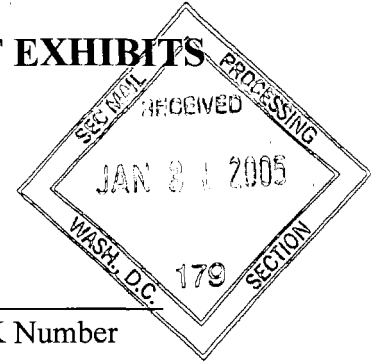


05002995

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



ACE Securities Corp.
Exact Name of Registrant as Specified in Charter

0001063292
Registrant CIK Number

Form 8-K, January 25, 2005, Series 2005-HE1
Electronic Report, Schedule or Registration
Statement of Which the Documents Are a Part
(give period of report)

333-119047
SEC File Number, if available

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

PROCESSED
FEB 01 2005
INDIVIDUAL
FINANCIAL



SIGNATURES

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

ACE SECURITIES CORP.

By: *Doris J. Hearn*

Name: Doris J. Hearn

Title: Vice President

By: *Evelyn Echevarria*

Name: Evelyn Echevarria

Title: Vice President

Dated: January 27, 2005

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

EXHIBIT INDEX

Exhibit No.	Description	Format
99.1	Computational Materials	P*

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

First Liens with Junior Liens	Number of Loans	Current Principal Balance	% of Current Principal Balance
Yes	3,321	688,759,665.57	47.38
No	3,397	764,840,125.63	52.62
Total:	6,718	1,453,599,791.20	100

Combined Original Loan-to-Value Ratio (%) (Silent Seconds)	Number of Loans	Current Principal Balance	% of Current Principal Balance
<= 50.00	110	18,926,155.22	1.21
50.01 - 55.00	63	10,355,300.17	0.66
55.01 - 60.00	111	21,562,455.82	1.38
60.01 - 65.00	239	52,946,705.86	3.38
65.01 - 70.00	279	59,491,266.64	3.8
70.01 - 75.00	328	73,629,849.50	4.7
75.01 - 80.00	833	186,344,236.61	11.9
80.01 - 85.00	357	79,036,711.82	5.05
85.01 - 90.00	876	189,996,679.70	12.13
90.01 - 95.00	1,239	199,852,699.73	12.76
95.01 - 100.00	4,744	673,280,288.22	42.99
100.01 >=	1	748,600.27	0.05
Total:	9,180	1,566,170,949.56	100

IO TERM	Number of Loans	Current Principal Balance	% of Current Principal Balance
0	7,640	1,165,477,929.57	74.42
24	857	235,672,383.76	15.05
36	61	17,318,293.20	1.11
60	620	147,331,163.03	9.41
120	2	371,180.00	0.02
Total:	9,180	1,566,170,949.56	100

Back Ratio	Number of Loans	Current Principal Balance	% of Current Principal Balance
<= 0.00	39	4,290,675.34	0.27
0.01 - 5.00	10	1,736,301.57	0.11
5.01 - 10.00	14	2,155,002.29	0.14
10.01 - 15.00	58	11,557,171.42	0.74
15.01 - 20.00	116	22,698,647.99	1.45

20.01 - 25.00	240	39,919,124.47	2.55
25.01 - 30.00	485	75,336,287.31	4.81
30.01 - 35.00	848	140,812,515.59	8.99
35.01 - 40.00	1,381	231,367,268.87	14.77
40.01 - 45.00	2,135	370,194,351.01	23.64
45.01 - 50.00	2,868	489,491,924.45	31.25
50.01 - 55.00	974	175,621,184.49	11.21
55.01 - 60.00	12	990,494.76	0.06
Total:	9,180	1,566,170,949.56	100

Minimum: 1.66

Maximum: 59.27

Weighted Average: 41.88

		Weighted Avg CLTV	LTV Min CLTV	Max CLTV	Weighted Avg DTI	DTI Min DTI
	IO Loans	82.32	30.25	100	41.21	6.29
Low Bal	< \$50k	97.95	32.62	100	41.85	2.66
	\$50k to \$100k	88.12	12.26	100	41.17	1.66
High Coupon	8% to 9%	83.2	19.23	100	41.34	8.12
	9% to 10%	85.75	37.68	100	42.5	8.3
	>= 10%	92.51	32.62	100	43.27	2.66
Occupancy	Non-Owner Occ	81.86	37.14	100	40.21	1.66
	2nd lien	98.09	32.62	100	42.3	2.66
Doc Type	Non-Full Doc	79.07	26.23	100	42.34	1.66
Property Type	Non SFR	82.96	27.78	100	42.54	1.66
Delinq	60+ days	No Delinquent Loans				

Max DTI	Weighted Avg FICO	FICO		Doc	
		Min FICO	Max FICO	Full Doc	Non-Full Doc
55.37	645.68	541	797	78.56	21.44
55.48	635.89	481	803	75.49	24.51
59.27	624.37	500	795	66.53	33.47
59.27	588.35	500	794	54.86	45.14
55.46	605.58	481	790	53.45	46.55
55.48	614.29	492	803	56.66	43.34
54.97	644.39	503	789	64.69	35.31
59.27	649.67	481	803	60.73	39.27
55	631.81	500	803	0	100
59.27	640.35	495	798	60.33	39.67

Deutsche Bank @
ace2005-HE1
Preliminary Collateral Analysis
All records
9,180 records
Balance: 1,566,170,950

1. Property Type Stated Docs

Property Type Stated Docs	Number of Loans	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	Weighted Average Original CLTV (S.S.'s)
Single Family Residence	2,029	199,489.66	7.489	78.63	85.34
Condo	203	160,969.97	7.606	79.13	90.13
Condo - Low Rise <5 floors	2	163,874.31	7.612	69.53	77.96
Condo - High Rise >8 floors	5	100,217.01	7.069	83.58	97.87
2 Family	311	232,674.63	7.355	80.71	89.15
3 Family	34	195,013.50	7.788	70.21	71.82
4 Family	17	189,477.21	9.027	75.61	76.21
PUD	74	145,100.87	7.864	83.93	91.18
Total:	2,675	198,587.33	7.499	78.93	86.05

2. Property Type Limited Docs

Property Type Limited Docs	Number of Loans	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	Weighted Average Original CLTV (S.S.s)
Single Family Residence	91	228,962.89	7.03	81.24	83.50
Condo	5	125,323.52	7.179	78.18	81.39
2 Family	3	116,573.09	7.064	79.98	92.32
PUD	8	175,463.11	7.157	84.79	94.70
Total:	107	216,968.83	7.042	81.36	84.25

% IO	% Silent Seconds	% Rate Term Refi	% Salaried Borrowers	% 1st Liens	Percent Owner Occupied	Weighted Average Margin	FICO Score	Weighted Average Back DTI	Weighted Average IO Term
15.79	34.70	1.80	68.40	92.87	92.85	6.847	627	42.57	44.02
26.45	55.05	0.55	68.20	90.58	92.07	6.739	652	42.12	48.21
0.00	42.15	0.00	100.00	100.00	100.00	5.217	638	40.74	0.00
0.00	71.47	0.00	100.00	71.47	89.36	5.378	720	40.29	0.00
3.51	44.40	1.54	76.54	93.44	87.81	6.953	648	43.39	45.54
0.00	10.73	1.50	64.77	89.02	78.79	6.941	616	38.76	0.00
0.00	2.98	0.00	73.88	78.87	69.89	6.956	638	45.63	0.00
33.91	41.22	0.71	86.19	74.31	94.36	6.003	660	39.68	53.07
14.82	36.96	1.65	69.89	92.28	91.83	6.839	632	42.57	44.95

% IO	% Silent Seconds	% Rate Term Refi	% Salaried Borrowers	% 1st Liens	Percent Owner Occupied	Weighted Average Margin	FICO Score	Weighted Average Back DTI	Weighted Average IO Term
29.41	23.61	1.00	44.58	96.47	93.63	6.746	613	36.72	29.51
29.87	64.28	0.00	39.30	93.46	95.11	6.990	616	28.10	24.00
0.00	61.68	23.46	85.14	76.54	61.68	6.990	674	38.00	0.00
60.70	67.34	0.00	68.65	67.34	87.06	5.364	695	44.12	60.00
30.87	27.92	1.25	46.50	94.33	92.79	6.685	619	36.96	32.99

% Cashout	% Delinquent
49.50	0.00
25.20	0.00
0.00	0.00
0.00	0.00
39.58	0.00
78.09	0.00
82.24	0.00
28.43	0.00
46.71	0.00

% Cashout	% Delinquent
59.14	0.00
29.18	0.00
0.00	0.00
44.29	0.00
56.55	0.00

Collateral Analysis

NOTES:

With respect to any particular row, only loans satisfying the stipulations in Columns A, B and C of that row (the "Line Item Loans") should be evaluated when providing the information required by Columns E through Q in each row. Therefore, all percentage information (except for Column D) requested in each row should use the total Line Item Loans relating to that particular row in the denominator.

Each of the Total rows under each of the sub-group strats requested should compute the totals for each column using the total number of loans satisfying the particular sub-group.

If the deal is an "H" structure, PLEASE GENERATE STRATS ONLY ON COLLATERAL THAT COULD GENERATE LOSSES TO OUR TRANCHE

LIMITED AND STATED DOC

FICO Low	FICO High	Percent of Outstanding Pool Balance	Wid Avg Current Balance	Wid Avg GWAC	% MI	FICO	DTI	Wid Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY	
500	524	2.14%	220598.26	8.611	0	511.1	44.96	69.71	88.55	0	93.83	0	2.28	97.72	0	29.86	13.19	
525	549	2.83%	214807.42	8.33	0	537	42.84	70.63	83.64	0	95.88	0	3.36	96.64	0	34.33	18.27	
550	574	2.78%	218049.65	7.687	0	587.8	42.37	73.56	80.5	1.33	89.63	0	7.68	92.32	1.06	32.67	14.08	
575	599	2.76%	227177.3	7.352	0	587.8	42.37	73.56	80.5	1.33	89.63	0	7.68	92.32	1.06	32.67	14.08	
600	624	3.59%	220689.91	7.251	0	612.3	42.75	78.33	80.92	3.55	89.88	0	5.74	94.26	9.81	39.13	17.62	
625	649	6.09%	175844.4	7.295	0	637.7	43.01	81.44	81.3	1.13	93.66	0	2.8	97.2	15.8	47.18	9.91	
650	674	6.52%	182221.34	7.295	0	661.3	41.34	82.39	68.97	2.42	93.65	0	3.03	96.97	22.43	38.79	14.89	
675	699	4.32%	197215.88	7.186	0	686.2	41.96	83.37	76.26	3.79	93.61	0	5.12	94.88	22.54	45.1	9.52	
700	724	2.06%	219132.65	6.983	0	711.2	42.11	82.73	55.58	6.28	85.11	0	3.32	96.68	31.07	52.96	13.4	
725	749	1.38%	200661.26	7.033	0	735.2	41.59	82.09	69.45	2.26	94.8	0	0.16	99.84	33.73	68.78	23.65	
750	774	0.67%	194884.18	7.02	0	760.1	43.04	81.87	62.05	4.92	81.95	0	0.29	99.71	33.02	59.36	7.69	
775	799	0.27%	173343.84	7.079	0	785.2	43.29	83.25	71.89	0	83.06	0	0.6	99.4	35.33	41.19	5.74	
800 max		0.00%	41385.63	11.125	0	803	47.6	100	100	0	100	0	0	100	0	41.19	0	
Total:		35.40%	\$ 554,436,765.78															

IO LOANS

FICO Low	FICO High	Percent of Outstanding Pool Balance	Wid Avg Current Balance	Wid Avg GWAC	% MI	FICO	DTI	Wid Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY	
500	524	0.09%	233633.26	7.357	0	544.6	44.72	79.74	81.84	18.16	100	100	0	0	100	65.58	0	
525	549	0.34%	245549.29	7.306	0	566.5	44.36	80.93	93.97	2.78	100	91.46	0	8.54	100	66.99	0	
550	574	3.49%	231689.51	6.773	0	588.5	40.93	83.12	86.04	7.46	99.28	91.83	3.97	4.2	100	49.99	3.44	
600	624	5.48%	241634	6.519	0	611.6	41.81	83.65	86.31	8.61	99.17	93.56	1.33	5.11	100	52.35	1.52	
625	649	5.36%	259245.2	6.345	0	637.8	40.62	82.18	85.45	7.12	97.55	82.07	0.94	16.99	100	55.73	0.76	
650	674	4.38%	269213.34	6.287	0	661.6	41.34	81.76	81.77	4.11	98.27	66.66	1.17	32.18	100	62.67	2.48	
675	699	3.28%	285188.67	6.078	0	684.5	40.26	81.85	77.6	8.05	98.9	70.3	3.46	26.25	100	67.47	0	
700	724	1.52%	309749.64	6.14	0	710.8	40.07	79.83	74.7	9.08	97.81	58.04	2.1	39.87	100	78.56	2.61	
725	749	0.92%	289612.32	6.148	0	734.6	42.61	81.23	83.6	3.44	95.98	49.52	0	50.48	100	75.06	1.73	
750	774	0.52%	311840.7	6.126	0	759.4	43.62	83.77	61.75	8.76	87.02	57.14	0	42.88	100	78.24	0	
775	799	0.19%	334442	6.637	0	788.6	46.81	79.27	69.99	0	100	51.16	0	48.84	100	87.08	0	
Total:		25.58%	\$ 400,693,019.99															

All Loans (if not otherwise broken out in marketing materials):

DTI Low	DTI High	Percent of Outstanding Pool Balance	Wid Avg Current Balance	Wid Avg GWAC	% MI	FICO	DTI	Wid Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY
0.01	5	0.27%	110017.32	8.537	0	687.8	0	84.94	47.28	36.14	61.74	0	0	4.12	0	31.83	16.89
5.01	10	0.14%	173630.16	6.844	0	682.7	3.8	84.67	93.65	1.67	70.07	87.33	7.99	4.68	0	66.2	0
10.01	15	0.14%	153928.74	7.005	0	653.3	7.01	80.1	100	0	70.98	96.75	2.1	1.16	18.45	40.7	36.45
15.01	20	0.74%	199261.58	6.866	0	645.8	12.52	79.07	73.22	3.98	80.6	78.45	8.5	13.05	34.34	48.52	2.85
20.01	25	1.45%	195678	7.192	0	629.5	17.91	83.21	81.42	1.27	84.96	79.45	5.53	15.01	21.81	33.4	13.1
25.01	30	2.55%	166329.69	7.093	0	631.8	22.91	82.96	78.2	4.9	87.04	73.26	3.82	22.77	24.48	23.96	9.09
25.01	30	4.81%	155332.55	7.237	0	623.8	27.64	81.42	81.85	4.5	88.34	72.12	1.32	26.96	26.56	29.73	10.43

Collateral Analysis

NOTES:

With respect to any particular row, only loans satisfying the stipulations in Columns A, B and C of that row (the "Line Item Loans") should be evaluated when providing the information required by Columns E through Q in each row. Therefore, all percentage information (except for Column D) requested in each row should use the total Line Item Loans relating to that particular row in the denominator.

Each of the Total rows under each of the sub-group strats requested should compute the totals for each column using the total number of loans satisfying the particular sub-group.

If the deal is an "H" structure, PLEASE GENERATE STRATS ONLY ON COLLATERAL THAT COULD GENERATE LOSSES TO OUR TRANCHE

30.01	35.01	40.01	45.01	50.01	55.01	>=	Total:											% NY	
8.99%	14.77%	23.64%	31.25%	11.21%	0.06%	100.00%													
166052.49	167538.04	173393.14	170673.61	180309.22	82541.23	\$ 1,566,170,949.56													
7.21	7.218	7.143	7.244	7.315	7.293														
622.7	626.7	627.7	625.7	607.3	648.5														
32.76	37.7	42.82	47.83	52.29	55.53														
81.95	82.38	83.05	83.31	79.55	92.64														
82.12	80.86	80.45	76.67	76.3	73.61														
5.35	4.35	3.27	3.92	4.82	16.55														
92.88	92.93	94.28	92.73	90.2	100														
62.83	61.11	64.86	61.77	68.07	100														
2.15	1.95	1.45	0.88	0.55	0														
34.79	36.92	37.34	31.38	0	0														
27.13	27.62	36.16	19.22	17.82	21.88														
35.41	37.8	39.97	34.97	36.85	4.21														
6.51	7.85	8.21	11.52	13.8	0														
Second Liens																			
FICO Low	FICO High	Wtd Avg	Current Balance	Percent of Outstanding Pool Balance	Wtd Avg Current Balance	GWAC	% MI	Wtd Avg FICO	DII	LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY
500	524	29657.97	0.02%	0.02%	10.331	0	492.5	45.57	95.72	75.29	10.02	100	100	0	0	0	0	0	0
525	549	42765.95	0.02%	0.02%	10.769	0	517.4	48.92	98.61	100	0	100	100	0	0	0	0	0	0
550	574	29376.66	0.07%	0.07%	10.494	0	537.9	47.38	94.78	75.04	6.63	100	100	0	0	0	0	0	0
575	599	14109.56	0.73%	0.73%	11.546	0	564.8	45.02	94.15	85.41	0	96.52	87.05	0	12.95	0	0	20.18	18.33
600	624	31611.17	1.36%	1.36%	11.223	0	589.2	42.76	99.17	83.94	6.97	98.98	97.77	0.84	1.4	0	0	24.7	12.69
625	649	41567.48	1.67%	1.67%	10.849	0	612.1	42.13	98.94	79.97	9.62	99.12	92	0.17	7.29	0	0	24.7	4.5
650	674	47718.46	1.44%	1.44%	10.587	0	637.7	43.06	98.47	77.79	7.03	97.81	56.41	0.87	41.79	0	0	36.24	5.11
675	699	51584.34	0.94%	0.94%	10.121	0	660.8	42.32	98.59	72.59	4.67	97.19	41.61	1.11	56.44	0	0	36.55	9.86
700	724	58308.28	0.36%	0.36%	9.829	0	685.4	41.39	97	66.6	11.41	93.48	34.2	1.25	60.36	0	0	46.64	6.78
725	749	55194.12	0.36%	0.36%	9.574	0	710.9	41.08	95.82	54.86	21.12	77.97	37.61	7.64	47.75	0	0	56.91	10.83
750	774	64949.48	0.14%	0.14%	9.454	0	736.5	40.49	97.05	64.9	4.29	76.73	46.69	0.62	47.7	0	0	52.62	9.04
775	799	58130.08	0.05%	0.05%	9.016	0	761.4	43.74	94.13	50.3	13.74	52.61	59.22	1.35	39.42	0	0	67.8	13.95
800	max	49809.09	0.00%	0.00%	9.315	0	784.7	38.76	95.55	38.2	0	65.94	56.64	2.97	33.2	0	0	74.75	3.56
		41385.63			11.125	0	803	47.6	100	100	0	100	0	0	100	0	0	39.49	10.67
Total:							\$ 112,571,158.36	7.19%											0

THIS IS PROPRIETARY INFORMATION AND IS NOT FOR DISTRIBUTION. This Structural Term Sheet, Collateral Term Sheet, or Computational Materials, as appropriate (the "material"), was prepared solely by the Underwriter(s), is privileged and confidential, and is intended for use by the addressee only, and may not be provided to any third party other than the addressee's legal, tax, financial and/or accounting advisors for the purposes of evaluating such information. Prospective investors are advised to read carefully, and should rely solely on, the final prospectus and prospectus supplement (the "Final Prospectus") related to the securities (the "Securities") in making their investment decisions. This material does not include all relevant information relating to the Securities described herein, particularly with respect to the risk and special considerations associated with an investment in the Securities. All information contained herein is preliminary and it is anticipated that such information will change. Any information contained herein will be more fully described in, and will be fully superseded by, the preliminary prospectus supplement, if applicable, and the Final Prospectus. Although the information contained herein is based on sources the Underwriter(s) believe(s) to be reliable, the Underwriter(s) make(s) no representation or warranty that such information is accurate or complete. Such information should not be viewed as projections, forecasts, predictions, or opinions with respect to value. Prior to making any investment decision, a prospective investor shall receive and fully review the Final Prospectus. NOTHING HEREIN SHOULD BE CONSIDERED AN OFFER TO SELL OR SOLICITATION OF AN OFFER TO BUY ANY SECURITIES. The Underwriter(s) may hold long or short positions in or buy and sell Securities or related securities or perform for or solicit investment banking services from, any company mentioned herein.

	ARM	FRM
Percentage Bal.	83.91%	16.09%
Deal Balance	1,314,133,044	252,037,906
Gross WAC	6.974%	8.479%
CLTV (incl. Sil. 2nds)	89.80%	88.43%
FICO	621	641
Loan Balance	217,356	80,421
Non-Full Doc %	36.26%	32.76%
DTI	41.87%	41.92%
IO %	30.47%	0.09%
Second Lien %	0.00%	44.66%
Silent Seconds %	50.51%	17.96%
Property Type		
Single Family %	79.47%	76.14%
PUD %	4.19%	4.03%
2-4 Unit %	10.45%	14.80%
Condo %	5.90%	5.03%
Occupancy Type		
Owner Occupied	92.05%	93.11%
2nd Home	1.07%	1.29%
Investor Prop.	6.88%	5.60%
Loan Purpose		
Purchase	54.59%	49.66%
Cash-Out	44.14%	48.50%
Rate-Reduction	1.27%	1.84%

Please fill in all values!
Thank You!

Vectors

FRM		CPR Vector		CPR Vector	
Start CRR	End CRR	Start CDR	End CDR	Start CDR	End CDR
2.00	15.00	15.00	15.00	0.00	4.00
18.00	360.00	2.00	2.00	4.00	84.00
Months	Months	Months	Months	Months	Months

2/28 ARM		CPR Vector		CPR Vector	
Start CRR	End CRR	Start CDR	End CDR	Start CDR	End CDR
4.00	25.00	4.00	25.00	0.00	9.00
12.00	30.00	25.00	30.00	9.00	84.00
12.00	12.00	60.00	6.00	30.00	30.00
6.00	6.00	50.00	6.00	35.00	6.00
6.00	6.00	40.00	6.00	30.00	6.00
6.00	6.00	35.00	6.00	30.00	300.00
6.00	6.00	30.00	30.00	4.50	360.00
Months	Months	Months	Months	Months	Months

ACE 2005

	# of Loans	Balance	Avg balan	% of the pool	Seasoning	WAC	WARM	FICO	OLTV	CLTV	DTI	% of Full Doc	% of Primary	% of (single family and PUD)	% of cashout	% of 2nd lien	IO %
Aggregated pool																	
2nd lien	9,180	1,566,170,950	170,606.86	100.00%	2 7.216	352	624	64.31	76.79	92.070	41.88	64.31	92.22	83.09	44.84	7.19	25.58
IO loans only	2,462	112,571,158	45,723.46	7.19%	3 10.37	282	650	60.73	19	88.090	42.30	78.56	94.28	81.98	16.07	100	0
	1,540	400,693,020	260,190.27	25.58%	2 6.391	358	646	82.32	82.320	41.21			98.23	89.91	36.74	0	100
Rates:																	
9.5-10	509	39,192,086	76,988.22	2.50%	2 9.751	322	611	43.370	87.54	43.12		54.85	94.62	81.95	37.13	56.35	0.26
10.01-10.5	240	14,329,510	59,706.29	0.91%	2 10.31	313	612	38.300	88.43	44.84		59.04	95.2	84.29	34.85	63.62	0
10.51-11	580	29,313,687	50,540.84	1.87%	2 10.85	297	612	26.500	93.45	42.46		67.06	93.41	85.32	27.27	84.04	0
11.01-12	676	30,492,713	45,107.56	1.95%	2 11.48	302	615	26.500	93.51	43		50.25	96.11	83.88	25.83	83.41	0
12.01-13	271	6,820,823	25,169.09	0.44%	3 12.46	248	624	20.300	94.19	43.6		41.73	78.92	77.99	23.1	90.64	0
gt 13%	9	188,910	20,990.05	0.01%	2 13.24	171	623	13.660	96.44	42.1		58.5	86.79	95.03	49.42	100	0
FICO---																	
<500	16	2,632,315	164,519.66	0.17%	3 8.639	347	500	66.9	70.740	42.69		33.61	100	92.01	92.91	5.24	0
501-525	322	64,017,818	198,813.10	4.09%	2 8.58	358	513	70.51	70.780	44.04		45.47	94.46	86.66	91.07	0.43	0
526-550	485	90,666,491	186,941.22	5.79%	2 8.02	357	539	73.53	73.750	43.01		51.65	94.56	87.48	78.95	0.32	1.55
551-575	855	144,967,132	169,552.20	9.26%	2 7.641	356	563	80.15	80.840	42.67		71.06	93.85	87.71	62.23	0.84	3.9
576-600	1,547	231,340,818	149,541.58	14.77%	2 7.324	354	589	79.09	83.470	41.78		80.79	94.67	88.7	43.87	5.41	25.24
601-625	1,692	266,633,903	157,585.05	17.02%	2 7.12	353	613	77.48	83.860	42.14		78.25	93.34	87.78	43.57	7.96	31.36
626-650	1,589	269,081,220	169,339.97	17.18%	2 7.079	352	638	76.53	84.300	41.62		63.23	92.15	83.58	41.82	9.77	31.69
<50,000	1,687	47,497,159	28,154.81	3.03%	3 10.59	272	636	19.18	97.950	41.85		75.49	94.06	85.99	17.5	97.57	0
50,000-75,000	739	45,566,589	61,646.26	2.91%	2 9.44	324	630	48.43	90.440	40.72		64.18	84.83	83.52	21.29	53.14	3.2
75,000-100,000	796	69,966,013	87,897.00	4.47%	2 8.503	340	621	62.6	86.550	41.47		68.2	90.22	83.91	27.82	30.37	6.85
100,000-200,000	370	164,548,136	444,724.69	10.51%	1 6.463	358	638	82.81	82.810	41.65		64.11	92.84	79.78	46.84	0	43.56
200,000-300,000	99	54,566,392	551,175.67	3.48%	1 6.438	359	645	82.95	82.950	40.34		61.53	92.84	86.62	49.68	0	42.05
300,000-400,000	82	58,104,914	708,596.51	3.71%	2 6.539	356	660	85.11	85.110	37.41		71.53	95.14	90.55	52.37	0	45.91
>400,000																	
CLTV																	
80-85	3,260	704,552,065	216,120.27	44.99%	2 6.709	357	634	80.46	80.670	42.03		58.95	94.35	82.84	29.72	0.3	35.2
85.01-90	1,624	319,731,680	196,879.11	20.41%	2 7.123	355	622	88.35	89.790	41.47		88.63	85.5	81.81	47.51	1.99	20.22
90.01-95	601	71,810,079	119,484.33	4.59%	2 7.607	340	638	85.03	94.570	42.00		79.68	95.48	82.18	59.54	11.77	27.14
95.01-100	2,184	146,337,101	67,004.17	9.34%	2 9.437	320	650	48.68	99.890	41.85		69.44	99.55	84.51	22.4	63.91	10.29
Stated doc streamlined doc	2675	531,221,101	198,587.33	33.92%	2 7.499	352	632	72.92	78.930	42.58		0	91.83	78.22	46.71	7.72	14.82
2nd home investment property	76	17,302,845	227,669.01	1.10%	2 7.154	345	638	76.71	79.860	42.49		47.98	0	84.61	36.58	4.3	14.42
cash out loans	724	104,571,186	144,435.34	6.69%	2 7.659	347	644	77.86	81.860	40.21		64.69	0	62.44	45.37	5.44	4.38
condo	3379	702,294,924	207,841.05	44.84%	2 7.185	355	605	77.75	79.730	41.64		62.61	92.34	85.55	100	2.58	20.96
2-4 family	558	84,350,291	151,165.40	5.39%	1 7.347	353	640	75.49	82.570	42.38		60.36	89.67	0	30.38	8.88	32.01
fixed rate arm	824	174,584,833	211,874.80	11.15%	2 7.193	353	644	77.12	82.490	42.94		52.38	81.14	0	42.58	6.94	5.84
CA	3134	252,037,906	80,420.52	16.09%	2 8.48	320	641	51.62	86.950	41.92		67.25	93.11	80.17	48.5	44.66	0.09
NY	6046	1,314,133,044	217,355.78	83.91%	2 6.974	358	621	81.62	81.620	41.87		63.74	92.05	83.66	44.14	0	30.47
MASS	2408	589,748,364	236,606.46	36.36%	2 6.864	351	636	74.23	80.790	42.07		58.33	93.57	88.05	46.95	8.43	42.09
GA	643	154,595,134	240,427.89	9.87%	2 7.144	355	629	77.29	81.880	42.92		50.95	91.49	56.86	49.55	5.8	4.14
DTI > 50	193	43,164,587	223,650.71	2.76%	2 7.105	356	635	76.56	81.780	40.74		56.13	88.43	54.2	40.23	6.43	10.41
Silent 2nds	345	39,694,126	114,765.58	2.53%	2 7.517	354	614	80.8	87.440	41.59		81.27	90.07	94.82	26.92	8.11	21.7
	986	176,611,679	179,119.35	11.28%	2 7.315	352	608	75.15	79.620	52.31		68.25	90.25	81.17	57.02	5.76	17.85
	3321	688,759,666	207,395.26	43.98%	2 6.694	358	640	82.26	82.260	42.26		70.56	94.09	81.68	15.5	0	38.08

Collateral Analysis

NOTES:

With respect to any particular row, only loans satisfying the stipulations in Columns A, B and C of that row (the "Line Item Loans") should be evaluated when providing the information required by Columns E through Q in each row. Therefore, all percentage information (except for Column D) requested in each row should use the total Line Item Loans relating to that particular row in the denominator.

Each of the Total rows under each of the sub-group strats requested should compute the totals for each column using the total number of loans satisfying the particular sub-group.

If the deal is an "H" structure, PLEASE GENERATE STRATS ONLY ON COLLATERAL THAT COULD GENERATE LOSSES TO OUR TRANCHE

LIMITED AND STATED DOC

FICO Low	FICO High	Percent of Outstanding Pool Balance	Wid Avg Current Balance	Wid Avg GWAC	% MI	Wid Avg FICO	Wid Avg DII	Wid Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY
500	524	2.14%	220598.26	8,611	0	511.1	44.98	69.71	88.55	0	93.83	0	2.28	97.72	0	29.86	13.19
525	549	2.83%	214807.42	8.33	0	537	42.84	70.63	83.64	0	95.88	0	3.36	96.64	0	34.33	18.27
550	574	2.78%	218049.65	7.687	0	561.8	42.37	73.56	80.5	1.33	89.63	0	7.68	92.32	1.06	32.67	14.08
575	599	2.76%	227177.3	7.352	0	587.7	41.04	75.82	84.07	0.97	87.48	0	9.26	90.74	10.35	39.13	17.62
600	624	3.59%	220689.91	7.251	0	612.3	42.75	78.33	80.92	3.55	89.88	0	5.74	94.26	9.81	47.18	9.91
625	649	6.09%	175844.4	7.525	0	637.7	43.01	81.44	81.3	1.13	93.46	0	2.8	97.2	15.8	38.79	14.89
650	674	4.32%	182221.34	7.295	0	661.3	41.34	82.39	68.97	2.42	93.65	0	3.03	96.97	22.43	45.1	9.52
675	699	6.52%	197215.88	7.186	0	686.2	41.96	83.37	76.26	3.79	93.61	0	5.12	94.88	22.54	52.96	13.4
700	724	2.06%	219132.65	6.983	0	711.2	42.11	82.73	55.58	6.28	85.11	0	3.32	96.68	31.07	23.65	7.69
725	749	1.38%	200681.26	7.033	0	735.2	41.59	82.09	69.45	2.26	94.8	0	0.16	99.84	33.73	58.78	7.37
750	774	0.67%	194884.18	7.02	0	760.1	43.04	81.87	62.05	4.92	81.95	0	0.29	99.71	33.02	59.36	5.74
775	799	0.27%	173343.84	7.079	0	785.2	43.29	83.25	71.89	0	83.06	0	0.6	99.4	35.33	41.19	0
800 max		0.00%	41385.63	11,125	0	803	47.6	100	100	0	100	0	0	100	0	41.19	0
Total:			\$ 554,436,765.78														

IO LOANS

FICO Low	FICO High	Percent of Outstanding Pool Balance	Wid Avg Current Balance	Wid Avg GWAC	% MI	Wid Avg FICO	Wid Avg DII	Wid Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY
500	524	0.09%	233633.26	7,357	0	544.6	44.72	79.74	81.84	18.16	100	100	0	100	65.58	0	
525	549	0.34%	245549.29	7,306	0	565.5	44.36	80.93	93.97	2.78	100	91.46	0	8.54	100	66.99	0
550	574	3.49%	231699.51	6,773	0	588.5	40.93	83.12	86.04	7.46	99.28	91.83	3.97	4.2	100	49.99	3.44
575	599	5.48%	241634	6,519	0	611.6	41.81	83.65	86.31	8.61	99.17	93.56	1.33	5.11	100	52.35	1.52
600	624	5.36%	259245.2	6,345	0	637.8	40.62	82.18	85.45	7.12	97.55	82.07	0.94	16.99	100	55.73	0.76
625	649	4.38%	269213.34	6,287	0	661.6	41.34	81.76	81.77	4.11	98.27	66.66	1.17	32.18	100	62.67	2.48
650	674	3.28%	285188.67	6,078	0	684.5	40.26	81.85	77.6	8.05	98.9	70.3	3.46	26.25	100	67.47	0
675	699	1.52%	308749.64	6.14	0	710.8	40.07	79.83	74.7	9.08	97.81	58.04	2.1	39.87	100	78.56	2.61
700	724	0.92%	289612.32	6.148	0	734.6	42.61	81.23	83.6	3.44	95.98	49.52	0	50.48	100	75.06	1.73
725	749	0.52%	311840.7	6.126	0	759.4	43.62	83.77	61.75	8.76	87.02	57.14	0	42.86	100	78.24	0
750	774	0.19%	334442	6.637	0	788.6	46.81	79.27	69.99	0	100	51.16	0	48.84	100	87.08	0
800 max																	
Total:			\$ 400,693,019.99														

All Loans (if not otherwise broken out in marketing materials):

DII Low	DII High	Percent of Outstanding Pool Balance	Wid Avg Current Balance	Wid Avg GWAC	% MI	Wid Avg FICO	Wid Avg DII	Wid Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY
0.01	5	0.27%	110017.32	8,537	0	687.8	0	84.94	47.28	36.14	81.74	0	0	4.12	0	31.83	16.89
5.01	10	0.11%	173630.16	6,844	0	687.8	3.8	84.67	93.65	1.67	70.07	87.33	7.99	4.69	0	66.2	0
10.01	15	0.14%	153928.74	7,005	0	653.3	7.01	80.1	100	0	70.98	96.75	2.1	1.16	18.45	40.7	36.45
15.01	20	0.74%	198261.58	6,866	0	645.8	12.52	79.07	73.22	3.98	80.6	78.45	8.5	13.05	34.34	48.52	2.85
20.01	25	1.45%	195678	7,192	0	629.5	17.91	83.21	81.42	1.27	84.96	79.45	5.53	15.01	21.81	33.4	13.1
25.01	30	2.55%	166329.69	7,083	0	631.8	22.91	82.96	78.2	4.9	87.04	73.26	3.98	22.77	24.48	23.96	9.09
25.01	30	4.81%	155332.55	7,237	0	623.8	27.64	81.42	81.85	4.5	88.34	72.12	1.32	26.56	26.56	29.73	10.43

Deutsche Bank @
ace2005-HE1
Preliminary Collateral Analysis
All records
9,180 records
Balance: 1,566,170,950

1. FICO LTV

FICO LTV	50	50 to 55	55 to 60	60 to 65	65 to 70	70 to 75
<= 0.00	0.00	0.00	0.00	0.00	0.00	0.00
450.01 - 500.00	0.00	0.02	0.00	0.02	0.03	0.09
500.01 - 550.00	0.28	0.31	0.51	1.36	1.59	1.77
550.01 - 600.00	0.34	0.09	0.41	0.83	1.04	1.29
600.01 - 650.00	0.33	0.17	0.34	0.68	0.75	1.15
650.01 - 700.00	0.19	0.08	0.09	0.49	0.42	0.74
700.01 - 750.00	0.06	0.00	0.04	0.08	0.12	0.18
750.01 - 800.00	0.02	0.00	0.03	0.03	0.00	0.06
800.01 - 850.00	0.00	0.00	0.00	0.00	0.00	0.00
Total:	1.218	0.669	1.406	3.48	3.935	5.272

75 to 80	80 to 85	85 to 90	90 to 95	95 to 100	100 +
0.00	0.00	0.00	0.01	0.00	0.00
0.01	0.00	0.00	0.00	0.00	0.01
2.94	0.79	0.30	0.00	0.00	0.03
8.33	2.06	7.69	1.00	0.09	0.88
15.13	2.30	7.03	2.15	0.41	3.77
11.57	1.15	4.07	1.08	0.21	2.90
4.09	0.28	0.92	0.20	0.06	0.79
0.87	0.15	0.40	0.15	0.03	0.17
0.00	0.00	0.00	0.00	0.00	0.00
42.938	6.739	20.415	4.585	0.794	8.55

Deutsche Bank @
ace2005-HE1
Preliminary Collateral Analysis
2nd Lien
2,462 records
Balance: 112,571,158

1. Summary

Number of Mortgage Loans	2,462
Aggregate Principal Balance	\$112,571,158
Conforming Balance Loans	\$79,436,587
Average Principal Balance	\$45,723
Range	\$4,192 - \$283,577
Weighted Average Coupon	10.37%
Range	6.250% - 13.500%
Weighted Average Margin	0.00%
Range	0.000% - 0.000%
Weighted Average Remaining Term	282 months
Range	57 months - 359 months
Weighted Average Seasoning	3 months
Latest Maturity Date	2034-12-01
State Concentration	
California	42.69%
Weighted Average Combined Original LTV	98.09%
Range	32.62% - 100.00%
First Liens	0.00%
Non-Balloon Loans	70.25%
Weighted Average FICO	650
Index Type	
6 Month LIBOR	0.00%
Fixed Rate	100.00%
Weighted Average Initial Per Cap	0.00%
Weighted Average Sub Per Cap	0.00%
Weighted Average Lifetime Rate Cap	0.00%
Property Type	
Single Family Residence	73.79%
2-4 Family	10.76%
PUD	8.19%
Condo	7.26%
Manufactured Housing	0.00%
Occupancy Status	
Primary	94.28%
Investment	5.06%
Second Home	0.66%
Documentation Status	
Full/Alt	60.73%
Stated/NIV	36.41%
Limited	1.17%

None
Weighted Average Prepayment Term
Loans with Prepayment Penalties

1.69%
23 months
65.95%

Top

2. Freddie Conformingvs. Nonconforming

Freddie Conformingvs. Nonconforming	Number of Mortgage Loans
Conforming Loan Balance	2,091
Non-conforming Loan Balance	371
Total:	2,462

Top

3. Collateral Type

Collateral Type	Number of Mortgage Loans
Fixed Rate	2,462
Total:	2,462

Top

4. Product Type

Product Type	Number of Mortgage Loans
Fixed - 5 Year	26
Fixed - 10 Year	249
Fixed - 15 Year	184
Fixed - 20 Year	257
Fixed - 30 Year	1,154
Balloon - 15/30	583
Balloon - 20/30	9

Total:	2,462
---------------	--------------

[Top](#)

5. IO Loans (%)

	Number of Mortgage Loans
IO Loans (%)	
N	2,462
Total:	2,462

[Top](#)

6. Interest Only Term

	Number of Mortgage Loans
Interest Only Term	
0	2,462
Total:	2,462

[Top](#)

7. Originating Institution

	Number of Mortgage Loans
Originating Institution	
FREMONT	1,548
IMPAC	238
Other	676
Total:	2,462

[Top](#)

8. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans
0.01 - 50,000.00	1,662
50,000.01 - 100,000.00	642
100,000.01 - 150,000.00	128
150,000.01 - 200,000.00	25
200,000.01 - 250,000.00	4
250,000.01 - 300,000.00	1
Total:	2,462

Minimum: 4,245.00

Maximum: 284,100.00

Average: 45,896.19

Total: 112,996,415.89

[Top](#)

9. Remaining Principal Balance (\$)

Remaining Principal Balance (\$)	Number of Mortgage Loans
0.01 - 50,000.00	1,663
50,000.01 - 100,000.00	642
100,000.01 - 150,000.00	127
150,000.01 - 200,000.00	25
200,000.01 - 250,000.00	4
250,000.01 - 300,000.00	1
Total:	2,462

Minimum: 4,191.61

Maximum: 283,577.29

Average: 45,723.46

[Top](#)

10. Mortgage Rate (%)

	Number of Mortgage
--	--------------------

Mortgage Rate (%)	Loans
6.000 - 6.499	1
6.500 - 6.999	2
7.000 - 7.499	6
7.500 - 7.999	17
8.000 - 8.499	56
8.500 - 8.999	192
9.000 - 9.499	144
9.500 - 9.999	334
10.000 - 10.499	174
10.500 - 10.999	443
11.000 - 11.499	468
11.500 - 11.999	326
12.000 - 12.499	175
12.500 - 12.999	108
13.000 - 13.499	15
13.500 - 13.999	1
Total:	2,462

Minimum: 6.250

Maximum: 13.500

Weighted Average: 10.370

Top

11. State

State	Number of Mortgage Loans
California	671
New York	147
Florida	213
Colorado	101
Maryland	83
Illinois	111
Washington	89
Arizona	100
Georgia	113
Massachusetts	54
Texas	89
Minnesota	61
Virginia	65
Oregon	54
Ohio	64
New Jersey	50
North Carolina	53
Connecticut	37
Nevada	34

Utah	44
Hawaii	19
Pennsylvania	23
Michigan	25
Wisconsin	22
New Hampshire	8
South Carolina	19
Missouri	19
Tennessee	14
Rhode Island	10
Kentucky	11
New Mexico	10
Indiana	14
Iowa	7
Idaho	7
Maine	4
Kansas	4
Delaware	5
Mississippi	1
Nebraska	2
Louisiana	1
West Virginia	2
Vermont	1
Oklahoma	1
Total:	2,462

Number of States Represented: 43

[Top](#)

12. Months Remaining

Months Remaining	Number of Mortgage Loans
Jan-60	26
61 - 120	249
121 - 180	767
181 - 240	266
301 - 360	1,154
Total:	2,462

Minimum: 57

Maximum: 359

Weighted Average: 282.42

[Top](#)

13. Property Type

Property Type	Number of Mortgage Loans
Single Family Residence	1,884
PUD	186
2 Family	164
Condo	166
4 Family	21
3 Family	27
Condo - High Rise >8 floors	8
Condo - Low Rise <5 floors	6
Total:	2,462

[Top](#)

14. Combined Orig Loan-to-Value Ratio (%)

Combined Orig Loan-to-Value Ratio (%)	Number of Mortgage Loans
<= 50.00	2
50.01 - 55.00	3
55.01 - 60.00	3
65.01 - 70.00	1
70.01 - 75.00	7
75.01 - 80.00	25
80.01 - 85.00	26
85.01 - 90.00	111
90.01 - 95.00	363
95.01 - 100.00	1,921
Total:	2,462

Minimum: 32.62
 Maximum: 100.00
 Weighted Average: 98.09

[Top](#)

15. Lien Position

--	--

Lien Position	Number of Mortgage Loans
2nd Lien	2,462
Total:	2,462

Top

16. Program

Program	Number of Mortgage Loans
Full	1,735
Stated Doc	673
No Doc	28
Limited Doc	26
Total:	2,462

Top

17. FICO Score

FICO Score	Number of Mortgage Loans
Not Available	5
Less than 500	5
500 - 519	3
520 - 539	9
540 - 559	27
560 - 579	77
580 - 599	339
600 - 619	408
620 - 639	402
640 - 659	470
660 - 679	287
680 - 699	183
700 - 719	88
720 - 739	82
740 - 759	40
760 - 779	22
780 - 799	14

More than 800	1
Total:	2,462

Minimum: 481
Maximum: 803
Weighted Average: 650
% UPB missing FICOs: 0.1

[Top](#)

18. Purpose

Purpose	Number of Mortgage Loans
Purchase	1,981
Refinance - Cashout	411
Refinance - Rate Term	70
Total:	2,462

[Top](#)

19. Occupancy Status

Occupancy Status	Number of Mortgage Loans
Primary	2,280
Investment	168
Second Home	14
Total:	2,462

[Top](#)

26. Prepayment Penalty Months

Prepayment Penalty Months	Number of Mortgage Loans
---------------------------	--------------------------

0	884
6	26
12	189
24	1,197
36	161
60	5
Total:	2,462

Non-zero Weighted Average Original Prepay Penalty Term: 23

Top

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
79,436,586.81	70.57	10.480	98.05	647
33,134,571.55	29.43	10.105	98.19	656
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
112,571,158.36	100.00	10.370	98.09	650
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
236,474.53	0.21	11.662	94.06	624
2,996,907.35	2.66	11.655	96.05	616
3,909,641.82	3.47	10.903	96.88	632
7,812,711.16	6.94	10.543	98.10	633
64,129,979.83	56.97	10.392	99.53	645
32,894,603.31	29.22	10.119	95.60	668
590,840.36	0.52	9.031	99.81	673

112,571,158.36	100.00	10.370	98.09	650
-----------------------	---------------	---------------	--------------	------------

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
112,571,158.36	100.00	10.370	98.09	650
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
112,571,158.36	100.00	10.370	98.09	650
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
63,000,181.64	55.96	10.537	99.46	642
17,142,754.76	15.23	9.857	91.51	688
32,428,221.96	28.81	10.316	98.90	645
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
46,303,638.53	41.13	10.635	98.39	637
45,404,862.92	40.33	10.313	98.67	656
15,211,816.29	13.51	9.999	98.46	659
4,404,894.89	3.91	9.623	91.35	679
962,368.44	0.85	9.693	83.77	665
283,577.29	0.25	9.875	90.00	749
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
46,341,820.27	41.17	10.634	98.39	637
45,460,855.19	40.38	10.314	98.67	656
15,117,642.28	13.43	9.998	98.45	660
4,404,894.89	3.91	9.623	91.35	679
962,368.44	0.85	9.693	83.77	665
283,577.29	0.25	9.875	90.00	749
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal	% of Aggregate Remaining Principal	Weighted Average	Weighted Average Comb Original	FICO

Balance	Balance	Coupon	LTV	Score
50,902.96	0.05	6.250	100.00	735
52,603.39	0.05	6.750	72.20	757
250,893.01	0.22	7.279	85.75	750
1,251,535.20	1.11	7.811	92.79	725
3,421,624.30	3.04	8.234	95.46	712
11,317,557.54	10.05	8.808	98.26	679
8,580,494.03	7.62	9.247	95.37	678
20,187,877.75	17.93	9.720	97.92	659
7,753,824.68	6.89	10.166	98.37	650
20,897,160.75	18.56	10.748	98.91	632
20,293,436.56	18.03	11.167	99.03	634
11,383,351.67	10.11	11.673	99.17	626
3,519,954.70	3.13	12.205	96.35	630
3,153,343.47	2.80	12.607	98.49	628
444,049.55	0.39	13.088	96.05	660
12,548.80	0.01	13.500	90.00	578
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
48,056,624.04	42.69	10.049	96.96	662
8,964,657.87	7.96	10.263	97.92	659
6,550,456.18	5.82	10.723	98.73	636
4,058,794.54	3.61	10.318	99.15	637
3,659,093.53	3.25	10.633	98.95	633
3,630,205.73	3.22	10.871	99.51	637
3,535,163.51	3.14	10.495	99.31	633
3,534,165.39	3.14	10.271	98.44	650
3,212,569.63	2.85	10.867	99.63	624
2,774,752.39	2.46	10.533	99.32	657
2,385,253.82	2.12	10.802	99.72	641
2,058,353.13	1.83	10.535	99.26	636
2,052,485.00	1.82	10.673	99.00	646
1,983,007.95	1.76	10.397	99.03	642
1,751,838.99	1.56	10.772	99.70	629
1,687,337.37	1.50	11.104	97.88	654
1,595,825.71	1.42	11.009	97.51	617
1,459,416.42	1.30	10.863	99.73	635
1,382,762.56	1.23	10.181	98.66	655

1,278,110.29	1.14	10.928	98.53	644
1,109,384.07	0.99	10.647	99.95	659
738,060.18	0.66	10.555	99.29	641
647,626.93	0.58	11.235	99.15	627
590,860.29	0.52	10.819	99.57	636
505,037.23	0.45	10.705	99.60	624
487,799.47	0.43	11.442	99.68	609
469,550.95	0.42	11.008	99.41	632
363,508.04	0.32	10.220	99.79	630
359,876.99	0.32	11.190	99.18	628
337,890.67	0.30	10.753	99.83	636
327,817.08	0.29	10.881	99.21	619
270,893.01	0.24	10.591	99.84	652
194,684.07	0.17	10.528	100.00	616
150,894.36	0.13	10.709	99.84	607
94,739.19	0.08	10.878	100.00	599
93,654.44	0.08	10.624	99.59	606
67,026.40	0.06	10.801	98.47	603
54,851.14	0.05	10.750	95.00	731
33,441.62	0.03	11.538	99.30	603
24,894.62	0.02	10.990	93.94	736
15,932.54	0.01	10.544	97.79	633
15,521.10	0.01	11.000	100.00	595
6,339.92	0.01	12.250	95.00	575
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
236,474.53	0.21	11.662	94.06	624
2,996,907.35	2.66	11.655	96.05	616
36,804,245.13	32.69	10.203	95.73	664
8,403,551.52	7.47	10.437	98.22	636
64,129,979.83	56.97	10.392	99.53	645
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
83,064,931.98	73.79	10.412	98.54	645
9,219,354.24	8.19	10.137	96.38	656
9,158,069.12	8.14	10.427	97.71	662
7,488,520.68	6.65	10.304	99.10	659
1,867,920.45	1.66	10.012	88.82	717
1,082,741.01	0.96	10.403	90.52	672
384,243.60	0.34	9.449	96.06	680
305,377.28	0.27	8.895	100.00	678
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
120,642.28	0.11	9.212	45.12	633
272,662.06	0.24	9.382	53.12	619
108,681.82	0.10	9.336	57.24	649
25,954.55	0.02	6.750	65.68	743
500,240.36	0.44	9.588	73.66	664
2,025,001.50	1.80	8.850	78.61	685
1,178,830.08	1.05	9.602	84.50	677
6,361,253.29	5.65	10.336	89.75	677
8,449,144.28	7.51	10.788	94.83	661
93,528,748.14	83.08	10.388	99.93	646
112,571,158.36	100.00	10.370	98.09	650

Aggregate	% of Aggregate		Weighted Average	
-----------	----------------	--	------------------	--

Remaining Principal Balance	Remaining Principal Balance	Weighted Average Coupon	Comb Original LTV	FICO Score
112,571,158.36	100.00	10.370	98.09	650
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
68,365,679.31	60.73	10.246	98.87	636
40,987,587.02	36.41	10.608	97.19	669
1,901,182.03	1.69	10.017	92.01	688
1,316,710.00	1.17	9.894	94.47	681
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
158,607.59	0.14	10.390	91.99	-
137,972.06	0.12	10.262	100.00	493
111,445.66	0.10	11.134	96.79	511
302,986.11	0.27	10.548	100.00	527
378,448.77	0.34	11.367	92.61	552
1,293,315.25	1.15	11.209	95.27	571
10,993,846.07	9.77	11.249	99.22	590
16,524,667.19	14.68	10.874	98.74	609
18,748,363.32	16.65	10.818	98.21	629
22,941,375.89	20.38	10.297	99.10	649
15,600,717.65	13.86	9.912	97.37	669
10,888,600.58	9.67	9.859	97.93	688
4,905,497.72	4.36	9.564	95.85	709
4,868,733.47	4.33	9.374	97.08	732
2,731,046.00	2.43	9.460	96.11	749
1,231,626.76	1.09	8.976	92.48	769
712,522.64	0.63	9.453	95.65	786

41,385.63	0.04	11.125	100.00	803
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
91,703,232.10	81.46	10.403	98.93	651
18,094,915.01	16.07	10.291	94.39	645
2,773,011.25	2.46	9.783	94.40	642
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
106,134,960.89	94.28	10.369	98.58	646
5,691,814.75	5.06	10.462	89.62	710
744,382.72	0.66	9.826	93.04	696
112,571,158.36	100.00	10.370	98.09	650

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score

38,335,020.87	34.05	10.355	96.57	655
1,763,059.75	1.57	10.293	93.77	702
8,831,292.75	7.85	10.491	98.96	654
56,698,091.84	50.37	10.391	99.21	644
6,717,615.72	5.97	10.140	97.26	648
226,077.43	0.20	10.309	99.34	701
112,571,158.36	100.00	10.370	98.09	650

Number of Mortgage Loans	Remaining Principal Balance	Remaining Principal Balance	Mortgage Rates(%)	FICO
3	1,027,200	0.58	6.873	598
16	3,166,602	1.80	7.712	610
1	179,170	0.10	6.125	619
946	171,666,056	97.52	7.051	619
966	176,039,028	100.00	7.061	619

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
890	160,200,160	91.00	6.966	621
21	4,978,298	2.83	7.463	609
55	10,860,570	6.17	8.276	587
966	176,039,028	100.00	7.061	619

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
47	8,375,969	4.76	7.211	630
524	109,908,492	62.43	6.708	635
1	187,671	0.11	6.675	595
394	57,566,895	32.70	7.714	587
966	176,039,028	100.00	7.061	619

Number of	Aggregate Remaining	% of Aggregate Remaining	Mortgage
-----------	---------------------	--------------------------	----------

Mortgage Loans	Principal Balance	Principal Balance	Rates(%)	FICO
502	44,871,938	20.96	8.571	639
26	1,763,060	0.82	10.293	702
80	11,402,865	5.33	7.617	613
1	115,231	0.05	6.375	724
781	128,634,617	60.08	7.169	623
210	27,082,004	12.65	7.284	630
5	226,077	0.11	10.309	701
1,605	214,095,793	100.00	7.530	627

CLTV (%)
100.00
94.87
93.31
84.22
94.83
99.81
72.69
80.00
80.53
81.87
78.74
80.51
90.59
78.87
83.06

CLTV (%)
95.64
88.05
82.75
82.46
80.16
80.19
79.85
80.83
81.65
81.21

80.00
80.00
78.79
83.06

CLTV (%)
95.64
88.09
82.71
82.46
80.16
80.19
79.85
80.83
81.65
81.21
80.00
80.00
78.79
83.06

CLTV (%)
100.00
94.83
94.80
81.05
83.06

--

CLTV (%)
82.25
78.24
78.41
79.38
78.96
80.19
83.15
86.34
90.04
87.93
88.47
91.39
93.77
96.84
98.46
95.87
97.31
96.05
83.06

CLTV (%)
42.65
53.43
57.27
62.88
68.88
74.18
79.78
84.32
89.46
94.66
99.81
83.06

--

CLTV (%)
91.99
100.00
70.57
75.08
80.23
81.78
83.92
83.60
85.26
85.55
85.20
86.29
87.66
93.67
83.06

CLTV (%)
81.20
83.70
86.77
82.01
86.37
82.84
85.70
92.15
83.61
86.74
84.61
81.09
82.57
85.41
84.87
85.27
84.49
85.42
87.68
90.39
84.92
84.18
83.86
76.58
85.19

83.30
81.70
72.82
81.06
92.50
81.16
82.94
74.91
86.45
91.63
91.00
95.30
80.00
75.00
82.11
72.20
89.71
84.19
80.00
53.51
83.06

CLTV
(%)
83.14
80.98
90.69
83.06

CLTV
(%)
83.49
81.91
84.37
83.28
83.06

CLTV (%)
85.05
78.79
84.36
83.06

CLTV (%)
82.23
84.63
82.99
85.36
83.06

CLTV (%)
75.57
68.83
80.00
95.00
80.01
84.29
84.21
82.28
79.86
78.15
59.05
81.73
81.89

80.19
78.60
80.00
80.00
79.90
79.55
77.12
95.00
80.93

CLTV (%)
100.00
80.00
75.88
80.03
77.80
79.52
79.80
83.42
83.02
82.70
86.10
83.41
80.53
81.21
80.93

CLTV (%)
80.00
78.34
78.32

79.26
78.68
82.09
82.69
82.44
85.23
83.87
85.63
81.50
78.27
80.56
90.00
80.93

CLTV (%)
79.98
79.98
81.60
78.80
78.22
80.54
79.24
80.72
83.06
83.91
87.26
83.11
81.17
80.56
66.90
80.93

--

CLTV
(%)
74.03
82.47
80.00
80.94
80.93

CLTV
(%)
81.01
82.90
78.87
80.93

CLTV
(%)
81.41
80.63
80.00
81.43
80.93

CLTV

(%)
87.76
93.77
81.93
80.00
81.95
80.20
99.34
83.06

**Deutsche Bank @
ace2005-HE1
Preliminary Collateral Analysis
IO Loans
1,540 records
Balance: 400,693,020**

1. Summary

Number of Mortgage Loans	1,540
Aggregate Principal Balance	\$400,693,020
Conforming Balance Loans	\$243,709,645
Average Principal Balance	\$260,190
Range	\$50,500 - \$980,000
Weighted Average Coupon	6.391%
Range	4.900% - 9.900%
Weighted Average Margin	6.345%
Range	3.375% - 9.125%
Weighted Average Remaining Term	358 months
Range	354 months - 360 months
Weighted Average Seasoning	2 months
Latest Maturity Date	2035-01-02
State Concentration	
California	59.85%
Weighted Average Combined Original LTV	82.32%
Range	30.25% - 100.00%
First Liens	100.00%
Non-Balloon Loans	100.00%
Weighted Average FICO	646
Index Type	
6 Month LIBOR	99.94%
Fixed Rate	0.06%
Weighted Average Initial Per Cap	2.98%
Weighted Average Sub Per Cap	1.30%
Weighted Average Lifetime Rate Cap	6.62%
Property Type	
Single Family Residence	82.88%
2-4 Family	2.55%
PUD	7.03%
Condo	7.54%
Manufactured Housing	0.00%
Occupancy Status	
Primary	98.23%
Investment	1.14%
Second Home	0.62%
Documentation Status	
Full/Alt	78.56%
Stated/NIV	19.65%
Limited	1.79%

None
Weighted Average Prepayment Term
Loans with Prepayment Penalties

0.00%
24 months
92.50%

Top

2. Freddie Conformingvs. Nonconforming

Freddie Conformingvs. Nonconforming	Number of Mortgage Loans
Conforming Loan Balance	1,204
Non-conforming Loan Balance	336
Total:	1,540

Top

3. Collateral Type

Collateral Type	Number of Mortgage Loans
Fixed Rate	1
ARM	1,539
Total:	1,540

Top

4. Product Type

Product Type	Number of Mortgage Loans
Fixed - 30 Year IO	1
ARM - 6 Month IO	2
ARM - 2 Year/6 Month IO	1,354
ARM - 3 Year/6 Month IO	142
ARM - 5 Year/6 Month IO	41
Total:	1,540

[Top](#)

5. IO Loans (%)

	Number of Mortgage Loans
IO Loans (%)	
Y	1,540
Total:	1,540

[Top](#)

6. Interest Only Term

	Number of Mortgage Loans
Interest Only Term	
24	857
36	61
60	620
120	2
Total:	1,540

[Top](#)

7. Originating Institution

	Number of Mortgage Loans
Originating Institution	
FREMONT	825
OWNIT	346
Other	369
Total:	1,540

[Top](#)

8. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans
50,000.01 - 100,000.00	77
100,000.01 - 150,000.00	286
150,000.01 - 200,000.00	279
200,000.01 - 250,000.00	219
250,000.01 - 300,000.00	178
300,000.01 - 350,000.00	134
350,000.01 - 400,000.00	126
400,000.01 - 450,000.00	100
450,000.01 - 500,000.00	61
500,000.01 - 550,000.00	27
550,000.01 - 600,000.00	15
600,000.01 - 650,000.00	14
650,000.01 - 700,000.00	11
700,000.01 - 750,000.00	4
750,000.01 - 800,000.00	3
800,000.01 - 850,000.00	2
850,000.01 - 900,000.00	1
900,000.01 - 950,000.00	2
950,000.01 - 1,000,000.00	1
Total:	1,540

Minimum: 50,500.00

Maximum: 980,000.00

Average: 260,197.63

Total: 400,704,342.97

Top

9. Remaining Principal Balance (\$)

Remaining Principal Balance (\$)	Number of Mortgage Loans
50,000.01 - 100,000.00	77
100,000.01 - 150,000.00	286
150,000.01 - 200,000.00	279
200,000.01 - 250,000.00	219
250,000.01 - 300,000.00	178
300,000.01 - 350,000.00	134
350,000.01 - 400,000.00	126

400,000.01 - 450,000.00	100
450,000.01 - 500,000.00	61
500,000.01 - 550,000.00	27
550,000.01 - 600,000.00	15
600,000.01 - 650,000.00	14
650,000.01 - 700,000.00	11
700,000.01 - 750,000.00	4
750,000.01 - 800,000.00	3
800,000.01 - 850,000.00	2
850,000.01 - 900,000.00	1
900,000.01 - 950,000.00	2
950,000.01 - 1,000,000.00	1
Total:	1,540

Minimum: 50,500.00
Maximum: 980,000.00
Average: 260,190.27

Top

10. Mortgage Rate (%)

Mortgage Rate (%)	Number of Mortgage Loans
4.500 - 4.999	16
5.000 - 5.499	90
5.500 - 5.999	361
6.000 - 6.499	333
6.500 - 6.999	410
7.000 - 7.499	146
7.500 - 7.999	128
8.000 - 8.499	27
8.500 - 8.999	24
9.000 - 9.499	3
9.500 - 9.999	2
Total:	1,540

Minimum: 4.900
Maximum: 9.900
Weighted Average: 6.391

Top

11. State

--	--

State	Number of Mortgage Loans
California	734
Washington	84
Florida	79
Colorado	84
Arizona	88
Maryland	38
Virginia	33
Georgia	48
Nevada	34
New York	15
Illinois	27
Minnesota	28
Oregon	30
Massachusetts	12
Utah	24
Texas	28
Hawaii	11
New Jersey	12
Michigan	24
Ohio	22
North Carolina	14
Tennessee	9
South Carolina	9
Missouri	8
Wisconsin	7
Pennsylvania	5
Connecticut	4
Indiana	7
Kentucky	4
Rhode Island	3
Delaware	2
Idaho	4
New Hampshire	2
Wyoming	2
New Mexico	1
Iowa	2
South Dakota	1
Kansas	1
Total:	1,540

Number of States Represented: 38

[Top](#)

12. Months Remaining

--	--

Months Remaining	Number of Mortgage Loans
301 - 360	1,540
Total:	1,540

Minimum: 354
Maximum: 360
Weighted Average: 358.50

[Top](#)

13. Property Type

Property Type	Number of Mortgage Loans
Single Family Residence	1,251
PUD	131
Condo	114
2 Family	29
Condo - High Rise >8 floors	8
Condo - Low Rise <5 floors	7
Total:	1,540

[Top](#)

14. Combined Orig Loan-to-Value Ratio (%)

Combined Orig Loan-to-Value Ratio (%)	Number of Mortgage Loans
<= 50.00	8
50.01 - 55.00	2
55.01 - 60.00	6
60.01 - 65.00	13
65.01 - 70.00	23
70.01 - 75.00	47
75.01 - 80.00	1,010
80.01 - 85.00	76
85.01 - 90.00	221
90.01 - 95.00	68
95.01 - 100.00	66

Total:	1,540
Minimum: 30.25	
Maximum: 100.00	
Weighted Average: 82.32	

Top

15. Lien Position

Lien Position	Number of Mortgage Loans
1st Lien	1,540
Total:	1,540

Top

16. Program

Program	Number of Mortgage Loans
Full	1,257
Stated Doc	265
Limited Doc	18
Total:	1,540

Top

17. FICO Score

FICO Score	Number of Mortgage Loans
540 - 559	10
560 - 579	28
580 - 599	226
600 - 619	297
620 - 639	238

640 - 659	251
660 - 679	197
680 - 699	131
700 - 719	62
720 - 739	50
740 - 759	28
760 - 779	14
780 - 799	8
Total:	1,540

Minimum: 541

Maximum: 797

Weighted Average: 646

% UPB missing FICOs: 0.0

[Top](#)

18. Purpose

Purpose	Number of Mortgage Loans
Purchase	1,003
Refinance - Cashout	421
Debt Consolidation	85
Refinance - Rate Term	24
Home Improvement	7
Total:	1,540

[Top](#)

19. Occupancy Status

Occupancy Status	Number of Mortgage Loans
Primary	1,510
Investment	22
Second Home	8
Total:	1,540

[Top](#)

20. Gross Margin (%)

Gross Margin (%)	Number of Mortgage Loans
3.250 - 3.499	1
3.500 - 3.749	4
3.750 - 3.999	8
4.000 - 4.249	13
4.250 - 4.499	24
4.500 - 4.749	37
4.750 - 4.999	57
5.000 - 5.249	67
5.250 - 5.499	83
5.500 - 5.749	60
5.750 - 5.999	99
6.000 - 6.249	79
6.250 - 6.499	136
6.500 - 6.749	131
6.750 - 6.999	687
7.000 - 7.249	17
7.250 - 7.499	13
7.500 - 7.749	6
7.750 - 7.999	10
8.000 - 8.249	5
8.500 - 8.749	1
9.000 - 9.249	1
Total:	1,539

Minimum: 3.375

Maximum: 9.125

Weighted Average: 6.345

The above table is based on Adjustable Mortgage Loans only

Top

21. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans
11.000 - 11.499	30
11.500 - 11.999	147

12.000 - 12.499	198
12.500 - 12.999	417
13.000 - 13.499	264
13.500 - 13.999	276
14.000 - 14.499	92
14.500 - 14.999	89
15.000 - 15.499	13
15.500 - 15.999	11
16.000 - 16.499	1
16.500 - 16.999	1
Total:	1,539

Minimum: 11.000
Maximum: 16.900
Weighted Average: 13.013

The above table is based on Adjustable Mortgage Loans only

Top

22. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans
3.500 - 3.999	1
4.000 - 4.499	3
4.500 - 4.999	18
5.000 - 5.499	92
5.500 - 5.999	362
6.000 - 6.499	332
6.500 - 6.999	414
7.000 - 7.499	142
7.500 - 7.999	127
8.000 - 8.499	24
8.500 - 8.999	20
9.000 - 9.499	2
9.500 - 9.999	2
Total:	1,539

Minimum: 3.750
Maximum: 9.900
Weighted Average: 6.373

The above table is based on Adjustable Mortgage Loans only

Top

23. Month Year of Next Rate Adjustment

Month Year of Next Rate Adjustment	Number of Mortgage Loans
2005-02	1
2005-05	1
2006-07	1
2006-08	10
2006-09	23
2006-10	81
2006-11	464
2006-12	731
2007-01	44
2007-09	2
2007-10	7
2007-11	36
2007-12	85
2008-01	12
2009-08	1
2009-09	1
2009-10	5
2009-11	5
2009-12	29
Total:	1,539

Minimum: 2005-02-01

Maximum: 2009-12-01

Weighted Average: 2007-01-12

The above table is based on Adjustable Mortgage Loans only

Top

24. Initial Periodic Cap (%)

Initial Periodic Cap (%)	Number of Mortgage Loans
1	3
1.5	14
3	1,522
Total:	1,539

Minimum: 1.000
 Maximum: 3.000
 Weighted Average: 2.984

The above table is based on Adjustable Mortgage Loans only

Top

25. Lifetime Rate Cap (%) (ARM Only)

Lifetime Rate Cap (%) (ARM Only)	Number of Mortgage Loans
4.501 - 5.000	17
5.501 - 6.000	607
6.501 - 7.000	915
Total:	1,539

Minimum: 5.000
 Maximum: 7.000
 Weighted Average: 6.622

The above table is based on Adjustable Mortgage Loans only

Top

26. Prepayment Penalty Months

Prepayment Penalty Months	Number of Mortgage Loans
0	136
12	97
24	1,128
30	1
36	177
60	1
Total:	1,540

Non-zero Weighted Average Original Prepay Penalty Term: 24

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
243,709,644.95	60.82	6.504	82.20	641
156,983,375.04	39.18	6.216	82.50	652
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
228,000.00	0.06	7.250	80.00	542
400,465,019.99	99.94	6.391	82.32	646
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
228,000.00	0.06	7.250	80.00	542
620,199.57	0.15	6.625	72.69	582
354,479,652.07	88.47	6.413	82.56	644
36,256,747.35	9.05	6.193	80.82	657
9,108,421.00	2.27	6.310	79.59	663
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
400,693,019.99	100.00	6.391	82.32	646
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
235,672,383.76	58.82	6.345	83.41	639
17,318,293.20	4.32	6.091	81.14	651
147,331,163.03	36.77	6.499	80.71	656
371,180.00	0.09	7.009	80.00	595
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
235,454,294.00	58.76	6.285	83.32	642
81,730,542.00	20.40	6.457	80.29	661
83,508,183.99	20.84	6.625	81.48	641
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
6,253,051.49	1.56	7.047	81.96	629
36,410,837.92	9.09	6.646	81.73	635
48,475,155.14	12.10	6.587	82.67	638
48,935,408.23	12.21	6.518	82.39	642
48,673,667.35	12.15	6.492	81.91	639
43,376,039.72	10.83	6.298	82.05	650
47,264,103.21	11.80	6.295	82.00	647
42,365,827.58	10.57	6.159	82.17	659
29,316,801.97	7.32	6.025	81.88	651
14,217,331.65	3.55	6.249	83.02	646
8,729,320.00	2.18	6.357	84.64	650
8,703,900.00	2.17	6.031	82.35	669
7,475,925.73	1.87	6.453	85.99	630
2,887,550.00	0.72	6.825	87.45	649
2,285,250.00	0.57	6.119	76.11	721
1,636,250.00	0.41	7.271	94.86	621
855,000.00	0.21	5.750	95.00	754
1,851,600.00	0.46	6.176	76.45	648
980,000.00	0.24	5.500	71.48	700
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
6,253,051.49	1.56	7.047	81.96	629
36,410,837.92	9.09	6.646	81.73	635
48,475,155.14	12.10	6.587	82.67	638
48,935,408.23	12.21	6.518	82.39	642
48,673,667.35	12.15	6.492	81.91	639
43,376,039.72	10.83	6.298	82.05	650
47,264,103.21	11.80	6.295	82.00	647

42,365,827.58	10.57	6.159	82.17	659
29,316,801.97	7.32	6.025	81.88	651
14,217,331.65	3.55	6.249	83.02	646
8,729,320.00	2.18	6.357	84.64	650
8,703,900.00	2.17	6.031	82.35	669
7,475,925.73	1.87	6.453	85.99	630
2,887,550.00	0.72	6.825	87.45	649
2,285,250.00	0.57	6.119	76.11	721
1,636,250.00	0.41	7.271	94.86	621
855,000.00	0.21	5.750	95.00	754
1,851,600.00	0.46	6.176	76.45	648
980,000.00	0.24	5.500	71.48	700
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
6,114,771.02	1.53	4.988	79.46	661
27,419,479.91	6.84	5.303	79.99	667
106,298,801.25	26.53	5.784	79.99	656
88,120,594.39	21.99	6.233	80.60	648
103,555,101.05	25.84	6.728	83.00	641
31,379,170.73	7.83	7.221	86.18	628
28,415,824.02	7.09	7.683	89.24	623
4,744,067.00	1.18	8.210	91.14	612
4,158,960.62	1.04	8.629	93.03	610
384,750.00	0.10	9.037	95.25	594
101,500.00	0.03	9.762	80.26	624
400,693,019.99	100.00	6.391	82.32	646

	% of		Weighted	
--	------	--	----------	--

Aggregate Remaining Principal Balance	Aggregate Remaining Principal Balance	Weighted Average Coupon	Average Comb Original LTV	FICO Score
239,820,016.69	59.85	6.257	81.19	652
17,576,912.45	4.39	6.421	82.19	629
15,127,186.05	3.78	6.737	85.48	647
15,022,134.98	3.75	6.198	81.17	636
15,017,691.36	3.75	6.850	84.16	638
10,325,112.60	2.58	6.529	85.61	639
9,074,609.97	2.26	6.723	87.07	643
8,592,319.81	2.14	6.720	85.64	622
7,316,162.92	1.83	6.608	82.82	633
6,402,070.00	1.60	6.630	87.13	635
6,142,375.95	1.53	6.817	87.95	632
5,569,549.00	1.39	6.553	82.04	620
4,732,199.00	1.18	6.510	82.24	659
4,491,458.61	1.12	6.411	82.87	641
4,056,541.62	1.01	6.293	83.60	637
3,895,318.00	0.97	6.596	80.99	639
3,777,232.55	0.94	6.064	80.08	654
3,641,651.35	0.91	6.099	77.60	645
3,408,944.49	0.85	7.361	85.50	629
3,137,427.95	0.78	6.675	85.10	637
2,425,855.00	0.61	6.530	84.33	623
1,299,360.00	0.32	6.890	85.14	632
1,189,850.00	0.30	7.327	93.35	614
1,163,809.54	0.29	7.312	89.14	626
1,161,789.21	0.29	7.430	86.10	608
1,079,399.94	0.27	6.550	85.55	664
1,036,643.95	0.26	6.428	84.15	640
685,870.00	0.17	6.641	86.08	634
655,200.00	0.16	7.289	87.32	638
612,900.00	0.15	6.742	83.55	642
557,600.00	0.14	6.753	87.75	611
506,127.00	0.13	6.644	81.43	627
447,200.00	0.11	5.892	80.00	629
192,500.00	0.05	6.567	76.01	610
158,400.00	0.04	6.750	80.00	582
151,100.00	0.04	7.313	81.74	657
122,500.00	0.03	6.790	84.19	642
120,000.00	0.03	4.950	80.00	601
400,693,019.99	100.00	6.391	82.32	646

	% of		Weighted	
--	------	--	----------	--

Aggregate Remaining Principal Balance	Aggregate Remaining Principal Balance	Weighted Average Coupon	Average Comb Original LTV	FICO Score
400,693,019.99	100.00	6.391	82.32	646
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
332,086,444.34	82.88	6.358	82.23	643
28,181,291.30	7.03	6.641	82.92	643
27,000,948.74	6.74	6.445	81.32	666
10,200,438.61	2.55	6.567	85.57	678
1,722,984.00	0.43	6.880	88.50	636
1,500,913.00	0.37	6.275	80.00	658
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
1,560,637.04	0.39	6.020	39.50	641
300,994.32	0.08	6.811	53.27	582
1,401,650.00	0.35	6.079	58.32	602
4,086,662.00	1.02	5.922	62.69	652
6,475,569.57	1.62	6.033	68.41	638
14,951,001.99	3.73	6.271	73.96	660
253,069,421.89	63.16	6.211	79.90	651
19,648,707.69	4.90	6.481	84.44	630
64,648,969.58	16.13	6.662	89.62	632
19,490,169.38	4.86	7.169	94.57	631
15,059,236.53	3.76	7.603	99.75	647

400,693,019.99	100.00	6.391	82.32	646
----------------	--------	-------	-------	-----

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
400,693,019.99	100.00	6.391	82.32	646
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
314,782,148.57	78.56	6.326	82.99	638
78,744,774.17	19.65	6.645	79.45	676
7,166,097.25	1.79	6.452	84.12	637
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
2,401,993.89	0.60	7.196	79.21	550
7,273,239.99	1.82	7.173	81.68	572
51,809,733.39	12.93	6.768	83.18	589
71,748,852.16	17.91	6.541	83.70	610
60,501,215.88	15.10	6.418	82.63	630

65,824,428.71	16.43	6.301	81.60	649
54,209,975.75	13.53	6.222	82.10	669
37,474,405.56	9.35	6.033	81.80	687
19,090,221.51	4.76	6.111	79.58	708
15,700,691.98	3.92	6.117	80.08	729
7,457,754.00	1.86	6.142	85.52	749
4,353,679.17	1.09	6.369	82.27	765
2,846,828.00	0.71	6.631	79.22	789
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
248,180,534.07	61.94	6.359	81.63	654
118,626,723.68	29.61	6.473	83.57	632
25,706,696.22	6.42	6.274	82.78	635
5,288,716.10	1.32	6.866	83.47	623
2,890,349.92	0.72	6.024	83.54	629
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
393,618,925.24	98.23	6.381	82.32	645
4,579,241.00	1.14	7.237	84.37	679
2,494,853.75	0.62	6.496	77.88	659
400,693,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
200,400.00	0.05	6.125	80.00	652
796,717.00	0.20	5.138	78.66	685
1,765,825.00	0.44	5.704	75.41	678
3,061,300.17	0.76	5.732	80.00	666
5,242,471.00	1.31	5.727	79.40	655
9,192,718.00	2.30	5.929	79.36	661
16,104,613.04	4.02	5.899	78.93	649
15,147,641.51	3.78	6.106	79.29	658
20,588,953.34	5.14	6.083	78.81	656
13,613,832.00	3.40	6.456	81.33	649
27,676,907.26	6.91	6.225	80.06	653
20,393,613.22	5.09	6.219	80.30	665
35,561,907.68	8.88	6.240	81.33	662
38,626,453.02	9.65	6.050	81.68	646
183,092,421.13	45.72	6.615	84.37	636
3,826,519.00	0.96	7.683	84.56	614
2,177,715.00	0.54	7.974	88.56	621
1,210,405.00	0.30	8.035	84.57	641
1,555,150.00	0.39	8.628	88.99	618
520,007.62	0.13	8.603	90.92	594
58,450.00	0.01	9.000	84.96	573
51,000.00	0.01	9.625	60.71	645
400,465,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
9,021,347.00	2.25	5.326	79.72	676
40,075,955.23	10.01	5.681	78.29	669

51,669,909.22	12.90	5.913	79.95	661
116,054,849.82	28.98	6.139	80.50	652
70,073,599.97	17.50	6.437	81.52	639
71,123,135.60	17.76	6.871	85.50	629
18,716,270.84	4.67	7.364	89.68	623
18,930,544.31	4.73	7.774	91.45	623
2,244,435.00	0.56	8.356	89.65	601
2,409,973.00	0.60	8.643	90.22	611
94,500.00	0.02	9.150	90.00	580
50,500.00	0.01	9.900	100.00	603
400,465,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
199,400.00	0.05	5.250	79.98	684
536,350.00	0.13	6.223	79.98	671
6,390,071.02	1.60	5.040	79.47	660
28,221,457.71	7.05	5.348	79.99	665
106,448,795.57	26.58	5.786	79.96	656
88,009,016.59	21.98	6.260	80.85	647
104,012,201.05	25.97	6.741	83.10	641
30,543,376.41	7.63	7.221	86.36	630
28,161,274.02	7.03	7.682	89.23	623
4,195,717.00	1.05	8.201	89.98	610
3,492,910.62	0.87	8.627	92.07	609
152,950.00	0.04	9.093	88.07	577
101,500.00	0.03	9.762	80.26	624
400,465,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
355,200.00	0.09	6.625	75.57	613
264,999.57	0.07	6.625	68.83	541
279,920.00	0.07	6.990	80.00	665
2,490,566.00	0.62	6.414	81.16	630
5,267,749.79	1.32	6.500	82.66	667
20,339,345.23	5.08	6.588	84.35	640
126,188,490.27	31.51	6.426	83.66	635
188,839,884.78	47.16	6.365	81.86	651
11,073,696.00	2.77	6.688	79.02	644
640,980.63	0.16	6.633	84.45	607
1,235,708.00	0.31	6.267	84.39	687
10,212,453.71	2.55	6.128	81.46	661
21,078,067.01	5.26	6.141	80.59	654
3,089,538.00	0.77	6.639	78.13	660
261,600.00	0.07	6.000	80.00	696
133,600.00	0.03	6.375	80.00	663
1,209,765.00	0.30	5.971	79.90	661
1,678,786.00	0.42	6.038	79.53	706
5,824,670.00	1.45	6.471	79.52	649
400,465,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
1,027,199.57	0.26	6.873	74.03	598
2,799,800.00	0.70	7.842	82.80	611
396,638,020.42	99.04	6.379	82.34	646
400,465,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
3,369,566.19	0.84	7.221	83.49	646
144,673,576.76	36.13	6.481	80.62	656
252,421,877.04	63.03	6.328	83.27	640
400,465,019.99	100.00	6.391	82.32	646

Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Weighted Average Coupon	Weighted Average Comb Original LTV	FICO Score
30,066,884.15	7.50	6.717	83.13	643
28,982,688.43	7.23	6.672	83.55	646
300,574,074.30	75.01	6.346	82.29	645
293,520.00	0.07	6.650	80.00	591
40,504,903.11	10.11	6.289	81.08	651
270,950.00	0.07	5.125	80.00	661
400,693,019.99	100.00	6.391	82.32	646

We need these matrices in addition to strats

If the deal has deep MI - we want the following:

For Non-MI Loans-only

By LTV Bucket	% of total deal	Avg FICO
<=50% LTV	1.22	599
51%-60%	2.07	583
61%-70%	7.41	576
71%-80%	48.21	624
81%-85%	6.74	604
86%-90%	20.41	619
91%-95%	4.59	631
96%-100%	9.34	640

Aggregate Loans

FICO	% of total deal	Avg LTV
N/A	0.01	92.39
481 - 499	0.01	100.00
500 - 519	3.21	71.11
520 - 539	4.07	73.62
540 - 559	6.09	79.11
560 - 579	7.25	82.50
580 - 599	12.53	86.63
600 - 619	13.98	87.32
620 - 639	13.60	87.58
640 - 659	12.78	88.79
660 - 679	10.42	87.56
680 - 699	7.16	87.74
700 - 719	3.38	86.54
720 - 739	2.68	87.54
740 - 759	1.61	87.00
760 - 779	0.75	86.47
780 - 799	0.47	86.93
800 >=	-	100.00

IO Loans

FICO	% of total deal	Avg LTV
540 - 559	0.15	77.85
560 - 579	0.46	81.86
580 - 599	3.31	82.76
600 - 619	4.58	83.23
620 - 639	3.86	82.02
640 - 659	4.20	81.54
660 - 679	3.46	82.23
680 - 699	2.39	81.75
700 - 719	1.22	80.80
720 - 739	1.00	80.33
740 - 759	0.48	85.10

760 - 779
780 - 799

0.28
0.18

82.46
81.88

**We needs strats broken out in this format for Total ARMs,
We also need this for the total pool combined**

TOTAL POOL

1. Original Principal Balance (\$)

Original Principal Balance (\$)	Number of Loans	Current Principal Balance
1 - 20,000	471	5,788,677.72
20,001 - 40,000	900	27,389,671.41
40,001 - 60,000	669	33,734,320.74
60,001 - 80,000	559	39,622,949.30
80,001 - 100,000	621	56,290,186.58
100,001 - 120,000	737	81,152,666.64
120,001 - 140,000	669	86,897,131.76
140,001 - 160,000	570	86,037,955.52
160,001 - 180,000	548	93,444,420.19
180,001 - 200,000	438	83,586,373.43
200,001 - 220,000	368	77,475,518.27
220,001 - 240,000	347	79,919,359.72
240,001 - 260,000	291	72,790,489.46
260,001 - 280,000	274	73,888,773.20
280,001 - 300,000	218	63,399,049.31
300,001 - 320,000	249	77,587,755.68
320,001 - 340,000	221	73,039,143.13
340,001 - 360,000	199	70,043,277.00
360,001 - 380,000	130	48,164,820.85
380,001 - 400,000	147	57,547,284.82
400,001 - 420,000	112	45,985,150.57
420,001 - 440,000	90	38,646,265.27
440,001 - 460,000	49	22,065,467.01
460,001 - 480,000	53	24,945,247.91
480,001 - 500,000	69	34,057,688.23
500,001 - 520,000	21	10,696,644.34
520,001 - 540,000	24	12,779,370.59
540,001 - 560,000	19	10,503,802.12
560,001 - 580,000	9	5,135,274.02
580,001 - 600,000	26	15,451,300.66
600,001 - 620,000	13	7,884,954.89
620,001 - 640,000	6	3,788,936.00
640,001 - 660,000	9	5,858,554.59
660,001 - 680,000	12	8,076,265.94
680,001 - 700,000	8	5,548,326.11

700,001 - 720,000	6	4,259,332.93
720,001 - 740,000	4	2,921,289.50
740,001 - 760,000	10	7,477,167.45
760,001 - 780,000	2	1,537,678.99
800,001 - 820,000	2	1,613,694.23
820,001 - 840,000	1	831,250.00
840,001 - 860,000	2	1,702,580.45
900,001 - 920,000	2	1,810,769.32
920,001 - 940,000	2	1,866,209.23
940,001 - 960,000	1	950,000.00
960,001 - 980,000	1	980,000.00
980,001 - 1,000,000	1	997,904.48
Total:	9,180	1,566,170,949.56

Top

2. Current Principal Balance (\$)

Current Principal Balance (\$)	Number of Loans	Current Principal Balance
0.01 - 20,000.00	474	5,836,814.42
20,000.01 - 40,000.00	898	27,379,716.45
40,000.01 - 60,000.00	671	33,850,221.10
60,000.01 - 80,000.00	561	39,826,877.53
80,000.01 - 100,000.00	618	56,126,130.96
100,000.01 - 120,000.00	736	81,052,885.94
120,000.01 - 140,000.00	668	86,802,957.75
140,000.01 - 160,000.00	571	86,197,891.61
160,000.01 - 180,000.00	547	93,284,484.10
180,000.01 - 200,000.00	439	83,786,181.38
200,000.01 - 220,000.00	370	77,935,395.88
220,000.01 - 240,000.00	345	79,499,485.15
240,000.01 - 260,000.00	293	73,329,876.87
260,000.01 - 280,000.00	271	73,109,574.80
280,000.01 - 300,000.00	220	63,998,692.12
300,000.01 - 320,000.00	247	76,988,112.87
320,000.01 - 340,000.00	222	73,378,861.35
340,000.01 - 360,000.00	199	70,055,968.20
360,000.01 - 380,000.00	130	48,164,820.85
380,000.01 - 400,000.00	149	58,346,558.36
400,000.01 - 420,000.00	110	45,185,877.03
420,000.01 - 440,000.00	89	38,293,855.85
440,000.01 - 460,000.00	49	22,065,467.01
460,000.01 - 480,000.00	53	24,945,247.91

480,000.01 - 500,000.00	69	34,057,688.23
500,000.01 - 520,000.00	21	10,696,644.34
520,000.01 - 540,000.00	24	12,779,370.59
540,000.01 - 560,000.00	19	10,503,802.12
560,000.01 - 580,000.00	9	5,135,274.02
580,000.01 - 600,000.00	26	15,451,300.66
600,000.01 - 620,000.00	14	8,504,835.99
620,000.01 - 640,000.00	5	3,169,054.90
640,000.01 - 660,000.00	9	5,858,554.59
660,000.01 - 680,000.00	12	8,076,265.94
680,000.01 - 700,000.00	8	5,548,326.11
700,000.01 - 720,000.00	8	4,259,332.93
720,000.01 - 740,000.00	6	3,660,741.79
740,000.01 - 760,000.00	5	6,737,715.16
760,000.01 - 780,000.00	9	1,537,678.99
780,000.01 - 800,000.00	2	1,613,694.23
800,000.01 - 820,000.00	2	831,250.00
820,000.01 - 840,000.00	1	1,702,580.45
840,000.01 - 860,000.00	2	1,810,769.32
860,000.01 - 880,000.00	2	1,866,209.23
880,000.01 - 900,000.00	2	950,000.00
900,000.01 - 920,000.00	1	980,000.00
920,000.01 - 940,000.00	1	997,904.48
940,000.01 - 960,000.00	1	
960,000.01 - 980,000.00	1	
980,000.01 - 1,000,000.00	1	
Total:	9,180	1,566,170,949.56

Top

3. Mortgage Rate (%)

Mortgage Rate (%)	Number of Loans	Current Principal Balance
3.000 - 3.499	1	505,000.00
4.500 - 4.999	35	10,633,834.96
5.000 - 5.499	150	45,981,426.26
5.500 - 5.999	689	194,408,562.88
6.000 - 6.499	901	235,166,581.33
6.500 - 6.999	1,591	369,855,084.89
7.000 - 7.499	925	184,946,001.90
7.500 - 7.999	1,126	211,938,632.82
8.000 - 8.499	582	89,739,108.76
8.500 - 8.999	602	74,203,511.32
9.000 - 9.499	293	28,455,464.38
9.500 - 9.999	468	36,446,561.40
10.000 - 10.499	216	13,292,973.70
10.500 - 10.999	468	25,193,883.30

11.000 - 11.499	490	23,637,352.07
11.500 - 11.999	337	13,627,051.48
12.000 - 12.499	181	4,325,330.47
12.500 - 12.999	109	3,357,989.29
13.000 - 13.499	15	444,049.55
13.500 - 13.999	1	12,548.80
Total:	9,180	1,566,170,949.56

Top

4. Original Terms (mos.)

Original Terms (mos.)	Number of Loans	Current Principal Balance
1 - 60	26	236,474.53
61 - 120	250	3,180,437.53
121 - 180	788	40,716,021.09
181 - 240	282	10,644,423.93
241 - 300	3	521,947.58
301 - 360	7,831	1,510,871,644.90
Total:	9,180	1,566,170,949.56

5. Remaining Terms (mos.)

Remaining Terms (mos.)	Number of Loans	Current Principal Balance
1 - 60	26	236,474.53
61 - 120	250	3,180,437.53
121 - 180	788	40,716,021.09
181 - 240	282	10,644,423.93
241 - 300	3	521,947.58
301 - 360	7,831	1,510,871,644.90
Total:	9,180	1,566,170,949.56

7. Lien Position

Lien Position	Number of Loans	Current Principal Balance
1st Lien	6,718	1,453,599,791.20
2nd Lien	2,462	112,571,158.36
Total:	9,180	1,566,170,949.56

8. Seasoning (mos.)

Seasoning (mos.)	Number of Loans	Current Principal Balance
0	164	29,619,829.00
1	4,071	723,816,825.56
2	3,863	661,655,109.19
3	618	104,063,768.13
4	185	25,633,457.12
5	50	6,837,273.80
6	66	5,545,181.69
7	43	2,999,757.09
8	32	2,370,158.44
9	9	531,601.04
10	12	588,070.44
11	4	181,443.36
12	1	116,115.11
13	4	110,437.24
14	1	195,184.67
17	2	35,366.62
19	2	57,310.39
20	1	60,823.28
21	1	11,029.97
23	2	109,557.36
24	1	33,513.51
25	3	118,116.51
26	3	175,201.91
27	1	14,767.95
28	5	100,072.02
29	3	86,003.49
30	3	65,812.28
31	1	23,454.70

32	9	277,727.20
33	9	231,027.04
34	7	312,649.37
35	2	119,426.08
36	2	74,878.00
Total:	9,180	1,566,170,949.56

9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Loans	Current Principal Balance
<= 50.00	111	19,075,308.14
50.01 - 55.00	64	10,475,991.07
55.01 - 60.00	113	22,017,041.49
60.01 - 65.00	245	54,499,308.42
65.01 - 70.00	288	61,622,811.13
70.01 - 75.00	361	82,573,219.72
75.01 - 80.00	3,065	672,479,650.80
80.01 - 85.00	524	105,548,758.50
85.01 - 90.00	1,624	319,731,680.37
90.01 - 95.00	601	71,810,079.40
95.01 - 100.00	2,184	146,337,100.52
Total:	9,180	1,566,170,949.56

10. Occupancy

Occupancy	Number of Loans	Current Principal Balance
Primary	8,380	1,444,296,919.30
Investment	724	104,571,185.54
Second Home	76	17,302,844.72
Total:	9,180	1,566,170,949.56

11. Property Type

Property Type	Number of Loans	Current Principal Balance
Single Family Residence	7,269	1,236,180,981.75
2 Family	654	138,668,640.57
Condo	558	84,350,290.95
PUD	491	65,224,808.59
3 Family	109	23,171,558.53
4 Family	61	12,744,634.01
Condo - High Rise >5 floors	20	3,048,396.57
Condo - Low Rise <4 floors	18	2,781,638.59
Total:	9,180	1,566,170,949.56

12. Loan Purpose

Loan Purpose	Number of Loans	Current Principal Balance
Purchase	5,646	842,573,123.36
Refinance - Cashout	3,379	702,294,923.51
Refinance - Rate Term	155	21,302,902.69
Total:	9,180	1,566,170,949.56

13. Documentation Level

Documentation Level	Number of Loans	Current Principal Balance
Full	6,355	1,007,185,855.22
Stated Documentation	2,675	531,221,100.78
Limited	107	23,215,665.00
No Documentation	43	4,548,328.56
Total:	9,180	1,566,170,949.56

14. Product Type

Product Type	Number of Loans	Current Principal Balance
Fixed - 5 Year	26.00	236,474.53
Fixed - 10 Year	250.00	3,180,437.53
Fixed - 15 Year	205.00	7,821,417.78
Fixed - 20 Year	273.00	10,053,583.57
Fixed - 25 Year	3.00	521,947.58
Fixed - 30 Year	1,784.00	196,510,600.93
Fixed - 30 Year IO	1.00	228,000.00
Balloon - 15/30	583.00	32,894,603.31
Balloon - 20/30	9.00	590,840.36
ARM - 6 Month IO	2.00	620,199.57
ARM - 1 Year/6 Month	1.00	179,170.15
ARM - 2 Year/6 Month	4,257.00	860,168,306.18
ARM - 2 Year/6 Month IO	1,354.00	354,479,652.07
ARM - 3 Year/6 Month	156.00	31,489,292.79
ARM - 3 Year/6 Month IO	142.00	36,256,747.35
ARM - 5 Year/6 Month	93.00	21,831,254.86
ARM - 5 Year/6 Month IO	41.00	9,108,421.00
Total:	9,180.00	1,566,170,949.56

15. Geographic Distribution by State

Geographic Distribution by State	Number of Loans	Current Principal Balance
California	2,408	569,748,363.87
New York	643	154,595,134.09
Florida	808	102,509,722.52
Other	5,321	739,317,729.08
Total:	9,180	1,566,170,949.56

16. Prepay Flag

Prepay Flag	Number of Loans	Current Principal Balance
Prepayment Penalty	7,271	1,317,486,026.94
No Prepayment Penalty	1,909	248,684,922.62
Total:	9,180	1,566,170,949.56

17. Prepayment Penalty Months

Prepayment Penalty Months	Number of Loans	Current Principal Balance
0	1,909	248,684,922.62
6	26	1,763,059.75
12	985	193,266,882.58
18	1	115,230.58
24	5,300	955,280,906.53
30	1	293,520.00
36	952	166,269,400.07
60	6	497,027.43
Total:	9,180	1,566,170,949.56

18. FICO Score

FICO Score	Number of Loans	Current Principal Balance
Not Available	5	158,607.59
480 - 499	5	137,972.06
500 - 519	247	50,248,934.27
520 - 539	339	63,777,769.90
540 - 559	536	95,345,428.22
560 - 579	679	113,571,910.40
580 - 599	1,331	196,293,927.26
600 - 619	1,383	218,952,165.42
620 - 639	1,270	213,040,276.53

640 - 659	1,214	200,098,391.34
660 - 679	868	163,202,243.28
680 - 699	579	112,075,627.08
700 - 719	272	52,986,058.44
720 - 739	217	41,942,555.79
740 - 759	130	25,170,467.25
760 - 779	66	11,728,583.52
780 - 799	38	7,398,645.58
800 >=	1	41,385.63
Total:	9,180	1,566,170,949.56

TOTAL ARMS

1. Original Principal Balance (\$)

Original Principal Balance (\$)	Number of Loans	Current Principal Balance
40,001 - 60,000	151	8,197,987.43
60,001 - 80,000	273	19,502,906.07
80,001 - 100,000	380	34,614,504.00
100,001 - 120,000	599	66,007,472.97
120,001 - 140,000	573	74,458,854.90
140,001 - 160,000	498	75,214,179.19
160,001 - 180,000	478	81,465,659.97
180,001 - 200,000	383	73,121,060.35
200,001 - 220,000	331	69,664,592.37
220,001 - 240,000	308	71,004,312.30
240,001 - 260,000	256	64,088,158.32
260,001 - 280,000	251	67,667,105.33
280,001 - 300,000	197	57,289,884.59
300,001 - 320,000	226	70,426,608.65
320,001 - 340,000	193	63,817,015.94
340,001 - 360,000	185	65,117,796.56
360,001 - 380,000	118	43,721,366.05
380,001 - 400,000	133	52,101,924.84
400,001 - 420,000	108	44,361,201.04
420,001 - 440,000	83	35,623,241.41
440,001 - 460,000	47	21,174,555.62
460,001 - 480,000	50	23,542,292.99
480,001 - 500,000	63	31,080,758.13
500,001 - 520,000	19	9,684,104.48
520,001 - 540,000	20	10,638,297.79

540,001 - 560,000	16	8,836,595.74
560,001 - 580,000	9	5,135,274.02
580,001 - 600,000	23	13,689,508.45
600,001 - 620,000	12	7,273,958.64
620,001 - 640,000	6	3,788,936.00
640,001 - 660,000	9	5,858,554.59
660,001 - 680,000	10	6,731,203.89
680,001 - 700,000	7	4,862,149.32
700,001 - 720,000	5	3,548,687.61
720,001 - 740,000	4	2,921,289.50
740,001 - 760,000	10	7,477,167.45
760,001 - 780,000	2	1,537,678.99
800,001 - 820,000	2	1,613,694.23
820,001 - 840,000	1	831,250.00
840,001 - 860,000	2	1,702,580.45
900,001 - 920,000	2	1,810,769.32
940,001 - 960,000	1	950,000.00
960,001 - 980,000	1	980,000.00
980,001 - 1,000,000	1	997,904.48
Total:	6,046	1,314,133,043.97

2. Current Principal Balance (\$)

Current Principal Balance (\$)	Number of Loans	Current Principal Balance
40,000.01 - 60,000.00	151	8,197,987.43
60,000.01 - 80,000.00	276	19,742,825.88
80,000.01 - 100,000.00	378	34,474,364.89
100,000.01 - 120,000.00	598	65,907,692.27
120,000.01 - 140,000.00	573	74,458,854.90
140,000.01 - 160,000.00	499	75,374,115.28
160,000.01 - 180,000.00	477	81,305,723.88
180,000.01 - 200,000.00	384	73,320,868.30
200,000.01 - 220,000.00	333	70,124,469.98
220,000.01 - 240,000.00	306	70,584,437.73
240,000.01 - 260,000.00	258	64,627,545.73
260,000.01 - 280,000.00	248	66,887,906.93
280,000.01 - 300,000.00	199	57,889,527.40
300,000.01 - 320,000.00	224	69,826,965.84
320,000.01 - 340,000.00	194	64,156,734.16
340,000.01 - 360,000.00	185	65,130,487.76
360,000.01 - 380,000.00	118	43,721,366.05

380,000.01 - 400,000.00	135	52,901,198.38
400,000.01 - 420,000.00	106	43,561,927.50
420,000.01 - 440,000.00	82	35,270,831.99
440,000.01 - 460,000.00	47	21,174,555.62
460,000.01 - 480,000.00	50	23,542,292.99
480,000.01 - 500,000.00	63	31,080,758.13
500,000.01 - 520,000.00	19	9,684,104.48
520,000.01 - 540,000.00	20	10,638,297.79
540,000.01 - 560,000.00	16	8,836,595.74
560,000.01 - 580,000.00	9	5,135,274.02
580,000.01 - 600,000.00	23	13,689,508.45
600,000.01 - 620,000.00	13	7,893,839.74
620,000.01 - 640,000.00	5	3,169,054.90
640,000.01 - 660,000.00	9	5,858,554.59
660,000.01 - 680,000.00	10	6,731,203.89
680,000.01 - 700,000.00	7	4,862,149.32
700,000.01 - 720,000.00	5	3,548,687.61
720,000.01 - 740,000.00	5	3,660,741.79
740,000.01 - 760,000.00	9	6,737,715.16
760,000.01 - 780,000.00	2	1,537,678.99
800,000.01 - 820,000.00	2	1,613,694.23
820,000.01 - 840,000.00	1	831,250.00
840,000.01 - 860,000.00	2	1,702,580.45
900,000.01 - 920,000.00	2	1,810,769.32
940,000.01 - 960,000.00	1	950,000.00
960,000.01 - 980,000.00	1	980,000.00
980,000.01 - 1,000,000.00	1	997,904.48
Total:	6,046	1,314,133,043.97

3. Mortgage Rate (%)

Mortgage Rate (%)	Number of Loans	Current Principal Balance
4.500 - 4.999	35	10,633,834.96
5.000 - 5.499	149	45,485,970.20
5.500 - 5.999	645	181,375,708.11
6.000 - 6.499	794	203,669,254.92
6.500 - 6.999	1,381	324,594,698.47
7.000 - 7.499	836	171,095,015.67
7.500 - 7.999	989	189,630,486.19
8.000 - 8.499	488	80,600,684.14
8.500 - 8.999	371	58,121,330.26
9.000 - 9.499	131	17,862,910.98

9.500 - 9.999	125	15,357,341.25
10.000 - 10.499	40	5,431,215.71
10.500 - 10.999	24	4,026,819.88
11.000 - 11.499	20	2,994,051.83
11.500 - 11.999	11	2,243,699.81
12.000 - 12.499	6	805,375.77
12.500 - 12.999	1	204,645.82
Total:	6,046	1,314,133,043.97

4. Original Terms (mos.)

Original Terms (mos.)	Number of Loans	Current Principal Balance
301 - 360	6,046	1,314,133,043.97
Total:	6,046	1,314,133,043.97

5. Remaining Terms (mos.)

Remaining Terms (mos.)	Number of Loans	Current Principal Balance
301 - 360	6,046	1,314,133,043.97
Total:	6,046	1,314,133,043.97

7. Lien Position

		Current
--	--	----------------

Lien Position	Number of Loans	Principal Balance
1st Lien	6,046	1,314,133,043.97
Total:	6,046	1,314,133,043.97

8. Seasoning (mos.)

Seasoning (mos.)	Number of Loans	Current Principal Balance
0	125	26,348,919.00
1	2,716	613,547,914.93
2	2,654	559,001,569.04
3	426	89,808,500.49
4	95	18,962,188.95
5	23	5,231,433.13
6	5	1,085,111.30
7	1	40,199.74
10	1	107,207.39
Total:	6,046	1,314,133,043.97

9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Loans	Current Principal Balance
<= 50.00	72	13,430,674.24
50.01 - 55.00	47	7,671,929.36
55.01 - 60.00	78	16,212,758.01
60.01 - 65.00	207	45,304,164.68
65.01 - 70.00	251	53,900,629.63
70.01 - 75.00	295	70,965,104.47
75.01 - 80.00	2,835	624,114,303.59
80.01 - 85.00	420	85,761,258.08
85.01 - 90.00	1,381	287,240,073.36
90.01 - 95.00	229	61,641,440.50
95.01 - 100.00	231	47,890,708.05
Total:	6,046	1,314,133,043.97

10. Occupancy

Occupancy	Number of Loans	Current Principal Balance
Primary	5,493	1,209,633,377.79
Investment	503	90,456,061.29
Second Home	50	14,043,604.89
Total:	6,046	1,314,133,043.97

11. Property Type

Property Type	Number of Loans	Current Principal Balance
Single Family Residence	4,835	1,044,288,069.82
2 Family	422	110,753,957.49
Condo	368	72,351,781.79
PUD	298	55,065,786.92
3 Family	65	17,360,511.32
4 Family	34	9,172,522.35
Condo - High Rise >5 floors	12	2,664,152.97
Condo - Low Rise <4 floors	12	2,476,261.31
Total:	6,046	1,314,133,043.97

12. Loan Purpose

Loan Purpose	Number of Loans	Current Principal Balance
Purchase	3,496	717,405,788.30

Refinance - Cashout	2,474	580,063,753.17
Refinance - Rate Term	76	16,663,502.50
Total:	6,046	1,314,133,043.97

13. Documentation Level

Documentation Level	Number of Loans	Current Principal Balance
Full	4,115	837,682,877.09
Stated Documentation	1,851	455,293,738.92
Limited	68	18,716,438.10
No Documentation	12	2,439,989.86
Total:	6,046	1,314,133,043.97

[Top](#)

14. Product Type

Product Type	Number of Loans	Current Principal Balance
ARM - 6 Month IO	2.00	620,199.57
ARM - 1 Year/6 Month	1.00	179,170.15
ARM - 2 Year/6 Month	4,257.00	860,168,306.18
ARM - 2 Year/6 Month IO	1,354.00	354,479,652.07
ARM - 3 Year/6 Month	156.00	31,489,292.79
ARM - 3 Year/6 Month IO	142.00	36,256,747.35
ARM - 5 Year/6 Month	93.00	21,831,254.86
ARM - 5 Year/6 Month IO	41.00	9,108,421.00
Total:	6,046.00	1,314,133,043.97

[Top](#)

15. Geographic Distribution by State

Geographic Distribution by State	Number of Loans	Current Principal Balance
----------------------------------	-----------------	---------------------------

California	1,566	476,849,491.76
New York	386	117,704,618.20
Florida	513	84,738,882.19
Other	3,581	634,840,051.82
Total:	6,046	1,314,133,043.97

[Top](#)

16. Prepay Flag

Prepay Flag	Number of Loans	Current Principal Balance
Prepayment Penalty	5,122	1,124,440,957.51
No Prepayment Penalty	924	189,692,086.46
Total:	6,046	1,314,133,043.97

[Top](#)

17. Prepayment Penalty Months

Prepayment Penalty Months	Number of Loans	Current Principal Balance
0	924	189,692,086.46
12	674	155,375,224.68
18	1	115,230.58
24	4,046	887,180,681.63
30	1	293,520.00
36	399	81,205,350.62
60	1	270,950.00
Total:	6,046	1,314,133,043.97

[Top](#)

18. FICO Score

FICO Score	Number of Loans	Current Principal Balance
------------	-----------------	---------------------------

500 - 519	231	47,837,859.50
520 - 539	312	60,402,099.23
540 - 559	467	87,887,344.83
560 - 579	541	101,043,683.84
580 - 599	927	174,423,139.54
600 - 619	876	183,859,925.86
620 - 639	775	174,672,265.69
640 - 659	645	155,367,342.33
660 - 679	518	130,683,614.11
680 - 699	337	87,009,818.03
700 - 719	161	42,696,147.80
720 - 739	122	33,787,382.53
740 - 759	76	19,388,523.96
760 - 779	38	9,316,690.38
780 - 799	20	5,757,206.34
Total:	6,046	1,314,133,043.97

Top

TOTAL FIXED

1. Original Principal Balance (\$)

Original Principal Balance (\$)	Number of Loans	Current Principal Balance
1 - 20,000	471	5,788,677.72
20,001 - 40,000	900	27,389,671.41
40,001 - 60,000	518	25,536,333.31
60,001 - 80,000	286	20,120,043.23
80,001 - 100,000	241	21,675,682.58
100,001 - 120,000	138	15,145,193.67
120,001 - 140,000	96	12,438,276.86
140,001 - 160,000	72	10,823,776.33
160,001 - 180,000	70	11,978,760.22
180,001 - 200,000	55	10,465,313.08
200,001 - 220,000	37	7,810,925.90
220,001 - 240,000	39	8,915,047.42
240,001 - 260,000	35	8,702,331.14
260,001 - 280,000	23	6,221,667.87
280,001 - 300,000	21	6,109,164.72
300,001 - 320,000	23	7,161,147.03
320,001 - 340,000	28	9,222,127.19
340,001 - 360,000	14	4,925,480.44
360,001 - 380,000	12	4,443,454.80
380,001 - 400,000	14	5,445,359.98

400,001 - 420,000	4	1,623,949.53
420,001 - 440,000	7	3,023,023.86
440,001 - 460,000	2	890,911.39
460,001 - 480,000	3	1,402,954.92
480,001 - 500,000	6	2,976,930.10
500,001 - 520,000	2	1,012,539.86
520,001 - 540,000	4	2,141,072.80
540,001 - 560,000	3	1,667,206.38
580,001 - 600,000	3	1,761,792.21
600,001 - 620,000	1	610,996.25
660,001 - 680,000	2	1,345,062.05
680,001 - 700,000	1	686,176.79
700,001 - 720,000	1	710,645.32
920,001 - 940,000	2	1,866,209.23
Total:	3,134	252,037,905.59

Top

2. Current Principal Balance (\$)

Current Principal Balance (\$)	Number of Loans	Current Principal Balance
0.01 - 20,000.00	474	5,836,814.42
20,000.01 - 40,000.00	898	27,379,716.45
40,000.01 - 60,000.00	520	25,652,233.67
60,000.01 - 80,000.00	285	20,084,051.65
80,000.01 - 100,000.00	240	21,651,766.07
100,000.01 - 120,000.00	138	15,145,193.67
120,000.01 - 140,000.00	95	12,344,102.85
140,000.01 - 160,000.00	72	10,823,776.33
160,000.01 - 180,000.00	70	11,978,760.22
180,000.01 - 200,000.00	55	10,465,313.08
200,000.01 - 220,000.00	37	7,810,925.90
220,000.01 - 240,000.00	39	8,915,047.42
240,000.01 - 260,000.00	35	8,702,331.14
260,000.01 - 280,000.00	23	6,221,667.87
280,000.01 - 300,000.00	21	6,109,164.72
300,000.01 - 320,000.00	23	7,161,147.03
320,000.01 - 340,000.00	28	9,222,127.19
340,000.01 - 360,000.00	14	4,925,480.44
360,000.01 - 380,000.00	12	4,443,454.80
380,000.01 - 400,000.00	14	5,445,359.98
400,000.01 - 420,000.00	4	1,623,949.53
420,000.01 - 440,000.00	7	3,023,023.86

440,000.01 - 460,000.00	2	890,911.39
460,000.01 - 480,000.00	3	1,402,954.92
480,000.01 - 500,000.00	6	2,976,930.10
500,000.01 - 520,000.00	2	1,012,539.86
520,000.01 - 540,000.00	4	2,141,072.80
540,000.01 - 560,000.00	3	1,667,206.38
580,000.01 - 600,000.00	3	1,761,792.21
600,000.01 - 620,000.00	1	610,996.25
660,000.01 - 680,000.00	2	1,345,062.05
680,000.01 - 700,000.00	1	686,176.79
700,000.01 - 720,000.00	1	710,645.32
920,000.01 - 940,000.00	2	1,866,209.23
Total:	3,134	252,037,905.59

[Top](#)

3. Mortgage Rate (%)

Mortgage Rate (%)	Number of Loans	Current Principal Balance
3.000 - 3.499	1	505,000.00
5.000 - 5.499	1	495,456.06
5.500 - 5.999	44	13,032,854.77
6.000 - 6.499	107	31,497,326.41
6.500 - 6.999	210	45,260,386.42
7.000 - 7.499	89	13,850,986.23
7.500 - 7.999	137	22,308,146.63
8.000 - 8.499	94	9,138,424.62
8.500 - 8.999	231	16,082,181.06
9.000 - 9.499	162	10,592,553.40
9.500 - 9.999	343	21,089,220.15
10.000 - 10.499	176	7,861,757.99
10.500 - 10.999	444	21,167,063.42
11.000 - 11.499	470	20,643,300.24
11.500 - 11.999	326	11,383,351.67
12.000 - 12.499	175	3,519,954.70
12.500 - 12.999	108	3,153,343.47
13.000 - 13.499	15	444,049.55
13.500 - 13.999	1	12,548.80
Total:	3,134	252,037,905.59

[Top](#)

4. Original Terms (mos.)

Original Terms (mos.)	Number of Loans	Current Principal Balance
1 - 60	26	236,474.53
61 - 120	250	3,180,437.53
121 - 180	788	40,716,021.09
181 - 240	282	10,644,423.93
241 - 300	3	521,947.58
301 - 360	1,785	196,738,600.93
Total:	3,134	252,037,905.59

Top

5. Remaining Terms (mos.)

Remaining Terms (mos.)	Number of Loans	Current Principal Balance
1 - 60	26	236,474.53
61 - 120	250	3,180,437.53
121 - 180	788	40,716,021.09
181 - 240	282	10,644,423.93
241 - 300	3	521,947.58
301 - 360	1,785	196,738,600.93
Total:	3,134	252,037,905.59

7. Lien Position

Lien Position	Number of Loans	Current Principal Balance
1st Lien	672	139,466,747.23

2nd Lien	2,462	112,571,158.36
Total:	3,134	252,037,905.59

Top

8. Seasoning (mos.)

Seasoning (mos.)	Number of Loans	Current Principal Balance
0	39	3,270,910.00
1	1,355	110,268,910.63
2	1,209	102,653,540.15
3	192	14,255,267.64
4	90	6,671,268.17
5	27	1,605,840.67
6	61	4,460,070.39
7	42	2,959,557.35
8	32	2,370,158.44
9	9	531,601.04
10	11	480,863.05
11	4	181,443.36
12	1	116,115.11
13	4	110,437.24
14	1	195,184.67
17	2	35,366.62
19	2	57,310.39
20	1	60,823.28
21	1	11,029.97
23	2	109,557.36
24	1	33,513.51
25	3	118,116.51
26	3	175,201.91
27	1	14,767.95
28	5	100,072.02
29	3	86,003.49
30	3	65,812.28
31	1	23,454.70
32	9	277,727.20
33	9	231,027.04
34	7	312,649.37
35	2	119,426.08
36	2	74,878.00
Total:	3,134	252,037,905.59

Top

9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Loans	Current Principal Balance
<= 50.00	39	5,644,633.90
50.01 - 55.00	17	2,804,061.71
55.01 - 60.00	35	5,804,283.48
60.01 - 65.00	38	9,195,143.74
65.01 - 70.00	37	7,722,181.50
70.01 - 75.00	66	11,608,115.25
75.01 - 80.00	230	48,365,347.21
80.01 - 85.00	104	19,787,500.42
85.01 - 90.00	243	32,491,607.01
90.01 - 95.00	372	10,168,638.90
95.01 - 100.00	1,953	98,446,392.47
Total:	3,134	252,037,905.59

[Top](#)

10. Occupancy

Occupancy	Number of Loans	Current Principal Balance
Primary	2,887	234,663,541.51
Investment	221	14,115,124.25
Second Home	26	3,259,239.83
Total:	3,134	252,037,905.59

[Top](#)

11. Property Type

Property Type	Number of Loans	Current Principal Balance
---------------	-----------------	---------------------------

Single Family Residence	2,434	191,892,911.93
2 Family	232	27,914,683.08
Condo	190	11,998,509.16
PUD	193	10,159,021.67
3 Family	44	5,811,047.21
4 Family	27	3,572,111.66
Condo - High Rise >5 floors	8	384,243.60
Condo - Low Rise <4 floors	6	305,377.28
Total:	3,134	252,037,905.59

[Top](#)

12. Loan Purpose

Loan Purpose	Number of Loans	Current Principal Balance
Purchase	2,150	125,167,335.06
Refinance - Cashout	905	122,231,170.34
Refinance - Rate Term	79	4,639,400.19
Total:	3,134	252,037,905.59

[Top](#)

13. Documentation Level

Documentation Level	Number of Loans	Current Principal Balance
Full	2,240	169,502,978.13
Stated Documentation	824	75,927,361.86
Limited	39	4,499,226.90
No Documentation	31	2,108,338.70
Total:	3,134	252,037,905.59

[Top](#)

14. Product Type

Product	Number of	Current Principal
---------	-----------	-------------------

Type	Loans	Balance
Fixed - 5 Year	26.00	236,474.53
Fixed - 10 Year	250.00	3,180,437.53
Fixed - 15 Year	205.00	7,821,417.78
Fixed - 20 Year	273.00	10,053,583.57
Fixed - 25 Year	3.00	521,947.58
Fixed - 30 Year	1,784.00	196,510,600.93
Fixed - 30 Year IO	1.00	228,000.00
Balloon - 15/30	583.00	32,894,603.31
Balloon - 20/30	9.00	590,840.36
Total:	3,134.00	252,037,905.59

[Top](#)

15. Geographic Distribution by State

Geographic Distribution by State	Number of Loans	Current Principal Balance
California	842	92,898,872.11
New York	257	36,890,515.89
Florida	295	17,770,840.33
Other	1,740	104,477,677.26
Total:	3,134	252,037,905.59

[Top](#)

16. Prepay Flag

Prepay Flag	Number of Loans	Current Principal Balance
Prepayment Penalty	2,149	193,045,069.43
No Prepayment Penalty	985	58,992,836.16
Total:	3,134	252,037,905.59

[Top](#)

17. Prepayment Penalty Months

Prepayment	Current

Penalty Months	Number of Loans	Principal Balance
0	985	58,992,836.16
6	26	1,763,059.75
12	311	37,891,657.90
24	1,254	68,100,224.90
36	553	85,064,049.45
60	5	226,077.43
Total:	3,134	252,037,905.59

Top

18. FICO Score

FICO Score	Number of Loans	Current Principal Balance
Not Available	5	158,607.59
480 - 499	5	137,972.06
500 - 519	16	2,411,074.77
520 - 539	27	3,375,670.67
540 - 559	69	7,458,083.39
560 - 579	138	12,528,226.56
580 - 599	404	21,870,787.72
600 - 619	507	35,092,239.56
620 - 639	495	38,368,010.84
640 - 659	569	44,731,049.01
660 - 679	350	32,518,629.17
680 - 699	242	25,065,809.05
700 - 719	111	10,289,910.64
720 - 739	95	8,155,173.26
740 - 759	54	5,781,943.29
760 - 779	28	2,411,893.14
780 - 799	18	1,641,439.24
800 >=	1	41,385.63
Total:	3,134	252,037,905.59

Top

IO LOANS

1. Original Principal Balance (\$)

Original Principal Balance (\$)	Number of Loans	Current Principal Balance
40,001 - 60,000	9	494,170.00
60,001 - 80,000	26	1,904,397.50
80,001 - 100,000	42	3,854,483.99
100,001 - 120,000	88	9,726,958.97
120,001 - 140,000	145	18,928,786.26
140,001 - 160,000	126	19,120,465.68
160,001 - 180,000	109	18,570,230.78
180,001 - 200,000	97	18,539,551.37
200,001 - 220,000	103	21,721,613.75
220,001 - 240,000	87	20,112,393.54
240,001 - 260,000	71	17,800,626.50
260,001 - 280,000	75	20,206,146.57
280,001 - 300,000	61	17,768,295.22
300,001 - 320,000	61	19,021,844.06
320,001 - 340,000	59	19,515,543.66
340,001 - 360,000	47	16,593,618.49
360,001 - 380,000	43	15,946,872.65
380,001 - 400,000	50	19,562,264.07
400,001 - 420,000	45	18,508,900.28
420,001 - 440,000	42	18,068,546.67
440,001 - 460,000	18	8,057,980.63
460,001 - 480,000	24	11,286,974.21
480,001 - 500,000	32	15,760,227.76
500,001 - 520,000	10	5,105,650.00
520,001 - 540,000	12	6,377,781.65
540,001 - 560,000	8	4,401,400.00
560,001 - 580,000	4	2,309,500.00
580,001 - 600,000	8	4,752,320.00
600,001 - 620,000	8	4,849,550.00
620,001 - 640,000	2	1,262,120.00
640,001 - 660,000	6	3,903,229.75
660,001 - 680,000	4	2,690,200.00
680,001 - 700,000	5	3,474,725.98
700,001 - 720,000	2	1,413,550.00
720,001 - 740,000	1	732,000.00
740,001 - 760,000	3	2,253,250.00
760,001 - 780,000	1	774,000.00
800,001 - 820,000	1	805,000.00
820,001 - 840,000	1	831,250.00
840,001 - 860,000	1	855,000.00
900,001 - 920,000	1	901,600.00
940,001 - 960,000	1	950,000.00
960,001 - 980,000	1	980,000.00
Total:	1,540	400,693,019.99

Top

2. Current Principal Balance (\$)

Current Principal Balance (\$)	Number of Loans	Current Principal Balance
40,000.01 - 60,000.00	9	494,170.00
60,000.01 - 80,000.00	26	1,904,397.50
80,000.01 - 100,000.00	42	3,854,483.99
100,000.01 - 120,000.00	88	9,726,958.97
120,000.01 - 140,000.00	145	18,928,786.26
140,000.01 - 160,000.00	126	19,120,465.68
160,000.01 - 180,000.00	109	18,570,230.78
180,000.01 - 200,000.00	97	18,539,551.37
200,000.01 - 220,000.00	103	21,721,613.75
220,000.01 - 240,000.00	87	20,112,393.54
240,000.01 - 260,000.00	71	17,800,626.50
260,000.01 - 280,000.00	75	20,206,146.57
280,000.01 - 300,000.00	61	17,768,295.22
300,000.01 - 320,000.00	61	19,021,844.06
320,000.01 - 340,000.00	59	19,515,543.66
340,000.01 - 360,000.00	47	16,593,618.49
360,000.01 - 380,000.00	43	15,946,872.65
380,000.01 - 400,000.00	50	19,562,264.07
400,000.01 - 420,000.00	45	18,508,900.28
420,000.01 - 440,000.00	42	18,068,546.67
440,000.01 - 460,000.00	18	8,057,980.63
460,000.01 - 480,000.00	24	11,286,974.21
480,000.01 - 500,000.00	32	15,760,227.76
500,000.01 - 520,000.00	10	5,105,650.00
520,000.01 - 540,000.00	12	6,377,781.65
540,000.01 - 560,000.00	8	4,401,400.00
560,000.01 - 580,000.00	4	2,309,500.00
580,000.01 - 600,000.00	8	4,752,320.00
600,000.01 - 620,000.00	8	4,849,550.00
620,000.01 - 640,000.00	2	1,262,120.00
640,000.01 - 660,000.00	6	3,903,229.75
660,000.01 - 680,000.00	4	2,690,200.00
680,000.01 - 700,000.00	5	3,474,725.98
700,000.01 - 720,000.00	2	1,413,550.00
720,000.01 - 740,000.00	1	732,000.00
740,000.01 - 760,000.00	3	2,253,250.00
760,000.01 - 780,000.00	1	774,000.00
800,000.01 - 820,000.00	1	805,000.00
820,000.01 - 840,000.00	1	831,250.00

840,000.01 - 860,000.00	1	855,000.00
900,000.01 - 920,000.00	1	901,600.00
940,000.01 - 960,000.00	1	950,000.00
960,000.01 - 980,000.00	1	980,000.00
Total:	1,540	400,693,019.99

3. Mortgage Rate (%)

Mortgage Rate (%)	Number of Loans	Current Principal Balance
4.500 - 4.999	16	6,114,771.02
5.000 - 5.499	90	27,419,479.91
5.500 - 5.999	361	106,298,801.25
6.000 - 6.499	333	88,120,594.39
6.500 - 6.999	410	103,555,101.05
7.000 - 7.499	146	31,379,170.73
7.500 - 7.999	128	28,415,824.02
8.000 - 8.499	27	4,744,067.00
8.500 - 8.999	24	4,158,960.62
9.000 - 9.499	3	384,750.00
9.500 - 9.999	2	101,500.00
Total:	1,540	400,693,019.99

4. Original Terms (mos.)

Original Terms (mos.)	Number of Loans	Current Principal Balance
301 - 360	1,540	400,693,019.99
Total:	1,540	400,693,019.99

5. Remaining Terms (mos.)

Remaining Terms (mos.)	Number of Loans	Current Principal Balance
301 - 360	1,540	400,693,019.99
Total:	1,540	400,693,019.99

7. Lien Position

Lien Position	Number of Loans	Current Principal Balance
1st Lien	1,540	400,693,019.99
Total:	1,540	400,693,019.99

8. Seasoning (mos.)

Seasoning (mos.)	Number of Loans	Current Principal Balance
0	56	14,163,234.00
1	846	215,970,621.79
2	506	138,344,729.55
3	93	22,784,818.23
4	26	6,042,330.42
5	12	3,107,366.00
6	1	279,920.00
Total:	1,540	400,693,019.99

9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Loans	Current Principal Balance
<= 50.00	8	1,560,637.04
50.01 - 55.00	2	300,994.32
55.01 - 60.00	6	1,401,650.00
60.01 - 65.00	13	4,086,662.00
65.01 - 70.00	23	6,475,569.57
70.01 - 75.00	47	14,951,001.99
75.01 - 80.00	1,010	253,069,421.89
80.01 - 85.00	76	19,648,707.69
85.01 - 90.00	221	64,648,969.58
90.01 - 95.00	68	19,490,169.38
95.01 - 100.00	66	15,059,236.53
Total:	1,540	400,693,019.99

10. Occupancy

Occupancy	Number of Loans	Current Principal Balance
Primary	1,510	393,618,925.24
Investment	22	4,579,241.00
Second Home	8	2,494,853.75
Total:	1,540	400,693,019.99

11. Property Type

Property Type	Number of Loans	Current Principal Balance
Single Family Residence	1,251	332,086,444.34

PUD	131	28,181,291.30
Condo	114	27,000,948.74
2 Family	29	10,200,438.61
Condo - High Rise >5 floors	8	1,722,984.00
Condo - Low Rise <4 floors	7	1,500,913.00
Total:	1,540	400,693,019.99

12. Loan Purpose

Loan Purpose	Number of Loans	Current Principal Balance
Purchase	1,003	248,180,534.07
Refinance - Cashout	513	147,223,769.82
Refinance - Rate Term	24	5,288,716.10
Total:	1,540	400,693,019.99

13. Documentation Level

Documentation Level	Number of Loans	Current Principal Balance
Full	1,257	314,782,148.57
Stated Documentation	265	78,744,774.17
Limited	18	7,166,097.25
Total:	1,540	400,693,019.99

14. Product Type

Product Type	Number of Loans	Current Principal Balance
Fixed - 30 Year IO	1.00	228,000.00
ARM - 6 Month IO	2.00	620,199.57
ARM - 2 Year/6 Month IO	1,354.00	354,479,652.07

ARM - 3 Year/6 Month IO	142.00	36,256,747.35
ARM - 5 Year/6 Month IO	41.00	9,108,421.00
Total:	1,540.00	400,693,019.99

15. Geographic Distribution by State

Geographic Distribution by State	Number of Loans	Current Principal Balance
California	734	239,820,016.69
Washington	84	17,576,912.45
Florida	79	15,127,186.05
Other	643	128,168,904.80
Total:	1,540	400,693,019.99

16. Prepay Flag

Prepay Flag	Number of Loans	Current Principal Balance
Prepayment Penalty	1,404	370,626,135.84
No Prepayment Penalty	136	30,066,884.15
Total:	1,540	400,693,019.99

17. Prepayment Penalty Months

Prepayment Penalty Months	Number of Loans	Current Principal Balance
0	136	30,066,884.15
12	97	28,982,688.43
24	1,128	300,574,074.30
30	1	293,520.00
36	177	40,504,903.11
60	1	270,950.00

Total:	1,540	400,693,019.99
---------------	--------------	-----------------------

18. FICO Score

FICO Score	Number of Loans	Current Principal Balance
540 - 559	10	2,401,993.89
560 - 579	28	7,273,239.99
580 - 599	226	51,809,733.39
600 - 619	297	71,748,852.16
620 - 639	238	60,501,215.88
640 - 659	251	65,824,428.71
660 - 679	197	54,209,975.75
680 - 699	131	37,474,405.56
700 - 719	62	19,090,221.51
720 - 739	50	15,700,691.98
740 - 759	28	7,457,754.00
760 - 779	14	4,353,679.17
780 - 799	8	2,846,828.00
Total:	1,540	400,693,019.99

%<550 FICO	%full doc	%non owner
23.19	35.99	10.58
38.09	44.83	9.55
39.66	45.57	11.46
9.68	54.32	5.51
11.53	76.23	10.95
0.98	88.63	14.50
0.11	79.68	4.52
0.44	69.44	0.45

Max LTV	% Full Doc	% Owner Occ	% IO
100.00	100.00	100.00	-
100.00	100.00	100.00	-
100.00	45.23	94.48	-
100.00	49.14	96.62	-
100.00	62.39	93.10	2.52
100.00	71.91	93.17	6.40
100.00	81.13	94.85	26.39
100.00	80.57	94.16	32.77
100.00	70.11	91.46	28.40
100.00	54.90	92.89	32.90
100.00	54.80	90.88	33.22
100.00	52.40	90.86	33.44
100.00	50.38	85.24	36.03
100.00	44.40	90.81	37.43
100.00	54.00	78.44	29.63
100.00	44.46	65.97	37.12
100.00	60.71	85.77	38.48
100.00	-	100.00	-

Max LTV	% Full Doc	% Owner Occ	WAC
90.00	100.00	100.00	7.196
95.00	93.66	100.00	7.173
100.00	91.38	99.24	6.768
100.00	94.48	99.67	6.541
100.00	89.06	97.44	6.418
100.00	67.37	97.26	6.301
100.00	73.46	98.57	6.222
100.00	67.25	99.57	6.033
95.00	60.20	97.26	6.111
100.00	48.49	98.70	6.117
100.00	61.30	89.29	6.142

91.67
100.00

45.19
54.10

85.49
100.00

6.369
6.631

Total Fixed, Total IO Loans seperately

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.37	12,290.19	11.381	97.22
1.75	30,432.97	10.579	98.59
2.15	50,424.99	9.932	94.05
2.53	70,881.84	9.112	88.88
3.59	90,644.42	8.428	86.20
5.18	110,112.17	7.665	83.97
5.55	129,891.08	7.516	82.79
5.49	150,943.78	7.293	81.05
5.97	170,519.01	7.288	81.76
5.34	190,836.47	7.266	79.55
4.95	210,531.30	7.108	79.71
5.10	230,315.16	7.060	80.92
4.65	250,139.14	7.015	79.58
4.72	269,667.06	7.000	79.57
4.05	290,821.33	7.013	79.76
4.95	311,597.41	6.768	82.31
4.66	330,493.86	6.701	80.96
4.47	351,976.27	6.701	80.57
3.08	370,498.62	6.669	82.39
3.67	391,478.13	6.792	80.02
2.94	410,581.70	6.522	84.50
2.47	429,402.95	6.446	82.77
1.41	450,315.65	6.516	81.20
1.59	470,665.05	6.408	83.06
2.17	493,589.68	6.393	81.67
0.68	509,364.02	6.365	81.06
0.82	532,473.77	6.372	84.32
0.67	552,831.69	6.448	80.84
0.33	570,586.00	6.476	86.09
0.99	594,280.79	6.523	83.53
0.50	606,534.99	6.423	85.70
0.24	631,489.33	6.121	83.95
0.37	650,950.51	6.352	82.04
0.52	673,022.16	6.544	86.35
0.35	693,540.76	6.382	87.40

0.27	709,888.82	7.408	92.51
0.19	730,322.38	6.896	89.94
0.48	747,716.75	6.900	83.63
0.10	768,839.50	6.247	90.00
0.10	806,847.12	7.300	92.35
0.05	831,250.00	7.050	95.00
0.11	851,290.23	6.074	90.02
0.12	905,384.66	6.301	74.98
0.12	933,104.62	6.202	80.00
0.06	950,000.00	6.200	73.08
0.06	980,000.00	5.500	71.48
0.06	997,904.48	5.490	62.44
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.37	12,313.95	11.381	97.24
1.75	30,489.66	10.575	98.59
2.16	50,447.42	9.931	94.07
2.54	70,992.65	9.104	88.88
3.58	90,818.98	8.428	86.18
5.18	110,126.20	7.667	83.97
5.54	129,944.55	7.513	82.78
5.50	150,959.53	7.292	81.06
5.96	170,538.36	7.288	81.75
5.35	190,856.91	7.263	79.53
4.98	210,636.21	7.114	79.79
5.08	230,433.29	7.056	80.90
4.68	250,272.62	7.007	79.63
4.67	269,777.03	7.008	79.47
4.09	290,903.15	7.011	79.85
4.92	311,692.76	6.767	82.25
4.69	330,535.41	6.706	81.00
4.47	352,040.04	6.697	80.57
3.08	370,498.62	6.669	82.39
3.73	391,587.64	6.776	80.16
2.89	410,780.70	6.538	84.40
2.45	430,268.04	6.441	82.70
1.41	450,315.65	6.516	81.20
1.59	470,665.05	6.408	83.06

2.17	493,589.68	6.393	81.67
0.68	509,364.02	6.365	81.06
0.82	532,473.77	6.372	84.32
0.67	552,831.69	6.448	80.84
0.33	570,586.00	6.476	86.09
0.99	594,280.79	6.523	83.53
0.54	607,488.29	6.392	85.56
0.20	633,810.98	6.146	83.97
0.37	650,950.51	6.352	82.04
0.52	673,022.16	6.544	86.35
0.35	693,540.76	6.382	87.40
0.27	709,888.82	7.408	92.51
0.23	732,148.36	7.088	90.96
0.43	748,635.02	6.795	82.38
0.10	768,839.50	6.247	90.00
0.10	806,847.12	7.300	92.35
0.05	831,250.00	7.050	95.00
0.11	851,290.23	6.074	90.02
0.12	905,384.66	6.301	74.98
0.12	933,104.62	6.202	80.00
0.06	950,000.00	6.200	73.08
0.06	980,000.00	5.500	71.48
0.06	997,904.48	5.490	62.44
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.03	505,000.00	3.000	75.49
0.68	303,823.86	4.970	78.46
2.94	306,542.84	5.317	79.70
12.41	282,160.47	5.806	80.03
15.02	261,006.19	6.254	80.31
23.62	232,467.06	6.754	81.38
11.81	199,941.62	7.228	83.28
13.53	188,222.59	7.720	83.61
5.73	154,190.91	8.220	83.01
4.74	123,261.65	8.717	83.42
1.82	97,117.63	9.247	83.51
2.33	77,877.27	9.732	87.49
0.85	61,541.54	10.187	86.72
1.61	53,833.08	10.745	93.23

1.51	48,239.49	11.173	94.06
0.87	40,436.35	11.683	93.72
0.28	23,896.85	12.195	90.36
0.21	30,807.24	12.604	96.45
0.03	29,603.30	13.088	96.05
-	12,548.80	13.500	90.00
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.02	9,095.17	11.662	94.06
0.20	12,721.75	11.426	95.12
2.60	51,670.08	9.889	93.45
0.68	37,746.18	9.792	92.14
0.03	173,982.53	7.390	67.55
96.47	192,934.70	7.117	82.09
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.02	9,095.17	11.662	94.06
0.20	12,721.75	11.426	95.12
2.60	51,670.08	9.889	93.45
0.68	37,746.18	9.792	92.14
0.03	173,982.53	7.390	67.55
96.47	192,934.70	7.117	82.09
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
92.81	216,373.89	6.972	81.27
7.19	45,723.46	10.370	98.09
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
1.89	180,608.71	7.126	79.71
46.22	177,798.29	7.129	82.38
42.25	171,280.12	7.213	82.31
6.64	168,387.97	7.387	82.92
1.64	138,559.23	7.736	85.07
0.44	136,745.48	7.545	84.86
0.35	84,017.90	9.190	89.42
0.19	69,761.79	9.852	93.66
0.15	74,067.45	9.805	87.66
0.03	59,066.78	10.439	94.76
0.04	49,005.87	9.533	87.53
0.01	45,360.84	9.340	88.21
0.01	116,115.11	8.500	100.00
0.01	27,609.31	9.631	92.67
0.01	195,184.67	8.250	76.40
-	17,683.31	9.307	92.68
-	28,655.20	9.957	100.00
-	60,823.28	7.500	100.00
-	11,029.97	12.250	100.00
0.01	54,778.68	9.645	85.99
-	33,513.51	8.125	100.00
0.01	39,372.17	9.065	100.00
0.01	58,400.64	10.685	100.00
-	14,767.95	8.375	100.00
0.01	20,014.40	9.801	100.00
0.01	28,667.83	10.486	100.00
-	21,937.43	12.139	100.00
-	23,454.70	10.840	100.00

0.02	30,858.58	10.589	92.49
0.01	25,669.67	11.259	100.00
0.02	44,664.20	10.590	100.00
0.01	59,713.04	9.093	100.00
-	37,439.00	10.366	100.00
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
1.22	171,849.62	7.095	42.48
0.67	163,687.36	7.549	52.56
1.41	194,841.08	7.154	57.91
3.48	222,446.16	7.753	63.46
3.93	213,968.09	7.575	68.95
5.27	228,734.68	7.360	73.93
42.94	219,406.09	6.691	79.84
6.74	201,428.93	6.906	84.45
20.41	196,879.11	7.123	89.79
4.59	119,484.33	7.607	94.57
9.34	67,004.17	9.437	99.89
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
92.22	172,350.47	7.185	82.55
6.68	144,435.34	7.659	81.86
1.10	227,669.01	7.154	79.86
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
78.93	170,062.04	7.200	82.34
8.85	212,031.56	7.151	83.23
5.39	151,165.40	7.347	82.57
4.16	132,840.75	7.438	84.57
1.48	212,583.11	7.231	79.22
0.81	208,928.43	7.579	80.44
0.19	152,419.83	6.987	87.53
0.18	154,535.48	7.088	81.62
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
53.80	149,233.64	7.233	84.81
44.84	207,841.05	7.185	79.73
1.36	137,438.08	7.584	80.37
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
64.31	158,487.15	7.065	84.36
33.92	198,587.33	7.499	78.93
1.48	216,968.83	7.042	81.36
0.29	105,775.08	8.619	84.37
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.02	9,095.170	11.66	94.06
0.20	12,721.750	11.43	95.12
0.50	38,153.260	8.92	84.45
0.64	36,826.310	9.84	91.69
0.03	173,982.530	7.39	67.55
12.55	110,151.680	8.07	85.24
0.01	228,000.000	7.25	80
2.10	56,422.990	10.12	95.6
0.04	65,648.930	9.03	99.81
0.04	310,099.790	6.63	72.69
0.01	179,170.150	6.13	80
54.92	202,059.740	7.25	81.36
22.63	261,801.810	6.41	82.56
2.01	201,854.440	7.10	80.8
2.31	255,329.210	6.19	80.82
1.39	234,744.680	6.64	80.25
0.58	222,156.610	6.31	79.59
100.00	170,606.860	7.22	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
36.38	236,606.46	6.864	80.79
9.87	240,427.89	7.144	81.88
6.55	126,868.47	7.620	82.97
47.21	138,943.38	7.447	83.83
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
84.12	181,197.36	7.103	82.12
15.88	130,269.73	7.819	84.34
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
15.88	130,269.73	7.819	84.34
0.11	67,809.99	10.293	93.77
12.34	196,210.03	7.282	82.39
0.01	115,230.58	6.375	80.00
60.99	180,241.68	7.095	82.40
0.02	293,520.00	6.650	80.00
10.62	174,652.73	6.906	80.06
0.03	82,837.91	7.483	88.80
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.01	31,721.52	10.390	91.99
0.01	27,594.41	10.262	100.00
3.21	203,436.98	8.613	70.57
4.07	188,135.01	8.201	72.71
6.09	177,883.26	7.779	77.98
7.25	167,263.49	7.639	80.91
12.53	147,478.53	7.298	83.52
13.98	158,316.82	7.118	84.04
13.60	167,748.25	7.129	83.98

12.78	164,825.69	7.022	84.38
10.42	188,021.02	6.842	83.74
7.16	193,567.58	6.781	84.47
3.38	194,801.69	6.711	82.81
2.68	193,283.67	6.722	83.39
1.61	193,618.98	6.828	84.55
0.75	177,705.81	6.983	84.39
0.47	194,701.20	6.836	83.95
-	41,385.63	11.125	100.00
100.00	170,606.86	7.216	82.47

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.62	54,291.31	8.687	82.56
1.48	71,439.22	8.097	82.07
2.63	91,090.80	7.712	81.39
5.02	110,196.12	7.383	82.72
5.67	129,945.65	7.372	82.36
5.72	151,032.49	7.177	80.47
6.20	170,430.25	7.254	82.22
5.56	190,916.61	7.263	79.96
5.30	210,467.05	7.096	79.98
5.40	230,533.48	7.076	81.35
4.88	250,344.37	7.003	80.31
5.15	269,590.06	6.974	79.89
4.36	290,811.60	7.037	80.11
5.36	311,622.16	6.788	82.46
4.86	330,658.11	6.733	81.41
4.96	351,988.09	6.691	80.57
3.33	370,520.05	6.682	82.81
3.96	391,743.80	6.785	79.95
3.38	410,751.86	6.520	84.39
2.71	429,195.68	6.432	83.01
1.61	450,522.46	6.525	81.08
1.79	470,845.86	6.383	83.02
2.37	493,345.37	6.347	82.00
0.74	509,689.71	6.534	81.41
0.81	531,914.89	6.332	84.17

0.67	552,287.23	6.423	81.64
0.39	570,586.00	6.476	86.09
1.04	595,196.02	6.569	84.48
0.55	606,163.22	6.430	85.33
0.29	631,489.33	6.121	83.95
0.45	650,950.51	6.352	82.04
0.51	673,120.39	6.624	87.62
0.37	694,592.76	6.224	88.32
0.27	709,737.52	7.640	95.01
0.22	730,322.38	6.896	89.94
0.57	747,716.75	6.900	83.63
0.12	768,839.50	6.247	90.00
0.12	806,847.12	7.300	92.35
0.06	831,250.00	7.050	95.00
0.13	851,290.23	6.074	90.02
0.14	905,384.66	6.301	74.98
0.07	950,000.00	6.200	73.08
0.07	980,000.00	5.500	71.48
0.08	997,904.48	5.490	62.44
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.62	54,291.31	8.687	82.56
1.50	71,531.98	8.086	82.16
2.62	91,202.02	7.710	81.36
5.02	110,213.53	7.385	82.71
5.67	129,945.65	7.372	82.36
5.74	151,050.33	7.177	80.49
6.19	170,452.25	7.254	82.21
5.58	190,939.76	7.260	79.93
5.34	210,583.99	7.103	80.07
5.37	230,668.10	7.071	81.33
4.92	250,494.36	6.994	80.37
5.09	269,709.30	6.983	79.79
4.41	290,902.15	7.035	80.21
5.31	311,727.53	6.787	82.40
4.88	330,704.82	6.738	81.45
4.96	352,056.69	6.687	80.57
3.33	370,520.05	6.682	82.81

4.03	391,860.73	6.768	80.10
3.31	410,961.58	6.536	84.29
2.68	430,132.10	6.427	82.94
1.61	450,522.46	6.525	81.08
1.79	470,845.86	6.383	83.02
2.37	493,345.37	6.347	82.00
0.74	509,689.71	6.534	81.41
0.81	531,914.89	6.332	84.17
0.67	552,287.23	6.423	81.64
0.39	570,586.00	6.476	86.09
1.04	595,196.02	6.569	84.48
0.60	607,218.44	6.395	85.22
0.24	633,810.98	6.146	83.97
0.45	650,950.51	6.352	82.04
0.51	673,120.39	6.624	87.62
0.37	694,592.76	6.224	88.32
0.27	709,737.52	7.640	95.01
0.28	732,148.36	7.088	90.96
0.51	748,635.02	6.795	82.38
0.12	768,839.50	6.247	90.00
0.12	806,847.12	7.300	92.35
0.06	831,250.00	7.050	95.00
0.13	851,290.23	6.074	90.02
0.14	905,384.66	6.301	74.98
0.07	950,000.00	6.200	73.08
0.07	980,000.00	5.500	71.48
0.08	997,904.48	5.490	62.44
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.81	303,823.86	4.970	78.46
3.46	305,274.97	5.315	79.70
13.80	281,202.65	5.794	80.27
15.50	256,510.40	6.248	80.83
24.70	235,043.23	6.756	82.08
13.02	204,659.11	7.225	83.61
14.43	191,739.62	7.719	83.85
6.13	165,165.34	8.222	82.61
4.42	156,661.27	8.700	80.73
1.36	136,358.10	9.252	77.55

1.17	122,858.73	9.751	74.28
0.41	135,780.39	10.217	70.22
0.31	167,784.16	10.715	65.72
0.23	149,702.59	11.209	63.69
0.17	203,972.71	11.728	66.08
0.06	134,229.30	12.153	64.14
0.02	204,645.82	12.550	65.00
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
100.00	217,355.78	6.974	81.62
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
100.00	217,355.78	6.974	81.62
100.00	217,355.78	6.974	81.62

% by Current	Average	Weighted	Weighted Average
-------------------------	----------------	-----------------	-----------------------------

Principal Balance	Current Balance	Average Coupon	Original CLTV
100.00	217,355.78	6.974	81.62
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
2.01	210,791.35	6.947	78.36
46.69	225,901.29	6.893	81.33
42.54	210,626.06	7.031	81.86
6.83	210,818.08	7.177	82.58
1.44	199,601.99	7.084	83.52
0.40	227,453.61	6.771	81.38
0.08	217,022.26	6.919	82.28
-	40,199.74	8.490	95.00
0.01	107,207.39	7.700	80.00
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
1.02	186,537.14	7.183	42.36
0.58	163,232.54	7.651	52.64
1.23	207,855.87	7.240	57.98
3.45	218,860.70	7.877	63.52
4.10	214,743.54	7.670	68.94
5.40	240,559.68	7.408	74.01
47.49	220,146.14	6.678	79.87
6.53	204,193.47	6.871	84.55
21.86	207,994.26	7.056	89.79
4.69	269,176.60	7.183	94.55
3.64	207,319.08	7.731	99.81
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
92.05	220,213.61	6.935	81.64
6.88	179,833.12	7.493	81.67
1.07	280,872.10	7.050	79.52
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
79.47	215,985.12	6.968	81.48
8.43	262,450.14	6.933	82.74
5.51	196,608.10	7.061	81.28
4.19	184,784.52	6.992	82.88
1.32	267,084.79	7.120	80.73
0.70	269,780.07	7.219	79.63
0.20	222,012.75	6.632	86.30
0.19	206,355.11	6.866	79.35
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
54.59	205,207.61	6.837	83.14

44.14	234,463.93	7.131	79.82
1.27	219,256.61	7.394	78.52
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
63.74	203,568.14	6.822	83.70
34.65	245,971.77	7.254	77.77
1.42	275,241.74	6.903	82.49
0.19	203,332.49	7.575	79.58
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.05	310,099.790	6.63	72.69
0.01	179,170.150	6.13	80
65.46	202,059.740	7.25	81.36
26.97	261,801.810	6.41	82.56
2.40	201,854.440	7.10	80.8
2.76	255,329.210	6.19	80.82
1.66	234,744.680	6.64	80.25
0.69	222,156.610	6.31	79.59
100.00	217,355.780	6.97	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV

36.29	304,501.59	6.572	79.71
8.96	304,934.24	6.964	81.88
6.45	165,183.01	7.422	82.33
48.31	177,280.10	7.219	82.91
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
85.57	219,531.62	6.908	81.48
14.43	205,294.47	7.369	82.45
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
14.43	205,294.47	7.369	82.45
11.82	230,527.04	7.166	82.38
0.01	115,230.58	6.375	80.00
67.51	219,273.52	6.883	81.38
0.02	293,520.00	6.650	80.00
6.18	203,522.18	6.694	80.84
0.02	270,950.00	5.125	80.00
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV

3.64	207,090.30	8.598	70.44
4.60	193,596.47	8.196	72.73
6.69	188,195.60	7.766	78.31
7.69	186,772.06	7.613	81.39
13.27	188,158.73	7.046	82.76
13.99	209,885.76	6.777	83.33
13.29	225,383.57	6.769	82.97
11.82	240,879.60	6.573	83.16
9.94	252,284.97	6.512	82.70
6.62	258,189.37	6.438	83.52
3.25	265,193.46	6.410	81.88
2.57	276,945.76	6.430	81.82
1.48	255,112.16	6.481	84.02
0.71	245,176.06	6.715	83.23
0.44	287,860.32	6.576	83.05
100.00	217,355.78	6.974	81.62

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
2.30	12,290.19	11.381	97.22
10.87	30,432.97	10.579	98.59
10.13	49,297.94	10.331	97.74
7.98	70,349.80	10.096	95.48
8.60	89,940.59	9.573	93.87
6.01	109,747.78	8.898	89.46
4.94	129,565.38	8.377	85.39
4.29	150,330.23	8.097	85.04
4.75	171,125.15	7.518	78.65
4.15	190,278.42	7.285	76.69
3.10	211,106.11	7.216	77.27
3.54	228,590.96	6.931	77.52
3.45	248,638.03	7.104	74.19
2.47	270,507.30	7.277	76.08
2.42	290,912.61	6.788	76.49
2.84	311,354.22	6.568	80.85
3.66	329,361.69	6.486	77.86
1.95	351,820.03	6.830	80.51
1.76	370,287.90	6.540	78.16
2.16	388,954.28	6.853	80.74

	0.64	405,987.38	6.577	87.47
	1.20	431,860.55	6.611	79.90
	0.35	445,455.70	6.325	84.04
	0.56	467,651.64	6.826	83.83
	1.18	496,155.02	6.864	78.15
	0.40	506,269.93	4.749	77.75
	0.85	535,268.20	6.574	85.07
	0.66	555,735.46	6.580	76.59
	0.70	587,264.07	6.164	76.17
	0.24	610,996.25	6.350	90.00
	0.53	672,531.03	6.147	80.00
	0.27	686,176.79	7.500	80.85
	0.28	710,645.32	6.250	80.00
	0.74	933,104.62	6.202	80.00
	100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
2.32	12,313.95	11.381	97.24
10.86	30,489.66	10.575	98.59
10.18	49,331.22	10.328	97.75
7.97	70,470.36	10.105	95.47
8.59	90,215.69	9.571	93.87
6.01	109,747.78	8.898	89.46
4.90	129,937.92	8.363	85.28
4.29	150,330.23	8.097	85.04
4.75	171,125.15	7.518	78.65
4.15	190,278.42	7.285	76.69
3.10	211,106.11	7.216	77.27
3.54	228,590.96	6.931	77.52
3.45	248,638.03	7.104	74.19
2.47	270,507.30	7.277	76.08
2.42	290,912.61	6.788	76.49
2.84	311,354.22	6.568	80.85
3.66	329,361.69	6.486	77.86
1.95	351,820.03	6.830	80.51
1.76	370,287.90	6.540	78.16
2.16	388,954.28	6.853	80.74
0.64	405,987.38	6.577	87.47
1.20	431,860.55	6.611	79.90

0.35	445,455.70	6.325	84.04
0.56	467,651.64	6.826	83.83
1.18	496,155.02	6.864	78.15
0.40	506,269.93	4.749	77.75
0.85	535,268.20	6.574	85.07
0.66	555,735.46	6.580	76.59
0.70	587,264.07	6.164	76.17
0.24	610,996.25	6.350	90.00
0.53	672,531.03	6.147	80.00
0.27	686,176.79	7.500	80.85
0.28	710,645.32	6.250	80.00
0.74	933,104.62	6.202	80.00
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.20	505,000.00	3.000	75.49
0.20	495,456.06	5.490	80.00
5.17	296,201.24	5.975	76.69
12.50	294,367.54	6.290	76.95
17.96	215,525.65	6.742	76.38
5.50	155,629.06	7.262	79.26
8.85	162,833.19	7.727	81.54
3.63	97,217.28	8.200	86.55
6.38	69,619.83	8.781	93.16
4.20	65,386.13	9.239	93.57
8.37	61,484.61	9.719	97.12
3.12	44,669.08	10.167	98.12
8.40	47,673.57	10.750	98.46
8.19	43,921.92	11.168	98.47
4.52	34,918.26	11.673	99.17
1.40	20,114.03	12.205	96.35
1.25	29,197.62	12.607	98.49
0.18	29,603.30	13.088	96.05
-	12,548.80	13.500	90.00
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.09	9,095.17	11.662	94.06
1.26	12,721.75	11.426	95.12
16.15	51,670.08	9.889	93.45
4.22	37,746.18	9.792	92.14
0.21	173,982.53	7.390	67.55
78.06	110,217.70	8.067	85.23
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.09	9,095.17	11.662	94.06
1.26	12,721.75	11.426	95.12
16.15	51,670.08	9.889	93.45
4.22	37,746.18	9.792	92.14
0.21	173,982.53	7.390	67.55
78.06	110,217.70	8.067	85.23
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
55.34	207,539.80	6.952	77.95

44.66	45,723.46	10.370	98.09
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
1.30	83,869.49	8.569	90.63
43.75	81,379.27	8.443	88.23
40.73	84,907.81	8.207	84.75
5.66	74,246.19	8.707	85.06
2.65	74,125.20	9.587	89.48
0.64	59,475.58	10.066	96.20
1.77	73,115.91	9.742	91.16
1.17	70,465.65	9.870	93.64
0.94	74,067.45	9.805	87.66
0.21	59,066.78	10.439	94.76
0.19	43,714.82	9.942	89.21
0.07	45,360.84	9.340	88.21
0.05	116,115.11	8.500	100.00
0.04	27,609.31	9.631	92.67
0.08	195,184.67	8.250	76.40
0.01	17,683.31	9.307	92.68
0.02	28,655.20	9.957	100.00
0.02	60,823.28	7.500	100.00
-	11,029.97	12.250	100.00
0.04	54,778.68	9.645	85.99
0.01	33,513.51	8.125	100.00
0.05	39,372.17	9.065	100.00
0.07	58,400.64	10.685	100.00
0.01	14,767.95	8.375	100.00
0.04	20,014.40	9.801	100.00
0.03	28,667.83	10.486	100.00
0.03	21,937.43	12.139	100.00
0.01	23,454.70	10.840	100.00
0.11	30,858.58	10.589	92.49
0.09	25,669.67	11.259	100.00
0.12	44,664.20	10.590	100.00
0.05	59,713.04	9.093	100.00
0.03	37,439.00	10.366	100.00
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
2.24	144,734.20	6.886	42.77
1.11	164,944.81	7.268	52.34
2.30	165,836.67	6.913	57.70
3.65	241,977.47	7.145	63.17
3.06	208,707.61	6.917	68.99
4.61	175,880.53	7.070	73.44
19.19	210,284.12	6.857	79.46
7.85	190,264.43	7.061	84.00
12.89	133,710.32	7.717	89.83
4.03	27,335.05	10.182	94.70
39.06	50,407.78	10.267	99.93
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
93.11	81,282.83	8.476	87.26
5.60	63,869.34	8.722	83.09
1.29	125,355.38	7.603	81.33
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
---------------------------------------	--------------------------------	--------------------------------	---------------------------------------

76.14	78,838.50	8.460	87.05
11.08	120,321.91	8.019	85.18
4.76	63,150.05	9.071	90.35
4.03	52,637.42	9.858	93.71
2.31	132,069.25	7.564	74.73
1.42	132,300.43	8.504	82.53
0.15	48,030.45	9.449	96.06
0.12	50,896.21	8.895	100.00
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
49.66	58,217.37	9.499	94.40
48.50	135,062.07	7.442	79.31
1.84	58,726.58	8.267	87.05
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
67.25	75,670.97	8.266	87.66
30.13	92,144.86	8.967	85.89
1.79	115,364.79	7.621	76.66
0.84	68,010.93	9.826	89.90
100.00	80,420.52	8.479	86.95

% by Current Principal	Average Current	Weighted Average	Weighted Average Original
---------------------------------------	----------------------------	-----------------------------	--

Balance	Balance	Coupon	CLTV
0.09	9,095.170	11.66	94.06
1.26	12,721.750	11.43	95.12
3.10	38,153.260	8.92	84.45
3.99	36,826.310	9.84	91.69
0.21	173,982.530	7.39	67.55
77.97	110,151.680	8.07	85.24
0.09	228,000.000	7.25	80
13.05	56,422.990	10.12	95.6
0.23	65,648.930	9.03	99.81
100.00	80,420.520	8.48	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
36.86	110,331.20	8.362	86.33
14.64	143,542.86	7.717	81.86
7.05	60,240.14	8.564	86.00
41.45	60,044.64	8.837	89.45
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
76.59	89,830.19	8.238	85.88
23.41	59,891.20	9.264	90.42
100.00	80,420.52	8.479	86.95

% by Current	Average	Weighted	Weighted Average
---------------------	----------------	-----------------	-------------------------

Principal Balance	Current Balance	Average Coupon	Original CLTV
23.41	59,891.20	9.264	90.42
0.70	67,809.99	10.293	93.77
15.03	121,838.13	7.757	82.41
27.02	54,306.40	9.859	95.78
33.75	153,822.87	7.108	79.31
0.09	45,215.49	10.309	99.34
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.06	31,721.52	10.390	91.99
0.05	27,594.41	10.262	100.00
0.96	150,692.17	8.906	73.15
1.34	125,024.84	8.291	72.22
2.96	108,088.17	7.939	74.14
4.97	90,784.25	7.852	77.12
8.68	54,135.61	9.303	89.59
13.92	69,215.46	8.901	87.75
15.22	77,511.13	8.766	88.56
17.75	78,613.44	8.581	88.64
12.90	92,910.37	8.169	87.90
9.95	103,577.72	7.974	87.79
4.08	92,701.90	7.960	86.67
3.24	85,843.93	7.929	89.92
2.29	107,073.02	7.988	86.31
0.96	86,139.04	8.017	88.87
0.65	91,191.07	7.748	87.09
0.02	41,385.63	11.125	100.00
100.00	80,420.52	8.479	86.95

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.12	54,907.78	8.093	82.82
0.48	73,246.06	6.977	82.34
0.96	91,773.43	6.947	81.66
2.43	110,533.62	6.539	79.75
4.72	130,543.35	6.801	82.76
4.77	151,749.73	6.488	81.69
4.63	170,369.09	6.687	83.91
4.63	191,129.40	6.511	82.02
5.42	210,889.45	6.561	82.45
5.02	231,176.94	6.541	82.41
4.44	250,713.05	6.549	82.68
5.04	269,415.29	6.357	81.67
4.43	291,283.53	6.521	81.51
4.75	311,833.51	6.280	82.77
4.87	330,771.93	6.285	81.55
4.14	353,055.71	6.170	81.34
3.98	370,857.50	6.354	82.95
4.88	391,245.28	6.384	81.59
4.62	411,308.90	6.253	82.11
4.51	430,203.49	6.097	82.47
2.01	447,665.59	5.976	81.00
2.82	470,290.59	6.093	82.26
3.93	492,507.12	6.012	81.87
1.27	510,565.00	6.221	83.50
1.59	531,481.80	6.280	84.27
1.10	550,175.00	6.098	82.05
0.58	577,375.00	6.875	85.02
1.19	594,040.00	6.273	83.75
1.21	606,193.75	6.096	84.39
0.31	631,060.00	5.921	80.00
0.97	650,538.29	6.177	80.56
0.67	672,550.00	6.697	84.33
0.87	694,945.20	6.208	88.68
0.35	706,775.00	7.500	90.00
0.18	732,000.00	5.750	80.00
0.56	751,083.33	6.404	75.89
0.19	774,000.00	5.750	90.00
0.20	805,000.00	7.500	94.71
0.21	831,250.00	7.050	95.00
0.21	855,000.00	5.750	95.00
0.23	901,600.00	6.150	80.00
0.24	950,000.00	6.200	73.08
0.24	980,000.00	5.500	71.48
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.12	54,907.78	8.093	82.82
0.48	73,246.06	6.977	82.34
0.96	91,773.43	6.947	81.66
2.43	110,533.62	6.539	79.75
4.72	130,543.35	6.801	82.76
4.77	151,749.73	6.488	81.69
4.63	170,369.09	6.687	83.91
4.63	191,129.40	6.511	82.02
5.42	210,889.45	6.561	82.45
5.02	231,176.94	6.541	82.41
4.44	250,713.05	6.549	82.68
5.04	269,415.29	6.357	81.67
4.43	291,283.53	6.521	81.51
4.75	311,833.51	6.280	82.77
4.87	330,771.93	6.285	81.55
4.14	353,055.71	6.170	81.34
3.98	370,857.50	6.354	82.95
4.88	391,245.28	6.384	81.59
4.62	411,308.90	6.253	82.11
4.51	430,203.49	6.097	82.47
2.01	447,665.59	5.976	81.00
2.82	470,290.59	6.093	82.26
3.93	492,507.12	6.012	81.87
1.27	510,565.00	6.221	83.50
1.59	531,481.80	6.280	84.27
1.10	550,175.00	6.098	82.05
0.58	577,375.00	6.875	85.02
1.19	594,040.00	6.273	83.75
1.21	606,193.75	6.096	84.39
0.31	631,060.00	5.921	80.00
0.97	650,538.29	6.177	80.56
0.67	672,550.00	6.697	84.33
0.87	694,945.20	6.208	88.68
0.35	706,775.00	7.500	90.00
0.18	732,000.00	5.750	80.00
0.56	751,083.33	6.404	75.89
0.19	774,000.00	5.750	90.00
0.20	805,000.00	7.500	94.71
0.21	831,250.00	7.050	95.00

	0.21	855,000.00	5.750	95.00
	0.23	901,600.00	6.150	80.00
	0.24	950,000.00	6.200	73.08
	0.24	980,000.00	5.500	71.48
	100.00	260,190.27	6.391	82.32

	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
	1.53	382,173.19	4.988	79.46
	6.84	304,660.89	5.303	79.99
	26.53	294,456.51	5.784	79.99
	21.99	264,626.41	6.233	80.60
	25.84	252,573.42	6.728	83.00
	7.83	214,925.83	7.221	86.18
	7.09	221,998.63	7.683	89.24
	1.18	175,706.19	8.210	91.14
	1.04	173,290.03	8.629	93.03
	0.10	128,250.00	9.037	95.25
	0.03	50,750.00	9.762	80.26
	100.00	260,190.27	6.391	82.32

	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
	100.00	260,190.27	6.391	82.32
	100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
100.00	260,190.27	6.391	82.32
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
100.00	260,190.27	6.391	82.32
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
3.53	252,914.89	6.677	78.82
53.90	255,284.42	6.347	81.67
34.53	273,408.56	6.400	83.42
5.69	244,998.05	6.538	84.11
1.51	232,397.32	6.511	82.79
0.78	258,947.17	6.403	80.42
0.07	279,920.00	6.990	80.00
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.39	195,079.63	6.020	39.50
0.08	150,497.16	6.811	53.27
0.35	233,608.33	6.079	58.32
1.02	314,358.62	5.922	62.69
1.62	281,546.50	6.033	68.41
3.73	318,106.43	6.271	73.96
63.16	250,563.78	6.211	79.90
4.90	258,535.63	6.481	84.44
16.13	292,529.27	6.662	89.62
4.86	286,620.14	7.169	94.57
3.76	228,170.25	7.603	99.75
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
98.23	260,674.78	6.381	82.32
1.14	208,147.32	7.237	84.37
0.62	311,856.72	6.496	77.88
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
82.88	265,456.79	6.358	82.23

7.03	215,124.36	6.641	82.92
6.74	236,850.43	6.445	81.32
2.55	351,739.26	6.567	85.57
0.43	215,373.00	6.880	88.50
0.37	214,416.14	6.275	80.00
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
61.94	247,438.22	6.359	81.63
36.74	286,985.91	6.429	83.43
1.32	220,363.17	6.866	83.47
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
78.56	250,423.35	6.326	82.99
19.65	297,150.09	6.645	79.45
1.79	398,116.51	6.452	84.12
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.06	228,000.000	7.25	80
0.15	310,099.790	6.63	72.69
88.47	261,801.810	6.41	82.56

9.05	255,329.210	6.19	80.82
2.27	222,156.610	6.31	79.59
100.00	260,190.270	6.39	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
59.85	326,730.27	6.257	81.19
4.39	209,248.96	6.421	82.19
3.78	191,483.37	6.737	85.48
31.99	199,329.56	6.599	84.08
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
92.50	263,978.73	6.365	82.25
7.50	221,080.03	6.717	83.13
100.00	260,190.27	6.391	82.32

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
7.50	221,080.03	6.717	83.13
7.23	298,790.60	6.672	83.55
75.01	266,466.38	6.346	82.29
0.07	293,520.00	6.650	80.00
10.11	228,841.26	6.289	81.08
0.07	270,950.00	5.125	80.00

100.00	260,190.27	6.391	82.32
---------------	-------------------	--------------	--------------

% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV
0.60	240,199.39	7.196	79.21
1.82	259,758.57	7.173	81.68
12.93	229,246.61	6.768	83.18
17.91	241,578.63	6.541	83.70
15.10	254,206.79	6.418	82.63
16.43	262,248.72	6.301	81.60
13.53	275,177.54	6.222	82.10
9.35	286,064.16	6.033	81.80
4.76	307,906.80	6.111	79.58
3.92	314,013.84	6.117	80.08
1.86	266,348.36	6.142	85.52
1.09	310,977.08	6.369	82.27
0.71	355,853.50	6.631	79.22
100.00	260,190.27	6.391	82.32

WAC	MARGIN	% Second Lien (Simultaneous or Silent)
10.390	-	-
10.262	-	-
8.613	6.970	1.65
8.201	6.964	5.09
7.779	6.942	22.95
7.639	6.983	36.97
7.298	6.795	46.77
7.118	6.688	44.57
7.129	6.706	48.57
7.022	6.622	49.37
6.842	6.602	52.10
6.781	6.530	53.73
6.711	6.539	61.87
6.722	6.272	65.77
6.828	6.548	50.38
6.983	6.547	48.98
6.836	6.447	69.22
11.125	-	-

MARGIN	% Second Lien (Simultaneous or Silent)
6.425	-
6.434	15.20
6.595	53.29
6.472	57.59
6.420	59.58
6.302	70.33
6.285	69.91
6.133	80.81
6.176	90.41
5.878	89.57
6.199	62.32

6.083
6.107

68.24
97.25

FICO Score
620
637
634
627
622
613
614
616
610
613
615
614
621
618
621
628
631
628
628
629
646
641
628
635
634
658
636
631
630
658
659
686
655
641
659

663
614
683
649
625
628
703
639
672
676
700
693
625

FICO Score
619
637
634
627
621
613
614
616
610
613
615
614
622
618
622
628
631
629
628
629
646
641
628
635

634
658
636
631
630
658
660
690
655
641
659
663
620
687
649
625
628
703
639
672
676
700
693
625

FICO Score
736
664
668
653
643
630
615
602
589
587
599
611
611
614

618
610
611
623
660
578
625

FICO Score
624
620
662
632
605
623
625

FICO Score
624
620
662
632
605
623
625

FICO Score
623
650
625

FICO Score
629
624
623
623
642
639
678
688
681
688
646
674
681
597
679
627
691
719
595
554
717
620
616
530
598
608
575
577

547
609
611
628
530
625

FICO Score
601
576
583
584
577
589
635
615
622
638
650
625

FICO Score
623
644
638
625

FICO Score
620
646
640
631
629
646
649
651
625

FICO Score
641
605
615
625

FICO Score
620
632
619
688
625

FICO Score
624
620
635
629
605
638
542
668
673
582
619
610
644
607
657
640
663
625

FICO Score
636
629
610
617
625

FICO Score
624
625
625

FICO Score
625
702
628
724
622
591
631
679
625

FICO Score
-
493
510
530
551
569
589
610
630

649
669
689
709
729
749
768
788
803
625

FICO Score
599
601
602
607
611
615
607
610
613
612
617
618
620
626
627
628
628
628
645
641
627
634
634
653
639

626
630
655
658
686
655
632
661
662
614
683
649
625
628
703
639
676
700
693
621

FICO Score
599
601
602
607
611
615
607
609
613
612
618
617
620
626
627
628
628

628
645
641
627
634
634
653
639
626
630
655
658
690
655
632
661
662
620
687
649
625
628
703
639
676
700
693
621

FICO Score
664
667
653
642
628
614
600
584
571
563

550
556
528
523
529
527
540
621

FICO Score
621
621

FICO Score
621
621

--

FICO Score
621
621

FICO Score
624
623
619
621
631
626
643
599
536
621

FICO Score
586
565
577
576
571
584
634
612
618
635
659
621

FICO Score
620
640
631
621

FICO Score
617
643
636
626
620
633
645
648
621

FICO Score
639

600
604
621

FICO Score
618
627
613
687
621

FICO Score
582
619
610
644
607
657
640
663
621

FICO Score

633
622
608
614
621

FICO Score
622
619
621

FICO Score
619
623
724
621
591
626
661
621

FICO Score

510
530
551
570
589
610
630
649
669
689
709
729
749
768
789
621

FICO Score
620
637
645
652
653
639
632
627
631
640
628
627
651
622
638
646
655
636
631
641

679
633
641
650
643
696
620
656
685
676
685
648
667
672
641

FICO Score
619
637
645
652
652
639
633
627
631
640
628
627
651
622
638
646
655
636
631
641
679
633

641
650
643
696
620
656
685
676
685
648
667
672
641

FICO Score
736
681
666
654
644
627
614
639
646
660
655
648
630
632
626
630
628
660
578
641

FICO Score
624
620
662
632
605
638
641

FICO Score
624
620
662
632
605
638
641

FICO Score
635

650
641

FICO Score
670
635
642
634
671
681
687
689
681
688
671
674
681
597
679
627
691
719
595
554
717
620
616
530
598
608
575
577
547
609
611
628
530
641

FICO Score
638
606
601
622
617
617
648
628
652
658
646
641

FICO Score
639
672
668
641

FICO Score

636
657
662
656
658
679
680
678
641

FICO Score
651
631
655
641

FICO Score
632
660
641
690
641

FICO

Score
624
620
635
629
605
638
542
668
673
641

FICO Score
652
652
620
631
641

FICO Score
641
643
641

--

FICO Score
643
702
648
642
635
701
641

FICO Score
-
493
507
529
551
568
589
610
629
649
669
689
709
732
749
767
785
803
641

FICO Score
626
625
632
629
634
640
639
638
646
637
638
641
641
648
654
646
637
653
661
655
656
657
649
680
624
639
628
662
662
672
660
611
649
694
608
696
678
614
628
754
619
676
700
646

FICO Score
626
625
632
629
634
640
639
638
646
637
638
641
641
648
654
646
637
653
661
655
656
657
649
680
624
639
628
662
662
672
660
611
649
694
608
696
678
614
628

754
619
676
700
646

FICO Score
661
667
656
648
641
628
623
612
610
594
624
646

FICO Score
646
646

FICO Score
646
646

FICO Score
646
646

FICO Score
647
651
638
644
660
634
665
646

FICO Score
641
582
602
652
638
660
651
630
632
631
647
646

FICO Score
645
679
659
646

FICO Score
643

643
666
678
636
658
646

FICO Score
654
633
623
646

FICO Score
638
676
637
646

FICO Score
542
582
644

657
663
646

FICO Score
652
629
647
636
646

FICO Score
646
643
646

FICO Score
643
646
645
591
651
661

646

FICO Score
550
572
589
610
630
649
669
687
708
729
749
765
789
646

Deutsche Bank @
ace2005-HE1
Preliminary Collateral Analysis
Others
1,605 records
Balance: 214,095,793

1. Collateral Summary

Cutoff Date
Number of Mortgage Loans
Aggregate Principal Balance
Conforming Balance Loans
Average Principal Balance
___ Range
Weighted Coupon
___ Range
Weighted Gross Margin
___ Range
Weighted Average Remaining Term
___ Range
Weighted Average Seasoning
Latest Maturity Date
State Concentration (top 5)
Weighted Average Combined Original LTV
___ Range
First Liens
Second Liens
Non-Balloon Loans
Weighted Average FICO
Index Type
___ 6 Month LIBOR
___ Fixed Rate
W.A. Initial Periodic Cap
W.A. Subsequent Periodic Cap
W.A. Lifetime Rate Cap
Property Type
___ Single Family Residence
___ PUD
___ 2-4 Family
___ Condo
Occupancy Status
___ Primary
___ Investment
___ Second Home
Documentation Status
___ Full/Alt

- Stated
- Lim Documentation
- No Documentation
- Weighted Average Prepayment Term
- Loans with Prepayment Penalties
- Interest Only Loans
- Loans with Primary Mortgage Insurance

[Top](#)

3. Collateral Type

Collateral Type
Fixed - 10 Year
Fixed - 15 Year
Fixed - 20 Year
Fixed - 30 Year
Balloon - 15/30
Balloon - 20/30
ARM - 6 Month IO
ARM - 1 Year/6 Month
ARM - 2 Year/6 Month
ARM - 2 Year/6 Month IO
ARM - 3 Year/6 Month
ARM - 3 Year/6 Month IO
ARM - 5 Year/6 Month
ARM - 5 Year/6 Month IO
Total:

[Top](#)

4. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)
0.01 - 50,000.00
50,000.01 - 100,000.00
100,000.01 - 150,000.00
150,000.01 - 200,000.00
200,000.01 - 250,000.00
250,000.01 - 300,000.00
300,000.01 - 350,000.00
350,000.01 - 400,000.00
400,000.01 - 450,000.00
450,000.01 - 500,000.00

500,000.01 - 550,000.00
550,000.01 - 600,000.00
600,000.01 - 650,000.00
Total:

Top

5. Remaining Principal Balance (\$)

Remaining Principal Balance (\$)
0.01 - 50,000.00
50,000.01 - 100,000.00
100,000.01 - 150,000.00
150,000.01 - 200,000.00
200,000.01 - 250,000.00
250,000.01 - 300,000.00
300,000.01 - 350,000.00
350,000.01 - 400,000.00
400,000.01 - 450,000.00
450,000.01 - 500,000.00
500,000.01 - 550,000.00
550,000.01 - 600,000.00
600,000.01 - 650,000.00
Total:

Top

6. Months Remaining

Months Remaining
61 - 120
121 - 180
181 - 240
301 - 360
Total:

Top

7. Mortgage Rate (%)

--

Mortgage Rate (%)
4.500 - 4.999
5.000 - 5.499
5.500 - 5.999
6.000 - 6.499
6.500 - 6.999
7.000 - 7.499
7.500 - 7.999
8.000 - 8.499
8.500 - 8.999
9.000 - 9.499
9.500 - 9.999
10.000 - 10.499
10.500 - 10.999
11.000 - 11.499
11.500 - 11.999
12.000 - 12.499
12.500 - 12.999
13.000 - 13.499
Total:

[Top](#)

8. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)
<= 50.00
50.01 - 55.00
55.01 - 60.00
60.01 - 65.00
65.01 - 70.00
70.01 - 75.00
75.01 - 80.00
80.01 - 85.00
85.01 - 90.00
90.01 - 95.00
95.01 - 100.00
Total:

[Top](#)

9. FICO Score at Origination

FICO

Score at Origination
NA
481 - 499
500 - 524
525 - 549
550 - 574
575 - 599
600 - 624
625 - 649
650 - 674
675 - 699
700 - 724
725 - 749
750 - 774
775 - 799
Total:

Top

10. State

State
California
Texas
Arizona
Nevada
Florida
Washington
Illinois
New York
Michigan
North Carolina
Colorado
Maryland
Missouri
Oregon
Minnesota
Ohio
Utah
Indiana
New Mexico
South Carolina
Georgia
Tennessee
Kentucky
Massachusetts
Hawaii

Kansas
Louisiana
Virginia
Oklahoma
Pennsylvania
Connecticut
Wisconsin
Alabama
Idaho
West Virginia
Mississippi
New Jersey
New Hampshire
Rhode Island
Nebraska
Delaware
Iowa
South Dakota
Montana
District of Columbia
Total:

Top

11. Occupancy Status

Occupancy Status
Primary
Investment
Second Home
Total:

Top

12. Documentation Type

Documentation Type
Full
Stated Documentation
No Documentation
Limited
Total:

Top

13. Loan Purpose

Loan Purpose
Purchase
Refinance - Cashout
Refinance - Rate Term
Total:

Top

14. Property Type

Property Type
Single Family Residence
PUD
Condo
2-4 Family
Total:

Top

15. Next Adjustment Date for Arm Loans

Next Adjustment Date for Arm Loans
2005-02
2005-05
2005-11
2006-06
2006-08
2006-09
2006-10
2006-11
2006-12
2007-01
2007-09
2007-10
2007-11

2007-12
2008-01
2009-08
2009-09
2009-10
2009-11
2009-12
2010-01
Total:

The above table is based on Adjustable Mortgage Loans only

Top

16. Gross Margin (%)

Gross Margin (%)
1.500 - 1.999
3.000 - 3.499
3.500 - 3.999
4.000 - 4.499
4.500 - 4.999
5.000 - 5.499
5.500 - 5.999
6.000 - 6.499
6.500 - 6.999
7.000 - 7.499
7.500 - 7.999
8.000 - 8.499
8.500 - 8.999
9.000 - 9.499
Total:

The above table is based on Adjustable Mortgage Loans only

Top

17. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)
10.500 - 10.999
11.000 - 11.499
11.500 - 11.999

12.000 - 12.499
12.500 - 12.999
13.000 - 13.499
13.500 - 13.999
14.000 - 14.499
14.500 - 14.999
15.000 - 15.499
15.500 - 15.999
16.000 - 16.499
16.500 - 16.999
17.000 - 17.499
17.500 - 17.999
Total:

The above table is based on Adjustable Mortgage Loans only

Top

18. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)
3.500 - 3.999
4.000 - 4.499
4.500 - 4.999
5.000 - 5.499
5.500 - 5.999
6.000 - 6.499
6.500 - 6.999
7.000 - 7.499
7.500 - 7.999
8.000 - 8.499
8.500 - 8.999
9.000 - 9.499
9.500 - 9.999
10.000 - 10.499
10.500 - 10.999
Total:

The above table is based on Adjustable Mortgage Loans only

Top

19. Initial Periodic Cap (%)

--

Initial Periodic Cap (%)
1
1.5
2
3
Total:

1
1.5
2
3
Total:

The above table is based on Adjustable Mortgage Loans only

Top

20. Subsequent Periodic Cap (%)

Subsequent Periodic Cap (%)
1
1.5
2
Total:

The above table is based on Adjustable Mortgage Loans only

Top

21. Lifecap

Lifecap
5.000 - 5.499
6.000 - 6.499
6.500 - 6.999
7.000 - 7.499
Total:

The above table is based on Adjustable Mortgage Loans only

Top

22. Prepayment Penalty Term (mos.)

Prepayment

Penalty Term (mos.)
0
6
12
18
24
36
60
Total:

Top

2005-01-01

1,605

\$214,095,793

\$170,849,258

\$133,393

\$8,573 - \$650,000

7.530%

4.550% - 13.290%

5.858%

1.940% - 9.260%

332 months

86 months - 360 months

2 months

2035-01-02

CA(49%),TX(8%),AZ(7%),NV(4%),FL(4%)

83.06%

12.26% - 100.00%

83.83%

16.17%

87.04%

627

82.22%

17.78%

2.96%

1.08%

6.28%

62.73%

27.58%

3.95%

5.74%

94.33%

5.21%

0.46%

68.09%

27.98%
 1.81%
 2.12%
 25 months
 79.04%
 39.01%
 0.00%

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
4	181,596	0.08	10.057	552
36	1,216,622	0.57	10.365	630
45	1,986,795	0.93	9.781	638
76	6,928,310	3.24	8.338	656
469	27,152,602	12.68	10.025	674
9	590,840	0.28	9.031	673
2	620,200	0.29	6.625	582
1	179,170	0.08	6.125	619
551	85,437,951	39.91	7.493	600
311	68,831,159	32.15	6.677	636
43	6,631,037	3.10	6.994	592
38	9,179,054	4.29	6.496	663
2	282,685	0.13	7.118	621
18	4,877,771	2.28	6.140	673
1,605	214,095,793	100.00	7.530	627

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
365	11,885,481	5.55	10.174	651
388	28,744,642	13.43	8.871	632
336	41,129,073	19.21	7.685	618
184	31,669,820	14.79	7.475	619
117	26,245,437	12.26	7.094	619
65	17,690,720	8.26	6.906	627
57	18,708,729	8.74	6.772	625
48	18,040,001	8.43	6.703	635
32	13,505,396	6.31	6.413	640
10	4,748,098	2.22	6.363	651

1	520,000	0.24	5.750	739
1	558,396	0.26	7.050	623
1	650,000	0.30	5.625	733
1,605	214,095,793	100.00	7.530	627

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
365	11,885,481	5.55	10.174	651
389	28,838,816	13.47	8.875	631
335	41,034,899	19.17	7.680	618
184	31,669,820	14.79	7.475	619
117	26,245,437	12.26	7.094	619
65	17,690,720	8.26	6.906	627
57	18,708,729	8.74	6.772	625
48	18,040,001	8.43	6.703	635
32	13,505,396	6.31	6.413	640
10	4,748,098	2.22	6.363	651
1	520,000	0.24	5.750	739
1	558,396	0.26	7.050	623
1	650,000	0.30	5.625	733
1,605	214,095,793	100.00	7.530	627

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
4	181,596	0.08	10.057	552
505	28,369,224	13.25	10.039	672
54	2,577,636	1.20	9.609	647
1,042	182,967,337	85.46	7.109	620
1,605	214,095,793	100.00	7.530	627

	Aggregate	% of Aggregate		
--	------------------	-----------------------	--	--

Number of Mortgage Loans	Remaining Principal Balance	Remaining Principal Balance	Mortgage Rates(%)	FICO
5	851,910	0.40	4.735	610
29	6,519,592	3.05	5.265	669
90	21,565,038	10.07	5.736	658
127	27,749,030	12.96	6.203	640
204	39,134,440	18.28	6.706	623
129	24,213,828	11.31	7.196	616
167	25,315,684	11.82	7.716	602
135	17,318,842	8.09	8.213	616
139	14,179,322	6.62	8.737	615
111	9,851,540	4.60	9.244	626
144	10,868,526	5.08	9.709	622
47	3,099,346	1.45	10.173	645
83	4,361,785	2.04	10.721	634
99	4,691,163	2.19	11.116	647
47	2,190,067	1.02	11.664	650
22	1,104,902	0.52	12.164	639
20	736,462	0.34	12.608	625
7	344,315	0.16	13.063	666
1,605	214,095,793	100.00	7.530	627

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
22	3,394,985	1.59	7.105	579
11	1,600,991	0.75	7.317	566
11	1,569,086	0.73	7.685	572
23	4,946,456	2.31	7.014	614
29	6,006,796	2.81	7.065	567
46	8,264,128	3.86	7.385	603
593	102,891,554	48.06	6.799	633
107	16,464,973	7.69	7.341	605
189	28,838,299	13.47	8.078	621
98	11,054,804	5.16	8.621	646
476	29,063,721	13.58	9.543	652
1,605	214,095,793	100.00	7.530	627

	Aggregate	% of Aggregate		
--	-----------	----------------	--	--

Number of Mortgage Loans	Remaining Principal Balance	Remaining Principal Balance	Mortgage Rates(%)	FICO
5	158,608	0.07	10.390	NA
5	137,972	0.06	10.262	492
28	4,070,520	1.90	8.313	510
67	10,005,707	4.67	7.849	540
157	22,373,377	10.45	8.201	563
257	34,244,084	15.99	7.521	588
295	39,634,950	18.51	7.318	612
238	33,095,566	15.46	7.316	636
188	26,859,930	12.55	7.320	661
145	19,381,873	9.05	7.479	685
97	10,246,474	4.79	7.566	711
77	10,288,734	4.81	7.390	736
34	3,027,063	1.41	7.713	761
12	570,936	0.27	8.689	784
1,605	214,095,793	100.00	7.530	627

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
560	104,050,537	48.60	7.211	643
183	16,560,148	7.73	7.749	615
125	15,702,380	7.33	7.602	620
53	7,711,687	3.60	7.584	622
83	7,579,004	3.54	8.183	621
48	6,844,502	3.20	7.058	615
44	6,413,636	3.00	7.501	597
49	4,547,745	2.12	8.807	649
40	4,326,857	2.02	7.956	586
45	4,037,795	1.89	7.691	620
32	3,157,721	1.47	7.534	631
18	2,940,926	1.37	8.108	597
30	2,933,675	1.37	8.284	583
30	2,818,734	1.32	7.768	621
17	2,213,733	1.03	7.458	607
31	2,187,805	1.02	8.564	576
22	1,920,837	0.90	8.092	627
24	1,745,345	0.82	8.106	589
20	1,682,182	0.79	8.021	627
19	1,592,075	0.74	7.904	616
8	1,458,707	0.68	8.251	604
18	1,412,595	0.66	8.031	623
15	1,384,255	0.65	8.006	600
9	1,173,586	0.55	7.387	620
4	956,693	0.45	7.872	623

9	860,584	0.40	7.787	577
7	747,859	0.35	8.769	573
8	697,217	0.33	9.294	585
7	545,811	0.25	7.454	597
11	524,100	0.24	8.631	635
6	410,143	0.19	7.818	569
3	403,914	0.19	7.634	598
3	386,290	0.18	8.285	575
3	322,281	0.15	8.738	629
2	319,972	0.15	8.369	578
3	212,109	0.10	8.228	651
5	176,707	0.08	9.880	660
1	171,768	0.08	7.990	615
1	168,531	0.08	8.190	560
2	164,738	0.08	9.456	561
1	147,775	0.07	7.390	506
3	146,860	0.07	10.369	567
1	122,500	0.06	6.790	642
1	122,105	0.06	7.125	677
1	91,367	0.04	7.625	500
1,605	214,095,793	100.00	7.530	627

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
1,475	201,948,691	94.33	7.467	624
118	11,163,684	5.21	8.524	684
12	983,417	0.46	9.210	683
1,605	214,095,793	100.00	7.530	627

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
1,125	145,769,221	68.09	7.346	617
406	59,901,727	27.98	7.900	646
43	4,548,329	2.12	8.619	688
31	3,876,516	1.81	7.439	669
1,605	214,095,793	100.00	7.530	627

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
1,123	140,359,363	65.56	7.494	639
409	67,403,205	31.48	7.552	605
73	6,333,225	2.96	8.083	614
1,605	214,095,793	100.00	7.530	627

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
985	134,295,859	62.73	7.491	623
454	59,053,857	27.58	7.491	628
88	12,298,029	5.74	7.277	642
78	8,448,048	3.95	8.783	667
1,605	214,095,793	100.00	7.530	627

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
1	355,200	0.20	6.625	613
1	265,000	0.15	6.625	541
1	179,170	0.10	6.125	619
1	40,200	0.02	8.490	599
9	2,329,970	1.32	6.422	626
34	6,627,565	3.76	6.502	652
112	21,573,626	12.26	6.934	631
260	44,657,370	25.37	7.418	611
343	57,534,385	32.68	7.121	607
103	21,505,996	12.22	7.013	621
2	373,334	0.21	6.317	594
7	1,169,505	0.66	6.249	683
23	4,019,291	2.28	6.809	645

28	5,604,538	3.18	6.817	612
21	4,643,423	2.64	6.625	639
1	261,600	0.15	6.000	696
1	133,600	0.08	6.375	663
5	1,209,765	0.69	5.971	661
6	1,761,971	1.00	6.059	701
6	1,594,020	0.91	6.379	646
1	199,500	0.11	7.375	635
966	176,039,028	100.00	7.061	619

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
1	125,656	0.07	6.490	702
1	200,400	0.11	6.125	652
18	3,616,830	2.05	5.499	672
53	11,571,479	6.57	5.747	664
119	27,563,670	15.66	6.042	642
137	27,960,574	15.88	6.514	632
157	31,339,324	17.80	6.826	623
127	22,420,258	12.74	7.297	604
135	22,593,847	12.83	7.769	599
72	10,877,750	6.18	8.186	587
76	10,984,883	6.24	8.954	580
36	3,626,247	2.06	9.383	571
30	2,755,486	1.57	9.864	567
4	402,625	0.23	10.305	597
966	176,039,028	100.00	7.061	619

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
2	311,476	0.18	5.318	622
30	6,900,107	3.92	5.378	671
89	21,135,284	12.01	5.788	663

106	24,049,829	13.66	6.286	647
158	32,276,754	18.33	6.687	623
98	20,335,704	11.55	6.951	616
115	19,380,976	11.01	7.277	602
78	13,514,897	7.68	7.701	602
103	14,465,766	8.22	7.969	589
55	7,413,133	4.21	8.379	580
49	6,800,184	3.86	8.799	583
29	3,930,520	2.23	9.275	562
44	4,482,120	2.55	9.819	562
9	872,312	0.50	10.198	582
1	169,967	0.10	10.590	556
966	176,039,028	100.00	7.061	619

Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO
1	199,400	0.11	5.250	684
3	536,350	0.30	6.223	671
7	1,127,210	0.64	5.093	615
32	7,486,287	4.25	5.458	662
90	21,377,433	12.14	5.745	658
125	27,807,691	15.80	6.321	639
199	38,474,937	21.86	6.737	621
114	22,500,471	12.78	7.197	614
147	23,573,400	13.39	7.713	596
82	12,990,033	7.38	8.213	592
71	9,432,133	5.36	8.738	586
37	4,698,492	2.67	9.271	571
47	4,567,996	2.59	9.764	565
9	872,312	0.50	10.198	582
2	394,883	0.22	10.695	550
966	176,039,028	100.00	7.061	619

	Aggregate	% of Aggregate		
--	------------------	-----------------------	--	--

Deal Info:
 Bloomberg Ticker: Subprime
 Asset Class:
 Issuer:
 Trustee:
 Lead Manager(s):
 Month:
 To Roll:
 Remaining Term:
 Remaining D Term:

Cells in red are calculations and should be left alone.
 Negative loan quantities are in red (cash bucket).
 (b) Fill in the 15 rows only, exclude the remaining in the "Other" Bucket.
 (c) Excess Paid / Floating bucket is included in loan types into separate 278. From Interest Only (IO) 278s and so on. If the concentration of IO is greater than 50%, please fill out the IO template.

FICO BUCKET	Deal Size	Balance	WA	Loan Balance	Collateral Characteristics	FICO	7-30	31-50	51-60	61-70	71-80	81-90	91-95	Total Collateral	MI Covered	Remaining D Term
NA	5	158,608	0.01%	31,722	10,390	73.01	44.15	42.69	41.23	39.76	38.30	36.83	35.37	73.01		
<500	18	2,832,315	0.17%	104,520	8,639	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>500 <=520	249	6,989,878	0.42%	2,000,000	168,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>520 <=540	249	6,989,878	0.42%	2,000,000	168,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>540 <=560	351	9,705,742	0.59%	2,650,000	218,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>560 <=580	714	17,622,534	1.07%	4,765,000	392,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>580 <=600	1,352	30,354,985	1.87%	8,150,000	663,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>600 <=620	2,487	54,145,842	3.38%	14,500,000	1,172,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>620 <=640	4,281	97,058,742	5.92%	26,500,000	2,140,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>640 <=660	7,715	176,162,534	10.75%	47,650,000	3,920,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>660 <=680	13,552	303,549,842	18.77%	81,500,000	6,630,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>680 <=700	24,871	541,458,420	33.80%	145,000,000	11,720,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>700 <=720	45,145	970,587,420	59.20%	265,000,000	21,400,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>720 <=740	82,715	1,761,622,534	107.50%	476,500,000	39,200,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>740 <=760	151,352	3,035,498,420	187.70%	815,000,000	66,300,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
>760	281,715	5,414,584,200	338.00%	1,450,000,000	117,200,000	70.74	42.69	41.23	39.76	38.30	36.83	35.37	33.91	70.74		
TOTAL	622.38	17,666,170,850	100.00%	4,765,000,000	392,000,000	73.01	44.15	42.69	41.23	39.76	38.30	36.83	35.37	73.01		

GLTY BUCKET	Deal Size	Balance	WA	Loan Balance	Collateral Characteristics	FICO	7-30	31-50	51-60	61-70	71-80	81-90	91-95	Total Collateral	MI Covered	Remaining D Term
<50	111	19,075,308	1.22%	17,165,000	2,095,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	17,165		
>50 <=55	113	27,017,841	1.65%	24,340,000	2,678,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	24,340		
>55 <=60	245	54,499,308	3.45%	49,440,000	5,059,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	49,440		
>60 <=65	389	81,622,811	5.19%	74,500,000	7,123,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	74,500		
>65 <=70	524	105,543,759	6.54%	96,000,000	9,544,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	96,000		
>70 <=75	801	176,162,534	10.55%	158,079,000	18,084,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	158,079		
>75 <=80	1,249	270,176,241	16.43%	243,400,000	26,776,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	243,400		
>80 <=85	1,824	371,810,079	22.73%	336,000,000	35,810,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	336,000		
>85 <=90	2,715	541,458,420	33.80%	494,400,000	47,059,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	494,400		
>90 <=95	4,281	970,587,420	59.20%	815,000,000	75,587,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	815,000		
>95 <=100	7,715	1,761,622,534	107.50%	1,580,790,000	180,833,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	1,580,790		
TOTAL	8,180	17,666,170,850	100.00%	15,807,900,000	1,808,330,000	60.1	42.69	41.23	39.76	38.30	36.83	35.37	33.91	15,807,900		

FICO Mean: 622.38 Median: 58.38 Standard Deviation: 26.38
 GLTY Mean: 65.7 Median: 85 Standard Deviation: 11.71

DTI BUCKET	Deal Size	Balance	WAC	Yield	Non-Perform	Non-SP/AD	MI Covered	Unmatured
<20	237	42,457,799	2.71%	643	10,097	17,167	17,234	40,388
>20 <=35	240	39,919,174	2.55%	652	6,996	22,911	12,988	59,033
>35 <=40	444	126,872,077	2.50%	1,024	10,807	37,716	12,533	59,214
>40 <=45	1,381	231,367,299	14.73%	827	82,598	37,716	14,779	41,339
>45 <=50	2,135	370,194,351	23.65%	677	83,055	42,822	18,230	42,698
>50 <=55	2,868	489,491,924	31.52%	724	65,531	47,833	19,411	39,417
>55 <=60	972	175,923,188	11.67%	1,129	10,823	9,501	9,884	32,722
>60 <=65	180	526,182	0.00%	646	32,824	16,811	16,811	44,844
>65 <=70	180	1,848,170,850	100.00%	1,824	32,824	16,811	16,811	44,844
TOTAL	9,180	1,848,170,850		4,324	227,477	141,822	16,811	44,844

DTI Mean: 41.61 Median: 43.72 Standard Deviation: 8.88

PURPOSE BUCKET	Deal Size	Balance	WAC	Yield	Non-Perform	Non-SP/AD	MI Covered	Unmatured
Primary (DOC)	6,355	1,007,165,055	64.31%	620	84,366	41,653	14,183	49,688
Investment	724	104,571,186	6.65%	644	61,666	40,211	37,596	45,337
Ref / Variation	74	17,302,845	1.00%	639	79,886	42,439	15,330	38,558
Other	180	526,182	0.00%	646	32,824	16,811	16,811	44,844
TOTAL	9,180	1,848,170,850		4,324	227,477	141,822	16,811	44,844

OCCUPANCY BUCKET	Deal Size	Balance	WAC	Yield	Non-Perform	Non-SP/AD	MI Covered	Unmatured
Primary (DOC)	6,355	1,007,165,055	64.31%	620	84,366	41,653	14,183	49,688
Investment	724	104,571,186	6.65%	644	61,666	40,211	37,596	45,337
Ref / Variation	74	17,302,845	1.00%	639	79,886	42,439	15,330	38,558
Other	180	526,182	0.00%	646	32,824	16,811	16,811	44,844
TOTAL	9,180	1,848,170,850		4,324	227,477	141,822	16,811	44,844

STRUCTURE BUCKET	Deal Size	Balance	WAC	Yield	Non-Perform	Non-SP/AD	MI Covered	Unmatured
Full	6,355	1,007,165,055	64.31%	620	84,366	41,653	14,183	49,688
Alternative	107	5,215,685	0.00%	610	81,368	38,598	4,311	58,535
Limited	2,872	53,123,110	33.65%	832	70,193	42,580	21,788	49,711
No Ratio	43	4,548,329	0.00%	688	84,337	38,116	15,684	29,337
No Doc	180	1,848,170,850	100.00%	1,824	32,824	16,811	16,811	44,844
TOTAL	9,180	1,848,170,850		4,324	227,477	141,822	16,811	44,844

PROPERTY BUCKET	# Loans	Doll Size	Collateral Characteristics		Mortgage Characteristics		Non-Financing		Financing		FINANCING DOZ.
			WAC	Yield	WAC	Yield	Non-Financing	Financing			
Single Family	2,481	1,238,800,892	78.03%	7,200	620	82.34	41.70	100.00	47.56	0.20	
PUD	491	65,224,609	4.10%	132,841	831	84.57	41.79	3.72	19.93	2.11	
2-4 Unit	824	174,584,533	11.35%	211,875	7,193	82.49	42.94	18.86	42.58	0.33	
Commercial	598	80,180,320	5.76%	151,308	7,327	84.1	42.29	10.00	30.07	0.15	
Other			0.00%								
TOTAL	3,974	2,159,890,154	100.00%	716,607	22,441	82.47	41.77	133.78	140.28	2.79	

PRINCIPAL BUCKET	# Loans	Doll Size	Collateral Characteristics		Mortgage Characteristics		Non-Financing		Financing		FINANCING DOZ.
			WAC	Yield	WAC	Yield	Non-Financing	Financing			
>50 <=75	738	45,556,569	2.01%	8,435	530	50.44	40.72	15.72	10.40	21.30	
>75 <=100	788	89,986,013	4.47%	8,787	830	68.55	41.47	9.78	18.09	27.82	
>100 <=125	918	103,477,629	6.61%	112,586	7,659	83.96	41.19	7.82	11.37	30.73	
>125 <=150	1,154	125,018,040	8.60%	137,474	7,925	83.93	41.61	8.05	12.44	38.94	
>150 <=200	1,284	153,525,041	10.60%	174,512	8,161	83.93	41.61	8.05	12.44	38.94	
>200 <=250	862	153,525,041	10.60%	224,512	7,071	81.5	42.58	7.77	17.34	54.21	
>250 <=300	637	174,343,853	11.13%	273,695	7,009	79.89	42.89	8.50	18.84	48.07	
>300 <=350	552	179,059,191	11.43%	324,383	6,750	81.25	42.50	8.34	19.45	48.37	
>350 <=400	395	187,875,731	8.42%	232,897	6,624	83.36	42.37	8.27	20.14	44.46	
>400 <=450	248	187,875,731	8.42%	232,897	6,624	83.36	42.37	8.27	20.14	44.46	
>450 <=500	144	60,020,054	4.11%	479,306	6,422	82.04	40.86	8.46	20.10	50.12	
>500 <=600	89	54,656,392	3.40%	551,176	6,438	82.95	40.34	7.16	13.35	49.68	
>600 <=700	41	31,157,038	1.95%	648,105	6,397	85.27	37.89	4.28	10.50	45.91	
TOTAL	3,180	1,564,170,850	100.00%	7,216	62,477	82.47	41.85	17.78	18.31	44.84	

Mth 4.182 Max 897.904

CONCENTRATION BUCKET (I)	# Loans	Doll Size	Collateral Characteristics		Mortgage Characteristics		Non-Financing		Financing		FINANCING DOZ.
			WAC	Yield	WAC	Yield	Non-Financing	Financing			
California	2,403	599,748,364	36.30%	6,864	8078	42.07	8.43	43.14	49.55	0.47	
New York	643	154,656,134	9.97%	249,428	7,144	62.5	42.92	8.51	43.14	49.55	
Florida	808	102,895,723	6.35%	218,968	7,820	60.76	41.86	3.96	3.96	0.98	
Illinois	512	71,038,370	4.51%	133,860	7,457	62.2	42.98	12.38	28.53	47.60	
Maryland	356	62,419,744	3.99%	175,336	7,369	61.1	41.39	2.71	5.14	48.00	
Massachusetts	193	43,164,697	2.76%	223,651	7,058	63.5	40.74	11.57	45.60	40.23	
Virginia	242	40,600,271	2.38%	168,943	7,319	61.6	41.36	4.02	5.02	36.79	
Arizona	300	36,111,600	2.34%	122,373	7,424	62.3	40.63	3.97	2.08	20.28	
Washington	265	36,597,078	2.34%	143,518	7,118	60.9	41.27	5.44	8.00	41.29	
Texas	318	31,489,984	2.01%	99,076	7,644	61.2	41.90	6.18	1.01	4.84	
Nevada	137	27,343,168	1.64%	171,523	7,373	61.56	41.70	15.13	5.40	55.43	
Connecticut	154	24,712,475	1.56%	160,471	7,570	61.8	40.04	9.51	47.22	35.03	
Other	1,852	210,520,334	13.44%	113,872	7,568	84.53	41.56	11.03	37.96	0.14	
TOTAL	9,189	2,159,890,154	100.00%	7,216	62,477	82.47	41.85	17.78	18.31	44.84	

Western California has been and shall remain

California Breakdown		WA Loan Balance		Collateral Characteristics		Maturity		Risk		Maturity		Risk	
Type	Count	Balance	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC
CA North	884	218,281,408	38.31%	244,140	6.79%	632	81.12	41,99	8.33	8.33	47.87	MI Covered	0.45
CA South	1,514	351,486,958	61.69%	232,156	6.90%	639	80.59	42.12	8.30	14.10	47.87	MI Covered	0.15
TOTALS	2,398	569,768,366	100.00%	476,296	6.84%	1,271	80.78	84.07	8.31	22.43	95.74	MI Covered	0.27

FIXED/FLOATING (U)		WA Loan Balance		Collateral Characteristics		Maturity		Risk		Maturity		Risk	
Type	Count	Balance	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC
Fixed - 10 Year	250	3,180,438	0.56%	12,722	11.42%	620	85.12	42.85	25.49	25.32	20.88	MI Covered	-
Fixed - 15 Year	205	7,821,418	1.37%	39,133	6.92%	635	84.45	41.43	17.09	13.36	58.49	MI Covered	1.42
Fixed - 20 Year	273	10,653,594	1.87%	38,098	6.93%	619	81.69	42.84	4.28	14.37	38.73	MI Covered	0.28
Fixed - 25 Year	185	10,178,105	1.79%	11,933	6.96%	630	85.34	41.88	32.15	37.10	51.35	MI Covered	0.18
Fixed - 30 Year	1,184	196,249,600	34.46%	119,153	6.06%	634	85.34	41.88	4.28	14.37	38.73	MI Covered	0.40
TOTALS	1,897	238,000,000	41.78%	228,000	7.25%	542	80.00	49.75	14.56	15.02	18.97	MI Covered	3.18

ARM		WA Loan Balance		Collateral Characteristics		Maturity		Risk		Maturity		Risk	
Type	Count	Balance	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC
Balloon - 2030	883	32,894,803	5.77%	59,423	10.11%	668	95.50	42.01	14.56	15.02	18.97	MI Covered	3.18
ARM - 1 Month	9	590,840	0.10%	65,048	9.03%	673	96.81	42.86	5.89	14.89	14.89	MI Covered	-
ARM - 3 Month	4	1,979,750	0.35%	13,130	6.92%	616	86.00	37.43	-	-	-	MI Covered	-
ARM - 6 Month	4	1,979,750	0.35%	13,130	6.92%	616	86.00	37.43	-	-	-	MI Covered	-
ARM - 1 Year	4,357	860,188,308	15.10%	202,060	7.25%	610	81.36	42.21	10.97	18.91	49.32	MI Covered	0.28
ARM - 2 Year	1,254	354,479,652	6.21%	261,802	6.41%	644	82.56	41.14	1.96	10.62	38.30	MI Covered	0.73
ARM - 3 Year	184	31,469,213	5.51%	201,854	7.10%	627	80.80	41.58	6.12	25.31	64.31	MI Covered	-
ARM - 4 Year	184	31,469,213	5.51%	201,854	7.10%	627	80.80	41.58	6.12	25.31	64.31	MI Covered	-
ARM - 5 Year	93	21,631,255	3.80%	234,745	6.84%	640	80.25	41.43	4.68	18.91	65.68	MI Covered	-
ARM - 5 Year	41	6,108,421	1.07%	222,157	6.31%	693	78.59	40.39	2.99	6.59	30.52	MI Covered	-
TOTALS	9,180	1,566,170,950	27.50%	170,607	7.21%	824	82.27	41.88	7.78	16.81	44.84	MI Covered	0.29

List all loan types and separate the 10 Year (ie. 278 and 278) if should have separate rows.

ARM BUCKET		WA Loan Balance		Collateral Characteristics		Maturity		Risk		Maturity		Risk	
Type	Count	Balance	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC
Fixed	6,119	1,453,999,791	25.52%	218,374	6.97%	620	81.27	41.85	7.94	18.82	47.07	MI Covered	0.18
ARM	2,482	112,871,158	19.81%	45,233	10.31%	640	86.09	42.30	5.72	18.02	18.02	MI Covered	1.68
Other	-	-	-	-	-	-	-	-	-	-	-	MI Covered	-
TOTALS	8,601	1,566,870,950	27.50%	263,607	7.21%	824	82.27	41.88	7.78	16.81	44.84	MI Covered	0.29

REPAYMENT BUCKET		WA Loan Balance		Collateral Characteristics		Maturity		Risk		Maturity		Risk	
Type	Count	Balance	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC	WAC
None	1,909	248,654,823	43.67%	130,270	7.81%	625	84.34	41.40	13.11	21.00	41.94	MI Covered	0.81
6 Months	28	1,763,660	0.31%	87,810	7.28%	792	93.77	40.52	28.25	21.20	29.79	MI Covered	18.80
12 Months	6	105,863,333	18.58%	113,231	6.37%	724	80.00	39.56	10.83	23.94	26.97	MI Covered	-
18 Months	1	955,280,907	167.70%	190,242	7.09%	622	82.40	42.04	6.37	14.39	40.60	MI Covered	0.18
2 Year	1	293,570	0.05%	293,500	6.80%	591	80.00	38.59	-	-	-	MI Covered	-
30 Months	1	106,239,000	18.82%	179,883	9.08%	630	80.68	41.88	4.97	10.08	67.82	MI Covered	0.62
4 Year	8	421,247	0.07%	421,247	10.00%	614	86.58	40.48	-	-	-	MI Covered	-
Other	-	-	-	-	-	-	-	-	-	-	-	MI Covered	-
TOTALS	9,180	1,566,870,950	27.50%	263,607	7.21%	824	82.27	41.88	7.78	16.81	44.84	MI Covered	0.29

INDEX BUCKET										
Index	Count	Value	Count	Value	Count	Value	Count	Value	Count	Value
LABOR - 8 Month	8,948	1,314,133,044	217,350	8,974	81,827	41,887	7,551	10,334	44,134	0.19
LABOR - 1 Year										
TREASURY - 1 Year										
Other										
TOTAL	8,948	1,314,133,044	217,350	8,974	81,827	41,887	7,551	10,334	44,134	0.19

RISKS (INSURANCE) MI										
Risk	Count	Value	Count	Value	Count	Value	Count	Value	Count	Value
LABOR - 8 Month	8,948	1,314,133,044	217,350	8,974	81,827	41,887	7,551	10,334	44,134	0.19
LABOR - 1 Year										
TREASURY - 1 Year										
Other										
TOTAL	8,948	1,314,133,044	217,350	8,974	81,827	41,887	7,551	10,334	44,134	0.19

MI coverage based on FICO and LTV										
MI Coverage	Count	Value	Count	Value	Count	Value	Count	Value	Count	Value
> 800	0.31	1.39	1.59	1.77	2.94	0.01	0.00	0.00	0.01	0.00
> 750	0.09	0.41	0.83	1.04	1.29	8.33	2.06	7.69	1.00	0.09
> 700	0.09	0.41	0.83	1.04	1.29	8.33	2.06	7.69	1.00	0.09
> 650	0.08	0.36	0.72	0.90	1.13	7.87	1.93	7.18	1.04	0.20
> 600	0.05	0.23	0.46	0.58	0.72	4.65	1.14	4.08	0.52	0.09
> 550	0.01	0.05	0.10	0.13	0.16	1.00	0.25	0.83	0.11	0.01
> 500	0.04	0.16	0.32	0.40	0.50	3.15	0.79	2.70	0.36	0.01
> 450	0.02	0.08	0.16	0.20	0.25	1.58	0.40	1.38	0.18	0.01
> 400	0.02	0.08	0.16	0.20	0.25	1.58	0.40	1.38	0.18	0.01
> 350	0.02	0.08	0.16	0.20	0.25	1.58	0.40	1.38	0.18	0.01
> 300	0.02	0.08	0.16	0.20	0.25	1.58	0.40	1.38	0.18	0.01
> 250	0.02	0.08	0.16	0.20	0.25	1.58	0.40	1.38	0.18	0.01
> 200	0.02	0.08	0.16	0.20	0.25	1.58	0.40	1.38	0.18	0.01
> 150	0.02	0.08	0.16	0.20	0.25	1.58	0.40	1.38	0.18	0.01
> 100	0.02	0.08	0.16	0.20	0.25	1.58	0.40	1.38	0.18	0.01
> 50	0.02	0.08	0.16	0.20	0.25	1.58	0.40	1.38	0.18	0.01
> 0	0.02	0.08	0.16	0.20	0.25	1.58	0.40	1.38	0.18	0.01
TOTAL	0.31	1.39	1.59	1.77	2.94	0.01	0.00	0.00	0.01	0.00

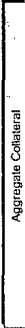
Master Servicer: % Name
 Backup Servicer: % Name
 Primary Servicer (S):

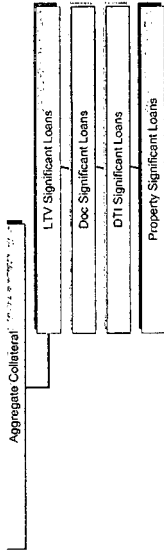
Originator (S): % Name
 0.20% CAMERON
 5.20% DRA'SAP
 0.67% FIRST STREET
 80.14% FREMONT
 1.13% IMPAC
 1.08% IMPAC
 0.15% KEYBANK
 0.67% MANDALAY
 3.56% METROOTTI
 4.96% METROOTTI
 0.65% MILLENNIUM
 6.22% OWNIT
 100.00%

Significant Loan Breakdown	Balance	%	Significant Loans (LTV) > 20	Balance	%	Significant Loans (LTV) > 40	Balance	%	Significant Loans (LTV) > 50	Balance	%	Significant Loans (LTV) > 70	Balance	%
NA	158,698	0.01%		158,698	0.01%		158,698	0.01%		158,698	0.01%		158,698	0.01%
<=400	2,632,315	0.17%		132,972	0.01%		1,877,013	0.12%		2,100,318	0.13%		2,100,318	0.13%
>400 <=800	6,970,595	0.45%		7,489,568	0.48%		8,008,541	0.52%		8,527,514	0.54%		9,046,487	0.57%
>800 <=840	97,059,742	6.20%		39,878,547	2.55%		64,848,397	4.15%		11,907,750	0.75%		11,907,750	0.75%
>840 <=880	117,022,834	7.53%		58,070,087	3.69%		85,172,551	5.25%		14,277,099	0.91%		14,277,099	0.91%
>880 <=900	200,326,555	12.75%		94,513,368	6.03%		135,050,988	8.34%		27,435,492	1.74%		27,435,492	1.74%
>900 <=920	211,438,682	13.50%		82,024,335	5.38%		129,414,347	8.13%		33,578,674	2.12%		33,578,674	2.12%
>920 <=940	199,529,318	12.77%		89,404,190	5.84%		129,483,290	8.20%		37,484,075	2.38%		37,484,075	2.38%
>940 <=980	197,770,825	10.07%		64,748,306	4.13%		106,113,556	6.39%		38,296,659	2.42%		38,296,659	2.42%
>980 <=1000	106,434,548	6.81%		56,187,338	3.54%		95,189,725	6.01%		30,943,889	1.95%		30,943,889	1.95%
>750	29,931,893	1.91%		14,097,671	0.90%		20,893,845	1.33%		11,347,264	0.72%		11,347,264	0.72%
TOTAL	1,568,170,890	100.00%		443,477,618	28.34%		1,039,297,935	66.17%		264,745,199	16.87%		264,745,199	16.87%

If there are more than 10 Servicers or Originator please list them ALL:

Buckets should flow from one Signifier to the next Signifier see diagram below for flow chart:





*Cells in red font are calculations and should be left blank

(I) Loans with LTV red should be entered in each corresponding loan

(II) Property Significant loans are loans with a DTI red

(III) DTI Significant loans are loans with a DTI red

Please fill out the

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100
---	---	---	---	---	---	---	---	---	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	-----

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100
---	---	---	---	---	---	---	---	---	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	----	-----

Account	Balance
1000000000	20.48
1000000001	20.55
1000000002	27.13
1000000003	36.16
1000000004	19.22
1000000005	17.82
1000000006	21.09
Total	143.85

Account	Balance
1000000000	20.48
1000000001	20.55
1000000002	27.13
1000000003	36.16
1000000004	19.22
1000000005	17.82
1000000006	21.09
Total	143.85

Account	Balance
1000000000	20.48
1000000001	20.55
1000000002	27.13
1000000003	36.16
1000000004	19.22
1000000005	17.82
1000000006	21.09
Total	143.85

Account	Balance
1000000000	20.48
1000000001	20.55
1000000002	27.13
1000000003	36.16
1000000004	19.22
1000000005	17.82
1000000006	21.09
Total	143.85

1	43.21
2	5.84
3	33.52
4	30.85
5	25.05

1	1.25
2	6.85
3	13.56
4	21.00
5	21.04
6	27.82
7	24.22
8	31.06
9	27.48
10	42.48
11	42.05
12	51.03
13	38.95
14	23.58

1	4.14
2	14.76
3	4.18
4	18.54
5	10.41
6	22.46
7	21.04
8	40.81
9	48.03
10	12.57
11	54.35
12	24.88
13	17.68
14	25.55

0.00
0.01
0.02
0.03
0.04
0.05
0.06
0.07
0.08
0.09
0.10
0.11
0.12
0.13
0.14
0.15
0.16
0.17
0.18
0.19
0.20

0.00
0.01
0.02
0.03
0.04
0.05
0.06
0.07
0.08
0.09
0.10
0.11
0.12
0.13
0.14
0.15
0.16
0.17
0.18
0.19
0.20

0.00
0.01
0.02
0.03
0.04
0.05
0.06
0.07
0.08
0.09
0.10
0.11
0.12
0.13
0.14
0.15
0.16
0.17
0.18
0.19
0.20

0.00%
0.01%
0.02%
0.03%
0.04%
0.05%
0.06%
0.07%
0.08%
0.09%
0.10%
0.11%
0.12%
0.13%
0.14%
0.15%
0.16%
0.17%
0.18%
0.19%
0.20%
0.21%
0.22%
0.23%
0.24%
0.25%
0.26%
0.27%
0.28%
0.29%
0.30%
0.31%
0.32%
0.33%
0.34%
0.35%
0.36%
0.37%
0.38%
0.39%
0.40%
0.41%
0.42%
0.43%
0.44%
0.45%
0.46%
0.47%
0.48%
0.49%
0.50%
0.51%
0.52%
0.53%
0.54%
0.55%
0.56%
0.57%
0.58%
0.59%
0.60%
0.61%
0.62%
0.63%
0.64%
0.65%
0.66%
0.67%
0.68%
0.69%
0.70%
0.71%
0.72%
0.73%
0.74%
0.75%
0.76%
0.77%
0.78%
0.79%
0.80%
0.81%
0.82%
0.83%
0.84%
0.85%
0.86%
0.87%
0.88%
0.89%
0.90%
0.91%
0.92%
0.93%
0.94%
0.95%
0.96%
0.97%
0.98%
0.99%
1.00%

Deutsche Bank @
ace2005-HE1

Aggregate Pool

1. FICO

FICO	Loan Count	\$ Avg Original Loan Amount	% of Pool	Agg \$ Balance	% <520	FICO			
						% 521-540	% 541-560	% 561-580	% 581-600
NA	5	32,046.20	0.01	158,607.59	0	0	0	0	0
481 - 500	16	165,157.81	0.168	2,632,314.52	100	0	0	0	0
501 - 520	249	200,797.77	3.188	49,936,088.44	100	0	0	0	0
521 - 540	343	191,961.76	4.196	65,719,328.43	0	100	0	0	0
541 - 560	551	176,366.11	6.197	97,059,742.37	0	0	100	0	0
561 - 580	714	165,382.83	7.529	117,922,534.30	0	0	0	100	0
581 - 600	1,352	148,339.30	12.793	200,354,565.02	0	0	0	0	0
601 - 620	1,362	159,606.92	13.866	217,168,314.65	0	0	0	0	0
621 - 640	1,269	166,808.68	13.5	211,436,682.42	0	0	0	0	0
641 - 660	1,215	164,785.37	12.765	199,929,517.65	0	0	0	0	0
661 - 680	827	190,971.09	10.074	157,770,824.76	0	0	0	0	0
681 - 700	563	194,602.17	6.987	109,434,493.00	0	0	0	0	0
701 - 720	270	194,800.18	3.353	52,519,706.34	0	0	0	0	0
721 - 740	215	191,201.20	2.622	41,063,301.37	0	0	0	0	0
741 - 760	129	196,143.57	1.609	25,205,354.73	0	0	0	0	0
761 - 780	62	173,497.56	0.686	10,742,955.35	0	0	0	0	0
781 - 800	37	191,447.27	0.452	7,075,232.99	0	0	0	0	0
801 >=	1	41,400.00	0.003	41,385.63	0	0	0	0	0

2. LTV

LTV	Loan Count	\$ Avg Original	% of Pool	Agg \$ Balance	% <520	FICO		
						% 521-540	% 541-560	% 561-580
N/A	39	110,517.10	0.274	4,230,675.34	0	0	0	0
0.01 - 50.00	111	172,142.30	1.218	19,075,308.14	10.276	3.926	12.698	14.031
50.01 - 55.00	64	163,925.78	0.669	10,475,991.07	11.597	25.014	19.079	3.93
55.01 - 60.00	113	195,157.03	1.406	22,017,041.49	12.754	14.638	15.708	16.069
60.01 - 65.00	245	222,709.91	3.48	54,499,308.42	14.669	19.092	11.39	8.799
65.01 - 70.00	288	214,208.74	3.935	61,622,811.13	17.284	17.023	11.895	11.925
70.01 - 75.00	361	228,976.26	5.272	82,573,219.72	15.447	12.666	13.452	9.231
75.01 - 80.00	3,065	219,603.77	42.938	672,479,650.80	2.204	3.019	3.667	4.849
80.01 - 85.00	524	201,678.19	6.739	105,548,758.50	0.132	6.231	10.748	11.247
85.01 - 90.00	1,624	197,149.55	20.415	319,731,680.37	0	0.2	8.82	14.026
90.01 - 95.00	601	119,646.50	4.585	71,810,079.40	0.11	0	0.334	1.575
95.01 - 100.00	2,184	67,175.31	9.344	146,337,100.52	0.208	0.172	0.063	0.733

3. DTI

DTI	Loan Count	\$ Avg Original	% of Pool	Agg \$ Balance	% <520	FICO		
						% 521-540	% 541-560	% 561-580
N/A	39	110,517.10	0.274	4,230,675.34	0	0	0	0
0.01 - 20.00	198	192,874.90	2.436	38,147,123.27	0.43	1.879	5.728	5.954
20.01 - 25.00	240	166,509.23	2.549	39,919,124.47	1.921	3.136	5.408	6.284
25.01 - 30.00	485	155,501.91	4.81	75,336,287.31	2.539	5.165	4.441	7.852
30.01 - 35.00	848	166,311.51	8.991	140,812,515.59	2.499	3.741	7.612	8.106
35.01 - 40.00	1,381	167,710.68	14.773	231,367,268.87	2.561	4.212	5.923	5.899
40.01 - 45.00	2,135	173,557.26	23.637	370,194,351.01	3.171	3.37	5.72	6.038
45.01 - 50.00	2,868	170,930.21	31.254	489,491,924.45	3.199	3.237	6.003	8.463
50.01 - 55.00	974	180,529.36	11.213	175,621,184.49	7.427	9.408	8.194	10.473
55.01 - 60.00	12	82,754.83	0.063	990,494.76	0	0	0	0

4. OCCUPANCY TYPE

OCCUPANCY TYPE	Loan Count	\$ Avg Original	% of Pool	Agg \$ Balance	FICO			
					% <520	% 521-540	% 541-560	% 561-580
Primary	8,380	172,563.00	92.218	1,444,296,919.30	3.459	4.363	6.289	7.607
Second Home	76	228,039.97	1.105	17,302,844.72	7.178	0.555	4.297	7.864
Investment	724	144,631.13	6.677	104,571,185.54	1.465	2.497	5.238	6.397

5. WAC

WAC	Loan Count	\$ Avg Original	% of Pool	Agg \$ Balance	FICO			
					% <520	% 521-540	% 541-560	% 561-580
3.000 - 3.499	1	505,000.00	0.032	505,000.00	0	0	0	0
4.500 - 4.999	35	304,148.17	0.679	10,633,834.96	0	0	0	0
5.000 - 5.499	150	306,770.33	2.936	45,981,426.26	0	0	0.423	0
5.500 - 5.999	689	282,376.46	12.413	194,408,562.88	0	0.205	1.058	0.824
6.000 - 6.499	901	261,260.30	15.015	235,166,581.33	0.212	1.063	2.434	3.244
6.500 - 6.999	1,591	232,760.26	23.615	369,855,084.89	0.792	1.765	4.493	7.914
7.000 - 7.499	925	200,178.64	11.809	184,946,001.90	1.476	3.356	8.067	11.213
7.500 - 7.999	1,126	188,426.74	13.532	211,938,632.82	4.67	7.74	10.791	13.86
8.000 - 8.499	582	154,404.27	5.73	89,739,108.76	11.632	13.546	16.174	12.071
8.500 - 8.999	602	123,520.59	4.738	74,203,511.32	16.209	13.189	14.526	10.2
9.000 - 9.499	293	97,281.03	1.817	28,455,464.38	13.288	10.803	14.266	13.099
9.500 - 9.999	488	77,993.06	2.327	36,446,561.40	10.312	10.238	6.972	11.55
10.000 - 10.499	216	61,807.49	0.849	13,292,973.70	12.096	6.849	5.98	12.142
10.500 - 10.999	468	53,953.47	1.609	25,193,883.30	8.725	4.517	3.627	1.086
11.000 - 11.499	490	48,331.34	1.509	23,637,352.07	6.156	5.451	2.369	0.901
11.500 - 11.999	337	40,564.58	0.87	13,627,051.48	5.776	9.113	2.326	3.172

IO Type	Loan Count	\$ Avg Original	% of Pool	Agg \$ Balance	% <520	% 521-540	% 541-560	% 561-580
12.000 - 12.499	181	23,987.73	0.276	4,325,330.47	14.258	3.55	2.915	6.611
12.500 - 12.999	109	30,902.54	0.214	3,357,989.29	0	6.094	0.691	3.87
13.000 - 13.499	15	29,673.33	0.028	444,049.55	0	0	0	1.184
13.500 - 13.999	1	12,650.00	0.001	12,548.80	0	0	0	100

6. IO Type

IO Type	Loan Count	\$ Avg Original	% of Pool	Agg \$ Balance	% <520	% 521-540	% 541-560	% 561-580
0	7,640	152,803.35	74.416	1,165,477,929.57	4.524	5.639	8.096	9.267
24	857	275,004.39	15.048	235,672,383.76	0	0	0.13	1.944
36	61	283,915.70	1.106	17,318,283.20	0	0	1.293	0
60	620	237,637.98	9.407	147,331,163.03	0	0	1.324	3.626
120	2	185,590.00	0.024	371,180.00	0	0	61.426	0

Others

Others	Loan Count	\$ Avg Original	% of Pool	Agg \$ Balance	% <520	% 521-540	% 541-560	% 561-580
3- Stated doc	2,731	200,547.21	34.926	547,005,882.88	5.355	5.916	6.513	5.695
5- Full doc 2yr W2/lax returns	1,001	191,840.43	12.248	191,820,914.83	2.349	2.249	6.332	9.348
1- Full doc 1yr W2*	5,358	152,426.32	52.081	815,673,360.15	2.321	3.561	6.01	8.379
4- Limited 12mos bk simt*								
Modular Home								
2nd Lien	2,462	45,896.19	7.188	112,571,158.36	0.408	0.224	0.343	1.469
< 100,000.00	3,219	50,687.58	10.39	162,719,760.46	2.057	2.423	4.458	7.098
> 650,000.00	58	745,304.72	2.758	43,189,601.86	0	0	0	0
OH	173	84,511.78	0.93	14,561,486.29	3.912	2.946	8.371	7.471
NV	157	173,695.30	1.739	27,243,168.45	5.56	4.752	9.194	7.537
CA-N	894	244,399.56	13.936	218,261,407.76	3.317	2.641	5.097	6.3
CA-S	1,514	232,379.58	22.442	351,486,956.11	2.504	3.576	3.894	5.11

% < 50,000	Outstanding Balance						Prop Type Investment
	% 50,000.01-75,000.00	% 75,000.01 - 100,000.00	% 100,000.01 - 250,000.00	% 250,000.01 - 500,000.00	% 500,000.01 - 750,000.00	% 750,000.01 - 900,000.00	
49,982	0	50,018	0	0	0	0	0
5,241	2,046	6,507	0	0	0	0	0
0,625	1,203	3,83	0	0	0	0	0
0,23	2,256	3,512	0	0	0	0	3,069
0,496	2,261	4,716	0	0	0	0	3,973
0,957	2,69	6,148	0	0	0	0	5,644
4,054	3,106	4,702	0	1,767	0	0	5,673
3,805	2,881	4,56	0	3,703	0	0	3,989
4,044	2,883	4,848	0	2,851	0	0,722	6,19
4,538	3,618	4,425	0	3,65	0	0,776	7,226
2,952	2,994	3,585	0	4,593	0,424	0,455	5,738
2,343	2,575	4,358	0	4,934	0,491	1,785	7,76
2,862	3,927	2,996	0	5,139	0	1,807	8,45
3,007	3,599	4,48	0	6,667	0	0	12,197
1,81	2,428	4,933	0	0	0	0	7,242
3,72	4,495	0,817	0	5,657	3,392	0	19,54
4,688	0,988	1,106	0	9,986	10,675	0	34,404
100	0	0	0	0	0	0	8,27
							0

Top

Top

Outstanding Balance							Prop Type
% < 50,000	% 50,000.01-75,000.00	% 75,000.01 - 100,000.00	% 600,000.00 - 750,000.00	% 750,000.01 -	% > 900,000.00	Investment	Investment
3.094	2.676	4.37	2.872	0.498	0.457	0	0
1.004	2.375	4.304	16.33	0	0	0	0
2.523	6.215	5.833	0	0	0	0	100

Top

Outstanding Balance							Prop Type
% < 50,000	% 50,000.01-75,000.00	% 75,000.01 - 100,000.00	% 600,000.00 - 750,000.00	% 750,000.01 -	% > 900,000.00	Investment	Investment
0	0	0	0	0	0	0	100
0	0	1.601	5.718	0	0	0	0
0	0.3	0.398	7.419	0	2.17	0	0
0	0.071	0.848	4.663	1.227	0.961	0.923	0
0	0.257	1.162	3.689	0.36	1.573	3.412	0
0.026	0.361	2.118	2.375	0.411	0	5.992	0
0.126	1.144	4.238	2.599	0.887	0	10.205	0
0.247	1.786	4.918	2.53	0.38	0	12.202	0
1.006	5.073	8.897	1.642	0	0	11.934	0
4.782	8.104	11.45	2.804	0	0	7.774	0
9.268	14.346	12.672	0	0	0	13.896	0
16.213	18.817	18.316	0	0	0	5.389	0
32.431	16.31	10.07	0	0	0	5.742	0
34.36	22.169	16.778	0	0	0	3.967	0
42.554	20.104	16.809	0	0	0	3.765	0
45.263	18.408	12.882	0	0	0	3.67	0

54.008	14.592	7.615	0	0	0	22.623
55.17	5.48	19.779	0	0	0	18.602
56.934	23.403	19.663	0	0	0	43.355
100	0	0	0	0	0	0

Top

Outstanding Balance							Prop Type
% < 50,000	% 50,000.01-75,000.00	% 75,000.01 - 100,000.00	% 600,000.00 - 750,000.00	% 750,000.01 - 900,000.00	% > 900,000.00	Investment	Investment
4.075	3.784	5.592	2.165	0.208	0.324	8.579	
0	0.286	1.076	6.421	1.386	1.201	0	
0	0.866	0.527	7.427	0	0	0	
0	0.431	1.471	1.797	1.026	0	3.108	
0	0	0	0	0	0	0	

Top

Outstanding Balance							Prop Type
% < 50,000	% 50,000.01-75,000.00	% 75,000.01 - 100,000.00	% 600,000.00 - 750,000.00	% 750,000.01 - 900,000.00	% > 900,000.00	Investment	Investment
1.971	2.882	3.897	2.703	0.155	0.166	6.535	
1.977	2.623	4.226	7.734	1.253	1.954	11.178	
3.939	2.968	4.856	1.8	0.484	0.239	5.664	
41.167	21.507	18.877	0	0	0	5.056	
29.19	27.997	42.813	0	0	0	9.364	
0	0	0	68.045	16.662	15.293	0	
10.776	7.894	19.001	0	0	0	7.202	
3.307	1.957	2.606	2.56	0	0	9.839	
1.267	1.989	2.663	4.814	1.484	0.838	6.327	
1.343	2.178	2.672	2.965	0.905	0.546	3.829	

0	0	0	0	27,726	72,274	0

Top

Stated Doc	Doc Limited Doc	WA		LTV				DTI		IO Term			
		Coupon	% 85.01-90.00	% 90.01-95.00	% 95.01-100.00	% 100.00+	WA	% > 45	% > 50	% 2yr IO	% 3yr IO	% 5yr IO	% 10yr IO
0	0	10.39	0	50.018	17.437	0	44.16	7.345	0	0	0	0	0
66.389	0	8.639	0	0	5.241	0	42.692	42.698	19.381	0	0	0	0
53.627	1.53	8.62	0	0	0.278	0	44.563	55.206	25.1	0	0	0	0
48.274	0.969	8.196	0.974	0	0.383	0	43.224	49.254	25.142	0	0	0	0
35.616	1.361	7.765	29.054	0.247	0.095	0	42.26	45.099	14.827	0.315	0.231	2.009	0.235
24.099	2.741	7.582	38.029	0.959	0.91	0	42.706	50.727	15.597	3.885	0	4.53	0
16.893	1.818	7.298	25.701	7.119	7.003	0	41.713	40.227	9.656	19.966	0.987	5.411	0
18.629	1.412	7.117	23.169	5.994	10.591	0	42.14	43.813	12.236	21.071	0.932	10.42	0
30.214	0.608	7.126	19.246	6.632	12.419	0	41.417	39.434	8.567	19.348	1.031	8.706	0
42.905	1.218	7.004	17.667	5.55	14.93	0	41.453	40.746	8.394	18.204	1.689	12.593	0
43.375	1.887	6.831	19.519	3.296	12.654	0	41.029	40.436	7.879	18.58	2.197	13.168	0.091
44.986	2.461	6.785	15.353	6.616	13.746	0	40.531	37.276	7.731	18.375	2.113	13.021	0
48.335	1.558	6.747	14.675	3.16	11.002	0	40.628	38.09	7.496	16.344	1.187	17.66	0
50.769	0.699	6.707	9.162	2.37	13.985	0	40.089	34.24	5.959	12.101	2.439	23.258	0
45.868	0.122	6.847	22.378	6.971	11.679	0	42.558	51.895	11.417	15.504	0.527	14.221	0
53.039	0	6.949	19.57	4.364	11.642	0	42.162	49.898	11.216	7.77	0	25.16	0
39.87	0.355	6.851	20.012	9.341	10.071	0	44.989	52.537	29.516	0	0	40.237	0
100	0	11.125	0	0	100	0	47.6	100	0	0	0	0	0

Stated Doc	Limited Doc	WAC		LTV			DTI			IO Term		
		Doc	Coupon	% 85.01-	% 90.01-	% 95.01-	WA	% > 45	% > 50	% 2yr IO	% 3yr IO	% 5yr IO
58.826	3.873	7.095	0	0	0	40.297	38.881	20.815	4.469	0.393	3.319	0
54.153	4.42	7.549	0	0	0	41.864	46.162	19.318	0	0	2.873	0
50.698	2.852	7.154	0	0	0	42.41	50.381	25.116	2.677	1.067	2.622	0
55.77	1.069	7.753	0	0	0	41.571	44.785	23.211	3.935	0	3.563	0
49.704	2.404	7.575	0	0	0	42.196	45.373	19.477	4.388	1.844	4.277	0
57.39	1.843	7.36	0	0	0	41.309	45.399	17.711	6.331	0.928	10.848	0
43.11	0.681	6.691	0	0	0	42.071	41.582	9.659	20.18	1.487	15.91	0.055
20.074	3.566	6.906	0	0	0	41.78	44.59	10.055	12.237	0.232	6.146	0
18.374	2.467	7.123	100	0	0	41.275	41.653	9.911	16.039	1.444	2.737	0
8.472	1.331	7.607	0	100	0	41.748	47.502	7.43	19.235	0	7.906	0
29.64	0.419	9.437	0	0	100	41.661	40.263	9.034	7.132	0.164	2.994	0

Stated Doc	Limited Doc	WAC		LTV			DTI			IO Term		
		Doc	Coupon	% 85.01-	% 90.01-	% 95.01-	WA	% > 45	% > 50	% 2yr IO	% 3yr IO	% 5yr IO
4.118	0	8.537	35.383	10.235	15.118	0	0	0	0	0	0	0
13.167	6.349	7.067	21.695	5.868	10.219	0	15.02	0	19.436	0.197	4.788	0
22.766	3.978	7.093	23.418	5.799	9.455	0	22.913	0	13.249	4.245	6.983	0
26.56	1.318	7.237	24.505	3.247	8.284	0	27.64	0	16.926	1.12	8.517	0
34.785	2.15	7.21	20.087	5.793	7.23	0	32.765	0	18.531	0.991	7.605	0
36.917	1.952	7.218	19.916	3.828	10.487	0	37.703	0	17.887	2.014	7.722	0
33.668	1.451	7.143	20.148	3.593	10.376	0	42.819	0	27.563	1.48	7.121	0
37.343	0.884	7.244	20.734	5.879	9.336	0	47.834	100	0	8.173	0.648	10.326
31.375	0.551	7.315	18.043	2.871	7.294	0	52.291	100	100	0.397	0	17.427
0	0	7.293	0	29.589	41.491	0	55.533	100	100	0	21.681	0

Stated Doc	Limited Doc	WAC		LTV			DTI			IO Term			
		Coupon	%	% 85.01-	% 90.01-	% 95.01-	WA	% > 45	% > 50	% 2yr IO	% 3yr IO	% 5yr IO	% 10yr IO
33.775	1.492	7.185	18.928	4.747	10.087	0	41.891	42.465	11.036	16.168	1.199	9.861	0.026
49.658	2.229	7.154	27.783	4.97	2.794	0	42.435	53.907	18.088	12.497	0	1.921	0
33.295	1.231	7.659	39.737	2.284	0.161	0	39.915	41.56	13.472	0	0	4.379	0

Stated Doc	Limited Doc	WAC		LTV			DTI			IO Term			
		Coupon	%	% 85.01-	% 90.01-	% 95.01-	WA	% > 45	% > 50	% 2yr IO	% 3yr IO	% 5yr IO	% 10yr IO
1.614	3.878	4.97	5.787	0	0	0	39	23.531	2.534	53.625	3.878	0	0
5.101	1.741	5.317	8.688	0	1.476	0	40.439	35.337	7.068	35.764	5.275	18.593	0
17.595	1.637	5.806	14.396	2.108	0.239	0	41.933	41.127	12.014	34.381	3.061	17.236	0
32.71	1.426	6.254	16.335	3.293	0.646	0	42.057	42.194	11.133	22.991	1.258	13.222	0
38.004	1.161	6.754	23.93	3.719	1.591	0	41.969	43.765	10.577	15.043	1.26	11.657	0.039
32.449	2.082	7.228	31.705	7.404	4.677	0	41.445	43.574	10.521	8.409	0.245	8.189	0.123
38.472	2.381	7.72	28.062	8.315	9.01	0	41.563	42.38	11.64	8.008	0.217	5.185	0
40.535	0.491	8.22	24.894	5.294	11.639	0	41.13	41.682	12.646	2.178	0	3.109	0
47.912	0.893	8.717	15.26	3.734	22.374	0	41.042	38.437	11.222	3.179	0	2.426	0
47.705	0.71	9.247	10.527	1.594	27.607	0	41.262	44.948	13.243	0.332	0	1.02	0
41.995	0.323	9.732	4.343	3.425	48.159	0	42.426	45.376	12.003	0.139	0	0.14	0
41.146	0.871	10.187	5.527	4.137	49.084	0	44.03	56.735	26.02	0	0	0	0
35.258	0.882	10.745	4.616	4.096	73.911	0	42.877	47.561	16.236	0	0	0	0
41.508	1.207	11.173	4.727	3.365	77.232	0	42.373	45.722	9.178	0	0	0	0
46.033	0.209	11.683	1.106	7.543	73.84	0	42.477	44.445	9.406	0	0	0	0

Doc	WAC	LTV	DTI	IO Term									
37.038	4.358	12.195	8.505	37.325	34.587	0	42.436	52.718	20.771	0	0	0	0
67.98	0.319	12.604	8.31	11.264	74.332	0	44.794	56.641	17.521	0	0	0	0
75.053	0	13.088	8.412	61.762	29.827	0	35.608	12.683	0	0	0	0	0
0	0	13.5	100	0	0	0	49.37	100	0	0	0	0	0

Doc	Limited Doc	WAC	LTV				DTI			IO Term			
			% 85.01-90.00	% 90.01-95.01	% 95.01-100.00	% 100.00+	WA	% > 45	% > 50	% 2yr IO	% 3yr IO	% 5yr IO	% 10yr IO
38.823	1.377	7.5	21.887	4.489	11.264	0	41.957	46.375	12.449	0	0	0	0
13.34	2.165	6.345	21.759	5.861	4.429	0	39.77	17.271	0.296	100	0	0	0
12.81	2.381	6.091	26.666	0	1.386	0	38.565	18.308	0	100	0	0	0
30.603	1.121	6.499	5.939	3.853	2.974	0	43.793	55.225	20.919	0	0	100	0
0	0	7.009	0	0	0	0	49.114	100	0	0	0	0	100

Doc	Limited Doc	WAC	LTV				DTI			IO Term			
			% 85.01-90.00	% 90.01-95.01	% 95.01-100.00	% 100.00+	WA	% > 45	% > 50	% 2yr IO	% 3yr IO	% 5yr IO	% 10yr IO
96.202	3.789	7.485	6.331	2.545	7.915	0	42.365	44.008	10.178	6.566	0.481	7.925	0
0	0	7.139	29.064	6.434	9.196	0	37.167	31.723	6.564	25.237	1.91	0.119	0
0	0.038	7.048	27.906	5.502	10.304	0	42.673	44.389	13.235	18.478	1.351	12.304	0.046
36.41	1.17	10.37	5.651	7.506	83.084	0	41.685	42.494	9.032	0	0	0	0
29.254	0.762	9.377	12.561	5.28	51.544	0	41.066	40.11	9.315	1.911	0.148	1.599	0
23.896	1.521	6.623	23.055	17.285	11.535	0	37.912	33.744	5.267	34.881	0	6.73	0
25.016	0.344	7.879	22.133	2.16	18.753	0	41.018	39.583	10.338	10.338	0	11.207	0
35.27	1.186	7.373	23.625	4	5.55	0	40.55	43.537	8.429	16.467	0.922	9.466	0
32.481	1.652	6.797	13.993	3.573	7.201	0	41.828	38.976	12.427	30.49	1.792	15.544	0
43.536	2.387	6.905	14.544	3.998	7.981	0	42.061	42.919	10.705	18.105	1.225	19.202	0

FICO Score at Origination	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
N/A	5	158,608	0.01	10.39	N/A	91.99
481 - 499	5	137,972	0.01	10.262	492	100
500 - 524	309	62,405,810	3.98	8.565	512	71.04
525 - 549	472	89,295,611	5.7	8.089	537	73.19
550 - 574	858	144,693,033	9.24	7.639	562	80.61
575 - 599	1,493	222,843,517	14.23	7.339	588	83.33
600 - 624	1,701	270,809,295	17.29	7.125	612	83.96
625 - 649	1,605	269,896,861	17.23	7.078	637	84.27
650 - 674	1,224	216,257,011	13.81	6.925	661	83.93
675 - 699	784	150,405,537	9.6	6.794	686	84.3
700 - 724	324	63,811,060	4.07	6.712	711	82.98
725 - 749	228	42,971,471	2.74	6.8	735	83.65
750 - 774	122	22,898,201	1.46	6.788	759	84.23
775 - 799	49	9,545,579	0.61	6.903	786	84.44
800 - 824	1	41,386	0	11.125	803	100
Total:	9,180	1,566,170,950	100	7.216	624	82.47

Combined Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
<= 50.00	111	19,075,308	1.22	7.095	601	42.48
50.01 - 55.00	64	10,475,991	0.67	7.549	576	52.56
55.01 - 60.00	113	22,017,041	1.41	7.154	583	57.91
60.01 - 65.00	245	54,499,308	3.48	7.753	584	63.46
65.01 - 70.00	288	61,622,811	3.93	7.575	577	68.95
70.01 - 75.00	361	82,573,220	5.27	7.36	589	73.93
75.01 - 80.00	3,065	672,479,651	42.94	6.691	635	79.84
80.01 - 85.00	524	105,548,759	6.74	6.906	614	84.45
85.01 - 90.00	1,624	319,731,680	20.41	7.123	622	89.79
90.01 - 95.00	601	71,810,079	4.59	7.607	637	94.57

95.01 - 100.00	2,184	146,337,101	9.34	9,437	650	99.89
Total:	9,180	1,566,170,950	100	7,216	624	82.47

Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates (%)	FICO	CLTV (%)
3.000 - 3.499	1	505,000	0.03	3	736	75.49
4.500 - 4.999	35	10,633,835	0.68	4.97	664	78.46
5.000 - 5.499	150	45,981,426	2.94	5.317	667	79.7
5.500 - 5.999	689	194,408,563	12.41	5.806	653	80.03
6.000 - 6.499	901	235,166,581	15.02	6.254	643	80.31
6.500 - 6.999	1,591	369,855,085	23.62	6.754	630	81.38
7.000 - 7.499	925	184,946,002	11.81	7.228	615	83.28
7.500 - 7.999	1,126	211,938,633	13.53	7.72	602	83.61
8.000 - 8.499	582	89,739,109	5.73	8.22	569	83.01
8.500 - 8.999	602	74,203,511	4.74	8.717	587	83.42
9.000 - 9.499	293	28,455,464	1.82	9.247	599	83.51
9.500 - 9.999	468	36,446,561	2.33	9.732	609	87.49
10.000 - 10.499	216	13,292,974	0.85	10.187	608	86.72
10.500 - 10.999	468	29,193,883	1.61	10.745	614	93.23
11.000 - 11.499	490	23,637,352	1.51	11.173	618	94.06
11.500 - 11.999	337	13,627,051	0.87	11.683	609	93.72
12.000 - 12.499	181	4,325,330	0.28	12.195	607	90.36
12.500 - 12.999	109	3,357,969	0.21	12.604	623	96.45
13.000 - 13.499	15	444,050	0.03	13.088	660	96.05
13.500 - 13.999	1	12,549	0	13.5	578	90
Total:	9,180	1,566,170,950	100	7,216	624	82.47

Collateral Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates (%)	FICO	CLTV (%)
Fixed - 5 Year	26	236,475	0.02	11.662	624	94.06
Fixed - 10 Year	250	3,180,438	0.2	11.426	620	95.12

Fixed - 15 Year	205	7,821,418	0.5	8.922	635	84.45
Fixed - 20 Year	273	10,053,584	0.64	9.837	619	91.69
Fixed - 25 Year	3	521,948	0.03	7.39	604	67.55
Fixed - 30 Year	1,784	196,510,601	12.55	8.068	638	85.24
Fixed - 30 Year IO	1	228,000	0.01	7.25	542	80
Balloon - 15/30	583	32,894,603	2.1	10.119	668	95.6
Balloon - 20/30	9	590,840	0.04	9.031	673	99.81
ARM - 6 Month IO	2	620,200	0.04	6.625	582	72.69
ARM - 1 Year/6 Month	1	179,170	0.01	6.125	619	80
ARM - 2 Year/6 Month	4,257	860,168,306	54.92	7.25	610	81.36
ARM - 2 Year/6 Month IO	1,354	354,479,652	22.63	6.413	644	82.56
ARM - 3 Year/6 Month	156	31,489,293	2.01	7.103	607	80.8
ARM - 3 Year/6 Month IO	142	36,256,747	2.31	6.193	657	80.82
ARM - 5 Year/6 Month	93	21,831,255	1.39	6.644	640	80.25
ARM - 5 Year/6 Month IO	41	9,108,421	0.58	6.31	663	79.59
Total:	9,180	1,566,170,950	100	7.216	624	82.47

Silent Seconds	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO (%)	CLTV
Yes	3,321	688,759,666	43.98	6.694	640	82.26
No	5,859	877,411,284	56.02	7.626	612	82.64
Total:	9,180	1,566,170,950	100	7.216	624	82.47

DTI Back	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO (%)	CLTV
N/A	39	4,290,675	0.27	8.537	688	84.94
0.01 - 5.00	10	1,736,302	0.11	6.844	683	84.67
5.01 - 10.00	14	2,155,002	0.14	7.005	653	80.1
10.01 - 15.00	58	11,557,171	0.74	6.866	646	79.07
15.01 - 20.00	116	22,898,648	1.45	7.192	629	83.21
20.01 - 25.00	240	39,919,124	2.55	7.093	632	82.96

25.01 - 30.00	485	75,336,287	4.81	7.237	624	81.42
30.01 - 35.00	848	140,812,516	8.99	7.21	622	81.95
35.01 - 40.00	1,381	231,367,269	14.77	7.218	627	82.58
40.01 - 45.00	2,135	370,194,351	23.64	7.143	627	83.05
45.01 - 50.00	2,868	489,491,924	31.25	7.244	626	83.31
50.01 - 55.00	974	175,621,184	11.21	7.315	607	79.55
55.01 - 60.00	12	990,495	0.06	7.293	649	92.64
Total:	9,180	1,566,170,950	100	7.216	624	82.47

	LTV			DTI			FICO			Doc		
	Weighted Avg CLTV	Min CLTV	Max CLTV	Weighted Avg DTI	Min DTI	Max DTI	Weighted Avg FICO	Min FICO	Max FICO	Full Doc	Non-Full Doc	Doc
IO Loans	82.32	30.25	100	41.21	6.29	55.37	645.68	541	797	78.56	21.44	
Low Bal	97.95	32.62	100	41.85	2.66	55.48	635.89	481	803	75.49	24.51	
\$50k to \$100k	88.12	12.26	100	41.17	1.66	59.27	624.37	500	795	66.53	33.47	
High Coupon	83.2	19.23	100	41.34	8.12	59.27	588.35	500	794	54.86	45.14	
8% to 9%	85.75	37.68	100	42.5	8.3	55.48	605.58	481	790	53.45	46.55	
9% to 10%	92.51	32.62	100	43.27	2.66	55.48	614.29	492	803	56.66	43.34	
>= 10%												
Occupancy	81.86	37.14	100	40.21	1.66	54.97	644.39	503	789	64.69	35.31	
Non-Owner Occ												
2nd lien	98.09	32.62	100	42.3	2.66	59.27	649.67	481	803	60.73	38.27	
Doc Type	79.07	26.23	100	42.34	1.66	55	631.81	500	803	0	100	
Non-Full Doc												
Property Type	82.86	27.78	100	42.54	1.66	59.27	640.35	495	798	60.33	39.67	
Non SFR												
Delinq	No Delinquent Loans											