 - 90	% = 90 - 95	% = 95 - 100
<= 500	11	1,124,139.31	0.4	0.00	7.55	0.00	0.00	7.55	33.47	29.79	21.31	0.00	0.00	0.00	0.00
561 - 580	1	209,916.75	0.1	578.00	0.00	0.00	0.00	0.00	0.00	0.00	100.00	0.00	0.00	0.00	0.00
581 - 600	8	1,794,055.40	0.6	595.14	0.00	0.00	13.81	8.35	14.47	15.05	13.27	0.00	35.05	0.00	0.00
601 - 620	33	5,513,987.49	1.9	611.68	21.90	0.00	16.79	1.09	7.37	20.61	30.44	1.80	0.00	0.00	0.00
621 - 640	126	25,502,661.82	8.9	631.12	0.49	1.31	4.90	9.54	8.28	6.63	43.96	1.37	13.88	9.05	0.59
641 - 660	125	30,601,262.39	10.7	650.10	6.81	3.25	2.37	20.47	9.08	8.77	39.81	0.33	3.87	5.25	0.00
661 - 680	213	45,121,896.40	15.8	671.05	5.94	0.40	2.58	10.82	3.16	7.07	36.01	2.32	10.05	21.64	0.00
681 - 700	213	43,703,948.16	15.3	689.39	4.70	1.01	5.90	5.80	12.08	5.83	38.97	1.15	7.54	17.01	0.00
701 - 720	169	32,153,707.91	11.2	710.31	7.96	5.30	5.27	8.53	2.78	8.31	42.48	0.72	4.84	13.47	0.35
721 >=	461	100,751,042.85	35.2	751.80	11.19	1.94	4.98	13.79	4.51	7.66	40.23	1.55	5.97	7.88	0.31
Total:	**1,360**	**286,476,618.48**	**100.0**	**699.29**	**7.70**	**1.96**	**4.75**	**11.54**	**6.31**	**7.76**	**39.52**	**1.36**	**7.25**	**11.65**	**0.20**

Nzmin.: 578
Max.: 817
NZWA.: 699

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24. Prepayment Penalty

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Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
0.000	785	167,359,860.96	58.42	6.902	0.250	356.4	2.0	73.85	73.77	700.42	37.86	37.74
0.333	14	2,870,900.00	1.00	6.206	0.250	358.6	1.4	60.62	60.62	730.42	36.18	89.13
0.500	6	4,592,000.00	1.60	6.477	0.250	356.6	3.4	61.18	61.18	717.69	20.76	100.00
0.583	5	1,383,550.00	0.48	6.288	0.250	358.3	1.7	66.73	66.72	703.74	38.99	100.00
0.667	4	1,106,700.00	0.39	5.968	0.250	358.8	1.2	54.99	54.99	716.21	39.41	100.00
1.000	61	11,564,242.45	4.04	7.724	0.250	353.0	4.6	82.90	82.65	689.15	37.25	9.11
2.000	36	7,435,323.41	2.60	7.422	0.250	355.1	2.2	83.15	83.04	684.13	41.76	3.93
3.000	244	40,868,892.30	14.27	7.016	0.250	353.2	1.8	78.66	78.58	690.93	36.43	22.28
5.000	204	49,291,437.63	17.21	6.695	0.250	356.7	1.7	74.52	74.44	702.89	37.41	41.38
8.167	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

WA: 1.397
NZWA: 3.361

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25. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
10.01 - 20.00	4	889,275.98	0.31	6.665	0.250	357.9	2.1	14.98	14.96	671.62	46.61	27.66
20.01 - 30.00	13	1,571,388.26	0.55	6.303	0.250	358.2	1.8	24.58	24.54	719.50	20.98	85.10
30.01 - 40.00	27	6,839,676.92	2.39	6.145	0.250	358.4	1.6	36.60	36.57	721.00	40.69	89.69
40.01 - 50.00	46	12,767,594.76	4.46	6.396	0.250	356.9	1.6	46.76	46.75	712.10	29.56	81.31
50.01 - 60.00	72	19,213,262.38	6.71	6.354	0.250	357.4	2.3	56.43	56.35	701.78	34.49	76.54
60.01 - 70.00	164	51,119,034.44	17.84	6.491	0.250	357.1	1.9	65.86	65.81	696.49	37.95	66.02
70.01 - 80.00	718	135,471,868.16	47.29	6.879	0.250	356.3	1.8	78.77	78.71	700.25	37.55	24.73

80.01 - 90.00	128	24,653,338.33	8.61	7.480	0.250	347.9	2.9	88.81	88.60	689.33	36.42	13.91
90.01 - 100.00	187	33,947,467.52	11.85	7.938	0.250	355.9	2.6	94.90	94.74	696.07	40.74	0.50
120.01 - 130.00	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

NZMin.: 12.77
Max: 126.67
NZWA: 74.81

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26. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
0.01 - 10.00	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
10.01 - 20.00	4	889,275.98	0.31	6.665	0.250	357.9	2.1	14.98	14.96	671.62	46.61	27.66
20.01 - 30.00	13	1,571,388.26	0.55	6.303	0.250	358.2	1.8	24.58	24.54	719.50	20.98	85.10
30.01 - 40.00	27	6,839,676.92	2.39	6.145	0.250	358.4	1.6	36.60	36.57	721.00	40.69	89.69
40.01 - 50.00	46	12,767,594.76	4.46	6.396	0.250	356.9	1.6	46.76	46.75	712.10	29.56	81.31
50.01 - 60.00	74	19,402,980.42	6.77	6.367	0.250	357.4	2.2	56.48	56.38	700.98	34.49	75.79
60.01 - 70.00	162	50,929,316.40	17.78	6.487	0.250	357.1	1.9	65.87	65.84	696.77	37.95	66.26
70.01 - 80.00	718	135,471,868.16	47.29	6.879	0.250	356.3	1.8	78.77	78.71	700.25	37.55	24.73
80.01 - 90.00	128	24,653,338.33	8.61	7.480	0.250	347.9	2.9	88.81	88.60	689.33	36.42	13.91
90.01 - 100.00	187	33,947,467.52	11.85	7.938	0.250	355.9	2.6	94.90	94.74	696.07	40.74	0.50
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

NZMin.: 9.52
Max: 98.86
NZWA: 74.73

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80%)>27. PMI Flag (CurLTV > 80%)

PMI Flag (CurLTV > 80%)	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
N	29	4,175,792.47	7.13	6.953	0.250	313.1	1.8	89.52	89.29	670.85	32.22	4.09
Y	286	54,425,013.38	92.87	7.806	0.250	355.6	2.8	92.55	92.38	694.95	39.83	6.30
Total:	**315**	**58,600,805.85**	**100.00**	**7.745**	**0.250**	**352.5**	**2.8**	**92.34**	**92.16**	**693.24**	**37.88**	**6.14**

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80%)>28. PMI Carrier (CurLTV > 80%)

PMI Carrier (CurLTV > 80%)	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
00-None	29	4,175,792.47	7.13	6.953	0.250	313.1	1.8	89.52	89.29	670.85	32.22	4.09
1- GE	6	1,107,651.47	1.89	6.995	0.250	357.9	2.1	93.08	92.94	693.89	44.37	17.45
2- Verex Assurance	5	594,236.09	1.01	7.494	0.250	343.9	1.1	91.58	91.53	672.31	39.33	0.00
6- Mortgage Guaranty Insurance Corp.	35	6,828,685.14	11.65	7.468	0.250	357.0	3.0	92.22	92.02	703.57	43.71	13.14
11- PMI	74	13,105,229.34	22.36	8.338	0.250	356.6	2.4	91.66	91.53	685.76	36.46	5.83
12- United Guaranty Residential Ins. Corp.	4	767,440.03	1.31	6.641	0.250	356.8	3.2	87.61	87.41	690.08	39.66	66.72
13- Republic Mortgage Insurance Corp.	12	1,996,895.58	3.41	7.300	0.250	357.9	2.1	89.92	89.79	662.57	43.07	27.27
17- Radian Guaranty	149	29,923,052.48	51.06	7.755	0.250	354.7	3.1	93.30	93.10	700.00	41.77	1.73
24- Triad Guaranty Insurance Company	1	101,823.25	0.17	6.375	0.250	349.0	11.0	99.90	98.86	634.00	65.99	0.00
Total:	**315**	**58,600,805.85**	**100.00**	**7.745**	**0.250**	**352.5**	**2.8**	**92.34**	**92.16**	**693.24**	**37.88**	**6.14**

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80%)>29. PMI % (CurLTV > 80%)

PMI % (CurLTV > 80%)	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
0.00	29	4,175,792.47	7.13	6.953	0.250	313.1	1.8	89.52	89.29	670.85	32.22	4.09
6.00	1	49,300.00	0.08	6.750	0.250	180.0	0.0	85.00	85.00	716.00	42.64	0.00
12.00	3	491,588.75	0.84	7.084	0.250	357.4	2.6	84.16	84.04	677.56	39.87	39.31
25.00	40	7,794,160.85	13.30	7.067	0.250	356.6	1.8	87.76	87.60	709.14	36.88	30.70
30.00	85	16,773,277.93	28.62	7.771	0.250	354.5	3.7	91.06	90.84	688.66	40.90	5.03
35.00	154	28,897,970.94	49.31	8.040	0.250	356.1	2.6	94.80	94.65	694.71	42.16	0.00
40.00	3	418,714.91	0.71	7.829	0.250	358.0	2.0	96.99	96.86	717.86	37.18	0.00
Total:	**315**	**58,600,805.85**	**100.00**	**7.745**	**0.250**	**352.5**	**2.8**	**92.34**	**92.16**	**693.24**	**37.88**	**6.14**

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80%)>30. LPMI Flag (CLTV > 80%)

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31. LPMI Cost

LPMI Cost	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
0.00	255	47,513,808.90	81.08	7.482	0.250	351.3	2.8	92.37	92.17	697.43	38.23	6.60
0.38	4	651,223.10	1.11	6.888	0.250	358.0	2.0	81.45	81.41	721.86	35.83	71.27
0.50	2	128,552.48	0.22	7.358	0.250	358.0	2.0	84.99	84.85	677.30	26.45	0.00
0.63	5	1,485,101.88	2.53	8.233	0.250	358.0	2.0	90.67	90.65	734.66	0.00	0.00
0.75	1	66,468.89	0.11	10.625	0.250	355.0	5.0	90.00	89.82	633.00	0.00	0.00
0.88	7	1,196,595.69	2.04	8.130	0.250	357.7	2.3	93.30	93.08	708.04	38.53	0.00

1.00	4	553,443.48	0.94	8.738	0.250	357.5	2.5	91.14	90.99	668.82	43.95	0.00
1.13	8	1,390,002.71	2.37	8.847	0.250	357.6	2.4	93.95	93.91	680.50	24.67	0.00
1.25	1	486,000.00	0.83	9.125	0.250	358.0	2.0	90.00	90.00	643.00	0.00	0.00
1.38	9	1,887,267.80	3.22	9.309	0.250	357.6	2.4	95.00	94.86	669.93	0.00	0.00
1.50	6	859,183.12	1.47	9.452	0.250	357.4	2.6	93.78	93.67	646.14	35.07	0.00
1.63	5	825,534.78	1.41	8.929	0.250	357.2	2.8	88.79	88.65	629.35	0.00	0.00
1.75	3	389,008.04	0.66	8.848	0.250	358.0	2.0	94.99	94.88	631.96	39.89	0.00
2.25	5	1,168,614.98	1.99	10.465	0.250	357.4	2.6	94.98	94.93	629.55	0.00	0.00
Total:	**315**	**58,600,805.85**	**100.00**	**7.745**	**0.250**	**352.5**	**2.8**	**92.34**	**92.16**	**693.24**	**37.88**	**6.14**

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32. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
Single Family	793	167,306,340.01	58.40	6.786	0.250	355.4	2.0	73.81	73.73	699.47	37.07	41.68
PUD	224	48,494,222.51	16.93	7.106	0.250	356.1	2.3	78.15	78.05	692.30	37.16	21.15
Condo	114	18,944,001.25	6.61	7.086	0.250	357.4	1.6	76.45	76.38	710.63	35.68	32.46
2-4 Family	61	15,020,437.47	5.24	7.453	0.250	356.6	2.3	81.94	81.83	690.97	39.23	15.74
2 Family	69	13,195,886.81	4.61	6.981	0.250	357.6	1.2	71.69	71.66	704.55	38.46	30.73
4 Family	40	9,025,067.64	3.15	6.876	0.250	358.4	1.6	70.99	70.92	707.10	37.39	38.33
3 Family	27	6,883,241.66	2.40	7.205	0.250	351.0	1.5	72.13	72.06	691.43	38.32	27.77
SF Detached	24	5,419,786.06	1.89	6.545	0.250	357.2	2.8	70.74	70.68	724.58	42.92	78.84
PUD Detached	2	1,218,187.08	0.43	6.410	0.250	358.0	2.0	67.62	67.51	692.46	41.31	100.00
Manufactured Housing	3	422,563.53	0.15	6.352	0.250	342.2	1.5	76.73	76.62	719.02	34.25	0.00
Condotel	2	351,884.46	0.12	5.986	0.250	359.4	0.6	59.76	59.72	689.66	34.28	63.87
Coop	1	195,000.00	0.07	6.500	0.250	358.0	2.0	65.00	65.00	671.00	0.00	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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33. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
Purchase	832	156,146,985.21	54.51	7.152	0.250	357.1	2.1	81.55	81.46	706.77	36.76	20.55
Cash Out Refinance	394	99,479,270.44	34.73	6.641	0.250	355.0	1.8	66.61	66.56	690.23	38.44	55.86
Rate/Term Refinance	132	30,540,562.83	10.66	6.540	0.250	352.2	2.5	67.39	67.30	690.95	36.76	51.37
Home Improvement	2	309,800.00	0.11	6.335	0.250	357.7	2.3	42.56	42.53	676.84	30.40	100.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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34. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
Primary Home	884	210,360,698.77	73.43	6.903	0.250	355.7	2.2	75.37	75.28	693.77	38.70	37.79
Investment	426	63,968,744.75	22.33	6.919	0.250	355.9	1.5	72.97	72.91	713.07	34.47	33.65
Second Home	50	12,147,174.96	4.24	6.951	0.250	358.2	1.3	74.85	74.81	722.17	36.05	21.70
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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35. Documentation Type

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Documentation Type	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
Full	331	65,149,240.41	22.74	6.536	0.250	355.5	2.2	73.62	73.55	699.18	36.91	48.25
Limited	294	69,214,957.69	24.16	6.615	0.250	356.5	1.3	71.63	71.58	706.02	38.03	48.28
Stated	150	28,630,431.96	9.99	7.022	0.250	357.6	2.4	78.98	78.89	680.30	36.87	19.72
No Documentation	408	79,213,006.66	27.65	7.399	0.250	355.4	2.4	77.25	77.13	699.79	26.30	22.54
No Income Verification	19	5,035,269.79	1.76	6.971	0.250	340.5	3.0	76.59	76.38	705.10	37.32	46.71
No Income/No Asset	29	6,633,551.71	2.32	7.394	0.250	357.6	2.4	81.41	81.29	688.57	0.00	0.00
No Ratio	129	32,600,160.26	11.38	6.879	0.250	356.7	1.8	72.78	72.73	701.68	38.50	39.70
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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36. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
CA	304	103,652,043.46	36.18	6.310	0.250	358.0	1.9	64.63	64.59	709.22	38.02	100.00
NY	92	26,177,687.06	9.14	7.336	0.250	355.1	1.9	79.27	79.19	691.45	39.98	0.00
FL	134	25,022,116.86	8.73	7.341	0.250	354.3	2.4	80.86	80.71	690.97	36.82	0.00
TX	140	16,351,188.28	5.71	7.176	0.250	350.4	1.7	81.14	80.99	704.91	35.71	0.00
AZ	72	10,580,720.96	3.69	6.996	0.250	357.0	3.0	81.35	81.24	704.05	34.17	0.00
NJ	33	9,419,191.78	3.29	7.540	0.250	357.9	2.1	83.23	83.11	690.51	36.75	0.00
VA	44	9,414,762.57	3.29	6.812	0.250	357.1	1.5	75.46	75.43	684.32	37.13	0.00
NV	31	7,988,319.09	2.79	7.580	0.250	356.4	3.6	86.31	86.15	692.71	39.24	0.00
MD	38	7,256,787.17	2.53	7.098	0.250	351.8	1.2	77.39	77.35	686.17	36.56	0.00
CO	26	5,835,687.79	2.04	6.741	0.250	357.6	2.4	75.88	75.81	705.14	35.42	0.00
WA	29	5,667,260.24	1.98	6.985	0.250	358.8	1.2	78.80	78.76	696.04	39.77	0.00
MA	19	4,940,100.21	1.72	7.703	0.250	357.9	2.1	82.25	82.16	691.84	38.78	0.00

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IL	28	4,887,832.24	1.71	7.624	0.250	356.9	3.1	83.32	83.13	689.79	42.51	0.00
GA	33	4,601,771.92	1.61	7.297	0.250	357.4	2.6	83.90	83.78	700.54	35.05	0.00
MN	26	4,417,726.24	1.54	7.213	0.250	355.3	1.7	79.58	79.52	684.48	36.43	0.00
NC	26	4,173,875.50	1.46	7.182	0.250	356.0	2.4	81.02	80.93	686.68	38.24	0.00
MI	27	3,143,946.87	1.10	7.392	0.250	341.7	1.7	83.55	83.42	691.86	34.29	0.00
SC	30	3,105,516.99	1.08	7.548	0.250	353.6	2.0	84.80	84.69	698.90	38.34	0.00
UT	21	3,092,091.88	1.08	6.823	0.250	358.7	1.3	82.64	82.60	745.83	35.17	0.00
PA	27	3,089,274.13	1.08	6.983	0.250	351.0	1.5	82.15	82.04	690.46	31.21	0.00
CT	15	2,666,816.71	0.93	7.475	0.250	358.0	2.0	82.58	82.46	683.63	38.63	0.00
DC	11	2,457,823.39	0.86	6.863	0.250	330.9	1.6	74.30	74.23	679.64	31.54	0.00
OR	12	2,328,916.84	0.81	6.774	0.250	358.3	1.7	78.99	78.93	701.88	41.74	0.00
OH	28	2,119,939.33	0.74	7.481	0.250	350.8	2.6	79.69	79.35	684.43	29.71	0.00
IN	22	1,774,174.76	0.62	7.608	0.250	332.5	1.7	84.36	84.07	689.83	36.86	0.00
TN	16	1,762,174.80	0.62	7.686	0.250	357.8	2.2	86.05	85.89	689.58	36.34	0.00
MO	11	1,573,055.51	0.55	7.392	0.250	353.8	1.5	76.80	76.71	660.70	38.57	0.00
WV	4	1,268,668.83	0.44	6.634	0.250	357.4	2.6	67.37	67.25	651.46	40.06	0.00
WI	10	1,181,179.39	0.41	7.274	0.250	358.9	1.1	83.28	83.20	690.62	38.01	0.00
RI	3	624,917.02	0.22	7.500	0.250	358.6	1.4	84.27	84.17	715.45	28.92	0.00
Other	48	5,901,050.66	2.06	7.296	0.250	358.2	1.8	80.33	80.24	693.21	38.57	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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37. State (California)

State (California)	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
CA-S	184	62,907,813.12	60.69	6.361	0.250	357.9	2.1	64.43	64.40	699.85	36.45	100.00
CA-N	120	40,744,230.34	39.31	6.231	0.250	358.1	1.6	64.92	64.89	723.69	40.24	100.00

Total:	**304**	**103,652,043.46**	**100.00**	**6.310**	**0.250**	**358.0**	**1.9**	**64.63**	**64.59**	**709.22**	**38.02**	**100.00**

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38. Top 10 Zip Code

Top 10 Zip Code	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
93921	1	3,900,000.00	1.36	5.750	0.250	360.0	0.0	65.00	65.00	738.00	46.01	100.00
90210	2	2,150,000.00	0.75	6.451	0.250	355.1	4.9	51.65	51.65	697.30	20.00	100.00
92037	1	2,000,000.00	0.70	6.625	0.250	359.0	1.0	48.78	48.78	735.00	0.00	100.00
94920	1	2,000,000.00	0.70	6.250	0.250	359.0	1.0	62.79	62.79	753.00	40.00	100.00
90272	1	1,949,482.00	0.68	6.375	0.250	354.0	6.0	65.00	64.98	645.00	18.15	100.00
91602	1	1,746,500.00	0.61	6.500	0.250	353.0	7.0	70.00	70.00	688.00	16.20	100.00
33156	2	1,675,433.12	0.58	6.578	0.250	356.3	3.7	66.21	65.69	694.10	46.25	0.00
95687	5	1,640,821.84	0.57	6.444	0.250	357.7	2.3	77.71	77.65	692.42	41.65	100.00
94010	1	1,500,000.00	0.52	6.125	0.250	359.0	1.0	48.39	48.39	732.00	19.62	100.00
92067	1	1,495,000.00	0.52	8.375	0.250	357.0	3.0	64.44	64.44	657.00	0.00	100.00
Other	1,344	266,419,381.52	93.00	6.944	0.250	355.7	2.0	75.78	75.69	698.66	37.76	32.01
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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39. Paid Through Date

Paid Through Date	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
2004-10	41	6,528,228.79	2.28	7.016	0.250	335.0	3.1	82.33	82.09	674.24	31.77	20.53

2004-11	780	167,284,485.07	58.39	6.983	0.250	356.6	2.5	75.27	75.18	694.43	37.40	36.92
2004-12	533	111,377,438.19	38.88	6.794	0.250	356.0	1.3	73.73	73.67	707.90	37.79	35.72
2005-01	6	1,286,466.43	0.45	6.611	0.250	358.2	1.8	71.02	70.84	708.10	34.50	58.71
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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40. Days Delinquent

Days Delinquent	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
<= 29	1,320	279,998,232.12	97.74	6.907	0.250	356.3	2.0	74.64	74.56	699.86	37.54	36.54
30 - 59	40	6,478,386.36	2.26	7.003	0.250	335.7	3.1	82.21	81.98	674.52	32.03	20.69
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

*Based off of Given As of Date

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41. BUYID

BUYID	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
AURORA ORIGINATIONS	730	161,188,259.25	56.27	6.553	0.250	356.9	1.4	69.79	69.75	709.26	36.53	52.66
BAY CAPITAL 2004-WL-2B	4	1,038,247.24	0.36	8.579	0.250	358.2	1.8	68.52	68.43	739.55	44.96	0.00
ELOAN 2004-MB-33	1	262,877.47	0.09	6.500	0.250	358.0	2.0	94.95	94.90	774.00	48.07	0.00
FNBN 2004-2	6	416,836.49	0.15	9.572	0.250	309.4	4.8	85.27	84.84	655.60	0.00	0.00
FNBN 2004-WL-6-A	462	88,372,227.41	30.85	7.488	0.250	356.4	2.4	83.69	83.58	684.16	36.71	6.88
FNMA POOL COLLAPSE NOV 2003	4	709,170.19	0.25	8.865	0.250	321.5	38.5	91.41	88.97	638.81	41.50	0.00

IDEAL MORTGAGE 2004-MB-1	5	1,162,672.06	0.41	7.460	0.250	357.9	2.1	74.76	74.69	669.91	44.84	0.00
IDEAL MORTGAGE 2004-MB-1A	1	496,798.16	0.17	7.125	0.250	357.0	3.0	12.77	12.74	615.00	48.76	0.00
IDEAL MORTGAGE 2004-MB-2	9	2,606,962.83	0.91	7.338	0.250	358.0	2.0	78.01	77.99	678.18	45.39	0.00
IDEAL MORTGAGE 2004-MB-2A	3	1,064,080.00	0.37	7.182	0.250	358.3	1.7	80.00	80.00	716.08	48.30	0.00
IDEAL MORTGAGE 2004-MB-2B	3	1,062,560.00	0.37	7.051	0.250	358.0	2.0	80.00	80.00	714.73	39.63	0.00
IDEAL MORTGAGE 2004-MB-3	1	342,886.67	0.12	7.375	0.250	178.0	2.0	75.00	74.54	606.00	0.00	0.00
IDEAL MORTGAGE 2004-MB-3B	1	415,691.27	0.15	7.500	0.250	359.0	1.0	80.00	79.94	662.00	49.43	0.00
MORTGAGEIT 2004-5	32	7,913,738.47	2.76	6.897	0.250	355.9	2.5	74.78	74.59	710.98	42.56	48.13
NATION ONE 2004-4A	1	446,402.20	0.16	8.625	0.250	357.0	3.0	80.00	79.86	662.00	0.00	0.00
NATION ONE 2004-WL-2A	1	124,502.05	0.04	8.625	0.250	356.0	4.0	80.00	79.81	729.00	38.13	0.00
NBC 2004-13	1	221,991.53	0.08	6.750	0.250	358.0	2.0	80.00	80.00	686.00	0.00	0.00
OAK STREET 2004-2A	34	4,880,006.36	1.70	6.929	0.250	328.6	2.1	85.87	85.64	672.35	30.39	8.51
PAUL FINANCIAL 2004-1	6	2,776,915.36	0.97	6.668	0.250	357.7	2.3	75.94	75.82	698.10	39.15	89.92
PINNACLE 2003-MB-12	1	250,382.41	0.09	6.500	0.250	345.0	15.0	79.38	78.24	616.00	0.00	0.00
PINNACLE 2003-MB-12A	1	125,644.83	0.04	7.375	0.250	345.0	15.0	95.00	93.83	667.00	41.12	0.00
PINNACLE 2003-MB-13	3	250,233.51	0.09	7.435	0.250	348.0	12.0	64.36	63.71	626.76	0.00	0.00
PINNACLE 2004-1B	1	57,866.87	0.02	7.500	0.250	349.0	11.0	78.92	78.20	653.00	0.00	0.00
PROVIDENT BANK - JUN00	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
SEA BREEZE 2004-MB-10	1	887,253.97	0.31	6.875	0.250	359.0	1.0	80.00	79.93	623.00	40.70	100.00
SIB 2004-8	4	670,959.09	0.23	6.727	0.250	348.3	11.7	88.95	88.03	628.17	61.55	0.00
SIB 2004-9 A & B	1	238,041.48	0.08	9.125	0.250	346.0	14.0	80.00	79.35	598.00	17.43	0.00
SIB INTENTORY INTRADAY	30	6,209,105.42	2.17	6.650	0.250	356.5	3.5	67.02	66.90	724.99	48.92	76.26
SIB MORTGAGE CORP 2004 WET LOANS A	1	178,373.36	0.06	6.375	0.250	351.0	9.0	80.00	79.28	653.00	45.04	0.00
SIB MORTGAGE CORP 2004-2A	1	91,172.80	0.03	8.125	0.250	348.0	12.0	80.00	79.28	727.00	0.00	0.00
SIB MORTGAGE CORP 2004-5A	1	247,790.82	0.09	6.500	0.250	351.0	9.0	59.52	59.00	594.00	42.01	100.00
THE MORTGAGE STORE 2004-MB-4	3	228,682.45	0.08	7.950	0.250	358.0	2.0	78.49	78.39	708.37	41.08	0.00
WALL STREET MORTGAGE 2004-MB-2	1	399,687.96	0.14	7.250	0.250	359.0	1.0	77.67	77.61	699.00	43.00	0.00
WINSTAR 2004-MB-24	3	435,886.77	0.15	6.326	0.250	358.0	2.0	70.14	70.12	686.19	41.50	22.94
WINSTAR 2004-MB-27	1	648,000.00	0.23	7.125	0.250	359.0	1.0	64.93	64.93	659.00	0.00	0.00
WINSTAR 2004-MB-28	1	51,000.00	0.02	6.625	0.250	359.0	1.0	58.62	58.62	739.00	0.00	0.00

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Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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42. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
AURORA	769	171,879,559.61	60.00	6.592	0.250	356.6	1.5	70.07	70.03	707.10	36.94	49.96
BAY CAPITAL	4	1,038,247.24	0.36	8.579	0.250	358.2	1.8	68.52	68.43	739.55	44.96	0.00
FIRST NATIONAL BANK OF NEVADA	463	88,578,832.07	30.92	7.492	0.250	356.3	2.4	83.72	83.61	684.10	36.71	6.87
FNBN	9	919,402.02	0.32	9.099	0.250	315.0	24.2	87.85	86.24	641.89	41.50	0.00
MORTGAGE IT	32	7,913,738.47	2.76	6.897	0.250	355.9	2.5	74.78	74.59	710.98	42.56	48.13
NATION ONE	2	570,904.25	0.20	8.625	0.250	356.8	3.2	80.00	79.85	676.61	38.13	0.00
NATIONAL BANK OF COMMERCE	1	221,991.53	0.08	6.750	0.250	358.0	2.0	80.00	80.00	686.00	0.00	0.00
OAK STREET	34	4,880,006.36	1.70	6.929	0.250	328.6	2.1	85.87	85.64	672.35	30.39	8.51
Paul Financial LLC	6	2,776,915.36	0.97	6.668	0.250	357.7	2.3	75.94	75.82	698.10	39.15	89.92
PINNACLE	1	57,866.87	0.02	7.500	0.250	349.0	11.0	78.92	78.20	653.00	0.00	0.00
PROVIDENT BANK	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
SIB MORTGAGE	38	7,635,442.97	2.67	6.741	0.250	355.1	4.9	69.56	69.32	706.62	48.68	65.26
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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43. Servicer

Servicer	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL

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AURORA	887	195,824,816.41	68.36	6.641	0.250	355.6	1.9	70.79	70.72	705.41	37.41	49.67
BAY CAPITAL - XFER 1/3/05	4	1,038,247.24	0.36	8.579	0.250	358.2	1.8	68.52	68.43	739.55	44.96	0.00
COLONIAL SAVINGS	7	1,241,327.42	0.43	6.625	0.250	358.6	1.4	82.59	82.57	763.23	43.27	23.85
FIRST NATIONAL BANK OF NEVADA - TRANSFER 1/2/05	462	88,372,227.41	30.85	7.488	0.250	356.4	2.4	83.69	83.58	684.16	36.71	6.88
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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44. Servicing

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45. Custodian

Custodian	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
LA SALLE	837	188,779,318.86	65.90	6.608	0.250	356.6	1.6	70.25	70.20	707.72	37.60	51.33
US BANK TRUST	523	97,697,299.62	34.10	7.490	0.250	354.4	2.8	83.63	83.48	682.79	36.52	6.90
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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46. MTS

MTS	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
A30Y	22	4,054,166.97	1.42	6.204	0.250	357.4	2.6	61.31	61.31	750.76	37.90	94.18
F30N	8	1,156,869.20	0.40	6.710	0.250	350.9	9.1	83.62	82.91	664.20	58.08	0.00

G15FW	6	439,772.32	0.15	6.935	0.250	179.6	0.4	81.59	81.50	707.81	37.67	0.00
G20FW	6	360,147.22	0.13	7.027	0.250	239.2	0.8	82.85	82.71	647.75	35.05	0.00
G30FW	301	46,633,920.46	16.28	7.074	0.250	359.1	0.9	74.68	74.65	694.21	35.15	16.63
J30YW	4	4,423,281.25	1.54	6.350	0.250	355.5	4.5	56.24	56.23	705.84	21.77	100.00
M30Y	5	1,847,401.70	0.64	7.593	0.250	354.5	5.5	78.36	78.01	664.40	77.67	49.65
MS3Y	2	338,963.62	0.12	6.937	0.250	350.2	9.8	65.03	64.45	629.77	42.01	73.10
N15YW	6	1,344,993.82	0.47	7.167	0.250	234.6	1.0	77.60	77.42	669.46	44.32	0.00
N20YW	2	177,500.00	0.06	6.750	0.250	240.0	0.0	68.69	68.69	705.11	41.04	67.61
N30YW	435	116,603,583.79	40.70	6.394	0.250	358.4	1.6	68.77	68.73	713.54	38.57	62.16
PENDING	4	1,270,100.00	0.44	6.826	0.250	349.4	0.0	49.50	49.50	688.63	21.52	85.79
TI88	1	248,786.31	0.09	8.500	0.250	318.0	42.0	90.00	87.29	622.00	41.50	0.00
TI88W	3	460,383.88	0.16	9.062	0.250	323.4	36.6	92.17	89.87	647.90	0.00	0.00
TW48	2	376,027.24	0.13	6.792	0.250	345.0	15.0	84.60	83.45	633.04	41.12	0.00
UB38	3	250,233.51	0.09	7.435	0.250	348.0	12.0	64.36	63.71	626.76	0.00	0.00
UC92	1	57,866.87	0.02	7.500	0.250	349.0	11.0	78.92	78.20	653.00	0.00	0.00
VB49	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
VC27	6	416,836.49	0.15	9.572	0.250	309.4	4.8	85.27	84.84	655.60	0.00	0.00
VC38	1	124,502.05	0.04	8.625	0.250	356.0	4.0	80.00	79.81	729.00	38.13	0.00
VE59	1	446,402.20	0.16	8.625	0.250	357.0	3.0	80.00	79.86	662.00	0.00	0.00
VF43	32	7,913,738.47	2.76	6.897	0.250	355.9	2.5	74.78	74.59	710.98	42.56	48.13
VF81	6	2,776,915.36	0.97	6.668	0.250	357.7	2.3	75.94	75.82	698.10	39.15	89.92
VF82	462	88,372,227.41	30.85	7.488	0.250	356.4	2.4	83.69	83.58	684.16	36.71	6.88
VF99	34	4,880,006.36	1.70	6.929	0.250	328.6	2.1	85.87	85.64	672.35	30.39	8.51
VG19	1	238,041.48	0.08	9.125	0.250	346.0	14.0	80.00	79.35	598.00	17.43	0.00
VG25	1	221,991.53	0.08	6.750	0.250	358.0	2.0	80.00	80.00	686.00	0.00	0.00
VH17	4	1,038,247.24	0.36	8.579	0.250	358.2	1.8	68.52	68.43	739.55	44.96	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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47. Ledger

Ledger	No. of Loans	Total Current Balance	%	WAC	WA SFEE	WAM	WALA	NZWA Original LTV	NZWA Current LTV	NZWA Fico	NZWA DTI	STATE CAL
AL5	764	171,253,298.86	59.78	6.591	0.250	356.6	1.5	70.05	70.01	707.38	36.94	50.14
AB1	559	107,923,128.54	37.67	7.426	0.250	354.6	2.7	82.72	82.58	685.55	36.99	12.09
AMF	35	7,058,437.87	2.46	6.651	0.250	355.6	4.4	69.43	69.22	713.97	50.38	67.09
A79	1	238,041.48	0.08	9.125	0.250	346.0	14.0	80.00	79.35	598.00	17.43	0.00
M7N	1	3,711.73	0.00	9.000	0.250	6.0	354.0	126.67	9.52	0.00	0.00	0.00
Total:	**1,360**	**286,476,618.48**	**100.00**	**6.909**	**0.250**	**355.8**	**2.0**	**74.81**	**74.73**	**699.29**	**37.35**	**36.18**

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Dec 20, 2004 18:15

Collateral	Balance	Gross Rate	Total Fee	Net Rate	WAM	Orig Term	IO Term	Index	Margin	Gross	First F	P(	Rate	Pay	Gross	MTR
SASCO 2(	159,207.81	7.575155	0.25	7.325155	177	180	0		0	0	0	0	0	0	0	0
SASCO 2(	74,626,578.75	7.317445	0.330973	6.986473	354	356	0		0	0	0	0	0	0	0	0
SASCO 2(	8,504,495.65	7.960151	0.365346	7.594805	355	360	0		0	0	0	0	0	0	0	0
SASCO 2(	5,117,744.38	7.417371	0.279577	7.137793	354	356	0		0	0	0	0	0	0	0	0
SASCO 2(	20,973,781.32	7.284186	0.336228	6.947958	348	350	0		0	0	0	0	0	0	0	0
SASCO 2(	17,258,878.97	7.046318	0.294982	6.751335	353	355	0		0	0	0	0	0	0	0	0
SASCO 2(	3,711.73	9	0.25	8.75	6	360	0		0	0	0	0	0	0	0	0
SASCO 2(	88,512,141.21	6.534368	0.262036	6.272332	358	360	120		0	0	0	0	0	0	0	0
SASCO 2(	2,870,900.00	6.205857	0.25	5.955857	359	360	120		0	0	0	0	0	0	0	0
SASCO 2(	4,592,000.00	6.477134	0.25	6.227134	357	360	120		0	0	0	0	0	0	0	0
SASCO 2(	1,383,550.00	6.287612	0.25	6.037612	358	360	120		0	0	0	0	0	0	0	0
SASCO 2(	1,106,700.00	5.968374	0.25	5.718374	359	360	120		0	0	0	0	0	0	0	0
SASCO 2(	2,900,538.99	7.038442	0.25	6.788442	358	360	120		0	0	0	0	0	0	0	0
SASCO 2(	2,317,579.03	7.433069	0.516666	6.916403	358	360	120		0	0	0	0	0	0	0	0
SASCO 2(	19,895,110.98	6.733923	0.27928	6.454643	358	360	120		0	0	0	0	0	0	0	0
SASCO 2(	32,032,558.66	6.505275	0.298945	6.20633	358	360	120		0	0	0	0	0	0	0	0
SASCO 2(	4,221,141.00	7.254491	0.25	7.004491	358	360	60		0	0	0	0	0	0	0	0

Lehman Brothers
834 records
Balance: 169,285,906
SASCO 2004-23XS

Rich L
5-3285
RATETYPE in 'A'

Selection Criteria: RATETYPE in 'A'
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1. Original LTV (Calc)

Original LTV (Calc)	Number of Mortgage Loans	Total Scheduled Principal Balance	%
20.01 - 30.00	1	332,907.04	0.20%
30.01 - 40.00	5	993,404.20	0.59
40.01 - 50.00	11	3,055,056.68	1.80
50.01 - 60.00	22	5,320,599.08	3.14
60.01 - 70.00	48	15,765,379.62	9.31
70.01 - 80.00	715	137,292,482.20	81.10
80.01 - 90.00	22	4,334,719.46	2.56
90.01 - 100.00	10	2,191,357.93	1.29
Total:	**834**	**169,285,906.21**	**100.00%**

NZMin.: 24.27
Max: 95.00
NZWA: 76.97

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2. Rate

Rate	Number of Mortgage Loans	Total Scheduled Principal Balance	%
5.001 - 5.500	45	8,203,830.87	4.85%
5.501 - 6.000	292	62,233,186.36	36.76
6.001 - 6.500	224	44,499,678.48	26.29
6.501 - 7.000	164	32,694,464.73	19.31
7.001 - 7.500	69	13,122,990.39	7.75
7.501 - 8.000	30	6,778,134.76	4.00
8.001 - 8.500	9	1,705,648.24	1.01
8.501 - 9.000	1	47,972.38	0.03
Total:	**834**	**169,285,906.21**	**100.00%**

Min.: 5.250
Max: 8.750
NZWA: 6.338

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3. Stated Remaining Term

Stated Remaining Term	Number of Mortgage Loans	Total Scheduled Principal Balance	%
349 - 360	834	169,285,906.21	100.00%
Total:	**834**	**169,285,906.21**	**100.00%**

Min.: 351
Max: 360
NZWA: 359

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4. Original Term

Original Term	Number of Mortgage Loans	Total Scheduled Principal Balance	%
360	834	169,285,906.21	100.00%
Total:	**834**	**169,285,906.21**	**100.00%**

Min.: 360
Max.: 360
NZWA: 360

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5. State

State	Number of Mortgage Loans	Total Scheduled Principal Balance	%
AK	4	910,989.73	0.54%
AL	1	352,000.00	0.21
AZ	122	18,656,326.07	11.02
CA	87	30,931,146.14	18.27
CO	52	11,259,608.39	6.65
CT	2	806,428.47	0.48
DC	5	1,354,200.00	0.80
DE	3	569,200.00	0.34
FL	103	19,233,097.62	11.36
GA	27	3,714,662.48	2.19
HI	2	568,931.27	0.34
ID	16	1,829,622.83	1.08
IL	15	2,581,063.87	1.52
IN	3	308,998.08	0.18
KS	2	352,000.00	0.21
KY	1	127,251.51	0.08
MA	5	952,981.42	0.56
MD	41	8,622,116.39	5.09
MI	10	2,055,296.03	1.21
MN	32	6,582,187.76	3.89
MT	1	156,000.00	0.09
MO	9	1,374,963.50	0.81
MS	4	212,380.00	0.13
NC	9	1,163,829.65	0.69
NJ	12	3,646,985.00	2.15
NM	2	536,190.00	0.32
NV	18	4,286,301.02	2.53
NY	19	6,153,586.39	3.64
OH	11	1,161,524.51	0.69
OR	26	3,894,645.91	2.30

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PA	8	1,592,360.34	0.94
SC	4	1,725,439.41	1.02
TN	6	633,722.97	0.37
TX	56	8,704,122.81	5.14
UT	29	5,269,423.80	3.11
VA	17	4,689,822.00	2.77
WA	68	11,984,500.84	7.08
WI	1	128,000.00	0.08
WY	1	204,000.00	0.12
Total:	**834**	**169,285,906.21**	**100.00%**

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6. Range of Principal Balances ($)

Range of Principal Balances ($)	Number of Mortgage Loans	Total Scheduled Principal Balance	%
0.01 - 50,000.00	10	419,493.12	0.25%
50,000.01 - 100,000.00	119	9,647,581.00	5.70
100,000.01 - 150,000.00	251	31,653,165.73	18.70
150,000.01 - 200,000.00	167	29,125,860.09	17.21
200,000.01 - 250,000.00	96	21,496,663.54	12.70
250,000.01 - 300,000.00	60	16,513,597.84	9.75
300,000.01 - 350,000.00	48	15,523,198.39	9.17
350,000.01 - 400,000.00	21	7,728,709.46	4.57
400,000.01 - 450,000.00	10	4,328,398.47	2.56
450,000.01 - 500,000.00	15	7,233,002.00	4.27
500,000.01 - 550,000.00	7	3,719,994.60	2.20
550,000.01 - 600,000.00	10	5,732,300.00	3.39
600,000.01 - 650,000.00	7	4,495,352.92	2.66
650,000.01 - 700,000.00	2	1,382,372.77	0.82
700,000.01 - 750,000.00	2	1,492,500.00	0.88
750,000.01 - 800,000.00	4	3,077,943.89	1.82
850,000.01 - 900,000.00	1	900,000.00	0.53
900,000.01 - 950,000.00	2	1,869,772.39	1.10
1,250,000.01 - 1,500,000.00	1	1,266,000.00	0.75
1,500,000.01 - 1,750,000.00	1	1,680,000.00	0.99
Total:	**834**	**169,285,906.21**	**100.00%**

Min.: 25,200

Max: 1,680,000
AVG: 202,981

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7. Property Type

Property Type	Number of Mortgage Loans	Total Scheduled Principal Balance	%
Single Family	452	87,298,352.03	51.57%
PUD	194	41,617,621.44	24.58
2-4 Family	110	26,271,585.87	15.52
Condo	78	14,098,346.87	8.33
Total:	**834**	**169,285,906.21**	**100.00%**

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8. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Total Scheduled Principal Balance	%
Purchase	613	113,026,480.66	66.77%
Cash Out Refinance	136	37,405,172.41	22.10
Rate/Term Refinance	85	18,854,253.14	11.14
Total:	**834**	**169,285,906.21**	**100.00%**

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9. Documentation Type

Documentation Type	Number of Mortgage Loans	Total Scheduled Principal Balance	%
Full	293	48,215,404.17	28.48%
Limited	357	78,040,092.51	46.10
No Documentation	142	30,834,790.83	18.21
No Ratio	42	12,195,618.70	7.20
Total:	**834**	**169,285,906.21**	**100.00%**

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10. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Total Scheduled Principal Balance	%
Primary Home	403	96,243,051.36	56.85%
Investment	382	63,745,594.72	37.66
Second Home	49	9,297,260.13	5.49
Total:	**834**	**169,285,906.21**	**100.00%**

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11. Prepayment Penalty

Prepayment Penalty	Number of Mortgage Loans	Total Scheduled Principal Balance	%
0.000	427	91,277,916.07	53.92%
0.500	6	1,148,110.22	0.68
0.583	2	1,282,500.00	0.76
2.000	43	6,932,514.57	4.10
3.000	353	66,671,040.35	39.38
5.000	3	1,973,825.00	1.17
Total:	**834**	**169,285,906.21**	**100.00%**

Top

12. Maximum Rate

Maximum Rate	Number of Mortgage Loans	Total Scheduled Principal Balance	%
10.501 - 11.000	4	524,514.35	0.31%
11.001 - 11.500	46	8,547,207.23	5.05
11.501 - 12.000	290	61,967,281.14	36.61
12.001 - 12.500	225	44,795,474.26	26.46
12.501 - 13.000	162	32,435,855.60	19.16

156

13.001 - 13.500	67	12,483,818.25	7.37
13.501 - 14.000	30	6,778,134.76	4.00
14.001 - 14.500	9	1,705,648.24	1.01
14.501 - 15.000	1	47,972.38	0.03
Total:	**834**	**169,285,906.21**	**100.00%**

Min.: 10.625
Max.: 14.750
NZWA: 12.327

Top

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13. Floor

Floor	Number of Mortgage Loans	Total Scheduled Principal Balance	%
2.001 - 2.500	30	14,376,703.74	8.49%
2.501 - 3.000	1	148,650.00	0.09
3.001 - 3.500	1	343,376.36	0.20
3.501 - 4.000	2	242,025.56	0.14
4.001 - 4.500	1	79,977.92	0.05
4.501 - 5.000	216	42,325,014.93	25.00
5.001 - 5.500	36	6,720,640.10	3.97
5.501 - 6.000	205	42,672,491.50	25.21
6.001 - 6.500	147	26,594,060.68	15.71
6.501 - 7.000	112	19,479,199.35	11.51
7.001 - 7.500	52	9,354,162.18	5.53
7.501 - 8.000	25	6,112,858.28	3.61
8.001 - 8.500	5	788,773.23	0.47
8.501 - 9.000	1	47,972.38	0.03
Total:	**834**	**169,285,906.21**	**100.00%**

Min.: 2.250
Max.: 8.750
NZWA: 5.638

Top

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14. Margin

		Total Scheduled	

Margin	Number of Mortgage Loans	Principal Balance	%
2.001 - 2.500	34	15,018,633.15	8.87%
2.501 - 3.000	1	148,650.00	0.09
3.001 - 3.500	1	343,376.36	0.20
3.501 - 4.000	2	242,025.56	0.14
4.001 - 4.500	1	79,977.92	0.05
4.501 - 5.000	795	153,453,243.22	90.65
Total:	**834**	**169,285,906.21**	**100.00%**

Min.: 2.250
Max.: 5.000
WA: 4.747

Top

15. Next Rate Adjustment Date

Next Rate Adjustment Date	Number of Mortgage Loans	Total Scheduled Principal Balance	%
2009-03	1	63,394.35	0.04%
2009-05	2	327,281.21	0.19
2009-07	1	156,000.00	0.09
2009-08	7	1,198,811.96	0.71
2009-09	32	6,792,008.10	4.01
2009-10	218	44,544,669.93	26.31
2009-11	396	77,366,820.66	45.70
2009-12	177	38,836,920.00	22.94
Total:	**834**	**169,285,906.21**	**100.00%**

Top

16. Initial Periodic Rate Cap

Initial Periodic Rate Cap	Number of Mortgage Loans	Total Scheduled Principal Balance	%
2.000	790	151,914,109.97	89.74%
5.000	10	1,914,321.98	1.13
6.000	34	15,457,474.26	9.13
Total:	**834**	**169,285,906.21**	**100.00%**

Min.: 2.000
Max.: 6.000
NZWA: 2.399

Top

17. Periodic Rate Cap

Periodic Rate Cap	Number of Mortgage Loans	Total Scheduled Principal Balance	%
1.000	4	1,062,526.42	0.63%
2.000	830	168,223,379.79	99.37
Total:	**834**	**169,285,906.21**	**100.00%**

Min.: 1.000
Max.: 2.000
NZWA: 1.994

Top

18. Days Delinquent

Days Delinquent	Number of Mortgage Loans	Total Scheduled Principal Balance	%
<= 29	829	168,794,606.13	99.71%
30 - 59	5	491,300.08	0.29
Total:	**834**	**169,285,906.21**	**100.00%**

Top

19. FICO

FICO	Number of Mortgage Loans	Total Scheduled Principal Balance	%
<= 0	1	79,977.92	0.05%
601 - 700	451	100,215,462.40	59.20
701 - 800	368	67,003,617.89	39.58
801 - 900	14	1,986,848.00	1.17
Total:	**834**	**169,285,906.21**	**100.00%**

Nzmin.: 610
Max.: 816
NZWA.: 695

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

Top

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Dec 20, 2004 18:13

Lehman Brothers
834 records
Balance: 169,285,906
SASCO 2004-23XS

Rich L
5-3285
RATETYPE in 'A'

Selection Criteria: RATETYPE in 'A'
Table of Contents

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1. Summary

No of Loans: 834
Total Curbal: 169,285,906.21
WA Rate: 6.338
WA Rem Term: 359
IO %: 82.65
IOTERM: 60(76%), 0(20%),120(4%)
Product Type: 5A6(99%),5A12(0%),A51L(0%)
Avg Curbal: 202,981.
NZWA Orig LTV: 76.97
Max Orig LTV: 95.00
WA Orig Term: 360

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2. Gross Coupon

Gross Coupon	Number of Mortgage Loans	Aggregate Principal Balance	%
5.001 - 5.500	45	8,203,830.87	4.85
5.501 - 6.000	292	62,233,186.36	36.76

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6.001 - 6.500	224	44,499,678.48	26.29
6.501 - 7.000	164	32,694,464.73	19.31
7.001 - 7.500	69	13,122,990.39	7.75
7.501 - 8.000	30	6,778,134.76	4.00
8.001 - 8.500	9	1,705,648.24	1.01
8.501 - 9.000	1	47,972.38	0.03
Total:	**834**	**169,285,906.21**	**100.00**

Min.: 5.250
Max: 8.750
WA: 6.338

Top

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3. IO Flag

IO Flag	Number of Mortgage Loans	Aggregate Principal Balance	%
N	164	29,362,796.75	17.35
Y	670	139,923,109.46	82.65
Total:	**834**	**169,285,906.21**	**100.00**

Top

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4. Range of Principal Balances ($)

Range of Principal Balances ($)	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 1,000,000.00	832	166,339,906.21	98.26
1,000,000.01 >=	2	2,946,000.00	1.74
Total:	**834**	**169,285,906.21**	**100.00**

Min.: 25,200
Max: 1,680,000
AVG: 202,981

Top

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5. Original LTV

Original LTV	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 80.00	802	162,759,828.82	96.14

80.01 >=	32	6,526,077.39	3.86
Total:	**834**	**169,285,906.21**	**100.00**

Min.: 24.27
Max: 95.00
WA: 76.97

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6. Originator

Originator	Number of Mortgage Loans	Aggregate Principal Balance	%
AURORA	833	169,137,256.21	99.91
INDYMAC BANK	1	148,650.00	0.09
Total:	**834**	**169,285,906.21**	**100.00**

Top

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7. Servicer

Servicer	Number of Mortgage Loans	Aggregate Principal Balance	%
AURORA	830	167,731,838.24	99.08
COLONIAL SAVINGS	3	904,067.97	0.53
MIDWEST LOAN SERVICES, INC.	1	650,000.00	0.38
Total:	**834**	**169,285,906.21**	**100.00**

Top

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8. Top 1 Zip Code

Top 1 Zip Code	Number of Mortgage Loans	Aggregate Principal Balance	%
07945	1	1,680,000.00	0.99
Other	833	167,605,906.21	99.01
Total:	**834**	**169,285,906.21**	**100.00**

Top

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9. Prepayment Penalty YRS

Prepayment Penalty YRS	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 0.000	427	91,277,916.07	53.92
0.001 >=	407	78,007,990.14	46.08
Total:	**834**	**169,285,906.21**	**100.00**

WA: 1.33

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10. Original Terms to Maturity

Original Terms to Maturity	Number of Mortgage Loans	Aggregate Principal Balance	%
360	834	169,285,906.21	100.00
Total:	**834**	**169,285,906.21**	**100.00**

Min.: 360
Max: 360
WA: 360

Top

80%)>11. PMI Flag (LTV > 80%)

PMI Flag (LTV > 80%)	Number of Mortgage Loans	Aggregate Principal Balance	%
N	1	104,400.00	1.60
Y	31	6,421,677.39	98.40
Total:	**32**	**6,526,077.39**	**100.00**

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12. Loan Documentation

Loan Documentation	Number of Mortgage Loans	Aggregate Principal Balance	%
Limited	357	78,040,092.51	46.10
Full	293	48,215,404.17	28.48
No Documentation	142	30,834,790.83	18.21
No Ratio	42	12,195,618.70	7.20
Total:	**834**	**169,285,906.21**	**100.00**

Top

13. Days Delinquent

Days Delinquent	Number of Mortgage Loans	Aggregate Principal Balance	%
<= 29	829	168,794,606.13	99.71
30 - 59	5	491,300.08	0.29
Total:	**834**	**169,285,906.21**	**100.00**

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14. Balloon

Balloon	Number of Mortgage Loans	Aggregate Principal Balance	%
Fully Amortizing	834	169,285,906.21	100.00
Total:	**834**	**169,285,906.21**	**100.00**

Top

15. IO Term

IO Term	Number of Mortgage Loans	Aggregate Principal Balance	%
0	164	29,362,796.75	17.35
60	635	124,412,644.40	73.49
120	35	15,510,465.06	9.16
Total:	**834**	**169,285,906.21**	**100.00**

Top

16. Remaining Term to Maturity

Remaining Term to Maturity	Number of Mortgage Loans	Aggregate Principal Balance	%
241 - 360	834	169,285,906.21	100.00
Total:	**834**	**169,285,906.21**	**100.00**

Min: 351
Max: 360

NZWA: 359

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17. PMI PERCENTAGE

PMI PERCENTAGE	Number of Mortgage Loans	Aggregate Principal Balance	%
12.00	2	276,051.51	4.13
25.00	6	1,754,702.87	26.28
30.00	16	2,749,134.77	41.17
35.00	9	1,898,221.24	28.42
Total:	**33**	**6,678,110.39**	**100.00**

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18. MTS

MTS	Number of Mortgage Loans	Aggregate Principal Balance	%
A51LW	31	14,720,080.10	8.70
AA55	1	178,631.21	0.11
G56LW	797	153,456,000.49	90.65
M055	3	719,150.06	0.42
S051	1	63,394.35	0.04
UG91	1	148,650.00	0.09
Total:	**834**	**169,285,906.21**	**100.00**

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19. Index

Index	Number of Mortgage Loans	Aggregate Principal Balance	%
1 Year CMT (Weekly)	3	390,675.56	0.23
1 Year Libor (WSJ/1 Mo Lead)	3	461,120.00	0.27
6 Month Libor (1st Business Day)	828	168,434,110.65	99.50
Total:	**834**	**169,285,906.21**	**100.00**

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20. State (Top 10)

State (Top 10)	Number of Mortgage Loans	Aggregate Principal Balance	%
CA	87	30,931,146.14	18.27
FL	103	19,233,097.62	11.36
AZ	122	18,656,326.07	11.02
WA	68	11,984,500.84	7.08
CO	52	11,259,608.39	6.65
Other	402	77,221,227.15	45.62
Total:	**834**	**169,285,906.21**	**100.00**

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Dec 20, 2004 18:14

Lehman Brothers
834 records
Balance: 169,285,906
SASCO 2004-23XS

Rich L
5-3285
RATETYPE in 'A'

Selection Criteria: RATETYPE in 'A'
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1. Group

Group	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
5/1 AVAILABLE	37	15,829,905.72	9.4	6.244	5.994	359.4	0.6	360.0	2.407	2.156	5.879	1.933	12.133	2009-11-12	78.1	78.0	81.4
MTS G56LW	797	153,456,000.49	90.6	6.347	6.096	358.8	1.2	360.0	4.989	4.738	2.040	2.000	12.347	2009-10-25	76.9	76.8	88.5
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**

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2. As of Date

As of Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW Fi
2004-12-01	834	169,285,906.21	100.0	6.338	6.086	358.8	1.2	360.0	4.747	4.496	2.399	1.994	12.327	2009-10-27	77.0	76.9	87.8	69
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**69**

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3. Ledger

Ledger	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
AMH	4	897,781.27	0.5	7.145	6.895	357.7	2.3	360.0	4.495	4.245	5.000	1.199	12.145	2009-09-23	80.0	79.9	80.0	754.0
M3N	2	212,044.35	0.1	5.912	5.662	352.4	7.6	360.0	3.049	2.799	5.000	2.000	11.613	2009-04-13	90.5	90.3	90.5	716.3
MRN	828	168,176,080.59	99.3	6.334	6.083	358.9	1.1	360.0	4.751	4.500	2.382	1.998	12.329	2009-10-27	76.9	76.9	87.8	694.3
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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4. Servicer

	No. of	Total Current							WA	WA	WA First	WA Per	WA Life Rate	WA NRA	NZWA Orig

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Servicer	Loans	Balance	%	WAC	WANR	WAM	WALA	WAOT	MARGIN	NETMARGIN	Cap	Cap	Cap	Date	LTV
AURORA	830	167,731,838.24	99.1	6.334	6.084	358.9	1.1	360.0	4.746	4.496	2.401	1.994	12.324	2009-10-27	77.0
COLONIAL SAVINGS	3	904,067.97	0.5	7.310	6.935	358.2	1.8	360.0	4.750	4.375	2.364	2.000	13.310	2009-10-08	76.2
MIDWEST LOAN SERVICES, INC.	1	650,000.00	0.4	5.875	5.500	358.0	2.0	360.0	5.000	4.625	2.000	2.000	11.875	2009-10-01	77.4
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**

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5. Product Guide

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6. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZV CL
1 - 40,000	2	56,700.00	0.0	6.819	6.569	359.0	1.0	360.0	5.000	4.750	2.000	2.000	12.819	2009-11-01	72.8	72.8	10
40,001 - 60,000	16	802,730.26	0.5	6.797	6.547	359.1	0.9	360.0	4.797	4.547	2.221	2.000	12.723	2009-11-03	77.3	77.2	9
60,001 - 80,000	49	3,467,553.32	2.0	6.605	6.355	358.7	1.3	360.0	4.957	4.707	2.124	1.977	12.564	2009-10-21	78.5	78.5	9
80,001 - 100,000	62	5,740,090.54	3.4	6.630	6.378	358.9	1.1	360.0	4.865	4.613	2.057	2.000	12.630	2009-10-30	78.4	78.4	9
100,001 - 125,000	111	12,472,074.60	7.4	6.379	6.129	359.0	1.0	360.0	5.000	4.750	2.034	2.000	12.379	2009-10-31	79.4	79.4	9
125,001 - 150,000	140	19,181,091.13	11.3	6.289	6.038	358.6	1.4	360.0	4.983	4.732	2.051	2.000	12.289	2009-10-20	79.1	79.1	9

150,001 - 200,000	167	29,125,860.09	17.2	6.258	6.008	358.8	1.2	360.0	4.959	4.709	2.085	2.000	12.246	2009-10-25	78.4	78.4	9
200,001 - 250,000	96	21,496,663.54	12.7	6.192	5.942	358.9	1.1	360.0	4.917	4.667	2.078	2.000	12.181	2009-10-28	77.1	77.1	8
250,001 - 300,000	60	16,513,597.84	9.8	6.179	5.929	358.7	1.3	360.0	5.000	4.750	2.139	2.000	12.179	2009-10-21	76.0	76.0	8
300,001 - 350,000	48	15,523,198.39	9.2	6.356	6.106	358.8	1.2	360.0	4.948	4.698	2.268	1.937	12.293	2009-10-26	77.2	77.2	8
350,001 - 400,000	21	7,728,709.46	4.6	6.480	6.230	359.1	0.9	360.0	4.485	4.235	2.749	2.000	12.480	2009-11-04	74.3	74.3	8
400,001 - 450,000	10	4,328,398.47	2.6	6.292	6.042	359.2	0.8	360.0	3.914	3.664	3.580	2.000	12.292	2009-11-07	78.0	78.0	8
450,001 - 500,000	15	7,233,002.00	4.3	6.427	6.177	359.0	1.0	360.0	4.083	3.833	3.334	2.000	12.427	2009-11-01	75.5	75.5	8
500,001 - 550,000	7	3,719,994.60	2.2	6.160	5.910	359.1	0.9	360.0	3.408	3.158	4.315	2.000	12.160	2009-11-05	77.4	77.4	8
550,001 - 600,000	10	5,732,300.00	3.4	6.711	6.461	359.1	0.9	360.0	4.173	3.923	3.203	2.000	12.711	2009-11-04	77.1	77.1	8
600,001 - 650,000	7	4,495,352.92	2.7	6.210	5.942	358.9	1.1	360.0	4.610	4.342	2.568	2.000	12.210	2009-10-28	70.5	70.5	7
650,001 - 700,000	2	1,382,372.77	0.8	6.753	6.440	358.0	2.0	360.0	5.000	4.687	2.000	2.000	12.753	2009-10-01	67.5	67.5	8
700,001 - 750,000	2	1,492,500.00	0.9	6.314	6.064	359.5	0.5	360.0	3.632	3.382	3.990	2.000	12.314	2009-11-16	62.4	62.4	6
750,001 - 800,000	4	3,077,943.89	1.8	6.188	5.938	359.5	0.5	360.0	3.604	3.354	4.031	2.000	12.188	2009-11-16	73.7	73.7	7
850,001 - 900,000	1	900,000.00	0.5	6.250	6.000	360.0	0.0	360.0	5.000	4.750	2.000	2.000	12.250	2009-12-01	64.8	64.8	7
900,001 - 950,000	2	1,869,772.39	1.1	7.500	7.250	358.5	1.5	360.0	5.000	4.750	2.000	2.000	13.500	2009-10-17	80.0	79.9	8
1,250,001 - 1,300,000	1	1,266,000.00	0.7	6.375	6.125	360.0	0.0	360.0	2.250	2.000	6.000	2.000	12.375	2009-12-01	75.0	75.0	7
1,650,001 - 1,700,000	1	1,680,000.00	1.0	6.625	6.375	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.625	2009-09-01	69.1	69.1	6
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**8**

Min.: 25,200

Max: 1,680,000
Avg.: 203,036

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7. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV
0.01 - 40,000.00	2	56,700.00	0.0	6.819	6.569	359.0	1.0	360.0	5.000	4.750	2.000	2.000	12.819	2009-11-01	72.8	72.8
40,000.01 - 60,000.00	16	802,730.26	0.5	6.797	6.547	359.1	0.9	360.0	4.797	4.547	2.221	2.000	12.723	2009-11-03	77.3	77.2
60,000.01 - 80,000.00	50	3,547,531.03	2.1	6.622	6.372	358.6	1.4	360.0	4.958	4.708	2.121	1.977	12.582	2009-10-21	78.8	78.7
80,000.01 - 100,000.00	61	5,660,112.83	3.3	6.620	6.368	359.0	1.0	360.0	4.863	4.611	2.058	2.000	12.620	2009-10-31	78.3	78.2
100,000.01 - 125,000.00	111	12,472,074.60	7.4	6.379	6.129	359.0	1.0	360.0	5.000	4.750	2.034	2.000	12.379	2009-10-31	79.4	79.4
125,000.01 - 150,000.00	140	19,181,091.13	11.3	6.289	6.038	358.6	1.4	360.0	4.983	4.732	2.051	2.000	12.289	2009-10-20	79.1	79.1
150,000.01 - 200,000.00	167	29,125,860.09	17.2	6.258	6.008	358.8	1.2	360.0	4.959	4.709	2.085	2.000	12.246	2009-10-25	78.4	78.4
200,000.01 - 250,000.00	96	21,496,663.54	12.7	6.192	5.942	358.9	1.1	360.0	4.917	4.667	2.078	2.000	12.181	2009-10-28	77.1	77.1
250,000.01 - 300,000.00	60	16,513,597.84	9.8	6.179	5.929	358.7	1.3	360.0	5.000	4.750	2.139	2.000	12.179	2009-10-21	76.0	76.0
300,000.01 - 350,000.00	48	15,523,198.39	9.2	6.356	6.106	358.8	1.2	360.0	4.948	4.698	2.268	1.937	12.293	2009-10-26	77.2	77.2
350,000.01 - 400,000.00	21	7,728,709.46	4.6	6.480	6.230	359.1	0.9	360.0	4.485	4.235	2.749	2.000	12.480	2009-11-04	74.3	74.3
400,000.01 - 450,000.00	10	4,328,398.47	2.6	6.292	6.042	359.2	0.8	360.0	3.914	3.664	3.580	2.000	12.292	2009-11-07	78.0	78.0
450,000.01 - 500,000.00	15	7,233,002.00	4.3	6.427	6.177	359.0	1.0	360.0	4.083	3.833	3.334	2.000	12.427	2009-	75.5	75.5

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														11-01		
500,000.01 - 550,000.00	7	3,719,994.60	2.2	6.160	5.910	359.1	0.9	360.0	3.408	3.158	4.315	2.000	12.160	2009-11-05	77.4	77.4
550,000.01 - 600,000.00	10	5,732,300.00	3.4	6.711	6.461	359.1	0.9	360.0	4.173	3.923	3.203	2.000	12.711	2009-11-04	77.1	77.1
600,000.01 - 650,000.00	7	4,495,352.92	2.7	6.210	5.942	358.9	1.1	360.0	4.610	4.342	2.568	2.000	12.210	2009-10-28	70.5	70.5
650,000.01 - 700,000.00	2	1,382,372.77	0.8	6.753	6.440	358.0	2.0	360.0	5.000	4.687	2.000	2.000	12.753	2009-10-01	67.5	67.5
700,000.01 - 750,000.00	2	1,492,500.00	0.9	6.314	6.064	359.5	0.5	360.0	3.632	3.382	3.990	2.000	12.314	2009-11-16	62.4	62.4
750,000.01 - 800,000.00	4	3,077,943.89	1.8	6.188	5.938	359.5	0.5	360.0	3.604	3.354	4.031	2.000	12.188	2009-11-16	73.7	73.7
850,000.01 - 900,000.00	1	900,000.00	0.5	6.250	6.000	360.0	0.0	360.0	5.000	4.750	2.000	2.000	12.250	2009-12-01	64.8	64.8
900,000.01 - 950,000.00	2	1,869,772.39	1.1	7.500	7.250	358.5	1.5	360.0	5.000	4.750	2.000	2.000	13.500	2009-10-17	80.0	79.9
1,250,000.01 - 1,300,000.00	1	1,266,000.00	0.7	6.375	6.125	360.0	0.0	360.0	2.250	2.000	6.000	2.000	12.375	2009-12-01	75.0	75.0
1,650,000.01 - 1,700,000.00	1	1,680,000.00	1.0	6.625	6.375	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.625	2009-09-01	69.1	69.1
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**

Min.: 25,200.00
Max: 1,680,000.00
Avg.: 202,980.70

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8. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ

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5.001 - 5.250	4	610,202.65	0.4	5.250	5.000	359.1	0.9	360.0	4.200	3.950	3.164	2.000	11.250	2009-11-05	80.0	79.9	111.8	6
5.251 - 5.500	41	7,593,628.22	4.5	5.476	5.226	359.1	0.9	360.0	5.000	4.750	2.000	2.000	11.476	2009-11-03	75.1	75.1	87.3	6
5.501 - 5.750	134	27,752,474.61	16.4	5.700	5.450	359.0	1.0	360.0	4.798	4.548	2.371	2.000	11.690	2009-11-02	74.4	74.4	86.4	6
5.751 - 6.000	158	34,480,711.75	20.4	5.925	5.673	358.9	1.1	360.0	4.673	4.421	2.471	2.000	11.918	2009-10-29	75.9	75.8	87.2	6
6.001 - 6.250	122	25,303,454.94	14.9	6.192	5.942	358.9	1.1	360.0	4.671	4.421	2.516	2.000	12.192	2009-10-30	76.8	76.8	87.1	6
6.251 - 6.500	102	19,196,223.54	11.3	6.458	6.208	358.8	1.2	360.0	4.623	4.373	2.589	1.982	12.440	2009-10-24	78.3	78.3	89.1	6
6.501 - 6.750	85	18,174,002.80	10.7	6.680	6.430	358.7	1.3	360.0	4.549	4.299	2.664	1.996	12.676	2009-10-24	75.9	75.8	85.6	6
6.751 - 7.000	79	14,520,461.93	8.6	6.911	6.661	358.5	1.5	360.0	4.918	4.668	2.134	2.000	12.899	2009-10-16	79.3	79.3	90.6	7
7.001 - 7.250	37	6,829,951.39	4.0	7.213	6.961	359.0	1.0	360.0	4.977	4.724	2.281	1.906	13.120	2009-11-02	79.7	79.7	88.8	7
7.251 - 7.500	32	6,293,039.00	3.7	7.446	7.182	358.5	1.5	360.0	5.000	4.736	2.000	2.000	13.446	2009-10-17	80.3	80.2	88.1	6
7.501 - 7.750	20	4,913,067.11	2.9	7.668	7.418	358.9	1.1	360.0	4.944	4.694	2.000	2.000	13.668	2009-10-29	80.2	80.2	92.2	7
7.751 - 8.000	10	1,865,067.65	1.1	7.909	7.659	358.3	1.7	360.0	5.000	4.750	2.000	2.000	13.909	2009-10-10	82.3	82.3	88.0	6
8.001 - 8.250	4	775,424.97	0.5	8.216	7.966	357.4	2.6	360.0	5.000	4.750	2.000	2.000	14.216	2009-09-12	85.1	85.1	89.4	6
8.251 - 8.500	5	930,223.27	0.5	8.406	8.156	358.2	1.8	360.0	5.000	4.750	2.000	2.000	14.406	2009-10-07	91.5	91.4	95.0	6
8.501 - 8.750	1	47,972.38	0.0	8.750	8.500	359.0	1.0	360.0	5.000	4.750	2.000	2.000	14.750	2009-11-01	80.0	80.0	100.0	6
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**6**

Min.: 5.250
Max: 8.750
NZWA: 6.338

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9. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW. Fi
Adjustable	834	169,285,906.21	100.0	6.338	6.086	358.8	1.2	360.0	4.747	4.496	2.399	1.994	12.327	2009-10-27	77.0	76.9	87.8	694.
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.**

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10. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
5/25 ARM (Libor)	828	168,434,110.65	99.5	6.339	6.088	358.9	1.1	360.0	4.757	4.506	2.386	1.994	12.333	2009-10-27	76.9	76.9	87.8
5/1 ARM	3	390,675.56	0.2	6.410	6.160	352.7	7.3	360.0	3.370	3.120	5.000	2.000	11.790	2009-04-21	85.7	85.3	85.7
5/1 ARM (Libor)	3	461,120.00	0.3	5.735	5.485	360.0	0.0	360.0	2.250	2.000	5.000	2.000	10.735	2009-12-01	80.0	80.0	89.6
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**

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11. Interest Only Flag

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Interest Only Flag	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
N	164	29,362,796.75	17.3	6.384	6.134	358.6	1.4	360.0	4.913	4.662	2.137	1.988	12.356	2009-10-20	75.9	75.8	85.5	690.4
Y	670	139,923,109.46	82.7	6.328	6.076	358.9	1.1	360.0	4.713	4.461	2.454	1.995	12.321	2009-10-29	77.2	77.2	88.3	695.5
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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12. Loan Type

Loan Type	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ
Conventional	834	169,285,906.21	100.0	6.338	6.086	358.8	1.2	360.0	4.747	4.496	2.399	1.994	12.327	2009-10-27	77.0	76.9	87.8	6
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**6**

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13. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico

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1st Lien	834	169,285,906.21	100.0	6.338	6.086	358.8	1.2	360.0	4.747	4.496	2.399	1.994	12.327	2009-10-27	77.0	76.9	87.8	694.7
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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14. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
337 - 360	834	169,285,906.21	100.0	6.338	6.086	358.8	1.2	360.0	4.747	4.496	2.399	1.994	12.327	2009-10-27	77.0	76.9	87.8	694.7
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

Min.: 360.0
Max.: 360.0
NZWA: 360.0

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15. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW. Fic
<= 0	177	38,836,920.00	22.9	6.180	5.930	360.0	0.0	360.0	4.354	4.104	2.928	2.000	12.168	2009-12-01	76.5	76.5	85.8	691.
1 - 6	654	130,058,310.65	76.8	6.384	6.133	358.5	1.5	360.0	4.869	4.618	2.234	1.992	12.376	2009-10-17	77.1	77.1	88.4	695.

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7 - 12	3	390,675.56	0.2	6.410	6.160	352.7	7.3	360.0	3.370	3.120	5.000	2.000	11.790	2009-04-21	85.7	85.3	85.7	736.
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.**

Min.: 0.0
Max: 9.0
WA: 1.2

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16. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW Fi
349 - 360	834	169,285,906.21	100.0	6.338	6.086	358.8	1.2	360.0	4.747	4.496	2.399	1.994	12.327	2009-10-27	77.0	76.9	87.8	69
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**69**

Min.: 351.0
Max: 360.0
NZWA: 358.8

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17. First Payment Date

First Payment	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico

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Date																		
2004-04	1	.63,394.35	0.0	6.000	5.750	351.0	9.0	360.0	3.750	3.500	5.000	2.000	11.000	2009-03-01	80.0	79.2	80.0	689.0
2004-06	2	327,281.21	0.2	6.489	6.239	353.0	7.0	360.0	3.296	3.046	5.000	2.000	11.943	2009-05-01	86.8	86.5	86.8	746.0
2004-08	1	156,000.00	0.1	8.250	8.000	355.0	5.0	360.0	5.000	4.750	2.000	2.000	14.250	2009-07-01	80.0	80.0	80.0	682.0
2004-09	7	1,198,811.96	0.7	6.912	6.662	356.0	4.0	360.0	5.000	4.750	2.000	2.000	12.912	2009-08-01	85.3	85.2	91.8	704.6
2004-10	32	6,792,008.10	4.0	6.594	6.344	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.594	2009-09-01	77.3	77.2	85.6	674.2
2004-11	218	44,544,669.93	26.3	6.415	6.161	358.0	2.0	360.0	4.932	4.678	2.155	1.990	12.405	2009-10-01	76.6	76.6	88.4	693.7
2004-12	396	77,366,820.66	45.7	6.336	6.086	359.0	1.0	360.0	4.819	4.569	2.303	1.992	12.328	2009-11-01	77.2	77.2	88.6	698.4
2005-01	177	38,836,920.00	22.9	6.180	5.930	360.0	0.0	360.0	4.354	4.104	2.928	2.000	12.168	2009-12-01	76.5	76.5	85.8	691.2
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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18. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
2034-03	1	63,394.35	0.0	6.000	5.750	351.0	9.0	360.0	3.750	3.500	5.000	2.000	11.000	2009-03-01	80.0	79.2	80.0	689.(
2034-05	2	327,281.21	0.2	6.489	6.239	353.0	7.0	360.0	3.296	3.046	5.000	2.000	11.943	2009-05-01	86.8	86.5	86.8	746.(
2034-07	1	156,000.00	0.1	8.250	8.000	355.0	5.0	360.0	5.000	4.750	2.000	2.000	14.250	2009-07-01	80.0	80.0	80.0	682.(

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2034-08	7	1,198,811.96	0.7	6.912	6.662	356.0	4.0	360.0	5.000	4.750	2.000	2.000	12.912	2009-08-01	85.3	85.2	91.8	704.6
2034-09	32	6,792,008.10	4.0	6.594	6.344	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.594	2009-09-01	77.3	77.2	85.6	674.2
2034-10	218	44,544,669.93	26.3	6.415	6.161	358.0	2.0	360.0	4.932	4.678	2.155	1.990	12.405	2009-10-01	76.6	76.6	88.4	693.7
2034-11	396	77,366,820.66	45.7	6.336	6.086	359.0	1.0	360.0	4.819	4.569	2.303	1.992	12.328	2009-11-01	77.2	77.2	88.6	698.4
2034-12	177	38,836,920.00	22.9	6.180	5.930	360.0	0.0	360.0	4.354	4.104	2.928	2.000	12.168	2009-12-01	76.5	76.5	85.8	691.2
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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19. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	N
<= 0.000	182	42,116,047.86	24.9	6.451	6.200	358.8	1.2	360.0	4.810	4.559	2.240	2.000	12.449	2009-10-26	73.9	73.9	80.2	
0.001 - 10.000	4	999,599.84	0.6	6.133	5.883	358.6	1.4	360.0	5.000	4.750	2.000	2.000	12.133	2009-10-20	56.2	56.1	62.0	
10.001 - 20.000	33	6,474,268.46	3.8	6.322	6.072	359.1	0.9	360.0	4.658	4.408	2.627	1.951	12.273	2009-11-02	75.6	75.6	85.5	
20.001 - 30.000	105	20,544,454.85	12.1	6.437	6.187	358.6	1.4	360.0	4.862	4.612	2.285	1.984	12.421	2009-10-19	77.9	77.9	90.4	
30.001 - 40.000	266	50,315,892.06	29.7	6.233	5.983	358.8	1.2	360.0	4.734	4.484	2.390	1.993	12.219	2009-10-27	77.8	77.7	90.5	
40.001 - 50.000	242	48,599,053.25	28.7	6.315	6.061	359.0	1.0	360.0	4.665	4.412	2.575	1.998	12.308	2009-11-01	79.0	79.0	91.4	
50.001 - 60.000	1	128,700.00	0.1	5.625	5.375	359.0	1.0	360.0	5.000	4.750	2.000	2.000	11.625	2009-11-01	75.0	75.0	75.0	

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60.001 - 70.000	1	107,889.89	0.1	5.875	5.625	359.0	1.0	360.0	5.000	4.750	2.000	2.000	11.875	2009-11-01	79.4	79.3	89.4
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**

Min: 0.000
Max: 63.000
NZWA: 36.129

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20. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ
20.01 - 30.00	1	332,907.04	0.2	6.000	5.750	358.0	2.0	360.0	5.000	4.750	2.000	2.000	12.000	2009-10-01	24.3	24.2	24.3	
30.01 - 40.00	5	993,404.20	0.6	5.811	5.561	359.3	0.7	360.0	5.000	4.750	2.000	2.000	11.811	2009-11-11	36.3	36.3	36.3	
40.01 - 50.00	11	3,055,056.68	1.8	6.076	5.826	358.8	1.2	360.0	5.000	4.750	2.000	2.000	12.076	2009-10-25	46.0	45.9	46.0	
50.01 - 60.00	22	5,320,599.08	3.1	5.861	5.611	358.7	1.3	360.0	4.891	4.641	2.000	2.000	11.861	2009-10-23	57.7	57.7	65.0	
60.01 - 70.00	48	15,765,379.62	9.3	6.148	5.898	358.9	1.1	360.0	4.916	4.666	2.123	2.000	12.148	2009-10-28	67.3	67.3	74.2	
70.01 - 80.00	715	137,292,482.20	81.1	6.356	6.104	358.9	1.1	360.0	4.705	4.454	2.475	1.992	12.343	2009-10-28	79.3	79.3	91.6	
80.01 - 90.00	22	4,334,719.46	2.6	6.864	6.614	358.5	1.5	360.0	5.000	4.750	2.000	2.000	12.864	2009-10-18	88.3	88.3	89.0	
90.01 - 100.00	10	2,191,357.93	1.3	7.328	7.078	357.8	2.2	360.0	4.847	4.597	2.204	2.000	13.328	2009-09-24	95.0	94.9	95.0	
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	

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NZMin.: 24.27
Max: 95.00
NZWA: 76.97

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21. Current LTV (Calc)

Current LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ
20.01 - 30.00	1	332,907.04	0.2	6.000	5.750	358.0	2.0	360.0	5.000	4.750	2.000	2.000	12.000	2009-10-01	24.3	24.2	24.3	
30.01 - 40.00	5	993,404.20	0.6	5.811	5.561	359.3	0.7	360.0	5.000	4.750	2.000	2.000	11.811	2009-11-11	36.3	36.3	36.3	
40.01 - 50.00	11	3,055,056.68	1.8	6.076	5.826	358.8	1.2	360.0	5.000	4.750	2.000	2.000	12.076	2009-10-25	46.0	45.9	46.0	
50.01 - 60.00	22	5,320,599.08	3.1	5.861	5.611	358.7	1.3	360.0	4.891	4.641	2.000	2.000	11.861	2009-10-23	57.7	57.7	65.0	
60.01 - 70.00	48	15,765,379.62	9.3	6.148	5.898	358.9	1.1	360.0	4.916	4.666	2.123	2.000	12.148	2009-10-28	67.3	67.3	74.2	
70.01 - 80.00	715	137,292,482.20	81.1	6.356	6.104	358.9	1.1	360.0	4.705	4.454	2.475	1.992	12.343	2009-10-28	79.3	79.3	91.6	
80.01 - 90.00	22	4,334,719.46	2.6	6.864	6.614	358.5	1.5	360.0	5.000	4.750	2.000	2.000	12.864	2009-10-18	88.3	88.3	89.0	
90.01 - 100.00	10	2,191,357.93	1.3	7.328	7.078	357.8	2.2	360.0	4.847	4.597	2.204	2.000	13.328	2009-09-24	95.0	94.9	95.0	
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	

NZMin.: 24.21
Max: 95.00
NZWA: 76.95

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22. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
20.01 - 30.00	1	332,907.04	0.2	6.000	5.750	358.0	2.0	360.0	5.000	4.750	2.000	2.000	12.000	2009-10-01	24.3	24.2	24.3
30.01 - 40.00	5	993,404.20	0.6	5.811	5.561	359.3	0.7	360.0	5.000	4.750	2.000	2.000	11.811	2009-11-11	36.3	36.3	36.3
40.01 - 50.00	11	3,055,056.68	1.8	6.076	5.826	358.8	1.2	360.0	5.000	4.750	2.000	2.000	12.076	2009-10-25	46.0	45.9	46.0
50.01 - 60.00	18	4,017,776.31	2.4	5.873	5.623	358.8	1.2	360.0	4.856	4.606	2.000	2.000	11.873	2009-10-26	57.1	57.0	57.1
60.01 - 70.00	31	10,759,205.62	6.4	6.130	5.880	358.7	1.3	360.0	4.876	4.626	2.180	2.000	12.130	2009-10-24	67.3	67.3	67.3
70.01 - 80.00	135	35,961,396.73	21.2	6.412	6.159	359.0	1.0	360.0	4.082	3.829	3.418	1.980	12.386	2009-10-31	77.9	77.9	78.2
80.01 - 90.00	139	31,406,772.16	18.6	6.547	6.294	358.9	1.1	360.0	4.929	4.676	2.091	2.000	12.534	2009-10-28	79.1	79.1	89.2
90.01 - 100.00	492	82,481,867.29	48.7	6.293	6.043	358.8	1.2	360.0	4.941	4.691	2.134	1.996	12.288	2009-10-26	79.8	79.8	97.9
100.01 - 110.00	1	99,929.41	0.1	7.750	7.500	359.0	1.0	360.0	2.250	2.000	2.000	2.000	13.750	2009-11-01	80.0	79.9	103.3
150.01 - 160.00	1	177,590.77	0.1	5.250	5.000	358.0	2.0	360.0	2.250	2.000	6.000	2.000	11.250	2009-10-01	80.0	79.8	155.0
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**

NZMin.: 24.27
Max: 154.97
NZWA: 87.81

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23. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ' I
0.000	427	91,277,916.07	53.9	6.429	6.178	358.7	1.3	360.0	4.727	4.476	2.438	1.988	12.410	2009-10-23	76.1	76.1	86.8	69
0.500	6	1,148,110.22	0.7	7.070	6.820	358.4	1.6	360.0	5.000	4.750	2.000	2.000	13.070	2009-10-14	76.8	76.7	87.8	68
0.583	2	1,282,500.00	0.8	5.947	5.697	359.6	0.4	360.0	2.250	2.000	6.000	2.000	11.947	2009-11-18	76.6	76.6	76.6	68
2.000	43	6,932,514.57	4.1	6.174	5.924	359.0	1.0	360.0	5.000	4.750	2.230	2.000	12.174	2009-11-02	76.5	76.5	90.2	70
3.000	353	66,671,040.35	39.4	6.229	5.978	359.0	1.0	360.0	4.866	4.615	2.194	2.000	12.229	2009-10-31	78.2	78.2	89.5	69
5.000	3	1,973,825.00	1.2	6.172	5.922	360.0	0.0	360.0	2.250	2.000	6.000	2.000	12.172	2009-12-01	76.0	76.0	77.0	72
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**69**

WA: 1.330
NZWA: 2.885

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80%)>24. PMI Flag (CLTV > 80%)

PMI Flag (CLTV > 80%)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico	N:
N	1	104,400.00	1.6	7.750	7.500	359.0	1.0	360.0	5.000	4.750	2.000	2.000	13.750	2009-	90.0	90.0	90.0	689.0	

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														11-01					
Y	31	6,421,677.39	98.4	7.008	6.758	358.3	1.7	360.0	4.948	4.698	2.069	2.000	13.008	2009-10-10	90.5	90.5	91.0	677.5	
Total:	**32**	**6,526,077.39**	**100.0**	**7.020**	**6.770**	**358.3**	**1.7**	**360.0**	**4.949**	**4.699**	**2.068**	**2.000**	**13.020**	**2009-10-10**	**90.5**	**90.5**	**91.0**	**677.7**	

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80%)>25. PMI Carrier (CLTV > 80%)

PMI Carrier (CLTV > 80%)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZW Or LT
00-None	1	104,400.00	1.6	7.750	7.500	359.0	1.0	360.0	5.000	4.750	2.000	2.000	13.750	2009-11-01	90
1- GE	1	348,233.42	5.3	8.375	8.125	359.0	1.0	360.0	5.000	4.750	2.000	2.000	14.375	2009-11-01	95
2- Verex Assurance	4	686,137.72	10.5	7.546	7.296	358.4	1.6	360.0	5.000	4.750	2.000	2.000	13.546	2009-10-12	89
6- Mortgage Guaranty Insurance Corp.	5	1,562,700.00	23.9	6.476	6.226	359.2	0.8	360.0	5.000	4.750	2.000	2.000	12.476	2009-11-07	86
11- PMI	5	887,267.00	13.6	6.676	6.426	358.0	2.0	360.0	4.623	4.373	2.503	2.000	12.676	2009-10-02	90
12- United Guaranty Residential Ins. Corp.	1	156,332.81	2.4	6.625	6.375	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.625	2009-09-01	95
13- Republic Mortgage Insurance Corp.	12	2,120,081.75	32.5	7.356	7.106	357.7	2.3	360.0	5.000	4.750	2.000	2.000	13.356	2009-09-22	91
17- Radian Guaranty	3	660,924.69	10.1	6.405	6.155	358.1	1.9	360.0	5.000	4.750	2.000	2.000	12.405	2009-10-05	93
Total:	**32**	**6,526,077.39**	**100.0**	**7.020**	**6.770**	**358.3**	**1.7**	**360.0**	**4.949**	**4.699**	**2.068**	**2.000**	**13.020**	**2009-10-10**	**90**

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80%)>26. PMI % (CLTV > 80%)

PMI % (CLTV > 80%)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico	N
0.00	1	104,400.00	1.6	7.750	7.500	359.0	1.0	360.0	5.000	4.750	2.000	2.000	13.750	2009-11-01	90.0	90.0	90.0	689.0	
12.00	1	127,251.51	1.9	6.125	5.875	358.0	2.0	360.0	5.000	4.750	2.000	2.000	12.125	2009-10-01	85.0	84.8	85.0	654.0	
25.00	5	1,647,069.87	25.2	6.625	6.375	358.4	1.6	360.0	5.000	4.750	2.000	2.000	12.625	2009-10-15	86.2	86.2	86.2	641.0	
30.00	16	2,749,134.77	42.1	6.766	6.516	358.3	1.7	360.0	4.878	4.628	2.162	2.000	12.766	2009-10-10	90.7	90.6	91.8	690.7	
35.00	9	1,898,221.24	29.1	7.749	7.499	358.1	1.9	360.0	5.000	4.750	2.000	2.000	13.749	2009-10-05	94.5	94.4	94.5	691.6	
Total:	**32**	**6,526,077.39**	**100.0**	**7.020**	**6.770**	**358.3**	**1.7**	**360.0**	**4.949**	**4.699**	**2.068**	**2.000**	**13.020**	**2009-10-10**	**90.5**	**90.5**	**91.0**	**677.7**	

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27. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ
Single Family	452	87,298,352.03	51.6	6.295	6.044	358.8	1.2	360.0	4.757	4.506	2.382	1.995	12.284	2009-10-25	76.4	76.4	87.0	
PUD	194	41,617,621.44	24.6	6.301	6.049	358.9	1.1	360.0	4.837	4.584	2.240	2.000	12.301	2009-10-29	77.7	77.7	90.2	
Condo	78	14,098,346.87	8.3	6.332	6.082	358.7	1.3	360.0	4.604	4.354	2.662	2.000	12.332	2009-10-23	77.0	77.0	86.3	

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4 Family	39	11,066,263.56	6.5	6.546	6.296	359.1	0.9	360.0	4.554	4.304	2.785	1.942	12.472	2009-11-03	78.9	78.9	90.6	7
2 Family	49	9,784,390.32	5.8	6.422	6.172	359.1	0.9	360.0	4.567	4.317	2.630	2.000	12.422	2009-11-03	76.6	76.6	85.3	7
3 Family	22	5,420,931.99	3.2	6.734	6.484	359.0	1.0	360.0	5.000	4.750	2.000	2.000	12.734	2009-10-31	76.0	75.9	85.1	6
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**6**

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28. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZW CLT
Purchase	613	113,026,480.66	66.8	6.368	6.116	358.8	1.2	360.0	4.860	4.608	2.267	1.991	12.354	2009-10-26	79.0	79.0	9
Cash Out Refinance	136	37,405,172.41	22.1	6.288	6.038	359.1	0.9	360.0	4.338	4.087	2.939	2.000	12.282	2009-11-03	71.3	71.3	7
Rate/Term Refinance	85	18,854,253.14	11.1	6.254	6.004	358.6	1.4	360.0	4.886	4.636	2.122	2.000	12.254	2009-10-21	75.8	75.8	8
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**8**

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29. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	N

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Primary Home	403	96,243,051.36	56.9	6.187	5.936	358.8	1.2	360.0	4.765	4.513	2.378	1.996	12.180	2009-10-25	76.5	76.5	86.4	
Investment	382	63,745,594.72	37.7	6.563	6.313	358.9	1.1	360.0	4.730	4.480	2.423	1.989	12.546	2009-10-30	77.7	77.6	89.9	
Second Home	49	9,297,260.13	5.5	6.346	6.096	359.1	0.9	360.0	4.688	4.438	2.454	2.000	12.346	2009-11-04	76.8	76.7	88.0	
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	

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30. Documentation Type

Documentation Type	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
Full	293	48,215,404.17	28.5	6.174	5.924	358.9	1.1	360.0	4.648	4.398	2.587	1.998	12.160	2009-10-29	79.6	79.5	93.9
Limited	357	78,040,092.51	46.1	6.365	6.113	358.8	1.2	360.0	4.774	4.522	2.349	1.996	12.361	2009-10-26	77.0	76.9	88.3
No Documentation	142	30,834,790.83	18.2	6.441	6.191	358.7	1.3	360.0	4.956	4.705	2.068	1.979	12.418	2009-10-24	74.0	73.9	79.1
No Ratio	42	12,195,618.70	7.2	6.543	6.293	359.0	1.0	360.0	4.441	4.191	2.813	2.000	12.543	2009-11-01	74.3	74.3	82.5
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**

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31. State (Top 30)

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State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
CA	87	30,931,146.14	18.3	6.259	6.009	359.1	0.9	360.0	4.297	4.047	3.061	2.000	12.259	2009-11-03	72.4	72.4	78.6	685.7
FL	103	19,233,097.62	11.4	6.365	6.115	359.1	0.9	360.0	5.000	4.750	2.000	2.000	12.365	2009-11-04	78.3	78.3	88.1	693.7
AZ	122	18,656,326.07	11.0	6.374	6.124	358.8	1.2	360.0	4.967	4.717	2.047	2.000	12.374	2009-10-26	78.4	78.4	92.8	712.4
WA	68	11,984,500.84	7.1	6.255	6.004	358.8	1.2	360.0	4.987	4.735	2.160	1.947	12.202	2009-10-26	78.2	78.2	92.4	699.7
CO	52	11,259,608.39	6.7	5.985	5.735	358.8	1.2	360.0	5.000	4.750	2.062	2.000	11.985	2009-10-25	76.9	76.9	91.9	696.3
TX	56	8,704,122.81	5.1	6.723	6.461	358.8	1.2	360.0	4.793	4.532	2.430	2.000	12.723	2009-10-25	79.7	79.7	92.3	702.4
MD	41	8,622,116.39	5.1	6.257	6.007	358.7	1.3	360.0	4.802	4.552	2.332	2.000	12.257	2009-10-23	75.2	75.2	86.3	687.2
MN	32	6,582,187.76	3.9	6.225	5.975	358.8	1.2	360.0	4.831	4.581	2.294	2.000	12.190	2009-10-25	80.0	80.0	93.9	688.7
NY	19	6,153,586.39	3.6	6.421	6.171	358.9	1.1	360.0	4.468	4.218	2.789	1.944	12.366	2009-10-29	77.0	77.0	86.8	692.3
UT	29	5,269,423.80	3.1	5.967	5.717	359.2	0.8	360.0	4.692	4.442	2.448	2.000	11.967	2009-11-06	79.9	79.9	95.1	702.3
VA	17	4,689,822.00	2.8	6.391	6.141	358.8	1.2	360.0	4.727	4.477	2.608	2.000	12.391	2009-10-27	77.2	77.2	87.1	673.1
NV	18	4,286,301.02	2.5	6.201	5.951	358.7	1.3	360.0	4.548	4.298	2.462	2.000	12.201	2009-10-22	77.7	77.6	86.5	689.3
OR	26	3,894,645.91	2.3	6.196	5.946	358.8	1.2	360.0	5.000	4.750	2.000	2.000	12.196	2009-10-26	76.9	76.8	88.6	706.1
GA	27	3,714,662.48	2.2	6.395	6.123	358.6	1.4	360.0	5.000	4.728	2.000	2.000	12.395	2009-10-19	79.1	79.1	94.9	706.2
NJ	12	3,646,985.00	2.2	6.847	6.597	357.6	2.4	360.0	4.917	4.667	2.199	2.000	12.781	2009-09-19	75.0	74.9	77.4	663.6
IL	15	2,581,063.87	1.5	6.583	6.333	357.9	2.1	360.0	5.000	4.750	2.000	2.000	12.583	2009-09-28	79.6	79.5	87.0	697.5
														2009-				

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MI	10	2,055,296.03	1.2	6.809	6.559	358.6	1.4	360.0	5.000	4.750	2.000	2.000	12.809	10-19	79.9	79.9	86.4	649.3
ID	16	1,829,622.83	1.1	6.290	6.040	358.7	1.3	360.0	4.962	4.712	2.131	1.956	12.246	2009-10-22	80.0	80.0	95.2	731.5
SC	4	1,725,439.41	1.0	6.424	6.174	359.7	0.3	360.0	2.823	2.573	4.935	2.000	12.424	2009-11-23	76.3	76.3	79.6	665.1
PA	8	1,592,360.34	0.9	6.639	6.389	359.1	0.9	360.0	5.000	4.750	2.000	2.000	12.639	2009-11-04	74.6	74.6	92.2	723.5
MO	9	1,374,963.50	0.8	6.724	6.474	358.3	1.7	360.0	5.000	4.750	2.000	2.000	12.724	2009-10-11	76.7	76.7	87.6	696.9
DC	5	1,354,200.00	0.8	6.498	6.248	358.4	1.6	360.0	3.704	3.454	3.885	2.000	12.498	2009-10-13	80.1	80.1	81.1	717.6
NC	9	1,163,829.65	0.7	6.432	6.182	359.5	0.5	360.0	5.000	4.750	2.000	2.000	12.432	2009-11-17	80.0	80.0	97.7	703.6
OH	11	1,161,524.51	0.7	7.022	6.772	359.0	1.0	360.0	5.000	4.750	2.000	2.000	13.022	2009-11-02	82.2	82.2	93.0	700.8
MA	5	952,981.42	0.6	6.507	6.257	358.1	1.9	360.0	5.000	4.750	2.000	2.000	12.507	2009-10-03	75.2	75.2	82.0	699.3
AK	4	910,989.73	0.5	6.036	5.786	358.2	1.8	360.0	5.000	4.750	2.000	2.000	12.036	2009-10-06	75.4	75.3	85.3	686.7
CT	2	806,428.47	0.5	6.069	5.819	359.0	1.0	360.0	5.000	4.750	2.000	2.000	12.069	2009-11-01	71.9	71.8	75.7	749.9
TN	6	633,722.97	0.4	6.887	6.637	358.1	1.9	360.0	5.000	4.750	2.000	2.000	12.887	2009-10-03	81.1	81.0	94.2	699.7
DE	3	569,200.00	0.3	6.905	6.655	359.3	0.7	360.0	5.000	4.750	2.000	2.000	12.905	2009-11-11	80.0	80.0	95.8	688.0
HI	2	568,931.27	0.3	6.329	6.079	358.0	2.0	360.0	5.000	4.750	2.000	2.000	12.329	2009-10-01	61.6	61.5	61.6	633.6
Other	16	2,376,819.59	1.4	6.499	6.249	359.0	1.0	360.0	4.323	4.073	2.887	2.000	12.401	2009-11-01	80.2	80.2	95.2	700.7
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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32. State (California)

State (California)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW Fi
CA-S	46	15,946,618.42	51.6	6.295	6.045	359.0	1.0	360.0	4.348	4.098	3.022	2.000	12.295	2009-11-01	71.4	71.4	79.3	693
CA-N	41	14,984,527.72	48.4	6.220	5.970	359.1	0.9	360.0	4.243	3.993	3.102	2.000	12.220	2009-11-05	73.5	73.5	77.9	677
Total:	**87**	**30,931,146.14**	**100.0**	**6.259**	**6.009**	**359.1**	**0.9**	**360.0**	**4.297**	**4.047**	**3.061**	**2.000**	**12.259**	**2009-11-03**	**72.4**	**72.4**	**78.6**	**685**

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33. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
07945	1	1,680,000.00	1.0	6.625	6.375	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.625	2009-09-01	69.1	69.1	69.1
92629	2	1,337,625.00	0.8	6.408	6.158	360.0	0.0	360.0	3.406	3.156	4.318	2.000	12.408	2009-12-01	75.0	75.0	81.3
32225	3	1,319,920.00	0.8	7.474	7.224	359.0	1.0	360.0	5.000	4.750	2.000	2.000	13.474	2009-11-01	80.0	80.0	95.0
29440	1	1,266,000.00	0.7	6.375	6.125	360.0	0.0	360.0	2.250	2.000	6.000	2.000	12.375	2009-12-01	75.0	75.0	75.0
94539	2	1,213,404.20	0.7	7.168	6.918	358.8	1.2	360.0	5.000	4.750	2.000	2.000	13.168	2009-10-25	70.2	70.2	77.9
85255	3	1,206,500.00	0.7	6.688	6.438	358.8	1.2	360.0	5.000	4.750	2.000	2.000	12.688	2009-10-26	67.9	67.9	80.5
85296	5	1,111,561.56	0.7	6.074	5.824	359.2	0.8	360.0	5.000	4.750	2.000	2.000	12.074	2009-11-06	79.2	79.2	94.7
														2009-			

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20176	3	1,072,900.00	0.6	6.437	6.187	359.4	0.6	360.0	3.808	3.558	3.734	2.000	12.437	11-14	79.8	79.8	88.4
98409	3	951,122.14	0.6	7.209	6.959	358.7	1.3	360.0	4.832	4.582	4.016	1.328	12.537	2009-10-22	80.0	80.0	84.9
48322	1	933,772.39	0.6	7.375	7.125	358.0	2.0	360.0	5.000	4.750	2.000	2.000	13.375	2009-10-01	80.0	79.9	80.0
Other	810	157,193,100.92	92.9	6.305	6.053	358.8	1.2	360.0	4.773	4.522	2.354	1.997	12.297	2009-10-27	77.1	77.1	88.2
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**

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34. Paid Through Date

Paid Through Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
2004-10	5	491,300.08	0.3	6.824	6.574	358.0	2.0	360.0	5.000	4.750	2.864	2.000	12.824	2009-10-01	79.2	79.2	99.2	716.2
2004-11	443	90,230,312.23	53.3	6.425	6.173	358.4	1.6	360.0	4.966	4.714	2.086	2.000	12.425	2009-10-15	77.0	77.0	88.4	693.7
2004-12	383	78,212,315.98	46.2	6.230	5.980	359.3	0.7	360.0	4.494	4.244	2.756	1.987	12.210	2009-11-11	76.9	76.9	87.1	695.7
2005-01	3	351,977.92	0.2	6.949	6.699	358.0	2.0	360.0	4.801	4.551	2.682	1.773	12.722	2009-10-02	80.0	80.0	80.0	688.2
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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35. Days Delinquent

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Days Delinquent	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW Fi
<= 29	829	168,794,606.13	99.7	6.336	6.085	358.8	1.2	360.0	4.747	4.496	2.398	1.994	12.326	2009-10-27	77.0	76.9	87.8	69
30 - 59	5	491,300.08	0.3	6.824	6.574	358.0	2.0	360.0	5.000	4.750	2.864	2.000	12.824	2009-10-01	79.2	79.2	99.2	71
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**69**

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36. Times 30

Times 30	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
0	832	168,962,381.21	99.8	6.335	6.084	358.9	1.1	360.0	4.747	4.496	2.400	1.994	12.325	2009-10-27	76.9	76.9	87.8	694.7
1	2	323,525.00	0.2	7.656	7.406	356.3	3.7	360.0	5.000	4.750	2.000	2.000	13.656	2009-08-12	89.9	89.8	96.7	677.8
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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37. Times 60

	No. of	Total Current							WA	WA	WA First	WA Per	WA Life Rate	WA NRA	NZWA Orig	NZWA Curr	NZWA	NZWA

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Times 60	Loans	Balance	%	WAC	WANR	WAM	WALA	WAOT	MARGIN	NETMARGIN	Cap	Cap	Cap	Date	LTV	LTV	CLTV	Fico
0	834	169,285,906.21	100.0	6.338	6.086	358.8	1.2	360.0	4.747	4.496	2.399	1.994	12.327	2009-10-27	77.0	76.9	87.8	694.7
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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38. Times 90

Times 90	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
0	834	169,285,906.21	100.0	6.338	6.086	358.8	1.2	360.0	4.747	4.496	2.399	1.994	12.327	2009-10-27	77.0	76.9	87.8	694.7
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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39. Index

Index	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV
1 Year CMT (Weekly)	3	390,675.56	0.2	6.410	6.160	352.7	7.3	360.0	3.370	3.120	5.000	2.000	11.790	2009-04-21	85.7
1 Year Libor (WSJ/1 Mo Lead)	3	461,120.00	0.3	5.735	5.485	360.0	0.0	360.0	2.250	2.000	5.000	2.000	10.735	2009-12-01	80.0
6 Month Libor (1st Business Day)	828	168,434,110.65	99.5	6.339	6.088	358.9	1.1	360.0	4.757	4.506	2.386	1.994	12.333	2009-10-27	76.9

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Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**

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40. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ
2.001 - 2.250	30	14,376,703.74	8.5	6.187	5.936	359.6	0.4	360.0	2.250	1.999	5.968	2.000	12.155	2009-11-19	77.7	77.7	81.0	6
2.501 - 2.750	1	148,650.00	0.1	5.875	5.625	353.0	7.0	360.0	2.750	2.500	5.000	2.000	11.875	2009-05-01	95.0	95.0	95.0	7
3.001 - 3.250	1	343,376.36	0.2	6.500	6.250	358.0	2.0	360.0	3.130	2.880	5.000	1.000	11.500	2009-10-01	80.0	79.9	95.0	6
3.501 - 3.750	2	242,025.56	0.1	6.738	6.488	352.5	7.5	360.0	3.750	3.500	5.000	2.000	11.738	2009-04-15	80.0	79.4	80.0	7
4.001 - 4.250	1	79,977.92	0.0	6.625	6.375	358.0	2.0	360.0	4.125	3.875	5.000	1.000	11.625	2009-10-04	80.0	80.0	80.0	
4.501 - 4.750	2	639,172.14	0.4	7.250	7.000	359.0	1.0	360.0	4.750	4.500	5.000	1.000	12.250	2009-11-01	80.0	80.0	80.0	7
4.751 - 5.000	214	41,685,842.79	24.6	6.382	6.132	358.6	1.4	360.0	5.000	4.750	2.148	2.000	12.382	2009-10-19	78.0	77.9	89.1	6
5.001 - 5.250	3	432,611.88	0.3	5.250	5.000	359.6	0.4	360.0	5.000	4.750	2.000	2.000	11.250	2009-11-20	80.0	80.0	94.1	6
5.251 - 5.500	33	6,288,028.22	3.7	5.473	5.223	359.0	1.0	360.0	5.000	4.750	2.000	2.000	11.473	2009-11-02	74.1	74.1	85.2	6
5.501 - 5.750	101	20,110,278.20	11.9	5.699	5.449	358.9	1.1	360.0	4.971	4.721	2.000	2.000	11.699	2009-10-30	74.2	74.2	86.7	6
5.751 - 6.000	104	22,562,213.30	13.3	5.923	5.670	358.9	1.1	360.0	5.000	4.746	2.000	2.000	11.923	2009-10-28	74.4	74.4	86.0	6
6.001 - 6.250	82	15,088,208.50	8.9	6.194	5.944	358.8	1.2	360.0	5.000	4.750	2.000	2.000	12.194	2009-10-27	77.9	77.8	89.6	6

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6.251 - 6.500	65	11,505,852.18	6.8	6.464	6.214	358.8	1.2	360.0	4.926	4.676	2.000	2.000	12.464	2009-10-26	77.9	77.9	90.2	7
6.501 - 6.750	57	9,912,366.22	5.9	6.696	6.446	359.0	1.0	360.0	5.000	4.750	2.000	2.000	12.696	2009-10-31	74.6	74.6	88.5	7
6.751 - 7.000	55	9,566,833.13	5.7	6.912	6.662	358.7	1.3	360.0	5.000	4.750	2.000	2.000	12.912	2009-10-24	78.7	78.6	90.2	7
7.001 - 7.250	29	5,429,701.17	3.2	7.214	6.961	359.0	1.0	360.0	5.000	4.747	2.000	2.000	13.214	2009-11-01	79.8	79.8	89.7	7
7.251 - 7.500	23	3,924,461.01	2.3	7.472	7.200	358.7	1.3	360.0	5.000	4.728	2.000	2.000	13.472	2009-10-22	79.1	79.1	88.9	7
7.501 - 7.750	16	4,343,790.63	2.6	7.660	7.410	359.0	1.0	360.0	4.937	4.687	2.000	2.000	13.660	2009-10-31	80.2	80.2	92.4	7
7.751 - 8.000	9	1,769,067.65	1.0	7.911	7.661	358.3	1.7	360.0	5.000	4.750	2.000	2.000	13.911	2009-10-11	82.7	82.7	88.7	6
8.001 - 8.250	3	619,424.97	0.4	8.207	7.957	358.0	2.0	360.0	5.000	4.750	2.000	2.000	14.207	2009-09-30	86.4	86.4	91.7	6
8.251 - 8.500	2	169,348.26	0.1	8.438	8.188	358.5	1.5	360.0	5.000	4.750	2.000	2.000	14.438	2009-10-17	75.5	75.5	95.0	6
8.501 - 8.750	1	47,972.38	0.0	8.750	8.500	359.0	1.0	360.0	5.000	4.750	2.000	2.000	14.750	2009-11-01	80.0	80.0	100.0	6
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**6**

Min: 2.250
Max: 8.750
NZWA: 5.638

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41. Margin

Margin	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ
2.001 - 2.250	33	14,786,633.15	8.7	6.202	5.952	359.6	0.4	360.0	2.250	1.999	5.858	2.000	12.171	2009-11-18	77.4	77.4	80.9	6

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2.251 - 2.500	1	232,000.00	0.1	5.750	5.500	359.0	1.0	360.0	2.500	2.250	2.000	2.000	11.750	2009-11-01	72.3	72.3	72.3	6
2.501 - 2.750	1	148,650.00	0.1	5.875	5.625	353.0	7.0	360.0	2.750	2.500	5.000	2.000	11.875	2009-05-01	95.0	95.0	95.0	7
3.001 - 3.250	1	343,376.36	0.2	6.500	6.250	358.0	2.0	360.0	3.130	2.880	5.000	1.000	11.500	2009-10-01	80.0	79.9	95.0	6
3.501 - 3.750	2	242,025.56	0.1	6.738	6.488	352.5	7.5	360.0	3.750	3.500	5.000	2.000	11.738	2009-04-15	80.0	79.4	80.0	7
4.001 - 4.250	1	79,977.92	0.0	6.625	6.375	358.0	2.0	360.0	4.125	3.875	5.000	1.000	11.625	2009-10-04	80.0	80.0	80.0	
4.501 - 4.750	2	639,172.14	0.4	7.250	7.000	359.0	1.0	360.0	4.750	4.500	5.000	1.000	12.250	2009-11-01	80.0	80.0	80.0	7
4.751 - 5.000	793	152,814,071.08	90.3	6.347	6.096	358.8	1.2	360.0	5.000	4.749	2.040	2.000	12.347	2009-10-25	76.9	76.9	88.5	6
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**6**

WA: 4.747
Min.: 2.250
Max.: 5.000

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42. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
2.000	790	151,914,109.97	89.7	6.351	6.099	358.8	1.2	360.0	4.989	4.738	2.000	2.000	12.351	2009-10-26	76.8	76.8	88.4	695.3
5.000	10	1,914,321.98	1.1	6.553	6.303	357.7	2.3	360.0	3.549	3.299	5.000	1.445	11.631	2009-09-23	81.2	81.1	86.2	710.2
6.000	34	15,457,474.26	9.1	6.182	5.931	359.5	0.5	360.0	2.524	2.274	6.000	2.000	12.182	2009-	77.8	77.8	81.8	686.0

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														11-15				
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

Min.: 2.000
Max.: 6.000
NZWA: 2.399

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43. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
1.000	4	1,062,526.42	0.6	6.961	6.711	358.6	1.4	360.0	4.179	3.929	5.000	1.000	11.961	2009-10-20	80.0	80.0	84.8	713.2
2.000	830	168,223,379.79	99.4	6.334	6.082	358.8	1.2	360.0	4.751	4.500	2.383	2.000	12.329	2009-10-27	76.9	76.9	87.8	694.5
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

Min.: 1.000
Max.: 2.000
NZWA: 1.994

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44. Maximum Rate

Maximum	No. of	Total Current							WA	WA	WA First	WA Per	WA Life Rate	WA NRA	NZWA Orig	NZWA Curr	NZWA	N

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Rate	Loans	Balance	%	WAC	WANR	WAM	WALA	WAOT	MARGIN	NETMARGIN	Cap	Cap	Cap	Date	LTV	LTV	CLTV
10.501 - 10.750	2	287,120.00	0.2	5.651	5.401	360.0	0.0	360.0	2.250	2.000	5.000	2.000	10.651	2009-12-01	80.0	80.0	89.3
10.751 - 11.000	2	237,394.35	0.1	5.908	5.658	357.6	2.4	360.0	2.651	2.401	5.000	2.000	10.908	2009-09-19	80.0	79.8	87.3
11.001 - 11.250	4	610,202.65	0.4	5.250	5.000	359.1	0.9	360.0	4.200	3.950	3.164	2.000	11.250	2009-11-05	80.0	79.9	111.8
11.251 - 11.500	42	7,937,004.58	4.7	5.520	5.270	359.0	1.0	360.0	4.919	4.669	2.130	1.957	11.477	2009-11-01	75.3	75.3	87.6
11.501 - 11.750	133	27,545,332.53	16.3	5.704	5.454	359.0	1.0	360.0	4.823	4.573	2.352	1.997	11.701	2009-11-02	74.4	74.4	86.4
11.751 - 12.000	157	34,421,948.61	20.3	5.931	5.678	358.9	1.1	360.0	4.683	4.430	2.467	2.000	11.926	2009-10-29	75.8	75.8	87.2
12.001 - 12.250	124	25,942,627.08	15.3	6.218	5.968	358.9	1.1	360.0	4.673	4.423	2.577	1.975	12.193	2009-10-30	76.9	76.9	87.0
12.251 - 12.500	101	18,852,847.18	11.1	6.457	6.207	358.8	1.2	360.0	4.650	4.400	2.546	2.000	12.457	2009-10-25	78.3	78.2	89.0
12.501 - 12.750	84	18,094,024.88	10.7	6.680	6.430	358.8	1.2	360.0	4.551	4.301	2.654	2.000	12.680	2009-10-24	75.8	75.8	85.7
12.751 - 13.000	78	14,341,830.72	8.5	6.910	6.660	358.5	1.5	360.0	4.933	4.683	2.098	2.000	12.910	2009-10-18	79.3	79.3	90.7
13.001 - 13.250	35	6,190,779.25	3.7	7.210	6.957	359.0	1.0	360.0	5.000	4.747	2.000	2.000	13.210	2009-11-02	79.7	79.7	89.7
13.251 - 13.500	32	6,293,039.00	3.7	7.446	7.182	358.5	1.5	360.0	5.000	4.736	2.000	2.000	13.446	2009-10-17	80.3	80.2	88.1
13.501 - 13.750	20	4,913,067.11	2.9	7.668	7.418	358.9	1.1	360.0	4.944	4.694	2.000	2.000	13.668	2009-10-29	80.2	80.2	92.2
13.751 - 14.000	10	1,865,067.65	1.1	7.909	7.659	358.3	1.7	360.0	5.000	4.750	2.000	2.000	13.909	2009-10-10	82.3	82.3	88.0
14.001 - 14.250	4	775,424.97	0.5	8.216	7.966	357.4	2.6	360.0	5.000	4.750	2.000	2.000	14.216	2009-09-12	85.1	85.1	89.4
14.251 - 14.500	5	930,223.27	0.5	8.406	8.156	358.2	1.8	360.0	5.000	4.750	2.000	2.000	14.406	2009-10-07	91.5	91.4	95.0
14.501 - 14.750	1	47,972.38	0.0	8.750	8.500	359.0	1.0	360.0	5.000	4.750	2.000	2.000	14.750	2009-11-01	80.0	80.0	100.0
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**

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Min.: 10.625
Max.: 14.750
NZWA: 12.327

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45. Rate Change Period(mos)

Rate Change Period (mos)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
6	828	168,434,110.65	99.5	6.339	6.088	358.9	1.1	360.0	4.757	4.506	2.386	1.994	12.333	2009-10-27	76.9	76.9	87.8	694.6
12	6	851,795.56	0.5	6.045	5.795	356.6	3.4	360.0	2.763	2.513	5.000	2.000	11.219	2009-08-20	82.6	82.4	87.8	706.8
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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46. Pay Change Period(mos)

Pay Change Period (mos)	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
6	828	168,434,110.65	99.5	6.339	6.088	358.9	1.1	360.0	4.757	4.506	2.386	1.994	12.333	2009-10-27	76.9	76.9	87.8	694.6
														2009-				

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12	6	851,795.56	0.5	6.045	5.795	356.6	3.4	360.0	2.763	2.513	5.000	2.000	11.219	08-20	82.6	82.4	87.8	706.8
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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47. First Rate Adjustment Date

First Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ\ F
2009-03	1	63,394.35	0.0	6.000	5.750	351.0	9.0	360.0	3.750	3.500	5.000	2.000	11.000	2009-03-01	80.0	79.2	80.0	68
2009-05	2	327,281.21	0.2	6.489	6.239	353.0	7.0	360.0	3.296	3.046	5.000	2.000	11.943	2009-05-01	86.8	86.5	86.8	74
2009-07	1	156,000.00	0.1	8.250	8.000	355.0	5.0	360.0	5.000	4.750	2.000	2.000	14.250	2009-07-01	80.0	80.0	80.0	68
2009-08	7	1,198,811.96	0.7	6.912	6.662	356.0	4.0	360.0	5.000	4.750	2.000	2.000	12.912	2009-08-01	85.3	85.2	91.8	70
2009-09	32	6,792,008.10	4.0	6.594	6.344	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.594	2009-09-01	77.3	77.2	85.6	67
2009-10	218	44,544,669.93	26.3	6.415	6.161	358.0	2.0	360.0	4.932	4.678	2.155	1.990	12.405	2009-10-01	76.6	76.6	88.4	69
2009-11	396	77,366,820.66	45.7	6.336	6.086	359.0	1.0	360.0	4.819	4.569	2.303	1.992	12.328	2009-11-01	77.2	77.2	88.6	69
2009-12	177	38,836,920.00	22.9	6.180	5.930	360.0	0.0	360.0	4.354	4.104	2.928	2.000	12.168	2009-12-01	76.5	76.5	85.8	69
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**69**

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48. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZ\ F
2009-03	1	63,394.35	0.0	6.000	5.750	351.0	9.0	360.0	3.750	3.500	5.000	2.000	11.000	2009-03-01	80.0	79.2	80.0	68
2009-05	2	327,281.21	0.2	6.489	6.239	353.0	7.0	360.0	3.296	3.046	5.000	2.000	11.943	2009-05-01	86.8	86.5	86.8	74
2009-07	1	156,000.00	0.1	8.250	8.000	355.0	5.0	360.0	5.000	4.750	2.000	2.000	14.250	2009-07-01	80.0	80.0	80.0	68
2009-08	7	1,198,811.96	0.7	6.912	6.662	356.0	4.0	360.0	5.000	4.750	2.000	2.000	12.912	2009-08-01	85.3	85.2	91.8	70
2009-09	32	6,792,008.10	4.0	6.594	6.344	357.0	3.0	360.0	5.000	4.750	2.000	2.000	12.594	2009-09-01	77.3	77.2	85.6	67
2009-10	218	44,544,669.93	26.3	6.415	6.161	358.0	2.0	360.0	4.932	4.678	2.155	1.990	12.405	2009-10-01	76.6	76.6	88.4	69
2009-11	396	77,366,820.66	45.7	6.336	6.086	359.0	1.0	360.0	4.819	4.569	2.303	1.992	12.328	2009-11-01	77.2	77.2	88.6	69
2009-12	177	38,836,920.00	22.9	6.180	5.930	360.0	0.0	360.0	4.354	4.104	2.928	2.000	12.168	2009-12-01	76.5	76.5	85.8	69
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**69**

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49. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
<= 0	1	79,977.92	0.0	6.625	6.375	358.0	2.0	360.0	4.125	3.875	5.000	1.000	11.625	2009-10-04	80.0	80.0	80.0	0.C

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601 - 625	24	5,589,518.65	3.3	6.279	6.029	358.9	1.1	360.0	4.839	4.589	2.122	2.000	12.238	2009-10-29	68.5	68.5	73.9	622.3
626 - 650	98	25,298,069.09	14.9	6.215	5.965	358.7	1.3	360.0	4.753	4.503	2.330	1.986	12.202	2009-10-24	74.2	74.2	79.6	637.9
651 - 675	124	29,049,644.54	17.2	6.340	6.089	358.9	1.1	360.0	4.552	4.302	2.717	2.000	12.340	2009-10-30	76.5	76.5	85.0	663.5
676 - 700	205	40,278,230.12	23.8	6.297	6.047	358.9	1.1	360.0	4.737	4.487	2.418	2.000	12.294	2009-10-28	78.2	78.2	90.3	687.0
701 - 725	137	24,453,136.87	14.4	6.460	6.206	358.8	1.2	360.0	4.829	4.575	2.267	2.000	12.460	2009-10-25	78.5	78.5	92.0	711.8
726 - 750	124	24,244,419.01	14.3	6.418	6.164	358.8	1.2	360.0	4.826	4.572	2.300	2.000	12.418	2009-10-25	77.9	77.9	91.2	737.9
751 - 775	77	13,011,467.47	7.7	6.368	6.118	358.9	1.1	360.0	4.730	4.480	2.525	1.951	12.292	2009-10-28	77.3	77.3	90.6	762.0
776 - 800	30	5,294,594.54	3.1	6.434	6.184	358.8	1.2	360.0	5.000	4.750	2.000	2.000	12.434	2009-10-26	79.8	79.7	93.5	785.8
801 - 825	14	1,986,848.00	1.2	5.887	5.637	359.1	0.9	360.0	5.000	4.750	2.000	2.000	11.887	2009-11-05	76.9	76.9	94.7	809.4
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

Nzmin.: 610
Max.: 816
NZWA.: 695

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

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50. Georgia High-Cost Loans

Georgia High-Cost Loans	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico

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OK	834	169,285,906.21	100.0	6.338	6.086	358.8	1.2	360.0	4.747	4.496	2.399	1.994	12.327	2009-10-27	77.0	76.9	87.8	694.7
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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51. Georgia Loans

Georgia Loans	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico	N
GA	27	3,714,662.48	100.0	6.395	6.123	358.6	1.4	360.0	5.000	4.728	2.000	2.000	12.395	2009-10-19	79.1	79.1	94.9	706.2	
Total:	**27**	**3,714,662.48**	**100.0**	**6.395**	**6.123**	**358.6**	**1.4**	**360.0**	**5.000**	**4.728**	**2.000**	**2.000**	**12.395**	**2009-10-19**	**79.1**	**79.1**	**94.9**	**706.2**	

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52. Assumable Flag

Assumable Flag	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW Fi
N	830	168,761,391.86	99.7	6.339	6.088	358.8	1.2	360.0	4.755	4.504	2.391	1.994	12.332	2009-10-27	77.0	76.9	87.8	69[illegible]
Y	4	524,514.35	0.3	5.767	5.517	358.9	1.1	360.0	2.431	2.181	5.000	2.000	10.767	2009-10-29	80.0	79.9	88.4	68[illegible]
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**69[illegible]**

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53. New York City Flag

New York City Flag	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZW Fi
NON-NYC	822	164,624,727.67	97.2	6.338	6.086	358.8	1.2	360.0	4.760	4.509	2.381	1.996	12.329	2009-10-27	77.0	77.0	87.9	694
NYC	12	4,661,178.54	2.8	6.333	6.083	358.9	1.1	360.0	4.298	4.048	3.042	1.926	12.259	2009-10-29	76.8	76.7	85.9	69[illegible]
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694**

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54. New York City Home Loan

New York City Home Loan	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV
NON-NYC	822	164,624,727.67	97.2	6.338	6.086	358.8	1.2	360.0	4.760	4.509	2.381	1.996	12.329	2009-10-27	77.0	77.0
NYC HOME LOAN	2	502,509.03	0.3	6.439	6.189	358.5	1.5	360.0	5.000	4.750	2.000	2.000	12.439	2009-10-17	80.0	79.9
NYC INVEST/SECOND	2	591,500.00	0.3	6.442	6.192	359.0	1.0	360.0	5.000	4.750	2.000	2.000	12.442	2009-11-01	69.9	69.9
NYC JUMBO	8	3,567,169.51	2.1	6.300	6.050	359.0	1.0	360.0	4.083	3.833	3.361	1.904	12.204	2009-10-31	77.5	77.4
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**

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55. BuyID

BuyID	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	N
AURORA ORIGINATIONS	827	167,833,744.67	99.1	6.335	6.084	358.9	1.1	360.0	4.756	4.505	2.376	2.000	12.331	2009-10-27	
INDYMAC 2004-2	1	148,650.00	0.1	5.875	5.625	353.0	7.0	360.0	2.750	2.500	5.000	2.000	11.875	2009-05-01	
SIB MORTGAGE CORP 2004-4B	1	63,394.35	0.0	6.000	5.750	351.0	9.0	360.0	3.750	3.500	5.000	2.000	11.000	2009-03-01	
SIB MORTGAGE ORIGINATIONS	3	719,150.06	0.4	7.180	6.930	358.9	1.1	360.0	4.680	4.430	5.000	1.000	12.180	2009-10-29	
WALL STREET MORTGAGE 2004-MB-2	1	343,376.36	0.2	6.500	6.250	358.0	2.0	360.0	3.130	2.880	5.000	1.000	11.500	2009-10-01	
WINSTAR 2004-MB-27	1	177,590.77	0.1	5.250	5.000	358.0	2.0	360.0	2.250	2.000	6.000	2.000	11.250	2009-10-01	
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	

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56. MTS

MTS	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV	NZWA Fico
A51LW	31	14,720,080.10	8.7	6.194	5.943	359.6	0.4	360.0	2.271	2.020	5.945	1.977	12.140	2009-11-18	77.8	77.8	81.3	684.2

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AA55	1	178,631.21	0.1	7.000	6.750	353.0	7.0	360.0	3.750	3.500	5.000	2.000	12.000	2009-05-01	80.0	79.4	80.0	761.0
G56LW	797	153,456,000.49	90.6	6.347	6.096	358.8	1.2	360.0	4.989	4.738	2.040	2.000	12.347	2009-10-25	76.9	76.8	88.5	695.3
M055	3	719,150.06	0.4	7.180	6.930	358.9	1.1	360.0	4.680	4.430	5.000	1.000	12.180	2009-10-29	80.0	80.0	80.0	752.0
S051	1	63,394.35	0.0	6.000	5.750	351.0	9.0	360.0	3.750	3.500	5.000	2.000	11.000	2009-03-01	80.0	79.2	80.0	689.0
UG91	1	148,650.00	0.1	5.875	5.625	353.0	7.0	360.0	2.750	2.500	5.000	2.000	11.875	2009-05-01	95.0	95.0	95.0	728.0
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.7**

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57. Originator

Originator	No. of Loans	Total Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	WA First Cap	WA Per Cap	WA Life Rate Cap	WA NRA Date	NZWA Orig LTV	NZWA Curr LTV	NZWA CLTV
AURORA	833	169,137,256.21	99.9	6.338	6.087	358.9	1.1	360.0	4.749	4.498	2.397	1.994	12.327	2009-10-27	76.9	76.9	87.8
INDYMAC BANK	1	148,650.00	0.1	5.875	5.625	353.0	7.0	360.0	2.750	2.500	5.000	2.000	11.875	2009-05-01	95.0	95.0	95.0
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**

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58. SECOND

		Total									WA	WA	WA Life	WA	NZWA	NZWA		

SECOND	No. of Loans	Current Balance	%	WAC	WANR	WAM	WALA	WAOT	WA MARGIN	WA NETMARGIN	First Cap	Per Cap	Rate Cap	NRA Date	Orig LTV	Curr LTV	NZWA CLTV	NZW/ Fic
N	228	59,440,723.97	35.1	6.348	6.096	358.8	1.2	360.0	4.430	4.178	2.865	1.988	12.332	2009-10-27	73.5	73.5	73.5	676.
Y	606	109,845,182.24	64.9	6.332	6.081	358.9	1.1	360.0	4.919	4.669	2.147	1.997	12.324	2009-10-27	78.8	78.8	95.5	704.
Total:	**834**	**169,285,906.21**	**100.0**	**6.338**	**6.086**	**358.8**	**1.2**	**360.0**	**4.747**	**4.496**	**2.399**	**1.994**	**12.327**	**2009-10-27**	**77.0**	**76.9**	**87.8**	**694.**

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Collateral	Balance	Gross Rate	Total Fee	Net Rate	WAM	Orig Term	IO Term	Index	Margin	Gross Life	First Perio
5A12 -1Y(	242,025.56	6.738068	0.25	6.488068	352	360	0	1YR CMT	3.75	3.75	5
5A12 -1Y(	148,650.00	5.875	0.25	5.625	353	360	60	1YR CMT	2.75	2.75	5
5A6 -6ML	17,243,458.89	6.345497	0.250597	6.094901	359	360	0	6MO LIB(	4.9054	5.8823	2.1513
5A6 -6ML	1,254,256.49	6.389038	0.25	6.139038	359	360	0	6MO LIB(	5	6.2051	2
5A6 -6ML	10,313,384.59	6.456781	0.25	6.206781	359	360	0	6MO LIB(	5	5.8153	2
5A6 -6ML	81,671.22	6.375	0.25	6.125	357	360	0	6MO LIB(	5	5	2
5A6 -6ML	64,903,961.56	6.47363	0.251583	6.222047	359	360	60	6MO LIB(	4.9779	6.1143	2.0622
5A6 -6ML	5,678,258.08	6.126109	0.25	5.876109	359	360	60	6MO LIB(	5	5.6782	2.2805
5A6 -6ML	52,615,335.76	6.174443	0.251544	5.922899	359	360	60	6MO LIB(	5	5.8452	2
5A6 -6ML	1,066,439.00	7.123725	0.25	6.873725	359	360	60	6MO LIB(	5	6.75	2
5A6 -6ML	8,278,700.06	6.292647	0.25	6.042647	359	360	120	6MO LIB(	2.5945	2.5945	5.7191
5A6 -6ML	3,742,320.00	6.370102	0.25	6.120102	360	360	120	6MO LIB(	2.6181	2.6455	5.4646
5A6 -6ML	1,973,825.00	6.171878	0.25	5.921878	360	360	120	6MO LIB(	2.25	2.25	6
5A6 -6ML	1,282,500.00	5.947368	0.25	5.697368	360	360	120	6MO LIB(	2.25	2.25	6
A51L -1Y]	228,000.00	5.625	0.25	5.375	360	360	0	1YR LIBO	2.25	2.25	5
A51L -1Y]	233,120.00	5.8433	0.25	5.5933	360	360	120	1YR LIBO	2.25	2.25	5

Periodic C	Rate Reset	Pay Reset	Gross Max	MTR
2	12	12	11.7381	52
2	12	12	11.875	53
1.9801	6	6	12.3256	59
2	6	6	12.389	59
2	6	6	12.4568	59
2	6	6	12.375	57
2	6	6	12.4736	59
2	6	6	12.1261	59
2	6	6	12.1744	59
2	6	6	13.1237	59
1.9131	6	6	12.2058	59
2	6	6	12.3701	60
2	6	6	12.1719	60
2	6	6	11.9474	60
2	12	12	10.625	60
2	12	12	10.8433	60

Collateral	Balance	Gross Rate	Total Fee	Net Rate	WAM	Orig Term	IO Term	Index	Margin	Gross Life Floor	First Periodic Cap	Periodic Cap	Rate Reset Freq	Pay Reset Freq	Gross Max Rate	MTR	NRA Date
5A12 -1YCMT- 0-12-12-AX -NO PP	242,025.56	6.738067541	0.25	6.488068	352	360	0	1YR CMT	3.75	3.75	5	2	12	12	11.7381	52	4/1/2009
5A12 -1YCMT-60-12-12-AX -NO PP	148,650.00	5.875	0.25	5.625	353	360	60	1YR CMT	2.75	2.75	5	2	12	12	11.875	53	5/1/2009
5A6 -6ML - 0- 6-6-AX -NO PP	17,243,458.89	6.345497427	0.2506	6.094901	359	360	0	6MO LIBOR	4.9054	5.8823	2.1513	1.9801	6	6	12.3256	59	11/1/2009
5A6 -6ML - 0- 6-6-PAX-2 YR	1,254,256.49	6.389038051	0.25	6.139038	359	360	0	6MO LIBOR	5	6.2051	2	2	6	6	12.389	59	11/1/2009
5A6 -6ML - 0- 6-6-PAX-3 YR	10,313,384.59	6.456780601	0.25	6.206781	359	360	0	6MO LIBOR	5	5.8153	2	2	6	6	12.4568	59	11/1/2009
5A6 -6ML - 0- 6-6-PAX-6 MTHS	81,671.22	6.375	0.25	6.125	357	360	0	6MO LIBOR	5	5	2	2	6	6	12.375	57	9/1/2009
5A6 -6ML - 60- 6-6-AX -NO PP	64,903,961.56	6.473629927	0.25158	6.222047	359	360	60	6MO LIBOR	4.9779	6.1143	2.0622	2	6	6	12.4736	59	11/1/2009
5A6 -6ML - 60- 6-6-PAX-2 YR	5,678,258.08	6.126109021	0.25	5.876109	359	360	60	6MO LIBOR	5	5.6782	2.2805	2	6	6	12.1261	59	11/1/2009
5A6 -6ML - 60- 6-6-PAX-3 YR	52,615,335.76	6.174442776	0.25154	5.922899	359	360	60	6MO LIBOR	5	5.8452	2	2	6	6	12.1744	59	11/1/2009
5A6 -6ML - 60- 6-6-PAX-6 MTHS	1,066,439.00	7.123724962	0.25	6.873725	359	360	60	6MO LIBOR	5	6.75	2	2	6	6	13.1237	59	11/1/2009
5A6 -6ML -120- 6-6-AX -NO PP	8,278,700.06	6.292647258	0.25	6.042647	359	360	120	6MO LIBOR	2.5945	2.5945	5.7191	1.9131	6	6	12.2058	59	11/1/2009
5A6 -6ML -120- 6-6-PAX-3 YR	3,742,320.00	6.370101969	0.25	6.120102	360	360	120	6MO LIBOR	2.6181	2.6455	5.4646	2	6	6	12.3701	60	12/1/2009
5A6 -6ML -120- 6-6-PAX-5 YR	1,973,825.00	6.171877573	0.25	5.921878	360	360	120	6MO LIBOR	2.25	2.25	6	2	6	6	12.1719	60	12/1/2009
5A6 -6ML -120- 6-6-PAX-7 MTHS	1,282,500.00	5.947368421	0.25	5.697368	360	360	120	6MO LIBOR	2.25	2.25	6	2	6	6	11.9474	60	12/1/2009
A51L -1YL - 0-12-12-AX -NO PP	228,000.00	5.625	0.25	5.375	360	360	0	1YR LIBOR	2.25	2.25	5	2	12	12	10.625	60	12/1/2009
A51L -1YL -120-12-12-AX -NO PP	233,120.00	5.843299588	0.25	5.5933	360	360	120	1YR LIBOR	2.25	2.25	5	2	12	12	10.8433	60	12/1/2009

Collateral	Balance	Gross Rate	Total Fee	Net Rate	WAM	Remaining AmTerm	Orig Term	IO Term	Index	Margin	Gross Life Floor	First Periodic Cap	Periodic Cap	Rate Reset Freq	Pay Reset Freq	Gross Max Rate	MTR
SASCO 2004-23XS	159,207.81	7.575154864	0.25	7.32515	177	357	180	0		0	0	0	0	0	0	0	0
SASCO 2004-23XS	74,626,578.75	7.317445469	0.330973	6.98647	354	354	356	0		0	0	0	0	0	0	0	0
SASCO 2004-23XS	8,504,495.65	7.96015103	0.365346	7.5948	355	355	360	0		0	0	0	0	0	0	0	0
SASCO 2004-23XS	5,117,744.38	7.417370801	0.279577	7.13779	354	354	356	0		0	0	0	0	0	0	0	0
SASCO 2004-23XS	20,973,781.32	7.284186343	0.336228	6.94796	348	348	350	0		0	0	0	0	0	0	0	0
SASCO 2004-23XS	17,258,878.97	7.046317704	0.294982	6.75134	353	353	355	0		0	0	0	0	0	0	0	0
SASCO 2004-23XS	3,711.73	9	0.25	8.75	6	6	360	0		0	0	0	0	0	0	0	0
SASCO 2004-23XS	88,512,141.21	6.534368132	0.262036	6.27233	358	358	360	120		0	0	0	0	0	0	0	0
SASCO 2004-23XS	2,870,900.00	6.205856613	0.25	5.95586	359	359	360	120		0	0	0	0	0	0	0	0
SASCO 2004-23XS	4,592,000.00	6.477134146	0.25	6.22713	357	357	360	120		0	0	0	0	0	0	0	0
SASCO 2004-23XS	1,383,550.00	6.287611579	0.25	6.03761	358	358	360	120		0	0	0	0	0	0	0	0
SASCO 2004-23XS	1,106,700.00	5.968374447	0.25	5.71837	359	359	360	120		0	0	0	0	0	0	0	0
SASCO 2004-23XS	2,900,538.99	7.038442337	0.25	6.78844	358	358	360	120		0	0	0	0	0	0	0	0
SASCO 2004-23XS	2,317,579.03	7.433068634	0.516666	6.9164	358	358	360	120		0	0	0	0	0	0	0	0
SASCO 2004-23XS	19,895,110.98	6.733923061	0.27928	6.45464	358	358	360	120		0	0	0	0	0	0	0	0
SASCO 2004-23XS	32,032,558.66	6.505275353	0.298945	6.20633	358	358	360	120		0	0	0	0	0	0	0	0
SASCO 2004-23XS	4,221,141.00	7.25449144	0.25	7.00449	358	358	360	60		0	0	0	0	0	0	0	0