



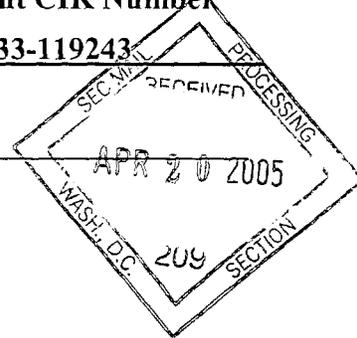
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**FORM SE
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS**

New Century Mortgage Securities LLC
Exact Name of Registrant as Specified in Charter
Form 8-K, April 19, 2005, Series 2005-2

1303871
~~0001311644~~
Registrant CIK Number
333-119243

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



PROCESSED
R APR 22 2005
THOMSON
FINANCIAL

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

EXHIBIT INDEX

<u>Exhibit No.</u>	<u>Description</u>	<u>Format</u>
99.2	Computational Materials	P*

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

New Century 05-2 - Breakeven Runs

Assumption
 12 months lag
 100% P&I Advance
 Triggers Fail
 Prepay exclusive of defaults
 Prepay penalties available to over loss (5% haircut)
 To Maturity

Class M7 - Breakeven SDA						
Speed	Int. Rate	Severity %	SDA %	Cum Net Loss %	WAL	
100 PPC	FWD	45%	2,581	10.39	12.39	
100 PPC	FWD	55%	2,062	10.58	13.07	
100 PPC	FWD + 200	45%	1,968	8.33	13.23	
100 PPC	FWD + 200	55%	1,581	8.45	13.75	
65 PPC	FWD	45%	2,386	13.71	17.12	
65 PPC	FWD	55%	1,935	14.26	17.61	
65 PPC	FWD + 200	45%	1,836	11.20	18.31	
65 PPC	FWD + 200	55%	1,496	11.58	18.66	

Class M7 - Breakeven GDR						
Speed	Int. Rate	Severity %	GDR %	Cum Net Loss %	WAL	
100 PPC	FWD	45%	9.23	10.72	12.04	
100 PPC	FWD	55%	7.45	10.94	12.55	
100 PPC	FWD + 200	45%	6.77	8.24	12.88	
100 PPC	FWD + 200	55%	5.47	8.36	13.31	
65 PPC	FWD	45%	8.89	13.97	16.48	
65 PPC	FWD	55%	7.18	14.49	17.37	
65 PPC	FWD + 200	45%	6.51	10.99	17.84	
65 PPC	FWD + 200	55%	5.27	11.30	18.55	

Class M9 - Breakeven SDA						
Speed	Int. Rate	Severity %	SDA %	Cum Net Loss %	WAL	
100 PPC	FWD	45%	1,976	8.36	13.88	
100 PPC	FWD	55%	1,592	8.50	14.40	
100 PPC	FWD + 200	45%	1,462	6.46	14.60	
100 PPC	FWD + 200	55%	1,166	6.56	14.97	
65 PPC	FWD	45%	1,957	11.77	18.70	
65 PPC	FWD	55%	1,600	12.23	18.97	
65 PPC	FWD + 200	45%	1,446	9.21	20.36	
65 PPC	FWD + 200	55%	1,188	9.51	20.50	

Class M9 - Breakeven GDR						
Speed	Int. Rate	Severity %	GDR %	Cum Net Loss %	WAL	
100 PPC	FWD	45%	7.42	8.92	13.20	
100 PPC	FWD	55%	6.04	9.12	13.68	
100 PPC	FWD + 200	45%	5.06	6.38	14.12	
100 PPC	FWD + 200	55%	4.13	6.49	14.53	
65 PPC	FWD	45%	7.62	12.42	17.87	
65 PPC	FWD	55%	6.22	12.92	18.77	
65 PPC	FWD + 200	45%	5.32	9.32	19.36	
65 PPC	FWD + 200	55%	4.35	9.60	19.93	

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New Century 05-2 - Breakeven Runs

Assumption

55% Severity
 12 months lag
 100% P&L Advance
 Triggers Fail
 Prepay exclusive of defaults
 Prepay penalties available to over loss (5% haircut)
 To Maturity

Class A-2C						
Speed	Int. Rate	CDR %	Cum Net Loss %	WAL	DM %	
75% of Pricing	FWD	26.09	31.97	5.78	0.04	
75% of Pricing	FWD + 100	24.47	30.86	6.00	-0.07	
75% of Pricing	FWD + 200	22.91	29.73	6.22	-0.19	
75% of Pricing	FWD + 300	22.04	29.07	6.35	-0.31	
100% of Pricing	FWD	30.19	30.91	4.67	0.04	
100% of Pricing	FWD + 100	28.65	29.94	4.80	-0.06	
100% of Pricing	FWD + 200	27.21	29.00	4.93	-0.22	
100% of Pricing	FWD + 300	26.51	28.53	4.99	-0.33	
125% of Pricing	FWD	34.06	30.27	3.91	0.05	
125% of Pricing	FWD + 100	32.65	29.45	3.99	-0.07	
125% of Pricing	FWD + 200	31.36	28.68	4.07	-0.23	
125% of Pricing	FWD + 300	30.94	28.42	4.09	-0.44	

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New Century 05-2 - Breakeven Runs

Assumption
 60% Seventy
 6 months lag
 100% P&L Advance
 Triggers Fall
 Prepay exclusive of defaults
 Prepay penalties available to over loss (5% haircut)
 To Maturity

Class M1			
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	16.03	22.04
Pricing Speed	FWD + 200	13.35	19.21
			8.61
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	16.03	22.04
Pricing Speed	FWD + 200	13.35	19.21
			8.61

Class M2			
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	13.52	19.38
Pricing Speed	FWD + 200	10.96	16.45
			9.41
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	13.52	19.38
Pricing Speed	FWD + 200	10.96	16.45
			9.41

Class M3			
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	11.96	17.62
Pricing Speed	FWD + 200	9.48	14.62
			10.74
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	11.96	17.62
Pricing Speed	FWD + 200	9.48	14.62
			10.74

Class M4			
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	10.58	15.98
Pricing Speed	FWD + 200	8.17	12.91
			11.33
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	10.58	15.98
Pricing Speed	FWD + 200	8.17	12.91
			11.33

Class M5			
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	9.42	14.53
Pricing Speed	FWD + 200	7.06	11.40
			12.00
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	9.42	14.53
Pricing Speed	FWD + 200	7.06	11.40
			12.00

Class M6			
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	8.31	13.09
Pricing Speed	FWD + 200	6.01	9.91
			12.47
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	8.31	13.09
Pricing Speed	FWD + 200	6.01	9.91
			12.47

Class M7			
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	7.43	11.90
Pricing Speed	FWD + 200	5.17	8.67
			12.48
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	7.43	11.90
Pricing Speed	FWD + 200	5.17	8.67
			12.48

Class M8			
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	6.64	10.80
Pricing Speed	FWD + 200	4.39	7.48
			13.79
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	6.64	10.80
Pricing Speed	FWD + 200	4.39	7.48
			13.79

Class M9			
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	6.14	10.09
Pricing Speed	FWD + 200	3.92	6.74
			14.59
Speed	Interest Rate	CDR %	Cum Net Loss %
Pricing Speed	FWD	6.14	10.09
Pricing Speed	FWD + 200	3.92	6.74
			14.59

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New Century 05-2 - Breakeven Runs

Assumption

50% Severity
 6 months lag
 100% P&L Advance
 Triggers Fall
 Prepay exclusive of defaults
 Prepay penalties available to over loss (5% haircut)
 To Maturity

Class M9					
Speed	Interest Rate	CDR %	Cum Net Loss %	WAL	
50% of Pricing	Forward	7.29	15.79	20.87	
100% of Pricing	Forward	7.38	9.86	13.11	
150% of Pricing	Forward	7.94	7.60	9.06	
40% CPR	Forward	8.61	7.50	9.16	
50% of Pricing	Forward + 200	5.30	12.41	20.07	
100% of Pricing	Forward + 200	4.71	6.64	14.24	
150% of Pricing	Forward + 200	5.24	5.18	9.64	
40% CPR	Forward + 200	6.14	5.53	9.63	

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New Century 05-2 - Breakeven Runs

Assumption

100% P&I Advance

Triggers Fail

Prepay exclusive of defaults

Prepay penalties available to over loss (5% haircut)

To Maturity

CLASS M7

NO PREAY STRESS

Fwd LIBOR/Swap Shift Prepay	Min 0	bp	200 bp
	-200 bp 1.00x Base Case	1.00x Base Case	1.00x Base Case
Loss Severity: 40%			
Recovery Delay: 12 months			
% Cum Loss Yield Break	13.06	11.31	9.11
CDR - Yield Break	13.73	11.40	8.74
% Cum Loss 1st \$ Principal Loss	12.56	10.57	8.16
CDR - 1st \$ Principal Loss	13.04	10.48	7.67
Loss Severity: 50%			
Recovery Delay: 12 months			
% Cum Loss Yield Break	13.52	11.64	9.29
CDR - Yield Break	10.80	8.98	6.88
% Cum Loss 1st \$ Principal Loss	12.96	10.84	8.30
CDR - 1st \$ Principal Loss	10.25	8.25	6.05
Loss Severity: 60%			
Recovery Delay: 12 months			
% Cum Loss Yield Break	13.85	11.86	9.43
CDR - Yield Break	8.90	7.40	5.68
% Cum Loss 1st \$ Principal Loss	13.25	11.03	8.40
CDR - 1st \$ Principal Loss	8.44	6.80	4.99

PREPAY STRESS

Fwd LIBOR/Swap Shift Prepay	Min 0	bp	200 bp
	-200 bp 2.00x Base Case	1.00x Base Case	0.50x Base Case
Loss Severity: 50%			
Recovery Delay: 12 months			

% Cum Loss Yield Break	8.79	11.64	14.66
CDR - Yield Break	12.82	8.98	6.57
% Cum Loss 1st \$ Principal Loss	8.47	10.84	13.50
CDR - 1st \$ Principal Loss	12.33	8.25	5.90

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CLASS M8**NO PREAY STRESS**

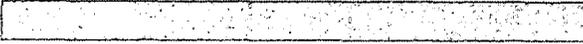
	Min 0
Fwd LIBOR/Swap Shift	-200 bp
Prepay	1.00x Base Case
Loss Severity: 40%	
Recovery Delay: 12 months	
% Cum Loss Yield Break	12.03
CDR - Yield Break	12.34
% Cum Loss 1st \$ Principal Loss	11.52
CDR - 1st \$ Principal Loss	11.68
Loss Severity: 50%	
Recovery Delay: 12 months	
% Cum Loss Yield Break	12.44
CDR - Yield Break	9.75
% Cum Loss 1st \$ Principal Loss	11.88
CDR - 1st \$ Principal Loss	9.22
Loss Severity: 60%	
Recovery Delay: 12 months	
% Cum Loss Yield Break	12.73
CDR - Yield Break	8.05
% Cum Loss 1st \$ Principal Loss	12.15
CDR - 1st \$ Principal Loss	7.62

PREPAY STRESS

	Min 0
Fwd LIBOR/Swap Shift	-200 bp
Prepay	2.00x Base Case
Loss Severity: 50%	
Recovery Delay: 12 months	

% Cum Loss Yield Break	7.61
CDR - Yield Break	11.00
% Cum Loss 1st \$ Principal Loss	7.29
CDR - 1st \$ Principal Loss	10.51

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bp	200 bp
1.00x Base Case	1.00x Base Case

10.22	7.93
10.05	7.42
9.50	7.03
9.20	6.45

10.51	8.09
7.95	5.87
9.75	7.15
7.28	5.11

10.70	8.20
6.57	4.86
9.91	7.23
6.02	4.23

bp	200 bp
1.00x Base Case	0.50x Base Case

10.51	13.54
7.95	5.92
9.75	12.45
7.28	5.32

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New Century 05-2 - Breakeven Runs

Assumption

100% P&I Advance
 Triggers Fail
 Prepay exclusive of defaults
 Prepay penalties available to over loss (5% haircut)
 To Maturity

CLASS M2

NO PREAY STRESS

Fwd LIBOR/Swap Shift Prepay	Min 0 -200 bp 1.00x Base Case	bp 1.00x Base Case	200 bp 1.00x Base Case
Loss Severity: 40%			
Recovery Delay: 12 months			
% Cum Loss Yield Break	20.17	18.88	17.29
CDR - Yield Break	25.38	22.92	20.12
% Cum Loss 1st \$ Principal Loss	19.57	17.84	15.78
CDR - 1st \$ Principal Loss	24.22	21.07	17.68
Loss Severity: 50%			
Recovery Delay: 12 months			
% Cum Loss Yield Break	20.95	19.52	17.75
CDR - Yield Break	19.27	17.43	15.30
% Cum Loss 1st \$ Principal Loss	20.23	18.33	16.08
CDR - 1st \$ Principal Loss	18.34	15.99	13.43
Loss Severity: 60%			
Recovery Delay: 12 months			
% Cum Loss Yield Break	21.50	19.96	18.07
CDR - Yield Break	15.52	14.05	12.34
% Cum Loss 1st \$ Principal Loss	20.69	18.66	16.28
CDR - 1st \$ Principal Loss	14.75	12.87	10.82

PREPAY STRESS

Fwd LIBOR/Swap Shift Prepay	Min 0 -200 bp 2.00x Base Case	bp 1.00x Base Case	200 bp 0.50x Base Case
Loss Severity: 50%			
Recovery Delay: 12 months			

% Cum Loss Yield Break	16.83	19.52	22.41
CDR - Yield Break	26.30	17.43	12.15
% Cum Loss 1st \$ Principal Loss	16.49	18.33	20.39
CDR - 1st \$ Principal Loss	25.69	15.99	10.48

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CLASS M4**NO PREAY STRESS**

	Min 0
Fwd LIBOR/Swap Shift	-200 bp
Prepay	1.00x Base Case
Loss Severity: 40%	
Recovery Delay: 12 months	
% Cum Loss Yield Break	16.88
CDR - Yield Break	19.47
% Cum Loss 1st \$ Principal Loss	16.38
CDR - 1st \$ Principal Loss	18.65
Loss Severity: 50%	
Recovery Delay: 12 months	
% Cum Loss Yield Break	17.50
CDR - Yield Break	15.04
% Cum Loss 1st \$ Principal Loss	16.92
CDR - 1st \$ Principal Loss	14.38
Loss Severity: 60%	
Recovery Delay: 12 months	
% Cum Loss Yield Break	17.93
CDR - Yield Break	12.24
% Cum Loss 1st \$ Principal Loss	17.30
CDR - 1st \$ Principal Loss	11.70

PREPAY STRESS

	Min 0
Fwd LIBOR/Swap Shift	-200 bp
Prepay	2.00x Base Case
Loss Severity: 50%	
Recovery Delay: 12 months	

% Cum Loss Yield Break	13.11
CDR - Yield Break	19.85
% Cum Loss 1st \$ Principal Loss	12.81
CDR - 1st \$ Principal Loss	19.35

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bp	200 bp
1.00x Base Case	1.00x Base Case

15.35	13.44
17.02	14.23
14.53	12.32
15.80	12.70

15.82	13.76
13.16	11.01
14.91	12.54
12.20	9.82

16.16	13.97
10.73	8.98
15.19	12.68
9.94	8.00

bp	200 bp
1.00x Base Case	0.50x Base Case

15.82	18.71
13.16	9.22
14.91	17.32
12.20	8.25

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New Century 05-2

Pricing Speed
Forward + 100

	AFC
1	6.26
2	6.67
3	6.89
4	6.67
5	6.67
6	6.90
7	6.68
8	6.90
9	6.69
10	6.69
11	7.42
12	6.71
13	6.94
14	6.72
15	6.96
16	6.74
17	6.75
18	6.98
19	6.77
20	7.01
21	6.79
22	6.80
23	7.54
24	6.97
25	8.26
26	8.01
27	8.30
28	8.05
29	8.06
30	8.49
31	9.21
32	9.53
33	9.24
34	9.26
35	9.92
36	9.43
37	10.70
38	10.06
39	10.38
40	10.04
41	10.02
42	10.39
43	10.19
44	10.52
45	10.16

46	10.15
47	11.22
48	10.16
49	10.56
50	10.20
51	10.53
52	10.17
53	10.16
54	10.50
55	10.19
56	10.52
57	10.16
58	10.14
59	11.21
60	10.12

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*the securities referred to herein. Offers to sell and solicitations of
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Brothers Inc. or any affiliate. The analyses contained herein have
ified by the recipient hereof) regarding payments, interest rates,
Document. Lehman Brothers Inc., and any of its affiliates, make
assets or the payments or yield on the securities. This information
ersions (including, with respect to any description of the securities*

New Century 052 - Breakeven Runs

Assumption

Forward Curve + 100bp
Pricing Speed
100% P&I Advance
Triggers Fail
6 months lag
Prepay exclusive of defaults
Prepay penalties available to cover losses (5% haircut)
To Maturity

Breakeven				
Class	Severity	CDR %	Cum Net Loss %	WAL
M1	40%	24.51	19.73	6.85
M2	40%	19.89	17.15	7.75
M3	40%	17.14	15.43	9.01
M4	40%	14.78	13.83	9.68
M5	40%	12.83	12.41	10.39
M6	40%	11.04	11.03	10.94
M7	40%	9.64	9.88	11.84
M8	40%	8.37	8.78	12.35
M9	40%	7.58	8.07	13.10

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MI ONLY

By LTV Bucket	% of total deal	Avg FICO	%<550 FICO	%full doc	%non owner
65.01 - 70.00	0.00	518	100.000	0.000	0.000
75.01 - 80.00	0.01	582	38.135	61.865	0.000
80.01 - 85.00	7.85	619	5.844	57.328	15.461
85.01 - 90.00	13.06	646	0.192	57.106	20.591
90.01 - 95.00	5.43	660	0.219	61.846	2.062
95.01 - 100.00	3.97	701	0.000	39.516	0.000

NO MI ONLY

By LTV Bucket	% of total deal	Avg FICO	%<550 FICO	%full doc	%non owner
<= 50.00	5.21	632	8.068	60.529	3.518
50.01 - 55.00	1.15	592	25.849	54.122	5.064
55.01 - 60.00	2.07	592	23.685	52.619	7.212
60.01 - 65.00	3.29	586	29.491	57.029	6.225
65.01 - 70.00	5.55	586	30.128	54.143	7.276
70.01 - 75.00	7.26	591	27.152	57.155	8.318
75.01 - 80.00	34.84	628	11.164	51.386	4.237
80.01 - 85.00	3.49	546	67.416	73.547	6.755
85.01 - 90.00	4.08	574	29.264	73.699	5.500
90.01 - 95.00	1.81	602	4.762	77.697	0.000
95.01 - 100.00	0.93	648	0.000	73.737	0.000

Aggregate Loans	% of total deal	Avg LTV	Max LTV	% Full Doc	% Owner Occ	% IO
FICO	3.64	74.322	90.00	76.50	97.74	0.12
<= 519	5.96	75.973	95.00	73.09	96.19	0.93
520 - 539	7.99	76.957	95.00	70.99	94.68	1.69
540 - 559	8.29	78.779	100.00	69.55	93.95	5.27
560 - 579	9.24	78.420	100.00	68.47	93.03	14.14
580 - 599	12.40	77.341	100.00	68.50	94.17	21.38
600 - 619	14.55	78.614	100.00	55.66	93.03	33.67
620 - 639	12.57	79.241	100.00	44.45	93.78	39.91
640 - 659	9.26	80.040	100.00	41.04	88.92	35.20
660 - 679	6.00	83.118	100.00	34.02	87.39	28.90
680 - 699	3.96	83.811	100.00	30.77	88.82	31.48
700 - 719	2.92	84.424	100.00	37.40	85.12	37.47
720 - 739	1.77	84.383	100.00	38.65	80.92	36.62
740 - 759	1.02	82.673	100.00	34.65	85.69	27.35
760 - 779	0.33	83.749	100.00	20.53	96.50	58.30
780 - 799	0.10	73.237	80.00	10.38	100.00	15.86
800 >=						

IO Loans	% of total deal	Avg LTV	Max LTV	% Full Doc	% Owner Occ	WAC
FICO	0.02	80.000	80.00	0.00	100.00	8.399
<= 519	0.24	78.786	85.00	42.41	100.00	7.582
520 - 539	0.59	70.988	94.14	87.35	100.00	7.185
540 - 559	1.90	79.779	90.00	85.81	100.00	6.942

560 - 579	5.69	80.093	100.00	81.43	100.00	6.779
580 - 599	11.54	79.302	100.00	74.60	99.13	6.679
600 - 619	21.32	81.314	100.00	52.22	97.97	6.571
620 - 639	21.85	81.342	100.00	38.60	99.76	6.543
640 - 659	14.18	82.944	100.00	39.72	99.57	6.619
660 - 679	7.55	89.067	100.00	33.83	99.46	6.939
680 - 699	5.42	88.357	100.00	34.14	100.00	6.915
700 - 719	4.76	86.973	100.00	32.69	100.00	6.736
720 - 739	2.82	87.677	100.00	32.65	98.68	6.871
740 - 759	1.21	87.287	100.00	33.62	100.00	6.833
760 - 779	0.84	90.099	100.00	12.07	100.00	7.334
780 - 799	0.07	70.000	70.00	0.00	100.00	5.74
800 >=						

WAC	MARGIN	% Second Lien (Simultaneous or Silent)
8.227	5.999	3.72
7.716	5.684	5.76
7.603	5.519	4.25
7.42	5.461	8.49
7.309	5.42	19.01
7.185	5.146	25.08
7.039	5.155	32.52
6.946	5.138	36.39
7.067	4.904	33.14
7.053	5.269	31.82
7.098	5.215	35.29
6.978	5.46	27.5
6.986	4.993	25.01
6.993	4.584	30.37
7.163	5.459	32.23
7.321	5.982	44.06

MARGIN	% Second Lien (Simultaneous or Silent)
7.399	0.00
6.25	35.23
4.209	0.00
6.016	10.19

6.007	49.04
6.191	40.05
5.836	45.80
5.764	52.01
5.891	52.61
6.336	34.65
6.071	40.91
6.301	38.85
6.266	42.57
5.648	56.57
6.403	29.30
6.99	0.00

New Century 05-2 - Breakeven Runs

Assumption

No P&I Advance
 Triggers Fail
 Prepay exclusive of defaults
 Prepay penalties available to over loss (5% haircut)
 To Maturity

CLASS M7

NO PREAY STRESS

Fwd LIBOR/Swap Shift Prepay	Min 0	bp	200 bp
	-200 bp 1.00x Base Case	1.00x Base Case	1.00x Base Case
Loss Severity: 40%			
Recovery Delay: 12 months			
% Cum Loss Yield Break	11.73	9.61	7.29
CDR - Yield Break	11.56	9.85	7.81
% Cum Loss 1st \$ Principal Loss	11.08	9.18	7.01
CDR - 1st \$ Principal Loss	11.13	8.83	6.43
Loss Severity: 50%			
Recovery Delay: 12 months			
% Cum Loss Yield Break	9.51	7.81	5.94
CDR - Yield Break	12.19	10.35	8.17
% Cum Loss 1st \$ Principal Loss	11.67	9.62	7.31
CDR - 1st \$ Principal Loss	9.02	7.17	5.24
Loss Severity: 60%			
Recovery Delay: 12 months			
% Cum Loss Yield Break	7.99	6.58	5.02
CDR - Yield Break	12.65	10.72	8.44
% Cum Loss 1st \$ Principal Loss	12.08	9.96	7.53
CDR - 1st \$ Principal Loss	7.57	6.05	4.42

PREPAY STRESS

Fwd LIBOR/Swap Shift Prepay	Min 0	bp	200 bp
	-200 bp 2.00x Base Case	1.00x Base Case	0.50x Base Case
Loss Severity: 50%			
Recovery Delay: 12 months			

% Cum Loss Yield Break	11.66	7.81	5.52
CDR - Yield Break	8.04	10.35	12.82
% Cum Loss 1st \$ Principal Loss	7.75	9.62	11.75
CDR - 1st \$ Principal Loss	11.21	7.17	4.95

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CLASS M8**NO PREAY STRESS**

	Min 0
Fwd LIBOR/Swap Shift	-200 bp
Prepay	1.00x Base Case
Loss Severity: 40%	
Recovery Delay: 12 months	
% Cum Loss Yield Break	10.57
CDR - Yield Break	10.63
% Cum Loss 1st \$ Principal Loss	10.16
CDR - 1st \$ Principal Loss	9.99
Loss Severity: 50%	
Recovery Delay: 12 months	
% Cum Loss Yield Break	8.59
CDR - Yield Break	11.20
% Cum Loss 1st \$ Principal Loss	10.70
CDR - 1st \$ Principal Loss	8.13
Loss Severity: 60%	
Recovery Delay: 12 months	
% Cum Loss Yield Break	7.24
CDR - Yield Break	11.63
% Cum Loss 1st \$ Principal Loss	11.08
CDR - 1st \$ Principal Loss	6.85

PREPAY STRESS

	Min 0
Fwd LIBOR/Swap Shift	-200 bp
Prepay	2.00x Base Case
Loss Severity: 50%	
Recovery Delay: 12 months	

% Cum Loss Yield Break	10.01
CDR - Yield Break	6.97
% Cum Loss 1st \$ Principal Loss	6.66
CDR - 1st \$ Principal Loss	9.55

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ig assets, the information contained in the Offering Document).*



bp	200 bp
1.00x Base Case	1.00x Base Case

8.48	6.21
8.88	6.80
8.24	6.04
7.77	5.43

6.92	5.08
9.33	7.11
8.66	6.31
6.35	4.45

5.85	4.30
9.67	7.34
8.95	6.49
5.36	3.76

bp	200 bp
1.00x Base Case	0.50x Base Case

6.92	5.00
9.33	11.85
8.66	10.80
6.35	4.46

*ade only by , and this
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s, make no representation
deemed to be superseded*

Instructions: Please also provide info on conforming and non-conforming pool (cells have already |

aggregate group: I (Conform) group II: Non Conforming group: _____

gross WAC	7.155	7.152	7.160
wtd avg FICO	623	621	627
FICO < 600	35.41	36.76	33.42
FICO 600-650	31.51	32.26	30.40
wtd avg CCLTV	84.48	84.21	84.88
CCLTV = 80	9.36	9.37	9.34
CCLTV > 80.01	62.08	61.43	63.04
CLTV 95.01 -100	3.87	3.7	4.12
Full Doc (%)	48.18	51.73	42.93
Stated Doc (%)	47.33	44.45	51.59
purch (%)	34.41	34.32	34.55
CO refi (%)	57.30	56.76	58.11
Own Occ (%)	90.23	91.1	88.94
Prepay Penalty (%)	68.10	68.93	66.86
DTI (%)	40.54	40.33	40.85
ARM ? (%)	82.16	82.35	81.9
2/28 (%)	76.61	76.65	76.56
3/27 (%)	5.51	5.7	5.23
1st Lien (%)	97.01	97.26	96.64
Avg Loan Balance	#####	\$163,607.63	\$225,170.21
# of Loans	16,260	10,906	5,354
Loan Bal < \$100k	10.49	11.65	8.78
Mtg Rates > 12%	0.09	0.06	0.15
Manuf Housing (%)	0	0	0
largest state	CA	CA	
silent 2nd (%)	21.55	23.03	19.35
IO loans (%)	17.3	17.84	16.52
5yr IO%	3.84	4.66	2.52
3 yr IO%	14.47	14.40	14.58
2 yr IO%	81.69	80.94	82.90
IO: FICO	651	646	657
IO CLTV	81.97	81.54	82.67
IO DTI	40.52	40.32	40.84
IO full doc	47.37	52.77	38.74
IO: purch	44.54	47.76	39.38

Assumptions:

CCLTV includes silent second and piggybacks.
CLTV refers to original LTV for first lien and CLTV for second lien.

been formatted in column B, C, D, E)

FICO	CLTV	Count	Total Current Balance	Average Current Balance	Percent of Total Balance	Wtd Avg GWAC
500 - 524	>65%	949	\$149,953,352.55	\$158,011.96	7.09%	8.53%
525 - 549	>65%	1159	\$194,730,451.44	\$168,015.92	9.20%	8.05%
550 - 574	>65%	1411	\$247,732,684.13	\$175,572.42	11.71%	7.53%
575 - 599	>70	1726	\$285,420,247.47	\$165,365.15	13.49%	7.31%
600 - 624	>70	1985	\$359,727,015.96	\$181,222.68	17.00%	7.01%
625 - 649	>70	2293	\$435,701,341.71	\$190,013.67	20.60%	6.92%
650 - 674	>80%	1048	\$181,804,344.65	\$173,477.43	8.59%	7.44%
675 - 699	>80%	705	\$127,147,853.98	\$180,351.57	6.01%	7.37%
700 - 724	>80%	375	\$72,372,896.46	\$192,994.39	3.42%	7.35%
725 - 749	>85%	194	\$29,902,141.73	\$154,134.75	1.41%	7.75%
750 - 774	>85%	95	\$18,368,538.37	\$193,353.04	0.87%	7.76%
775 - 799	>85%	55	\$10,914,978.72	\$198,454.16	0.52%	7.53%
800 >=	>85%	12	\$1,790,092.38	\$149,174.37	0.08%	8.01%
Grand Total:		12007	\$2,115,565,939.55	\$176,194.38	100.00%	7.39%

CLTV	DTI_RANGES	Count	Total Current Balance	Average Current Balance	Percent of Total Balance	Wtd Avg GWAC
60.00 - 64.99	>50%	80	\$17,688,790.48	\$221,109.88	13.56%	6.68%
65.00 - 69.99	>50%	92	\$18,140,671.95	\$197,181.22	13.90%	6.88%
70.00 - 74.99	>50%	124	\$28,333,945.00	\$228,499.56	21.72%	7.04%
75.00 - 79.99	>50%	116	\$23,553,769.10	\$203,049.73	18.05%	7.30%
80.00 - 84.99	>50%	99	\$18,953,036.61	\$191,444.81	14.53%	6.78%
85.00 - 89.99	>50%	51	\$9,999,347.42	\$196,065.64	7.66%	7.35%
90.00 - 94.99	>50%	46	\$9,084,469.27	\$197,488.46	6.96%	6.98%
95.00 - 99.99	>50%	20	\$3,534,261.59	\$176,713.08	2.71%	6.89%
100.00 >=	>50%	16	\$1,174,976.82	\$73,436.05	0.90%	9.03%
Grand Total:		644	\$130,463,268.24	\$202,582.71	100.00%	7.01%

DTI	FICO	Count	Total Current Balance	Average Current Balance	Percent of Total Balance	Wtd Avg GWAC
20.00 - 24.99	<525	45	\$5,005,621.78	\$111,236.04	0.37%	8.78%
25.00 - 29.99	<550	203	\$25,770,671.28	\$126,949.12	1.89%	8.33%
30.00 - 34.99	<575	509	\$77,959,595.31	\$153,162.27	5.70%	7.89%
35.00 - 39.99	<600	1034	\$167,100,685.95	\$161,606.08	12.22%	7.68%
40.00 - 44.99	<625	1830	\$328,645,509.60	\$179,587.71	24.04%	7.49%
45.00 - 49.99	<650	3253	\$623,363,339.72	\$191,627.22	45.60%	7.28%
50.00 - 54.99	<675	659	\$129,413,347.02	\$196,378.37	9.47%	7.10%
55.00 >=	<700	53	\$9,631,384.72	\$181,724.24	0.70%	6.91%
Grand Total:		7586	\$1,366,890,155.38	\$180,185.89	100.00%	7.42%

LIMITED AND STATED DOC	Count	Total Current Balance	Average Current Balance	Percent of Total Balance	Wtd Avg GWAC	Wtd Avg FICO
500 - 524	341	\$62,748,451.89	\$184,013.06	4.05%	9.15%	512
525 - 549	476	\$85,802,895.71	\$180,258.18	5.54%	8.45%	537
550 - 574	567	\$113,252,676.24	\$199,740.17	7.31%	7.70%	562
575 - 599	635	\$136,032,575.97	\$214,224.53	8.78%	7.51%	587
600 - 624	854	\$190,688,106.03	\$223,288.18	12.31%	7.15%	613
625 - 649	1276	\$267,372,027.10	\$209,539.21	17.26%	7.14%	638

650 - 674	1276	\$265,677,084.30	\$208,210.88	17.15%	7.12%	662
675 - 699	955	\$198,681,670.48	\$208,043.63	12.82%	7.05%	686
700 - 724	488	\$108,950,911.31	\$223,260.06	7.03%	6.99%	711
725 - 749	278	\$57,861,800.45	\$208,135.97	3.73%	7.04%	736
750 - 774	177	\$42,574,508.05	\$240,533.94	2.75%	7.03%	761
775 - 799	76	\$17,385,367.11	\$228,754.83	1.12%	6.98%	783
800 >=	13	\$2,179,717.18	\$167,670.55	0.14%	7.20%	804
Grand Total:	7412	\$1,549,207,791.82	\$209,013.46	100.00%	7.33%	639

Interest Only	Count	Total Current Balance	Average Current Balance	Percent of Total Balance	Wtd Avg GWAC	Wtd Avg FICO
550 - 574	14	\$3,329,701.41	\$237,835.82	0.64%	6.76%	569
575 - 599	221	\$53,050,801.60	\$240,048.88	10.25%	6.78%	589
600 - 624	389	\$103,559,455.07	\$266,219.68	20.02%	6.66%	612
625 - 649	444	\$121,217,970.35	\$273,013.45	23.43%	6.54%	637
650 - 674	344	\$99,257,605.03	\$288,539.55	19.18%	6.50%	662
675 - 699	221	\$67,572,409.63	\$305,757.51	13.06%	6.41%	685
700 - 724	105	\$34,484,671.67	\$328,425.44	6.67%	6.39%	711
725 - 749	65	\$19,977,857.32	\$307,351.65	3.86%	6.16%	738
750 - 774	30	\$8,793,727.41	\$293,124.25	1.70%	6.10%	762
775 - 799	15	\$4,999,545.65	\$333,303.04	0.97%	6.40%	784
800 >=	4	\$1,130,711.65	\$282,677.91	0.22%	5.72%	808
Grand Total:	1852	\$517,374,456.79	\$279,359.86	100.00%	6.53%	651

Assumptions: CLTV refers to original LTV for first lien and CLTV for second lien

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Wtd Avg FICO	Wtd Avg DTI	Wtd Avg CLTV	%SFD	%PUD	ner Occupied	% Full Doc	%Limited Doc	%Stated Doc
512	41.76%	78.57%	78.49%	13.73%	99.12%	68.23%	6.46%	25.32%
537	40.97%	80.17%	79.45%	12.09%	98.07%	66.28%	5.70%	28.02%
562	40.25%	81.73%	77.98%	11.88%	96.70%	61.96%	3.99%	34.05%
588	40.35%	83.82%	74.61%	12.80%	94.98%	62.64%	3.91%	33.45%
613	40.62%	84.78%	72.43%	12.28%	94.36%	59.15%	5.83%	35.02%
637	40.51%	84.72%	68.36%	14.54%	89.27%	45.84%	5.41%	48.75%
662	40.70%	91.26%	66.86%	10.62%	80.23%	36.91%	5.08%	58.01%
686	40.26%	91.26%	62.30%	8.86%	70.05%	30.00%	4.49%	65.50%
711	40.82%	91.20%	56.93%	11.55%	67.71%	32.21%	1.47%	66.32%
738	40.60%	93.07%	59.69%	10.17%	67.29%	30.77%	0.89%	68.34%
761	39.76%	92.97%	48.36%	12.49%	43.64%	16.79%	1.95%	81.26%
783	44.50%	93.07%	48.48%	12.37%	47.84%	37.45%	3.92%	58.63%
803	40.35%	93.27%	64.52%	0.00%	43.82%	68.02%	0.00%	31.98%
610	40.64%	84.82%	71.47%	12.44%	89.66%	53.05%	4.89%	42.06%

Wtd Avg FICO	Wtd Avg DTI	Wtd Avg CLTV	%SFD	%PUD	ner Occupied	% Full Doc	%Limited Doc	%Stated Doc
598	52.86%	62.49%	70.29%	10.82%	85.88%	57.44%	0.00%	42.56%
582	52.99%	67.16%	79.83%	11.66%	96.57%	68.69%	5.83%	25.48%
587	52.76%	72.31%	72.98%	7.42%	84.59%	73.53%	2.50%	23.97%
578	52.64%	76.01%	67.38%	16.39%	82.91%	74.32%	8.70%	16.98%
612	52.83%	80.74%	66.54%	24.53%	93.38%	81.20%	4.26%	14.54%
566	51.92%	85.78%	75.02%	20.14%	96.18%	82.25%	13.78%	3.97%
627	55.49%	90.17%	56.92%	21.18%	82.58%	79.60%	8.95%	11.45%
638	52.45%	95.12%	84.12%	15.88%	100.00%	100.00%	0.00%	0.00%
663	52.22%	100.00%	58.17%	30.09%	100.00%	85.10%	1.70%	13.20%
593	52.91%	75.30%	70.83%	14.94%	88.71%	73.84%	5.24%	20.92%

Wtd Avg FICO	Wtd Avg DTI	Wtd Avg CLTV	%SFD	%PUD	ner Occupied	% Full Doc	%Limited Doc	%Stated Doc
512	22.53%	70.95%	84.32%	11.96%	100.00%	67.26%	14.95%	17.79%
527	27.73%	73.91%	81.44%	12.29%	96.81%	68.52%	3.30%	28.17%
540	32.72%	75.58%	81.29%	10.12%	97.67%	66.84%	3.02%	30.13%
558	37.60%	77.67%	78.75%	11.56%	96.51%	60.83%	2.79%	36.38%
573	42.60%	78.81%	75.11%	11.71%	95.75%	56.31%	3.08%	40.62%
592	47.82%	81.49%	72.70%	12.68%	94.63%	56.57%	4.88%	38.56%
577	52.52%	71.15%	73.24%	12.50%	91.92%	72.52%	4.71%	22.77%
580	56.66%	68.84%	79.02%	16.89%	96.03%	81.36%	13.96%	4.68%
577	44.49%	78.79%	74.81%	12.17%	95.11%	59.56%	4.14%	36.30%

Wtd Avg DTI	Wtd Avg CLTV	%SFD	%PUD	ner Occupied	% Full Doc	%Limited Doc	%Stated Doc	IO percent
41.53%	72.14%	77.51%	12.34%	98.64%	0.00%	16.90%	83.10%	0.00%
39.99%	73.86%	78.23%	10.54%	97.09%	0.00%	14.99%	85.01%	0.00%
40.00%	76.42%	78.83%	10.42%	95.42%	0.00%	9.93%	90.07%	0.54%
39.79%	78.58%	74.23%	8.82%	92.79%	0.00%	10.26%	89.74%	9.53%
40.16%	79.35%	71.98%	8.58%	91.50%	0.00%	13.19%	86.81%	22.01%
40.17%	81.87%	68.62%	13.16%	86.43%	0.00%	9.93%	90.07%	23.72%

40.65%	82.16%	67.71%	12.19%	85.91%	0.00%	6.66%	93.34%	21.78%
40.06%	83.12%	66.72%	11.21%	79.91%	0.00%	4.17%	95.83%	23.49%
40.49%	83.75%	59.18%	12.18%	78.16%	0.00%	3.54%	96.46%	22.57%
41.70%	83.92%	66.01%	10.50%	83.81%	0.00%	1.62%	98.38%	25.50%
40.13%	84.02%	59.79%	11.06%	69.43%	0.00%	4.28%	95.72%	14.47%
39.73%	81.67%	65.99%	4.67%	74.08%	0.00%	5.68%	94.32%	17.74%
42.85%	81.97%	72.82%	6.36%	90.30%	0.00%	6.36%	93.64%	9.18%
40.31%	80.51%	69.74%	11.09%	87.15%	0.00%	8.65%	91.35%	17.57%

Wtd Avg DTI	Wtd Avg CLTV	%SFD	%PUD	Units Occupied	% Full Doc	% Limited Doc	% Stated Doc	IO percent
42.18%	87.03%	67.69%	19.75%	100.00%	81.79%	18.21%	0.00%	100.00%
41.05%	80.82%	74.56%	16.32%	100.00%	75.57%	5.38%	19.05%	100.00%
40.86%	82.11%	75.08%	12.49%	98.84%	59.47%	6.06%	34.47%	100.00%
40.25%	81.79%	71.41%	16.49%	97.51%	47.69%	6.58%	45.72%	100.00%
40.92%	82.58%	69.87%	12.38%	97.22%	41.69%	6.64%	51.66%	100.00%
40.12%	82.08%	68.31%	14.74%	95.47%	30.94%	1.74%	67.31%	100.00%
39.80%	82.81%	59.59%	15.95%	92.22%	28.69%	5.96%	65.35%	100.00%
40.02%	82.20%	80.26%	3.31%	97.42%	26.16%	0.00%	73.84%	100.00%
39.07%	80.87%	66.77%	15.66%	96.98%	29.97%	8.76%	61.27%	100.00%
39.82%	75.43%	61.67%	11.48%	97.44%	38.32%	11.20%	50.48%	100.00%
44.00%	76.76%	85.92%	0.00%	100.00%	82.31%	0.00%	17.69%	100.00%
40.52%	81.97%	71.16%	14.03%	97.36%	47.37%	5.58%	47.04%	100.00%

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%CA	%NY	%FL
31.50%	6.72%	9.83%
31.19%	6.77%	13.03%
37.34%	6.27%	10.25%
35.73%	8.92%	10.95%
40.14%	7.56%	8.15%
41.02%	6.51%	10.16%

44.34%	7.82%	8.95%
43.98%	9.92%	8.07%
48.52%	10.30%	6.96%
52.17%	7.49%	5.91%
41.78%	16.33%	8.53%
43.21%	8.56%	10.95%
28.75%	3.11%	15.53%
41.17%	8.11%	9.25%

%CA	%NY	%FL
44.53%	0.00%	19.25%
43.47%	1.79%	3.97%
53.56%	4.08%	5.11%
54.20%	2.64%	6.54%
66.31%	2.43%	4.74%
63.29%	4.78%	8.55%
76.32%	3.45%	5.46%
82.27%	1.89%	2.87%
67.29%	3.84%	1.76%
67.64%	9.99%	0.00%
68.23%	0.00%	31.77%
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