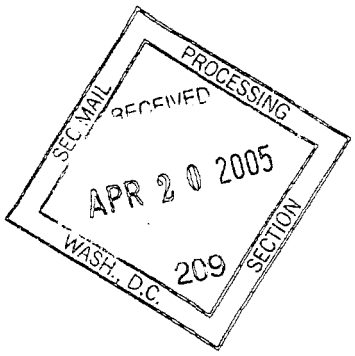


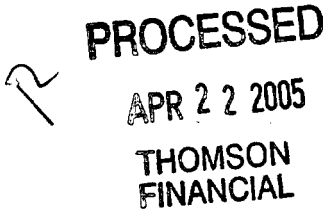
FORM SE
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS BY ELECTRONIC FILERS

1303871

New Century Mortgage Securities LLC	0001311644
Exact Name of Registrant as Specified in Charter	**Registrant CIK Number**
Form 8-K, April 19, 2005, Series 2005-2	**333-119243**

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





SIGNATURE

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

Dated: April 19, 2005

NEW CENTURY MORTGAGE SECURITIES LLC

By: /s/ Kevin Cloyd
Name: Kevin Cloyd
Title: Executive Vice President

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	Collateral Term Sheets	P*

---

* The Collateral Term Sheets have been filed on paper pursuant to a continuing hardship exemption from certain electronic requirements.

NCHELT-2005-2
New Century
4,053 records
Balance: 1,072,456,028
California Loans

Selection Criteria: California Loans
Table of Contents

1. Summary
2. Product Type
3. Prepayment Penalty (yrs)
4. Geographic Distribution
5. Occupancy
6. Interest Only
7. Loan Purpose
8. Documentation
9. Current Balance ($)
10. RATE
11. Original Term (Months)
12. Remaining Term (Months)
13. CLTV
14. FICO Score
15. Lien Type
16. Loan Purpose
17. Property Type
18. State
19. Prepayment Penalty Term
20. Prepayment Penalty Type
21. Documenation Type
22. Gross Margin (%)
23. Initial Periodic Cap
24. Max Rate
25. Floor
26. Next Rate Adjustment Rate
27. Silent Second

---

1. Summary

Total Loans: 4,053
Total Outstanding Loan Balance: 1,072,456,027.89
Average Loan Balance: 264,607.95
Fixed Rate: 16.47
ARM Rate: 83.53
Prepayment Penalty Coverage: 89.17
Wtd Avg Coupon: 6.796
Wtd Avg Margin: 5.708

Wtd Avg Initial Periodic Cap: 1.500
Wtd Avg Periodic Cap: 1.500
Wtd Avg Max Rate: 13.722
Wtd Avg Floor: 6.723
Wtd Avg Original Term: 358
Wtd Avg Remaining Term: 358
Wtd Avg CLTV: 78.87
Wtd Avg FICO: 634

Top

---

2. Product Type

Product Type	Percent Remaining Principal
2/28 ARM	78.03
3/27 ARM	5.50
Fixed Rate	16.47
Total:	**100.00**

Top

---

3. Prepayment Penalty (yrs)

Prepayment Penalty (yrs)	Percent Remaining Principal
0	10.83
1	2.31
2	68.91
3	17.96
Total:	**100.00**

Top

---

4. Geographic Distribution

Geographic Distribution	Percent Remaining Principal
California	100.00

Total:	**100.00**

Other states account individually for less than 5.00%

Top

---

5. Occupancy

Occupancy	Percent Remaining Principal
Primary Residence	90.47
Investment Property	9.03
Second Home	0.50
Total:	**100.00**

Top

---

6. Interest Only

Interest Only	Percent Remaining Principal
0	71.36
24	24.93
36	3.23
60	0.47
Total:	**100.00**

Top

---

7. Loan Purpose

Loan Purpose	Percent Remaining Principal
Refinance - Cashout	60.34
Purchase	35.59
Refinance - Rate/Term	4.07
Total:	**100.00**

Top

8. Documentation

Documentation	Percent Remaining Principal
Stated Documenation	53.91
Full Documentation	40.53
Limited Documentation	5.56
Total:	**100.00**

Top

9. Current Balance ($)

Current Balance ($)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV
0.01 - 50000.00	72	2,937,181.52	0.27	40,794.19	10.140	99.00
50000.01 - 100000.00	436	33,545,035.19	3.13	76,938.15	9.408	89.21
100000.01 - 150000.00	379	47,498,059.79	4.43	125,324.70	7.561	73.23
150000.01 - 200000.00	545	97,279,785.24	9.07	178,495.02	6.892	71.60
200000.01 - 250000.00	545	123,493,877.86	11.52	226,594.27	6.737	74.49
250000.01 - 300000.00	632	174,016,520.86	16.23	275,342.60	6.664	77.77
300000.01 - 350000.00	452	146,662,276.91	13.68	324,474.06	6.646	79.36
350000.01 - 400000.00	333	124,653,001.24	11.62	374,333.34	6.534	81.33
400000.01 - 450000.00	262	111,423,291.63	10.39	425,279.74	6.619	83.13
450000.01 - 500000.00	188	89,612,392.25	8.36	476,661.66	6.728	82.18
500000.01 - 550000.00	82	42,845,462.66	4.00	522,505.64	6.622	80.44
550000.01 - 600000.00	81	46,567,152.69	4.34	574,903.12	6.481	80.81
600000.01 - 650000.00	20	12,614,758.93	1.18	630,737.95	6.767	81.96
650000.01 - 700000.00	13	8,788,075.13	0.82	676,005.78	6.435	73.14
700000.01 - 750000.00	5	3,656,388.62	0.34	731,277.72	6.106	82.64
750000.01 - 800000.00	2	1,583,000.00	0.15	791,500.00	5.838	87.07

800000.01 - 850000.00	4	3,362,533.99	0.31	840,633.50	6.570	75.24
900000.01 - 950000.00	1	917,233.38	0.09	917,233.38	5.990	80.00
950000.01 - 1000000.00	1	1,000,000.00	0.09	1,000,000.00	6.125	69.69
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**

Minimum Current Balance: 1,000,000.00
Maximum Current Balance: 24,591.04
Wtd Avg Current Balance: 264,607.95

Top

---

10. RATE

RATE	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
4.751 - 5.000	41	13,405,563.17	1.25	326,964.96	4.991	75.67	675
5.001 - 5.250	53	16,099,077.13	1.50	303,756.17	5.194	75.88	659
5.251 - 5.500	134	42,228,604.48	3.94	315,138.84	5.444	77.54	660
5.501 - 5.750	241	76,205,433.88	7.11	316,205.12	5.690	77.22	658
5.751 - 6.000	534	157,801,176.75	14.71	295,507.82	5.953	75.08	652
6.001 - 6.250	359	105,345,664.37	9.82	293,441.96	6.194	76.28	643
6.251 - 6.500	426	124,821,819.86	11.64	293,008.97	6.426	77.75	639
6.501 - 6.750	356	101,585,116.85	9.47	285,351.45	6.674	78.47	635
6.751 - 7.000	403	115,982,573.65	10.81	287,797.95	6.933	80.38	623
7.001 - 7.250	184	56,063,364.09	5.23	304,692.20	7.188	81.68	618
7.251 - 7.500	208	59,782,488.66	5.57	287,415.81	7.434	80.80	613
7.501 - 7.750	152	42,471,912.08	3.96	279,420.47	7.663	79.44	601
7.751 - 8.000	161	42,640,962.08	3.98	264,850.70	7.926	79.73	591
8.001 - 8.250	75	21,869,981.14	2.04	291,599.75	8.160	81.76	618
8.251 - 8.500	65	15,742,778.02	1.47	242,196.58	8.415	80.98	608
8.501 - 8.750	52	12,618,254.13	1.18	242,658.73	8.653	81.28	596
8.751 - 9.000	88	17,071,056.41	1.59	193,989.28	8.929	78.56	593
9.001 - 9.250	37	6,996,729.92	0.65	189,100.81	9.169	82.77	592
9.251 - 9.500	45	4,587,819.08	0.43	101,951.54	9.426	87.91	623

9.501 - 9.750	62	6,323,864.44	0.59	101,997.81	9.675	91.87	636
9.751 - 10.000	93	8,432,139.98	0.79	90,668.17	9.956	94.80	652
10.001 - 10.250	55	5,067,102.15	0.47	92,129.13	10.209	95.33	662
10.251 - 10.500	59	4,659,363.24	0.43	78,972.26	10.442	96.08	650
10.501 - 10.750	45	4,115,919.05	0.38	91,464.87	10.653	94.68	628
10.751 - 11.000	51	4,275,732.22	0.40	83,837.89	10.937	95.87	642
11.001 - 11.250	30	2,631,245.01	0.25	87,708.17	11.186	97.65	661
11.251 - 11.500	23	1,837,229.87	0.17	79,879.56	11.397	96.33	637
11.501 - 11.750	11	898,295.88	0.08	81,663.26	11.651	100.00	630
11.751 - 12.000	2	145,832.00	0.01	72,916.00	11.831	100.00	644
12.001 - 12.250	4	480,378.30	0.04	120,094.58	12.206	75.53	570
12.251 - 12.500	4	268,550.00	0.03	67,137.50	12.421	99.65	630
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Minimum Rate: 4.990
Maximum Rate: 12.500
Wtd Avg Rate: 6.796

Top

---

11. Original Term (Months)

Original Term (Months)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
171 - 180	29	5,036,358.46	0.47	173,667.53	6.418	56.47	638
181 - 240	55	7,422,365.25	0.69	134,952.10	7.100	67.28	645
241 - 300	1	250,000.00	0.02	250,000.00	5.750	60.90	728
301 - 360	3,968	1,059,747,304.18	98.81	267,073.41	6.796	79.06	634
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Minimum Original Term: 180
Maximum Original Term: 360
Wtd Avg Original Term: 358

Top

12. Remaining Term (Months)

Remaining Term (Months)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
171 - 180	29	5,036,358.46	0.47	173,667.53	6.418	56.47	638
181 - 240	55	7,422,365.25	0.69	134,952.10	7.100	67.28	645
241 - 300	1	250,000.00	0.02	250,000.00	5.750	60.90	728
301 - 360	3,968	1,059,747,304.18	98.81	267,073.41	6.796	79.06	634
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Minimum Remaining Term: 175
Maximum Remaining Term: 360
Wtd Avg Remaining Term: 358

Top

13. CLTV

CLTV	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
10.01 - 20.00	7	462,670.01	0.04	66,095.72	8.019	14.64	569
20.01 - 30.00	11	1,303,463.86	0.12	118,496.71	6.557	26.75	629
30.01 - 40.00	57	8,672,417.85	0.81	152,147.68	6.476	35.84	615
40.01 - 50.00	139	26,890,126.36	2.51	193,454.15	6.655	46.05	605
50.01 - 60.00	260	56,709,864.79	5.29	218,114.86	6.688	55.85	601
60.01 - 70.00	471	120,069,683.63	11.20	254,925.02	6.636	66.15	601
70.01 - 80.00	1,522	460,821,937.96	42.97	302,773.94	6.500	78.63	641
80.01 - 90.00	927	302,403,168.64	28.20	326,217.01	6.875	87.37	636
90.01 - 100.00	659	95,122,694.79	8.87	144,344.00	8.317	97.00	664
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Minimum CLTV: 11.65

Maximum CLTV: 100.00
Wtd Avg CLTV: 78.87

CLTV refers to original LTV for first lien loans and CLTV for second lien loans.

Top

---

14. FICO Score

FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
476 - 500	6	1,565,114.70	0.15	260,852.45	8.945	71.93	500
501 - 525	205	48,643,773.91	4.54	237,286.70	8.019	70.21	513
526 - 550	259	65,734,726.92	6.13	253,802.03	7.329	71.68	538
551 - 575	353	92,416,474.05	8.62	261,803.04	7.060	75.02	562
576 - 600	388	101,125,834.77	9.43	260,633.59	6.795	77.72	589
601 - 625	523	148,071,250.78	13.81	283,119.03	6.599	78.42	614
626 - 650	665	176,936,117.25	16.50	266,069.35	6.599	80.27	639
651 - 675	679	176,389,317.08	16.45	259,778.08	6.677	80.62	663
676 - 700	454	120,164,410.36	11.20	264,679.32	6.646	81.76	687
701 - 725	236	63,956,528.09	5.96	271,002.24	6.696	83.42	712
726 - 750	153	40,284,626.46	3.76	263,298.21	6.627	82.68	738
751 - 775	87	24,137,600.91	2.25	277,443.69	6.652	81.58	763
776 - 800	36	10,578,708.98	0.99	293,853.03	6.748	80.43	783
801 >=	9	2,451,543.63	0.23	272,393.74	6.232	83.70	804
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Minimum FICO: 500
Maximum FICO: 813
Wtd Avg FICO: 634

Top

---

15. Lien Type



Lien Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
1st Lien	3,561	1,034,004,837.56	96.41	290,369.23	6.668	78.09	632
2nd Lien	492	38,451,190.33	3.59	78,152.83	10.235	99.87	674
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Top

---

16. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
CASHOUT	2,350	647,117,163.59	60.34	275,369.01	6.692	75.77	613
PURCHASE	1,559	381,644,069.41	35.59	244,800.56	6.991	84.06	669
RE-FINANCE	144	43,694,794.89	4.07	303,436.08	6.639	79.48	634
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Top

---

17. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
Single Family	3,251	842,496,899.98	78.56	259,150.08	6.787	78.43	630
Condo	352	86,273,578.54	8.04	245,095.39	6.815	81.70	645
2-4 Family	236	76,071,997.98	7.09	322,338.97	6.864	79.83	663
PUD	214	67,613,551.39	6.30	315,951.17	6.814	79.61	641
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Top

---

18. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
CA-S	2,824	745,798,380.91	69.54	264,092.91	6.742	78.38	633
CA-N	1,229	326,657,646.98	30.46	265,791.41	6.921	80.00	636
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Top

---

19. Prepayment Penalty Term

Prepayment Penalty Term	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
0	383	116,099,247.11	10.83	303,131.19	7.717	81.72	664
1	84	24,745,236.46	2.31	294,586.15	7.368	81.74	644
2	2,794	739,030,786.61	68.91	264,506.37	6.724	79.60	627
3	792	192,580,757.71	17.96	243,157.52	6.444	73.97	643
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Top

---

20. Prepayment Penalty Type

Prepayment Penalty Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Averag Principa Balanc Outstandin
6 MO. INT. AMT PREPAID >20% ORIGBAL	3,670	956,356,780.78	89.17	260,587.6
None	383	116,099,247.11	10.83	303,131.1
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.9**

Top

21. Documenation Type

Documenation Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	C
Stated Documenation	2,166	578,154,467.70	53.91	266,922.65	7.046	79.30	
Full Documentation	1,706	434,671,753.19	40.53	254,790.01	6.506	78.31	
Limited Documentation	181	59,629,807.00	5.56	329,446.45	6.492	78.78	
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	

Top

22. Gross Margin (%)

Gross Margin (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
<= 3.000	5	1,590,921.64	0.18	318,184.33	6.440	84.17	665
3.001 - 3.500	2	739,377.24	0.08	369,688.62	6.686	57.14	553
4.001 - 4.500	1	212,800.00	0.02	212,800.00	5.250	80.00	714
4.501 - 5.000	236	68,545,526.20	7.65	290,447.14	6.702	77.74	624
5.001 - 5.500	80	25,982,147.12	2.90	324,776.84	6.356	81.57	644
5.501 - 6.000	2,342	706,156,619.40	78.83	301,518.62	6.632	80.32	638
6.001 - 6.500	221	58,595,252.16	6.54	265,136.89	7.370	73.53	583
6.501 - 7.000	117	28,806,424.55	3.22	246,208.76	7.587	67.92	564
7.001 - 7.500	20	4,596,175.39	0.51	229,808.77	9.284	68.04	565
8.501 - 9.000	2	623,257.13	0.07	311,628.57	8.701	83.19	602
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**631**

Minimum Margin: 1.000
Maximum Margin: 8.800
Wtd Avg Margin: 5.708

Excludes fixed rate loans

Top

23. Initial Periodic Cap

Initial Periodic Cap	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
1.000	1	173,873.43	0.02	173,873.43	7.600	69.60	524
1.500	3,025	895,674,627.40	99.98	296,090.79	6.722	79.24	631
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**631**

Minimum Initial Cap: 1.000
Maximum Initial Cap: 1.500
Wtd Avg Initial Cap: 1.500

Excludes fixed rate loans

Top

24. Max Rate

Max Rate	Maximum Maximum Rate	Minimum Maximum Rate	Wtd Avg Maximum Rate
11.501 - 12.000	12.000	11.990	11.991
12.001 - 12.500	12.500	12.050	12.375
12.501 - 13.000	13.000	12.540	12.845
13.001 - 13.500	13.500	13.025	13.323
13.501 - 14.000	14.000	13.525	13.816
14.001 - 14.500	14.500	14.025	14.315
14.501 - 15.000	15.000	14.550	14.797
15.001 - 15.500	15.500	15.025	15.265
15.501 - 16.000	16.000	15.550	15.803
16.001 - 16.500	16.500	16.050	16.221
16.501 - 17.000	16.990	16.550	16.754
17.001 - 17.500	17.475	17.100	17.248

17.501 - 18.000	17.900	17.600	17.740
18.001 - 18.500	18.350	18.100	18.252
19.001 - 19.500	19.250	19.250	19.250
Total:	**19.250**	**11.990**	**13.722**

Excludes fixed rate loans

Top

---

25. Floor

Floor	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
<= 5.500	228	71,733,244.78	8.01	314,619.49	5.303	76.82	662
5.501 - 6.000	546	169,499,212.57	18.92	310,438.12	5.845	78.78	652
6.001 - 6.500	624	190,731,273.78	21.29	305,659.09	6.323	78.47	642
6.501 - 7.000	664	193,745,014.29	21.63	291,784.66	6.817	79.87	628
7.001 - 7.500	371	110,981,296.82	12.39	299,140.96	7.315	81.33	615
7.501 - 8.000	293	81,331,329.85	9.08	277,581.33	7.797	79.91	595
8.001 - 8.500	131	36,704,241.88	4.10	280,185.05	8.265	81.41	613
8.501 - 9.000	103	26,136,303.94	2.92	253,750.52	8.803	77.67	584
9.001 - 9.500	32	7,668,989.60	0.86	239,655.93	9.221	77.84	560
9.501 - 10.000	19	4,078,146.53	0.46	214,639.29	9.754	76.92	553
10.001 - 10.500	7	1,365,925.49	0.15	195,132.21	10.248	70.08	548
10.501 - 11.000	5	1,169,403.36	0.13	233,880.67	10.740	74.06	535
11.001 - 11.500	2	442,939.64	0.05	221,469.82	11.252	71.95	501
12.001 - 12.500	1	261,178.30	0.03	261,178.30	12.250	55.00	528
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**631**

Minimum Floor: 4.990
Maximum Floor: 12.250
Wtd Avg Floor: 6.723

Excludes fixed rate loans

Top

26. Next Rate Adjustment Rate

Next Rate Adjustment Rate	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
20061101	8	2,546,657.83	0.28	318,332.23	6.059	84.09	662
20061201	19	6,890,484.71	0.77	362,657.09	6.342	84.07	661
20070101	33	9,043,814.07	1.01	274,054.97	6.644	79.13	653
20070201	91	27,579,731.30	3.08	303,073.97	7.346	79.35	643
20070301	572	166,955,607.70	18.64	291,880.43	6.847	78.55	633
20070401	2,119	623,185,937.98	69.56	294,094.35	6.709	79.37	628
20070501	2	685,000.00	0.08	342,500.00	7.062	83.39	605
20071201	1	223,214.43	0.02	223,214.43	6.700	80.00	647
20080101	1	204,241.56	0.02	204,241.56	6.500	80.00	587
20080201	4	797,647.92	0.09	199,411.98	6.518	81.35	627
20080301	93	32,277,167.33	3.60	347,066.32	6.140	80.17	649
20080401	83	25,458,996.00	2.84	306,734.89	6.507	77.32	636
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**631**

Excludes fixed rate loans

Top

27. Silent Second

Silent Second	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
N	3,277	832,265,832.47	77.60	253,971.87	6.930	78.63	623
Y	776	240,190,195.42	22.40	309,523.45	6.332	79.70	672
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**634**

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 12, 2005 17:10

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
16,260 records
Balance: 2,989,866,113
All records

Selection Criteria: All records
Table of Contents

1. CLTV
2. FICO Score
3. RATE

---

1. CLTV

CLTV	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
10.01 - 20.00	17	1,151,953.35	0.04	67,761.96	7.746	16.74	576
20.01 - 30.00	42	3,898,136.70	0.13	92,812.78	7.142	26.97	615
30.01 - 40.00	143	18,604,788.41	0.62	130,103.42	6.745	35.90	608
40.01 - 50.00	323	50,401,936.41	1.69	156,043.15	6.845	46.10	601
50.01 - 60.00	638	113,978,363.76	3.81	178,649.47	6.834	55.83	603
60.01 - 70.00	1,416	277,879,917.39	9.29	196,242.88	6.993	66.42	594
70.01 - 80.00	3,441	667,262,638.10	22.32	193,915.33	7.095	77.48	599
80.01 - 90.00	4,284	905,406,871.87	30.28	211,346.14	7.288	87.43	620
90.01 - 100.00	5,956	951,281,507.29	31.82	159,718.18	7.182	98.60	655
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**84.48**	**623**

Minimum CLTV: 11.65
Maximum CLTV: 100.00
Wtd Avg CLTV: 84.48

CLTV includes silent second and piggybacks.

Top

---

2. FICO Score

FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
476 - 500	5	503,920.29	0.09	100,784.06	8.880	75.16	500
501 - 525	100	11,556,925.99	2.17	115,569.26	8.510	75.86	513
526 - 550	154	18,061,733.91	3.39	117,283.99	7.861	70.58	540
551 - 575	293	38,590,964.73	7.24	131,709.78	7.263	72.89	563
576 - 600	568	55,242,235.90	10.36	97,257.46	7.606	78.23	589
601 - 625	732	87,616,363.52	16.43	119,694.49	7.167	79.02	614
626 - 650	847	106,953,775.03	20.06	126,273.64	7.090	80.09	638
651 - 675	751	96,564,645.88	18.11	128,581.42	7.175	79.73	662
676 - 700	453	56,603,133.54	10.61	124,951.73	7.368	83.73	687
701 - 725	229	29,653,225.60	5.56	129,490.07	7.316	85.69	712
726 - 750	138	15,516,866.93	2.91	112,441.06	7.482	86.23	736
751 - 775	68	9,122,757.51	1.71	134,158.20	7.113	81.40	764
776 - 800	39	5,963,584.72	1.12	152,912.43	6.874	79.71	785
801 >=	12	1,316,251.57	0.25	109,687.63	7.405	85.45	804
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**79.62**	**638**

Minimum FICO: 500
Maximum FICO: 816
Wtd Avg FICO: 638

Excludes ARM loans

Top

---

3. RATE

RATE	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
5.251 - 5.500	2	641,123.91	0.12	320,561.96	5.495	81.09	700
5.501 - 5.750	82	21,823,533.97	4.09	266,140.66	5.742	73.46	673
5.751 - 6.000	536	111,294,672.86	20.87	207,639.32	5.973	70.69	653
6.001 - 6.250	341	57,367,815.82	10.76	168,234.06	6.168	73.14	644

6.251 - 6.500	334	59,293,991.91	11.12	177,526.92	6.416	75.06	641
6.501 - 6.750	245	43,137,837.77	8.09	176,072.81	6.654	78.37	633
6.751 - 7.000	273	45,329,069.09	8.50	166,040.55	6.908	78.34	628
7.001 - 7.250	108	16,368,160.21	3.07	151,557.04	7.171	81.56	622
7.251 - 7.500	145	18,711,348.82	3.51	129,043.78	7.407	79.30	612
7.501 - 7.750	133	18,022,649.22	3.38	135,508.64	7.641	79.74	606
7.751 - 8.000	131	15,209,917.57	2.85	116,106.24	7.904	81.24	602
8.001 - 8.250	68	7,158,426.98	1.34	105,270.99	8.176	81.08	583
8.251 - 8.500	86	8,514,720.93	1.60	99,008.38	8.403	82.01	578
8.501 - 8.750	110	8,075,990.43	1.51	73,418.09	8.668	85.54	603
8.751 - 9.000	114	9,401,920.49	1.76	82,472.99	8.910	87.57	616
9.001 - 9.250	63	4,871,603.74	0.91	77,327.04	9.162	89.96	622
9.251 - 9.500	120	7,684,278.93	1.44	64,035.66	9.433	91.97	648
9.501 - 9.750	148	8,911,447.77	1.67	60,212.48	9.660	96.17	653
9.751 - 10.000	346	17,849,575.44	3.35	51,588.37	9.929	98.36	654
10.001 - 10.250	159	9,909,225.13	1.86	62,322.17	10.194	98.92	671
10.251 - 10.500	174	9,658,714.98	1.81	55,509.86	10.442	99.43	662
10.501 - 10.750	129	7,068,555.13	1.33	54,795.00	10.658	97.83	643
10.751 - 11.000	140	7,937,463.45	1.49	56,696.17	10.939	99.33	646
11.001 - 11.250	123	6,736,287.01	1.26	54,766.56	11.173	99.88	646
11.251 - 11.500	83	3,995,662.10	0.75	48,140.51	11.405	99.98	640
11.501 - 11.750	82	3,824,603.25	0.72	46,641.50	11.661	99.85	615
11.751 - 12.000	55	2,020,429.23	0.38	36,735.08	11.901	99.37	611
12.001 - 12.250	30	1,224,434.56	0.23	40,814.49	12.168	99.10	598
12.251 - 12.500	16	682,417.16	0.13	42,651.07	12.407	99.86	623
12.501 - 12.750	10	392,445.00	0.07	39,244.50	12.679	99.95	618
12.751 - 13.000	1	26,351.51	0.00	26,351.51	12.900	100.00	585
13.001 - 13.250	1	99,819.84	0.02	99,819.84	13.100	89.02	631
13.251 - 13.500	1	21,890.91	0.00	21,890.91	13.450	100.00	599
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**79.62**	**638**

Minimum Rate: 5.450
Maximum Rate: 13.450
Wtd Avg Rate: 7.295

Excludes ARM loans.

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 13, 2005 02:16

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
4,389 records
Balance: 533,266,385
Fixed Rate

Selection Criteria: Fixed Rate
Table of Contents

1. CLTV

1. CLTV

CLTV	FICO < 600	FICO 600 625	FICO 626 650	FICO >650	Wtd Avg CLTV
CLTV <= 70.00	28.69	17.21	17.56	36.54	58.00
CLTV 70.01-75.00	27.41	19.05	21.26	32.28	73.84
CLTV 75.01-80.00	25.98	19.52	21.48	33.01	79.42
CLTV 80.01-85.00	27.20	13.77	20.53	38.50	83.94
CLTV 85.01-90	17.70	16.92	24.14	41.25	89.39
CLTV > 90.00	8.74	14.63	19.04	57.59	98.99
Total:	**22.59**	**17.09**	**20.06**	**40.27**	**78.56**

Each bucket contains the percent remaining balance which falls in the category.
CLTV is defined as original LTV for first lien and CLTV for second lien

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 13, 2005 01:37

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be

taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
11,871 records
Balance: 2,456,599,728
Adjustable Rate

Selection Criteria: Adjustable Rate
Table of Contents

1. CLTV

1. CLTV

CLTV	FICO < 600	FICO 600 625	FICO 626 650	FICO >650	Wtd Avg CLTV
CLTV <= 70.00	62.61	14.97	9.61	12.81	60.83
CLTV 70.01-75.00	60.44	13.93	11.95	13.68	74.02
CLTV 75.01-80.00	28.65	12.60	17.78	40.97	79.73
CLTV 80.01-85.00	57.23	13.31	10.15	19.31	84.48
CLTV 85.01-90	29.33	17.19	17.18	36.29	89.70
CLTV > 90.00	8.35	20.52	24.43	46.70	95.39
Total:	**38.20**	**14.72**	**15.57**	**31.52**	**80.80**

Each bucket contains the percent remaining balance which falls in the category.
CLTV is defined as original LTV for first lien and CLTV for second lien

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 13, 2005 01:37

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be

taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
16,260 records
Balance: 2,989,866,113
All records

Selection Criteria: All records
Table of Contents

1. IO Only Strats
2. Second Lien Only Strats
3. Investment Property Only Starts
4. First Lien Only Strats
5. Aggregate Strats

---

1. IO Only Strats

Wtd Avg FICO: 651
Wtd Avg DTI: 40.52
Wtd Avg CLTV (includes silent second): 89.16

Top

---

2. Second Lien Only Strats

Wtd Avg FICO: 661
Wtd Avg DTI: 41.76
Wtd Avg CLTV (includes silent second): 99.88

Top

---

3. Investment Property Only Starts

Wtd Avg FICO: 666
Wtd Avg DTI: 38.85
Wtd Avg CLTV (includes silent second): 83.03

Top

---

4. First Lien Only Strats

Silent Second Percentage: 22.21
Avg FICO (Ist lien with silent second): 652.79
Avg LTV (Ist lien with silent second): 80.13

Top

---

5. Aggregate Strats

Wtd Avg CLTV (includes silent second): 84.48

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 12, 2005 17:36

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
9,921 records
Balance: 1,735,453,322
First Lien; Group I (Conforming)

Selection Criteria: First Lien; Group I (Conforming)
Table of Contents

1. CLTV

1. CLTV

CLTV	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
10.01 - 20.00	12	836,592.89	0.05	69,716.07	7.553	16.09	579
20.01 - 30.00	27	2,510,070.88	0.14	92,965.59	6.917	26.89	617
30.01 - 40.00	109	13,191,481.20	0.76	121,022.76	6.740	36.00	607
40.01 - 50.00	244	37,706,147.96	2.17	154,533.39	6.821	46.04	600
50.01 - 60.00	478	77,836,388.10	4.49	162,837.63	6.745	55.72	602
60.01 - 70.00	993	180,632,231.08	10.41	181,905.57	6.908	66.35	596
70.01 - 80.00	4,332	750,280,501.83	43.23	173,194.95	6.849	78.72	625
80.01 - 90.00	2,975	535,277,414.84	30.84	179,925.18	7.369	87.37	615
90.01 - 100.00	751	137,182,493.36	7.90	182,666.44	7.511	95.43	654
Total:	**9,921**	**1,735,453,322.14**	**100.00**	**174,927.26**	**7.062**	**79.25**	**619**

Minimum CLTV: 11.65
Maximum CLTV: 100.00
Wtd Avg CLTV: 79.25

CLTV refers to original LTV for first lien loans and CLTV for second lien loans.

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010

www.csfb.com
Apr 12, 2005 17:08

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
4,648 records
Balance: 1,165,087,229
First Lien; Group II (Non-Conforming)

Selection Criteria: First Lien; Group II (Non-Conforming)
Table of Contents

1. CLTV

1. CLTV

CLTV	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
10.01 - 20.00	6	365,087.98	0.03	60,848.00	8.316	18.67	563
20.01 - 30.00	15	1,388,065.82	0.12	92,537.72	7.548	27.11	611
30.01 - 40.00	36	5,739,200.06	0.49	159,422.22	6.718	35.78	614
40.01 - 50.00	80	13,103,248.77	1.12	163,790.61	6.924	46.21	606
50.01 - 60.00	165	37,464,518.90	3.22	227,057.69	7.056	56.01	605
60.01 - 70.00	444	102,540,067.81	8.80	230,946.10	7.097	66.52	592
70.01 - 80.00	1,955	495,710,585.30	42.55	253,560.40	6.829	78.48	629
80.01 - 90.00	1,593	413,073,671.32	35.45	259,305.51	7.236	87.44	625
90.01 - 100.00	354	95,702,783.29	8.21	270,346.85	7.351	95.32	656
Total:	**4,648**	**1,165,087,229.25**	**100.00**	**250,664.21**	**7.049**	**80.61**	**626**

Minimum CLTV: 17.99
Maximum CLTV: 100.00
Wtd Avg CLTV: 80.61

CLTV refers to original LTV for first lien loans and CLTV for second lien loans.

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010

www.csfb.com
Apr 12, 2005 17:09

Disclaimer: This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

Lehman Brothers
4,389 records
Balance: 533,266,385
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
RATETYPE in 'F'

Selection Criteria: RATETYPE in 'F'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	1,037	35,199,774.95	6.60	33,943.85	10.109	95.73	641.66
50,000.01 - 100,000.00	1,522	111,002,919.83	20.82	72,932.27	8.440	84.25	632.76
100,000.01 - 150,000.00	743	90,992,120.22	17.06	122,465.84	7.391	77.19	634.40
150,000.01 - 200,000.00	366	63,644,413.05	11.93	173,891.84	6.689	72.75	628.06

200,000.01 - 250,000.00	211	47,329,629.39	8.88	224,311.04	6.473	72.48	640.21
250,000.01 - 300,000.00	187	51,375,763.45	9.63	274,736.70	6.594	74.71	633.69
300,000.01 - 350,000.00	111	35,939,904.05	6.74	323,782.92	6.416	75.09	641.62
350,000.01 - 400,000.00	78	29,438,199.93	5.52	377,412.82	6.397	77.98	661.83
400,000.01 - 450,000.00	49	20,777,472.36	3.90	424,030.05	6.465	76.97	651.53
450,000.01 - 500,000.00	30	14,374,666.83	2.70	479,155.56	6.353	79.54	643.03
500,000.01 - 550,000.00	13	6,743,478.65	1.26	518,729.13	6.113	72.09	657.45
550,000.01 - 600,000.00	21	12,214,120.90	2.29	581,624.80	6.403	78.03	651.42
600,000.01 - 650,000.00	11	6,943,618.01	1.30	631,238.00	6.496	76.51	641.81
650,000.01 - 700,000.00	6	4,045,103.46	0.76	674,183.91	6.141	72.64	636.13
700,000.01 - 750,000.00	1	725,312.27	0.14	725,312.27	5.990	75.00	653.00
750,000.01 - 800,000.00	1	777,654.39	0.15	777,654.39	5.990	70.91	684.00
800,000.01 - 850,000.00	1	825,000.00	0.15	825,000.00	6.650	75.00	687.00
900,000.01 - 950,000.00	1	917,233.38	0.17	917,233.38	5.990	80.00	653.00
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Min.: 18,200.00
Max: 917,233.38
Avg.: 121,500.66

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
5.251 - 5.500	2	641,123.91	0.12	320,561.96	5.495	81.09	700.25
5.501 - 5.750	82	21,823,533.97	4.09	266,140.66	5.742	72.04	672.94
5.751 - 6.000	536	111,294,672.86	20.87	207,639.32	5.973	69.82	653.37
6.001 - 6.250	341	57,367,815.82	10.76	168,234.06	6.168	71.89	644.38
6.251 - 6.500	334	59,293,991.91	11.12	177,526.92	6.416	73.65	640.93
6.501 - 6.750	245	43,137,837.77	8.09	176,072.81	6.654	76.59	633.23
6.751 - 7.000	273	45,329,069.09	8.50	166,040.55	6.908	77.04	627.90
7.001 - 7.250	108	16,368,160.21	3.07	151,557.04	7.171	78.99	622.14

7.251 - 7.500	145	18,711,348.82	3.51	129,043.78	7.407	78.26	612.09
7.501 - 7.750	133	18,022,649.22	3.38	135,508.64	7.641	78.19	606.27
7.751 - 8.000	131	15,209,917.57	2.85	116,106.24	7.904	79.53	602.28
8.001 - 8.250	68	7,158,426.98	1.34	105,270.99	8.176	80.51	582.50
8.251 - 8.500	86	8,514,720.93	1.60	99,008.38	8.403	80.83	577.99
8.501 - 8.750	110	8,075,990.43	1.51	73,418.09	8.668	84.67	603.28
8.751 - 9.000	114	9,401,920.49	1.76	82,472.99	8.910	86.88	616.32
9.001 - 9.250	63	4,871,603.74	0.91	77,327.04	9.162	89.73	622.48
9.251 - 9.500	120	7,684,278.93	1.44	64,035.66	9.433	91.81	648.47
9.501 - 9.750	148	8,911,447.77	1.67	60,212.48	9.660	95.94	652.79
9.751 - 10.000	346	17,849,575.44	3.35	51,588.37	9.929	98.24	654.01
10.001 - 10.250	159	9,909,225.13	1.86	62,322.17	10.194	98.92	671.17
10.251 - 10.500	174	9,658,714.98	1.81	55,509.86	10.442	99.42	661.90
10.501 - 10.750	129	7,068,555.13	1.33	54,795.00	10.658	97.83	642.93
10.751 - 11.000	140	7,937,463.45	1.49	56,696.17	10.939	99.12	646.27
11.001 - 11.250	123	6,736,287.01	1.26	54,766.56	11.173	99.88	646.44
11.251 - 11.500	83	3,995,662.10	0.75	48,140.51	11.405	99.98	639.85
11.501 - 11.750	82	3,824,603.25	0.72	46,641.50	11.661	99.85	615.00
11.751 - 12.000	55	2,020,429.23	0.38	36,735.08	11.901	99.37	610.60
12.001 - 12.250	30	1,224,434.56	0.23	40,814.49	12.168	99.09	598.17
12.251 - 12.500	16	682,417.16	0.13	42,651.07	12.407	99.86	623.29
12.501 - 12.750	10	392,445.00	0.07	39,244.50	12.679	99.94	618.36
12.751 - 13.000	1	26,351.51	0.00	26,351.51	12.900	100.00	585.00
13.001 - 13.250	1	99,819.84	0.02	99,819.84	13.100	89.02	631.00
13.251 - 13.500	1	21,890.91	0.00	21,890.91	13.450	100.00	599.00
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Min.: 5.450
Max: 13.450
WA: 7.295

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 170	18	1,386,652.79	0.26	77,036.27	6.845	66.57	622.01
171 - 180	356	33,538,679.71	6.29	94,209.77	6.853	67.76	625.85
181 - 240	487	38,824,131.30	7.28	79,721.01	7.554	77.46	631.56
241 - 300	14	1,480,038.27	0.28	105,717.02	6.540	74.89	639.98
301 - 360	3,514	458,036,883.05	85.89	130,346.30	7.309	79.49	639.63
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Min.: 120
Max.: 360
WA: 339

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 170	18	1,386,652.79	0.26	77,036.27	6.845	66.57	622.01
171 - 180	356	33,538,679.71	6.29	94,209.77	6.853	67.76	625.85
181 - 240	487	38,824,131.30	7.28	79,721.01	7.554	77.46	631.56
241 - 300	14	1,480,038.27	0.28	105,717.02	6.540	74.89	639.98
301 - 360	3,514	458,036,883.05	85.89	130,346.30	7.309	79.49	639.63
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Min.: 118
Max: 360
WA: 338

Top

---

5. Combined LTV (Calc)



Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	5	264,136.88	0.05	52,827.38	7.471	17.39	605.87
20.01 - 30.00	20	1,832,166.80	0.34	91,608.34	6.882	27.27	641.19
30.01 - 40.00	67	8,337,406.49	1.56	124,438.90	6.410	35.12	642.73
40.01 - 50.00	130	18,475,071.71	3.46	142,115.94	6.440	46.30	625.42
50.01 - 60.00	241	39,858,842.86	7.47	165,389.39	6.418	55.38	631.48
60.01 - 70.00	428	74,064,953.33	13.89	173,048.96	6.507	65.81	627.25
70.01 - 80.00	1,157	183,103,039.77	34.34	158,256.73	6.661	77.87	628.81
80.01 - 90.00	529	95,694,205.97	17.94	180,896.42	6.898	86.71	641.83
90.01 - 100.00	1,812	111,636,561.31	20.93	61,609.58	9.724	98.99	661.63
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

NZMin.: 11.65
Max: 100.00
NZWA: 78.56

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	5	503,920.29	0.09	100,784.06	8.880	75.16	500.00
501 - 525	100	11,556,925.99	2.17	115,569.26	8.510	74.16	512.78
526 - 550	154	18,061,733.91	3.39	117,283.99	7.861	70.11	539.54
551 - 575	293	38,590,964.73	7.24	131,709.78	7.263	72.52	562.67
576 - 600	568	55,242,235.90	10.36	97,257.46	7.606	77.40	589.32
601 - 625	732	87,616,363.52	16.43	119,694.49	7.167	77.80	614.05
626 - 650	847	106,953,775.03	20.06	126,273.64	7.090	79.09	638.12
651 - 675	751	96,564,645.88	18.11	128,581.42	7.175	78.66	662.18
676 - 700	453	56,603,133.54	10.61	124,951.73	7.368	82.22	686.67

701 - 725	229	29,653,225.60	5.56	129,490.07	7.316	84.60	712.09
726 - 750	138	15,516,866.93	2.91	112,441.06	7.482	83.94	735.75
751 - 775	68	9,122,757.51	1.71	134,158.20	7.113	80.09	763.78
776 - 800	39	5,963,584.72	1.12	152,912.43	6.874	79.71	785.14
801 >=	12	1,316,251.57	0.25	109,687.63	7.405	85.45	803.81
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Nzmin.: 500
Max.: 816
NZWA.: 638

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	2,698	443,940,823.23	83.25	164,544.41	6.680	74.26	633.55
2nd Lien	1,691	89,325,561.89	16.75	52,824.11	10.349	99.88	660.92
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	2,319	365,074,675.12	68.46	157,427.63	6.743	73.90	631.92
Purchase	1,644	116,258,287.38	21.80	70,716.72	9.201	93.43	659.77
Rate/Term Refinance	426	51,933,422.62	9.74	121,909.44	6.904	77.99	633.34
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	3,267	397,665,382.78	74.57	121,721.88	7.230	77.98	636.05
PUD	621	69,114,880.05	12.96	111,296.10	7.629	81.01	633.14
2-4 FAMILY	224	39,577,625.07	7.42	176,685.83	7.096	77.39	656.71
CONDO	274	26,730,927.86	5.01	97,558.13	7.681	82.50	654.89
MOD	3	177,569.36	0.03	59,189.79	9.215	77.54	569.97
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA	1,027	176,607,527.06	33.12	171,964.49	7.170	76.99	650.18
TX	783	65,769,147.94	12.33	83,996.36	7.259	78.33	615.04
NY	186	46,000,058.95	8.63	247,312.14	6.690	75.27	646.85
FL	428	43,816,190.64	8.22	102,374.28	7.540	78.47	626.18
NJ	127	21,340,318.37	4.00	168,034.00	6.930	72.33	637.38
Other	1,838	179,733,142.16	33.70	97,787.35	7.569	81.77	635.52
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Full	2,766	323,670,653.10	60.70	117,017.59	7.096	78.44	628.67
Stated	1,425	178,926,377.14	33.55	125,562.37	7.707	78.78	656.68
Limited	198	30,669,354.88	5.75	154,895.73	6.989	78.51	629.80
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

---

12. Margin

Top

---

13. Initial Periodic Rate Cap

Top

---

14. Periodic Rate Cap

Top

---

15. Maximum Rate

Top

---

16. Floor

Top

---

17. Next Rate Adjustment Date

Top

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
No	4,389	533,266,385.12	100.00	121,500.66	7.295	78.56	638.13
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	4,389	533,266,385.12	100.00	121,500.66	7.295	78.56	638.13
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	21	3,591,089.69	0.67	171,004.27	6.824	78.47	629.44
10.001 - 20.000	137	18,454,003.97	3.46	134,700.76	6.883	73.95	626.13
20.001 - 30.000	566	65,225,599.29	12.23	115,239.57	7.100	74.70	635.20
30.001 - 40.000	1,192	137,725,234.67	25.83	115,541.30	7.207	77.62	638.19
40.001 - 50.000	2,227	265,324,878.32	49.75	119,140.04	7.545	82.06	641.16
50.001 - 60.000	246	42,945,579.18	8.05	174,575.53	6.541	67.76	629.55
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Min: 0.321

Max: 59.884
NZWA: 39.861

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:06

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113

All records

Selection Criteria: All records
Table of Contents

1. LTV

---

1. LTV

LTV	%	Aggregate Principal Balance	NZWA Fico Score	%< 550 Fico Score	% FULL DOC	% NON OWNOCC
0.01 - 50.00	5.49	164,165,457.45	634.82	10.47	48.07	3.77
50.01 - 55.00	1.52	45,440,991.94	605.37	20.70	46.21	11.04
55.01 - 60.00	2.34	69,859,915.06	601.12	24.62	48.87	7.13
60.01 - 65.00	4.13	123,350,592.26	595.12	26.28	45.98	7.16
65.01 - 70.00	5.35	159,821,706.63	594.15	25.40	49.49	7.45
70.01 - 75.00	7.79	232,988,870.02	594.92	28.52	52.03	10.53
75.01 - 80.00	33.89	1,013,363,819.11	633.97	10.77	46.65	4.65
80.01 - 85.00	13.70	409,619,772.65	599.15	26.51	51.93	9.28
85.01 - 90.00	18.00	538,293,175.26	634.78	3.70	45.29	23.59
90.01 - 95.00	6.86	205,116,898.28	652.44	0.00	51.94	9.06
95.01 - 100.00	0.93	27,844,914.62	672.67	0.22	49.58	0.00
Total:	**100.00**	**2,989,866,113.28**	**623.04**	**14.08**	**48.18**	**9.77**

Top

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
1,852 records
Balance: 517,374,457
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
IOFLAG in 'Y'

Selection Criteria: IOFLAG in 'Y'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
50,000.01 - 100,000.00	70	5,985,112.73	1.16	85,501.61	7.008	80.23	638.98
100,000.01 - 150,000.00	244	30,790,458.59	5.95	126,190.40	6.670	80.37	634.98
150,000.01 - 200,000.00	286	50,275,595.21	9.72	175,788.79	6.627	80.16	644.48
200,000.01 - 250,000.00	261	58,708,362.22	11.35	224,936.25	6.658	81.18	645.26

250,000.01 - 300,000.00	282	77,710,966.90	15.02	275,570.80	6.503	81.40	646.24
300,000.01 - 350,000.00	211	68,564,469.23	13.25	324,950.09	6.484	82.62	651.18
350,000.01 - 400,000.00	175	65,543,950.55	12.67	374,536.86	6.480	83.90	652.33
400,000.01 - 450,000.00	120	51,104,286.41	9.88	425,869.05	6.445	83.42	656.78
450,000.01 - 500,000.00	90	42,665,932.79	8.25	474,065.92	6.505	83.08	660.79
500,000.01 - 550,000.00	47	24,540,499.59	4.74	522,138.29	6.507	82.88	651.56
550,000.01 - 600,000.00	36	20,581,410.91	3.98	571,705.86	6.297	81.60	682.06
600,000.01 - 650,000.00	14	8,841,332.95	1.71	631,523.78	6.735	81.13	638.72
650,000.01 - 700,000.00	7	4,746,399.90	0.92	678,057.13	6.407	76.98	668.40
700,000.01 - 750,000.00	3	2,171,576.35	0.42	723,858.78	6.573	81.54	634.70
750,000.01 - 800,000.00	1	800,000.00	0.15	800,000.00	5.875	84.21	608.00
800,000.01 - 850,000.00	4	3,344,102.46	0.65	836,025.62	6.142	75.73	666.14
950,000.01 - 1,000,000.00	1	1,000,000.00	0.19	1,000,000.00	6.125	69.69	646.00
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 52,250.00
Max: 1,000,000.00
Avg.: 279,359.86

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	26	9,085,130.05	1.76	349,428.08	4.991	77.40	676.06
5.001 - 5.250	33	9,746,166.60	1.88	295,338.38	5.187	75.81	672.24
5.251 - 5.500	87	27,605,685.32	5.34	317,306.73	5.437	78.28	666.83
5.501 - 5.750	131	40,242,879.89	7.78	307,197.56	5.685	79.94	662.54
5.751 - 6.000	241	68,535,828.81	13.25	284,381.03	5.938	80.26	654.49
6.001 - 6.250	205	60,515,400.13	11.70	295,197.07	6.183	79.60	653.80
6.251 - 6.500	220	61,165,395.58	11.82	278,024.53	6.426	80.65	650.34
6.501 - 6.750	222	57,460,385.63	11.11	258,830.57	6.665	81.65	649.30
6.751 - 7.000	231	62,575,873.02	12.09	270,891.23	6.924	84.06	643.56

7.001 - 7.250	123	34,876,474.12	6.74	283,548.57	7.171	85.55	635.91
7.251 - 7.500	129	35,170,187.53	6.80	272,637.11	7.421	84.75	642.90
7.501 - 7.750	79	21,221,948.00	4.10	268,632.25	7.657	86.38	644.59
7.751 - 8.000	54	13,756,732.92	2.66	254,754.31	7.914	87.64	646.56
8.001 - 8.250	19	5,227,347.90	1.01	275,123.57	8.137	89.97	647.23
8.251 - 8.500	25	5,284,291.40	1.02	211,371.66	8.399	90.06	625.65
8.501 - 8.750	12	2,534,927.36	0.49	211,243.95	8.672	86.19	610.37
8.751 - 9.000	12	1,740,299.09	0.34	145,024.92	8.897	93.35	622.13
9.001 - 9.250	3	629,503.44	0.12	209,834.48	9.171	93.74	633.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 4.990
Max: 9.200
WA: 6.529

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
301 - 360	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 360
Max.: 360
WA: 360

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

301 - 360	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 356
Max: 360
WA: 360

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	1	106,000.00	0.02	106,000.00	7.100	14.62	604.00
30.01 - 40.00	7	1,104,839.98	0.21	157,834.28	6.089	35.35	639.46
40.01 - 50.00	15	4,069,546.73	0.79	271,303.12	6.064	46.17	673.01
50.01 - 60.00	46	11,563,722.82	2.24	251,385.28	6.210	56.26	648.07
60.01 - 70.00	92	25,651,482.28	4.96	278,820.46	6.155	66.65	633.74
70.01 - 80.00	954	255,023,677.39	49.29	267,320.42	6.348	79.27	655.45
80.01 - 90.00	569	171,971,630.87	33.24	302,234.85	6.711	87.62	645.10
90.01 - 100.00	168	47,883,556.72	9.26	285,021.17	7.163	94.79	653.10
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

NZMin.: 14.62
Max: 95.00
NZWA: 81.97

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

551 - 575	15	3,796,351.41	0.73	253,090.09	6.683	86.78	569.72
576 - 600	237	57,012,952.22	11.02	240,560.98	6.768	81.10	590.30
601 - 625	399	106,562,711.88	20.60	267,074.47	6.669	82.06	613.88
626 - 650	431	117,946,513.76	22.80	273,657.80	6.526	81.73	638.42
651 - 675	340	98,416,806.43	19.02	289,461.20	6.496	82.67	662.78
676 - 700	216	65,817,167.39	12.72	304,709.11	6.416	82.02	686.31
701 - 725	102	33,455,411.67	6.47	327,994.23	6.361	82.68	711.46
726 - 750	64	19,710,557.32	3.81	307,977.46	6.149	82.16	738.47
751 - 775	30	9,085,687.41	1.76	302,856.25	6.112	80.85	763.19
776 - 800	15	4,639,585.65	0.90	309,305.71	6.468	74.90	785.95
801 >=	3	930,711.65	0.18	310,237.22	5.469	76.92	809.17
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Nzmin.: 560
Max.: 813
NZWA.: 651

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

Cash Out Refinance	814	244,586,336.72	47.27	300,474.62	6.501	81.38	641.89
Purchase	860	230,423,847.29	44.54	267,934.71	6.558	82.42	661.02
Rate/Term Refinance	178	42,364,272.78	8.19	238,001.53	6.532	83.00	644.72
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	1,332	368,145,941.89	71.16	276,385.84	6.509	81.69	649.29
PUD	252	72,599,976.96	14.03	288,095.15	6.603	81.92	647.03
CONDO	179	45,898,709.10	8.87	256,417.37	6.511	83.84	663.47
2-4 FAMILY	89	30,729,828.84	5.94	345,278.98	6.620	82.72	656.31
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA	915	307,125,947.50	59.36	335,656.77	6.365	81.51	657.16
FL	136	29,419,708.96	5.69	216,321.39	6.886	82.89	650.89
NV	79	19,927,652.32	3.85	252,248.76	6.748	81.59	645.30
AZ	102	18,929,763.81	3.66	185,585.92	6.592	83.51	644.54
NY	48	16,413,089.85	3.17	341,939.37	6.461	81.71	654.88
Other	572	125,558,294.35	24.27	219,507.51	6.811	82.76	635.86
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Full	979	245,103,366.00	47.37	250,360.95	6.268	82.25	638.56
Stated	785	243,392,785.85	47.04	310,054.50	6.822	81.65	663.49
Limited	88	28,878,304.94	5.58	328,162.56	6.272	82.41	644.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 3.000	11	2,219,041.95	0.43	201,731.09	6.511	83.34	643.67
3.001 - 3.500	1	306,000.00	0.06	306,000.00	6.250	67.25	619.00
3.501 - 4.000	2	697,000.00	0.13	348,500.00	5.669	79.90	619.63
4.001 - 4.500	2	518,594.26	0.10	259,297.13	6.866	85.90	657.39
4.501 - 5.000	17	4,998,514.39	0.97	294,030.26	6.341	81.95	636.76
5.001 - 5.500	139	35,514,778.08	6.86	255,502.00	6.502	82.75	648.80
5.501 - 6.000	1,633	459,316,728.70	88.78	281,271.73	6.522	81.99	651.52
6.001 - 6.500	39	11,456,075.94	2.21	293,745.54	6.861	78.35	631.90
6.501 - 7.000	4	1,244,638.63	0.24	311,159.66	6.777	81.50	630.51
7.001 - 7.500	2	536,827.71	0.10	268,413.86	6.933	91.20	698.06
8.501 - 9.000	2	566,257.13	0.11	283,128.57	8.515	88.57	631.48
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 1.000
Max.: 8.650
WA: 5.646

Top

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	26	9,085,130.05	1.76	349,428.08	4.991	77.40	676.06
12.001 - 12.500	120	37,351,851.92	7.22	311,265.43	5.372	77.63	668.24
12.501 - 13.000	372	108,778,708.70	21.03	292,415.88	5.844	80.14	657.47

13.001 - 13.500	425	121,680,795.71	23.52	286,307.75	6.305	80.13	652.06
13.501 - 14.000	453	120,036,258.65	23.20	264,980.70	6.800	82.91	646.31
14.001 - 14.500	252	70,046,661.65	13.54	277,962.94	7.297	85.15	639.42
14.501 - 15.000	133	34,978,680.92	6.76	262,997.60	7.758	86.87	645.36
15.001 - 15.500	44	10,511,639.30	2.03	238,900.89	8.269	90.01	636.38
15.501 - 16.000	24	4,275,226.45	0.83	178,134.44	8.764	89.11	615.16
16.001 - 16.500	3	629,503.44	0.12	209,834.48	9.171	93.74	633.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 11.990
Max.: 16.200
WA: 13.529

Top

---

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	146	46,436,981.97	8.98	318,061.52	5.297	77.59	669.77
5.501 - 6.000	372	108,778,708.70	21.03	292,415.88	5.844	80.14	657.47
6.001 - 6.500	425	121,680,795.71	23.52	286,307.75	6.305	80.13	652.06
6.501 - 7.000	453	120,036,258.65	23.20	264,980.70	6.800	82.91	646.31
7.001 - 7.500	252	70,046,661.65	13.54	277,962.94	7.297	85.15	639.42
7.501 - 8.000	133	34,978,680.92	6.76	262,997.60	7.758	86.87	645.36
8.001 - 8.500	44	10,511,639.30	2.03	238,900.89	8.269	90.01	636.38
8.501 - 9.000	24	4,275,226.45	0.83	178,134.44	8.764	89.11	615.16
9.001 - 9.500	3	629,503.44	0.12	209,834.48	9.171	93.74	633.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 4.990
Max.: 9.200
WA: 6.529

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-12	11	3,308,357.91	0.64	300,759.81	6.244	84.89	663.84
2007-01	14	2,834,181.40	0.55	202,441.53	6.660	83.97	629.95
2007-02	20	5,152,268.94	1.00	257,613.45	6.688	79.61	651.81
2007-03	340	90,551,509.51	17.50	266,327.97	6.469	80.63	650.33
2007-04	1,121	323,247,776.80	62.48	288,356.63	6.576	82.45	651.86
2007-12	1	223,214.43	0.04	223,214.43	6.700	80.00	647.00
2008-01	3	436,400.43	0.08	145,466.81	6.476	80.00	610.60
2008-02	5	940,348.37	0.18	188,069.67	6.649	82.66	630.80
2008-03	230	64,026,495.00	12.38	278,376.07	6.408	81.42	647.76
2008-04	107	26,653,904.00	5.15	249,101.91	6.434	81.98	645.58
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Yes	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

24	1,489	422,649,379.12	81.69	283,847.80	6.552	82.08	651.41
36	273	74,864,355.63	14.47	274,228.41	6.368	81.12	647.72
60	90	19,860,722.04	3.84	220,674.69	6.644	82.96	645.31
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	4	918,309.40	0.18	229,577.35	6.716	76.03	618.59
10.001 - 20.000	39	11,304,172.03	2.18	289,850.56	6.472	81.92	655.81
20.001 - 30.000	172	46,349,436.25	8.96	269,473.47	6.491	80.12	647.33
30.001 - 40.000	524	139,900,925.78	27.04	266,986.50	6.545	82.00	651.32
40.001 - 50.000	1,098	314,858,198.51	60.86	286,756.10	6.533	82.28	650.99
50.001 - 60.000	15	4,043,414.82	0.78	269,560.99	6.204	80.03	630.85
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min: 5.631
Max: 54.811
NZWA: 40.522

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 13:32

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering

Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
1,331 records
Balance: 254,643,681
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
OWNOCC in 'I'

Selection Criteria: OWNOCC in 'I'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	25	1,239,724.20	0.49	49,588.97	7.879	71.42	622.32
50,000.01 - 100,000.00	382	27,838,616.08	10.93	72,875.96	8.032	81.75	645.57
100,000.01 - 150,000.00	227	28,188,461.90	11.07	124,178.25	7.722	81.76	656.12
150,000.01 - 200,000.00	178	31,001,569.51	12.17	174,166.12	7.687	81.11	657.64
200,000.01 - 250,000.00	144	32,114,907.05	12.61	223,020.19	7.672	82.46	666.67

250,000.01 - 300,000.00	128	35,043,927.68	13.76	273,780.69	7.592	84.10	667.38
300,000.01 - 350,000.00	79	25,660,052.89	10.08	324,810.80	7.412	83.22	666.25
350,000.01 - 400,000.00	63	23,657,528.99	9.29	375,516.33	7.377	83.85	670.73
400,000.01 - 450,000.00	50	21,186,606.61	8.32	423,732.13	7.506	86.86	693.39
450,000.01 - 500,000.00	31	14,848,759.49	5.83	478,992.24	7.010	81.74	674.99
500,000.01 - 550,000.00	7	3,658,063.01	1.44	522,580.43	7.493	84.29	682.27
550,000.01 - 600,000.00	15	8,679,846.86	3.41	578,656.46	7.262	81.65	681.55
600,000.01 - 650,000.00	1	630,000.00	0.25	630,000.00	8.050	90.00	688.00
850,000.01 - 900,000.00	1	895,617.09	0.35	895,617.09	7.125	72.00	688.00
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Min.: 42,400.00
Max: 895,617.09
Avg.: 191,317.57

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
5.001 - 5.250	2	289,286.78	0.11	144,643.39	5.179	73.33	750.87
5.251 - 5.500	6	1,358,654.33	0.53	226,442.39	5.467	81.80	646.22
5.501 - 5.750	14	3,077,378.00	1.21	219,812.71	5.703	68.66	696.15
5.751 - 6.000	45	10,973,147.38	4.31	243,847.72	5.944	75.72	676.07
6.001 - 6.250	33	8,346,384.45	3.28	252,920.74	6.189	73.05	677.08
6.251 - 6.500	81	18,501,652.67	7.27	228,415.47	6.423	80.17	679.40
6.501 - 6.750	67	15,736,998.32	6.18	234,880.57	6.666	81.60	667.46
6.751 - 7.000	118	25,613,409.73	10.06	217,062.79	6.915	82.16	670.58
7.001 - 7.250	81	16,627,784.21	6.53	205,281.29	7.178	82.85	676.57
7.251 - 7.500	113	22,417,424.15	8.80	198,384.28	7.436	82.31	676.07
7.501 - 7.750	112	18,377,935.55	7.22	164,088.71	7.662	83.00	654.71
7.751 - 8.000	142	29,220,328.50	11.47	205,776.96	7.910	85.78	668.14
8.001 - 8.250	110	19,625,795.19	7.71	178,416.32	8.155	86.60	665.63

8.251 - 8.500	107	19,988,294.57	7.85	186,806.49	8.400	85.05	657.49
8.501 - 8.750	87	12,936,462.56	5.08	148,694.97	8.647	85.32	659.81
8.751 - 9.000	83	14,630,414.66	5.75	176,270.06	8.906	85.28	654.56
9.001 - 9.250	56	8,123,358.47	3.19	145,059.97	9.143	87.87	649.32
9.251 - 9.500	28	3,664,900.16	1.44	130,889.29	9.351	86.74	662.19
9.501 - 9.750	23	2,295,271.92	0.90	99,794.43	9.647	80.11	594.87
9.751 - 10.000	15	2,093,002.42	0.82	139,533.49	9.870	78.32	595.82
10.001 - 10.250	3	205,633.62	0.08	68,544.54	10.116	84.96	630.45
10.251 - 10.500	1	54,706.30	0.02	54,706.30	10.500	75.00	549.00
10.501 - 10.750	2	220,715.74	0.09	110,357.87	10.689	71.18	531.67
10.751 - 11.000	1	86,368.17	0.03	86,368.17	10.850	32.00	502.00
11.001 - 11.250	1	178,373.51	0.07	178,373.51	11.050	50.14	515.00
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Min.: 5.125
Max: 11.050
WA: 7.585

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 170	1	53,692.28	0.02	53,692.28	7.250	60.00	646.00
171 - 180	28	2,357,789.41	0.93	84,206.76	7.150	68.44	648.83
181 - 240	11	1,311,751.18	0.52	119,250.11	6.879	66.98	684.99
241 - 300	1	77,073.43	0.03	77,073.43	6.200	90.00	622.00
301 - 360	1,290	250,843,375.06	98.51	194,452.23	7.594	83.04	665.96
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Min.: 120
Max.: 360
WA: 358

Top

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 170	1	53,692.28	0.02	53,692.28	7.250	60.00	646.00
171 - 180	28	2,357,789.41	0.93	84,206.76	7.150	68.44	648.83
181 - 240	11	1,311,751.18	0.52	119,250.11	6.879	66.98	684.99
241 - 300	1	77,073.43	0.03	77,073.43	6.200	90.00	622.00
301 - 360	1,290	250,843,375.06	98.51	194,452.23	7.594	83.04	665.96
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Min.: 119
Max: 360
WA: 357

Top

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	2	159,924.77	0.06	79,962.39	8.750	16.91	524.24
20.01 - 30.00	4	552,614.80	0.22	138,153.70	6.771	26.86	679.88
30.01 - 40.00	9	974,878.58	0.38	108,319.84	7.102	36.10	638.14
40.01 - 50.00	18	2,624,236.97	1.03	145,790.94	7.268	46.49	600.94
50.01 - 60.00	51	8,490,089.01	3.33	166,472.33	7.415	55.64	628.56
60.01 - 70.00	99	17,812,634.23	7.00	179,925.60	7.076	66.49	636.17
70.01 - 80.00	315	60,665,876.40	23.82	192,590.08	7.334	77.70	651.16
80.01 - 90.00	778	151,773,109.97	59.60	195,081.12	7.728	88.60	675.75
90.01 - 100.00	55	11,590,316.63	4.55	210,733.03	8.074	94.77	704.99
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

NZMin.: 13.04

Max: 95.00
NZWA: 82.82

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	2	396,250.00	0.16	198,125.00	9.726	70.80	500.00
501 - 525	15	1,670,543.00	0.66	111,369.53	9.080	62.88	516.58
526 - 550	32	4,753,407.22	1.87	148,543.98	8.526	70.22	536.41
551 - 575	63	9,514,627.99	3.74	151,025.84	7.977	70.30	563.69
576 - 600	94	15,364,832.52	6.03	163,455.67	7.728	77.42	590.55
601 - 625	134	23,410,625.70	9.19	174,706.16	7.564	79.90	613.62
626 - 650	248	45,108,449.43	17.71	181,888.91	7.638	83.64	638.10
651 - 675	232	43,672,168.64	17.15	188,242.11	7.606	84.72	662.52
676 - 700	219	44,806,451.09	17.60	204,595.67	7.441	84.75	686.95
701 - 725	132	29,303,629.20	11.51	221,997.19	7.438	85.38	711.14
726 - 750	64	13,277,172.62	5.21	207,455.82	7.637	86.51	740.36
751 - 775	68	16,353,914.66	6.42	240,498.75	7.366	83.77	762.70
776 - 800	25	6,258,759.29	2.46	250,350.37	7.124	85.60	783.75
801 >=	3	752,850.00	0.30	250,950.00	7.677	90.40	802.64
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Nzmin.: 500
Max.: 803
NZWA.: 666

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	1,331	254,643,681.36	100.00	191,317.57	7.585	82.82	665.88
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Top

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	659	121,966,062.22	47.90	185,077.48	7.346	78.22	646.59
Purchase	600	121,571,690.39	47.74	202,619.48	7.838	87.65	686.37
Rate/Term Refinance	72	11,105,928.75	4.36	154,249.01	7.443	80.47	653.41
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Top

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	782	130,828,394.76	51.38	167,299.74	7.642	82.63	660.78
2-4 FAMILY	346	84,758,028.86	33.28	244,965.40	7.433	82.57	672.47
CONDO	112	19,533,990.30	7.67	174,410.63	7.717	84.25	669.27
PUD	90	18,627,650.35	7.32	206,973.89	7.769	84.37	667.08
5+ FAMILY	1	895,617.09	0.35	895,617.09	7.125	72.00	688.00
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Top

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA-S	230	63,302,893.75	24.86	275,229.97	7.204	80.98	662.63
CA-N	114	33,555,162.49	13.18	294,343.53	7.467	82.58	674.35
NY	84	24,065,169.81	9.45	286,490.12	7.361	83.54	675.25
FL	142	21,605,504.39	8.48	152,151.44	8.063	84.81	663.51
IL	78	15,047,631.83	5.91	192,918.36	7.708	84.70	653.23
NJ	50	11,922,693.55	4.68	238,453.87	7.701	84.64	673.00
NV	36	8,020,332.17	3.15	222,787.00	7.994	85.17	679.95
TX	77	6,831,380.86	2.68	88,719.23	7.534	82.84	639.89
OH	67	5,964,211.96	2.34	89,018.09	8.276	82.93	649.19
MA	24	5,668,687.03	2.23	236,195.29	7.894	77.91	657.91
WA	25	4,850,276.41	1.90	194,011.06	7.783	81.76	658.34
MD	22	4,210,152.83	1.65	191,370.58	7.412	82.04	662.03
VA	15	3,645,365.44	1.43	243,024.36	7.549	81.94	677.03
AZ	23	3,598,895.64	1.41	156,473.72	7.712	86.79	693.94
MI	43	3,537,970.79	1.39	82,278.39	8.441	84.67	654.83
HI	13	3,415,835.64	1.34	262,756.59	7.022	78.72	684.77
CO	20	3,388,358.00	1.33	169,417.90	7.355	86.44	680.73
OR	22	3,161,404.22	1.24	143,700.19	7.514	81.52	679.17
RI	13	3,065,889.52	1.20	235,837.66	8.235	86.32	677.61
GA	25	2,982,739.30	1.17	119,309.57	8.486	86.45	635.15
MN	13	2,262,347.31	0.89	174,026.72	7.586	82.65	666.47
IN	30	2,242,554.83	0.88	74,751.83	7.623	87.07	663.27
WI	22	2,180,427.81	0.86	99,110.36	7.993	83.38	650.81
DC	11	2,038,945.92	0.80	185,358.72	7.869	67.45	659.94
CT	9	1,600,093.98	0.63	177,788.22	7.208	81.56	675.66
PA	20	1,406,745.58	0.55	70,337.28	7.620	82.66	653.27
UT	8	1,271,847.37	0.50	158,980.92	7.566	86.00	711.53
NM	9	1,087,527.06	0.43	120,836.34	7.662	86.39	664.08
MO	9	1,076,840.91	0.42	119,648.99	8.821	86.92	646.78

AK	6	949,950.00	0.37	158,325.00	8.232	88.59	679.86
Other	71	6,685,844.96	2.63	94,166.83	8.017	83.33	653.06
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Top

---

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Stated	773	154,414,554.05	60.64	199,760.10	7.898	83.84	672.85
Full	477	84,457,453.71	33.17	177,059.65	7.058	80.72	658.12
Limited	81	15,771,673.60	6.19	194,712.02	7.346	84.06	639.20
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Top

---

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.501 - 5.000	129	26,054,379.01	11.44	201,971.93	7.516	82.49	670.94
5.001 - 5.500	34	6,314,447.35	2.77	185,719.04	7.371	84.48	666.16
5.501 - 6.000	885	180,294,410.83	79.13	203,722.50	7.628	84.38	670.22
6.001 - 6.500	62	11,869,562.86	5.21	191,444.56	8.165	76.69	616.83
6.501 - 7.000	18	2,698,529.54	1.18	149,918.31	8.377	64.07	589.57
7.001 - 7.500	2	602,585.15	0.26	301,292.58	7.906	57.72	565.06
Total:	**1,130**	**227,833,914.74**	**100.00**	**201,622.93**	**7.645**	**83.45**	**666.18**

Min.: 5.000
Max.: 7.250
WA: 5.665

Top

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	4	1,168,468.37	0.51	292,117.09	7.582	73.25	669.63
1.500	1,126	226,665,446.37	99.49	201,301.46	7.646	83.51	666.16
Total:	**1,130**	**227,833,914.74**	**100.00**	**201,622.93**	**7.645**	**83.45**	**666.18**

Min.: 1.000
Max.: 1.500
WA: 1.497

Top

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	4	1,168,468.37	0.51	292,117.09	7.582	73.25	669.63
1.500	1,126	226,665,446.37	99.49	201,301.46	7.646	83.51	666.16
Total:	**1,130**	**227,833,914.74**	**100.00**	**201,622.93**	**7.645**	**83.45**	**666.18**

Min.: 1.000
Max.: 1.500
WA: 1.497

Top

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
12.001 - 12.500	8	1,647,941.11	0.72	205,992.64	5.416	80.31	664.59

12.501 - 13.000	43	10,886,692.88	4.78	253,178.90	5.879	73.85	676.05
13.001 - 13.500	82	22,086,880.52	9.69	269,352.20	6.356	80.00	678.62
13.501 - 14.000	138	33,658,663.29	14.77	243,903.36	6.816	82.94	675.03
14.001 - 14.500	161	34,256,747.92	15.04	212,774.83	7.341	82.98	674.97
14.501 - 15.000	220	43,715,854.98	19.19	198,708.43	7.821	84.92	662.46
15.001 - 15.500	204	38,594,568.38	16.94	189,189.06	8.280	85.80	661.93
15.501 - 16.000	155	26,249,698.45	11.52	169,352.89	8.796	85.34	659.12
16.001 - 16.500	81	11,343,896.61	4.98	140,048.11	9.211	87.62	653.31
16.501 - 17.000	31	3,853,689.79	1.69	124,312.57	9.740	81.08	597.98
17.001 - 17.500	2	158,206.30	0.07	79,103.15	10.271	84.81	617.69
17.501 - 18.000	3	307,083.91	0.13	102,361.30	10.734	60.16	523.33
18.001 - 18.500	1	178,373.51	0.08	178,373.51	11.050	50.14	515.00
19.501 >=	1	895,617.09	0.39	895,617.09	7.125	72.00	688.00
Total:	**1,130**	**227,833,914.74**	**100.00**	**201,622.93**	**7.645**	**83.45**	**666.18**

Min.: 12.125
Max.: 20.250
WA: 14.668

Top

---

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	8	1,647,941.11	0.72	205,992.64	5.416	80.31	664.59
5.501 - 6.000	43	10,886,692.88	4.78	253,178.90	5.879	73.85	676.05
6.001 - 6.500	82	22,086,880.52	9.69	269,352.20	6.356	80.00	678.62
6.501 - 7.000	138	33,658,663.29	14.77	243,903.36	6.816	82.94	675.03
7.001 - 7.500	161	35,039,939.73	15.38	217,639.38	7.333	82.68	675.34
7.501 - 8.000	220	43,715,854.98	19.19	198,708.43	7.821	84.92	662.46
8.001 - 8.500	205	38,706,993.66	16.99	188,814.60	8.280	85.82	661.94
8.501 - 9.000	153	26,089,272.45	11.45	170,518.12	8.790	85.45	659.66
9.001 - 9.500	81	11,343,896.61	4.98	140,048.11	9.211	87.62	653.31

9.501 - 10.000	33	4,014,115.79	1.76	121,639.87	9.743	80.58	596.93
10.001 - 10.500	2	158,206.30	0.07	79,103.15	10.271	84.81	617.69
10.501 - 11.000	3	307,083.91	0.13	102,361.30	10.734	60.16	523.33
11.001 - 11.500	1	178,373.51	0.08	178,373.51	11.050	50.14	515.00
Total:	**1,130**	**227,833,914.74**	**100.00**	**201,622.93**	**7.645**	**83.45**	**666.18**

Min.: 5.125
Max.: 11.050
WA: 7.645

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-10	1	366,685.08	0.16	366,685.08	6.450	84.77	614.00
2006-11	9	1,959,403.94	0.86	217,711.55	6.558	86.31	678.28
2006-12	11	3,022,893.63	1.33	274,808.51	6.888	85.70	666.08
2007-01	55	13,457,142.86	5.91	244,675.32	6.960	82.05	675.32
2007-02	130	28,765,681.47	12.63	221,274.47	7.730	83.62	670.15
2007-03	422	89,896,695.29	39.46	213,025.34	7.726	83.21	663.81
2007-04	494	88,564,826.38	38.87	179,281.03	7.699	83.83	665.34
2007-05	1	285,000.00	0.13	285,000.00	7.500	89.91	696.00
2008-04	6	619,969.00	0.27	103,328.17	7.891	80.16	693.45
2009-10	1	895,617.09	0.39	895,617.09	7.125	72.00	688.00
Total:	**1,130**	**227,833,914.74**	**100.00**	**201,622.93**	**7.645**	**83.45**	**666.18**

Top

---

18. IOFLAG

	No. of	Total Current		Average Current		NZWA Original LTV	NZWA

IOFLAG	Loans	Balance	%	Balance	WAC	CALC	Fico
No	1,328	253,653,879.06	99.61	191,004.43	7.585	82.79	665.73
Yes	3	989,802.30	0.39	329,934.10	7.792	90.91	703.98
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	1,328	253,653,879.06	99.61	191,004.43	7.585	82.79	665.73
24	3	989,802.30	0.39	329,934.10	7.792	90.91	703.98
Total:	**1,331**	**254,643,681.36**	**100.00**	**191,317.57**	**7.585**	**82.82**	**665.88**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 11:26

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
1,701 records
Balance: 261,100,614
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
STATE in 'FL'

Selection Criteria: STATE in 'FL'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	149	5,163,157.38	1.98	34,652.06	10.136	94.28	648.54
50,000.01 - 100,000.00	320	25,413,898.91	9.73	79,418.43	7.704	75.56	604.99
100,000.01 - 150,000.00	528	66,882,267.46	25.62	126,670.96	7.399	79.70	603.88
150,000.01 - 200,000.00	352	60,657,245.93	23.23	172,321.72	7.463	81.58	609.13

200,000.01 - 250,000.00	159	35,166,378.89	13.47	221,172.19	7.336	82.53	616.25
250,000.01 - 300,000.00	89	24,058,449.85	9.21	270,319.66	7.230	82.71	622.85
300,000.01 - 350,000.00	35	11,216,862.88	4.30	320,481.80	7.206	82.75	630.08
350,000.01 - 400,000.00	25	9,337,180.64	3.58	373,487.23	7.417	86.89	640.16
400,000.01 - 450,000.00	13	5,652,460.37	2.16	434,804.64	6.615	83.89	645.80
450,000.01 - 500,000.00	14	6,749,892.14	2.59	482,135.15	7.161	75.76	619.05
500,000.01 - 550,000.00	5	2,616,426.29	1.00	523,285.26	7.135	84.94	649.19
550,000.01 - 600,000.00	6	3,507,893.77	1.34	584,648.96	6.637	73.56	649.39
600,000.01 - 650,000.00	3	1,936,466.97	0.74	645,488.99	7.163	60.29	643.61
800,000.01 - 850,000.00	1	850,000.00	0.33	850,000.00	5.950	56.67	673.00
850,000.01 - 900,000.00	1	899,232.67	0.34	899,232.67	6.800	75.00	635.00
950,000.01 - 1,000,000.00	1	992,800.00	0.38	992,800.00	6.738	85.00	613.00
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Min.: 19,800.00
Max: 992,800.00
Avg.: 153,498.30

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	3	718,500.00	0.28	239,500.00	4.990	46.84	630.82
5.001 - 5.250	8	1,339,154.45	0.51	167,394.31	5.214	65.07	641.34
5.251 - 5.500	13	2,324,308.42	0.89	178,792.96	5.404	77.43	662.42
5.501 - 5.750	40	7,372,320.38	2.82	184,308.01	5.687	74.88	660.59
5.751 - 6.000	80	13,413,572.27	5.14	167,669.65	5.933	74.27	648.75
6.001 - 6.250	84	14,937,389.62	5.72	177,826.07	6.168	78.92	646.12
6.251 - 6.500	110	18,749,973.74	7.18	170,454.31	6.409	76.35	638.85
6.501 - 6.750	133	22,172,798.44	8.49	166,712.77	6.654	78.79	629.47
6.751 - 7.000	174	30,154,601.82	11.55	173,302.31	6.903	78.66	620.99
7.001 - 7.250	92	16,830,199.75	6.45	182,936.95	7.171	80.88	612.48

7.251 - 7.500	138	22,927,704.92	8.78	166,142.79	7.403	81.57	618.05
7.501 - 7.750	132	22,120,641.48	8.47	167,580.62	7.647	83.57	601.14
7.751 - 8.000	134	21,334,410.79	8.17	159,212.02	7.897	82.67	598.28
8.001 - 8.250	75	12,262,569.71	4.70	163,500.93	8.162	84.27	594.42
8.251 - 8.500	76	12,377,296.53	4.74	162,859.16	8.403	83.64	576.89
8.501 - 8.750	89	12,414,674.49	4.75	139,490.72	8.656	84.54	592.45
8.751 - 9.000	63	9,296,172.62	3.56	147,558.30	8.899	85.18	588.97
9.001 - 9.250	33	4,434,386.85	1.70	134,375.36	9.139	84.86	602.24
9.251 - 9.500	35	4,196,295.51	1.61	119,894.16	9.431	84.88	569.75
9.501 - 9.750	22	2,742,984.43	1.05	124,681.11	9.656	82.42	555.54
9.751 - 10.000	21	1,450,185.64	0.56	69,056.46	9.909	80.39	574.24
10.001 - 10.250	28	1,439,156.69	0.55	51,398.45	10.137	93.41	633.18
10.251 - 10.500	28	1,853,591.18	0.71	66,199.69	10.423	87.34	593.23
10.501 - 10.750	27	1,236,804.33	0.47	45,807.57	10.640	84.60	602.86
10.751 - 11.000	11	688,689.06	0.26	62,608.10	10.937	91.24	604.94
11.001 - 11.250	23	1,093,119.38	0.42	47,526.93	11.158	99.86	634.65
11.251 - 11.500	8	289,876.22	0.11	36,234.53	11.379	95.03	608.84
11.501 - 11.750	13	582,148.93	0.22	44,780.69	11.577	100.00	605.54
11.751 - 12.000	5	141,975.00	0.05	28,395.00	11.840	100.00	606.86
12.251 - 12.500	2	105,291.66	0.04	52,645.83	12.315	100.00	622.92
13.001 - 13.250	1	99,819.84	0.04	99,819.84	13.100	89.02	631.00
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Min.: 4.990
Max: 13.100
WA: 7.419

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	29	2,473,774.42	0.95	85,302.57	6.945	64.19	640.03

181 - 240	40	2,820,537.43	1.08	70,513.44	8.153	78.88	612.10
301 - 360	1,632	255,806,302.30	97.97	156,744.06	7.415	80.99	614.74
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Min.: 180
Max.: 360
WA: 357

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	29	2,473,774.42	0.95	85,302.57	6.945	64.19	640.03
181 - 240	40	2,820,537.43	1.08	70,513.44	8.153	78.88	612.10
301 - 360	1,632	255,806,302.30	97.97	156,744.06	7.415	80.99	614.74
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Min.: 176
Max: 360
WA: 357

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	1	59,000.00	0.02	59,000.00	6.700	20.00	603.00
20.01 - 30.00	8	495,971.08	0.19	61,996.39	7.418	26.17	580.35
30.01 - 40.00	20	2,999,264.58	1.15	149,963.23	6.517	36.12	621.35
40.01 - 50.00	28	3,611,241.71	1.38	128,972.92	6.589	46.01	620.05
50.01 - 60.00	64	9,233,001.69	3.54	144,265.65	6.954	55.60	603.41

60.01 - 70.00	159	23,689,429.84	9.07	148,990.12	7.142	66.97	581.78
70.01 - 80.00	611	100,220,845.80	38.38	164,027.57	7.087	78.60	617.91
80.01 - 90.00	521	91,177,056.04	34.92	175,003.95	7.669	87.51	607.58
90.01 - 100.00	289	29,614,803.41	11.34	102,473.37	8.332	96.43	657.11
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

NZMin.: 20.00
Max: 100.00
NZWA: 80.81

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	5	615,710.71	0.24	123,142.14	8.289	72.19	500.00
501 - 525	124	18,119,655.78	6.94	146,126.26	8.550	75.82	513.58
526 - 550	181	26,864,632.90	10.29	148,423.39	8.092	78.15	538.15
551 - 575	200	30,675,052.95	11.75	153,375.26	7.604	78.46	562.92
576 - 600	233	34,010,406.47	13.03	145,967.41	7.328	79.41	588.62
601 - 625	216	34,546,802.68	13.23	159,938.90	7.112	81.02	613.22
626 - 650	266	42,290,579.91	16.20	158,987.14	7.154	82.65	637.94
651 - 675	203	31,651,151.62	12.12	155,917.00	7.239	82.96	661.63
676 - 700	130	20,239,574.26	7.75	155,689.03	7.099	84.31	686.38
701 - 725	68	11,105,581.15	4.25	163,317.37	6.898	82.48	712.16
726 - 750	37	4,546,761.59	1.74	122,885.45	7.165	84.76	735.28
751 - 775	27	4,283,721.18	1.64	158,656.34	7.366	84.70	761.91
776 - 800	9	1,853,261.32	0.71	205,917.92	7.352	89.20	784.83
801 >=	2	297,721.63	0.11	148,860.82	5.969	62.08	805.00
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Nzmin.: 500
Max.: 805

NZWA.: 615

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	1,531	254,152,833.48	97.34	166,004.46	7.334	80.29	613.80
2nd Lien	170	6,947,780.67	2.66	40,869.30	10.538	99.77	656.96
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	849	131,241,197.44	50.26	154,583.27	7.358	77.72	593.04
Purchase	721	110,127,952.79	42.18	152,743.35	7.549	84.88	641.62
Rate/Term Refinance	131	19,731,463.92	7.56	150,621.86	7.095	78.66	611.85
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Top

---

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	1,051	154,546,466.41	59.19	147,047.07	7.462	80.74	609.67

PUD	396	70,127,559.73	26.86	177,089.80	7.305	80.44	614.67
CONDO	216	29,287,556.64	11.22	135,590.54	7.424	81.49	635.70
2-4 FAMILY	38	7,139,031.37	2.73	187,869.25	7.593	83.11	646.99
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Top

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
FL	1,701	261,100,614.15	100.00	153,498.30	7.419	80.81	614.95
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Top

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Stated	795	130,838,578.31	50.11	164,576.83	7.650	81.26	633.90
Full	837	117,842,816.18	45.13	140,791.90	7.189	80.38	595.31
Limited	69	12,419,219.66	4.76	179,988.69	7.163	80.17	601.74
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

<= 3.000	2	247,109.67	0.11	123,554.84	6.634	80.00	642.70
4.501 - 5.000	138	25,401,947.35	11.69	184,072.08	7.434	82.88	616.92
5.001 - 5.500	33	6,401,439.21	2.95	193,983.01	6.959	78.20	643.18
5.501 - 6.000	927	158,731,446.16	73.05	171,231.33	7.296	82.29	617.69
6.001 - 6.500	100	16,004,680.52	7.37	160,046.81	7.923	76.21	582.54
6.501 - 7.000	68	9,610,757.18	4.42	141,334.66	8.257	71.49	552.95
7.001 - 7.500	4	779,100.00	0.36	194,775.00	8.168	74.85	567.24
8.501 - 9.000	1	107,943.42	0.05	107,943.42	9.200	80.00	504.00
Total:	**1,273**	**217,284,423.51**	**100.00**	**170,686.90**	**7.394**	**81.28**	**612.69**

Min.: 1.000
Max.: 8.950
WA: 5.702

Top

---

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	1,273	217,284,423.51	100.00	170,686.90	7.394	81.28	612.69
Total:	**1,273**	**217,284,423.51**	**100.00**	**170,686.90**	**7.394**	**81.28**	**612.69**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

---

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	1,273	217,284,423.51	100.00	170,686.90	7.394	81.28	612.69

Total:	1,273	217,284,423.51	100.00	170,686.90	7.394	81.28	612.69

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	3	718,500.00	0.33	239,500.00	4.990	46.84	630.82
12.001 - 12.500	20	3,092,088.96	1.42	154,604.45	5.304	71.60	645.05
12.501 - 13.000	77	14,752,846.67	6.79	191,595.41	5.817	76.84	654.68
13.001 - 13.500	139	25,436,296.92	11.71	182,994.94	6.303	79.51	640.36
13.501 - 14.000	245	43,841,903.18	20.18	178,946.54	6.801	79.45	624.14
14.001 - 14.500	207	36,392,492.27	16.75	175,809.14	7.305	81.92	616.48
14.501 - 15.000	230	38,905,325.64	17.91	169,153.59	7.767	83.88	602.40
15.001 - 15.500	138	22,298,679.60	10.26	161,584.63	8.280	84.07	588.73
15.501 - 16.000	128	19,111,979.34	8.80	149,312.34	8.758	84.57	586.67
16.001 - 16.500	44	6,964,997.62	3.21	158,295.40	9.270	84.39	581.12
16.501 - 17.000	24	3,519,900.10	1.62	146,662.50	9.721	78.90	544.70
17.001 - 17.500	11	1,450,457.12	0.67	131,859.74	10.305	77.75	530.70
17.501 - 18.000	6	726,979.87	0.33	121,163.31	10.752	65.65	525.91
18.001 - 18.500	1	71,976.22	0.03	71,976.22	11.350	80.00	560.00
Total:	**1,273**	**217,284,423.51**	**100.00**	**170,686.90**	**7.394**	**81.28**	**612.69**

Min.: 11.990
Max.: 18.350
WA: 14.394

Top

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	23	3,810,588.96	1.75	165,677.78	5.245	66.93	642.37
5.501 - 6.000	77	14,752,846.67	6.79	191,595.41	5.817	76.84	654.68
6.001 - 6.500	139	25,436,296.92	11.71	182,994.94	6.303	79.51	640.36
6.501 - 7.000	245	43,841,903.18	20.18	178,946.54	6.801	79.45	624.14
7.001 - 7.500	207	36,392,492.27	16.75	175,809.14	7.305	81.92	616.48
7.501 - 8.000	230	38,905,325.64	17.91	169,153.59	7.767	83.88	602.40
8.001 - 8.500	138	22,298,679.60	10.26	161,584.63	8.280	84.07	588.73
8.501 - 9.000	128	19,111,979.34	8.80	149,312.34	8.758	84.57	586.67
9.001 - 9.500	44	6,964,997.62	3.21	158,295.40	9.270	84.39	581.12
9.501 - 10.000	24	3,519,900.10	1.62	146,662.50	9.721	78.90	544.70
10.001 - 10.500	11	1,450,457.12	0.67	131,859.74	10.305	77.75	530.70
10.501 - 11.000	6	726,979.87	0.33	121,163.31	10.752	65.65	525.91
11.001 - 11.500	1	71,976.22	0.03	71,976.22	11.350	80.00	560.00
Total:	**1,273**	**217,284,423.51**	**100.00**	**170,686.90**	**7.394**	**81.28**	**612.69**

Min.: 4.990
Max.: 11.350
WA: 7.394

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-09	1	164,290.54	0.08	164,290.54	7.550	90.25	658.00
2006-12	4	776,497.22	0.36	194,124.31	6.953	84.99	623.61
2007-01	7	1,287,564.18	0.59	183,937.74	7.835	84.46	626.76
2007-02	29	4,994,850.27	2.30	172,236.22	8.499	84.46	613.66
2007-03	145	26,495,605.12	12.19	182,728.31	7.631	81.14	619.19
2007-04	1,000	168,439,564.00	77.52	168,439.56	7.355	81.12	609.80

2007-10	1	130,290.48	0.06	130,290.48	5.240	79.82	676.00
2007-12	1	137,419.46	0.06	137,419.46	6.250	79.77	644.00
2008-01	1	193,580.45	0.09	193,580.45	6.150	79.84	603.00
2008-03	21	4,387,383.79	2.02	208,923.04	6.994	81.90	639.71
2008-04	63	10,277,378.00	4.73	163,132.98	7.103	81.73	626.94
Total:	**1,273**	**217,284,423.51**	**100.00**	**170,686.90**	**7.394**	**81.28**	**612.69**

Top

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
No	1,565	231,680,905.19	88.73	148,038.92	7.486	80.55	610.39
Yes	136	29,419,708.96	11.27	216,321.39	6.886	82.89	650.89
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	1,565	231,680,905.19	88.73	148,038.92	7.486	80.55	610.39
24	102	22,411,940.43	8.58	219,724.91	6.932	82.88	649.08
36	24	4,986,346.69	1.91	207,764.45	6.638	83.50	650.29
60	10	2,021,421.84	0.77	202,142.18	6.986	81.51	672.46
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	2	428,289.77	0.16	214,144.89	9.154	85.90	565.23
10.001 - 20.000	42	6,435,616.51	2.46	153,228.96	7.116	77.76	621.13
20.001 - 30.000	191	26,519,089.80	10.16	138,843.40	7.415	77.78	602.73
30.001 - 40.000	501	73,722,998.54	28.24	147,151.69	7.431	80.24	613.27
40.001 - 50.000	879	140,970,412.78	53.99	160,375.90	7.437	82.64	620.27
50.001 - 60.000	86	13,024,206.75	4.99	151,444.26	7.259	71.71	590.48
Total:	**1,701**	**261,100,614.15**	**100.00**	**153,498.30**	**7.419**	**80.81**	**614.95**

Min: 2.424
Max: 57.973
NZWA: 40.389

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 13:33

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
4,053 records
Balance: 1,072,456,028
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
STATE in 'CA'

Selection Criteria: STATE in 'CA'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	72	2,937,181.52	0.27	40,794.19	10.140	99.00	670.72
50,000.01 - 100,000.00	436	33,545,035.19	3.13	76,938.15	9.408	89.21	648.78
100,000.01 - 150,000.00	379	47,498,059.79	4.43	125,324.70	7.561	73.23	632.35
150,000.01 - 200,000.00	545	97,279,785.24	9.07	178,495.02	6.892	71.60	613.38

200,000.01 - 250,000.00	545	123,493,877.86	11.52	226,594.27	6.737	74.49	623.45
250,000.01 - 300,000.00	632	174,016,520.86	16.23	275,342.60	6.664	77.77	625.18
300,000.01 - 350,000.00	452	146,662,276.91	13.68	324,474.06	6.646	79.36	629.24
350,000.01 - 400,000.00	333	124,653,001.24	11.62	374,333.34	6.534	81.33	638.82
400,000.01 - 450,000.00	262	111,423,291.63	10.39	425,279.74	6.619	83.13	644.99
450,000.01 - 500,000.00	188	89,612,392.25	8.36	476,661.66	6.728	82.18	643.43
500,000.01 - 550,000.00	82	42,845,462.66	4.00	522,505.64	6.622	80.44	645.25
550,000.01 - 600,000.00	81	46,567,152.69	4.34	574,903.12	6.481	80.81	661.05
600,000.01 - 650,000.00	20	12,614,758.93	1.18	630,737.95	6.767	81.96	649.52
650,000.01 - 700,000.00	13	8,788,075.13	0.82	676,005.78	6.435	73.14	650.63
700,000.01 - 750,000.00	5	3,656,388.62	0.34	731,277.72	6.106	82.64	673.57
750,000.01 - 800,000.00	2	1,583,000.00	0.15	791,500.00	5.838	87.07	636.69
800,000.01 - 850,000.00	4	3,362,533.99	0.31	840,633.50	6.570	75.24	643.69
900,000.01 - 950,000.00	1	917,233.38	0.09	917,233.38	5.990	80.00	653.00
950,000.01 - 1,000,000.00	1	1,000,000.00	0.09	1,000,000.00	6.125	69.69	646.00
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Min.: 24,591.04
Max: 1,000,000.00
Avg.: 264,607.95

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	41	13,405,563.17	1.25	326,964.96	4.991	75.67	674.67
5.001 - 5.250	53	16,099,077.13	1.50	303,756.17	5.194	75.88	659.27
5.251 - 5.500	134	42,228,604.48	3.94	315,138.84	5.444	77.54	659.55
5.501 - 5.750	241	76,205,433.88	7.11	316,205.12	5.690	77.22	658.10
5.751 - 6.000	534	157,801,176.75	14.71	295,507.82	5.953	75.08	651.78
6.001 - 6.250	359	105,345,664.37	9.82	293,441.96	6.194	76.28	643.01
6.251 - 6.500	426	124,821,819.86	11.64	293,008.97	6.426	77.75	639.12

6.501 - 6.750	356	101,585,116.85	9.47	285,351.45	6.674	78.47	635.41
6.751 - 7.000	403	115,982,573.65	10.81	287,797.95	6.933	80.38	623.33
7.001 - 7.250	184	56,063,364.09	5.23	304,692.20	7.188	81.68	618.03
7.251 - 7.500	208	59,782,488.66	5.57	287,415.81	7.434	80.80	613.46
7.501 - 7.750	152	42,471,912.08	3.96	279,420.47	7.663	79.44	600.87
7.751 - 8.000	161	42,640,962.08	3.98	264,850.70	7.926	79.73	590.72
8.001 - 8.250	75	21,869,981.14	2.04	291,599.75	8.160	81.76	618.35
8.251 - 8.500	65	15,742,778.02	1.47	242,196.58	8.415	80.98	607.65
8.501 - 8.750	52	12,618,254.13	1.18	242,658.73	8.653	81.28	596.16
8.751 - 9.000	88	17,071,056.41	1.59	193,989.28	8.929	78.56	593.24
9.001 - 9.250	37	6,996,729.92	0.65	189,100.81	9.169	82.77	592.14
9.251 - 9.500	45	4,587,819.08	0.43	101,951.54	9.426	87.91	622.71
9.501 - 9.750	62	6,323,864.44	0.59	101,997.81	9.675	91.87	635.73
9.751 - 10.000	93	8,432,139.98	0.79	90,668.17	9.956	94.80	652.26
10.001 - 10.250	55	5,067,102.15	0.47	92,129.13	10.209	95.33	661.71
10.251 - 10.500	59	4,659,363.24	0.43	78,972.26	10.442	96.08	650.26
10.501 - 10.750	45	4,115,919.05	0.38	91,464.87	10.653	94.68	627.51
10.751 - 11.000	51	4,275,732.22	0.40	83,837.89	10.937	95.87	642.09
11.001 - 11.250	30	2,631,245.01	0.25	87,708.17	11.186	97.65	660.67
11.251 - 11.500	23	1,837,229.87	0.17	79,879.56	11.397	96.33	636.90
11.501 - 11.750	11	898,295.88	0.08	81,663.26	11.651	100.00	630.36
11.751 - 12.000	2	145,832.00	0.01	72,916.00	11.831	100.00	643.56
12.001 - 12.250	4	480,378.30	0.04	120,094.58	12.206	75.53	569.87
12.251 - 12.500	4	268,550.00	0.03	67,137.50	12.421	99.65	629.58
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Min.: 4.990
Max: 12.500
WA: 6.796

Top

---

3. Original Term

						NZWA	

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	Original LTV CALC	NZWA Fico
171 - 180	29	5,036,358.46	0.47	173,667.53	6.418	56.47	637.90
181 - 240	55	7,422,365.25	0.69	134,952.10	7.100	67.28	645.26
241 - 300	1	250,000.00	0.02	250,000.00	5.750	60.90	728.00
301 - 360	3,968	1,059,747,304.18	98.81	267,073.41	6.796	79.06	633.83
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Min.: 180
Max.: 360
WA: 358

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	29	5,036,358.46	0.47	173,667.53	6.418	56.47	637.90
181 - 240	55	7,422,365.25	0.69	134,952.10	7.100	67.28	645.26
241 - 300	1	250,000.00	0.02	250,000.00	5.750	60.90	728.00
301 - 360	3,968	1,059,747,304.18	98.81	267,073.41	6.796	79.06	633.83
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Min.: 175
Max: 360
WA: 358

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

10.01 - 20.00	7	462,670.01	0.04	66,095.72	8.019	14.64	569.44
20.01 - 30.00	11	1,303,463.86	0.12	118,496.71	6.557	26.75	629.30
30.01 - 40.00	57	8,672,417.85	0.81	152,147.68	6.476	35.84	615.17
40.01 - 50.00	139	26,890,126.36	2.51	193,454.15	6.655	46.05	604.55
50.01 - 60.00	260	56,709,864.79	5.29	218,114.86	6.688	55.85	601.41
60.01 - 70.00	471	120,069,683.63	11.20	254,925.02	6.636	66.15	601.24
70.01 - 80.00	1,522	460,821,937.96	42.97	302,773.94	6.500	78.63	641.45
80.01 - 90.00	927	302,403,168.64	28.20	326,217.01	6.875	87.37	635.53
90.01 - 100.00	659	95,122,694.79	8.87	144,344.00	8.317	97.00	663.66
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

NZMin.: 11.65
Max: 100.00
NZWA: 78.87

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	6	1,565,114.70	0.15	260,852.45	8.945	71.93	500.00
501 - 525	205	48,643,773.91	4.54	237,286.70	8.019	70.21	513.48
526 - 550	259	65,734,726.92	6.13	253,802.03	7.329	71.68	537.95
551 - 575	353	92,416,474.05	8.62	261,803.04	7.060	75.02	562.22
576 - 600	388	101,125,834.77	9.43	260,633.59	6.795	77.72	588.52
601 - 625	523	148,071,250.78	13.81	283,119.03	6.599	78.42	613.78
626 - 650	665	176,936,117.25	16.50	266,069.35	6.599	80.27	638.84
651 - 675	679	176,389,317.08	16.45	259,778.08	6.677	80.62	662.94
676 - 700	454	120,164,410.36	11.20	264,679.32	6.646	81.76	686.82
701 - 725	236	63,956,528.09	5.96	271,002.24	6.696	83.42	711.54
726 - 750	153	40,284,626.46	3.76	263,298.21	6.627	82.68	737.80
751 - 775	87	24,137,600.91	2.25	277,443.69	6.652	81.58	763.22

776 - 800	36	10,578,708.98	0.99	293,853.03	6.748	80.43	782.89
801 >=	9	2,451,543.63	0.23	272,393.74	6.232	83.70	804.42
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Nzmin.: 500
Max.: 813
NZWA.: 634

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	3,561	1,034,004,837.56	96.41	290,369.23	6.668	78.09	632.45
2nd Lien	492	38,451,190.33	3.59	78,152.83	10.235	99.87	674.44
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	2,350	647,117,163.59	60.34	275,369.01	6.692	75.77	613.44
Purchase	1,559	381,644,069.41	35.59	244,800.56	6.991	84.06	668.71
Rate/Term Refinance	144	43,694,794.89	4.07	303,436.08	6.639	79.48	634.08
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	3,251	842,496,899.98	78.56	259,150.08	6.787	78.43	629.62
CONDO	352	86,273,578.54	8.04	245,095.39	6.815	81.70	645.31
2-4 FAMILY	236	76,071,997.98	7.09	322,338.97	6.864	79.83	662.96
PUD	214	67,613,551.39	6.30	315,951.17	6.814	79.61	640.75
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA	4,053	1,072,456,027.89	100.00	264,607.95	6.796	78.87	633.95
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Stated	2,166	578,154,467.70	53.91	266,922.65	7.046	79.30	647.43
Full	1,706	434,671,753.19	40.53	254,790.01	6.506	78.31	617.56
Limited	181	59,629,807.00	5.56	329,446.45	6.492	78.78	622.70
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 3.000	5	1,590,921.64	0.18	318,184.33	6.440	84.17	664.98
3.001 - 3.500	2	739,377.24	0.08	369,688.62	6.686	57.14	552.60
4.001 - 4.500	1	212,800.00	0.02	212,800.00	5.250	80.00	714.00
4.501 - 5.000	236	68,545,526.20	7.65	290,447.14	6.702	77.74	624.50
5.001 - 5.500	80	25,982,147.12	2.90	324,776.84	6.356	81.57	643.77
5.501 - 6.000	2,342	706,156,619.40	78.83	301,518.62	6.632	80.32	638.00
6.001 - 6.500	221	58,595,252.16	6.54	265,136.89	7.370	73.53	583.08
6.501 - 7.000	117	28,806,424.55	3.22	246,208.76	7.587	67.92	563.62
7.001 - 7.500	20	4,596,175.39	0.51	229,808.77	9.284	68.04	565.28
8.501 - 9.000	2	623,257.13	0.07	311,628.57	8.701	83.19	602.09
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Min.: 1.000
Max.: 8.800
WA: 5.708

Top

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	1	173,873.43	0.02	173,873.43	7.600	69.60	524.00
1.500	3,025	895,674,627.40	99.98	296,090.79	6.722	79.24	630.77
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Min.: 1.000
Max.: 1.500
WA: 1.500

Top

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	1	173,873.43	0.02	173,873.43	7.600	69.60	524.00
1.500	3,025	895,674,627.40	99.98	296,090.79	6.722	79.24	630.77
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Min.: 1.000
Max.: 1.500
WA: 1.500

Top

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	41	13,405,563.17	1.50	326,964.96	4.991	75.67	674.67
12.001 - 12.500	187	58,327,681.61	6.51	311,912.74	5.375	77.08	659.47
12.501 - 13.000	546	169,499,212.57	18.92	310,438.12	5.845	78.78	652.49
13.001 - 13.500	624	190,731,273.78	21.29	305,659.09	6.323	78.47	642.11
13.501 - 14.000	665	193,918,887.72	21.65	291,607.35	6.817	79.86	628.22
14.001 - 14.500	371	110,981,296.82	12.39	299,140.96	7.315	81.33	615.39
14.501 - 15.000	292	81,157,456.42	9.06	277,936.49	7.797	79.93	595.20
15.001 - 15.500	131	36,704,241.88	4.10	280,185.05	8.265	81.41	613.35
15.501 - 16.000	103	26,136,303.94	2.92	253,750.52	8.803	77.67	583.72
16.001 - 16.500	32	7,668,989.60	0.86	239,655.93	9.221	77.84	560.24
16.501 - 17.000	19	4,078,146.53	0.46	214,639.29	9.754	76.92	552.60
17.001 - 17.500	7	1,365,925.49	0.15	195,132.21	10.248	70.08	548.17
17.501 - 18.000	5	1,169,403.36	0.13	233,880.67	10.740	74.06	534.75

18.001 - 18.500	2	442,939.64	0.05	221,469.82	11.252	71.95	501.17
19.001 - 19.500	1	261,178.30	0.03	261,178.30	12.250	55.00	528.00
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Min.: 11.990
Max.: 19.250
WA: 13.722

Top

---

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	228	71,733,244.78	8.01	314,619.49	5.303	76.82	662.31
5.501 - 6.000	546	169,499,212.57	18.92	310,438.12	5.845	78.78	652.49
6.001 - 6.500	624	190,731,273.78	21.29	305,659.09	6.323	78.47	642.11
6.501 - 7.000	664	193,745,014.29	21.63	291,784.66	6.817	79.87	628.32
7.001 - 7.500	371	110,981,296.82	12.39	299,140.96	7.315	81.33	615.39
7.501 - 8.000	293	81,331,329.85	9.08	277,581.33	7.797	79.91	595.05
8.001 - 8.500	131	36,704,241.88	4.10	280,185.05	8.265	81.41	613.35
8.501 - 9.000	103	26,136,303.94	2.92	253,750.52	8.803	77.67	583.72
9.001 - 9.500	32	7,668,989.60	0.86	239,655.93	9.221	77.84	560.24
9.501 - 10.000	19	4,078,146.53	0.46	214,639.29	9.754	76.92	552.60
10.001 - 10.500	7	1,365,925.49	0.15	195,132.21	10.248	70.08	548.17
10.501 - 11.000	5	1,169,403.36	0.13	233,880.67	10.740	74.06	534.75
11.001 - 11.500	2	442,939.64	0.05	221,469.82	11.252	71.95	501.17
12.001 - 12.500	1	261,178.30	0.03	261,178.30	12.250	55.00	528.00
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Min.: 4.990
Max.: 12.250
WA: 6.723

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-11	8	2,546,657.83	0.28	318,332.23	6.059	84.09	662.34
2006-12	19	6,890,484.71	0.77	362,657.09	6.342	84.07	661.45
2007-01	33	9,043,814.07	1.01	274,054.97	6.644	79.13	652.67
2007-02	91	27,579,731.30	3.08	303,073.97	7.346	79.35	643.22
2007-03	572	166,955,607.70	18.64	291,880.43	6.847	78.55	633.19
2007-04	2,119	623,185,937.98	69.56	294,094.35	6.709	79.37	627.64
2007-05	2	685,000.00	0.08	342,500.00	7.062	83.39	605.13
2007-12	1	223,214.43	0.02	223,214.43	6.700	80.00	647.00
2008-01	1	204,241.56	0.02	204,241.56	6.500	80.00	587.00
2008-02	4	797,647.92	0.09	199,411.98	6.518	81.35	626.66
2008-03	93	32,277,167.33	3.60	347,066.32	6.140	80.17	649.20
2008-04	83	25,458,996.00	2.84	306,734.89	6.507	77.32	635.88
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Top

---

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
No	3,138	765,330,080.39	71.36	243,891.04	6.970	77.81	624.64
Yes	915	307,125,947.50	28.64	335,656.77	6.365	81.51	657.16
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	3,138	765,330,080.39	71.36	243,891.04	6.970	77.81	624.64
24	799	267,412,078.30	24.93	334,683.45	6.393	81.60	657.61
36	101	34,659,250.34	3.23	343,160.89	6.142	80.40	654.31
60	15	5,054,618.86	0.47	336,974.59	6.370	84.55	652.90
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	19	5,498,327.21	0.51	289,385.64	6.705	82.47	663.03
10.001 - 20.000	82	22,182,584.61	2.07	270,519.32	6.763	74.75	632.18
20.001 - 30.000	352	82,996,741.78	7.74	235,786.20	6.773	75.71	633.95
30.001 - 40.000	1,034	266,303,555.20	24.83	257,546.96	6.738	78.08	633.66
40.001 - 50.000	2,332	633,082,415.68	59.03	271,476.16	6.833	80.77	638.02
50.001 - 60.000	234	62,392,403.41	5.82	266,634.20	6.722	68.29	591.96
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Min: 0.974
Max: 59.778
NZWA: 41.291

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 13:33

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws,

the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
4,053 records
Balance: 1,072,456,028
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
STATE in 'CA'

Selection Criteria: STATE in 'CA'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	72	2,937,181.52	0.27	40,794.19	10.140	99.00	670.72
50,000.01 - 100,000.00	436	33,545,035.19	3.13	76,938.15	9.408	89.21	648.78
100,000.01 - 150,000.00	379	47,498,059.79	4.43	125,324.70	7.561	73.23	632.35
150,000.01 - 200,000.00	545	97,279,785.24	9.07	178,495.02	6.892	71.60	613.38

200,000.01 - 250,000.00	545	123,493,877.86	11.52	226,594.27	6.737	74.49	623.45
250,000.01 - 300,000.00	632	174,016,520.86	16.23	275,342.60	6.664	77.77	625.18
300,000.01 - 350,000.00	452	146,662,276.91	13.68	324,474.06	6.646	79.36	629.24
350,000.01 - 400,000.00	333	124,653,001.24	11.62	374,333.34	6.534	81.33	638.82
400,000.01 - 450,000.00	262	111,423,291.63	10.39	425,279.74	6.619	83.13	644.99
450,000.01 - 500,000.00	188	89,612,392.25	8.36	476,661.66	6.728	82.18	643.43
500,000.01 - 550,000.00	82	42,845,462.66	4.00	522,505.64	6.622	80.44	645.25
550,000.01 - 600,000.00	81	46,567,152.69	4.34	574,903.12	6.481	80.81	661.05
600,000.01 - 650,000.00	20	12,614,758.93	1.18	630,737.95	6.767	81.96	649.52
650,000.01 - 700,000.00	13	8,788,075.13	0.82	676,005.78	6.435	73.14	650.63
700,000.01 - 750,000.00	5	3,656,388.62	0.34	731,277.72	6.106	82.64	673.57
750,000.01 - 800,000.00	2	1,583,000.00	0.15	791,500.00	5.838	87.07	636.69
800,000.01 - 850,000.00	4	3,362,533.99	0.31	840,633.50	6.570	75.24	643.69
900,000.01 - 950,000.00	1	917,233.38	0.09	917,233.38	5.990	80.00	653.00
950,000.01 - 1,000,000.00	1	1,000,000.00	0.09	1,000,000.00	6.125	69.69	646.00
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Min.: 24,591.04
Max: 1,000,000.00
Avg.: 264,607.95

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	41	13,405,563.17	1.25	326,964.96	4.991	75.67	674.67
5.001 - 5.250	53	16,099,077.13	1.50	303,756.17	5.194	75.88	659.27
5.251 - 5.500	134	42,228,604.48	3.94	315,138.84	5.444	77.54	659.55
5.501 - 5.750	241	76,205,433.88	7.11	316,205.12	5.690	77.22	658.10
5.751 - 6.000	534	157,801,176.75	14.71	295,507.82	5.953	75.08	651.78
6.001 - 6.250	359	105,345,664.37	9.82	293,441.96	6.194	76.28	643.01
6.251 - 6.500	426	124,821,819.86	11.64	293,008.97	6.426	77.75	639.12

6.501 - 6.750	356	101,585,116.85	9.47	285,351.45	6.674	78.47	635.41
6.751 - 7.000	403	115,982,573.65	10.81	287,797.95	6.933	80.38	623.33
7.001 - 7.250	184	56,063,364.09	5.23	304,692.20	7.188	81.68	618.03
7.251 - 7.500	208	59,782,488.66	5.57	287,415.81	7.434	80.80	613.46
7.501 - 7.750	152	42,471,912.08	3.96	279,420.47	7.663	79.44	600.87
7.751 - 8.000	161	42,640,962.08	3.98	264,850.70	7.926	79.73	590.72
8.001 - 8.250	75	21,869,981.14	2.04	291,599.75	8.160	81.76	618.35
8.251 - 8.500	65	15,742,778.02	1.47	242,196.58	8.415	80.98	607.65
8.501 - 8.750	52	12,618,254.13	1.18	242,658.73	8.653	81.28	596.16
8.751 - 9.000	88	17,071,056.41	1.59	193,989.28	8.929	78.56	593.24
9.001 - 9.250	37	6,996,729.92	0.65	189,100.81	9.169	82.77	592.14
9.251 - 9.500	45	4,587,819.08	0.43	101,951.54	9.426	87.91	622.71
9.501 - 9.750	62	6,323,864.44	0.59	101,997.81	9.675	91.87	635.73
9.751 - 10.000	93	8,432,139.98	0.79	90,668.17	9.956	94.80	652.26
10.001 - 10.250	55	5,067,102.15	0.47	92,129.13	10.209	95.33	661.71
10.251 - 10.500	59	4,659,363.24	0.43	78,972.26	10.442	96.08	650.26
10.501 - 10.750	45	4,115,919.05	0.38	91,464.87	10.653	94.68	627.51
10.751 - 11.000	51	4,275,732.22	0.40	83,837.89	10.937	95.87	642.09
11.001 - 11.250	30	2,631,245.01	0.25	87,708.17	11.186	97.65	660.67
11.251 - 11.500	23	1,837,229.87	0.17	79,879.56	11.397	96.33	636.90
11.501 - 11.750	11	898,295.88	0.08	81,663.26	11.651	100.00	630.36
11.751 - 12.000	2	145,832.00	0.01	72,916.00	11.831	100.00	643.56
12.001 - 12.250	4	480,378.30	0.04	120,094.58	12.206	75.53	569.87
12.251 - 12.500	4	268,550.00	0.03	67,137.50	12.421	99.65	629.58
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Min.: 4.990
Max: 12.500
WA: 6.796

Top

---

3. Original Term

						NZWA	

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	Original LTV CALC	NZWA Fico
171 - 180	29	5,036,358.46	0.47	173,667.53	6.418	56.47	637.90
181 - 240	55	7,422,365.25	0.69	134,952.10	7.100	67.28	645.26
241 - 300	1	250,000.00	0.02	250,000.00	5.750	60.90	728.00
301 - 360	3,968	1,059,747,304.18	98.81	267,073.41	6.796	79.06	633.83
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Min.: 180
Max.: 360
WA: 358

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	29	5,036,358.46	0.47	173,667.53	6.418	56.47	637.90
181 - 240	55	7,422,365.25	0.69	134,952.10	7.100	67.28	645.26
241 - 300	1	250,000.00	0.02	250,000.00	5.750	60.90	728.00
301 - 360	3,968	1,059,747,304.18	98.81	267,073.41	6.796	79.06	633.83
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Min.: 175
Max: 360
WA: 358

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

10.01 - 20.00	7	462,670.01	0.04	66,095.72	8.019	14.64	569.44
20.01 - 30.00	11	1,303,463.86	0.12	118,496.71	6.557	26.75	629.30
30.01 - 40.00	57	8,672,417.85	0.81	152,147.68	6.476	35.84	615.17
40.01 - 50.00	139	26,890,126.36	2.51	193,454.15	6.655	46.05	604.55
50.01 - 60.00	260	56,709,864.79	5.29	218,114.86	6.688	55.85	601.41
60.01 - 70.00	471	120,069,683.63	11.20	254,925.02	6.636	66.15	601.24
70.01 - 80.00	1,522	460,821,937.96	42.97	302,773.94	6.500	78.63	641.45
80.01 - 90.00	927	302,403,168.64	28.20	326,217.01	6.875	87.37	635.53
90.01 - 100.00	659	95,122,694.79	8.87	144,344.00	8.317	97.00	663.66
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

NZMin.: 11.65
Max: 100.00
NZWA: 78.87

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	6	1,565,114.70	0.15	260,852.45	8.945	71.93	500.00
501 - 525	205	48,643,773.91	4.54	237,286.70	8.019	70.21	513.48
526 - 550	259	65,734,726.92	6.13	253,802.03	7.329	71.68	537.95
551 - 575	353	92,416,474.05	8.62	261,803.04	7.060	75.02	562.22
576 - 600	388	101,125,834.77	9.43	260,633.59	6.795	77.72	588.52
601 - 625	523	148,071,250.78	13.81	283,119.03	6.599	78.42	613.78
626 - 650	665	176,936,117.25	16.50	266,069.35	6.599	80.27	638.84
651 - 675	679	176,389,317.08	16.45	259,778.08	6.677	80.62	662.94
676 - 700	454	120,164,410.36	11.20	264,679.32	6.646	81.76	686.82
701 - 725	236	63,956,528.09	5.96	271,002.24	6.696	83.42	711.54
726 - 750	153	40,284,626.46	3.76	263,298.21	6.627	82.68	737.80
751 - 775	87	24,137,600.91	2.25	277,443.69	6.652	81.58	763.22

776 - 800	36	10,578,708.98	0.99	293,853.03	6.748	80.43	782.89
801 >=	9	2,451,543.63	0.23	272,393.74	6.232	83.70	804.42
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Nzmin.: 500
Max.: 813
NZWA.: 634

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	3,561	1,034,004,837.56	96.41	290,369.23	6.668	78.09	632.45
2nd Lien	492	38,451,190.33	3.59	78,152.83	10.235	99.87	674.44
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	2,350	647,117,163.59	60.34	275,369.01	6.692	75.77	613.44
Purchase	1,559	381,644,069.41	35.59	244,800.56	6.991	84.06	668.71
Rate/Term Refinance	144	43,694,794.89	4.07	303,436.08	6.639	79.48	634.08
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	3,251	842,496,899.98	78.56	259,150.08	6.787	78.43	629.62
CONDO	352	86,273,578.54	8.04	245,095.39	6.815	81.70	645.31
2-4 FAMILY	236	76,071,997.98	7.09	322,338.97	6.864	79.83	662.96
PUD	214	67,613,551.39	6.30	315,951.17	6.814	79.61	640.75
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA	4,053	1,072,456,027.89	100.00	264,607.95	6.796	78.87	633.95
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Stated	2,166	578,154,467.70	53.91	266,922.65	7.046	79.30	647.43
Full	1,706	434,671,753.19	40.53	254,790.01	6.506	78.31	617.56
Limited	181	59,629,807.00	5.56	329,446.45	6.492	78.78	622.70
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 3.000	5	1,590,921.64	0.18	318,184.33	6.440	84.17	664.98
3.001 - 3.500	2	739,377.24	0.08	369,688.62	6.686	57.14	552.60
4.001 - 4.500	1	212,800.00	0.02	212,800.00	5.250	80.00	714.00
4.501 - 5.000	236	68,545,526.20	7.65	290,447.14	6.702	77.74	624.50
5.001 - 5.500	80	25,982,147.12	2.90	324,776.84	6.356	81.57	643.77
5.501 - 6.000	2,342	706,156,619.40	78.83	301,518.62	6.632	80.32	638.00
6.001 - 6.500	221	58,595,252.16	6.54	265,136.89	7.370	73.53	583.08
6.501 - 7.000	117	28,806,424.55	3.22	246,208.76	7.587	67.92	563.62
7.001 - 7.500	20	4,596,175.39	0.51	229,808.77	9.284	68.04	565.28
8.501 - 9.000	2	623,257.13	0.07	311,628.57	8.701	83.19	602.09
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Min.: 1.000
Max.: 8.800
WA: 5.708

Top

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	1	173,873.43	0.02	173,873.43	7.600	69.60	524.00
1.500	3,025	895,674,627.40	99.98	296,090.79	6.722	79.24	630.77
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Min.: 1.000
Max.: 1.500
WA: 1.500

Top

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	1	173,873.43	0.02	173,873.43	7.600	69.60	524.00
1.500	3,025	895,674,627.40	99.98	296,090.79	6.722	79.24	630.77
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Min.: 1.000
Max.: 1.500
WA: 1.500

Top

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	41	13,405,563.17	1.50	326,964.96	4.991	75.67	674.67
12.001 - 12.500	187	58,327,681.61	6.51	311,912.74	5.375	77.08	659.47
12.501 - 13.000	546	169,499,212.57	18.92	310,438.12	5.845	78.78	652.49
13.001 - 13.500	624	190,731,273.78	21.29	305,659.09	6.323	78.47	642.11
13.501 - 14.000	665	193,918,887.72	21.65	291,607.35	6.817	79.86	628.22
14.001 - 14.500	371	110,981,296.82	12.39	299,140.96	7.315	81.33	615.39
14.501 - 15.000	292	81,157,456.42	9.06	277,936.49	7.797	79.93	595.20
15.001 - 15.500	131	36,704,241.88	4.10	280,185.05	8.265	81.41	613.35
15.501 - 16.000	103	26,136,303.94	2.92	253,750.52	8.803	77.67	583.72
16.001 - 16.500	32	7,668,989.60	0.86	239,655.93	9.221	77.84	560.24
16.501 - 17.000	19	4,078,146.53	0.46	214,639.29	9.754	76.92	552.60
17.001 - 17.500	7	1,365,925.49	0.15	195,132.21	10.248	70.08	548.17
17.501 - 18.000	5	1,169,403.36	0.13	233,880.67	10.740	74.06	534.75

18.001 - 18.500	2	442,939.64	0.05	221,469.82	11.252	71.95	501.17
19.001 - 19.500	1	261,178.30	0.03	261,178.30	12.250	55.00	528.00
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Min.: 11.990
Max.: 19.250
WA: 13.722

Top

---

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	228	71,733,244.78	8.01	314,619.49	5.303	76.82	662.31
5.501 - 6.000	546	169,499,212.57	18.92	310,438.12	5.845	78.78	652.49
6.001 - 6.500	624	190,731,273.78	21.29	305,659.09	6.323	78.47	642.11
6.501 - 7.000	664	193,745,014.29	21.63	291,784.66	6.817	79.87	628.32
7.001 - 7.500	371	110,981,296.82	12.39	299,140.96	7.315	81.33	615.39
7.501 - 8.000	293	81,331,329.85	9.08	277,581.33	7.797	79.91	595.05
8.001 - 8.500	131	36,704,241.88	4.10	280,185.05	8.265	81.41	613.35
8.501 - 9.000	103	26,136,303.94	2.92	253,750.52	8.803	77.67	583.72
9.001 - 9.500	32	7,668,989.60	0.86	239,655.93	9.221	77.84	560.24
9.501 - 10.000	19	4,078,146.53	0.46	214,639.29	9.754	76.92	552.60
10.001 - 10.500	7	1,365,925.49	0.15	195,132.21	10.248	70.08	548.17
10.501 - 11.000	5	1,169,403.36	0.13	233,880.67	10.740	74.06	534.75
11.001 - 11.500	2	442,939.64	0.05	221,469.82	11.252	71.95	501.17
12.001 - 12.500	1	261,178.30	0.03	261,178.30	12.250	55.00	528.00
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Min.: 4.990
Max.: 12.250
WA: 6.723

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-11	8	2,546,657.83	0.28	318,332.23	6.059	84.09	662.34
2006-12	19	6,890,484.71	0.77	362,657.09	6.342	84.07	661.45
2007-01	33	9,043,814.07	1.01	274,054.97	6.644	79.13	652.67
2007-02	91	27,579,731.30	3.08	303,073.97	7.346	79.35	643.22
2007-03	572	166,955,607.70	18.64	291,880.43	6.847	78.55	633.19
2007-04	2,119	623,185,937.98	69.56	294,094.35	6.709	79.37	627.64
2007-05	2	685,000.00	0.08	342,500.00	7.062	83.39	605.13
2007-12	1	223,214.43	0.02	223,214.43	6.700	80.00	647.00
2008-01	1	204,241.56	0.02	204,241.56	6.500	80.00	587.00
2008-02	4	797,647.92	0.09	199,411.98	6.518	81.35	626.66
2008-03	93	32,277,167.33	3.60	347,066.32	6.140	80.17	649.20
2008-04	83	25,458,996.00	2.84	306,734.89	6.507	77.32	635.88
Total:	**3,026**	**895,848,500.83**	**100.00**	**296,050.40**	**6.723**	**79.24**	**630.75**

Top

---

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
No	3,138	765,330,080.39	71.36	243,891.04	6.970	77.81	624.64
Yes	915	307,125,947.50	28.64	335,656.77	6.365	81.51	657.16
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	3,138	765,330,080.39	71.36	243,891.04	6.970	77.81	624.64
24	799	267,412,078.30	24.93	334,683.45	6.393	81.60	657.61
36	101	34,659,250.34	3.23	343,160.89	6.142	80.40	654.31
60	15	5,054,618.86	0.47	336,974.59	6.370	84.55	652.90
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Top

---

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	19	5,498,327.21	0.51	289,385.64	6.705	82.47	663.03
10.001 - 20.000	82	22,182,584.61	2.07	270,519.32	6.763	74.75	632.18
20.001 - 30.000	352	82,996,741.78	7.74	235,786.20	6.773	75.71	633.95
30.001 - 40.000	1,034	266,303,555.20	24.83	257,546.96	6.738	78.08	633.66
40.001 - 50.000	2,332	633,082,415.68	59.03	271,476.16	6.833	80.77	638.02
50.001 - 60.000	234	62,392,403.41	5.82	266,634.20	6.722	68.29	591.96
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**78.87**	**633.95**

Min: 0.974
Max: 59.778
NZWA: 41.291

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 16:45

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws,

the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
4,389 records
Balance: 533,266,385
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
RATETYPE in 'F'

Selection Criteria: RATETYPE in 'F'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	1,037	35,199,774.95	6.60	33,943.85	10.109	95.73	641.66
50,000.01 - 100,000.00	1,522	111,002,919.83	20.82	72,932.27	8.440	84.25	632.76
100,000.01 - 150,000.00	743	90,992,120.22	17.06	122,465.84	7.391	77.19	634.40
150,000.01 - 200,000.00	366	63,644,413.05	11.93	173,891.84	6.689	72.75	628.06

200,000.01 - 250,000.00	211	47,329,629.39	8.88	224,311.04	6.473	72.48	640.21
250,000.01 - 300,000.00	187	51,375,763.45	9.63	274,736.70	6.594	74.71	633.69
300,000.01 - 350,000.00	111	35,939,904.05	6.74	323,782.92	6.416	75.09	641.62
350,000.01 - 400,000.00	78	29,438,199.93	5.52	377,412.82	6.397	77.98	661.83
400,000.01 - 450,000.00	49	20,777,472.36	3.90	424,030.05	6.465	76.97	651.53
450,000.01 - 500,000.00	30	14,374,666.83	2.70	479,155.56	6.353	79.54	643.03
500,000.01 - 550,000.00	13	6,743,478.65	1.26	518,729.13	6.113	72.09	657.45
550,000.01 - 600,000.00	21	12,214,120.90	2.29	581,624.80	6.403	78.03	651.42
600,000.01 - 650,000.00	11	6,943,618.01	1.30	631,238.00	6.496	76.51	641.81
650,000.01 - 700,000.00	6	4,045,103.46	0.76	674,183.91	6.141	72.64	636.13
700,000.01 - 750,000.00	1	725,312.27	0.14	725,312.27	5.990	75.00	653.00
750,000.01 - 800,000.00	1	777,654.39	0.15	777,654.39	5.990	70.91	684.00
800,000.01 - 850,000.00	1	825,000.00	0.15	825,000.00	6.650	75.00	687.00
900,000.01 - 950,000.00	1	917,233.38	0.17	917,233.38	5.990	80.00	653.00
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Min.: 18,200.00
Max: 917,233.38
Avg.: 121,500.66

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
5.251 - 5.500	2	641,123.91	0.12	320,561.96	5.495	81.09	700.25
5.501 - 5.750	82	21,823,533.97	4.09	266,140.66	5.742	72.04	672.94
5.751 - 6.000	536	111,294,672.86	20.87	207,639.32	5.973	69.82	653.37
6.001 - 6.250	341	57,367,815.82	10.76	168,234.06	6.168	71.89	644.38
6.251 - 6.500	334	59,293,991.91	11.12	177,526.92	6.416	73.65	640.93
6.501 - 6.750	245	43,137,837.77	8.09	176,072.81	6.654	76.59	633.23
6.751 - 7.000	273	45,329,069.09	8.50	166,040.55	6.908	77.04	627.90
7.001 - 7.250	108	16,368,160.21	3.07	151,557.04	7.171	78.99	622.14

7.251 - 7.500	145	18,711,348.82	3.51	129,043.78	7.407	78.26	612.09
7.501 - 7.750	133	18,022,649.22	3.38	135,508.64	7.641	78.19	606.27
7.751 - 8.000	131	15,209,917.57	2.85	116,106.24	7.904	79.53	602.28
8.001 - 8.250	68	7,158,426.98	1.34	105,270.99	8.176	80.51	582.50
8.251 - 8.500	86	8,514,720.93	1.60	99,008.38	8.403	80.83	577.99
8.501 - 8.750	110	8,075,990.43	1.51	73,418.09	8.668	84.67	603.28
8.751 - 9.000	114	9,401,920.49	1.76	82,472.99	8.910	86.88	616.32
9.001 - 9.250	63	4,871,603.74	0.91	77,327.04	9.162	89.73	622.48
9.251 - 9.500	120	7,684,278.93	1.44	64,035.66	9.433	91.81	648.47
9.501 - 9.750	148	8,911,447.77	1.67	60,212.48	9.660	95.94	652.79
9.751 - 10.000	346	17,849,575.44	3.35	51,588.37	9.929	98.24	654.01
10.001 - 10.250	159	9,909,225.13	1.86	62,322.17	10.194	98.92	671.17
10.251 - 10.500	174	9,658,714.98	1.81	55,509.86	10.442	99.42	661.90
10.501 - 10.750	129	7,068,555.13	1.33	54,795.00	10.658	97.83	642.93
10.751 - 11.000	140	7,937,463.45	1.49	56,696.17	10.939	99.12	646.27
11.001 - 11.250	123	6,736,287.01	1.26	54,766.56	11.173	99.88	646.44
11.251 - 11.500	83	3,995,662.10	0.75	48,140.51	11.405	99.98	639.85
11.501 - 11.750	82	3,824,603.25	0.72	46,641.50	11.661	99.85	615.00
11.751 - 12.000	55	2,020,429.23	0.38	36,735.08	11.901	99.37	610.60
12.001 - 12.250	30	1,224,434.56	0.23	40,814.49	12.168	99.09	598.17
12.251 - 12.500	16	682,417.16	0.13	42,651.07	12.407	99.86	623.29
12.501 - 12.750	10	392,445.00	0.07	39,244.50	12.679	99.94	618.36
12.751 - 13.000	1	26,351.51	0.00	26,351.51	12.900	100.00	585.00
13.001 - 13.250	1	99,819.84	0.02	99,819.84	13.100	89.02	631.00
13.251 - 13.500	1	21,890.91	0.00	21,890.91	13.450	100.00	599.00
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Min.: 5.450
Max: 13.450
WA: 7.295

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 170	18	1,386,652.79	0.26	77,036.27	6.845	66.57	622.01
171 - 180	356	33,538,679.71	6.29	94,209.77	6.853	67.76	625.85
181 - 240	487	38,824,131.30	7.28	79,721.01	7.554	77.46	631.56
241 - 300	14	1,480,038.27	0.28	105,717.02	6.540	74.89	639.98
301 - 360	3,514	458,036,883.05	85.89	130,346.30	7.309	79.49	639.63
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Min.: 120
Max.: 360
WA: 339

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 170	18	1,386,652.79	0.26	77,036.27	6.845	66.57	622.01
171 - 180	356	33,538,679.71	6.29	94,209.77	6.853	67.76	625.85
181 - 240	487	38,824,131.30	7.28	79,721.01	7.554	77.46	631.56
241 - 300	14	1,480,038.27	0.28	105,717.02	6.540	74.89	639.98
301 - 360	3,514	458,036,883.05	85.89	130,346.30	7.309	79.49	639.63
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Min.: 118
Max: 360
WA: 338

Top

---

5. Combined LTV (Calc)



Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	5	264,136.88	0.05	52,827.38	7.471	17.39	605.87
20.01 - 30.00	20	1,832,166.80	0.34	91,608.34	6.882	27.27	641.19
30.01 - 40.00	67	8,337,406.49	1.56	124,438.90	6.410	35.12	642.73
40.01 - 50.00	130	18,475,071.71	3.46	142,115.94	6.440	46.30	625.42
50.01 - 60.00	241	39,858,842.86	7.47	165,389.39	6.418	55.38	631.48
60.01 - 70.00	428	74,064,953.33	13.89	173,048.96	6.507	65.81	627.25
70.01 - 80.00	1,157	183,103,039.77	34.34	158,256.73	6.661	77.87	628.81
80.01 - 90.00	529	95,694,205.97	17.94	180,896.42	6.898	86.71	641.83
90.01 - 100.00	1,812	111,636,561.31	20.93	61,609.58	9.724	98.99	661.63
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

NZMin.: 11.65
Max: 100.00
NZWA: 78.56

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	5	503,920.29	0.09	100,784.06	8.880	75.16	500.00
501 - 525	100	11,556,925.99	2.17	115,569.26	8.510	74.16	512.78
526 - 550	154	18,061,733.91	3.39	117,283.99	7.861	70.11	539.54
551 - 575	293	38,590,964.73	7.24	131,709.78	7.263	72.52	562.67
576 - 600	568	55,242,235.90	10.36	97,257.46	7.606	77.40	589.32
601 - 625	732	87,616,363.52	16.43	119,694.49	7.167	77.80	614.05
626 - 650	847	106,953,775.03	20.06	126,273.64	7.090	79.09	638.12
651 - 675	751	96,564,645.88	18.11	128,581.42	7.175	78.66	662.18
676 - 700	453	56,603,133.54	10.61	124,951.73	7.368	82.22	686.67

701 - 725	229	29,653,225.60	5.56	129,490.07	7.316	84.60	712.09
726 - 750	138	15,516,866.93	2.91	112,441.06	7.482	83.94	735.75
751 - 775	68	9,122,757.51	1.71	134,158.20	7.113	80.09	763.78
776 - 800	39	5,963,584.72	1.12	152,912.43	6.874	79.71	785.14
801 >=	12	1,316,251.57	0.25	109,687.63	7.405	85.45	803.81
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Nzmin.: 500
Max.: 816
NZWA.: 638

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	2,698	443,940,823.23	83.25	164,544.41	6.680	74.26	633.55
2nd Lien	1,691	89,325,561.89	16.75	52,824.11	10.349	99.88	660.92
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	2,319	365,074,675.12	68.46	157,427.63	6.743	73.90	631.92
Purchase	1,644	116,258,287.38	21.80	70,716.72	9.201	93.43	659.77
Rate/Term Refinance	426	51,933,422.62	9.74	121,909.44	6.904	77.99	633.34
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	3,267	397,665,382.78	74.57	121,721.88	7.230	77.98	636.05
PUD	621	69,114,880.05	12.96	111,296.10	7.629	81.01	633.14
2-4 FAMILY	224	39,577,625.07	7.42	176,685.83	7.096	77.39	656.71
CONDO	274	26,730,927.86	5.01	97,558.13	7.681	82.50	654.89
MOD	3	177,569.36	0.03	59,189.79	9.215	77.54	569.97
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA	1,027	176,607,527.06	33.12	171,964.49	7.170	76.99	650.18
TX	783	65,769,147.94	12.33	83,996.36	7.259	78.33	615.04
NY	186	46,000,058.95	8.63	247,312.14	6.690	75.27	646.85
FL	428	43,816,190.64	8.22	102,374.28	7.540	78.47	626.18
NJ	127	21,340,318.37	4.00	168,034.00	6.930	72.33	637.38
Other	1,838	179,733,142.16	33.70	97,787.35	7.569	81.77	635.52
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Full	2,766	323,670,653.10	60.70	117,017.59	7.096	78.44	628.67
Stated	1,425	178,926,377.14	33.55	125,562.37	7.707	78.78	656.68
Limited	198	30,669,354.88	5.75	154,895.73	6.989	78.51	629.80
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

---

12. Margin

Top

---

13. Initial Periodic Rate Cap

Top

---

14. Periodic Rate Cap

Top

---

15. Maximum Rate

Top

---

16. Floor

Top

---

17. Next Rate Adjustment Date

Top

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
No	4,389	533,266,385.12	100.00	121,500.66	7.295	78.56	638.13
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	4,389	533,266,385.12	100.00	121,500.66	7.295	78.56	638.13
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	21	3,591,089.69	0.67	171,004.27	6.824	78.47	629.44
10.001 - 20.000	137	18,454,003.97	3.46	134,700.76	6.883	73.95	626.13
20.001 - 30.000	566	65,225,599.29	12.23	115,239.57	7.100	74.70	635.20
30.001 - 40.000	1,192	137,725,234.67	25.83	115,541.30	7.207	77.62	638.19
40.001 - 50.000	2,227	265,324,878.32	49.75	119,140.04	7.545	82.06	641.16
50.001 - 60.000	246	42,945,579.18	8.05	174,575.53	6.541	67.76	629.55
Total:	**4,389**	**533,266,385.12**	**100.00**	**121,500.66**	**7.295**	**78.56**	**638.13**

Min: 0.321

Max: 59.884
NZWA: 39.861

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:06

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
3,238 records
Balance: 644,322,856
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
PIGGYBACK_SECOND in 'Y'

Selection Criteria: PIGGYBACK_SECOND in 'Y'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	6	299,456.25	0.05	49,909.38	8.220	60.89	562.50
50,000.01 - 100,000.00	585	47,444,058.19	7.36	81,100.95	7.446	80.76	610.18
100,000.01 - 150,000.00	879	109,501,207.03	16.99	124,574.75	6.834	80.47	635.97
150,000.01 - 200,000.00	531	92,189,505.59	14.31	173,614.89	6.692	80.08	648.31
200,000.01 - 250,000.00	346	77,693,296.76	12.06	224,547.10	6.674	80.17	650.70

250,000.01 - 300,000.00	298	81,413,779.28	12.64	273,200.60	6.504	80.44	659.78
300,000.01 - 350,000.00	213	68,800,783.52	10.68	323,008.37	6.338	80.12	658.16
350,000.01 - 400,000.00	152	56,805,638.75	8.82	373,721.31	6.458	79.65	671.95
400,000.01 - 450,000.00	94	40,151,167.40	6.23	427,140.08	6.477	80.32	674.39
450,000.01 - 500,000.00	65	30,859,564.70	4.79	474,762.53	6.546	79.45	675.77
500,000.01 - 550,000.00	31	16,124,259.92	2.50	520,137.42	6.397	79.76	679.84
550,000.01 - 600,000.00	27	15,545,718.77	2.41	575,767.36	6.245	79.47	684.07
600,000.01 - 650,000.00	4	2,464,721.89	0.38	616,180.47	6.733	81.29	652.19
650,000.01 - 700,000.00	4	2,720,063.49	0.42	680,015.87	6.744	74.43	643.68
700,000.01 - 750,000.00	2	1,461,413.72	0.23	730,706.86	6.449	79.46	647.80
800,000.01 - 850,000.00	1	848,220.84	0.13	848,220.84	5.750	62.96	622.00
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Min.: 49,727.52
Max: 848,220.84
Avg.: 198,987.91

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	24	6,728,673.97	1.04	280,361.42	4.991	80.32	693.35
5.001 - 5.250	30	8,971,654.01	1.39	299,055.13	5.198	79.93	685.66
5.251 - 5.500	91	24,083,048.26	3.74	264,648.88	5.433	79.66	670.47
5.501 - 5.750	171	42,486,860.65	6.59	248,461.17	5.689	79.49	665.29
5.751 - 6.000	362	84,999,497.21	13.19	234,805.24	5.941	79.65	667.78
6.001 - 6.250	335	76,909,442.93	11.94	229,580.43	6.188	79.95	662.51
6.251 - 6.500	411	86,497,687.42	13.42	210,456.66	6.427	79.82	659.33
6.501 - 6.750	396	78,024,446.09	12.11	197,031.43	6.668	79.88	658.40
6.751 - 7.000	403	75,096,561.07	11.66	186,343.82	6.915	79.87	649.65
7.001 - 7.250	228	40,603,944.95	6.30	178,087.48	7.163	80.05	652.18
7.251 - 7.500	203	35,819,180.90	5.56	176,449.17	7.411	80.42	652.18

7.501 - 7.750	163	28,420,765.59	4.41	174,360.53	7.658	81.01	649.55
7.751 - 8.000	97	16,065,598.20	2.49	165,624.72	7.908	81.59	618.26
8.001 - 8.250	38	5,361,842.09	0.83	141,101.11	8.167	81.05	611.25
8.251 - 8.500	61	8,236,402.45	1.28	135,022.99	8.424	80.14	552.32
8.501 - 8.750	56	6,415,121.31	1.00	114,555.74	8.645	83.56	568.94
8.751 - 9.000	54	6,461,446.09	1.00	119,656.41	8.898	85.17	556.48
9.001 - 9.250	35	3,635,042.33	0.56	103,858.35	9.165	86.00	563.59
9.251 - 9.500	21	2,388,257.83	0.37	113,726.56	9.403	82.87	556.70
9.501 - 9.750	14	1,852,459.54	0.29	132,318.54	9.633	84.76	547.22
9.751 - 10.000	16	1,979,635.02	0.31	123,727.19	9.882	83.08	537.86
10.001 - 10.250	12	1,635,343.00	0.25	136,278.58	10.166	81.07	523.57
10.251 - 10.500	8	846,079.64	0.13	105,759.96	10.421	81.42	518.19
10.501 - 10.750	5	503,110.61	0.08	100,622.12	10.611	79.42	515.96
10.751 - 11.000	3	246,154.94	0.04	82,051.65	10.983	79.01	524.94
12.001 - 12.250	1	54,600.00	0.01	54,600.00	12.100	70.00	518.00
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Min.: 4.950
Max: 12.100
WA: 6.648

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	7	550,226.77	0.09	78,603.82	7.347	63.93	644.82
181 - 240	5	1,008,999.56	0.16	201,799.91	6.602	65.48	647.21
301 - 360	3,226	642,763,629.77	99.76	199,244.77	6.648	80.17	652.81
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Min.: 180
Max.: 360
WA: 360

Top

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	7	550,226.77	0.09	78,603.82	7.347	63.93	644.82
181 - 240	5	1,008,999.56	0.16	201,799.91	6.602	65.48	647.21
301 - 360	3,226	642,763,629.77	99.76	199,244.77	6.648	80.17	652.81
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Min.: 178
Max: 360
WA: 359

Top

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	1	49,727.52	0.01	49,727.52	8.700	20.00	538.00
30.01 - 40.00	4	447,503.15	0.07	111,875.79	6.520	37.22	632.89
40.01 - 50.00	4	1,178,080.69	0.18	294,520.17	7.556	45.58	577.81
50.01 - 60.00	9	2,465,396.69	0.38	273,932.97	7.213	55.83	584.89
60.01 - 70.00	29	6,828,660.87	1.06	235,471.06	6.245	66.35	609.19
70.01 - 80.00	2,859	582,535,730.59	90.41	203,755.06	6.549	79.91	658.14
80.01 - 90.00	330	50,469,106.59	7.83	152,936.69	7.790	86.85	602.59
90.01 - 100.00	2	348,650.00	0.05	174,325.00	8.152	95.00	612.03
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

NZMin.: 20.00
Max: 95.00
NZWA: 80.13

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	4	1,059,561.42	0.16	264,890.36	8.112	77.60	500.00
501 - 525	92	12,163,572.85	1.89	132,212.75	8.883	77.35	514.57
526 - 550	121	14,815,737.18	2.30	122,444.11	8.468	79.53	537.91
551 - 575	122	14,718,849.87	2.28	120,646.31	7.947	84.42	564.43
576 - 600	421	65,591,753.29	10.18	155,799.89	6.815	80.62	589.65
601 - 625	422	75,533,963.73	11.72	178,990.44	6.527	80.19	614.67
626 - 650	621	122,715,887.45	19.05	197,610.12	6.553	79.99	639.72
651 - 675	590	133,373,885.06	20.70	226,057.43	6.536	79.95	663.02
676 - 700	406	94,010,903.04	14.59	231,553.95	6.483	80.09	686.80
701 - 725	202	51,338,404.22	7.97	254,150.52	6.312	80.08	711.78
726 - 750	126	30,776,550.76	4.78	244,258.34	6.400	79.99	736.30
751 - 775	76	20,029,657.84	3.11	263,548.13	6.335	79.95	762.41
776 - 800	29	6,648,282.59	1.03	229,251.12	6.281	80.19	785.00
801 >=	6	1,545,846.80	0.24	257,641.13	6.087	80.00	804.95
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Nzmin.: 500
Max.: 813
NZWA.: 653

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	3,238	644,322,856.10	100.00	198,987.91	6.648	80.13	652.79
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Top

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Purchase	2,629	525,365,601.22	81.54	199,834.77	6.690	80.45	656.31
Rate/Term Refinance	434	80,553,552.56	12.50	185,607.26	6.443	79.91	639.61
Cash Out Refinance	175	38,403,702.32	5.96	219,449.73	6.509	76.22	632.23
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Top

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	2,302	443,277,308.38	68.80	192,561.82	6.668	80.10	649.81
PUD	472	98,080,233.94	15.22	207,797.11	6.683	80.41	648.18
CONDO	296	57,723,635.00	8.96	195,012.28	6.474	80.10	670.89
2-4 FAMILY	168	45,241,678.78	7.02	269,295.71	6.601	79.84	668.92
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Top

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA-S	514	158,504,217.21	24.60	308,373.96	6.296	79.62	672.79
CA-N	262	81,685,978.21	12.68	311,778.54	6.403	79.85	669.12
FL	293	48,494,398.48	7.53	165,509.89	6.828	80.51	645.04
NY	106	31,648,757.58	4.91	298,573.18	6.504	79.59	667.42
IL	164	28,328,948.23	4.40	172,737.49	6.722	80.03	650.03
TX	196	23,784,739.65	3.69	121,350.71	7.110	80.59	629.40
AZ	157	22,877,529.34	3.55	145,716.75	6.501	79.99	649.50
MA	99	22,329,561.00	3.47	225,551.12	6.578	80.27	665.86
NV	92	21,112,039.13	3.28	229,478.69	6.662	79.99	645.13
NJ	81	18,218,905.18	2.83	224,924.76	6.830	79.24	649.15
WA	99	17,979,894.21	2.79	181,615.09	6.552	80.31	642.74
CO	96	16,013,847.46	2.49	166,810.91	6.507	80.11	632.81
HI	40	10,470,705.08	1.63	261,767.63	6.223	80.07	686.57
TN	78	10,210,268.06	1.58	130,900.87	7.124	80.84	624.41
OR	60	9,640,421.74	1.50	160,673.70	6.592	80.74	645.65
MI	75	9,633,316.09	1.50	128,444.21	7.335	80.33	633.47
GA	65	9,339,844.18	1.45	143,689.91	7.438	82.10	616.52
MD	39	9,201,141.97	1.43	235,926.72	6.559	79.72	650.75
MN	52	8,591,307.77	1.33	165,217.46	7.023	80.52	626.62
UT	35	5,277,856.53	0.82	150,795.90	6.478	79.86	629.94
CT	29	5,257,490.00	0.82	181,292.76	6.635	80.56	640.79
NC	44	4,956,301.15	0.77	112,643.21	7.902	81.42	590.65
VA	28	4,905,194.94	0.76	175,185.53	6.832	80.16	645.14
ID	40	4,800,216.29	0.75	120,005.41	6.700	81.22	632.69
RI	23	4,597,804.07	0.71	199,904.52	7.410	80.31	645.55
WI	36	4,528,275.53	0.70	125,785.43	6.973	80.20	625.98
AR	37	4,404,728.92	0.68	119,046.73	7.606	80.98	607.18
MO	45	4,364,299.11	0.68	96,984.42	7.545	81.76	610.40
PA	30	4,309,357.73	0.67	143,645.26	6.880	81.40	632.36

OH	39	4,109,131.53	0.64	105,362.35	8.145	83.97	560.75
Other	284	34,746,379.73	5.39	122,346.41	7.252	81.06	622.92
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Top

---

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Stated	1,528	351,405,908.07	54.54	229,977.69	6.803	80.12	673.06
Full	1,614	272,450,167.18	42.28	168,804.32	6.469	80.17	626.73
Limited	96	20,466,780.85	3.18	213,195.63	6.379	79.80	651.77
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Top

---

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 3.000	6	779,766.10	0.13	129,961.02	6.581	80.00	667.52
4.001 - 4.500	1	212,800.00	0.03	212,800.00	5.250	80.00	714.00
4.501 - 5.000	259	52,413,492.19	8.56	202,368.70	6.631	80.31	658.63
5.001 - 5.500	119	23,460,347.21	3.83	197,145.77	6.412	80.58	649.20
5.501 - 6.000	2,593	524,061,731.33	85.58	202,106.34	6.637	80.25	653.82
6.001 - 6.500	46	8,040,823.07	1.31	174,800.50	7.095	80.03	632.63
6.501 - 7.000	18	3,385,664.97	0.55	188,092.50	8.178	70.87	552.69
Total:	**3,042**	**612,354,624.87**	**100.00**	**201,300.01**	**6.642**	**80.21**	**653.25**

Min.: 1.000
Max.: 6.950
WA: 5.624

Top

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	7	1,034,804.20	0.17	147,829.17	6.668	80.00	643.95
1.500	3,035	611,319,820.67	99.83	201,423.33	6.642	80.21	653.27
Total:	**3,042**	**612,354,624.87**	**100.00**	**201,300.01**	**6.642**	**80.21**	**653.25**

Min.: 1.000
Max.: 1.500
WA: 1.499

Top

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	7	1,034,804.20	0.17	147,829.17	6.668	80.00	643.95
1.500	3,035	611,319,820.67	99.83	201,423.33	6.642	80.21	653.27
Total:	**3,042**	**612,354,624.87**	**100.00**	**201,300.01**	**6.642**	**80.21**	**653.25**

Min.: 1.000
Max.: 1.500
WA: 1.499

Top

15. Maximum Rate

		Total		Average		NZWA Original	

Maximum Rate	No. of Loans	Current Balance	%	Current Balance	WAC	LTV CALC	NZWA Fico
11.501 - 12.000	26	6,979,747.76	1.14	268,451.84	5.024	80.31	691.79
12.001 - 12.500	122	33,158,606.27	5.41	271,791.85	5.373	79.74	674.73
12.501 - 13.000	496	119,965,679.00	19.59	241,866.29	5.855	79.84	666.84
13.001 - 13.500	702	155,426,085.89	25.38	221,404.68	6.317	79.95	661.00
13.501 - 14.000	753	145,511,619.30	23.76	193,242.52	6.790	79.87	654.54
14.001 - 14.500	399	72,745,644.72	11.88	182,319.91	7.283	80.30	652.64
14.501 - 15.000	244	41,904,574.85	6.84	171,740.06	7.746	81.36	638.60
15.001 - 15.500	91	12,100,549.46	1.98	132,973.07	8.320	80.07	577.86
15.501 - 16.000	102	12,108,365.27	1.98	118,709.46	8.773	84.98	563.44
16.001 - 16.500	52	5,673,050.66	0.93	109,097.13	9.259	84.54	560.12
16.501 - 17.000	27	3,591,079.38	0.59	133,002.94	9.757	84.08	542.77
17.001 - 17.500	20	2,481,422.64	0.41	124,071.13	10.253	81.19	521.74
17.501 - 18.000	7	653,599.67	0.11	93,371.38	10.695	80.20	520.21
19.001 - 19.500	1	54,600.00	0.01	54,600.00	12.100	70.00	518.00
Total:	**3,042**	**612,354,624.87**	**100.00**	**201,300.01**	**6.642**	**80.21**	**653.25**

Min.: 11.850
Max.: 19.100
WA: 13.641

Top

---

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	145	39,783,376.24	6.50	274,368.11	5.305	79.83	677.76
5.501 - 6.000	496	119,904,752.79	19.58	241,743.45	5.853	79.84	666.89
6.001 - 6.500	701	155,162,163.48	25.34	221,344.03	6.315	79.95	661.12
6.501 - 7.000	755	145,823,619.30	23.81	193,143.87	6.790	79.88	654.49
7.001 - 7.500	401	73,113,471.13	11.94	182,327.86	7.282	80.30	652.52
7.501 - 8.000	244	41,904,574.85	6.84	171,740.06	7.746	81.36	638.60

8.001 - 8.500	91	12,100,549.46	1.98	132,973.07	8.320	80.07	577.86
8.501 - 9.000	102	12,108,365.27	1.98	118,709.46	8.773	84.98	563.44
9.001 - 9.500	52	5,673,050.66	0.93	109,097.13	9.259	84.54	560.12
9.501 - 10.000	27	3,591,079.38	0.59	133,002.94	9.757	84.08	542.77
10.001 - 10.500	20	2,481,422.64	0.41	124,071.13	10.253	81.19	521.74
10.501 - 11.000	7	653,599.67	0.11	93,371.38	10.695	80.20	520.21
12.001 - 12.500	1	54,600.00	0.01	54,600.00	12.100	70.00	518.00
Total:	**3,042**	**612,354,624.87**	**100.00**	**201,300.01**	**6.642**	**80.21**	**653.25**

Min.: 4.950
Max.: 12.100
WA: 6.642

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-06	1	83,393.11	0.01	83,393.11	5.900	79.50	675.00
2006-11	5	1,545,178.80	0.25	309,035.76	5.956	79.99	661.07
2006-12	21	5,046,207.12	0.82	240,295.58	6.003	80.50	675.27
2007-01	19	3,763,843.14	0.61	198,097.01	6.339	79.79	653.25
2007-02	51	11,562,384.28	1.89	226,713.42	7.173	79.04	641.05
2007-03	366	77,911,634.68	12.72	212,873.32	6.588	80.15	659.18
2007-04	2,348	463,606,720.80	75.71	197,447.50	6.669	80.28	652.58
2007-06	1	96,825.66	0.02	96,825.66	5.850	79.50	659.00
2007-10	1	130,290.48	0.02	130,290.48	5.240	79.82	676.00
2007-12	2	360,633.89	0.06	180,316.95	6.529	79.91	645.86
2008-01	4	521,343.63	0.09	130,335.91	6.439	79.92	614.34
2008-02	2	215,604.43	0.04	107,802.22	6.462	80.00	636.43
2008-03	90	22,047,565.65	3.60	244,972.95	6.340	80.46	652.46
2008-04	131	25,462,999.20	4.16	194,374.04	6.580	79.49	649.51
Total:	**3,042**	**612,354,624.87**	**100.00**	**201,300.01**	**6.642**	**80.21**	**653.25**

Top

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
No	2,478	454,581,472.22	70.55	183,446.92	6.767	80.14	649.55
Yes	760	189,741,383.88	29.45	249,659.72	6.362	80.09	660.56
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	2,478	454,581,472.22	70.55	183,446.92	6.767	80.14	649.55
24	625	159,162,072.27	24.70	254,659.32	6.372	80.02	662.10
36	96	23,217,170.91	3.60	241,845.53	6.279	80.54	653.61
60	39	7,362,140.70	1.14	188,772.84	6.416	80.24	649.18
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**652.79**

Top

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document.

Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
706 records
Balance: 197,375,682
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
STATE in 'NY'

Selection Criteria: STATE in 'NY'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	9	395,467.43	0.20	43,940.83	8.484	62.58	628.68
50,000.01 - 100,000.00	76	5,663,432.53	2.87	74,518.85	8.571	83.61	614.50
100,000.01 - 150,000.00	52	6,650,041.19	3.37	127,885.41	7.659	69.36	607.48
150,000.01 - 200,000.00	57	10,162,930.03	5.15	178,297.02	7.289	68.41	605.26

200,000.01 - 250,000.00	75	17,009,348.58	8.62	226,791.31	6.828	72.34	624.76
250,000.01 - 300,000.00	118	32,513,271.74	16.47	275,536.20	6.782	76.64	626.91
300,000.01 - 350,000.00	105	34,076,538.14	17.26	324,538.46	6.802	81.48	625.53
350,000.01 - 400,000.00	105	39,300,366.01	19.91	374,289.20	6.947	82.22	644.25
400,000.01 - 450,000.00	54	22,991,301.87	11.65	425,764.85	6.800	84.31	642.00
450,000.01 - 500,000.00	32	15,285,562.05	7.74	477,673.81	6.476	82.99	659.14
500,000.01 - 550,000.00	11	5,825,672.51	2.95	529,606.59	6.428	85.31	682.28
550,000.01 - 600,000.00	6	3,524,668.63	1.79	587,444.77	6.516	81.38	670.21
600,000.01 - 650,000.00	4	2,493,829.59	1.26	623,457.40	6.737	80.78	602.87
650,000.01 - 700,000.00	1	658,251.94	0.33	658,251.94	6.650	80.00	644.00
800,000.01 - 850,000.00	1	825,000.00	0.42	825,000.00	6.650	75.00	687.00
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Min.: 21,000.00
Max: 825,000.00
Avg.: 279,568.96

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	7	2,114,374.47	1.07	302,053.50	4.992	77.47	657.08
5.001 - 5.250	9	2,842,932.14	1.44	315,881.35	5.154	77.96	652.94
5.251 - 5.500	15	5,036,906.72	2.55	335,793.78	5.438	75.73	628.81
5.501 - 5.750	35	11,424,473.66	5.79	326,413.53	5.714	75.64	664.29
5.751 - 6.000	79	26,103,746.82	13.23	330,427.17	5.939	76.08	663.33
6.001 - 6.250	53	16,682,568.83	8.45	314,765.45	6.175	76.10	642.58
6.251 - 6.500	69	21,290,622.53	10.79	308,559.75	6.439	79.00	634.22
6.501 - 6.750	74	22,603,911.58	11.45	305,458.26	6.671	79.03	645.60
6.751 - 7.000	59	17,853,697.27	9.05	302,605.04	6.913	82.31	639.56
7.001 - 7.250	45	12,310,434.94	6.24	273,565.22	7.192	81.17	622.31
7.251 - 7.500	46	13,021,585.90	6.60	283,077.95	7.417	85.43	637.72

7.501 - 7.750	35	9,240,272.54	4.68	264,007.79	7.651	83.82	619.38
7.751 - 8.000	41	10,715,304.45	5.43	261,348.89	7.909	80.52	599.66
8.001 - 8.250	21	4,801,434.95	2.43	228,639.76	8.162	80.08	608.40
8.251 - 8.500	32	7,597,958.53	3.85	237,436.20	8.394	83.01	606.26
8.501 - 8.750	17	2,607,328.33	1.32	153,372.25	8.686	77.34	590.93
8.751 - 9.000	17	3,356,418.38	1.70	197,436.38	8.929	82.54	607.02
9.001 - 9.250	8	1,385,338.05	0.70	173,167.26	9.171	77.22	594.86
9.251 - 9.500	3	534,881.48	0.27	178,293.83	9.416	54.72	553.44
9.501 - 9.750	6	1,318,000.00	0.67	219,666.67	9.643	79.67	524.41
9.751 - 10.000	7	1,686,485.52	0.85	240,926.50	9.908	77.97	541.88
10.001 - 10.250	8	928,646.10	0.47	116,080.76	10.175	86.87	609.84
10.251 - 10.500	7	475,100.00	0.24	67,871.43	10.410	96.90	662.33
10.501 - 10.750	2	463,400.00	0.23	231,700.00	10.657	71.23	531.92
10.751 - 11.000	4	429,000.00	0.22	107,250.00	10.952	86.29	586.53
11.001 - 11.250	4	327,500.00	0.17	81,875.00	11.163	100.00	634.41
11.251 - 11.500	2	202,359.05	0.10	101,179.53	11.459	100.00	670.74
11.751 - 12.000	1	21,000.00	0.01	21,000.00	11.850	100.00	583.00
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Min.: 4.990
Max: 11.850
WA: 6.894

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	10	1,583,585.97	0.80	158,358.60	6.381	66.05	637.66
181 - 240	12	2,054,035.01	1.04	171,169.58	6.727	70.23	639.37
301 - 360	684	193,738,061.26	98.16	283,242.78	6.900	79.71	634.40
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Min.: 180

Max.: 360
WA: 357

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	10	1,583,585.97	0.80	158,358.60	6.381	66.05	637.66
181 - 240	12	2,054,035.01	1.04	171,169.58	6.727	70.23	639.37
301 - 360	684	193,738,061.26	98.16	283,242.78	6.900	79.71	634.40
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Min.: 177
Max: 360
WA: 357

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	1	128,000.00	0.06	128,000.00	8.250	15.24	539.00
20.01 - 30.00	4	404,544.47	0.20	101,136.12	7.516	26.62	610.35
30.01 - 40.00	9	1,295,622.35	0.66	143,958.04	7.102	36.54	605.64
40.01 - 50.00	30	5,017,299.17	2.54	167,243.31	6.959	45.57	595.32
50.01 - 60.00	41	9,442,663.73	4.78	230,308.87	6.609	55.45	620.24
60.01 - 70.00	81	21,634,770.00	10.96	267,095.93	6.805	65.80	600.48
70.01 - 80.00	238	71,863,629.31	36.41	301,948.02	6.653	78.16	632.23
80.01 - 90.00	212	66,070,350.49	33.47	311,652.60	6.999	87.50	642.60
90.01 - 100.00	90	21,518,802.72	10.90	239,097.81	7.545	95.65	669.40
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

NZMin.: 15.24
Max: 100.00
NZWA: 79.50

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	2	672,247.67	0.34	336,123.84	8.613	72.39	500.00
501 - 525	34	8,817,714.07	4.47	259,344.53	8.590	72.21	512.47
526 - 550	59	12,381,963.03	6.27	209,863.78	7.680	70.96	537.29
551 - 575	67	16,467,358.40	8.34	245,781.47	7.240	75.92	563.00
576 - 600	83	22,016,391.83	11.15	265,257.73	6.832	76.29	588.30
601 - 625	90	25,897,705.53	13.12	287,752.28	6.656	78.22	613.27
626 - 650	101	29,654,074.18	15.02	293,604.69	6.622	81.31	638.75
651 - 675	100	27,686,893.63	14.03	276,868.94	6.696	81.90	662.21
676 - 700	77	23,391,033.53	11.85	303,779.66	6.692	83.18	686.22
701 - 725	42	14,581,782.67	7.39	347,185.30	6.722	85.46	710.34
726 - 750	22	6,655,957.82	3.37	302,543.54	6.850	85.38	739.54
751 - 775	22	7,346,098.23	3.72	333,913.56	6.654	81.59	760.20
776 - 800	6	1,738,621.65	0.88	289,770.28	6.107	73.17	788.27
801 >=	1	67,840.00	0.03	67,840.00	10.250	100.00	816.00
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Nzmin.: 500
Max.: 816
NZWA.: 634

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	678	195,217,633.38	98.91	287,931.61	6.855	79.28	633.98
2nd Lien	28	2,158,048.86	1.09	77,073.17	10.446	99.95	679.60
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	446	128,424,536.39	65.07	287,947.39	6.798	76.63	618.11
Purchase	229	61,521,813.51	31.17	268,654.21	7.139	85.27	670.29
Rate/Term Refinance	31	7,429,332.34	3.76	239,655.88	6.524	81.35	620.94
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Top

---

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	472	122,359,786.53	61.99	259,236.84	6.915	78.70	629.23
2-4 FAMILY	214	70,002,015.99	35.47	327,112.22	6.862	81.15	646.30
CONDO	14	3,258,055.43	1.65	232,718.25	6.828	71.01	567.00
PUD	4	1,326,091.97	0.67	331,522.99	6.911	87.05	630.13
5+ FAMILY	2	429,732.32	0.22	214,866.16	6.740	80.00	731.00
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Top

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
NY	706	197,375,682.24	100.00	279,568.96	6.894	79.50	634.48
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Top

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Stated	416	123,411,388.46	62.53	296,661.99	7.065	80.15	647.16
Full	281	71,728,151.39	36.34	255,260.33	6.597	78.11	612.60
Limited	9	2,236,142.39	1.13	248,460.27	7.013	88.15	636.69
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
3.001 - 3.500	1	256,000.00	0.17	256,000.00	6.950	80.00	550.00
3.501 - 4.000	2	697,000.00	0.46	348,500.00	5.669	79.90	619.63
4.001 - 4.500	1	305,794.26	0.20	305,794.26	7.990	90.00	618.00
4.501 - 5.000	50	15,198,166.62	10.04	303,963.33	6.746	80.87	644.40

5.001 - 5.500	14	4,784,669.11	3.16	341,762.08	6.731	82.84	667.08
5.501 - 6.000	379	111,623,671.68	73.74	294,521.56	6.867	81.60	634.46
6.001 - 6.500	45	12,200,458.79	8.06	271,121.31	7.656	80.80	604.45
6.501 - 7.000	25	5,440,100.23	3.59	217,604.01	7.835	64.32	562.08
7.001 - 7.500	3	869,762.60	0.57	289,920.87	8.770	64.15	546.96
Total:	**520**	**151,375,623.29**	**100.00**	**291,106.97**	**6.956**	**80.79**	**630.72**

Min.: 3.250
Max.: 7.250
WA: 5.715

Top

---

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	2	429,732.32	0.28	214,866.16	6.740	80.00	731.00
1.500	518	150,945,890.97	99.72	291,401.33	6.957	80.79	630.44
Total:	**520**	**151,375,623.29**	**100.00**	**291,106.97**	**6.956**	**80.79**	**630.72**

Min.: 1.000
Max.: 1.500
WA: 1.499

Top

---

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	2	429,732.32	0.28	214,866.16	6.740	80.00	731.00
1.500	518	150,945,890.97	99.72	291,401.33	6.957	80.79	630.44
Total:	**520**	**151,375,623.29**	**100.00**	**291,106.97**	**6.956**	**80.79**	**630.72**

Min.: 1.000
Max.: 1.500
WA: 1.499

Top

---

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	7	2,114,374.47	1.40	302,053.50	4.992	77.47	657.08
12.001 - 12.500	24	7,879,838.86	5.21	328,326.62	5.335	76.53	637.51
12.501 - 13.000	66	22,427,440.06	14.82	339,809.70	5.853	78.71	667.07
13.001 - 13.500	81	26,464,726.58	17.48	326,725.02	6.333	80.26	632.42
13.501 - 14.000	97	28,987,084.45	19.15	298,835.92	6.775	81.78	644.24
14.001 - 14.500	77	22,544,246.59	14.89	292,782.42	7.315	83.28	626.71
14.501 - 15.000	68	18,168,721.94	12.00	267,187.09	7.788	82.66	606.88
15.001 - 15.500	49	11,852,071.82	7.83	241,879.02	8.304	82.25	609.67
15.501 - 16.000	29	5,561,562.63	3.67	191,778.02	8.819	81.33	603.38
16.001 - 16.500	6	1,464,938.05	0.97	244,156.34	9.196	67.72	565.88
16.501 - 17.000	10	2,395,485.52	1.58	239,548.55	9.830	76.97	522.65
17.001 - 17.500	2	489,400.00	0.32	244,700.00	10.183	76.11	518.56
17.501 - 18.000	2	596,000.00	0.39	298,000.00	10.762	67.77	513.01
19.001 - 19.500	2	429,732.32	0.28	214,866.16	6.740	80.00	731.00
Total:	**520**	**151,375,623.29**	**100.00**	**291,106.97**	**6.956**	**80.79**	**630.72**

Min.: 11.990
Max.: 19.480
WA: 13.973

Top

---

16. Floor

						NZWA	

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	Original LTV CALC	NZWA Fico
<= 5.500	31	9,994,213.33	6.60	322,393.98	5.263	76.73	641.65
5.501 - 6.000	66	22,427,440.06	14.82	339,809.70	5.853	78.71	667.07
6.001 - 6.500	81	26,464,726.58	17.48	326,725.02	6.333	80.26	632.42
6.501 - 7.000	99	29,416,816.77	19.43	297,139.56	6.774	81.76	645.51
7.001 - 7.500	77	22,544,246.59	14.89	292,782.42	7.315	83.28	626.71
7.501 - 8.000	68	18,168,721.94	12.00	267,187.09	7.788	82.66	606.88
8.001 - 8.500	49	11,852,071.82	7.83	241,879.02	8.304	82.25	609.67
8.501 - 9.000	29	5,561,562.63	3.67	191,778.02	8.819	81.33	603.38
9.001 - 9.500	6	1,464,938.05	0.97	244,156.34	9.196	67.72	565.88
9.501 - 10.000	10	2,395,485.52	1.58	239,548.55	9.830	76.97	522.65
10.001 - 10.500	2	489,400.00	0.32	244,700.00	10.183	76.11	518.56
10.501 - 11.000	2	596,000.00	0.39	298,000.00	10.762	67.77	513.01
Total:	**520**	**151,375,623.29**	**100.00**	**291,106.97**	**6.956**	**80.79**	**630.72**

Min.: 4.990
Max.: 10.990
WA: 6.956

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-12	4	1,549,665.75	1.02	387,416.44	5.702	86.90	704.16
2007-01	7	2,138,976.28	1.41	305,568.04	7.110	91.45	656.74
2007-02	32	10,231,884.31	6.76	319,746.38	7.105	83.85	659.70
2007-03	101	29,935,541.42	19.78	296,391.50	7.031	79.04	632.84
2007-04	337	95,669,980.00	63.20	283,887.18	6.980	80.72	621.80
2008-03	11	3,717,823.21	2.46	337,983.93	6.991	83.42	652.30
2008-04	26	7,702,020.00	5.09	296,231.54	6.387	78.89	656.84
2009-10	2	429,732.32	0.28	214,866.16	6.740	80.00	731.00

Total:	**520**	**151,375,623.29**	**100.00**	**291,106.97**	**6.956**	**80.79**	**630.72**

Top

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
No	658	180,962,592.39	91.68	275,019.14	6.934	79.30	632.63
Yes	48	16,413,089.85	8.32	341,939.37	6.461	81.71	654.88
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	658	180,962,592.39	91.68	275,019.14	6.934	79.30	632.63
24	35	11,795,051.94	5.98	337,001.48	6.439	80.77	652.93
36	12	4,243,037.91	2.15	353,586.49	6.545	83.25	664.90
60	1	375,000.00	0.19	375,000.00	6.200	93.75	603.00
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.001 - 20.000	9	2,432,486.85	1.23	270,276.32	7.291	83.05	679.87

20.001 - 30.000	79	17,665,003.79	8.95	223,607.64	6.836	76.92	638.49
30.001 - 40.000	170	44,604,931.42	22.60	262,381.95	6.970	78.63	631.99
40.001 - 50.000	416	124,273,682.10	62.96	298,734.81	6.884	80.86	637.16
50.001 - 60.000	32	8,399,578.08	4.26	262,486.82	6.656	68.40	586.53
Total:	**706**	**197,375,682.24**	**100.00**	**279,568.96**	**6.894**	**79.50**	**634.48**

Min: 11.957
Max: 57.420
NZWA: 41.719

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 13:34

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
618 records
Balance: 138,791,102
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
STATE in 'NJ'

Selection Criteria: STATE in 'NJ'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	16	617,969.25	0.45	38,623.08	10.399	95.49	649.58
50,000.01 - 100,000.00	53	3,996,174.60	2.88	75,399.52	8.209	76.43	632.63
100,000.01 - 150,000.00	108	13,902,633.63	10.02	128,728.09	7.484	72.76	592.07
150,000.01 - 200,000.00	116	20,330,861.79	14.65	175,266.05	7.366	74.70	599.59

200,000.01 - 250,000.00	90	20,138,400.09	14.51	223,760.00	7.260	79.31	615.78
250,000.01 - 300,000.00	86	23,650,027.64	17.04	275,000.32	7.422	81.30	621.51
300,000.01 - 350,000.00	63	20,266,933.48	14.60	321,697.36	7.053	82.83	613.27
350,000.01 - 400,000.00	47	17,598,560.42	12.68	374,437.46	7.087	84.97	635.84
400,000.01 - 450,000.00	17	7,192,270.77	5.18	423,074.75	7.061	78.13	639.76
450,000.01 - 500,000.00	14	6,671,541.92	4.81	476,538.71	7.181	85.71	638.33
500,000.01 - 550,000.00	5	2,634,791.32	1.90	526,958.26	7.107	85.80	602.00
550,000.01 - 600,000.00	2	1,152,836.85	0.83	576,418.43	7.103	90.02	674.93
600,000.01 - 650,000.00	1	638,100.00	0.46	638,100.00	6.990	90.00	631.00
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Min.: 24,000.00
Max: 638,100.00
Avg.: 224,581.07

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	2	732,500.00	0.53	366,250.00	4.996	78.19	644.74
5.001 - 5.250	1	185,600.00	0.13	185,600.00	5.100	80.00	620.00
5.251 - 5.500	7	1,900,595.44	1.37	271,513.63	5.427	71.57	620.08
5.501 - 5.750	11	2,449,980.00	1.77	222,725.45	5.711	78.17	644.75
5.751 - 6.000	41	9,978,301.01	7.19	243,373.20	5.942	72.12	647.24
6.001 - 6.250	40	9,101,027.96	6.56	227,525.70	6.172	77.19	633.17
6.251 - 6.500	43	11,245,182.61	8.10	261,515.87	6.423	76.93	647.01
6.501 - 6.750	51	11,658,714.39	8.40	228,602.24	6.650	78.36	639.17
6.751 - 7.000	57	14,073,567.18	10.14	246,904.69	6.908	80.76	634.47
7.001 - 7.250	52	11,516,573.69	8.30	221,472.57	7.140	81.50	619.58
7.251 - 7.500	46	11,389,079.00	8.21	247,588.67	7.407	81.12	602.85
7.501 - 7.750	49	11,486,335.21	8.28	234,415.00	7.662	82.21	609.92
7.751 - 8.000	57	14,145,030.09	10.19	248,158.42	7.922	82.33	584.29

8.001 - 8.250	25	6,569,466.80	4.73	262,778.67	8.148	82.97	605.39
8.251 - 8.500	39	8,313,152.66	5.99	213,157.76	8.407	83.60	602.27
8.501 - 8.750	16	3,272,370.10	2.36	204,523.13	8.661	82.66	576.69
8.751 - 9.000	18	3,272,721.90	2.36	181,817.88	8.888	83.75	596.19
9.001 - 9.250	9	1,438,281.67	1.04	159,809.07	9.148	79.02	612.87
9.251 - 9.500	12	2,118,750.10	1.53	176,562.51	9.419	75.51	549.47
9.501 - 9.750	7	834,436.67	0.60	119,205.24	9.644	84.88	571.08
9.751 - 10.000	6	1,137,830.83	0.82	189,638.47	9.911	85.96	592.84
10.001 - 10.250	5	291,254.63	0.21	58,250.93	10.143	100.00	687.88
10.251 - 10.500	9	805,716.17	0.58	89,524.02	10.436	85.70	571.42
10.501 - 10.750	2	138,160.00	0.10	69,080.00	10.672	100.00	667.51
10.751 - 11.000	3	229,323.48	0.17	76,441.16	10.883	84.44	577.76
11.001 - 11.250	2	73,050.00	0.05	36,525.00	11.138	100.00	637.34
11.251 - 11.500	3	132,752.61	0.10	44,250.87	11.350	100.00	610.14
11.501 - 11.750	3	243,955.66	0.18	81,318.55	11.648	68.37	555.62
11.751 - 12.000	1	25,400.00	0.02	25,400.00	11.850	100.00	595.00
12.501 - 12.750	1	31,991.90	0.02	31,991.90	12.550	100.00	589.00
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Min.: 4.990
Max: 12.550
WA: 7.295

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	7	867,694.51	0.63	123,956.36	6.437	51.70	595.02
181 - 240	20	3,497,705.71	2.52	174,885.29	6.545	66.53	646.71
301 - 360	591	134,425,701.54	96.85	227,454.66	7.320	80.58	616.83
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Min.: 180

Max.: 360
WA: 356

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	7	867,694.51	0.63	123,956.36	6.437	51.70	595.02
181 - 240	20	3,497,705.71	2.52	174,885.29	6.545	66.53	646.71
301 - 360	591	134,425,701.54	96.85	227,454.66	7.320	80.58	616.83
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Min.: 176
Max: 360
WA: 355

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
20.01 - 30.00	3	274,500.24	0.20	91,500.08	7.887	26.72	577.50
30.01 - 40.00	8	1,091,839.70	0.79	136,479.96	6.655	35.68	607.84
40.01 - 50.00	23	3,825,572.56	2.76	166,329.24	6.968	46.04	595.10
50.01 - 60.00	33	5,989,527.91	4.32	181,500.85	6.805	55.40	606.07
60.01 - 70.00	70	14,079,081.87	10.14	201,129.74	7.135	66.89	591.21
70.01 - 80.00	214	48,101,038.40	34.66	224,771.21	7.174	78.03	605.32
80.01 - 90.00	182	49,233,968.15	35.47	270,516.31	7.348	87.49	627.66
90.01 - 100.00	85	16,195,572.93	11.67	190,536.15	7.925	95.90	656.06
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

NZMin.: 21.13
Max: 100.00
NZWA: 80.05

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	2	560,000.00	0.40	280,000.00	8.607	73.95	500.00
501 - 525	39	7,942,384.21	5.72	203,650.88	8.663	75.94	516.94
526 - 550	53	10,456,594.22	7.53	197,294.23	8.004	73.11	537.71
551 - 575	73	15,846,480.07	11.42	217,075.07	7.421	75.64	562.89
576 - 600	93	19,971,813.13	14.39	214,750.68	7.288	76.36	588.01
601 - 625	99	23,266,225.77	16.76	235,012.38	7.181	81.94	613.42
626 - 650	92	21,417,760.33	15.43	232,801.74	6.840	82.14	637.53
651 - 675	79	18,090,272.11	13.03	228,990.79	7.029	82.56	661.89
676 - 700	41	9,385,948.96	6.76	228,925.58	7.208	85.02	688.97
701 - 725	27	6,942,203.15	5.00	257,118.64	7.005	85.88	715.54
726 - 750	11	2,748,278.16	1.98	249,843.47	6.961	84.51	733.78
751 - 775	6	1,372,381.32	0.99	228,730.22	7.270	89.05	767.31
776 - 800	3	790,760.33	0.57	263,586.78	7.436	87.33	784.89
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Nzmin.: 500
Max.: 792
NZWA.: 617

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	589	137,269,839.26	98.90	233,055.75	7.259	79.83	617.03
2nd Lien	29	1,521,262.50	1.10	52,457.33	10.568	99.85	654.95
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Top

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	372	84,964,531.35	61.22	228,399.28	7.142	76.55	603.18
Purchase	201	44,190,840.10	31.84	219,854.93	7.609	86.65	649.94
Rate/Term Refinance	45	9,635,730.31	6.94	214,127.34	7.206	80.63	594.22
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Top

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	414	90,001,530.60	64.85	217,395.00	7.281	79.03	605.46
2-4 FAMILY	145	38,027,052.88	27.40	262,255.54	7.307	82.35	647.21
CONDO	49	8,710,369.22	6.28	177,762.64	7.399	80.39	612.10
PUD	10	2,052,149.06	1.48	205,214.91	7.238	80.25	614.31
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Top

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
NJ	618	138,791,101.76	100.00	224,581.07	7.295	80.05	617.45
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Top

---

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Stated	314	73,919,444.65	53.26	235,412.24	7.551	80.94	627.31
Full	292	61,690,560.16	44.45	211,269.04	6.963	78.70	607.16
Limited	12	3,181,096.95	2.29	265,091.41	7.794	85.27	587.78
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Top

---

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
3.001 - 3.500	1	306,000.00	0.26	306,000.00	6.250	67.25	619.00
4.501 - 5.000	33	7,399,917.85	6.30	224,239.93	7.529	82.69	615.81
5.001 - 5.500	53	12,411,892.33	10.57	234,186.65	7.513	82.33	616.13
5.501 - 6.000	336	82,580,936.24	70.31	245,776.60	7.211	82.22	620.14
6.001 - 6.500	39	9,399,853.48	8.00	241,021.88	7.690	78.61	586.07
6.501 - 7.000	28	5,274,183.49	4.49	188,363.70	8.579	71.61	556.20
7.001 - 7.500	1	78,000.00	0.07	78,000.00	9.400	65.00	601.00

Total:	491	117,450,783.39	100.00	239,207.30	7.361	81.45	613.83

Min.: 3.500
Max.: 7.250
WA: 5.725

Top

---

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	491	117,450,783.39	100.00	239,207.30	7.361	81.45	613.83
Total:	**491**	**117,450,783.39**	**100.00**	**239,207.30**	**7.361**	**81.45**	**613.83**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

---

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	491	117,450,783.39	100.00	239,207.30	7.361	81.45	613.83
Total:	**491**	**117,450,783.39**	**100.00**	**239,207.30**	**7.361**	**81.45**	**613.83**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

---

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	2	732,500.00	0.62	366,250.00	4.996	78.19	644.74
12.001 - 12.500	8	2,086,195.44	1.78	260,774.43	5.398	72.32	620.07
12.501 - 13.000	28	7,778,888.41	6.62	277,817.44	5.858	79.10	635.53
13.001 - 13.500	52	14,185,773.32	12.08	272,803.33	6.313	80.06	643.49
13.501 - 14.000	86	21,448,251.10	18.26	249,398.27	6.795	81.51	637.32
14.001 - 14.500	87	20,856,289.84	17.76	239,727.47	7.271	82.01	612.09
14.501 - 15.000	99	23,423,826.18	19.94	236,604.30	7.813	82.65	594.47
15.001 - 15.500	63	14,767,690.94	12.57	234,407.79	8.292	83.60	603.61
15.501 - 16.000	34	6,545,092.00	5.57	192,502.71	8.774	83.21	586.44
16.001 - 16.500	19	3,232,854.65	2.75	170,150.24	9.326	75.49	564.69
16.501 - 17.000	8	1,696,869.68	1.44	212,108.71	9.805	83.57	567.27
17.001 - 17.500	3	440,296.17	0.37	146,765.39	10.404	73.84	508.46
17.501 - 18.000	1	111,300.00	0.09	111,300.00	10.938	70.00	507.00
18.501 - 19.000	1	144,955.66	0.12	144,955.66	11.700	46.77	521.00
Total:	**491**	**117,450,783.39**	**100.00**	**239,207.30**	**7.361**	**81.45**	**613.83**

Min.: 11.990
Max.: 18.700
WA: 14.361

Top

---

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	10	2,818,695.44	2.40	281,869.54	5.294	73.85	626.48
5.501 - 6.000	28	7,778,888.41	6.62	277,817.44	5.858	79.10	635.53
6.001 - 6.500	52	14,185,773.32	12.08	272,803.33	6.313	80.06	643.49
6.501 - 7.000	86	21,448,251.10	18.26	249,398.27	6.795	81.51	637.32
7.001 - 7.500	87	20,856,289.84	17.76	239,727.47	7.271	82.01	612.09

7.501 - 8.000	99	23,423,826.18	19.94	236,604.30	7.813	82.65	594.47
8.001 - 8.500	63	14,767,690.94	12.57	234,407.79	8.292	83.60	603.61
8.501 - 9.000	34	6,545,092.00	5.57	192,502.71	8.774	83.21	586.44
9.001 - 9.500	19	3,232,854.65	2.75	170,150.24	9.326	75.49	564.69
9.501 - 10.000	8	1,696,869.68	1.44	212,108.71	9.805	83.57	567.27
10.001 - 10.500	3	440,296.17	0.37	146,765.39	10.404	73.84	508.46
10.501 - 11.000	1	111,300.00	0.09	111,300.00	10.938	70.00	507.00
11.501 - 12.000	1	144,955.66	0.12	144,955.66	11.700	46.77	521.00
Total:	**491**	**117,450,783.39**	**100.00**	**239,207.30**	**7.361**	**81.45**	**613.83**

Min.: 4.990
Max.: 11.700
WA: 7.361

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-11	1	156,878.21	0.13	156,878.21	7.250	90.00	599.00
2007-01	10	3,043,091.49	2.59	304,309.15	6.862	84.65	658.91
2007-02	18	4,578,105.77	3.90	254,339.21	7.009	87.20	666.51
2007-03	95	22,947,483.45	19.54	241,552.46	7.435	81.45	618.40
2007-04	342	80,294,758.00	68.36	234,779.99	7.423	81.33	607.15
2008-03	3	1,278,871.47	1.09	426,290.49	6.731	88.48	640.92
2008-04	22	5,151,595.00	4.39	234,163.41	6.840	74.23	617.84
Total:	**491**	**117,450,783.39**	**100.00**	**239,207.30**	**7.361**	**81.45**	**613.83**

Top

---

18. IOFLAG

						NZWA	

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	Original LTV CALC	NZWA Fico
No	579	127,251,378.53	91.69	219,777.86	7.330	79.73	616.75
Yes	39	11,539,723.23	8.31	295,890.34	6.908	83.57	625.15
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Top

---

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	579	127,251,378.53	91.69	219,777.86	7.330	79.73	616.75
24	31	9,057,113.21	6.53	292,164.94	7.031	84.80	625.16
36	4	1,639,665.02	1.18	409,916.26	5.880	75.45	636.70
60	4	842,945.00	0.61	210,736.25	7.582	86.15	602.49
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Top

---

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	2	615,000.00	0.44	307,500.00	7.054	84.28	627.19
10.001 - 20.000	14	3,086,137.24	2.22	220,438.37	6.856	79.24	618.78
20.001 - 30.000	54	10,828,254.21	7.80	200,523.23	7.134	76.96	620.69
30.001 - 40.000	166	34,735,863.61	25.03	209,252.19	7.298	80.23	622.34
40.001 - 50.000	351	82,467,051.64	59.42	234,948.87	7.366	81.56	616.84
50.001 - 60.000	31	7,058,795.06	5.09	227,703.07	6.905	66.22	594.09
Total:	**618**	**138,791,101.76**	**100.00**	**224,581.07**	**7.295**	**80.05**	**617.45**

Min: 5.631
Max: 55.390
NZWA: 41.119

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 13:34

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

THE CARLISLE GROUP
11,871 records
Balance: 2,456,599,728

RATETYPE in 'A'						
Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	NZWA Original LTV	NZWA Fico Score
10.001 - 15.000	4	277,884.43	0.011	8.057	14.06	571.95
15.001 - 20.000	9	659,659.56	0.027	7.796	17.85	562.96
20.001 - 25.000	5	507,942.18	0.021	7.352	23.99	608.26
25.001 - 30.000	17	1,558,027.72	0.063	7.379	27.58	586.83
30.001 - 35.000	24	2,536,054.53	0.103	7.310	32.48	571.66
35.001 - 40.000	54	8,057,220.24	0.328	6.885	37.86	586.93
40.001 - 45.000	74	11,426,206.74	0.465	6.969	42.85	587.19
45.001 - 50.000	120	20,908,118.28	0.851	7.142	47.66	587.72
50.001 - 55.000	155	27,122,618.23	1.104	7.082	52.74	589.94
55.001 - 60.000	247	48,319,445.91	1.967	7.066	57.90	586.35
60.001 - 65.000	410	85,993,216.49	3.500	7.029	63.47	582.44
65.001 - 70.000	599	123,114,129.07	5.012	7.222	68.83	583.40
70.001 - 75.000	903	182,218,817.24	7.418	7.288	74.03	585.93
75.001 - 80.000	4,227	880,669,230.12	35.849	6.786	79.73	634.66
80.001 - 85.000	1,758	362,936,625.80	14.774	7.335	84.49	594.01
85.001 - 90.000	2,283	489,864,074.23	19.941	7.375	89.70	633.80
90.001 - 95.000	824	185,372,927.04	7.546	7.330	94.77	651.68
95.001 - 100.000	158	25,057,530.35	1.020	8.474	99.99	670.11
Total:	**11,871**	**2,456,599,728.16**	**100.000**	**7.125**	**80.80**	**619.77**

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:34

Lehman Brothers
11,871 records
Balance: 2,456,599,728

RATETYPE in 'A'

Selection Criteria: RATETYPE in 'A'
Table of Contents

1. LTV

1. LTV

LTV	Number of Mortgage Loans	% of Loans (0-600)FICO	% of Loans (600-625)FICO	% of Loans (625-650)FICO	% of Loans (>650)FICO
<= 69.99	1,464	61.12	15.35	9.78	13.74
70.00 - 74.99	669	59.27	14.62	11.77	14.35
75.00 - 79.99	1,105	55.16	15.19	14.03	15.62
80.00 - 84.99	4,125	28.09	12.63	17.19	42.09
85.00 - 89.99	1,688	51.94	13.17	13.08	21.81
90.00 >=	2,820	22.26	18.20	18.95	40.60
Total:	**11,871**	**38.20**	**14.72**	**15.57**	**31.52**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 16:42

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has

not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
11,871 records
Balance: 2,456,599,728
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
RATETYPE in 'A'

RATETYPE in 'A'			
Fico Score	No. of Loans	Total Current Balance	%
491 - 500	50	8,714,266.55	0.355
501 - 510	412	66,434,943.17	2.704
511 - 520	430	68,561,232.16	2.791
521 - 530	479	82,070,822.48	3.341
531 - 540	528	93,567,593.98	3.809
541 - 550	482	81,373,464.71	3.312
551 - 560	603	111,383,584.80	4.534
561 - 570	528	98,360,377.75	4.004
571 - 580	508	92,470,937.90	3.764
581 - 590	640	121,768,028.66	4.957
591 - 600	652	125,677,885.19	5.116
601 - 610	607	126,985,506.62	5.169
611 - 620	680	149,339,655.90	6.079
621 - 630	670	142,987,137.26	5.821
631 - 640	683	144,826,803.56	5.895
641 - 650	732	167,852,368.65	6.833
651 - 660	593	132,475,012.47	5.393
661 - 670	503	117,936,121.55	4.801
671 - 680	447	108,382,107.19	4.412
681 - 690	382	94,160,559.09	3.833
691 - 700	294	71,988,658.11	2.930
701 - 710	219	53,037,876.04	2.159
711 - 720	170	47,333,338.81	1.927

721 - 730	126	31,698,041.62	1.290
731 - 740	102	21,759,595.92	0.886
741 - 750	90	26,305,848.40	1.071
751 - 760	73	19,294,182.48	0.785
761 - 770	77	20,681,536.47	0.842
771 - 780	52	15,484,141.08	0.630
781 - 790	29	6,245,783.62	0.254
791 - 800	17	4,232,369.17	0.172
801 - 810	11	2,924,185.15	0.119
811 - 820	1	197,761.65	0.008
821 - 830	1	88,000.00	0.004
Total:	**11,871**	**2,456,599,728.16**	**100.000**

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:33

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
All records

Selection Criteria: All records
Table of Contents

1. Aggregate - Mortgage Loan Characteristics
2. Pool 1 - Mortgage Loan Characteristics
3. Pool 2 - Mortgage Loan Characteristics

---

1. Aggregate - Mortgage Loan Characteristics

gross WAC: 7.155
:
:
:
:
wtd avg FICO: 623.
FICO < 600: 35.41
FICO 600-650: 31.51
:
:
:
wtd avg CLTV: 80.40
%CLTV = 80: 27.83
%CLTV > 80.01: 42.50
%LTV 95.01 -100: 0.93
%Full Doc (%): 48.18
%Stated Doc (%): 47.33
:
purch (%): 34.41
CO refi (%): 57.30
Own Occ (%): 90.23
Prepay Penalty (%): 68.10
DTI (%): 40.53
ARM ? (%): 82.16
2/28 (%): 76.61
3/27 (%): 5.51
1st Lien (%): 97.01
Avg Loan Balance: 183,878.60

of Loans: 16,260.
%Loan Bal < $100k: 10.49
%Mtg Rates > 12%: 0.09
Manuf Housing (%): 0.00
:
largest state: CA(35.87%)
silent 2nd (%): 21.55
IO loans (%): 17.30
5yr IO: 0.66
2 yr IO: 14.14
IO: FICO: 651
IO LTV: 81.97
IO DTI: 40.52
IO full doc: 8.20
IO: purch: 7.71

Top

---

2. Pool 1 - Mortgage Loan Characteristics

gross WAC: 7.152
:
:
:
:
wtd avg FICO: 621.
FICO < 600: 36.76
FICO 600-650: 32.26
:
:
:
wtd avg CLTV: 79.81
%CLTV = 80: 29.36
%CLTV > 80.01: 40.43
%LTV 95.01 -100: 1.00
%Full Doc (%): 51.73
%Stated Doc (%): 44.45
:
purch (%): 34.32
CO refi (%): 56.76
Own Occ (%): 91.10
Prepay Penalty (%): 68.93
DTI (%): 40.33
ARM ? (%): 82.35
2/28 (%): 76.65
3/27 (%): 5.70
1st Lien (%): 97.26
Avg Loan Balance: 163,607.63
of Loans: 10,906.

%Loan Bal < $100k: 11.65
%Mtg Rates > 12%: 0.06
Manuf Housing (%): 0.00
:
largest state: CA(30.35%)
silent 2nd (%): 23.03
IO loans (%): 17.84
5yr IO: 0.83
2 yr IO: 14.44
IO: FICO: 646
IO LTV: 81.54
IO DTI: 40.32
IO full doc: 9.41
IO: purch: 8.52

Top

---

3. Pool 2 - Mortgage Loan Characteristics

gross WAC: 7.160
:
:
:
:
wtd avg FICO: 627.
FICO < 600: 33.42
FICO 600-650: 30.40
:
:
:
wtd avg CLTV: 81.26
%CLTV = 80: 25.57
%CLTV > 80.01: 45.56
%LTV 95.01 -100: 0.82
%Full Doc (%): 42.93
%Stated Doc (%): 51.59
:
purch (%): 34.55
CO refi (%): 58.11
Own Occ (%): 88.94
Prepay Penalty (%): 66.86
DTI (%): 40.83
ARM ? (%): 81.90
2/28 (%): 76.56
3/27 (%): 5.23
1st Lien (%): 96.64
Avg Loan Balance: 225,170.21
of Loans: 5,354.
%Loan Bal < $100k: 8.78

%Mtg Rates > 12%: 0.15
Manuf Housing (%): 0.00
:
largest state: CA(44.04%)
silent 2nd (%): 19.35
IO loans (%): 16.52
5yr IO: 0.42
2 yr IO: 13.69
IO: FICO: 657
IO LTV: 82.67
IO DTI: 40.84
IO full doc: 6.40
IO: purch: 6.50

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 11:18

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
All records

Selection Criteria: All records
Table of Contents

1. Aggregate - Mortgage Loan Characteristics
2. Pool 1 - Mortgage Loan Characteristics
3. Pool 2 - Mortgage Loan Characteristics

---

1. Aggregate - Mortgage Loan Characteristics

gross WAC: 7.155
:
:
:
:
wtd avg FICO: 623.
FICO < 600: 35.41
FICO 600-650: 31.51
:
:
:
wtd avg CLTV: 80.40
%CLTV = 80: 27.83
%CLTV > 80.01: 42.50
%LTV 95.01 -100: 0.93
%Full Doc (%): 48.18
%Stated Doc (%): 47.33
:
purch (%): 34.41
CO refi (%): 57.30
Own Occ (%): 90.23
Prepay Penalty (%): 68.10
DTI (%): 40.53
ARM ? (%): 82.16
2/28 (%): 76.61
3/27 (%): 5.51
1st Lien (%): 97.01
Avg Loan Balance: 183,878.60

of Loans: 16,260.
%Loan Bal < $100k: 10.49
%Mtg Rates > 12%: 0.09
Manuf Housing (%): 0.00
:
largest state: CA(35.87%)
silent 2nd (%): 21.55
IO loans (%): 17.30
5yr IO: 0.66
2 yr IO: 14.14
IO: FICO: 651
IO LTV: 81.97
IO DTI: 40.52
IO full doc: 8.20
IO: purch: 7.71

Top

---

2. Pool 1 - Mortgage Loan Characteristics

gross WAC: 7.152
:
:
:
:
wtd avg FICO: 621.
FICO < 600: 36.76
FICO 600-650: 32.26
:
:
:
wtd avg CLTV: 79.81
%CLTV = 80: 29.36
%CLTV > 80.01: 40.43
%LTV 95.01 -100: 1.00
%Full Doc (%): 51.73
%Stated Doc (%): 44.45
:
purch (%): 34.32
CO refi (%): 56.76
Own Occ (%): 91.10
Prepay Penalty (%): 68.93
DTI (%): 40.33
ARM ? (%): 82.35
2/28 (%): 76.65
3/27 (%): 5.70
1st Lien (%): 97.26
Avg Loan Balance: 163,607.63
of Loans: 10,906.

%Loan Bal < $100k: 11.65
%Mtg Rates > 12%: 0.06
Manuf Housing (%): 0.00
:
largest state: CA(30.35%)
silent 2nd (%): 23.03
IO loans (%): 17.84
5yr IO: 0.83
2 yr IO: 14.44
IO: FICO: 646
IO LTV: 81.54
IO DTI: 40.32
IO full doc: 9.41
IO: purch: 8.52

Top

---

3. Pool 2 - Mortgage Loan Characteristics

gross WAC: 7.160
:
:
:
:
wtd avg FICO: 627.
FICO < 600: 33.42
FICO 600-650: 30.40
:
:
:
wtd avg CLTV: 81.26
%CLTV = 80: 25.57
%CLTV > 80.01: 45.56
%LTV 95.01 -100: 0.82
%Full Doc (%): 42.93
%Stated Doc (%): 51.59
:
purch (%): 34.55
CO refi (%): 58.11
Own Occ (%): 88.94
Prepay Penalty (%): 66.86
DTI (%): 40.83
ARM ? (%): 81.90
2/28 (%): 76.56
3/27 (%): 5.23
1st Lien (%): 96.64
Avg Loan Balance: 225,170.21
of Loans: 5,354.
%Loan Bal < $100k: 8.78

%Mtg Rates > 12%: 0.15
Manuf Housing (%): 0.00
:
largest state: CA(44.04%)
silent 2nd (%): 19.35
IO loans (%): 16.52
5yr IO: 0.42
2 yr IO: 13.69
IO: FICO: 657
IO LTV: 82.67
IO DTI: 40.84
IO full doc: 6.40
IO: purch: 6.50

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 11:18

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
1,852 records
Balance: 517,374,457
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
IOFLAG in 'Y'

Selection Criteria: IOFLAG in 'Y'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
50,000.01 - 100,000.00	70	5,985,112.73	1.16	85,501.61	7.008	80.23	638.98
100,000.01 - 150,000.00	244	30,790,458.59	5.95	126,190.40	6.670	80.37	634.98
150,000.01 - 200,000.00	286	50,275,595.21	9.72	175,788.79	6.627	80.16	644.48
200,000.01 - 250,000.00	261	58,708,362.22	11.35	224,936.25	6.658	81.18	645.26
250,000.01 - 300,000.00	282	77,710,966.90	15.02	275,570.80	6.503	81.40	646.24

300,000.01 - 350,000.00	211	68,564,469.23	13.25	324,950.09	6.484	82.62	651.18
350,000.01 - 400,000.00	175	65,543,950.55	12.67	374,536.86	6.480	83.90	652.33
400,000.01 - 450,000.00	120	51,104,286.41	9.88	425,869.05	6.445	83.42	656.78
450,000.01 - 500,000.00	90	42,665,932.79	8.25	474,065.92	6.505	83.08	660.79
500,000.01 - 550,000.00	47	24,540,499.59	4.74	522,138.29	6.507	82.88	651.56
550,000.01 - 600,000.00	36	20,581,410.91	3.98	571,705.86	6.297	81.60	682.06
600,000.01 - 650,000.00	14	8,841,332.95	1.71	631,523.78	6.735	81.13	638.72
650,000.01 - 700,000.00	7	4,746,399.90	0.92	678,057.13	6.407	76.98	668.40
700,000.01 - 750,000.00	3	2,171,576.35	0.42	723,858.78	6.573	81.54	634.70
750,000.01 - 800,000.00	1	800,000.00	0.15	800,000.00	5.875	84.21	608.00
800,000.01 - 850,000.00	4	3,344,102.46	0.65	836,025.62	6.142	75.73	666.14
950,000.01 - 1,000,000.00	1	1,000,000.00	0.19	1,000,000.00	6.125	69.69	646.00
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 52,250.00
Max: 1,000,000.00
Avg.: 279,359.86

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	26	9,085,130.05	1.76	349,428.08	4.991	77.40	676.06
5.001 - 5.250	33	9,746,166.60	1.88	295,338.38	5.187	75.81	672.24
5.251 - 5.500	87	27,605,685.32	5.34	317,306.73	5.437	78.28	666.83
5.501 - 5.750	131	40,242,879.89	7.78	307,197.56	5.685	79.94	662.54
5.751 - 6.000	241	68,535,828.81	13.25	284,381.03	5.938	80.26	654.49
6.001 - 6.250	205	60,515,400.13	11.70	295,197.07	6.183	79.60	653.80
6.251 - 6.500	220	61,165,395.58	11.82	278,024.53	6.426	80.65	650.34
6.501 - 6.750	222	57,460,385.63	11.11	258,830.57	6.665	81.65	649.30
6.751 - 7.000	231	62,575,873.02	12.09	270,891.23	6.924	84.06	643.56
7.001 - 7.250	123	34,876,474.12	6.74	283,548.57	7.171	85.55	635.91

7.251 - 7.500	129	35,170,187.53	6.80	272,637.11	7.421	84.75	642.90
7.501 - 7.750	79	21,221,948.00	4.10	268,632.25	7.657	86.38	644.59
7.751 - 8.000	54	13,756,732.92	2.66	254,754.31	7.914	87.64	646.56
8.001 - 8.250	19	5,227,347.90	1.01	275,123.57	8.137	89.97	647.23
8.251 - 8.500	25	5,284,291.40	1.02	211,371.66	8.399	90.06	625.65
8.501 - 8.750	12	2,534,927.36	0.49	211,243.95	8.672	86.19	610.37
8.751 - 9.000	12	1,740,299.09	0.34	145,024.92	8.897	93.35	622.13
9.001 - 9.250	3	629,503.44	0.12	209,834.48	9.171	93.74	633.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 4.990
Max: 9.200
WA: 6.529

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
301 - 360	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 360
Max.: 360
WA: 360

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
301 - 360	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64

Total:	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64

Min.: 356
Max: 360
WA: 360

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	1	106,000.00	0.02	106,000.00	7.100	14.62	604.00
30.01 - 40.00	7	1,104,839.98	0.21	157,834.28	6.089	35.35	639.46
40.01 - 50.00	15	4,069,546.73	0.79	271,303.12	6.064	46.17	673.01
50.01 - 60.00	46	11,563,722.82	2.24	251,385.28	6.210	56.26	648.07
60.01 - 70.00	92	25,651,482.28	4.96	278,820.46	6.155	66.65	633.74
70.01 - 80.00	954	255,023,677.39	49.29	267,320.42	6.348	79.27	655.45
80.01 - 90.00	569	171,971,630.87	33.24	302,234.85	6.711	87.62	645.10
90.01 - 100.00	168	47,883,556.72	9.26	285,021.17	7.163	94.79	653.10
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

NZMin.: 14.62
Max: 95.00
NZWA: 81.97

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
551 - 575	15	3,796,351.41	0.73	253,090.09	6.683	86.78	569.72

576 - 600	237	57,012,952.22	11.02	240,560.98	6.768	81.10	590.30
601 - 625	399	106,562,711.88	20.60	267,074.47	6.669	82.06	613.88
626 - 650	431	117,946,513.76	22.80	273,657.80	6.526	81.73	638.42
651 - 675	340	98,416,806.43	19.02	289,461.20	6.496	82.67	662.78
676 - 700	216	65,817,167.39	12.72	304,709.11	6.416	82.02	686.31
701 - 725	102	33,455,411.67	6.47	327,994.23	6.361	82.68	711.46
726 - 750	64	19,710,557.32	3.81	307,977.46	6.149	82.16	738.47
751 - 775	30	9,085,687.41	1.76	302,856.25	6.112	80.85	763.19
776 - 800	15	4,639,585.65	0.90	309,305.71	6.468	74.90	785.95
801 >=	3	930,711.65	0.18	310,237.22	5.469	76.92	809.17
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Nzmin.: 560
Max.: 813
NZWA.: 651

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	814	244,586,336.72	47.27	300,474.62	6.501	81.38	641.89

Purchase	860	230,423,847.29	44.54	267,934.71	6.558	82.42	661.02
Rate/Term Refinance	178	42,364,272.78	8.19	238,001.53	6.532	83.00	644.72
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	1,332	368,145,941.89	71.16	276,385.84	6.509	81.69	649.29
PUD	252	72,599,976.96	14.03	288,095.15	6.603	81.92	647.03
CONDO	179	45,898,709.10	8.87	256,417.37	6.511	83.84	663.47
2-4 FAMILY	89	30,729,828.84	5.94	345,278.98	6.620	82.72	656.31
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA-S	577	191,221,292.43	36.96	331,406.05	6.331	81.38	655.58
CA-N	338	115,904,655.07	22.40	342,913.18	6.420	81.74	659.76
FL	136	29,419,708.96	5.69	216,321.39	6.886	82.89	650.89
NV	79	19,927,652.32	3.85	252,248.76	6.748	81.59	645.30
AZ	102	18,929,763.81	3.66	185,585.92	6.592	83.51	644.54
NY	48	16,413,089.85	3.17	341,939.37	6.461	81.71	654.88
MA	50	15,134,371.04	2.93	302,687.42	6.716	81.49	643.59
IL	54	14,806,293.21	2.86	274,190.62	7.043	85.25	640.39
CO	65	12,474,693.94	2.41	191,918.37	6.547	82.43	634.45
WA	56	11,821,207.26	2.28	211,092.99	6.545	81.86	638.57

NJ	39	11,539,723.23	2.23	295,890.34	6.908	83.57	625.15
MD	31	8,253,527.64	1.60	266,242.83	6.954	84.10	628.18
OR	32	5,765,940.59	1.11	180,185.64	6.563	83.17	643.83
HI	15	5,494,864.45	1.06	366,324.30	6.839	84.37	647.89
MN	27	5,345,479.85	1.03	197,980.74	6.671	83.28	644.01
GA	24	4,280,481.92	0.83	178,353.41	7.385	82.32	636.56
VA	16	4,275,277.49	0.83	267,204.84	6.873	78.35	631.12
MI	19	2,907,720.91	0.56	153,037.94	7.316	83.38	623.93
PA	10	2,255,540.15	0.44	225,554.02	7.181	85.08	623.21
UT	16	2,098,569.82	0.41	131,160.61	6.373	81.47	634.00
OH	13	2,086,941.28	0.40	160,533.94	6.707	84.56	636.64
WI	10	2,068,383.94	0.40	206,838.39	6.828	82.95	603.96
TX	12	1,422,975.99	0.28	118,581.33	6.482	81.01	624.88
ID	11	1,403,774.38	0.27	127,615.85	6.541	81.70	634.75
TN	10	1,371,512.54	0.27	137,151.25	6.965	81.13	616.44
SC	3	1,143,465.08	0.22	381,155.03	6.703	83.13	635.85
RI	4	986,352.06	0.19	246,588.02	6.712	82.74	679.59
NC	7	963,204.85	0.19	137,600.69	7.107	80.46	634.08
IN	6	905,194.92	0.17	150,865.82	7.076	76.23	658.60
NM	5	864,745.04	0.17	172,949.01	7.159	84.01	635.31
Other	37	5,888,052.77	1.14	159,136.56	6.862	80.63	629.72
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Full	979	245,103,366.00	47.37	250,360.95	6.268	82.25	638.56
Stated	785	243,392,785.85	47.04	310,054.50	6.822	81.65	663.49
Limited	88	28,878,304.94	5.58	328,162.56	6.272	82.41	644.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 3.000	11	2,219,041.95	0.43	201,731.09	6.511	83.34	643.67
3.001 - 3.500	1	306,000.00	0.06	306,000.00	6.250	67.25	619.00
3.501 - 4.000	2	697,000.00	0.13	348,500.00	5.669	79.90	619.63
4.001 - 4.500	2	518,594.26	0.10	259,297.13	6.866	85.90	657.39
4.501 - 5.000	17	4,998,514.39	0.97	294,030.26	6.341	81.95	636.76
5.001 - 5.500	139	35,514,778.08	6.86	255,502.00	6.502	82.75	648.80
5.501 - 6.000	1,633	459,316,728.70	88.78	281,271.73	6.522	81.99	651.52
6.001 - 6.500	39	11,456,075.94	2.21	293,745.54	6.861	78.35	631.90
6.501 - 7.000	4	1,244,638.63	0.24	311,159.66	6.777	81.50	630.51
7.001 - 7.500	2	536,827.71	0.10	268,413.86	6.933	91.20	698.06
8.501 - 9.000	2	566,257.13	0.11	283,128.57	8.515	88.57	631.48
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 1.000
Max.: 8.650
WA: 5.646

Top

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 1.500

Max.: 1.500
WA: 1.500

Top

---

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

---

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	26	9,085,130.05	1.76	349,428.08	4.991	77.40	676.06
12.001 - 12.500	120	37,351,851.92	7.22	311,265.43	5.372	77.63	668.24
12.501 - 13.000	372	108,778,708.70	21.03	292,415.88	5.844	80.14	657.47
13.001 - 13.500	425	121,680,795.71	23.52	286,307.75	6.305	80.13	652.06
13.501 - 14.000	453	120,036,258.65	23.20	264,980.70	6.800	82.91	646.31
14.001 - 14.500	252	70,046,661.65	13.54	277,962.94	7.297	85.15	639.42
14.501 - 15.000	133	34,978,680.92	6.76	262,997.60	7.758	86.87	645.36
15.001 - 15.500	44	10,511,639.30	2.03	238,900.89	8.269	90.01	636.38
15.501 - 16.000	24	4,275,226.45	0.83	178,134.44	8.764	89.11	615.16
16.001 - 16.500	3	629,503.44	0.12	209,834.48	9.171	93.74	633.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 11.990
Max.: 16.200
WA: 13.529

Top

---

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	146	46,436,981.97	8.98	318,061.52	5.297	77.59	669.77
5.501 - 6.000	372	108,778,708.70	21.03	292,415.88	5.844	80.14	657.47
6.001 - 6.500	425	121,680,795.71	23.52	286,307.75	6.305	80.13	652.06
6.501 - 7.000	453	120,036,258.65	23.20	264,980.70	6.800	82.91	646.31
7.001 - 7.500	252	70,046,661.65	13.54	277,962.94	7.297	85.15	639.42
7.501 - 8.000	133	34,978,680.92	6.76	262,997.60	7.758	86.87	645.36
8.001 - 8.500	44	10,511,639.30	2.03	238,900.89	8.269	90.01	636.38
8.501 - 9.000	24	4,275,226.45	0.83	178,134.44	8.764	89.11	615.16
9.001 - 9.500	3	629,503.44	0.12	209,834.48	9.171	93.74	633.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 4.990
Max.: 9.200
WA: 6.529

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-12	11	3,308,357.91	0.64	300,759.81	6.244	84.89	663.84
2007-01	14	2,834,181.40	0.55	202,441.53	6.660	83.97	629.95
2007-02	20	5,152,268.94	1.00	257,613.45	6.688	79.61	651.81

2007-03	340	90,551,509.51	17.50	266,327.97	6.469	80.63	650.33
2007-04	1,121	323,247,776.80	62.48	288,356.63	6.576	82.45	651.86
2007-12	1	223,214.43	0.04	223,214.43	6.700	80.00	647.00
2008-01	3	436,400.43	0.08	145,466.81	6.476	80.00	610.60
2008-02	5	940,348.37	0.18	188,069.67	6.649	82.66	630.80
2008-03	230	64,026,495.00	12.38	278,376.07	6.408	81.42	647.76
2008-04	107	26,653,904.00	5.15	249,101.91	6.434	81.98	645.58
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Yes	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
24	1,489	422,649,379.12	81.69	283,847.80	6.552	82.08	651.41
36	273	74,864,355.63	14.47	274,228.41	6.368	81.12	647.72
60	90	19,860,722.04	3.84	220,674.69	6.644	82.96	645.31
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 11, 2005 14:54

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
1,322 records
Balance: 130,160,784
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
STATE in 'TX'

Selection Criteria: STATE in 'TX'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	158	5,391,939.75	4.14	34,126.20	8.994	85.85	613.48
50,000.01 - 100,000.00	714	52,226,015.73	40.12	73,145.68	7.561	77.60	597.07
100,000.01 - 150,000.00	300	36,300,004.82	27.89	121,000.02	7.343	80.40	607.39
150,000.01 - 200,000.00	79	13,573,820.30	10.43	171,820.51	7.430	80.70	603.79

200,000.01 - 250,000.00	21	4,744,014.62	3.64	225,905.46	7.552	79.66	605.97
250,000.01 - 300,000.00	20	5,522,981.50	4.24	276,149.08	7.652	82.15	621.07
300,000.01 - 350,000.00	11	3,640,844.13	2.80	330,985.83	7.305	78.68	580.12
350,000.01 - 400,000.00	5	1,896,518.06	1.46	379,303.61	7.442	82.22	637.39
400,000.01 - 450,000.00	4	1,701,000.00	1.31	425,250.00	7.996	77.57	591.97
450,000.01 - 500,000.00	8	3,851,911.33	2.96	481,488.92	6.402	76.94	645.61
600,000.01 - 650,000.00	1	644,400.00	0.50	644,400.00	7.150	90.00	658.00
650,000.01 - 700,000.00	1	667,333.73	0.51	667,333.73	5.990	80.00	683.00
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Min.: 19,890.56
Max: 667,333.73
Avg.: 98,457.48

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	3	423,441.48	0.33	141,147.16	4.978	81.70	726.49
5.001 - 5.250	2	149,265.65	0.11	74,632.83	5.160	78.76	635.65
5.251 - 5.500	2	425,600.00	0.33	212,800.00	5.381	80.00	648.05
5.501 - 5.750	5	634,945.13	0.49	126,989.03	5.698	79.24	658.30
5.751 - 6.000	103	11,599,295.81	8.91	112,614.52	5.972	75.53	659.34
6.001 - 6.250	122	12,510,957.13	9.61	102,548.83	6.159	76.89	640.46
6.251 - 6.500	97	10,807,130.76	8.30	111,413.72	6.392	77.10	636.99
6.501 - 6.750	94	11,043,026.70	8.48	117,479.01	6.636	76.75	628.80
6.751 - 7.000	116	12,124,480.15	9.32	104,521.38	6.911	79.39	619.91
7.001 - 7.250	63	6,996,899.25	5.38	111,061.89	7.141	79.05	619.18
7.251 - 7.500	68	7,486,316.35	5.75	110,092.89	7.402	79.44	602.73
7.501 - 7.750	68	7,158,135.37	5.50	105,266.70	7.659	79.79	584.37
7.751 - 8.000	79	7,985,165.28	6.13	101,078.04	7.880	82.35	581.88
8.001 - 8.250	45	4,663,633.18	3.58	103,636.29	8.160	81.72	566.91

8.251 - 8.500	59	6,106,352.18	4.69	103,497.49	8.402	80.34	564.35
8.501 - 8.750	55	5,310,764.88	4.08	96,559.36	8.645	81.21	572.41
8.751 - 9.000	58	5,427,549.11	4.17	93,578.43	8.882	83.50	570.15
9.001 - 9.250	39	4,218,621.43	3.24	108,169.78	9.155	78.25	532.37
9.251 - 9.500	31	2,670,213.08	2.05	86,135.91	9.390	81.29	547.52
9.501 - 9.750	36	2,707,480.53	2.08	75,207.79	9.655	79.88	561.53
9.751 - 10.000	131	5,643,225.84	4.34	43,078.06	9.845	92.06	593.25
10.001 - 10.250	11	1,106,642.37	0.85	100,603.85	10.113	78.51	519.37
10.251 - 10.500	9	761,100.00	0.58	84,566.67	10.445	77.11	525.00
10.501 - 10.750	12	1,147,542.74	0.88	95,628.56	10.705	78.54	554.25
10.751 - 11.000	7	480,748.25	0.37	68,678.32	10.948	73.64	530.10
11.001 - 11.250	2	211,126.32	0.16	105,563.16	11.100	80.00	510.86
11.251 - 11.500	2	175,500.00	0.13	87,750.00	11.313	78.08	511.46
11.501 - 11.750	1	82,000.00	0.06	82,000.00	11.690	74.55	529.00
11.751 - 12.000	1	50,625.00	0.04	50,625.00	11.850	75.00	507.00
12.001 - 12.250	1	53,000.00	0.04	53,000.00	12.150	79.10	501.00
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Min.: 4.950
Max: 12.150
WA: 7.502

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 170	12	867,459.21	0.67	72,288.27	6.959	64.92	621.95
171 - 180	173	13,211,631.04	10.15	76,367.81	7.024	72.96	612.27
181 - 240	151	9,827,906.81	7.55	65,085.48	7.299	80.53	618.84
241 - 300	9	846,003.10	0.65	94,000.34	6.972	83.91	608.01
301 - 360	977	105,407,783.81	80.98	107,889.24	7.590	80.27	602.51
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Min.: 120
Max.: 360
WA: 331

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 170	12	867,459.21	0.67	72,288.27	6.959	64.92	621.95
171 - 180	173	13,211,631.04	10.15	76,367.81	7.024	72.96	612.27
181 - 240	151	9,827,906.81	7.55	65,085.48	7.299	80.53	618.84
241 - 300	9	846,003.10	0.65	94,000.34	6.972	83.91	608.01
301 - 360	977	105,407,783.81	80.98	107,889.24	7.590	80.27	602.51
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Min.: 118
Max: 360
WA: 330

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
20.01 - 30.00	2	105,933.30	0.08	52,966.65	7.892	27.41	646.48
30.01 - 40.00	8	532,955.82	0.41	66,619.48	7.017	35.88	603.89
40.01 - 50.00	15	1,070,655.62	0.82	71,377.04	6.506	46.83	632.66
50.01 - 60.00	52	4,020,476.03	3.09	77,316.85	7.147	55.36	606.89
60.01 - 70.00	98	8,720,945.12	6.70	88,989.24	7.394	66.59	588.20
70.01 - 80.00	816	87,692,002.87	67.37	107,465.69	7.357	79.02	603.00

80.01 - 90.00	162	18,560,588.23	14.26	114,571.53	7.724	87.03	601.21
90.01 - 100.00	169	9,457,226.98	7.27	55,959.92	8.797	97.61	640.70
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

NZMin.: 26.74
Max: 100.00
NZWA: 79.47

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	9	1,038,271.74	0.80	115,363.53	9.515	77.87	500.00
501 - 525	154	14,964,017.83	11.50	97,168.95	9.063	77.84	511.74
526 - 550	131	12,394,174.73	9.52	94,612.02	8.536	77.57	537.43
551 - 575	158	16,508,862.80	12.68	104,486.47	7.727	79.00	562.79
576 - 600	213	17,821,164.62	13.69	83,667.44	7.424	80.42	587.99
601 - 625	197	18,345,094.43	14.09	93,122.31	7.061	78.95	612.51
626 - 650	162	15,549,134.02	11.95	95,982.31	6.813	79.72	637.62
651 - 675	137	16,727,092.90	12.85	122,095.57	6.837	80.91	661.70
676 - 700	84	8,614,546.28	6.62	102,554.12	6.819	79.01	685.44
701 - 725	36	3,995,602.74	3.07	110,988.97	7.020	83.37	712.72
726 - 750	25	2,197,327.68	1.69	87,893.11	7.057	84.29	733.99
751 - 775	10	1,292,654.54	0.99	129,265.45	6.394	80.74	760.75
776 - 800	6	712,839.66	0.55	118,806.61	6.911	76.49	782.89
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Nzmin.: 500
Max.: 786
NZWA.: 605

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

Top

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	1,199	126,228,590.30	96.98	105,278.22	7.431	78.83	603.87
2nd Lien	123	3,932,193.67	3.02	31,969.05	9.777	99.99	637.71
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Top

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	717	69,889,945.03	53.70	97,475.52	7.492	76.09	594.51
Purchase	417	40,677,255.49	31.25	97,547.38	7.696	84.94	625.48
Rate/Term Refinance	188	19,593,583.45	15.05	104,221.19	7.134	80.15	599.21
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Top

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	935	85,552,218.41	65.73	91,499.70	7.521	78.82	600.83
PUD	352	41,537,657.90	31.91	118,004.71	7.448	80.67	612.88
2-4 FAMILY	17	1,871,357.07	1.44	110,079.83	7.462	81.69	611.84

CONDO	17	1,148,724.55	0.88	67,572.03	8.077	80.50	608.63
MOD	1	50,826.04	0.04	50,826.04	7.990	78.46	586.00
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Top

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
TX	1,322	130,160,783.97	100.00	98,457.48	7.502	79.47	604.90
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Top

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Full	909	82,317,118.42	63.24	90,557.89	7.308	79.27	596.18
Stated	354	41,100,410.84	31.58	116,102.86	7.865	79.77	625.07
Limited	59	6,743,254.71	5.18	114,292.45	7.666	80.08	588.39
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 3.000	1	85,524.11	0.13	85,524.11	6.600	80.00	663.00

4.501 - 5.000	66	9,290,323.99	14.43	140,762.48	7.683	80.92	612.09
5.001 - 5.500	13	1,296,561.69	2.01	99,735.51	7.647	84.42	613.88
5.501 - 6.000	370	44,339,596.93	68.86	119,836.75	7.543	80.69	594.41
6.001 - 6.500	53	6,026,569.48	9.36	113,708.86	8.524	81.64	590.33
6.501 - 7.000	36	3,353,059.83	5.21	93,140.55	9.354	75.71	545.86
Total:	**539**	**64,391,636.03**	**100.00**	**119,465.00**	**7.750**	**80.63**	**594.53**

Min.: 1.000
Max.: 6.950
WA: 5.686

Top

---

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	539	64,391,636.03	100.00	119,465.00	7.750	80.63	594.53
Total:	**539**	**64,391,636.03**	**100.00**	**119,465.00**	**7.750**	**80.63**	**594.53**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

---

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	539	64,391,636.03	100.00	119,465.00	7.750	80.63	594.53
Total:	**539**	**64,391,636.03**	**100.00**	**119,465.00**	**7.750**	**80.63**	**594.53**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	3	423,441.48	0.66	141,147.16	4.978	81.70	726.49
12.001 - 12.500	4	574,865.65	0.89	143,716.41	5.324	79.68	644.83
12.501 - 13.000	22	2,695,055.76	4.19	122,502.53	5.846	80.71	648.06
13.001 - 13.500	46	7,775,999.40	12.08	169,043.47	6.296	78.89	642.24
13.501 - 14.000	88	11,261,158.86	17.49	127,967.71	6.785	78.82	625.73
14.001 - 14.500	69	8,261,047.05	12.83	119,725.32	7.239	80.71	619.20
14.501 - 15.000	78	8,783,579.07	13.64	112,609.99	7.778	82.77	576.57
15.001 - 15.500	53	5,940,881.33	9.23	112,092.10	8.322	81.69	563.99
15.501 - 16.000	69	7,423,145.45	11.53	107,581.82	8.769	84.96	578.42
16.001 - 16.500	39	4,699,504.33	7.30	120,500.11	9.232	79.39	531.54
16.501 - 17.000	34	3,344,594.62	5.19	98,370.43	9.776	77.61	535.69
17.001 - 17.500	15	1,492,249.00	2.32	99,483.27	10.252	78.18	518.94
17.501 - 18.000	14	1,247,487.71	1.94	89,106.27	10.778	77.79	551.92
18.001 - 18.500	4	386,626.32	0.60	96,656.58	11.197	79.13	511.14
18.501 - 19.000	1	82,000.00	0.13	82,000.00	11.690	74.55	529.00
Total:	**539**	**64,391,636.03**	**100.00**	**119,465.00**	**7.750**	**80.63**	**594.53**

Min.: 11.950
Max.: 18.690
WA: 14.750

Top

16. Floor

	No. of	Total Current		Average Current		NZWA Original LTV	NZWA

Floor	Loans	Balance	%	Balance	WAC	CALC	Fico
<= 5.500	7	998,307.13	1.55	142,615.30	5.177	80.54	679.47
5.501 - 6.000	22	2,695,055.76	4.19	122,502.53	5.846	80.71	648.06
6.001 - 6.500	46	7,775,999.40	12.08	169,043.47	6.296	78.89	642.24
6.501 - 7.000	88	11,261,158.86	17.49	127,967.71	6.785	78.82	625.73
7.001 - 7.500	69	8,261,047.05	12.83	119,725.32	7.239	80.71	619.20
7.501 - 8.000	78	8,783,579.07	13.64	112,609.99	7.778	82.77	576.57
8.001 - 8.500	53	5,940,881.33	9.23	112,092.10	8.322	81.69	563.99
8.501 - 9.000	69	7,423,145.45	11.53	107,581.82	8.769	84.96	578.42
9.001 - 9.500	39	4,699,504.33	7.30	120,500.11	9.232	79.39	531.54
9.501 - 10.000	34	3,344,594.62	5.19	98,370.43	9.776	77.61	535.69
10.001 - 10.500	15	1,492,249.00	2.32	99,483.27	10.252	78.18	518.94
10.501 - 11.000	14	1,247,487.71	1.94	89,106.27	10.778	77.79	551.92
11.001 - 11.500	4	386,626.32	0.60	96,656.58	11.197	79.13	511.14
11.501 - 12.000	1	82,000.00	0.13	82,000.00	11.690	74.55	529.00
Total:	**539**	**64,391,636.03**	**100.00**	**119,465.00**	**7.750**	**80.63**	**594.53**

Min.: 4.950
Max.: 11.690
WA: 7.750

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-06	1	83,393.11	0.13	83,393.11	5.900	79.50	675.00
2006-11	1	113,782.74	0.18	113,782.74	6.550	90.00	684.00
2006-12	3	354,824.01	0.55	118,274.67	6.923	81.71	649.99
2007-01	7	843,673.85	1.31	120,524.84	7.302	84.77	632.64
2007-02	21	2,401,676.67	3.73	114,365.56	7.683	82.05	612.57
2007-03	51	6,032,292.16	9.37	118,280.24	7.752	78.67	599.53
2007-04	422	50,606,932.38	78.59	119,921.64	7.784	80.85	591.40

2007-06	1	96,825.66	0.15	96,825.66	5.850	79.50	659.00
2008-01	1	175,764.47	0.27	175,764.47	10.000	80.00	553.00
2008-03	3	381,211.98	0.59	127,070.66	6.821	80.71	587.97
2008-04	28	3,301,259.00	5.13	117,902.11	7.616	78.47	600.52
Total:	**539**	**64,391,636.03**	**100.00**	**119,465.00**	**7.750**	**80.63**	**594.53**

Top

---

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
No	1,310	128,737,807.98	98.91	98,273.14	7.513	79.45	604.68
Yes	12	1,422,975.99	1.09	118,581.33	6.482	81.01	624.88
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Top

---

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	1,310	128,737,807.98	98.91	98,273.14	7.513	79.45	604.68
24	8	956,989.54	0.74	119,623.69	6.352	81.22	631.19
36	2	296,470.34	0.23	148,235.17	6.520	80.92	601.40
60	2	169,516.11	0.13	84,758.06	7.145	80.00	630.30
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Top

---

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	4	579,986.45	0.45	144,996.61	7.649	79.22	568.53
10.001 - 20.000	65	5,744,523.08	4.41	88,377.28	7.572	75.93	582.88
20.001 - 30.000	194	18,724,822.56	14.39	96,519.70	7.356	77.61	606.44
30.001 - 40.000	395	36,893,116.40	28.34	93,400.29	7.515	79.76	607.98
40.001 - 50.000	573	57,942,491.66	44.52	101,121.28	7.574	80.78	605.17
50.001 - 60.000	91	10,275,843.82	7.89	112,921.36	7.266	76.43	603.84
Total:	**1,322**	**130,160,783.97**	**100.00**	**98,457.48**	**7.502**	**79.47**	**604.90**

Min: 2.840
Max: 59.632
NZWA: 39.050

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 13:34

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
6,782 records
Balance: 1,415,129,728
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
LIMDOC in 'S'

Selection Criteria: LIMDOC in 'S'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	347	12,571,766.97	0.89	36,229.88	10.171	94.57	667.65
50,000.01 - 100,000.00	1,276	97,048,429.92	6.86	76,056.76	8.778	83.55	632.36
100,000.01 - 150,000.00	1,111	139,702,133.65	9.87	125,744.49	7.835	79.36	632.41
150,000.01 - 200,000.00	1,022	178,565,128.88	12.62	174,721.26	7.556	78.04	627.72

200,000.01 - 250,000.00	746	167,584,256.88	11.84	224,643.78	7.350	78.92	637.38
250,000.01 - 300,000.00	763	209,454,219.86	14.80	274,514.05	7.172	79.53	636.89
300,000.01 - 350,000.00	516	166,565,324.20	11.77	322,801.02	7.038	80.96	637.75
350,000.01 - 400,000.00	392	146,939,711.72	10.38	374,846.20	7.034	82.06	647.35
400,000.01 - 450,000.00	248	105,496,014.75	7.45	425,387.16	7.007	82.99	656.48
450,000.01 - 500,000.00	185	88,238,912.46	6.24	476,967.09	6.987	81.96	651.98
500,000.01 - 550,000.00	76	39,905,444.92	2.82	525,071.64	6.965	82.46	655.26
550,000.01 - 600,000.00	62	35,774,941.28	2.53	577,015.18	6.801	78.48	672.60
600,000.01 - 650,000.00	17	10,811,331.11	0.76	635,960.65	6.944	77.43	657.87
650,000.01 - 700,000.00	6	4,050,245.79	0.29	675,040.97	6.755	70.34	674.28
700,000.01 - 750,000.00	4	2,962,422.69	0.21	740,605.67	6.555	83.42	677.97
750,000.01 - 800,000.00	1	787,500.00	0.06	787,500.00	6.400	73.26	729.00
800,000.01 - 850,000.00	7	5,910,210.69	0.42	844,315.81	6.791	73.34	666.87
850,000.01 - 900,000.00	2	1,761,732.67	0.12	880,866.34	7.020	81.81	654.09
950,000.01 - 1,000,000.00	1	1,000,000.00	0.07	1,000,000.00	6.125	69.69	646.00
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Min.: 19,929.96
Max: 1,000,000.00
Avg.: 208,659.65

Top

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	13	3,992,818.37	0.28	307,139.87	4.994	74.86	703.83
5.001 - 5.250	30	9,256,790.26	0.65	308,559.68	5.201	75.09	666.18
5.251 - 5.500	39	12,933,054.91	0.91	331,616.79	5.464	76.62	677.49
5.501 - 5.750	133	37,955,817.09	2.68	285,382.08	5.705	76.49	680.55
5.751 - 6.000	367	101,491,579.60	7.17	276,543.81	5.956	74.71	675.37
6.001 - 6.250	365	99,549,486.83	7.03	272,738.32	6.200	76.04	664.01
6.251 - 6.500	510	134,137,894.55	9.48	263,015.48	6.431	77.20	655.94

6.501 - 6.750	489	121,727,121.25	8.60	248,930.72	6.676	78.70	658.60
6.751 - 7.000	628	157,225,919.66	11.11	250,359.74	6.926	80.05	647.03
7.001 - 7.250	381	94,127,086.83	6.65	247,052.72	7.182	81.63	642.71
7.251 - 7.500	454	104,201,903.86	7.36	229,519.61	7.425	81.61	641.44
7.501 - 7.750	431	91,999,483.96	6.50	213,455.88	7.658	82.09	630.21
7.751 - 8.000	484	105,841,788.96	7.48	218,681.38	7.915	82.76	622.32
8.001 - 8.250	273	58,361,507.34	4.12	213,778.42	8.155	84.11	625.48
8.251 - 8.500	307	58,145,567.07	4.11	189,399.24	8.409	83.90	613.78
8.501 - 8.750	270	43,054,691.98	3.04	159,461.82	8.659	83.37	609.22
8.751 - 9.000	299	48,865,162.14	3.45	163,428.64	8.915	82.76	601.96
9.001 - 9.250	146	23,207,382.98	1.64	158,954.68	9.160	82.90	594.21
9.251 - 9.500	152	22,109,230.55	1.56	145,455.46	9.408	82.08	585.34
9.501 - 9.750	138	15,963,352.89	1.13	115,676.47	9.653	84.44	583.51
9.751 - 10.000	223	21,302,353.05	1.51	95,526.25	9.925	87.55	611.35
10.001 - 10.250	136	11,339,080.66	0.80	83,375.59	10.180	90.42	625.78
10.251 - 10.500	137	10,629,563.46	0.75	77,588.05	10.425	89.14	615.07
10.501 - 10.750	94	7,868,370.76	0.56	83,706.07	10.662	85.40	595.18
10.751 - 11.000	94	7,286,101.81	0.51	77,511.72	10.922	91.27	625.15
11.001 - 11.250	69	5,011,676.88	0.35	72,633.00	11.160	94.47	642.13
11.251 - 11.500	59	3,522,926.09	0.25	59,710.61	11.392	92.88	620.70
11.501 - 11.750	30	2,081,984.83	0.15	69,399.49	11.652	89.99	612.15
11.751 - 12.000	16	823,708.45	0.06	51,481.78	11.893	92.16	619.51
12.001 - 12.250	6	564,978.30	0.04	94,163.05	12.168	74.34	559.25
12.251 - 12.500	5	325,940.71	0.02	65,188.14	12.339	100.00	649.17
12.501 - 12.750	4	225,402.36	0.02	56,350.59	12.698	99.91	636.97
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Min.: 4.950
Max: 12.750
WA: 7.368

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 170	5	270,335.66	0.02	54,067.13	7.341	58.85	602.19
171 - 180	82	8,731,936.12	0.62	106,487.03	7.033	66.60	641.77
181 - 240	122	11,143,189.61	0.79	91,337.62	7.798	77.19	651.62
241 - 300	1	250,000.00	0.02	250,000.00	5.750	60.90	728.00
301 - 360	6,572	1,394,734,267.05	98.56	212,223.72	7.366	80.61	640.78
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Min.: 120
Max.: 360
WA: 358

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 170	5	270,335.66	0.02	54,067.13	7.341	58.85	602.19
171 - 180	82	8,731,936.12	0.62	106,487.03	7.033	66.60	641.77
181 - 240	122	11,143,189.61	0.79	91,337.62	7.798	77.19	651.62
241 - 300	1	250,000.00	0.02	250,000.00	5.750	60.90	728.00
301 - 360	6,572	1,394,734,267.05	98.56	212,223.72	7.366	80.61	640.78
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Min.: 118
Max: 360
WA: 357

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	7	545,398.96	0.04	77,914.14	7.395	16.45	599.44
20.01 - 30.00	19	2,081,073.49	0.15	109,530.18	7.209	27.02	636.06
30.01 - 40.00	57	8,063,732.04	0.57	141,468.98	7.192	36.00	607.79
40.01 - 50.00	131	23,382,168.99	1.65	178,489.84	7.113	46.12	606.64
50.01 - 60.00	291	55,156,350.35	3.90	189,540.72	7.073	55.72	612.24
60.01 - 70.00	607	134,929,239.57	9.53	222,288.70	7.138	66.41	601.82
70.01 - 80.00	2,601	601,357,117.59	42.49	231,202.28	7.008	78.81	646.92
80.01 - 90.00	1,904	441,712,539.55	31.21	231,991.88	7.560	87.67	639.16
90.01 - 100.00	1,165	147,902,107.90	10.45	126,954.60	8.624	96.81	675.21
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

NZMin.: 13.04
Max: 100.00
NZWA: 80.49

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	10	2,115,834.89	0.15	211,583.49	9.216	74.47	500.00
501 - 525	298	54,128,908.98	3.83	181,640.63	9.294	71.59	513.44
526 - 550	411	73,004,427.96	5.16	177,626.35	8.479	73.27	538.05
551 - 575	520	102,565,261.15	7.25	197,240.89	7.752	76.05	562.82
576 - 600	573	121,995,252.26	8.62	212,906.20	7.534	78.47	588.37
601 - 625	761	170,167,400.47	12.02	223,610.25	7.230	79.51	613.89
626 - 650	1,156	241,661,126.43	17.08	209,049.42	7.190	81.94	639.41
651 - 675	1,188	246,285,211.27	17.40	207,310.78	7.155	82.03	662.52
676 - 700	887	185,906,181.06	13.14	209,589.83	7.054	82.95	686.98

701 - 725	462	103,852,140.19	7.34	224,788.18	7.017	83.86	711.69
726 - 750	275	56,517,002.66	3.99	205,516.37	7.080	83.95	737.45
751 - 775	163	39,709,419.70	2.81	243,616.07	7.018	83.82	762.67
776 - 800	67	15,380,365.87	1.09	229,557.70	7.010	81.56	784.82
801 >=	11	1,841,195.55	0.13	167,381.41	7.327	85.66	804.08
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Nzmin.: 500
Max.: 816
NZWA.: 641

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	6,048	1,369,681,645.84	96.79	226,468.53	7.265	79.85	639.50
2nd Lien	734	45,448,082.60	3.21	61,918.37	10.456	99.92	682.32
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	3,138	711,931,186.88	50.31	226,874.18	7.274	76.72	617.72
Purchase	3,272	629,298,320.41	44.47	192,328.34	7.484	84.75	667.14
Rate/Term Refinance	372	73,900,221.15	5.22	198,656.51	7.279	80.54	640.31
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Top

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	4,832	982,849,180.12	69.45	203,404.22	7.348	79.86	636.46
2-4 FAMILY	610	165,081,346.75	11.67	270,625.16	7.344	81.99	658.78
PUD	743	154,051,683.99	10.89	207,337.39	7.520	81.34	643.01
CONDO	597	113,147,517.58	8.00	189,526.83	7.366	82.60	650.24
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Top

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA	2,166	578,154,467.70	40.86	266,922.65	7.046	79.30	647.43
FL	795	130,838,578.31	9.25	164,576.83	7.650	81.26	633.90
NY	416	123,411,388.46	8.72	296,661.99	7.065	80.15	647.16
NJ	314	73,919,444.65	5.22	235,412.24	7.551	80.94	627.31
MA	216	55,729,208.99	3.94	258,005.60	7.359	79.08	639.92
Other	2,875	453,076,640.33	32.02	157,591.87	7.750	81.98	635.15
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Top

11. Loan Documentation

		Total		Average		NZWA Original	

Loan Documentation	No. of Loans	Current Balance	%	Current Balance	WAC	LTV CALC	NZWA Fico
Stated	6,782	1,415,129,728.44	100.00	208,659.65	7.368	80.49	640.88
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 3.000	4	956,524.11	0.08	239,131.03	6.703	87.45	676.04
3.001 - 3.500	1	306,000.00	0.02	306,000.00	6.250	67.25	619.00
4.001 - 4.500	2	518,594.26	0.04	259,297.13	6.866	85.90	657.39
4.501 - 5.000	520	117,167,575.32	9.48	225,322.26	7.245	80.72	636.93
5.001 - 5.500	133	32,939,695.85	2.66	247,666.89	7.284	82.19	646.90
5.501 - 6.000	3,952	929,799,642.45	75.21	235,273.19	7.219	81.76	646.53
6.001 - 6.500	533	114,123,532.48	9.23	214,115.45	7.811	76.88	599.07
6.501 - 7.000	205	38,638,469.69	3.13	188,480.34	8.460	66.33	562.50
7.001 - 7.500	3	849,860.01	0.07	283,286.67	9.006	79.19	615.52
7.501 - 8.000	1	127,200.00	0.01	127,200.00	8.875	80.00	536.00
8.501 - 9.000	3	776,257.13	0.06	258,752.38	8.592	83.55	611.33
Total:	**5,357**	**1,236,203,351.30**	**100.00**	**230,764.11**	**7.318**	**80.74**	**638.59**

Min.: 1.000
Max.: 8.800
WA: 5.753

Top

13. Initial Periodic Rate Cap

	No. of	Total Current		Average Current		NZWA Original LTV	NZWA

Initial Periodic Rate Cap	Loans	Balance	%	Balance	WAC	CALC	Fico
1.000	34	4,978,937.48	0.40	146,439.34	8.034	78.19	594.88
1.500	5,323	1,231,224,413.82	99.60	231,302.73	7.315	80.75	638.77
Total:	**5,357**	**1,236,203,351.30**	**100.00**	**230,764.11**	**7.318**	**80.74**	**638.59**

Min.: 1.000
Max.: 1.500
WA: 1.498

Top

---

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	34	4,978,937.48	0.40	146,439.34	8.034	78.19	594.88
1.500	5,323	1,231,224,413.82	99.60	231,302.73	7.315	80.75	638.77
Total:	**5,357**	**1,236,203,351.30**	**100.00**	**230,764.11**	**7.318**	**80.74**	**638.59**

Min.: 1.000
Max.: 1.500
WA: 1.498

Top

---

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	13	3,992,818.37	0.32	307,139.87	4.994	74.86	703.83
12.001 - 12.500	72	22,604,399.17	1.83	313,949.99	5.374	76.12	672.26
12.501 - 13.000	360	106,220,478.82	8.59	295,056.89	5.881	78.12	678.28
13.001 - 13.500	706	196,144,004.52	15.87	277,824.37	6.340	78.10	659.44
13.501 - 14.000	978	250,180,911.80	20.24	255,808.70	6.818	80.10	652.62

14.001 - 14.500	782	188,953,531.82	15.28	241,628.56	7.315	81.87	642.54
14.501 - 15.000	855	188,429,048.96	15.24	220,384.85	7.802	82.73	625.45
15.001 - 15.500	540	111,161,418.66	8.99	205,854.48	8.281	84.29	620.59
15.501 - 16.000	494	85,047,950.43	6.88	172,161.84	8.803	83.04	604.50
16.001 - 16.500	255	41,712,446.25	3.37	163,578.22	9.273	81.80	585.27
16.501 - 17.000	160	23,616,709.11	1.91	147,604.43	9.766	79.90	556.80
17.001 - 17.500	71	9,136,759.90	0.74	128,686.76	10.281	76.53	527.34
17.501 - 18.000	47	6,127,580.37	0.50	130,374.05	10.753	73.39	527.77
18.001 - 18.500	17	1,911,693.71	0.15	112,452.57	11.228	72.75	512.80
18.501 - 19.000	5	647,821.11	0.05	129,564.22	11.735	60.48	514.63
19.001 - 19.500	2	315,778.30	0.03	157,889.15	12.224	57.59	526.27
Total:	**5,357**	**1,236,203,351.30**	**100.00**	**230,764.11**	**7.318**	**80.74**	**638.59**

Min.: 11.950
Max.: 19.250
WA: 14.314

Top

---

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	82	26,182,663.54	2.12	319,300.77	5.299	75.81	677.51
5.501 - 6.000	358	105,809,978.82	8.56	295,558.60	5.878	78.11	678.54
6.001 - 6.500	701	195,331,768.82	15.80	278,647.32	6.334	78.12	659.74
6.501 - 7.000	979	250,396,661.80	20.26	255,767.79	6.817	80.09	652.56
7.001 - 7.500	781	189,053,518.74	15.29	242,065.97	7.309	81.87	642.53
7.501 - 8.000	849	187,575,283.96	15.17	220,936.73	7.796	82.76	625.76
8.001 - 8.500	549	112,288,221.44	9.08	204,532.28	8.281	84.21	620.43
8.501 - 9.000	497	85,539,439.43	6.92	172,111.55	8.796	83.06	604.59
9.001 - 9.500	255	41,712,446.25	3.37	163,578.22	9.273	81.80	585.27
9.501 - 10.000	164	24,173,735.11	1.96	147,400.82	9.768	79.75	556.16
10.001 - 10.500	71	9,136,759.90	0.74	128,686.76	10.281	76.53	527.34

10.501 - 11.000	47	6,127,580.37	0.50	130,374.05	10.753	73.39	527.77
11.001 - 11.500	17	1,911,693.71	0.15	112,452.57	11.228	72.75	512.80
11.501 - 12.000	5	647,821.11	0.05	129,564.22	11.735	60.48	514.63
12.001 - 12.500	2	315,778.30	0.03	157,889.15	12.224	57.59	526.27
Total:	**5,357**	**1,236,203,351.30**	**100.00**	**230,764.11**	**7.318**	**80.74**	**638.59**

Min.: 4.950
Max.: 12.250
WA: 7.318

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-06	1	83,393.11	0.01	83,393.11	5.900	79.50	675.00
2006-09	1	164,290.54	0.01	164,290.54	7.550	90.25	658.00
2006-11	14	3,543,755.14	0.29	253,125.37	6.149	84.09	665.31
2006-12	37	9,402,134.88	0.76	254,111.75	6.734	85.60	665.20
2007-01	67	15,700,513.31	1.27	234,336.02	7.275	82.66	654.44
2007-02	177	39,112,462.26	3.16	220,974.36	7.915	82.79	655.81
2007-03	943	227,207,565.12	18.38	240,941.21	7.400	80.24	644.24
2007-04	3,874	882,586,290.83	71.39	227,823.00	7.301	80.74	635.01
2007-05	1	285,000.00	0.02	285,000.00	7.500	89.91	696.00
2007-06	1	96,825.66	0.01	96,825.66	5.850	79.50	659.00
2007-10	2	398,830.52	0.03	199,415.26	7.115	86.59	629.54
2007-12	2	360,633.89	0.03	180,316.95	6.529	79.91	645.86
2008-01	3	360,486.04	0.03	120,162.01	7.196	65.57	682.71
2008-02	1	293,705.90	0.02	293,705.90	6.800	88.35	654.00
2008-03	71	21,240,044.90	1.72	299,155.56	7.058	81.21	653.83
2008-04	162	35,367,419.20	2.86	218,317.40	7.035	78.86	645.37
Total:	**5,357**	**1,236,203,351.30**	**100.00**	**230,764.11**	**7.318**	**80.74**	**638.59**

Top

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
No	5,997	1,171,736,942.59	82.80	195,387.18	7.481	80.25	636.18
Yes	785	243,392,785.85	17.20	310,054.50	6.822	81.65	663.49
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	5,997	1,171,736,942.59	82.80	195,387.18	7.481	80.25	636.18
24	681	213,644,585.22	15.10	313,721.86	6.816	81.69	664.38
36	73	22,384,418.95	1.58	306,635.88	6.833	81.47	658.23
60	31	7,363,781.68	0.52	237,541.34	6.952	80.79	653.60
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	16	2,682,385.53	0.19	167,649.10	7.142	80.50	665.21
10.001 - 20.000	145	24,648,863.46	1.74	169,992.16	7.391	77.82	642.20

20.001 - 30.000	739	126,977,189.75	8.97	171,822.99	7.396	77.77	635.18
30.001 - 40.000	1,897	375,765,067.06	26.55	198,083.85	7.390	80.49	639.16
40.001 - 50.000	3,831	851,696,314.78	60.19	222,316.97	7.356	81.50	643.72
50.001 - 60.000	154	33,359,907.86	2.36	216,622.78	7.298	67.11	606.38
Total:	**6,782**	**1,415,129,728.44**	**100.00**	**208,659.65**	**7.368**	**80.49**	**640.88**

Min: 1.110
Max: 56.120
NZWA: 40.696

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 13:32

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
4,389 records
Balance: 533,266,385

RATETYPE in 'F'

Selection Criteria: RATETYPE in 'F'
Table of Contents

1. LTV

1. LTV

LTV	Number of Mortgage Loans	% of Loans (0-600)FICO	% of Loans (600-625)FICO	% of Loans (625-650)FICO	% of Loans (>650)FICO
<= 69.99	2,511	21.05	15.60	18.61	44.74
70.00 - 74.99	246	26.48	20.15	20.27	33.10
75.00 - 79.99	316	27.21	20.85	18.93	33.01
80.00 - 84.99	793	25.64	17.41	22.05	34.90
85.00 - 89.99	203	26.00	15.51	19.56	38.93
90.00 >=	320	11.94	17.16	22.92	47.98
Total:	**4,389**	**22.59**	**17.09**	**20.06**	**40.27**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 16:43

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has

not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
4,389 records
Balance: 533,266,385
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
RATETYPE in 'F'

RATETYPE in 'F'			
Fico Score	No. of Loans	Total Current Balance	%
491 - 500	5	503,920.29	0.094
501 - 510	40	4,541,340.35	0.852
511 - 520	42	4,951,673.84	0.929
521 - 530	49	5,212,071.84	0.977
531 - 540	47	5,622,357.43	1.054
541 - 550	76	9,291,216.44	1.742
551 - 560	119	16,593,734.66	3.112
561 - 570	114	15,291,126.10	2.867
571 - 580	129	13,439,392.56	2.520
581 - 590	259	24,038,646.44	4.508
591 - 600	240	24,470,300.87	4.589
601 - 610	255	28,917,162.04	5.423
611 - 620	296	36,275,034.74	6.802
621 - 630	328	42,217,416.69	7.917
631 - 640	352	43,531,315.70	8.163
641 - 650	348	43,629,209.38	8.182
651 - 660	324	42,552,543.16	7.980
661 - 670	292	38,745,157.28	7.266
671 - 680	243	28,735,885.16	5.389
681 - 690	193	24,874,199.62	4.664
691 - 700	152	18,259,994.20	3.424
701 - 710	98	12,933,850.53	2.425
711 - 720	92	12,582,189.29	2.359

721 - 730	90	9,233,901.41	1.732
731 - 740	55	5,943,253.89	1.115
741 - 750	32	4,476,897.41	0.840
751 - 760	28	3,713,340.79	0.696
761 - 770	25	3,332,861.71	0.625
771 - 780	28	3,732,461.81	0.700
781 - 790	20	3,246,642.81	0.609
791 - 800	6	1,061,035.11	0.199
801 - 810	11	1,248,411.57	0.234
811 - 820	1	67,840.00	0.013
Total:	**4,389**	**533,266,385.12**	**100.000**

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:33

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
1,852 records
Balance: 517,374,457
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
IOFLAG in 'Y'

Selection Criteria: IOFLAG in 'Y'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
50,000.01 - 100,000.00	70	5,985,112.73	1.16	85,501.61	7.008	80.23	638.98
100,000.01 - 150,000.00	244	30,790,458.59	5.95	126,190.40	6.670	80.37	634.98
150,000.01 - 200,000.00	286	50,275,595.21	9.72	175,788.79	6.627	80.16	644.48
200,000.01 - 250,000.00	261	58,708,362.22	11.35	224,936.25	6.658	81.18	645.26

250,000.01 - 300,000.00	282	77,710,966.90	15.02	275,570.80	6.503	81.40	646.24
300,000.01 - 350,000.00	211	68,564,469.23	13.25	324,950.09	6.484	82.62	651.18
350,000.01 - 400,000.00	175	65,543,950.55	12.67	374,536.86	6.480	83.90	652.33
400,000.01 - 450,000.00	120	51,104,286.41	9.88	425,869.05	6.445	83.42	656.78
450,000.01 - 500,000.00	90	42,665,932.79	8.25	474,065.92	6.505	83.08	660.79
500,000.01 - 550,000.00	47	24,540,499.59	4.74	522,138.29	6.507	82.88	651.56
550,000.01 - 600,000.00	36	20,581,410.91	3.98	571,705.86	6.297	81.60	682.06
600,000.01 - 650,000.00	14	8,841,332.95	1.71	631,523.78	6.735	81.13	638.72
650,000.01 - 700,000.00	7	4,746,399.90	0.92	678,057.13	6.407	76.98	668.40
700,000.01 - 750,000.00	3	2,171,576.35	0.42	723,858.78	6.573	81.54	634.70
750,000.01 - 800,000.00	1	800,000.00	0.15	800,000.00	5.875	84.21	608.00
800,000.01 - 850,000.00	4	3,344,102.46	0.65	836,025.62	6.142	75.73	666.14
950,000.01 - 1,000,000.00	1	1,000,000.00	0.19	1,000,000.00	6.125	69.69	646.00
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 52,250.00
Max: 1,000,000.00
Avg.: 279,359.86

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	26	9,085,130.05	1.76	349,428.08	4.991	77.40	676.06
5.001 - 5.250	33	9,746,166.60	1.88	295,338.38	5.187	75.81	672.24
5.251 - 5.500	87	27,605,685.32	5.34	317,306.73	5.437	78.28	666.83
5.501 - 5.750	131	40,242,879.89	7.78	307,197.56	5.685	79.94	662.54
5.751 - 6.000	241	68,535,828.81	13.25	284,381.03	5.938	80.26	654.49
6.001 - 6.250	205	60,515,400.13	11.70	295,197.07	6.183	79.60	653.80
6.251 - 6.500	220	61,165,395.58	11.82	278,024.53	6.426	80.65	650.34
6.501 - 6.750	222	57,460,385.63	11.11	258,830.57	6.665	81.65	649.30
6.751 - 7.000	231	62,575,873.02	12.09	270,891.23	6.924	84.06	643.56

7.001 - 7.250	123	34,876,474.12	6.74	283,548.57	7.171	85.55	635.91
7.251 - 7.500	129	35,170,187.53	6.80	272,637.11	7.421	84.75	642.90
7.501 - 7.750	79	21,221,948.00	4.10	268,632.25	7.657	86.38	644.59
7.751 - 8.000	54	13,756,732.92	2.66	254,754.31	7.914	87.64	646.56
8.001 - 8.250	19	5,227,347.90	1.01	275,123.57	8.137	89.97	647.23
8.251 - 8.500	25	5,284,291.40	1.02	211,371.66	8.399	90.06	625.65
8.501 - 8.750	12	2,534,927.36	0.49	211,243.95	8.672	86.19	610.37
8.751 - 9.000	12	1,740,299.09	0.34	145,024.92	8.897	93.35	622.13
9.001 - 9.250	3	629,503.44	0.12	209,834.48	9.171	93.74	633.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 4.990
Max: 9.200
WA: 6.529

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
301 - 360	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 360
Max.: 360
WA: 360

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

301 - 360	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 356
Max: 360
WA: 360

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	1	106,000.00	0.02	106,000.00	7.100	14.62	604.00
30.01 - 40.00	7	1,104,839.98	0.21	157,834.28	6.089	35.35	639.46
40.01 - 50.00	15	4,069,546.73	0.79	271,303.12	6.064	46.17	673.01
50.01 - 60.00	46	11,563,722.82	2.24	251,385.28	6.210	56.26	648.07
60.01 - 70.00	92	25,651,482.28	4.96	278,820.46	6.155	66.65	633.74
70.01 - 80.00	954	255,023,677.39	49.29	267,320.42	6.348	79.27	655.45
80.01 - 90.00	569	171,971,630.87	33.24	302,234.85	6.711	87.62	645.10
90.01 - 100.00	168	47,883,556.72	9.26	285,021.17	7.163	94.79	653.10
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

NZMin.: 14.62
Max: 95.00
NZWA: 81.97

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

551 - 575	15	3,796,351.41	0.73	253,090.09	6.683	86.78	569.72
576 - 600	237	57,012,952.22	11.02	240,560.98	6.768	81.10	590.30
601 - 625	399	106,562,711.88	20.60	267,074.47	6.669	82.06	613.88
626 - 650	431	117,946,513.76	22.80	273,657.80	6.526	81.73	638.42
651 - 675	340	98,416,806.43	19.02	289,461.20	6.496	82.67	662.78
676 - 700	216	65,817,167.39	12.72	304,709.11	6.416	82.02	686.31
701 - 725	102	33,455,411.67	6.47	327,994.23	6.361	82.68	711.46
726 - 750	64	19,710,557.32	3.81	307,977.46	6.149	82.16	738.47
751 - 775	30	9,085,687.41	1.76	302,856.25	6.112	80.85	763.19
776 - 800	15	4,639,585.65	0.90	309,305.71	6.468	74.90	785.95
801 >=	3	930,711.65	0.18	310,237.22	5.469	76.92	809.17
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Nzmin.: 560
Max.: 813
NZWA.: 651

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

Cash Out Refinance	814	244,586,336.72	47.27	300,474.62	6.501	81.38	641.89
Purchase	860	230,423,847.29	44.54	267,934.71	6.558	82.42	661.02
Rate/Term Refinance	178	42,364,272.78	8.19	238,001.53	6.532	83.00	644.72
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	1,332	368,145,941.89	71.16	276,385.84	6.509	81.69	649.29
PUD	252	72,599,976.96	14.03	288,095.15	6.603	81.92	647.03
CONDO	179	45,898,709.10	8.87	256,417.37	6.511	83.84	663.47
2-4 FAMILY	89	30,729,828.84	5.94	345,278.98	6.620	82.72	656.31
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA	915	307,125,947.50	59.36	335,656.77	6.365	81.51	657.16
FL	136	29,419,708.96	5.69	216,321.39	6.886	82.89	650.89
NV	79	19,927,652.32	3.85	252,248.76	6.748	81.59	645.30
AZ	102	18,929,763.81	3.66	185,585.92	6.592	83.51	644.54
NY	48	16,413,089.85	3.17	341,939.37	6.461	81.71	654.88
Other	572	125,558,294.35	24.27	219,507.51	6.811	82.76	635.86
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Full	979	245,103,366.00	47.37	250,360.95	6.268	82.25	638.56
Stated	785	243,392,785.85	47.04	310,054.50	6.822	81.65	663.49
Limited	88	28,878,304.94	5.58	328,162.56	6.272	82.41	644.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 3.000	11	2,219,041.95	0.43	201,731.09	6.511	83.34	643.67
3.001 - 3.500	1	306,000.00	0.06	306,000.00	6.250	67.25	619.00
3.501 - 4.000	2	697,000.00	0.13	348,500.00	5.669	79.90	619.63
4.001 - 4.500	2	518,594.26	0.10	259,297.13	6.866	85.90	657.39
4.501 - 5.000	17	4,998,514.39	0.97	294,030.26	6.341	81.95	636.76
5.001 - 5.500	139	35,514,778.08	6.86	255,502.00	6.502	82.75	648.80
5.501 - 6.000	1,633	459,316,728.70	88.78	281,271.73	6.522	81.99	651.52
6.001 - 6.500	39	11,456,075.94	2.21	293,745.54	6.861	78.35	631.90
6.501 - 7.000	4	1,244,638.63	0.24	311,159.66	6.777	81.50	630.51
7.001 - 7.500	2	536,827.71	0.10	268,413.86	6.933	91.20	698.06
8.501 - 9.000	2	566,257.13	0.11	283,128.57	8.515	88.57	631.48
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 1.000
Max.: 8.650
WA: 5.646

Top

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	26	9,085,130.05	1.76	349,428.08	4.991	77.40	676.06
12.001 - 12.500	120	37,351,851.92	7.22	311,265.43	5.372	77.63	668.24
12.501 - 13.000	372	108,778,708.70	21.03	292,415.88	5.844	80.14	657.47

13.001 - 13.500	425	121,680,795.71	23.52	286,307.75	6.305	80.13	652.06
13.501 - 14.000	453	120,036,258.65	23.20	264,980.70	6.800	82.91	646.31
14.001 - 14.500	252	70,046,661.65	13.54	277,962.94	7.297	85.15	639.42
14.501 - 15.000	133	34,978,680.92	6.76	262,997.60	7.758	86.87	645.36
15.001 - 15.500	44	10,511,639.30	2.03	238,900.89	8.269	90.01	636.38
15.501 - 16.000	24	4,275,226.45	0.83	178,134.44	8.764	89.11	615.16
16.001 - 16.500	3	629,503.44	0.12	209,834.48	9.171	93.74	633.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 11.990
Max.: 16.200
WA: 13.529

Top

---

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	146	46,436,981.97	8.98	318,061.52	5.297	77.59	669.77
5.501 - 6.000	372	108,778,708.70	21.03	292,415.88	5.844	80.14	657.47
6.001 - 6.500	425	121,680,795.71	23.52	286,307.75	6.305	80.13	652.06
6.501 - 7.000	453	120,036,258.65	23.20	264,980.70	6.800	82.91	646.31
7.001 - 7.500	252	70,046,661.65	13.54	277,962.94	7.297	85.15	639.42
7.501 - 8.000	133	34,978,680.92	6.76	262,997.60	7.758	86.87	645.36
8.001 - 8.500	44	10,511,639.30	2.03	238,900.89	8.269	90.01	636.38
8.501 - 9.000	24	4,275,226.45	0.83	178,134.44	8.764	89.11	615.16
9.001 - 9.500	3	629,503.44	0.12	209,834.48	9.171	93.74	633.91
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min.: 4.990
Max.: 9.200
WA: 6.529

Top

---

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-12	11	3,308,357.91	0.64	300,759.81	6.244	84.89	663.84
2007-01	14	2,834,181.40	0.55	202,441.53	6.660	83.97	629.95
2007-02	20	5,152,268.94	1.00	257,613.45	6.688	79.61	651.81
2007-03	340	90,551,509.51	17.50	266,327.97	6.469	80.63	650.33
2007-04	1,121	323,247,776.80	62.48	288,356.63	6.576	82.45	651.86
2007-12	1	223,214.43	0.04	223,214.43	6.700	80.00	647.00
2008-01	3	436,400.43	0.08	145,466.81	6.476	80.00	610.60
2008-02	5	940,348.37	0.18	188,069.67	6.649	82.66	630.80
2008-03	230	64,026,495.00	12.38	278,376.07	6.408	81.42	647.76
2008-04	107	26,653,904.00	5.15	249,101.91	6.434	81.98	645.58
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Yes	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	650.64
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

---

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

24	1,489	422,649,379.12	81.69	283,847.80	6.552	82.08	651.41
36	273	74,864,355.63	14.47	274,228.41	6.368	81.12	647.72
60	90	19,860,722.04	3.84	220,674.69	6.644	82.96	645.31
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	4	918,309.40	0.18	229,577.35	6.716	76.03	618.59
10.001 - 20.000	39	11,304,172.03	2.18	289,850.56	6.472	81.92	655.81
20.001 - 30.000	172	46,349,436.25	8.96	269,473.47	6.491	80.12	647.33
30.001 - 40.000	524	139,900,925.78	27.04	266,986.50	6.545	82.00	651.32
40.001 - 50.000	1,098	314,858,198.51	60.86	286,756.10	6.533	82.28	650.99
50.001 - 60.000	15	4,043,414.82	0.78	269,560.99	6.204	80.03	630.85
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**650.64**

Min: 5.631
Max: 54.811
NZWA: 40.522

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:24

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering

Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
2,443 records
Balance: 621,943,763
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
LIMDOC in 'S'; RANDOM in 0

Selection Criteria: LIMDOC in 'S'; RANDOM in 0
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	103	3,806,514.85	0.61	36,956.45	10.404	94.33	662.46
50,000.01 - 100,000.00	478	35,947,362.45	5.78	75,203.69	9.216	86.29	632.97
100,000.01 - 150,000.00	305	38,187,696.07	6.14	125,205.56	8.158	81.57	628.86
150,000.01 - 200,000.00	271	47,401,604.95	7.62	174,913.67	7.754	78.73	622.34

200,000.01 - 250,000.00	188	42,401,159.81	6.82	225,538.08	7.589	80.13	638.37
250,000.01 - 300,000.00	157	42,893,835.08	6.90	273,209.14	7.463	79.06	626.27
300,000.01 - 350,000.00	112	36,276,732.80	5.83	323,899.40	7.261	80.84	631.01
350,000.01 - 400,000.00	285	107,622,725.13	17.30	377,623.60	7.029	82.04	646.06
400,000.01 - 450,000.00	202	85,958,990.85	13.82	425,539.56	6.978	82.94	652.49
450,000.01 - 500,000.00	173	82,465,179.50	13.26	476,677.34	7.011	82.04	649.84
500,000.01 - 550,000.00	74	38,866,302.43	6.25	525,220.30	6.965	82.50	655.24
550,000.01 - 600,000.00	59	34,065,715.76	5.48	577,385.01	6.784	78.08	671.09
600,000.01 - 650,000.00	15	9,577,831.11	1.54	638,522.07	6.861	76.13	653.36
650,000.01 - 700,000.00	6	4,050,245.79	0.65	675,040.97	6.755	70.34	674.28
700,000.01 - 750,000.00	4	2,962,422.69	0.48	740,605.67	6.555	83.42	677.97
750,000.01 - 800,000.00	1	787,500.00	0.13	787,500.00	6.400	73.26	729.00
800,000.01 - 850,000.00	7	5,910,210.69	0.95	844,315.81	6.791	73.34	666.87
850,000.01 - 900,000.00	2	1,761,732.67	0.28	880,866.34	7.020	81.81	654.09
950,000.01 - 1,000,000.00	1	1,000,000.00	0.16	1,000,000.00	6.125	69.69	646.00
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Min.: 20,887.99
Max: 1,000,000.00
Avg.: 254,581.97

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	9	3,060,818.37	0.49	340,090.93	4.995	75.45	708.74
5.001 - 5.250	11	4,708,372.48	0.76	428,033.86	5.187	78.48	663.09
5.251 - 5.500	16	6,094,165.00	0.98	380,885.31	5.467	79.14	681.66
5.501 - 5.750	48	17,482,267.06	2.81	364,213.90	5.708	79.37	683.41
5.751 - 6.000	132	47,775,619.42	7.68	361,936.51	5.950	76.89	677.57
6.001 - 6.250	133	46,693,570.20	7.51	351,079.48	6.205	77.30	661.06
6.251 - 6.500	186	62,745,121.55	10.09	337,339.36	6.420	78.31	656.60

6.501 - 6.750	159	51,024,537.01	8.20	320,909.04	6.675	79.97	659.35
6.751 - 7.000	215	69,533,882.15	11.18	323,413.41	6.925	81.69	652.67
7.001 - 7.250	127	40,740,688.71	6.55	320,792.82	7.188	82.57	641.66
7.251 - 7.500	155	45,714,176.91	7.35	294,930.17	7.431	82.17	643.98
7.501 - 7.750	132	36,269,835.61	5.83	274,771.48	7.652	82.65	635.21
7.751 - 8.000	160	41,993,709.23	6.75	262,460.68	7.919	82.21	620.83
8.001 - 8.250	85	23,367,100.74	3.76	274,907.07	8.157	85.29	634.39
8.251 - 8.500	87	20,115,113.91	3.23	231,208.21	8.406	83.24	615.74
8.501 - 8.750	105	19,720,839.56	3.17	187,817.52	8.657	82.44	612.55
8.751 - 9.000	114	21,190,847.48	3.41	185,884.63	8.906	84.62	618.52
9.001 - 9.250	65	12,368,089.66	1.99	190,278.30	9.164	85.31	605.44
9.251 - 9.500	65	11,353,898.68	1.83	174,675.36	9.412	82.68	591.85
9.501 - 9.750	55	7,111,762.27	1.14	129,304.77	9.641	82.74	583.35
9.751 - 10.000	94	10,105,986.47	1.62	107,510.49	9.928	86.55	606.47
10.001 - 10.250	65	5,500,783.05	0.88	84,627.43	10.177	91.71	628.84
10.251 - 10.500	55	4,428,453.15	0.71	80,517.33	10.401	89.02	601.25
10.501 - 10.750	38	3,421,137.69	0.55	90,029.94	10.656	86.60	599.79
10.751 - 11.000	43	3,051,276.01	0.49	70,959.91	10.925	90.32	627.10
11.001 - 11.250	34	2,602,742.62	0.42	76,551.25	11.153	92.82	635.03
11.251 - 11.500	27	1,466,082.99	0.24	54,299.37	11.391	95.56	626.91
11.501 - 11.750	12	1,041,951.83	0.17	86,829.32	11.675	82.01	591.79
11.751 - 12.000	7	438,891.45	0.07	62,698.78	11.905	85.28	601.21
12.001 - 12.250	4	482,378.30	0.08	120,594.58	12.173	73.34	560.22
12.251 - 12.500	4	297,740.71	0.05	74,435.18	12.338	100.00	648.42
12.501 - 12.750	1	41,922.36	0.01	41,922.36	12.700	100.00	641.00
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Min.: 4.950
Max: 12.700
WA: 7.344

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	21	1,940,842.75	0.31	92,421.08	7.430	65.02	651.90
181 - 240	54	4,845,645.94	0.78	89,734.18	8.142	82.28	651.23
301 - 360	2,368	615,157,273.94	98.91	259,779.25	7.338	81.38	643.80
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Min.: 180
Max.: 360
WA: 359

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	21	1,940,842.75	0.31	92,421.08	7.430	65.02	651.90
181 - 240	54	4,845,645.94	0.78	89,734.18	8.142	82.28	651.23
301 - 360	2,368	615,157,273.94	98.91	259,779.25	7.338	81.38	643.80
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Min.: 176
Max: 360
WA: 358

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
10.01 - 20.00	2	109,481.19	0.02	54,740.60	6.982	18.08	653.88

20.01 - 30.00	5	612,932.49	0.10	122,586.50	7.264	27.25	666.95
30.01 - 40.00	15	2,350,794.19	0.38	156,719.61	7.250	35.40	626.76
40.01 - 50.00	26	5,555,972.39	0.89	213,691.25	7.175	46.67	628.95
50.01 - 60.00	81	19,869,558.78	3.19	245,303.19	7.303	55.61	609.66
60.01 - 70.00	201	52,777,629.58	8.49	262,575.27	7.216	66.62	597.97
70.01 - 80.00	922	267,854,879.86	43.07	290,515.05	6.967	78.72	649.20
80.01 - 90.00	736	206,195,194.74	33.15	280,156.51	7.500	87.67	642.95
90.01 - 100.00	455	66,617,319.41	10.71	146,411.69	8.513	96.69	673.58
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

NZMin.: 17.99
Max: 100.00
NZWA: 81.33

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
476 - 500	4	1,072,939.82	0.17	268,234.96	8.655	75.81	500.00
501 - 525	121	24,353,952.50	3.92	201,272.33	9.252	72.29	513.70
526 - 550	139	27,668,498.76	4.45	199,053.95	8.595	74.74	538.81
551 - 575	189	42,373,952.29	6.81	224,200.81	7.790	78.25	562.55
576 - 600	203	50,258,301.73	8.08	247,577.84	7.517	78.65	588.42
601 - 625	246	71,489,304.15	11.49	290,606.93	7.185	79.86	613.47
626 - 650	398	103,319,538.71	16.61	259,596.83	7.186	83.13	639.54
651 - 675	451	112,178,095.29	18.04	248,731.92	7.196	82.70	662.39
676 - 700	337	87,151,168.43	14.01	258,608.81	7.030	83.63	687.17
701 - 725	158	47,676,569.69	7.67	301,750.44	6.886	84.17	712.31
726 - 750	108	28,827,297.44	4.64	266,919.42	7.021	84.25	738.92
751 - 775	59	17,308,861.71	2.78	293,370.54	7.079	83.68	762.91
776 - 800	24	7,007,942.91	1.13	291,997.62	6.981	78.19	783.17

801 >=	6	1,257,339.20	0.20	209,556.53	7.279	83.73	803.84
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Nzmin.: 500
Max.: 807
NZWA.: 644

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	2,143	601,978,088.39	96.79	280,904.38	7.240	80.72	642.77
2nd Lien	300	19,965,674.24	3.21	66,552.25	10.482	99.94	677.49
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	1,127	312,853,832.52	50.30	277,598.79	7.262	78.13	619.89
Purchase	1,188	275,222,401.84	44.25	231,668.69	7.452	85.08	671.36
Rate/Term Refinance	128	33,867,528.27	5.45	264,590.06	7.231	80.46	642.24
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Top

---

9. Property Type

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
SINGLE FAMILY	1,760	445,128,891.31	71.57	252,914.14	7.300	80.67	640.61
PUD	269	72,140,884.64	11.60	268,181.73	7.481	81.73	644.28
2-4 FAMILY	213	58,996,530.13	9.49	276,979.01	7.449	83.68	660.18
CONDO	201	45,677,456.55	7.34	227,251.03	7.427	84.16	654.06
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Top

---

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA	877	289,406,144.26	46.53	329,995.60	7.051	81.28	652.34
NY	185	62,720,438.09	10.08	339,029.40	7.059	81.48	649.07
FL	272	52,771,463.71	8.48	194,012.73	7.662	80.96	637.40
NJ	106	28,179,799.18	4.53	265,847.16	7.569	80.66	617.02
MA	69	21,242,150.08	3.42	307,857.25	7.484	79.64	647.31
Other	934	167,623,767.31	26.95	179,468.70	7.802	81.81	633.46
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Top

---

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Stated	2,443	621,943,762.63	100.00	254,581.97	7.344	81.33	643.88
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 3.000	1	475,000.00	0.09	475,000.00	6.900	95.00	667.00
4.501 - 5.000	178	51,261,739.67	9.48	287,987.30	7.156	81.96	644.85
5.001 - 5.500	43	14,382,442.19	2.66	334,475.40	7.123	81.98	648.46
5.501 - 6.000	1,392	409,532,878.57	75.70	294,204.65	7.184	82.38	650.20
6.001 - 6.500	193	49,539,949.47	9.16	256,683.68	7.838	77.32	597.74
6.501 - 7.000	73	14,707,519.25	2.72	201,472.87	8.619	66.48	559.05
7.001 - 7.500	2	660,860.01	0.12	330,430.01	9.166	76.10	636.26
8.501 - 9.000	1	413,257.13	0.08	413,257.13	8.650	89.89	625.00
Total:	**1,883**	**540,973,646.29**	**100.00**	**287,293.49**	**7.282**	**81.44**	**642.34**

Min.: 1.000
Max.: 8.650
WA: 5.748

Top

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	34	4,978,937.48	0.92	146,439.34	8.034	78.19	594.88
1.500	1,849	535,994,708.81	99.08	289,883.56	7.275	81.47	642.79
Total:	**1,883**	**540,973,646.29**	**100.00**	**287,293.49**	**7.282**	**81.44**	**642.34**

Min.: 1.000
Max.: 1.500
WA: 1.495

Top

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.000	34	4,978,937.48	0.92	146,439.34	8.034	78.19	594.88
1.500	1,849	535,994,708.81	99.08	289,883.56	7.275	81.47	642.79
Total:	**1,883**	**540,973,646.29**	**100.00**	**287,293.49**	**7.282**	**81.44**	**642.34**

Min.: 1.000
Max.: 1.500
WA: 1.495

Top

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	9	3,060,818.37	0.57	340,090.93	4.995	75.45	708.74
12.001 - 12.500	30	11,217,091.48	2.07	373,903.05	5.384	79.01	672.52
12.501 - 13.000	150	54,303,701.16	10.04	362,024.67	5.885	79.45	681.61
13.001 - 13.500	254	90,774,398.78	16.78	357,379.52	6.340	79.15	657.60
13.501 - 14.000	317	105,509,083.66	19.50	332,836.23	6.822	81.54	656.25
14.001 - 14.500	266	82,616,749.37	15.27	310,589.28	7.331	82.55	642.99
14.501 - 15.000	266	73,696,807.83	13.62	277,055.67	7.807	82.65	626.50
15.001 - 15.500	158	41,410,436.70	7.65	262,091.37	8.271	84.81	627.48
15.501 - 16.000	188	37,754,374.10	6.98	200,821.14	8.800	83.37	615.23
16.001 - 16.500	112	22,044,736.02	4.08	196,828.00	9.275	83.55	596.61
16.501 - 17.000	68	10,650,539.62	1.97	156,625.58	9.766	78.65	561.00
17.001 - 17.500	33	3,915,478.83	0.72	118,650.87	10.265	78.25	527.61
17.501 - 18.000	19	2,281,149.25	0.42	120,060.49	10.748	73.63	540.35
18.001 - 18.500	8	911,281.71	0.17	113,910.21	11.188	72.92	518.95

18.501 - 19.000	4	565,821.11	0.10	141,455.28	11.741	58.44	512.55
19.001 - 19.500	1	261,178.30	0.05	261,178.30	12.250	55.00	528.00
Total:	**1,883**	**540,973,646.29**	**100.00**	**287,293.49**	**7.282**	**81.44**	**642.34**

Min.: 11.950
Max.: 19.250
WA: 14.273

Top

---

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	36	13,863,355.85	2.56	385,093.22	5.268	78.10	681.33
5.501 - 6.000	148	53,893,201.16	9.96	364,143.25	5.878	79.44	682.15
6.001 - 6.500	249	89,962,163.08	16.63	361,293.83	6.328	79.20	658.25
6.501 - 7.000	318	105,724,833.66	19.54	332,468.03	6.819	81.51	656.10
7.001 - 7.500	265	82,716,736.29	15.29	312,138.63	7.318	82.55	642.95
7.501 - 8.000	260	72,843,042.83	13.47	280,165.55	7.792	82.73	627.32
8.001 - 8.500	167	42,537,239.48	7.86	254,714.01	8.270	84.57	626.88
8.501 - 9.000	191	38,245,863.10	7.07	200,240.12	8.786	83.41	615.31
9.001 - 9.500	112	22,044,736.02	4.08	196,828.00	9.275	83.55	596.61
9.501 - 10.000	72	11,207,565.62	2.07	155,660.63	9.771	78.39	559.41
10.001 - 10.500	33	3,915,478.83	0.72	118,650.87	10.265	78.25	527.61
10.501 - 11.000	19	2,281,149.25	0.42	120,060.49	10.748	73.63	540.35
11.001 - 11.500	8	911,281.71	0.17	113,910.21	11.188	72.92	518.95
11.501 - 12.000	4	565,821.11	0.10	141,455.28	11.741	58.44	512.55
12.001 - 12.500	1	261,178.30	0.05	261,178.30	12.250	55.00	528.00
Total:	**1,883**	**540,973,646.29**	**100.00**	**287,293.49**	**7.282**	**81.44**	**642.34**

Min.: 4.950
Max.: 12.250
WA: 7.282

Top

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-09	1	164,290.54	0.03	164,290.54	7.550	90.25	658.00
2006-11	13	3,422,236.78	0.63	263,248.98	6.109	84.24	663.69
2006-12	18	4,938,737.73	0.91	274,374.32	6.444	84.97	664.41
2007-01	27	6,909,272.31	1.28	255,898.97	7.177	82.41	652.41
2007-02	88	21,381,772.59	3.95	242,974.69	8.209	84.78	652.68
2007-03	383	109,383,369.82	20.22	285,596.27	7.539	80.93	645.64
2007-04	1,274	371,112,625.33	68.60	291,297.19	7.189	81.39	639.60
2007-12	1	137,419.46	0.03	137,419.46	6.250	79.77	644.00
2008-01	1	74,717.18	0.01	74,717.18	8.350	40.46	546.00
2008-03	22	8,713,312.55	1.61	396,059.66	7.254	81.34	655.61
2008-04	55	14,735,892.00	2.72	267,925.31	6.992	79.60	647.40
Total:	**1,883**	**540,973,646.29**	**100.00**	**287,293.49**	**7.282**	**81.44**	**642.34**

Top

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
No	2,217	517,116,758.37	83.15	233,250.68	7.467	81.18	638.98
Yes	226	104,827,004.26	16.85	463,836.30	6.740	82.07	668.06
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	2,217	517,116,758.37	83.15	233,250.68	7.467	81.18	638.98
24	203	94,595,933.32	15.21	465,989.82	6.714	81.93	668.67
36	20	8,986,420.68	1.44	449,321.03	6.986	83.19	661.50
60	3	1,244,650.26	0.20	414,883.42	6.974	84.33	668.81
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	5	1,259,615.89	0.20	251,923.18	6.935	89.39	672.59
10.001 - 20.000	54	10,382,172.51	1.67	192,262.45	7.394	76.82	627.04
20.001 - 30.000	241	54,817,176.84	8.81	227,457.17	7.390	78.72	636.35
30.001 - 40.000	637	152,574,686.62	24.53	239,520.70	7.381	80.77	638.39
40.001 - 50.000	1,448	388,500,287.84	62.47	268,301.30	7.311	82.38	648.98
50.001 - 60.000	58	14,409,822.93	2.32	248,445.22	7.667	71.64	602.94
Total:	**2,443**	**621,943,762.63**	**100.00**	**254,581.97**	**7.344**	**81.33**	**643.88**

Min: 5.631
Max: 55.973
NZWA: 41.028

Top

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws,

the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
431 records
Balance: 199,128,902
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
IOFLAG in 'Y'; RANDOM in 0

Selection Criteria: IOFLAG in 'Y'; RANDOM in 0
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
350,000.01 - 400,000.00	133	50,384,206.18	25.30	378,828.62	6.412	83.76	652.39
400,000.01 - 450,000.00	105	44,851,665.85	22.52	427,158.72	6.381	83.66	655.54
450,000.01 - 500,000.00	81	38,471,207.36	19.32	474,953.18	6.486	82.56	661.71
500,000.01 - 550,000.00	47	24,540,499.59	12.32	522,138.29	6.507	82.88	651.56

550,000.01 - 600,000.00	36	20,581,410.91	10.34	571,705.86	6.297	81.60	682.06
600,000.01 - 650,000.00	13	8,237,832.95	4.14	633,679.46	6.709	80.84	634.38
650,000.01 - 700,000.00	7	4,746,399.90	2.38	678,057.13	6.407	76.98	668.40
700,000.01 - 750,000.00	3	2,171,576.35	1.09	723,858.78	6.573	81.54	634.70
750,000.01 - 800,000.00	1	800,000.00	0.40	800,000.00	5.875	84.21	608.00
800,000.01 - 850,000.00	4	3,344,102.46	1.68	836,025.62	6.142	75.73	666.14
950,000.01 - 1,000,000.00	1	1,000,000.00	0.50	1,000,000.00	6.125	69.69	646.00
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Min.: 359,627.69
Max: 1,000,000.00
Avg.: 462,016.01

Top

---

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
4.751 - 5.000	13	6,165,765.95	3.10	474,289.69	4.991	77.44	669.93
5.001 - 5.250	10	4,481,992.30	2.25	448,199.23	5.190	78.92	662.62
5.251 - 5.500	30	13,843,279.02	6.95	461,442.63	5.436	79.76	671.09
5.501 - 5.750	43	18,972,886.14	9.53	441,229.91	5.688	82.41	665.92
5.751 - 6.000	59	27,409,502.57	13.76	464,567.84	5.942	81.92	661.70
6.001 - 6.250	51	24,286,923.56	12.20	476,214.19	6.197	79.46	652.99
6.251 - 6.500	49	22,406,356.17	11.25	457,272.57	6.420	81.00	658.44
6.501 - 6.750	39	18,398,016.69	9.24	471,744.02	6.673	82.84	656.45
6.751 - 7.000	46	21,352,121.80	10.72	464,176.56	6.930	85.37	651.41
7.001 - 7.250	28	12,884,742.39	6.47	460,169.37	7.186	87.68	641.19
7.251 - 7.500	29	13,404,892.46	6.73	462,237.67	7.433	84.79	649.85
7.501 - 7.750	18	8,375,558.03	4.21	465,308.78	7.649	85.00	659.97
7.751 - 8.000	8	3,733,460.90	1.87	466,682.61	7.876	89.52	650.06
8.001 - 8.250	4	1,729,926.87	0.87	432,481.72	8.131	90.86	661.03
8.251 - 8.500	2	896,000.00	0.45	448,000.00	8.426	92.44	631.60

8.501 - 8.750	1	413,257.13	0.21	413,257.13	8.650	89.89	625.00
8.751 - 9.000	1	374,219.57	0.19	374,219.57	8.900	95.00	633.00
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Min.: 4.990
Max: 8.900
WA: 6.425

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
301 - 360	431	199,128,901.55	100.00	462,016.01	6.425	82.67	657.33
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Min.: 360
Max.: 360
WA: 360

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
301 - 360	431	199,128,901.55	100.00	462,016.01	6.425	82.67	657.33
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Min.: 356
Max: 360
WA: 360

Top

---

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
40.01 - 50.00	2	1,131,750.00	0.57	565,875.00	6.539	46.74	705.50
50.01 - 60.00	7	3,442,709.76	1.73	491,815.68	5.901	55.20	687.83
60.01 - 70.00	19	9,399,742.28	4.72	494,723.28	6.005	67.61	623.57
70.01 - 80.00	198	92,195,730.26	46.30	465,635.00	6.271	79.06	664.77
80.01 - 90.00	160	73,304,862.96	36.81	458,155.39	6.548	87.75	649.79
90.01 - 100.00	45	19,654,106.29	9.87	436,757.92	6.974	94.69	658.52
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

NZMin.: 45.23
Max: 95.00
NZWA: 82.67

**SENIOR AND ORIGINAL BALANCE ONLY

Top

---

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
551 - 575	4	1,734,650.00	0.87	433,662.50	6.414	87.23	569.49
576 - 600	38	16,265,910.04	8.17	428,050.26	6.721	81.60	589.95
601 - 625	69	32,470,236.01	16.31	470,583.13	6.541	82.74	613.77
626 - 650	100	47,377,747.39	23.79	473,777.47	6.408	82.29	638.84
651 - 675	87	39,475,144.30	19.82	453,737.29	6.447	84.22	662.99
676 - 700	64	29,153,649.40	14.64	455,525.77	6.355	82.99	686.00
701 - 725	32	16,000,505.26	8.04	500,015.79	6.229	82.91	712.05
726 - 750	24	10,344,660.50	5.19	431,027.52	6.204	82.77	739.29
751 - 775	7	3,189,061.25	1.60	455,580.18	6.046	79.57	763.54
776 - 800	5	2,543,587.40	1.28	508,717.48	6.651	68.38	787.08

801 >=	1	573,750.00	0.29	573,750.00	5.500	75.00	809.00
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Nzmin.: 560
Max.: 809
NZWA.: 657

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1st Lien	431	199,128,901.55	100.00	462,016.01	6.425	82.67	657.33
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Cash Out Refinance	229	105,818,266.88	53.14	462,088.50	6.416	82.51	646.65
Purchase	172	78,418,603.50	39.38	455,922.11	6.418	82.65	669.79
Rate/Term Refinance	30	14,892,031.17	7.48	496,401.04	6.523	83.84	667.55
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Top

---

9. Property Type

						NZWA	

Property Type	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	Original LTV CALC	NZWA Fico
SINGLE FAMILY	333	150,915,640.72	75.79	453,200.12	6.414	82.74	658.24
PUD	60	30,729,472.61	15.43	512,157.88	6.446	80.66	651.27
CONDO	29	12,572,954.04	6.31	433,550.14	6.475	85.38	661.28
2-4 FAMILY	9	4,910,834.18	2.47	545,648.24	6.514	86.12	657.17
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Top

---

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA	334	153,632,857.95	77.15	459,978.62	6.356	82.94	659.77
FL	14	6,766,119.39	3.40	483,294.24	6.612	80.46	657.47
NY	15	6,335,076.14	3.18	422,338.41	6.508	82.74	670.76
NV	13	5,431,867.38	2.73	417,835.95	6.900	80.86	642.09
MA	9	4,462,687.50	2.24	495,854.17	6.782	82.60	655.28
Other	46	22,500,293.19	11.30	489,136.81	6.631	81.87	640.87
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Top

---

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Stated	226	104,827,004.26	52.64	463,836.30	6.740	82.07	668.06
Full	169	77,152,273.70	38.74	456,522.33	6.064	83.40	644.64
Limited	36	17,149,623.59	8.61	476,378.43	6.120	83.03	648.79

Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Top

12. Margin

Margin	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 3.000	1	475,000.00	0.24	475,000.00	6.900	95.00	667.00
3.501 - 4.000	1	375,000.00	0.19	375,000.00	6.200	93.75	603.00
4.501 - 5.000	4	1,750,306.00	0.88	437,576.50	6.435	81.90	631.80
5.001 - 5.500	26	11,820,354.15	5.94	454,629.01	6.335	84.95	650.98
5.501 - 6.000	384	177,940,561.85	89.36	463,386.88	6.407	82.46	658.81
6.001 - 6.500	12	5,305,863.13	2.66	442,155.26	6.923	81.46	633.73
6.501 - 7.000	1	648,877.58	0.33	648,877.58	6.750	83.87	642.00
7.001 - 7.500	1	399,681.71	0.20	399,681.71	7.150	89.89	707.00
8.501 - 9.000	1	413,257.13	0.21	413,257.13	8.650	89.89	625.00
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Min.: 1.000
Max.: 8.650
WA: 5.676

Top

13. Initial Periodic Rate Cap

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	431	199,128,901.55	100.00	462,016.01	6.425	82.67	657.33
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Min.: 1.500
Max.: 1.500

WA: 1.500

Top

---

14. Periodic Rate Cap

Periodic Rate Cap	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
1.500	431	199,128,901.55	100.00	462,016.01	6.425	82.67	657.33
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Min.: 1.500
Max.: 1.500
WA: 1.500

Top

---

15. Maximum Rate

Maximum Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
11.501 - 12.000	13	6,165,765.95	3.10	474,289.69	4.991	77.44	669.93
12.001 - 12.500	40	18,325,271.32	9.20	458,131.78	5.376	79.56	669.02
12.501 - 13.000	102	46,382,388.71	23.29	454,729.30	5.838	82.12	663.43
13.001 - 13.500	100	46,693,279.73	23.45	466,932.80	6.304	80.20	655.61
13.501 - 14.000	85	39,750,138.49	19.96	467,648.69	6.811	84.20	653.74
14.001 - 14.500	57	26,289,634.85	13.20	461,221.66	7.312	86.21	645.60
14.501 - 15.000	26	12,109,018.93	6.08	465,731.50	7.719	86.39	656.92
15.001 - 15.500	6	2,625,926.87	1.32	437,654.48	8.232	91.40	650.99
15.501 - 16.000	2	787,476.70	0.40	393,738.35	8.769	92.32	628.80
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Min.: 11.990
Max.: 15.900
WA: 13.425

Top

16. Floor

Floor	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
<= 5.500	53	24,491,037.27	12.30	462,095.04	5.279	79.02	669.25
5.501 - 6.000	102	46,382,388.71	23.29	454,729.30	5.838	82.12	663.43
6.001 - 6.500	100	46,693,279.73	23.45	466,932.80	6.304	80.20	655.61
6.501 - 7.000	85	39,750,138.49	19.96	467,648.69	6.811	84.20	653.74
7.001 - 7.500	57	26,289,634.85	13.20	461,221.66	7.312	86.21	645.60
7.501 - 8.000	26	12,109,018.93	6.08	465,731.50	7.719	86.39	656.92
8.001 - 8.500	6	2,625,926.87	1.32	437,654.48	8.232	91.40	650.99
8.501 - 9.000	2	787,476.70	0.40	393,738.35	8.769	92.32	628.80
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Min.: 4.990
Max.: 8.900
WA: 6.425

Top

17. Next Rate Adjustment Date

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2006-12	4	1,647,888.89	0.83	411,972.22	6.309	86.75	669.15
2007-01	2	739,696.54	0.37	369,848.27	6.426	82.49	634.50
2007-02	3	1,390,403.31	0.70	463,467.77	7.553	88.48	622.67
2007-03	65	29,018,786.37	14.57	446,442.87	6.424	80.38	654.12
2007-04	285	132,275,274.20	66.43	464,123.77	6.463	82.97	659.04
2008-03	53	25,237,493.24	12.67	476,179.12	6.256	83.33	658.29

2008-04	19	8,819,359.00	4.43	464,176.79	6.188	82.14	644.59
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Top

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Yes	431	199,128,901.55	100.00	462,016.01	6.425	82.67	657.33
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
24	359	165,072,049.31	82.90	459,810.72	6.464	82.59	657.86
36	61	29,034,307.96	14.58	475,972.26	6.176	82.25	658.45
60	11	5,022,544.28	2.52	456,594.93	6.598	87.48	633.33
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	1	535,000.00	0.27	535,000.00	7.100	84.92	616.00
10.001 - 20.000	9	4,801,974.67	2.41	533,552.74	6.301	82.66	659.53

20.001 - 30.000	33	16,852,432.78	8.46	510,679.78	6.249	79.45	664.31
30.001 - 40.000	106	47,560,211.34	23.88	448,681.24	6.400	82.88	659.40
40.001 - 50.000	281	128,926,032.76	64.75	458,811.50	6.463	83.12	655.99
50.001 - 60.000	1	453,250.00	0.23	453,250.00	5.400	49.00	585.00
Total:	**431**	**199,128,901.55**	**100.00**	**462,016.01**	**6.425**	**82.67**	**657.33**

Min: 5.631
Max: 54.360
NZWA: 40.840

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:37

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

THE CARLISLE GROUP
4,389 records
Balance: 533,266,385

RATETYPE in 'F'						
Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	NZWA Original LTV	NZWA Fico Score
5.001 - 10.000	1	44,000.00	0.008	9.990	9.26	652.00
10.001 - 15.000	65	3,382,344.89	0.634	10.306	14.89	665.38
15.001 - 20.000	1,588	85,179,829.72	15.973	10.340	19.99	660.92
20.001 - 25.000	44	1,194,171.89	0.224	9.622	23.04	632.65
25.001 - 30.000	18	1,621,519.07	0.304	7.061	28.19	641.32
30.001 - 35.000	31	3,932,155.05	0.737	6.527	32.31	635.91
35.001 - 40.000	36	4,405,251.44	0.826	6.306	37.62	648.82
40.001 - 45.000	43	5,870,197.06	1.101	6.300	43.00	625.78
45.001 - 50.000	87	12,604,874.65	2.364	6.505	47.84	625.25
50.001 - 55.000	111	18,318,373.71	3.435	6.415	52.63	628.21
55.001 - 60.000	130	21,540,469.15	4.039	6.421	57.73	634.26
60.001 - 65.000	213	37,357,375.77	7.005	6.498	63.25	624.33
65.001 - 70.000	215	36,707,577.56	6.884	6.516	68.42	630.23
70.001 - 75.000	289	50,826,302.78	9.531	6.580	73.85	627.08
75.001 - 80.000	868	132,276,736.99	24.805	6.691	79.42	629.47
80.001 - 85.000	253	47,131,661.85	8.838	6.712	83.93	638.80
85.001 - 90.000	274	48,418,724.28	9.080	7.064	89.40	644.79
90.001 - 95.000	109	19,772,140.52	3.708	7.223	94.73	659.30
95.001 - 100.000	14	2,682,678.74	0.503	7.478	100.00	701.30
Total:	**4,389**	**533,266,385.12**	**100.000**	**7.295**	**65.15**	**638.13**

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:34

Lehman Brothers
1,691 records
Balance: 89,325,562
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
LIENPOS in '2'

Selection Criteria: LIENPOS in '2'
Table of Contents

1. Current Balance
2. Rate
3. Original Term
4. Stated Remaining Term
5. Combined LTV (Calc)
6. FICO Score
7. Lien Position
8. Loan Purpose
9. Property Type
10. State (Top 30)
11. Loan Documentation
12. Margin
13. Initial Periodic Rate Cap
14. Periodic Rate Cap
15. Maximum Rate
16. Floor
17. Next Rate Adjustment Date
18. IOFLAG
19. IOTERM
20. DTI

---

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.01 - 50,000.00	962	31,467,504.66	35.23	32,710.50	10.416	99.92	645.91
50,000.01 - 100,000.00	605	43,124,644.88	48.28	71,280.40	10.334	99.85	662.77
100,000.01 - 150,000.00	120	14,089,291.05	15.77	117,410.76	10.253	99.91	686.85
150,000.01 - 200,000.00	4	644,121.30	0.72	161,030.33	10.199	100.00	703.43

Total:	1,691	89,325,561.89	100.00	52,824.11	10.349	99.88	660.92

Min.: 18,200.00
Max: 167,000.00
Avg.: 52,824.11

Top

2. Rate

Rate	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
7.751 - 8.000	1	44,993.00	0.05	44,993.00	8.000	100.00	780.00
8.001 - 8.250	3	119,075.00	0.13	39,691.67	8.250	100.00	681.85
8.251 - 8.500	18	687,288.07	0.77	38,182.67	8.489	100.00	664.63
8.501 - 8.750	46	1,986,177.26	2.22	43,177.77	8.693	99.84	670.12
8.751 - 9.000	52	3,399,871.25	3.81	65,382.14	8.942	99.90	696.79
9.001 - 9.250	32	2,079,320.85	2.33	64,978.78	9.204	99.85	684.85
9.251 - 9.500	94	5,409,624.08	6.06	57,549.19	9.446	99.81	693.29
9.501 - 9.750	131	7,179,433.63	8.04	54,804.84	9.673	99.83	679.42
9.751 - 10.000	333	16,692,283.65	18.69	50,126.98	9.932	99.91	661.48
10.001 - 10.250	149	9,155,582.18	10.25	61,446.86	10.201	99.94	679.64
10.251 - 10.500	170	9,397,934.23	10.52	55,281.97	10.444	99.93	664.58
10.501 - 10.750	125	6,535,765.55	7.32	52,286.12	10.657	99.95	650.00
10.751 - 11.000	137	7,717,497.57	8.64	56,332.10	10.937	99.80	650.07
11.001 - 11.250	123	6,736,287.01	7.54	54,766.56	11.173	99.88	646.44
11.251 - 11.500	83	3,995,662.10	4.47	48,140.51	11.405	99.98	639.85
11.501 - 11.750	82	3,824,603.25	4.28	46,641.50	11.661	99.85	615.00
11.751 - 12.000	54	1,969,804.23	2.21	36,477.86	11.903	100.00	613.26
12.001 - 12.250	29	1,171,434.56	1.31	40,394.30	12.169	100.00	602.56
12.251 - 12.500	16	682,417.16	0.76	42,651.07	12.407	99.86	623.29
12.501 - 12.750	10	392,445.00	0.44	39,244.50	12.679	99.94	618.36
12.751 - 13.000	1	26,351.51	0.03	26,351.51	12.900	100.00	585.00
13.001 - 13.250	1	99,819.84	0.11	99,819.84	13.100	89.02	631.00

13.251 - 13.500	1	21,890.91	0.02	21,890.91	13.450	100.00	599.00
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

Min.: 8.000
Max: 13.450
WA: 10.349

Top

---

3. Original Term

Original Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	22	880,717.34	0.99	40,032.61	10.851	98.12	647.36
181 - 240	238	8,517,034.88	9.53	35,785.86	10.541	99.91	639.09
301 - 360	1,431	79,927,809.67	89.48	55,854.51	10.323	99.90	663.40
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

Min.: 180
Max.: 360
WA: 347

Top

---

4. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
171 - 180	22	880,717.34	0.99	40,032.61	10.851	98.12	647.36
181 - 240	238	8,517,034.88	9.53	35,785.86	10.541	99.91	639.09
301 - 360	1,431	79,927,809.67	89.48	55,854.51	10.323	99.90	663.40
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

Min.: 172
Max: 360
WA: 346

Top

5. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
80.01 - 90.00	2	143,819.84	0.16	71,909.92	12.149	89.09	637.42
90.01 - 100.00	1,689	89,181,742.05	99.84	52,801.51	10.346	99.90	660.96
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

NZMin.: 89.02
Max: 100.00
NZWA: 99.88

**SENIOR AND ORIGINAL BALANCE ONLY

Top

6. FICO Score

FICO Score	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
551 - 575	9	304,578.26	0.34	33,842.03	10.572	100.00	571.43
576 - 600	235	9,466,108.20	10.60	40,281.31	11.020	99.97	588.88
601 - 625	272	11,863,525.67	13.28	43,615.90	10.705	99.87	614.36
626 - 650	338	16,917,692.32	18.94	50,052.34	10.524	99.83	639.41
651 - 675	336	19,415,497.74	21.74	57,784.22	10.295	99.88	663.12
676 - 700	238	14,748,986.07	16.51	61,970.53	9.931	99.88	687.37
701 - 725	123	7,998,819.17	8.95	65,031.05	9.908	99.93	712.46
726 - 750	88	5,208,851.05	5.83	59,191.49	10.114	99.84	736.18
751 - 775	31	2,081,973.10	2.33	67,160.42	9.944	99.87	764.68
776 - 800	15	890,469.91	1.00	59,364.66	9.660	100.00	784.71
801 >=	6	429,060.40	0.48	71,510.07	9.969	100.00	805.78

Total:	1,691	89,325,561.89	100.00	52,824.11	10.349	99.88	660.92

Nzmin.: 559
Max.: 816
NZWA.: 661

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

Top

---

7. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
2nd Lien	1,691	89,325,561.89	100.00	52,824.11	10.349	99.88	660.92
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

Top

---

8. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Purchase	1,401	75,544,333.08	84.57	53,921.72	10.337	99.92	664.22
Cash Out Refinance	221	10,481,983.14	11.73	47,429.79	10.457	99.70	641.91
Rate/Term Refinance	69	3,299,245.67	3.69	47,815.15	10.290	99.61	645.86
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

Top

---

9. Property Type

		Total		Average		NZWA Original	

Property Type	No. of Loans	Current Balance	%	Current Balance	WAC	LTV CALC	NZWA Fico
SINGLE FAMILY	1,154	60,060,836.38	67.24	52,045.79	10.359	99.88	660.36
PUD	309	16,173,385.34	18.11	52,341.05	10.368	99.82	651.90
CONDO	156	8,092,866.23	9.06	51,877.35	10.195	99.98	672.92
2-4 FAMILY	71	4,976,567.77	5.57	70,092.50	10.422	100.00	677.67
MOD	1	21,906.17	0.02	21,906.17	11.650	99.98	614.00
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

Top

---

10. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
CA	492	38,451,190.33	43.05	78,152.83	10.235	99.87	674.44
FL	170	6,947,780.67	7.78	40,869.30	10.538	99.77	656.96
TX	123	3,932,193.67	4.40	31,969.05	9.777	99.99	637.71
AZ	95	3,468,439.22	3.88	36,509.89	10.197	99.83	646.60
NV	57	3,384,934.70	3.79	59,384.82	10.408	99.98	647.32
Other	754	33,141,023.30	37.10	43,953.61	10.520	99.91	651.70
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

Top

---

11. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
Stated	734	45,448,082.60	50.88	61,918.37	10.456	99.92	682.32
Full	901	40,934,706.59	45.83	45,432.53	10.254	99.86	636.85
Limited	56	2,942,772.70	3.29	52,549.51	10.018	99.61	665.34

Total:	1,691	89,325,561.89	100.00	52,824.11	10.349	99.88	660.92

Top

---

12. Margin

Top

---

13. Initial Periodic Rate Cap

Top

---

14. Periodic Rate Cap

Top

---

15. Maximum Rate

Top

---

16. Floor

Top

---

17. Next Rate Adjustment Date

Top

---

18. IOFLAG

IOFLAG	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico

No	1,691	89,325,561.89	100.00	52,824.11	10.349	99.88	660.92
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

Top

19. IOTERM

IOTERM	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0	1,691	89,325,561.89	100.00	52,824.11	10.349	99.88	660.92
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

Top

20. DTI

DTI	No. of Loans	Total Current Balance	%	Average Current Balance	WAC	NZWA Original LTV CALC	NZWA Fico
0.001 - 10.000	2	121,517.53	0.14	60,758.77	10.193	99.98	652.27
10.001 - 20.000	16	813,096.00	0.91	50,818.50	10.244	100.00	657.12
20.001 - 30.000	138	6,684,355.87	7.48	48,437.36	10.252	99.85	662.87
30.001 - 40.000	434	20,619,426.71	23.08	47,510.20	10.314	99.87	659.95
40.001 - 50.000	1,087	60,292,329.05	67.50	55,466.72	10.373	99.89	661.19
50.001 - 60.000	14	794,836.73	0.89	56,774.05	10.429	100.00	654.04
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**660.92**

Min: 4.740
Max: 54.611
NZWA: 41.761

Top

RUNS.cas
Apr 12, 2005 14:25

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Please fill in all values!
Thank You!

	ARM	FRM
Percentage Bal.	82.16%	17.84%
Deal Balance	2,456,599,728	533,266,385
Gross WAC	7.125%	7.295%
CLTV (as in Termsheet)	80.80%	78.56%
FICO	620	638
Loan Balance	206,941	121,501
Non-Full Doc %	54.53%	39.30%
DTI	40.68%	39.86%
IO %	21.06%	0.00%
Second Lien %	0.00%	16.75%
Silent Seconds %	24.90%	6.00%
Property Type		
Single Family %	70.84%	74.57%
PUD %	11.95%	12.96%
2-4 Unit %	9.76%	7.42%
Condo %	7.40%	5.01%
MH %	0.05%	0.03%
Occupancy Type		
Owner Occupied	89.30%	94.30%
2nd Home	1.40%	0.60%
Investor Prop.	9.30%	5.00%
Loan Purpose		
Purchase	37.15%	21.80%
Cash-Out	54.88%	68.46%
Rate-Reduction	7.97%	9.74%

Lehman Brothers
1,852 records
Balance: 517,374,457
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
IOFLAG in 'Y'

IOFLAG in 'Y'														
Piggyback Seconds Flag (1st liens only)	No. of Loans	Total Current Balance	%	NZWA Fico Score	NZWA LTV	NZWA FULL CALC COMBLTV	NZWA DTI	WAC	NZWA Margin	WAM	WALA	WAOT	% FULL DOC	FIX %
N	1,092	327,633,072.91	63.3	644.90	83.06	83.06	39.85	6.625	5.653	359.61	0.39	360.00	44.8	0.0
Y	760	189,741,383.88	36.7	660.56	80.09	99.69	41.69	6.362	5.634	359.67	0.33	360.00	51.9	0.0
Total:	**1,852**	**517,374,456.79**	**100.0**	**650.64**	**81.97**	**89.16**	**40.52**	**6.529**	**5.646**	**359.63**	**0.37**	**360.00**	**47.4**	**0.0**

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:29

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
14,408 records
Balance: 2,472,491,656
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
IOFLAG in 'N'

IOFLAG in 'N'														
Piggyback Seconds Flag (1st liens only)	No. of Loans	Total Current Balance	%	NZWA Fico Score	NZWA LTV	NZWA FULL CALC COMBLTV	NZWA DTI	WAC	NZWA Margin	WAM	WALA	WAOT	% FULL DOC	FIX %
N	11,930	2,017,910,184.27	81.6	610.00	76.51	80.05	40.25	7.403	5.754	354.07	0.53	354.60	50.6	24.8
Y	2,478	454,581,472.22	18.4	649.55	80.14	98.82	41.78	6.767	5.619	359.20	0.32	359.52	38.3	7.0
Total:	**14,408**	**2,472,491,656.49**	**100.0**	**617.27**	**77.17**	**83.50**	**40.53**	**7.286**	**5.725**	**355.01**	**0.49**	**355.50**	**48.4**	**21.6**

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:30

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113

All records

Selection Criteria: All records
Table of Contents

1. Fico Score
2. LTV
3. DTI
4. Occupancy Status
5. Rate
6. Interest Only Term (mos)
7. Documentation Type
8. Property Type
9. Lien Position
10. State (California)
11. STATE = OHIO
12. STATE = NEVADA
13. Credit Grade
14. CITY (Top 10)

---

1. Fico Score

		AVG		Aggregate Principal		WA	% of Loans	% of Loans	% of Loans	% of Loans	% of Loans	% of Loans	% of Loans	% of Loans	% of Loans	% of Loans	% of Loans	% of Loans

Fico Score	LOAN COUNT	LOAN AMOUNT	%	Balance	WAC	LTV	(0-520) FICO	(520-540) FICO	(541-560) FICO	(561-580) FICO	(>580) FICO	(0-85) LTV	(85-90) LTV	(90-95) LTV	(95-100) LTV	(>100) LTV	(0-50K) ORIGBAL	(50-75K) ORIGBAL	(7 OI
0 - 520	979	157,004.47	5.14	153,707,376.36	8.546	74.42	100.00	0.00	0.00	0.00	0.00	99.18	0.82	0.00	0.00	0.00	0.23	6.07	
521 - 540	1103	169,059.70	6.24	186,472,845.73	8.049	75.59	0.00	100.00	0.00	0.00	0.00	95.67	4.30	0.00	0.03	0.00	0.75	4.63	
541 - 560	1280	170,814.06	7.31	218,642,000.61	7.639	77.00	0.00	0.00	100.00	0.00	0.00	81.22	18.04	0.75	0.00	0.00	0.33	5.12	
561 - 580	1279	171,666.80	7.34	219,561,834.31	7.465	78.08	0.00	0.00	0.00	100.00	0.00	75.80	21.75	2.45	0.00	0.00	0.63	4.95	
581 - 899	11619	190,333.25	73.97	2,211,482,056.27	6.905	78.55	0.00	0.00	0.00	0.00	100.00	69.81	19.98	8.96	1.25	0.00	1.53	3.11	
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.64**	

Top

2. LTV

LTV	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loan (50-75K ORIGBAI
<= 80.00	10587	170,834.96	60.49	1,808,629,750.47	7.036	70.84	6.51	6.76	7.40	6.72	72.61	100.00	0.00	0.00	0.00	0.00	2.06	4.0
80.01 - 85.00	2011	203,912.62	13.72	410,068,287.65	7.263	84.42	8.46	13.69	10.68	10.94	56.23	100.00	0.00	0.00	0.00	0.00	0.08	3.0
85.01 - 90.00	2557	210,513.41	18.00	538,282,798.51	7.347	89.67	0.23	1.49	7.33	8.87	82.08	0.00	100.00	0.00	0.00	0.00	0.04	3.1
90.01 - 95.00	933	219,876.81	6.86	205,145,067.56	7.319	94.76	0.00	0.00	0.79	2.62	96.58	0.00	0.00	100.00	0.00	0.00	0.00	2.3
95.01 - 100.00	172	161,280.29	0.93	27,740,209.09	8.378	99.99	0.00	0.22	0.00	0.00	99.78	0.00	0.00	0.00	100.00	0.00	0.00	2.3
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.6**

Top

3. DTI

DTI	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loans (50-75K) ORIGBAL
<= 39.99	6969	167,796.77	39.11	1,169,375,722.39	7.177	77.62	5.01	5.80	7.70	7.93	73.56	74.57	18.71	6.01	0.72	0.00	1.38	4.84
40.00 - 44.99	3664	192,333.81	23.57	704,711,080.42	7.165	78.36	4.08	6.35	7.10	6.44	76.03	74.44	17.30	7.30	0.97	0.00	1.30	3.14
45.00 - 49.99	4838	198,436.61	32.11	960,036,312.54	7.150	79.40	4.60	5.68	6.00	7.10	76.61	70.97	19.52	8.25	1.26	0.00	1.22	2.67
50.00 - 54.99	735	198,671.58	4.88	146,023,613.21	6.983	70.90	14.22	12.47	12.67	8.94	51.70	90.44	6.65	2.69	0.22	0.00	0.51	2.91
55.00 - 99.99	54	179,988.61	0.33	9,719,384.72	6.896	68.60	14.47	12.02	24.36	2.40	46.75	90.62	5.16	2.78	1.44	0.00	0.51	2.66
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.64**

Top

4. Occupancy Status

Occupancy Status	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loans (50-75K) ORIGBAL
Primary Home	14766	182,696.01	90.23	2,697,689,248.34	7.112	77.51	5.64	6.73	7.89	7.79	71.95	76.81	15.25	6.92	1.03	0.00	1.35	3.53
Investment	1331	191,317.57	8.52	254,643,681.36	7.585	82.82	0.55	1.72	1.58	3.29	92.86	49.83	45.62	4.55	0.00	0.00	0.47	4.98

Second Home	163	230,264.93	1.26	37,533,183.58	7.365	81.12	0.29	1.40	4.74	2.97	90.60	52.62	28.76	18.62	0.00	0.00	0.13	2.19
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.64**

Top

5. Rate

Rate	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loa (50-75 ORIGBA
<= 6.999	7048	227,433.10	53.61	1,602,948,507.05	6.282	78.08	0.59	2.04	3.78	4.86	88.73	81.41	13.26	5.13	0.21	0.00	0.10	1.1
7.000 - 7.999	4083	191,236.73	26.12	780,819,577.75	7.502	81.95	5.47	8.52	11.23	10.86	63.91	63.56	25.40	10.17	0.87	0.00	0.25	2.7
8.000 - 8.999	2481	153,775.74	12.76	381,517,619.04	8.472	81.83	14.41	14.32	14.29	11.48	45.50	59.77	27.70	9.68	2.86	0.00	0.98	7.2
9.000 - 9.999	1407	101,393.09	4.77	142,660,079.57	9.466	68.20	23.13	16.95	9.12	7.38	43.42	76.34	14.76	4.57	4.34	0.00	8.01	15.(
10.000 - 10.999	788	72,982.19	1.92	57,509,964.58	10.465	42.04	18.10	12.97	3.84	3.77	61.32	97.76	1.23	0.10	0.91	0.00	18.22	22.2
11.000 - 19.999	453	53,886.02	0.82	24,410,365.29	11.502	29.44	12.88	3.84	2.54	1.74	79.00	100.00	0.00	0.00	0.00	0.00	34.83	25.1
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.(

Min.: 4.950
Max: 13.450
NZWA: 7.155

Top

6. Interest Only Term (mos)

Interest Only Term (mos)	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loans (50-75K) ORIGBAL	of (75- ORI
0	14408	171,605.47	82.70	2,472,491,656.49	7.286	77.18	6.22	7.54	8.81	8.62	68.80	75.11	17.41	6.36	1.12	0.00	1.53	4.36	
24	1489	283,847.80	14.14	422,649,379.12	6.552	82.08	0.00	0.00	0.17	1.28	98.55	69.44	20.89	9.67	0.00	0.00	0.00	0.19	
36	273	274,228.41	2.50	74,864,355.63	6.368	81.12	0.00	0.00	0.00	1.20	98.80	73.22	21.16	5.62	0.00	0.00	0.00	0.28	
60	90	220,674.69	0.66	19,860,722.04	6.644	82.96	0.00	0.00	0.00	0.00	100.00	67.24	18.62	14.14	0.00	0.00	0.00	0.36	
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.64**	

Top

7. Documentation Type

Documentation Type	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loan (50-75K ORIGBA
Full	8848	162,823.05	48.18	1,440,658,321.46	6.963	78.00	7.04	8.25	9.63	8.86	66.21	74.73	16.92	7.40	0.95	0.00	1.68	4.6
Limited	630	212,822.32	4.48	134,078,063.38	6.980	78.98	6.70	7.96	7.05	6.44	71.85	72.84	19.58	6.50	1.09	0.00	0.77	2.5
Stated	6782	208,659.65	47.33	1,415,129,728.44	7.368	77.92	3.06	4.02	4.98	5.88	82.06	73.81	18.95	6.35	0.89	0.00	0.88	2.7
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.6**

Top

8. Property Type

Property Type	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loans (50-75K) ORIGBAL
Single Family	12045	177,488.69	71.50	2,137,851,229.96	7.154	77.77	5.58	6.95	7.98	8.12	71.38	75.31	17.25	6.48	0.96	0.00	1.27	4.14
PUD Detached	1594	190,302.04	10.15	303,341,447.94	7.225	77.37	5.65	5.49	7.01	6.17	75.67	77.67	14.56	7.10	0.68	0.00	1.86	2.04
Condo	1177	177,265.05	6.98	208,640,958.79	7.109	78.88	3.36	4.49	5.51	5.59	81.04	70.97	19.10	8.65	1.28	0.00	1.57	3.37
2 Family	820	240,602.82	6.60	197,294,314.02	7.004	79.43	2.49	3.32	3.83	3.82	86.54	65.29	24.18	9.67	0.85	0.00	0.44	2.19
PUD Attached	344	172,288.75	1.98	59,267,331.43	7.163	78.50	5.15	5.51	8.22	8.16	72.96	73.95	19.10	5.60	1.36	0.00	1.44	3.30
3 Family	174	295,525.86	1.72	51,421,499.15	7.387	80.43	3.30	2.59	5.49	3.82	84.79	63.10	30.16	6.75	0.00	0.00	0.00	0.82
4 Family	100	305,464.13	1.02	30,546,413.22	7.454	81.21	2.33	2.41	0.00	3.84	91.42	60.26	35.97	3.76	0.00	0.00	0.00	1.00
5+ Family	3	441,783.14	0.04	1,325,349.41	7.000	74.59	0.00	0.00	0.00	0.00	100.00	100.00	0.00	0.00	0.00	0.00	0.00	0.00
Modular Home	3	59,189.79	0.01	177,569.36	9.215	67.68	0.00	0.00	59.04	0.00	40.96	100.00	0.00	0.00	0.00	0.00	12.34	28.62
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.64**

Top

9. Lien Position

							%	%	%	%	%	%	%	%	%	%			

Lien Position	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loans (50-75K) ORIGBAL	o (7 OR
1st Lien	14569	199,089.89	97.01	2,900,540,551.39	7.057	79.80	5.30	6.43	7.54	7.53	73.21	73.41	18.56	7.07	0.96	0.00	0.22	2.94	
2nd Lien	1691	52,824.11	2.99	89,325,561.89	10.349	19.84	0.00	0.00	0.02	1.36	98.61	100.00	0.00	0.00	0.00	0.00	35.23	26.54	
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.64**	

Top

10. State (California)

State (California)	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loans (50-75K) ORIGBAL	C
CA-S	2824	264,092.91	69.54	745,798,380.91	6.742	75.78	3.55	4.89	6.12	6.24	79.21	78.65	15.53	5.41	0.40	0.00	0.27	1.10	
CA-N	1229	265,791.41	30.46	326,657,646.98	6.921	76.51	3.78	5.41	5.67	6.10	79.04	76.58	19.33	3.89	0.20	0.00	0.29	1.52	
Total:	**4053**	**264,607.95**	**100.00**	**1,072,456,027.89**	**6.796**	**76.00**	**3.62**	**5.05**	**5.98**	**6.20**	**79.15**	**78.02**	**16.69**	**4.95**	**0.34**	**0.00**	**0.27**	**1.23**	

Top

11. STATE = OHIO

							%	%	%	%			%	%	%				

STATE = OHIO	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loans (50-75K) ORIGBAL	of Lo (75-100 ORIGB.
OH	403	109,157.43	100.00	43,990,445.76	7.866	85.18	8.61	8.53	9.90	12.77	60.18	50.84	30.22	13.48	5.46	0.00	0.80	17.20	23
Total:	**403**	**109,157.43**	**100.00**	**43,990,445.76**	**7.866**	**85.18**	**8.61**	**8.53**	**9.90**	**12.77**	**60.18**	**50.84**	**30.22**	**13.48**	**5.46**	**0.00**	**0.80**	**17.20**	**23**

Top

12. STATE = NEVADA

STATE = NEVADA	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	% of Loans (50-75K) ORIGBAL	of I (75-1 ORIG
NV	428	199,969.12	100.00	85,586,785.04	7.211	77.50	5.96	3.76	7.27	7.41	75.60	76.45	15.84	7.42	0.28	0.00	1.16	1.63	
Total:	**428**	**199,969.12**	**100.00**	**85,586,785.04**	**7.211**	**77.50**	**5.96**	**3.76**	**7.27**	**7.41**	**75.60**	**76.45**	**15.84**	**7.42**	**0.28**	**0.00**	**1.16**	**1.63**	

Top

13. Credit Grade

Credit	LOAN	AVG		Aggregate Principal		WA	% of Loans (0-	% of Loans (520-	% of Loans (541-	% of Loans (561-	% of Loans	% of Loans	% of Loans (85-	% of Loans (90-	% of Loans (95-	% of Loans	% of Loans (0-50K)	% of Loans (50-75K)	of I (75-1

Grade	COUNT	LOAN AMOUNT	%	Balance	WAC	LTV	520) FICO	540) FICO	560) FICO	580) FICO	(>580) FICO	(0-85) LTV	90) LTV	95) LTV	100) LTV	(>100) LTV	ORIGBAL	ORIGBAL	ORIG
A	3	441,783.14	0.04	1,325,349.41	7.000	74.59	0.00	0.00	0.00	0.00	100.00	100.00	0.00	0.00	0.00	0.00	0.00	0.00	
AA	12264	185,519.52	76.10	2,275,211,409.44	7.014	78.77	2.43	3.36	4.64	5.65	83.92	70.79	19.83	8.19	1.18	0.00	1.46	3.45	
A-	1045	177,957.83	6.22	185,965,934.56	7.552	76.21	13.94	14.26	17.41	14.79	39.61	83.63	14.95	1.42	0.00	0.00	0.64	4.77	
A+	1539	188,678.72	9.71	290,376,552.75	7.296	78.82	9.05	11.74	12.69	11.19	55.32	75.53	18.78	5.43	0.25	0.00	0.72	3.57	
B	725	176,411.49	4.28	127,898,329.13	7.799	73.54	18.56	19.33	17.96	13.19	30.95	96.45	3.31	0.24	0.00	0.00	0.27	3.57	
C	629	158,257.22	3.33	99,543,791.38	8.132	68.53	20.20	22.55	19.30	12.58	25.37	99.38	0.55	0.00	0.06	0.00	0.85	6.27	
C-	55	173,540.85	0.32	9,544,746.61	9.923	64.81	25.17	24.02	16.46	17.44	16.91	100.00	0.00	0.00	0.00	0.00	0.00	2.40	
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.64**	

Top

14. CITY (Top 10)

CITY (Top 10)	LOAN COUNT	AVG LOAN AMOUNT	%	Aggregate Principal Balance	WAC	WA LTV	% of Loans (0-520) FICO	% of Loans (520-540) FICO	% of Loans (541-560) FICO	% of Loans (561-580) FICO	% of Loans (>580) FICO	% of Loans (0-85) LTV	% of Loans (85-90) LTV	% of Loans (90-95) LTV	% of Loans (95-100) LTV	% of Loans (>100) LTV	% of Loans (0-50K) ORIGBAL	of Loa (50-75I ORIGBA
LOS ANGELES	318	277,624.16	2.95	88,284,482.17	6.837	75.43	3.78	3.91	5.95	4.14	82.23	75.18	19.15	4.28	1.39	0.00	0.11	1.
CHICAGO	246	197,397.86	1.62	48,559,874.26	7.255	81.50	3.37	2.70	7.89	3.24	82.81	60.12	28.81	10.90	0.16	0.00	0.66	1.
LAS VEGAS	226	203,281.24	1.54	45,941,559.12	7.191	78.43	8.18	2.99	4.29	7.40	77.15	72.37	18.15	9.48	0.00	0.00	1.06	1.
BROOKLYN	112	325,345.69	1.22	36,438,717.17	6.891	78.37	4.38	5.22	4.74	3.34	82.31	68.18	20.53	10.38	0.90	0.00	0.11	0.
MIAMI	205	166,163.92	1.14	34,063,603.76	7.230	77.43	3.93	6.84	7.08	4.76	77.39	75.93	15.82	8.25	0.00	0.00	1.53	2.
SACRAMENTO	110	233,895.61	0.86	25,728,516.81	6.967	78.15	3.59	4.63	5.05	3.70	83.03	73.97	23.56	2.47	0.00	0.00	0.77	1.

BAKERSFIELD	117	181,897.71	0.71	21,282,032.21	7.097	79.94	6.13	9.96	5.19	7.65	71.06	68.05	23.31	7.28	1.36	0.00	0.95	0.
FONTANA	87	240,841.64	0.70	20,953,222.92	6.709	75.61	4.96	5.13	6.41	13.68	69.81	81.15	12.35	6.50	0.00	0.00	0.23	1.
PHOENIX	144	126,137.24	0.61	18,163,762.12	7.335	79.67	2.35	4.15	6.50	13.46	73.54	72.44	15.19	10.38	1.99	0.00	4.01	1.
RIVERSIDE	76	238,911.37	0.61	18,157,264.46	6.802	75.37	1.68	5.68	11.19	14.51	66.95	76.81	19.24	3.96	0.00	0.00	0.00	1.
Other	14619	180,059.72	88.04	2,632,293,078.28	7.173	78.03	5.24	6.46	7.46	7.51	73.33	74.52	17.72	6.80	0.97	0.00	1.33	3.
Total:	**16260**	**183,878.60**	**100.00**	**2,989,866,113.28**	**7.155**	**78.01**	**5.14**	**6.24**	**7.31**	**7.34**	**73.97**	**74.21**	**18.00**	**6.86**	**0.93**	**0.00**	**1.26**	**3.**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 18:22

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
All records

Selection Criteria: All records
Table of Contents

1. FICO (Adjusted Based on LTV filter)
2. LTV
3. DTI - FICO
4. FICO (doc type stated and limited)
5. FICO (IO LOANS)
6. FICO II

---

1. FICO (Adjusted Based on LTV filter)

FICO (Adjusted Based on LTV filter)	Total Current Balance	wa CURBAL	% of aggr	WAC	% MI	wa FICO	wa DTI	wa LTV	% SF Property Type	% PUD Property Type	% Owner Occupied	% Full Doc	% Limited Doc	% Stated Doc	% IC Loan
0.01 – 500.00 (COMBLTV_CALC > 65.0)	7,928,900.47	259,687.74	0.37	8.702	0.00	500	43.40	77.13	78.34	0.00	95.00	62.97	14.59	22.44	0.0(
500.01 – 524.00 (COMBLTV_CALC > 65.0)	142,024,452.08	212,753.63	6.71	8.523	0.00	513	41.67	78.65	78.50	0.00	99.35	68.52	6.00	25.48	0.0(
524.01 – 549.00 (COMBLTV_CALC > 65.0)	194,730,451.44	227,692.33	9.20	8.049	0.00	537	40.97	80.17	79.45	0.00	98.07	66.28	5.70	28.02	0.0(
549.01 – 574.00 (COMBLTV_CALC > 65.0)	247,732,684.13	241,073.71	11.71	7.529	0.00	562	40.28	81.65	77.98	0.00	96.70	61.96	3.99	34.05	1.3(

574.01 – 599.00 (COMBLTV_CALC > 70.0)	285,420,247.47	242,522.30	13.49	7.311	0.00	588	40.35	81.28	74.61	0.00	94.98	62.64	3.91	33.45	16.3
599.01 – 624.00 (COMBLTV_CALC > 70.0)	359,727,015.96	270,548.88	17.00	7.006	0.00	613	40.62	82.16	72.43	0.00	94.36	59.15	5.83	35.02	25.7
624.01 – 649.00 (COMBLTV_CALC > 70.0)	435,701,341.71	281,638.74	20.60	6.922	0.00	637	40.51	81.70	68.36	0.00	89.27	45.84	5.41	48.75	25.3
649.01 – 674.00 (COMBLTV_CALC > 80.0)	181,804,344.65	284,849.49	8.59	7.439	0.00	662	40.70	82.55	66.86	0.00	80.23	36.91	5.08	58.01	23.0
674.01 – 699.00 (COMBLTV_CALC > 80.0)	127,147,853.98	295,074.90	6.01	7.372	0.00	686	40.26	81.80	62.30	0.00	70.05	30.00	4.49	65.50	21.7
699.01 – 724.00 (COMBLTV_CALC > 80.0)	72,372,896.46	304,901.41	3.42	7.350	0.00	711	40.82	82.21	56.93	0.00	67.71	32.21	1.47	66.32	18.5
724.01 – 749.00 (COMBLTV_CALC > 85.0)	29,902,141.73	274,280.72	1.41	7.748	0.00	738	40.60	78.80	59.69	0.00	67.29	30.77	0.89	68.34	17.2
749.01 – 774.00 (COMBLTV_CALC > 85.0)	18,368,538.37	303,316.65	0.87	7.759	0.00	761	39.76	84.48	48.36	0.00	43.64	16.79	1.95	81.26	6.4
774.01 – 799.00 (COMBLTV_CALC > 85.0)	10,914,978.72	306,478.25	0.52	7.532	0.00	783	41.74	84.74	48.48	0.00	47.84	37.45	3.92	58.63	7.6
799.01 + (COMBLTV_CALC > 85.0)	1,790,092.38	250,590.11	0.08	8.012	0.00	803	40.35	74.10	64.52	0.00	43.82	68.02	0.00	31.98	0.0
Total:	**2,115,565,939.55**	**262,118.55**	**100.00**	**7.387**	**0.00**	**610**	**40.62**	**81.44**	**71.47**	**0.00**	**89.66**	**53.05**	**4.89**	**42.06**	**16.2**

Top

2. LTV

LTV	Total Current Balance	wa CURBAL	% of aggr	WAC	% MI	wa FICO	wa DTI	wa LTV	% SF Property Type	% PUD Property Type	% Owner Occupied	% Full Doc	% Limited Doc	% Stated Doc	% IO Loans	C
(LTV_CALC lt 60)and(DTI gt 50)	25,986,446.58	229,113.75	16.91	6.876	0.00	591	53.16	49.08	72.82	0.00	94.42	74.39	1.65	23.96	1.74	53.
(LTV_CALC roc 60 64)and(DTI gt 50)	12,497,873.61	285,867.79	8.13	6.492	0.00	612	53.00	62.16	69.50	0.00	82.91	52.18	0.00	47.82	2.58	50.
(LTV_CALC roc 64 69)and(DTI gt 50)	17,921,898.19	249,961.75	11.66	6.884	0.00	583	53.02	66.08	77.93	0.00	95.82	66.54	5.90	27.56	0.00	43.
(LTV_CALC roc 69 74)and(DTI gt 50)	24,569,755.26	296,539.16	15.99	7.003	0.00	585	52.54	71.13	74.28	0.00	84.05	77.13	2.48	20.39	0.00	44.
(LTV_CALC roc 74 79)and(DTI gt 50)	28,458,497.87	275,275.51	18.52	7.337	0.00	575	52.81	75.24	68.02	0.00	86.41	73.05	4.38	22.56	1.45	37.

(LTV_CALC roc 79 84)and(DTI gt 50)	19,815,424.49	281,920.04	12.89	6.627	0.00	617	52.80	80.20	66.78	0.00	90.62	81.03	6.62	12.34	2.54	29.5
(LTV_CALC roc 84 89)and(DTI gt 50)	11,079,119.38	272,062.98	7.21	7.385	0.00	563	52.09	85.26	70.02	0.00	98.45	76.87	16.02	7.10	9.43	37.(
(LTV_CALC roc 89 94)and(DTI gt 50)	9,449,440.95	259,359.08	6.15	7.051	0.00	617	52.39	90.12	64.63	0.00	87.08	78.17	8.61	13.23	10.68	17.3
(LTV_CALC roc 94 99)and(DTI gt 50)	3,449,401.68	249,134.89	2.24	6.773	0.00	639	52.50	95.00	86.19	0.00	100.00	100.00	0.00	0.00	8.68	8.(
(LTV_CALC gt 99)and(DTI gt 50)	465,000.00	188,655.91	0.30	7.149	0.00	665	52.81	100.00	69.89	0.00	100.00	100.00	0.00	0.00	0.00	53.7
Total:	**153,692,858.01**	**267,577.01**	**100.00**	**6.965**	**0.00**	**592**	**52.78**	**70.82**	**71.30**	**0.00**	**90.00**	**73.78**	**4.71**	**21.51**	**2.63**	**40.4**

Top

3. DTI - FICO

DTI - FICO	Total Current Balance	wa CURBAL	% of aggr	WAC	% MI	wa FICO	wa DTI	wa LTV	% SF Property Type	% PUD Property Type	% Owner Occupied	% Full Doc	% Limited Doc	% Stated Doc	% IO Loans	% CA	% NI
(DTI roc 0 20)and(FICO lt 525)	5,064,976.56	192,530.90	0.35	8.430	0.00	512	14.89	72.86	79.90	0.00	100.00	59.58	12.93	27.49	0.00	26.58	0.0(
(DTI roc 20 24)and(FICO lt 525)	4,004,180.14	132,768.93	0.27	8.890	0.00	512	22.05	70.58	84.11	0.00	100.00	65.27	18.69	16.05	0.00	23.23	0.0(
(DTI roc 24 29)and(FICO lt 550)	23,211,254.80	164,997.42	1.58	8.338	0.00	528	26.90	74.83	80.67	0.00	98.52	66.44	3.17	30.39	0.00	13.84	7.3
(DTI roc 29 34)and(FICO lt 575)	69,782,027.89	203,564.12	4.75	7.874	0.00	540	31.75	75.37	80.61	0.00	96.31	66.71	3.54	29.75	0.43	25.52	3.1:
(DTI roc 34 39)and(FICO lt 600)	158,464,902.04	223,746.09	10.80	7.680	0.00	557	36.60	76.46	79.80	0.00	96.70	62.40	2.86	34.75	7.27	29.47	5.5:
(DTI roc 39 44)and(FICO lt 625)	307,582,804.49	242,899.08	20.96	7.486	0.00	573	41.60	77.57	75.56	0.00	95.88	56.94	2.61	40.45	9.76	28.71	5.9
(DTI roc 44 49)and(FICO lt 650)	535,674,414.10	266,965.58	36.50	7.298	0.00	591	46.63	79.13	73.50	0.00	95.03	54.95	4.31	40.74	15.90	34.92	6.8:
(DTI roc 49 54)and(FICO lt 675)	322,201,215.72	277,263.29	21.95	7.193	0.00	597	50.27	77.25	70.31	0.00	91.17	60.49	5.67	33.84	13.84	36.01	6.1:
(DTI gt 54)and(FICO lt 700)	41,742,278.30	247,574.37	2.84	6.940	0.00	577	55.07	68.87	78.06	0.00	93.17	77.91	8.13	13.96	2.23	44.49	7.7:
Total:	**1,467,728,054.04**	**253,715.06**	**100.00**	**7.398**	**0.00**	**580**	**44.34**	**77.52**	**74.54**	**0.00**	**94.63**	**58.82**	**4.22**	**36.96**	**11.76**	**32.70**	**6.1(

Top

4. FICO (doc type stated and limited)

FICO (doc type stated and limited)	Total Current Balance	wa CURBAL	% of aggr	WAC	% MI	wa FICO	wa DTI	wa LTV	% SF Property Type	% PUD Property Type	% Owner Occupied	% Full Doc	% Limited Doc	% Stated Doc	% IO Loans	% CA	% NY	% FL
FICO roc 0 500	3,402,951.58	316,505.35	0.22	8.873	0.00	500	46.76	72.17	86.78	0.00	100.00	0.00	37.82	62.18	0.00	35.98	0.00	7.35
FICO roc 500 524	59,345,500.31	242,918.71	3.83	9.169	0.00	513	41.23	72.14	76.98	0.00	98.56	0.00	15.70	84.30	0.00	31.24	7.11	9.98
FICO roc 524 549	85,802,895.71	234,908.70	5.54	8.452	0.00	537	39.99	73.86	78.23	0.00	97.09	0.00	14.99	85.01	0.00	31.19	6.77	13.03
FICO roc 549 574	113,252,676.24	259,929.23	7.31	7.704	0.00	562	40.06	76.42	78.83	0.00	95.42	0.00	9.93	90.07	0.54	37.34	6.27	10.25
FICO roc 574 599	136,032,575.97	281,705.83	8.78	7.505	0.00	587	39.79	78.53	74.23	0.00	92.79	0.00	10.26	89.74	9.53	35.73	8.92	10.95
FICO roc 599 624	190,688,106.03	300,803.85	12.31	7.150	0.00	613	40.16	78.70	71.98	0.00	91.50	0.00	13.19	86.81	22.01	40.14	7.56	8.15
FICO roc 624 649	267,372,027.10	299,792.91	17.26	7.139	0.00	638	40.17	79.32	68.62	0.00	86.43	0.00	9.93	90.07	23.72	41.02	6.51	10.16
FICO roc 649 674	265,677,084.30	295,677.17	17.15	7.118	0.00	662	40.65	77.99	67.71	0.00	85.91	0.00	6.66	93.34	21.78	44.34	7.82	8.95
FICO roc 674 699	198,681,670.48	302,010.60	12.82	7.051	0.00	686	40.06	78.60	66.72	0.00	79.91	0.00	4.17	95.83	23.49	43.98	9.92	8.07
FICO roc 699 724	108,950,911.31	322,075.89	7.03	6.987	0.00	711	40.49	79.23	59.18	0.00	78.16	0.00	3.54	96.46	22.57	48.52	10.30	6.96
FICO roc 724 749	57,861,800.45	314,394.73	3.73	7.043	0.00	736	41.70	77.88	66.01	0.00	83.81	0.00	1.62	98.38	25.50	52.17	7.49	5.91
FICO roc 749 774	42,574,508.05	320,127.62	2.75	7.025	0.00	761	40.13	80.91	59.79	0.00	69.43	0.00	4.28	95.72	14.47	41.78	16.33	8.53
FICO roc 774 799	17,385,367.11	319,209.49	1.12	6.982	0.00	783	39.73	78.70	65.99	0.00	74.08	0.00	5.68	94.32	17.74	43.21	8.56	10.95
FICO gt 799	2,179,717.18	267,429.38	0.14	7.200	0.00	804	42.85	68.72	72.82	0.00	90.30	0.00	6.36	93.64	9.18	28.75	3.11	15.53
Total:	**1,549,207,791.82**	**292,101.64**	**100.00**	**7.334**	**0.00**	**639**	**40.32**	**78.01**	**69.74**	**0.00**	**87.15**	**0.00**	**8.65**	**91.35**	**17.57**	**41.17**	**8.11**	**9.25**

Top

5. FICO (IO LOANS)

FICO (IO LOANS)	Total Current Balance	wa CURBAL	% of aggr	WAC	% MI	wa FICO	wa DTI	wa LTV	% SF Property Type	% PUD Property Type	% Owner Occupied	% Full Doc	% Limited Doc	% Stated Doc	% IO Loans	% CA	% NY	% FL
FICO roc 549 574	3,329,701.41	302,546.79	0.64	6.762	0.00	569	42.18	87.03	67.69	0.00	100.00	81.79	18.21	0.00	100.00	44.53	0.00	19.25
FICO roc 574 599	53,050,801.60	292,218.39	10.25	6.783	0.00	589	41.05	80.82	74.56	0.00	100.00	75.57	5.38	19.05	100.00	43.47	1.79	3.97
FICO roc 599 624	103,559,455.07	324,200.83	20.02	6.662	0.00	612	40.86	82.11	75.08	0.00	98.84	59.47	6.06	34.47	100.00	53.56	4.08	5.11
FICO roc 624 649	121,217,970.35	346,485.60	23.43	6.536	0.00	637	40.25	81.79	71.41	0.00	97.51	47.69	6.58	45.72	100.00	54.20	2.64	6.54
FICO roc 649 674	99,257,605.03	341,587.57	19.18	6.497	0.00	662	40.92	82.58	69.87	0.00	97.22	41.69	6.64	51.66	100.00	66.31	2.43	4.74
FICO roc 674 699	67,572,409.63	361,960.09	13.06	6.411	0.00	685	40.12	82.08	68.31	0.00	95.47	30.94	1.74	67.31	100.00	63.29	4.78	8.55
FICO roc 699 724	34,484,671.67	394,754.07	6.67	6.385	0.00	711	39.80	82.81	59.59	0.00	92.22	28.69	5.96	65.35	100.00	76.32	3.45	5.46
FICO roc 724 749	19,977,857.32	351,889.54	3.86	6.155	0.00	738	40.02	82.20	80.26	0.00	97.42	26.16	0.00	73.84	100.00	82.27	1.89	2.87
FICO roc 749 774	8,793,727.41	322,351.55	1.70	6.102	0.00	762	39.07	80.87	66.77	0.00	96.98	29.97	8.76	61.27	100.00	67.29	3.84	1.76
FICO roc 774 799	4,999,545.65	420,138.58	0.97	6.398	0.00	784	39.82	75.43	61.67	0.00	97.44	38.32	11.20	50.48	100.00	67.64	9.99	0.00
FICO gt 799	1,130,711.65	383,513.67	0.22	5.717	0.00	808	44.00	76.76	85.92	0.00	100.00	82.31	0.00	17.69	100.00	68.23	0.00	31.77
Total:	**517,374,456.79**	**341,067.50**	**100.00**	**6.529**	**0.00**	**651**	**40.52**	**81.97**	**71.16**	**0.00**	**97.36**	**47.37**	**5.58**	**47.04**	**100.00**	**59.36**	**3.17**	**5.69**

Top

6. FICO II

									%	%								

FICO II	Total Current Balance	wa CURBAL	% of aggr	WAC	% MI	wa FICO	wa DTI	wa LTV	SF Property Type	PUD Property Type	% Owner Occupied	% Full Doc	% Limited Doc	% Stated Doc	% IO Loans	% CA	% NY	% FL
500 - 524	183,579,829.90	214,195.81	6.14	8.519	0.00	512	41.64	74.47	78.15	0.00	98.86	65.82	5.78	28.40	0.00	25.96	5.17	9.35
525 - 549	237,306,108.96	225,550.98	7.94	7.969	0.00	537	40.93	75.84	79.14	0.00	97.69	63.84	5.42	30.74	0.00	27.55	5.04	11.26
550 - 574	293,791,255.76	237,703.54	9.83	7.455	0.00	562	40.01	77.62	78.81	0.00	96.04	61.45	3.83	34.72	1.13	31.50	5.50	10.62
575 - 599	344,135,047.84	239,845.66	11.51	7.224	0.00	588	40.16	77.59	74.28	0.00	94.72	60.47	4.05	35.48	15.42	28.84	6.19	9.86
600 - 624	432,637,044.27	271,985.44	14.47	6.918	0.00	613	40.49	78.55	72.78	0.00	94.02	55.92	5.81	38.26	23.94	33.59	5.91	7.91
625 - 649	492,024,654.02	279,054.74	16.46	6.848	0.00	637	40.28	79.19	69.83	0.00	89.55	45.66	5.39	48.95	24.64	36.47	6.33	8.56
650 - 674	409,769,272.34	284,948.80	13.71	6.882	0.00	662	40.94	78.24	68.99	0.00	87.41	35.16	4.32	60.52	24.22	42.75	6.67	7.85
675 - 699	279,328,908.26	302,509.92	9.34	6.850	0.00	686	40.35	78.57	66.71	0.00	81.36	28.87	2.97	68.16	24.19	43.68	8.58	7.62
700 - 724	149,602,755.76	314,259.78	5.00	6.832	0.00	711	40.43	79.59	59.75	0.00	78.14	27.17	2.57	70.25	23.05	45.07	9.79	7.57
725 - 749	79,611,006.01	303,721.08	2.66	6.844	0.00	737	41.11	78.25	64.29	0.00	82.78	27.32	1.18	71.50	25.09	50.64	7.18	5.46
750 - 774	56,722,271.92	313,733.90	1.90	6.812	0.00	762	40.04	79.73	56.49	0.00	67.67	24.94	3.21	71.85	15.50	42.09	14.13	7.47
775 - 799	26,378,859.87	313,533.29	0.88	6.814	0.00	783	40.47	78.63	60.22	0.00	69.97	34.09	3.75	62.16	18.95	44.03	7.62	7.22
800 >=	4,979,098.37	293,685.16	0.17	6.700	0.00	805	41.32	74.56	69.68	0.00	76.48	56.22	2.78	41.00	22.71	49.24	1.36	10.00
Total:	**2,989,866,113.28**	**267,630.48**	**100.00**	**7.155**	**0.00**	**623**	**40.53**	**78.01**	**71.50**	**0.00**	**90.23**	**48.18**	**4.48**	**47.33**	**17.30**	**35.87**	**6.60**	**8.73**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 12:07

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and

representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
5,354 records
Balance: 1,205,561,312
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
RANDOM in 0

RANDOM in 0														
Debt to Income	No. of Loans	Total Current Balance	%	NZWA Fico Score	NZWA LTV	NZWA FULL CALC COMBLTV	NZWA DTI	WAC	NZWA Margin	WAM	WALA	WAOT	% FULL DOC	FIX %
0.001 - 10.000	30	6,685,960.59	0.6	629.57	83.69	85.88	5.96	7.127	5.656	358.77	1.23	360.00	39.2	27.1
10.001 - 20.000	148	32,473,429.40	2.7	617.51	76.97	79.39	16.17	7.162	5.667	351.73	0.97	352.70	36.7	27.4
20.001 - 30.000	586	108,666,406.72	9.0	624.32	76.84	81.48	25.91	7.253	5.758	355.90	0.62	356.53	43.7	21.3
30.001 - 40.000	1,409	294,170,145.83	24.4	623.85	78.70	84.25	35.78	7.194	5.717	356.46	0.47	356.93	42.8	17.8
40.001 - 50.000	2,922	699,887,590.26	58.1	632.01	79.43	86.94	45.67	7.141	5.708	356.92	0.50	357.42	40.4	16.4
50.001 - 60.000	259	63,677,779.60	5.3	587.41	71.78	73.65	52.67	7.060	5.790	355.82	0.70	356.53	74.0	26.8
Total:	**5,354**	**1,205,561,312.40**	**100.0**	**626.56**	**78.57**	**84.88**	**40.83**	**7.160**	**5.717**	**356.53**	**0.53**	**357.06**	**42.9**	**18.1**

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 14:41

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by

any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113

All records

Selection Criteria: All records
Table of Contents

1. Rate
2. Range of Scheduled Balances ($)
3. Fico Score
4. LTV
5. Occupancy Status
6. Property Type
7. Loan Purpose
8. Loan Documentation
9. SILENT SECONDS
10. LIENPOSTION
11. IO
12. BALLOON
13. State
14. DTI

---

1. Rate

Rate	Number of Mortgage	Aggregate Principal	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV >	% FULL	%	% SF	%	NZWA DTI	2nd

	Loans	Balance						80	DOC	PRIMARY	PUD	CASHOUT		liens
<= 10.000	15,071	2,911,818,991.46	97.39	193,206.75	7.057	623	79.08	68.3	48.6	90.0	83.5	58.0	40.51	1.3
10.001 - 10.500	422	31,204,063.16	1.04	73,943.28	10.297	615	43.00	18.1	26.3	99.2	87.5	31.4	40.98	59.5
10.501 - 11.000	333	23,774,029.91	0.80	71,393.48	10.792	602	40.65	10.4	34.5	98.7	85.2	37.8	41.53	60.0
11.001 - 11.500	228	13,423,137.88	0.45	58,873.41	11.253	619	30.23	4.3	35.7	98.7	87.0	25.7	42.65	80.0
11.501 - 12.000	144	6,832,353.59	0.23	47,446.90	11.738	600	26.57	0.0	56.3	100.0	90.5	28.6	41.62	84.8
12.001 - 12.500	49	2,273,030.02	0.08	46,388.37	12.247	594	27.53	0.0	60.8	100.0	95.6	30.5	40.07	81.6
12.501 >=	13	540,507.26	0.02	41,577.48	12.799	618	19.95	0.0	39.8	100.0	95.7	33.1	43.36	100.0
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**66.8**	**48.2**	**90.2**	**83.6**	**57.3**	**40.53**	**3.0**

Min.: 4.950
Max: 13.450
NZWA: 7.155

Top

---

2. Range of Scheduled Balances ($)

Range of Scheduled Balances ($)	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
0.00 - 24,999.99	205	4,559,715.80	0.15	22,242.52	10.407	638	20.44	0.0	71.7	100.0	88.9	12.1	39.73	100.0
25,000.00 - 49,999.99	827	30,374,332.92	1.02	36,728.33	10.081	641	25.16	1.9	62.8	96.6	88.8	24.8	40.41	87.8
50,000.00 - 74,999.99	1,775	110,144,033.36	3.68	62,052.98	8.546	607	65.17	51.3	61.6	87.5	89.0	48.0	37.53	21.4
75,000.00 - 399,999.99	12,320	2,291,827,102.06	76.65	186,024.93	7.149	619	78.60	67.3	50.0	90.5	84.4	57.9	40.56	1.5
400,000.00 - 499,999.99	765	338,391,344.69	11.32	442,341.63	6.774	640	82.40	76.4	36.1	88.8	77.4	59.3	41.55	0.0

500,000.00 - 599,999.99	266	144,083,531.42	4.82	541,667.41	6.646	650	81.16	69.6	35.1	87.8	79.3	54.9	40.61	0.0
600,000.00 - 699,999.99	70	44,558,542.13	1.49	636,550.60	6.710	642	77.19	59.5	41.7	93.0	83.3	63.2	40.08	0.0
700,000.00 - 799,999.99	15	11,147,593.77	0.37	743,172.92	6.321	669	82.55	72.7	66.4	93.5	100.0	60.1	39.94	0.0
800,000.00 - 899,999.99	14	11,869,883.75	0.40	847,848.84	6.498	658	74.63	21.1	28.2	92.5	77.7	78.1	36.21	0.0
900,000.00 - 999,999.99	2	1,910,033.38	0.06	955,016.69	6.379	632	82.60	100.0	100.0	100.0	100.0	48.0	43.16	0.0
1,000,000.00 >=	1	1,000,000.00	0.03	1,000,000.00	6.125	646	69.69	0.0	0.0	100.0	100.0	0.0	20.94	0.0
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**66.8**	**48.2**	**90.2**	**83.6**	**57.3**	**40.53**	**3.0**

Min.: 18,200.00
NZ Min: 18,200.00
Max: 1,000,000.00

Top

---

3. Fico Score

Fico Score	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
476 - 500	55	9,218,186.84	0.31	167,603.40	8.675	500	74.09	41.6	63.1	95.7	85.8	84.5	43.24	0.0
501 - 525	1,166	185,391,175.70	6.20	158,997.58	8.505	513	74.68	46.7	65.6	98.9	90.6	80.6	41.51	0.0
526 - 550	1,419	236,235,540.70	7.90	166,480.30	7.930	538	75.79	51.5	63.7	97.6	90.4	78.9	40.92	0.0
551 - 575	1,676	293,711,952.79	9.82	175,245.80	7.458	562	77.71	59.2	61.0	96.0	90.3	75.6	39.99	0.1
576 - 600	2,116	349,782,062.14	11.70	165,303.43	7.196	589	77.56	64.3	61.3	94.8	86.5	61.9	40.17	2.7
601 - 650	4,951	926,561,610.54	30.99	187,146.36	6.883	627	78.89	68.5	49.9	91.5	84.2	59.6	40.38	3.1
651 - 700	3,423	678,110,237.83	22.68	198,104.07	6.863	672	78.37	74.5	32.6	84.9	80.0	41.5	40.72	5.0

701 >=	1,454	310,855,346.74	10.40	213,793.22	6.830	735	79.13	79.2	27.6	76.5	70.8	31.5	40.54	5.3
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**66.8**	**48.2**	**90.2**	**83.6**	**57.3**	**40.53**	**3.0**

AVG: 623.04
MEDIAN: 619.00
STDEV: 62.03

Top

---

4. LTV

LTV	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
<= 80.000	10,588	1,808,991,352.47	60.50	170,852.98	7.036	621	70.84	45.1	47.8	94.0	85.2	55.8	40.60	4.9
80.001 - 85.000	2,009	409,619,772.65	13.70	203,892.37	7.264	599	84.43	100.0	51.9	90.7	84.9	73.9	40.24	0.0
85.001 - 90.000	2,557	538,293,175.26	18.00	210,517.47	7.348	635	89.67	100.0	45.3	76.4	78.8	52.9	40.07	0.0
90.001 - 95.000	933	205,116,898.28	6.86	219,846.62	7.319	652	94.76	100.0	51.9	90.9	79.6	53.5	41.53	0.0
95.001 - 100.000	173	27,844,914.62	0.93	160,953.26	8.378	673	99.97	100.0	49.6	100.0	84.4	22.7	41.98	0.0
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**66.8**	**48.2**	**90.2**	**83.6**	**57.3**	**40.53**	**3.0**

WAVG: 78.01
CLTV AVG: 84.48
STDEV: 21.37
LTV >=80: 66.78
% Sil Sec: 2.99

Top

5. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
Primary Home	14,766	2,697,689,248.34	90.23	182,696.01	7.112	619	77.51	65.9	50.0	100.0	86.1	58.4	40.66	3.3
Investment	1,331	254,643,681.36	8.52	191,317.57	7.585	666	82.82	76.5	33.2	0.0	58.7	47.9	38.73	0.0
Second Home	163	37,533,183.58	1.26	230,264.93	7.365	657	81.12	66.5	23.1	0.0	75.9	39.5	43.30	0.0
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**66.8**	**48.2**	**90.2**	**83.6**	**57.3**	**40.53**	**3.0**

Top

6. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
SINGLE FAMILY	12,045	2,137,851,229.96	71.50	177,488.69	7.154	618	77.77	65.8	49.5	93.1	100.0	60.5	40.36	2.8
PUD	1,938	362,608,779.37	12.13	187,104.63	7.215	622	77.56	66.1	52.6	91.9	100.0	47.2	40.78	4.5
2-4F	1,094	279,262,226.39	9.34	255,267.12	7.124	648	79.81	70.6	37.1	69.4	0.0	56.1	41.20	1.8
CONDO	1,177	208,640,958.79	6.98	177,265.05	7.109	638	78.88	72.9	41.9	86.7	0.0	44.3	41.12	3.9
OTHER	6	1,502,918.77	0.05	250,486.46	7.262	686	73.78	28.6	100.0	40.4	0.0	32.0	21.92	1.5
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**66.8**	**48.2**	**90.2**	**83.6**	**57.3**	**40.53**	**3.0**

Top

7. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
Purchase	6,074	1,028,886,365.46	34.41	169,391.89	7.331	653	78.83	84.3	35.5	86.1	79.4	0.0	41.06	7.3
Rate/Term Refinance	1,529	247,687,645.61	8.28	161,993.23	7.040	617	80.41	76.4	65.2	95.2	88.9	0.0	40.57	1.3
Cash Out Refinance	8,657	1,713,292,102.21	57.30	197,908.29	7.066	606	77.17	54.9	53.3	92.0	85.4	100.0	40.20	0.6
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**66.8**	**48.2**	**90.2**	**83.6**	**57.3**	**40.53**	**3.0**

Top

8. Loan Documentation

Loan Documentation	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
Full	8,848	1,440,658,321.46	48.18	162,823.05	6.963	606	78.00	65.9	100.0	93.5	86.6	63.4	40.76	2.8
Stated	6,782	1,415,129,728.44	47.33	208,659.65	7.368	641	77.92	67.7	0.0	87.2	80.3	50.3	40.70	3.2
Limited	630	134,078,063.38	4.48	212,822.32	6.980	614	78.98	66.6	0.0	86.3	86.0	65.4	36.33	2.2
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**66.8**	**48.2**	**90.2**	**83.6**	**57.3**	**40.53**	**3.0**

Top

9. SILENT SECONDS

SILENT SECONDS	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
Y	3,238	644,322,856.10	100.00	198,987.91	6.648	653	80.13	91.0	42.3	99.1	84.0	6.0	41.75	0.0
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**653**	**80.13**	**91.0**	**42.3**	**99.1**	**84.0**	**6.0**	**41.75**	**0.0**

Top

10. LIENPOSTION

LIENPOSTION	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
2nd Lien	1,691	89,325,561.89	100.00	52,824.11	10.349	661	19.84	0.0	45.8	100.0	85.3	11.7	41.76	100.0
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**661**	**19.84**	**0.0**	**45.8**	**100.0**	**85.3**	**11.7**	**41.76**	**100.0**

Top

11. IO

IO	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens

Yes	1,852	517,374,456.79	100.00	279,359.86	6.529	651	81.97	80.8	47.4	97.4	85.2	47.3	40.52	0.0
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**80.8**	**47.4**	**97.4**	**85.2**	**47.3**	**40.52**	**0.0**

Top

12. BALLOON

Top

13. State

State	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
CA	4,053	1,072,456,027.89	100.00	264,607.95	6.796	634	76.00	61.1	40.5	90.5	84.9	60.3	41.29	3.6
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**634**	**76.00**	**61.1**	**40.5**	**90.5**	**84.9**	**60.3**	**41.29**	**3.6**

Top

14. DTI

DTI	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	% LTV > 80	% FULL DOC	% PRIMARY	% SF PUD	% CASHOUT	NZWA DTI	2nd liens
40.001 >=	9,289	1,820,358,333.96	100.00	195,969.25	7.141	624	78.26	68.1	47.8	90.7	82.6	55.3	46.21	3.4

Total:	**9,289**	**1,820,358,333.96**	**100.00**	**195,969.25**	**7.141**	**624**	**78.26**	**68.1**	**47.8**	**90.7**	**82.6**	**55.3**	**46.21**	**3.4**

WAVG: 46.21
MEDIAN: 46.26
STDEV: 3.54

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 12:21

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113

All records

Selection Criteria: All records
Table of Contents

1. Fico Score

---

1. Fico Score

Fico Score	LOAN COUNT	%	Aggregate Principal Balance	WA LTV	Max LTV	% FULL DOC	% OWNOCC	% IO	WAC	WA MARGIN	% SEC LIENS
493 - 500	55	0.31	9,218,186.84	74.09	85.00	63.08	95.70	0.00	8.675	5.544	0.000
501 - 510	452	2.37	70,976,283.52	74.11	90.00	67.98	99.59	0.00	8.556	5.569	0.000
511 - 520	472	2.46	73,512,906.00	74.77	90.00	64.49	98.90	0.00	8.521	5.472	0.000
521 - 530	528	2.92	87,282,894.32	75.16	90.00	63.01	98.01	0.00	8.209	5.537	0.000
531 - 540	575	3.32	99,189,951.41	75.96	100.00	64.41	96.80	0.00	7.908	5.510	0.000
541 - 550	558	3.03	90,664,681.15	76.10	95.00	63.53	98.14	0.00	7.893	5.206	0.000
551 - 560	722	4.28	127,977,319.46	77.64	95.00	63.43	96.78	0.55	7.458	5.064	0.017
561 - 570	642	3.80	113,651,503.85	77.80	95.00	58.31	96.09	0.91	7.478	5.020	0.030
571 - 580	637	3.54	105,910,330.46	78.38	95.00	57.96	95.23	4.99	7.451	4.998	1.115

581 - 590	899	4.88	145,806,675.10	76.73	95.00	64.09	95.33	17.05	7.212	4.759	3.359
591 - 600	892	5.02	150,148,186.06	77.84	100.00	60.78	93.77	19.27	7.077	4.765	2.421
601 - 610	862	5.21	155,902,668.66	78.17	100.00	57.72	94.20	24.00	6.967	4.654	2.477
611 - 620	976	6.21	185,614,690.64	78.62	100.00	55.73	93.98	24.99	6.887	4.565	2.766
621 - 630	998	6.19	185,204,553.95	79.34	100.00	50.57	90.46	23.13	6.901	4.352	2.881
631 - 640	1035	6.30	188,358,119.26	79.34	100.00	50.58	89.53	25.35	6.891	4.319	3.466
641 - 650	1080	7.07	211,481,578.03	78.87	100.00	37.91	90.04	23.70	6.797	4.491	3.746
651 - 660	917	5.85	175,027,555.63	78.80	100.00	35.30	86.46	22.66	6.890	4.283	4.068
661 - 670	795	5.24	156,681,278.83	77.45	100.00	35.40	87.84	25.60	6.855	4.233	5.384
671 - 680	690	4.59	137,117,992.35	78.87	100.00	31.40	84.77	25.77	6.867	4.469	5.290
681 - 690	575	3.98	119,034,758.71	78.16	100.00	30.15	82.16	25.41	6.816	4.469	4.965
691 - 700	446	3.02	90,248,652.31	78.68	100.00	27.27	80.42	20.93	6.882	4.527	6.034
701 - 710	317	2.21	65,971,726.57	79.93	100.00	26.62	75.46	22.03	6.879	4.544	5.230
711 - 720	262	2.00	59,915,528.10	80.06	100.00	25.65	81.70	25.69	6.782	4.468	4.797
721 - 730	216	1.37	40,931,943.03	76.84	100.00	26.41	78.90	16.83	6.875	4.350	7.973
731 - 740	157	0.93	27,702,849.81	77.00	100.00	30.98	91.68	28.97	6.827	4.421	7.593
741 - 750	122	1.03	30,782,745.81	80.90	100.00	25.41	71.90	27.05	6.877	4.805	4.927
751 - 760	101	0.77	23,007,523.27	80.68	100.00	27.89	66.45	13.82	6.651	4.739	2.739
761 - 770	102	0.80	24,014,398.18	78.87	95.00	24.26	71.85	19.71	6.891	4.869	3.505
771 - 780	80	0.64	19,216,602.89	81.12	100.00	31.83	60.08	16.81	6.866	4.562	4.606
781 - 790	49	0.32	9,492,426.43	75.12	100.00	27.57	83.77	11.70	6.765	3.686	4.256
791 - 800	23	0.18	5,293,404.28	76.57	100.00	40.57	66.95	27.81	6.804	4.516	3.993
801 - 810	22	0.14	4,172,596.72	74.87	95.00	54.18	78.00	17.57	6.684	3.899	8.657
811 - 820	2	0.01	265,601.65	64.67	80.00	74.46	100.00	74.46	6.334	4.132	25.542
821 - 830	1	0.00	88,000.00	41.90	41.90	100.00	100.00	0.00	4.990	5.550	0.000

Total:	**16260**	**100.00**	**2,989,866,113.28**	**78.01**	**100.00**	**48.18**	**90.23**	**17.30**	**7.155**	**4.690**	**2.988**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 13, 2005 10:16

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
1,852 records
Balance: 517,374,457

IOFLAG in 'Y'

Selection Criteria: IOFLAG in 'Y'
Table of Contents

1. Fico Score

---

1. Fico Score

Fico Score	%	Aggregate Principal Balance	WA LTV	Max LTV	% FULL DOC	% OWNOCC	% IO	WAC	WA MARGIN	% SEC LIENS
560 - 579	0.99	5,101,123.04	85.75	95.00	78.96	100.00	100.00	6.692	5.526	0.000
580 - 599	9.91	51,279,379.97	80.73	95.00	75.64	100.00	100.00	6.790	5.614	0.000
600 - 619	15.70	81,221,505.33	82.12	95.00	61.20	98.86	100.00	6.679	5.623	0.000
620 - 639	18.27	94,502,128.69	81.68	95.00	53.21	98.09	100.00	6.558	5.624	0.000
640 - 659	17.02	88,032,761.15	82.21	95.00	37.80	97.23	100.00	6.553	5.694	0.000
660 - 679	14.72	76,139,940.14	82.56	95.00	41.83	97.16	100.00	6.425	5.620	0.000
680 - 699	9.99	51,711,104.77	82.17	95.00	32.04	94.75	100.00	6.418	5.665	0.000
700 - 719	5.66	29,297,583.03	82.47	95.00	25.94	93.61	100.00	6.395	5.701	0.000
720 - 739	3.22	16,665,252.01	82.93	95.00	37.60	94.19	100.00	6.132	5.642	0.000

740 - 759	2.31	11,947,105.19	82.10	95.00	16.75	96.99	100.00	6.166	5.727	0.000
760 - 779	1.39	7,169,396.82	81.78	95.00	37.38	96.30	100.00	6.333	5.681	0.000
780 - 799	0.61	3,176,465.00	69.49	95.00	35.35	95.97	100.00	6.351	5.710	0.000
800 >=	0.22	1,130,711.65	76.76	80.00	82.31	100.00	100.00	5.717	5.594	0.000
Total:	**100.00**	**517,374,456.79**	**81.97**	**95.00**	**47.37**	**97.36**	**100.00**	**6.529**	**5.646**	**0.000**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 11, 2005 14:16

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113

All records

Selection Criteria: All records
Table of Contents

1. Fico Score

---

1. Fico Score

Fico Score	%	Aggregate Principal Balance	WA LTV	Max LTV	% FULL DOC	% OWNOCC	% IO	WAC	WA MARGIN	% SEC LIENS
<= 519	4.92	147,212,645.74	74.49	90.00	66.21	98.98	0.00	8.557	5.519	0.000
520 - 539	6.16	184,148,519.49	75.46	100.00	64.17	97.53	0.00	8.055	5.520	0.000
540 - 559	7.08	211,823,331.26	76.91	95.00	63.32	97.13	0.00	7.667	5.164	0.010
560 - 579	7.42	221,760,959.65	77.99	95.00	58.33	95.83	2.30	7.474	5.015	0.361
580 - 599	9.83	293,866,786.32	77.33	100.00	61.88	94.55	17.45	7.168	4.781	2.894
600 - 619	11.17	334,017,942.26	78.43	100.00	57.94	94.52	24.32	6.923	4.605	2.641
620 - 639	12.68	379,103,865.25	79.28	100.00	50.50	90.22	24.93	6.896	4.338	3.058
640 - 659	13.04	389,828,944.37	78.78	100.00	36.80	88.54	22.58	6.844	4.398	4.019
660 - 679	9.74	291,337,938.15	78.08	100.00	34.82	86.76	26.13	6.864	4.358	5.293

680 - 699	7.34	219,471,188.86	78.57	100.00	28.01	80.72	23.56	6.839	4.469	5.256
700 - 719	4.17	124,629,667.69	79.83	100.00	26.80	78.89	23.51	6.832	4.516	5.139
720 - 739	2.48	74,116,015.38	77.60	100.00	28.10	83.39	22.49	6.824	4.371	7.059
740 - 759	1.76	52,650,458.68	80.08	100.00	24.65	73.74	22.69	6.785	4.760	4.851
760 - 779	1.48	44,165,613.76	80.22	100.00	29.41	64.39	16.23	6.884	4.709	3.537
780 - 799	0.56	16,753,138.05	75.95	100.00	31.94	73.14	18.96	6.831	4.105	4.655
800 >=	0.17	4,979,098.37	74.56	95.00	56.22	76.48	22.71	6.700	4.101	8.617
Total:	**100.00**	**2,989,866,113.28**	**78.01**	**100.00**	**48.18**	**90.23**	**17.30**	**7.155**	**4.690**	**2.988**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 11, 2005 14:24

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113

All records

Selection Criteria: All records
Table of Contents

1. Fico Score
2. LTV
3. DTI
4. Loan Purpose
5. Occupancy Status
6. Loan Documentation
7. Property Type
8. Range of Scheduled Balances ($)
9. State
10. State
11. armtype
12. LIENPOSTION
13. Prepayment Penalty
14. INDEX
15. Fico Score - IO
16. Range of Scheduled Balances ($) - IO

---

1. Fico Score

					NZWA											

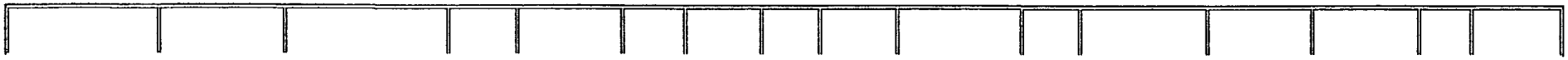
Fico Score	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
1 - 500	55	9,218,186.84	0.31	167,603.40	8.675	500	74.09	43.24	95.7	85.8	84.5	63.1	0.0	0.0	41.6
501 - 520	924	144,489,189.52	4.83	156,373.58	8.538	511	74.44	41.44	99.2	91.0	81.4	66.2	0.0	0.0	45.6
521 - 540	1,103	186,472,845.73	6.24	169,059.70	8.049	531	75.59	41.14	97.4	90.3	78.6	63.8	0.0	0.0	51.4
541 - 560	1,280	218,642,000.61	7.31	170,814.06	7.639	551	77.00	40.32	97.3	89.9	78.6	63.5	0.3	0.0	54.6
561 - 580	1,279	219,561,834.31	7.34	171,666.80	7.465	570	78.08	40.05	95.7	89.8	71.1	58.1	2.9	0.0	62.7
581 - 600	1,791	295,954,861.16	9.90	165,245.60	7.144	591	77.29	40.17	94.5	86.3	61.5	62.4	18.2	0.0	63.6
601 - 620	1,838	341,517,359.30	11.42	185,809.23	6.923	611	78.41	40.50	94.1	84.7	67.7	56.6	24.5	0.0	63.8
621 - 640	2,033	373,562,673.21	12.49	183,749.47	6.896	630	79.34	40.11	90.0	85.4	58.0	50.6	24.3	0.0	71.1
641 - 660	1,997	386,509,133.66	12.93	193,544.88	6.839	650	78.84	40.75	88.4	81.5	47.6	36.7	23.2	0.0	72.5
661 - 680	1,485	293,799,271.18	9.83	197,844.63	6.861	670	78.11	40.59	86.4	80.8	41.0	33.5	25.7	0.0	75.8
681 - 700	1,021	209,283,411.02	7.00	204,978.86	6.845	689	78.38	40.77	81.4	77.6	38.8	28.9	23.5	0.0	73.2
701 - 750	1,074	225,304,793.32	7.54	209,781.00	6.846	721	79.17	40.64	79.3	72.3	32.0	26.7	23.6	0.0	80.4
751 >=	380	85,550,553.42	2.86	225,133.04	6.788	771	79.03	40.27	69.2	67.0	30.2	30.0	17.1	0.0	76.0
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

AVG: 623.04
MEDIAN: 619.00
STDEV: 62.03

Top

---

2. LTV



LTV	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
<= 50.000	2,220	164,165,457.45	5.49	73,948.40	8.754	635	29.96	40.33	96.2	85.4	47.9	48.1	3.2	0.0	0.0
50.001 - 55.000	266	45,440,991.94	1.52	170,830.80	6.813	605	52.70	38.47	89.0	87.3	91.0	46.2	7.7	0.0	0.0
55.001 - 60.000	377	69,859,915.06	2.34	185,304.81	6.867	601	57.85	38.98	92.9	87.2	87.8	48.9	11.5	0.0	0.0
60.001 - 65.000	623	123,350,592.26	4.13	197,994.53	6.868	595	63.40	40.31	92.8	84.2	89.0	46.0	8.1	0.0	0.0
65.001 - 70.000	814	159,821,706.63	5.35	196,341.16	7.060	594	68.74	39.99	92.6	87.6	89.2	49.5	9.8	0.0	0.0
70.001 - 75.000	1,191	232,988,870.02	7.79	195,624.58	7.133	595	73.99	40.64	89.5	84.6	87.2	52.0	10.2	0.0	0.0
75.001 - 80.000	5,097	1,013,363,819.11	33.89	198,815.74	6.774	634	79.69	40.97	95.3	84.8	36.8	46.6	22.9	0.0	80.5
80.001 - 85.000	2,009	409,619,772.65	13.70	203,892.37	7.264	599	84.43	40.24	90.7	84.9	73.9	51.9	15.6	0.0	100.0
85.001 - 90.000	2,557	538,293,175.26	18.00	210,517.47	7.348	635	89.67	40.07	76.4	78.8	52.9	45.3	20.0	0.0	100.0
90.001 - 95.000	933	205,116,898.28	6.86	219,846.62	7.319	652	94.76	41.53	90.9	79.6	53.5	51.9	23.3	0.0	100.0
95.001 - 100.000	173	27,844,914.62	0.93	160,953.26	8.378	673	99.97	41.98	100.0	84.4	22.7	49.6	0.0	0.0	100.0
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

WAVG: 78.01
CLTV AVG: 84.48
STDEV: 21.37
LTV >=80: 66.78
% Sil Sec: 2.99

Top

---

3. DTI

	Number of	Aggregate				NZWA				%					

DTI	Mortgage Loans	Principal Balance	%	Average Balance	WAC	Fico Score	WA LTV	NZWA DTI	% PRIMARY	SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
<= 20.000	522	87,193,940.11	2.92	167,038.20	7.165	622	77.47	14.93	78.6	85.2	63.0	43.4	14.0	0.0	61.2
20.001 - 25.000	734	106,664,918.26	3.57	145,320.05	7.172	621	76.36	22.80	86.5	87.3	63.5	51.6	15.2	0.0	60.3
25.001 - 30.000	1,195	189,005,486.75	6.32	158,163.59	7.229	619	76.33	27.69	89.1	85.0	66.3	51.1	15.9	0.0	59.6
30.001 - 35.000	1,880	313,251,357.66	10.48	166,623.06	7.168	622	77.62	32.73	91.0	84.5	59.3	50.6	16.2	0.0	66.0
35.001 - 40.000	2,640	473,392,076.54	15.83	179,315.18	7.166	623	78.44	37.69	91.4	85.2	57.6	47.0	18.9	0.0	67.6
40.001 - 45.000	3,664	705,090,502.91	23.58	192,437.36	7.166	628	78.37	42.59	91.0	82.9	54.8	42.3	19.4	0.0	68.7
45.001 - 50.000	4,840	960,184,452.96	32.11	198,385.22	7.150	626	79.39	47.81	90.6	82.1	51.5	47.7	18.6	0.0	74.3
50.001 - 55.000	731	145,363,993.37	4.86	198,856.35	6.979	592	70.87	52.52	89.5	84.5	81.0	73.3	2.8	0.0	26.7
55.001 - 60.000	54	9,719,384.72	0.33	179,988.61	6.896	582	68.60	56.68	96.1	96.0	89.6	81.5	0.0	0.0	28.3
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

WAVG: 40.53
MEDIAN: 41.69
STDEV: 9.02

Top

---

4. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
Purchase	6,074	1,028,886,365.46	34.41	169,391.89	7.331	653	78.83	41.06	86.1	79.4	0.0	35.5	22.4	0.0	84.3
Rate/Term Refinance	1,529	247,687,645.61	8.28	161,993.23	7.040	617	80.41	40.57	95.2	88.9	0.0	65.2	17.1	0.0	76.4

Cash Out Refinance	8,657	1,713,292,102.21	57.30	197,908.29	7.066	606	77.17	40.20	92.0	85.4	100.0	53.3	14.3	0.0	54.9
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

Top

5. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
Primary Home	14,766	2,697,689,248.34	90.23	182,696.01	7.112	619	77.51	40.66	100.0	86.1	58.4	50.0	18.7	0.0	65.9
Investment	1,331	254,643,681.36	8.52	191,317.57	7.585	666	82.82	38.73	0.0	58.7	47.9	33.2	0.4	0.0	76.5
Second Home	163	37,533,183.58	1.26	230,264.93	7.365	657	81.12	43.30	0.0	75.9	39.5	23.1	33.7	0.0	66.5
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

Top

6. Loan Documentation

Loan Documentation	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
Full	8,848	1,440,658,321.46	48.18	162,823.05	6.963	606	78.00	40.76	93.5	86.6	63.4	100.0	17.0	0.0	65.9
Stated	6,782	1,415,129,728.44	47.33	208,659.65	7.368	641	77.92	40.70	87.2	80.3	50.3	0.0	17.2	0.0	67.7
Limited	630	134,078,063.38	4.48	212,822.32	6.980	614	78.98	36.33	86.3	86.0	65.4	0.0	21.5	0.0	66.6

Total:	16,260	2,989,866,113.28	100.00	183,878.60	7.155	623	78.01	40.53	90.2	83.6	57.3	48.2	17.3	0.0	66.8

Top

7. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
SINGLE FAMILY	12,045	2,137,851,229.96	71.50	177,488.69	7.154	618	77.77	40.36	93.1	100.0	60.5	49.5	17.2	0.0	65.8
PUD	1,938	362,608,779.37	12.13	187,104.63	7.215	622	77.56	40.78	91.9	100.0	47.2	52.6	20.0	0.0	66.1
2-4F	1,094	279,262,226.39	9.34	255,267.12	7.124	648	79.81	41.20	69.4	0.0	56.1	37.1	11.0	0.0	70.6
CONDO	1,177	208,640,958.79	6.98	177,265.05	7.109	638	78.88	41.12	86.7	0.0	44.3	41.9	22.0	0.0	72.9
OTHER	6	1,502,918.77	0.05	250,486.46	7.262	686	73.78	21.92	40.4	0.0	32.0	100.0	0.0	0.0	28.6
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

Top

8. Range of Scheduled Balances ($)

Range of Scheduled Balances ($)	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
0.01 - 50,000.00	1,095	38,084,048.72	1.27	34,779.95	9.964	636	27.16	39.79	96.6	89.1	28.2	64.0	0.0	0.0	2.6

50,000.01 - 75,000.00	1,741	109,169,033.36	3.65	62,704.79	8.551	607	65.32	37.62	87.6	88.8	47.2	61.8	1.0	0.0	51.9
75,000.01 - 100,000.00	1,976	173,366,205.74	5.80	87,735.93	7.855	611	71.97	38.26	90.2	89.5	48.2	62.8	2.8	0.0	59.2
100,000.01 - 125,000.00	1,735	195,287,725.80	6.53	112,557.77	7.498	608	76.20	38.75	92.4	87.9	50.4	64.8	6.4	0.0	68.3
125,000.01 - 150,000.00	1,616	222,446,048.76	7.44	137,652.26	7.340	610	77.51	39.57	92.5	88.3	54.5	61.0	8.3	0.0	68.9
150,000.01 - 200,000.00	2,401	419,225,759.04	14.02	174,604.65	7.234	611	78.15	40.00	92.0	87.9	60.4	54.3	12.0	0.0	64.1
200,000.01 - 250,000.00	1,601	359,573,881.77	12.03	224,593.31	7.094	619	78.81	40.87	89.1	85.3	60.3	48.7	16.3	0.0	65.7
250,000.01 - 300,000.00	1,421	389,847,432.27	13.04	274,347.24	6.947	622	79.59	41.31	89.6	81.7	61.2	42.7	19.9	0.0	66.0
300,000.01 - 350,000.00	913	295,878,231.35	9.90	324,072.54	6.842	626	80.88	42.15	90.6	79.6	59.0	39.4	23.2	0.0	72.2
350,000.01 - 400,000.00	665	248,826,817.33	8.32	374,175.67	6.812	637	82.31	42.11	88.7	77.3	60.9	37.2	26.3	0.0	74.1
400,000.01 - 450,000.00	447	190,130,211.56	6.36	425,347.23	6.768	640	82.86	41.38	87.9	76.0	58.1	37.9	26.9	0.0	79.0
450,000.01 - 500,000.00	309	147,461,133.13	4.93	477,220.50	6.759	642	81.74	41.60	88.3	79.0	60.0	33.7	28.9	0.0	72.9
500,000.01 - 700,000.00	309	175,342,073.55	5.86	567,450.08	6.644	649	80.64	40.44	89.9	80.5	55.5	37.5	33.5	0.0	68.5
700,000.01 >=	31	25,227,510.90	0.84	813,790.67	6.405	661	78.39	37.41	93.6	89.5	67.0	47.4	29.0	0.0	46.9
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

Min.: 18,200.00
NZ Min: 18,200.00
Max: 1,000,000.00

Top

---

9. State

State	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80

CA	4,053	1,072,456,027.89	35.87	264,607.95	6.796	634	76.00	41.29	90.5	84.9	60.3	40.5	28.6	0.0	61.1
FL	1,701	261,100,614.15	8.73	153,498.30	7.419	615	78.69	40.39	86.5	86.0	50.3	45.1	11.3	0.0	69.2
NY	706	197,375,682.24	6.60	279,568.96	6.894	634	78.62	41.72	87.4	62.7	65.1	36.3	8.3	0.0	65.3
NJ	618	138,791,101.76	4.64	224,581.07	7.295	617	79.17	41.12	91.1	66.3	61.2	44.4	8.3	0.0	64.9
TX	1,322	130,160,783.97	4.35	98,457.48	7.502	605	77.06	39.05	94.3	97.6	53.7	63.2	1.1	0.0	68.0
IL	764	130,084,444.54	4.35	170,267.60	7.253	625	80.22	39.35	88.1	69.5	55.0	54.2	11.4	0.0	72.9
MA	442	105,049,596.39	3.51	237,668.77	7.125	624	77.19	41.83	93.7	63.8	63.9	45.8	14.4	0.0	60.7
NV	428	85,586,785.04	2.86	199,969.12	7.211	624	77.50	40.40	86.7	95.1	55.8	49.7	23.3	0.0	60.6
MD	382	80,239,131.14	2.68	210,050.08	7.290	602	79.18	40.81	94.8	93.4	71.7	64.0	10.3	0.0	63.6
AZ	556	77,709,958.02	2.60	139,766.11	7.194	622	79.77	39.46	91.6	96.8	49.5	62.4	24.4	0.0	77.6
HI	205	51,610,480.36	1.73	251,758.44	6.660	646	76.45	39.66	89.4	62.2	57.8	48.1	10.6	0.0	63.3
WA	323	51,519,593.66	1.72	159,503.39	7.295	619	77.01	39.87	90.1	91.3	48.5	60.9	22.9	0.0	73.4
MI	408	47,342,868.48	1.58	116,036.44	8.007	600	81.19	39.18	91.6	92.7	54.2	54.8	6.1	0.0	79.7
OH	403	43,990,445.76	1.47	109,157.43	7.866	601	85.18	37.96	86.2	91.0	56.2	65.3	4.7	0.0	82.3
VA	217	41,094,135.79	1.37	189,373.90	7.416	605	77.77	40.93	90.3	91.5	67.6	54.4	10.4	0.0	61.5
Other	3,732	475,754,464.09	15.91	127,479.76	7.599	611	80.32	39.32	91.3	91.1	49.7	58.5	10.1	0.0	76.0
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

Top

---

10. State

State	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80

CA-S	2,824	745,798,380.91	69.54	264,092.91	6.742	633	75.78	41.43	91.1	82.3	61.7	40.3	25.6	0.0	59.7
CA-N	1,229	326,657,646.98	30.46	265,791.41	6.921	636	76.51	40.96	89.0	90.8	57.3	41.0	35.5	0.0	64.3
Total:	**4,053**	**1,072,456,027.89**	**100.00**	**264,607.95**	**6.796**	**634**	**76.00**	**41.29**	**90.5**	**84.9**	**60.3**	**40.5**	**28.6**	**0.0**	**61.1**

Top

11. armtype

armtype	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
2/28	9,629	1,865,461,747.91	62.39	193,733.69	7.297	611	80.58	40.70	86.8	82.1	56.7	44.5	0.0	0.0	70.9
2/28 IO	1,506	425,094,094.56	14.22	282,267.00	6.553	651	82.06	40.41	97.1	85.0	45.1	44.2	100.0	0.0	81.8
3/27	387	72,438,174.05	2.42	187,178.74	6.966	622	78.22	41.62	99.1	84.6	62.7	54.7	0.0	0.0	63.5
3/27 IO	346	92,280,362.23	3.09	266,706.25	6.419	647	81.59	41.02	98.4	85.8	57.4	62.0	100.0	0.0	76.0
5/25	3	1,325,349.41	0.04	441,783.14	7.000	702	74.59	18.51	32.4	0.0	32.4	100.0	0.0	0.0	32.4
Fixed	4,389	533,266,385.12	17.84	121,500.66	7.295	638	65.15	39.86	94.3	87.5	68.5	60.7	0.0	0.0	39.4
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

Top

12. LIENPOSTION

	Number of	Aggregate		Average		NZWA Fico	WA	NZWA		%					

LIENPOSTION	Mortgage Loans	Principal Balance	%	Balance	WAC	Score	LTV	DTI	% PRIMARY	SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
1st Lien	14,569	2,900,540,551.39	97.01	199,089.89	7.057	622	79.80	40.49	89.9	83.6	58.7	48.3	17.8	0.0	68.8
2nd Lien	1,691	89,325,561.89	2.99	52,824.11	10.349	661	19.84	41.76	100.0	85.3	11.7	45.8	0.0	0.0	0.0
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

Top

13. Prepayment Penalty

Prepayment Penalty	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
0.000	5,331	953,804,108.02	31.90	178,916.55	7.494	625	78.44	40.45	87.4	77.4	55.0	44.4	11.6	0.0	68.8
1.000	514	118,790,394.23	3.97	231,109.72	7.151	639	76.71	41.18	87.5	70.2	59.4	40.7	14.1	0.0	60.7
2.000	7,997	1,505,153,780.88	50.34	188,214.80	7.065	617	79.09	40.73	91.2	87.1	55.1	47.3	22.0	0.0	70.6
3.000	2,415	410,792,480.74	13.74	170,100.41	6.701	636	73.42	39.90	94.2	89.6	70.5	62.1	14.5	0.0	50.2
5.000	3	1,325,349.41	0.04	441,783.14	7.000	702	74.59	18.51	32.4	0.0	32.4	100.0	0.0	0.0	32.4
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

Top

14. INDEX

INDEX	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
6 Month Libor (Wall St)	11,871	2,456,599,728.16	82.16	206,941.26	7.125	620	80.80	40.68	89.3	82.8	54.9	45.5	21.1	0.0	72.7
Fixed Rate	4,389	533,266,385.12	17.84	121,500.66	7.295	638	65.15	39.86	94.3	87.5	68.5	60.7	0.0	0.0	39.4
Total:	**16,260**	**2,989,866,113.28**	**100.00**	**183,878.60**	**7.155**	**623**	**78.01**	**40.53**	**90.2**	**83.6**	**57.3**	**48.2**	**17.3**	**0.0**	**66.8**

Top

15. Fico Score - IO

Fico Score - IO	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
541 - 560	2	705,000.00	0.14	352,500.00	7.004	560	89.25	40.75	100.0	100.0	100.0	100.0	100.0	0.0	100.0
561 - 580	26	6,319,387.13	1.22	243,053.35	6.666	576	83.73	43.60	100.0	84.2	46.8	72.2	100.0	0.0	87.1
581 - 600	224	53,784,916.50	10.40	240,111.23	6.771	591	81.08	40.90	100.0	91.1	52.4	76.0	100.0	0.0	79.6
601 - 620	310	83,800,811.81	16.20	270,325.20	6.688	611	81.95	40.70	98.9	87.8	64.6	58.3	100.0	0.0	74.0
621 - 640	347	90,591,561.19	17.51	261,070.78	6.558	631	81.81	40.44	97.1	87.9	56.2	54.5	100.0	0.0	76.5
641 - 660	313	89,769,601.28	17.35	286,803.84	6.540	650	82.22	40.69	97.4	86.4	43.1	38.4	100.0	0.0	81.7
661 - 680	256	75,452,894.74	14.58	294,737.87	6.410	670	82.53	40.15	98.1	81.2	37.6	40.0	100.0	0.0	87.4
681 - 700	160	49,128,330.44	9.50	307,052.07	6.444	689	82.08	40.83	94.0	82.2	40.5	33.4	100.0	0.0	80.1
701 - 750	166	53,165,968.99	10.28	320,276.92	6.283	721	82.49	39.83	94.4	78.1	29.1	27.3	100.0	0.0	88.9
751 >=	48	14,655,984.71	2.83	305,333.01	6.184	773	78.71	39.58	97.3	81.0	36.2	35.6	100.0	0.0	78.6
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

AVG: 650.64
MEDIAN: 641.00
STDEV: 43.81

Top

16. Range of Scheduled Balances ($) - IO

Range of Scheduled Balances ($) - IO	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
50,000.01 - 75,000.00	16	1,081,277.61	0.21	67,579.85	7.169	636	85.01	39.87	93.3	95.2	37.8	86.9	100.0	0.0	61.4
75,000.01 - 100,000.00	54	4,903,835.12	0.95	90,811.76	6.972	640	79.18	38.01	98.2	84.8	31.4	73.7	100.0	0.0	77.8
100,000.01 - 125,000.00	111	12,417,344.42	2.40	111,867.97	6.785	631	80.86	38.50	99.2	85.6	23.7	79.1	100.0	0.0	89.2
125,000.01 - 150,000.00	133	18,373,114.17	3.55	138,143.72	6.593	638	80.04	40.17	94.8	88.9	35.4	72.8	100.0	0.0	77.5
150,000.01 - 200,000.00	286	50,275,595.21	9.72	175,788.79	6.627	644	80.16	39.28	98.2	90.9	37.1	62.5	100.0	0.0	78.8
200,000.01 - 250,000.00	261	58,708,362.22	11.35	224,936.25	6.658	645	81.18	40.24	94.1	86.5	45.7	52.4	100.0	0.0	82.6
250,000.01 - 300,000.00	282	77,710,966.90	15.02	275,570.80	6.503	646	81.40	41.09	97.6	80.8	50.0	48.3	100.0	0.0	78.8
300,000.01 - 350,000.00	211	68,564,469.23	13.25	324,950.09	6.484	651	82.62	41.52	98.6	79.8	42.8	45.1	100.0	0.0	85.3
350,000.01 - 400,000.00	175	65,543,950.55	12.67	374,536.86	6.480	652	83.90	41.74	96.6	86.4	52.1	42.1	100.0	0.0	86.4
400,000.01 - 450,000.00	120	51,104,286.41	9.88	425,869.05	6.445	657	83.42	40.41	97.6	81.8	55.0	38.1	100.0	0.0	84.1
450,000.01 - 500,000.00	90	42,665,932.79	8.25	474,065.92	6.505	661	83.08	41.16	98.8	85.7	56.8	38.9	100.0	0.0	79.8
500,000.01 - 700,000.00	104	58,709,643.35	11.35	564,515.80	6.459	662	81.69	39.63	97.9	89.1	46.7	32.6	100.0	0.0	74.4
700,000.01 >=	9	7,315,678.81	1.41	812,853.20	6.238	648	77.56	35.48	100.0	100.0	76.6	53.4	100.0	0.0	40.6

Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Min.: 52,250.00
NZ Min: 52,250.00
Max: 1,000,000.00

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 11, 2005 17:32

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113

All records

Selection Criteria: All records
Table of Contents

1. Fico Score

---

1. Fico Score

Fico Score	Number of Mortgage Loans	% of Loans (0-55)LTV	% of Loans (56-60)LTV	% of Loans (61-65)LTV	% of Loans (66-70)LTV	% of Loans (71-75)LTV	% of Loans (76-80)LTV	% of Loans (81-85)LTV	% of Loans (86-90)LTV	% of Loans (91-95)LTV	% of Loans (96-100)LTV	% of Loans (>=100)LTV
0 - 500	55	5.28	1.51	7.20	17.30	21.69	26.22	20.80	0.00	0.00	0.00	0.00
501 - 550	2,585	6.29	4.18	7.76	9.35	15.63	25.78	25.94	5.05	0.00	0.02	0.01
551 - 600	3,792	6.78	2.69	5.18	7.32	8.87	28.14	17.11	20.91	2.98	0.00	0.03
601 - 625	2,368	6.49	2.52	4.56	5.43	7.80	30.14	12.25	20.34	9.87	0.00	0.60
626 - 650	2,583	6.38	1.72	2.71	4.27	6.66	37.80	9.50	19.57	10.33	0.00	1.08
651 - 675	2,083	8.43	1.98	2.96	3.21	4.50	38.84	8.86	18.89	10.05	0.04	2.24
676 - 700	1,340	7.84	1.31	2.16	2.99	4.24	42.36	8.97	20.02	9.00	0.00	1.11
701 - 725	679	6.98	1.37	1.28	1.47	3.81	41.70	9.48	23.12	8.03	0.00	2.75
726 - 750	395	7.98	1.26	2.69	1.52	2.62	44.95	7.46	22.71	5.83	0.00	3.00

751 - 799	353	8.06	0.96	1.97	3.19	4.01	41.08	9.67	17.23	12.62	0.00	1.21
800 >=	27	15.70	0.00	0.00	0.00	12.53	38.38	6.06	19.00	8.34	0.00	0.00
Total:	**16,260**	**7.01**	**2.34**	**4.13**	**5.35**	**7.79**	**33.89**	**13.70**	**18.00**	**6.86**	**0.01**	**0.92**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 11, 2005 17:35

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
1,852 records
Balance: 517,374,457

IOFLAG in 'Y'

Selection Criteria: IOFLAG in 'Y'
Table of Contents

1. Fico Score
2. LTV
3. DTI
4. Loan Purpose
5. Occupancy Status
6. Loan Documentation
7. Property Type
8. Range of Scheduled Balances ($)
9. State
10. State
11. armtype
12. LIENPOSTION
13. Prepayment Penalty
14. INDEX
15. Fico Score - IO
16. Range of Scheduled Balances ($) - IO

---

1. Fico Score

						NZWA										

Fico Score	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
541 - 560	2	705,000.00	0.14	352,500.00	7.004	560	89.25	40.75	100.0	100.0	100.0	100.0	100.0	0.0	100.0
561 - 580	26	6,319,387.13	1.22	243,053.35	6.666	576	83.73	43.60	100.0	84.2	46.8	72.2	100.0	0.0	87.1
581 - 600	224	53,784,916.50	10.40	240,111.23	6.771	591	81.08	40.90	100.0	91.1	52.4	76.0	100.0	0.0	79.6
601 - 620	310	83,800,811.81	16.20	270,325.20	6.688	611	81.95	40.70	98.9	87.8	64.6	58.3	100.0	0.0	74.0
621 - 640	347	90,591,561.19	17.51	261,070.78	6.558	631	81.81	40.44	97.1	87.9	56.2	54.5	100.0	0.0	76.5
641 - 660	313	89,769,601.28	17.35	286,803.84	6.540	650	82.22	40.69	97.4	86.4	43.1	38.4	100.0	0.0	81.7
661 - 680	256	75,452,894.74	14.58	294,737.87	6.410	670	82.53	40.15	98.1	81.2	37.6	40.0	100.0	0.0	87.4
681 - 700	160	49,128,330.44	9.50	307,052.07	6.444	689	82.08	40.83	94.0	82.2	40.5	33.4	100.0	0.0	80.1
701 - 750	166	53,165,968.99	10.28	320,276.92	6.283	721	82.49	39.83	94.4	78.1	29.1	27.3	100.0	0.0	88.9
751 >=	48	14,655,984.71	2.83	305,333.01	6.184	773	78.71	39.58	97.3	81.0	36.2	35.6	100.0	0.0	78.6
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

AVG: 650.64
MEDIAN: 641.00
STDEV: 43.81

Top

---

2. LTV

LTV	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
<= 50.000	23	5,280,386.71	1.02	229,582.03	6.090	665	43.27	38.37	100.0	92.8	88.0	45.4	100.0	0.0	0.0

50.001 - 55.000	12	3,510,974.17	0.68	292,581.18	6.258	662	53.04	36.54	81.5	100.0	100.0	25.5	100.0	0.0	0.0
55.001 - 60.000	34	8,052,748.65	1.56	236,845.55	6.189	642	57.67	36.03	100.0	96.2	78.9	41.3	100.0	0.0	0.0
60.001 - 65.000	37	10,029,465.22	1.94	271,066.63	6.221	636	63.22	41.19	97.2	86.8	83.5	38.0	100.0	0.0	0.0
65.001 - 70.000	55	15,622,017.06	3.02	284,036.67	6.112	632	68.85	38.18	97.1	88.5	89.2	45.6	100.0	0.0	0.0
70.001 - 75.000	78	23,709,871.01	4.58	303,972.71	6.354	643	73.68	39.08	93.5	89.0	93.0	43.9	100.0	0.0	0.0
75.001 - 80.000	877	231,675,408.38	44.78	264,168.08	6.347	657	79.84	41.22	98.9	86.1	18.9	48.9	100.0	0.0	85.6
80.001 - 85.000	209	63,776,308.54	12.33	305,149.80	6.478	646	84.32	39.51	98.3	84.0	79.5	44.7	100.0	0.0	100.0
85.001 - 90.000	359	107,833,720.33	20.84	300,372.48	6.851	645	89.60	40.20	94.5	82.5	60.2	47.7	100.0	0.0	100.0
90.001 - 95.000	168	47,883,556.72	9.26	285,021.17	7.163	653	94.79	41.84	97.8	81.4	55.0	49.7	100.0	0.0	100.0
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

WAVG: 81.97
CLTV AVG: 89.16
STDEV: 9.07
LTV >=80: 80.77
% Sil Sec: 0.00

Top

---

3. DTI

DTI	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
<= 20.000	43	12,222,481.43	2.36	284,243.75	6.490	653	81.47	16.31	92.1	82.5	36.8	32.4	100.0	0.0	79.7
20.001 - 25.000	65	16,258,879.37	3.14	250,136.61	6.518	644	78.31	22.65	94.6	88.6	45.9	47.6	100.0	0.0	66.1
25.001 - 30.000	107	30,090,556.88	5.82	281,220.16	6.477	649	81.09	27.76	100.0	80.7	61.2	46.7	100.0	0.0	71.7

30.001 - 35.000	189	50,663,313.70	9.79	268,059.86	6.461	658	81.69	32.77	98.3	85.0	46.3	43.3	100.0	0.0	81.3
35.001 - 40.000	335	89,237,612.08	17.25	266,380.93	6.592	647	82.18	37.68	98.9	90.4	48.8	46.5	100.0	0.0	80.4
40.001 - 45.000	471	136,515,613.73	26.39	289,842.07	6.569	659	81.84	42.52	96.8	86.2	45.7	40.8	100.0	0.0	80.3
45.001 - 50.000	627	178,342,584.78	34.47	284,437.93	6.505	645	82.62	47.78	97.0	83.0	45.9	54.1	100.0	0.0	84.3
50.001 - 55.000	15	4,043,414.82	0.78	269,560.99	6.204	631	80.03	52.68	93.3	63.4	73.6	94.5	100.0	0.0	70.7
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

WAVG: 40.52
MEDIAN: 42.08
STDEV: 8.00

Top

---

4. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
Purchase	860	230,423,847.29	44.54	267,934.71	6.558	661	82.42	40.76	96.5	83.2	0.0	43.2	100.0	0.0	92.2
Rate/Term Refinance	178	42,364,272.78	8.19	238,001.53	6.532	645	83.00	40.21	98.5	89.5	0.0	67.4	100.0	0.0	90.7
Cash Out Refinance	814	244,586,336.72	47.27	300,474.62	6.501	642	81.38	40.35	98.0	86.3	100.0	47.9	100.0	0.0	68.3
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Top

---

5. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
Primary Home	1,800	503,737,482.16	97.36	279,854.16	6.513	650	81.94	40.52	100.0	85.4	47.6	48.0	100.0	0.0	80.9
Second Home	49	12,647,172.33	2.44	258,105.56	7.039	671	82.50	42.32	0.0	83.2	38.9	25.0	100.0	0.0	72.2
Investment	3	989,802.30	0.19	329,934.10	7.792	704	90.91	17.28	0.0	18.2	0.0	0.0	100.0	0.0	100.0
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Top

6. Loan Documentation

Loan Documentation	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
Full	979	245,103,366.00	47.37	250,360.95	6.268	639	82.25	41.23	98.7	87.0	47.8	100.0	100.0	0.0	82.1
Stated	785	243,392,785.85	47.04	310,054.50	6.822	663	81.65	40.29	96.0	83.3	46.8	0.0	100.0	0.0	79.7
Limited	88	28,878,304.94	5.58	328,162.56	6.272	645	82.41	36.45	97.7	85.4	47.1	0.0	100.0	0.0	78.5
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Top

7. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
SINGLE FAMILY	1,332	368,145,941.89	71.16	276,385.84	6.509	649	81.69	40.46	98.2	100.0	49.3	47.8	100.0	0.0	80.4
PUD	252	72,599,976.96	14.03	288,095.15	6.603	647	81.92	40.42	94.4	100.0	40.9	51.3	100.0	0.0	76.1
CONDO	179	45,898,709.10	8.87	256,417.37	6.511	663	83.84	41.35	96.1	0.0	39.6	42.8	100.0	0.0	89.4
2-4F	89	30,729,828.84	5.94	345,278.98	6.620	656	82.72	40.27	96.2	0.0	50.1	39.6	100.0	0.0	83.6
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Top

8. Range of Scheduled Balances ($)

Range of Scheduled Balances ($)	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
50,000.01 - 75,000.00	16	1,081,277.61	0.21	67,579.85	7.169	636	85.01	39.87	93.3	95.2	37.8	86.9	100.0	0.0	61.4
75,000.01 - 100,000.00	54	4,903,835.12	0.95	90,811.76	6.972	640	79.18	38.01	98.2	84.8	31.4	73.7	100.0	0.0	77.8
100,000.01 - 125,000.00	111	12,417,344.42	2.40	111,867.97	6.785	631	80.86	38.50	99.2	85.6	23.7	79.1	100.0	0.0	89.2
125,000.01 - 150,000.00	133	18,373,114.17	3.55	138,143.72	6.593	638	80.04	40.17	94.8	88.9	35.4	72.8	100.0	0.0	77.5
150,000.01 - 200,000.00	286	50,275,595.21	9.72	175,788.79	6.627	644	80.16	39.28	98.2	90.9	37.1	62.5	100.0	0.0	78.8
200,000.01 - 250,000.00	261	58,708,362.22	11.35	224,936.25	6.658	645	81.18	40.24	94.1	86.5	45.7	52.4	100.0	0.0	82.6
250,000.01 - 300,000.00	282	77,710,966.90	15.02	275,570.80	6.503	646	81.40	41.09	97.6	80.8	50.0	48.3	100.0	0.0	78.8
300,000.01 - 350,000.00	211	68,564,469.23	13.25	324,950.09	6.484	651	82.62	41.52	98.6	79.8	42.8	45.1	100.0	0.0	85.3
350,000.01 - 400,000.00	175	65,543,950.55	12.67	374,536.86	6.480	652	83.90	41.74	96.6	86.4	52.1	42.1	100.0	0.0	86.4

400,000.01 - 450,000.00	120	51,104,286.41	9.88	425,869.05	6.445	657	83.42	40.41	97.6	81.8	55.0	38.1	100.0	0.0	84.1
450,000.01 - 500,000.00	90	42,665,932.79	8.25	474,065.92	6.505	661	83.08	41.16	98.8	85.7	56.8	38.9	100.0	0.0	79.8
500,000.01 - 700,000.00	104	58,709,643.35	11.35	564,515.80	6.459	662	81.69	39.63	97.9	89.1	46.7	32.6	100.0	0.0	74.4
700,000.01 >=	9	7,315,678.81	1.41	812,853.20	6.238	648	77.56	35.48	100.0	100.0	76.6	53.4	100.0	0.0	40.6
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Min.: 52,250.00
NZ Min: 52,250.00
Max: 1,000,000.00

Top

---

9. State

State	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
CA	915	307,125,947.50	59.36	335,656.77	6.365	657	81.51	40.83	99.0	84.7	49.4	41.9	100.0	0.0	80.2
FL	136	29,419,708.96	5.69	216,321.39	6.886	651	82.89	41.12	86.2	89.8	38.0	37.6	100.0	0.0	83.4
NV	79	19,927,652.32	3.85	252,248.76	6.748	645	81.59	39.72	92.6	96.2	37.1	52.9	100.0	0.0	71.4
AZ	102	18,929,763.81	3.66	185,585.92	6.592	645	83.51	39.69	91.3	98.9	37.3	71.5	100.0	0.0	89.0
NY	48	16,413,089.85	3.17	341,939.37	6.461	655	81.71	41.23	97.8	70.0	60.6	45.0	100.0	0.0	73.0
MA	50	15,134,371.04	2.93	302,687.42	6.716	644	81.49	40.85	100.0	62.6	72.5	52.3	100.0	0.0	68.9
IL	54	14,806,293.21	2.86	274,190.62	7.043	640	85.24	40.03	96.9	65.9	41.4	51.1	100.0	0.0	92.9
CO	65	12,474,693.94	2.41	191,918.37	6.547	634	82.43	38.72	96.5	96.5	41.5	61.9	100.0	0.0	84.4
WA	56	11,821,207.26	2.28	211,092.99	6.545	639	81.86	40.82	98.8	90.1	26.3	68.5	100.0	0.0	83.0

NJ	39	11,539,723.23	2.23	295,890.34	6.908	625	83.57	39.66	96.9	70.7	50.3	54.6	100.0	0.0	89.1
MD	31	8,253,527.64	1.60	266,242.83	6.954	628	84.10	39.07	100.0	99.4	56.3	57.7	100.0	0.0	83.3
OR	32	5,765,940.59	1.11	180,185.64	6.563	644	83.17	41.41	100.0	92.3	43.9	59.2	100.0	0.0	90.5
HI	15	5,494,864.45	1.06	366,324.30	6.839	648	84.37	36.21	81.8	71.7	64.4	37.0	100.0	0.0	87.9
MN	27	5,345,479.85	1.03	197,980.74	6.671	644	83.28	40.35	100.0	93.6	44.5	53.2	100.0	0.0	89.7
GA	24	4,280,481.92	0.83	178,353.41	7.385	637	82.32	38.63	97.1	100.0	54.7	70.1	100.0	0.0	74.0
Other	179	30,641,711.22	5.92	171,182.74	6.868	630	81.59	39.81	98.2	91.0	35.0	66.5	100.0	0.0	78.8
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Top

10. State

State	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
CA-S	577	191,221,292.43	62.26	331,406.05	6.331	656	81.38	40.98	99.2	81.6	50.6	42.7	100.0	0.0	80.3
CA-N	338	115,904,655.07	37.74	342,913.18	6.420	660	81.74	40.59	98.7	89.9	47.3	40.4	100.0	0.0	80.2
Total:	**915**	**307,125,947.50**	**100.00**	**335,656.77**	**6.365**	**657**	**81.51**	**40.83**	**99.0**	**84.7**	**49.4**	**41.9**	**100.0**	**0.0**	**80.2**

Top

11. armtype

armtype	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
2/28 IO	1,506	425,094,094.56	82.16	282,267.00	6.553	651	82.06	40.41	97.1	85.0	45.1	44.2	100.0	0.0	81.8
3/27 IO	346	92,280,362.23	17.84	266,706.25	6.419	647	81.59	41.02	98.4	85.8	57.4	62.0	100.0	0.0	76.0
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Top

12. LIENPOSTION

LIENPOSTION	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
1st Lien	1,852	517,374,456.79	100.00	279,359.86	6.529	651	81.97	40.52	97.4	85.2	47.3	47.4	100.0	0.0	80.8
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Top

13. Prepayment Penalty

Prepayment Penalty	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
0.000	367	110,469,378.43	21.35	301,006.48	6.959	648	82.22	40.35	98.2	80.1	48.0	46.9	100.0	0.0	78.1

1.000	53	16,738,957.85	3.24	315,829.39	7.014	657	83.00	40.93	92.6	66.8	40.5	31.5	100.0	0.0	88.4
2.000	1,197	330,569,805.15	63.89	276,165.25	6.417	651	82.00	40.44	97.0	87.1	45.7	45.5	100.0	0.0	82.4
3.000	235	59,596,315.36	11.52	253,601.34	6.213	650	81.08	41.20	99.0	89.4	56.8	63.1	100.0	0.0	74.4
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Top

14. INDEX

INDEX	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
6 Month Libor (Wall St)	1,852	517,374,456.79	100.00	279,359.86	6.529	651	81.97	40.52	97.4	85.2	47.3	47.4	100.0	0.0	80.8
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Top

15. Fico Score - IO

Fico Score - IO	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
541 - 560	2	705,000.00	0.14	352,500.00	7.004	560	89.25	40.75	100.0	100.0	100.0	100.0	100.0	0.0	100.0
561 - 580	26	6,319,387.13	1.22	243,053.35	6.666	576	83.73	43.60	100.0	84.2	46.8	72.2	100.0	0.0	87.1

581 - 600	224	53,784,916.50	10.40	240,111.23	6.771	591	81.08	40.90	100.0	91.1	52.4	76.0	100.0	0.0	79.6
601 - 620	310	83,800,811.81	16.20	270,325.20	6.688	611	81.95	40.70	98.9	87.8	64.6	58.3	100.0	0.0	74.0
621 - 640	347	90,591,561.19	17.51	261,070.78	6.558	631	81.81	40.44	97.1	87.9	56.2	54.5	100.0	0.0	76.5
641 - 660	313	89,769,601.28	17.35	286,803.84	6.540	650	82.22	40.69	97.4	86.4	43.1	38.4	100.0	0.0	81.7
661 - 680	256	75,452,894.74	14.58	294,737.87	6.410	670	82.53	40.15	98.1	81.2	37.6	40.0	100.0	0.0	87.4
681 - 700	160	49,128,330.44	9.50	307,052.07	6.444	689	82.08	40.83	94.0	82.2	40.5	33.4	100.0	0.0	80.1
701 - 750	166	53,165,968.99	10.28	320,276.92	6.283	721	82.49	39.83	94.4	78.1	29.1	27.3	100.0	0.0	88.9
751 >=	48	14,655,984.71	2.83	305,333.01	6.184	773	78.71	39.58	97.3	81.0	36.2	35.6	100.0	0.0	78.6
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

AVG: 650.64
MEDIAN: 641.00
STDEV: 43.81

Top

---

16. Range of Scheduled Balances ($) - IO

Range of Scheduled Balances ($) - IO	Number of Mortgage Loans	Aggregate Principal Balance	%	Average Balance	WAC	NZWA Fico Score	WA LTV	NZWA DTI	% PRIMARY	% SF PUD	% CASHOUT	% FULL DOC	% IOFLAG	MI %	% LTV > 80
50,000.01 - 75,000.00	16	1,081,277.61	0.21	67,579.85	7.169	636	85.01	39.87	93.3	95.2	37.8	86.9	100.0	0.0	61.4
75,000.01 - 100,000.00	54	4,903,835.12	0.95	90,811.76	6.972	640	79.18	38.01	98.2	84.8	31.4	73.7	100.0	0.0	77.8
100,000.01 - 125,000.00	111	12,417,344.42	2.40	111,867.97	6.785	631	80.86	38.50	99.2	85.6	23.7	79.1	100.0	0.0	89.2
125,000.01 - 150,000.00	133	18,373,114.17	3.55	138,143.72	6.593	638	80.04	40.17	94.8	88.9	35.4	72.8	100.0	0.0	77.5

150,000.01 - 200,000.00	286	50,275,595.21	9.72	175,788.79	6.627	644	80.16	39.28	98.2	90.9	37.1	62.5	100.0	0.0	78.8
200,000.01 - 250,000.00	261	58,708,362.22	11.35	224,936.25	6.658	645	81.18	40.24	94.1	86.5	45.7	52.4	100.0	0.0	82.6
250,000.01 - 300,000.00	282	77,710,966.90	15.02	275,570.80	6.503	646	81.40	41.09	97.6	80.8	50.0	48.3	100.0	0.0	78.8
300,000.01 - 350,000.00	211	68,564,469.23	13.25	324,950.09	6.484	651	82.62	41.52	98.6	79.8	42.8	45.1	100.0	0.0	85.3
350,000.01 - 400,000.00	175	65,543,950.55	12.67	374,536.86	6.480	652	83.90	41.74	96.6	86.4	52.1	42.1	100.0	0.0	86.4
400,000.01 - 450,000.00	120	51,104,286.41	9.88	425,869.05	6.445	657	83.42	40.41	97.6	81.8	55.0	38.1	100.0	0.0	84.1
450,000.01 - 500,000.00	90	42,665,932.79	8.25	474,065.92	6.505	661	83.08	41.16	98.8	85.7	56.8	38.9	100.0	0.0	79.8
500,000.01 - 700,000.00	104	58,709,643.35	11.35	564,515.80	6.459	662	81.69	39.63	97.9	89.1	46.7	32.6	100.0	0.0	74.4
700,000.01 >=	9	7,315,678.81	1.41	812,853.20	6.238	648	77.56	35.48	100.0	100.0	76.6	53.4	100.0	0.0	40.6
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**651**	**81.97**	**40.52**	**97.4**	**85.2**	**47.3**	**47.4**	**100.0**	**0.0**	**80.8**

Min.: 52,250.00
NZ Min: 52,250.00
Max: 1,000,000.00

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 11, 2005 17:36

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
1,852 records
Balance: 517,374,457

IOFLAG in 'Y'

Selection Criteria: IOFLAG in 'Y'
Table of Contents

1. Fico Score

1. Fico Score

Fico Score	Number of Mortgage Loans	% of Loans (0-55)LTV	% of Loans (56-60)LTV	% of Loans (61-65)LTV	% of Loans (66-70)LTV	% of Loans (71-75)LTV	% of Loans (76-80)LTV	% of Loans (81-85)LTV	% of Loans (86-90)LTV	% of Loans (91-95)LTV	% of Loans (96-100)LTV	% of Loans (>=100)LTV
551 - 600	252	2.90	2.29	1.40	4.05	3.90	40.57	13.18	26.76	4.97	0.00	0.00
601 - 625	399	1.23	2.29	2.58	4.37	6.68	33.58	15.77	23.98	9.54	0.00	0.00
626 - 650	431	0.86	1.18	3.11	4.19	5.68	45.68	11.03	18.38	9.90	0.00	0.00
651 - 675	340	1.20	1.19	1.68	2.51	2.63	47.85	11.29	19.79	11.86	0.00	0.00
676 - 700	216	2.95	0.30	1.44	1.43	3.81	49.19	11.84	18.92	10.14	0.00	0.00
701 - 725	102	0.29	2.18	0.00	0.00	4.73	55.13	8.10	22.64	6.93	0.00	0.00
726 - 750	64	0.00	3.73	0.86	0.79	1.42	53.45	13.57	20.18	6.01	0.00	0.00
751 - 799	44	11.07	0.00	0.00	0.00	0.00	61.67	12.33	6.29	8.64	0.00	0.00
800 >=	4	0.00	0.00	0.00	0.00	50.74	49.26	0.00	0.00	0.00	0.00	0.00

Total:	**1,852**	**1.70**	**1.56**	**1.94**	**3.02**	**4.58**	**44.78**	**12.33**	**20.84**	**9.26**	**0.00**	**0.00**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 11, 2005 17:37

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113

All records

Selection Criteria: All records
Table of Contents

1. Fico Score

---

1. Fico Score

Fico Score	%	Aggregate Principal Balance	WA LTV	Max LTV	% FULL DOC	% OWNOCC	% IO	WAC	WA MARGIN	% SEC LIENS
<= 519	4.92	147,212,645.74	74.49	90.00	66.21	98.98	0.00	8.557	5.519	0.000
520 - 539	6.16	184,148,519.49	75.46	100.00	64.17	97.53	0.00	8.055	5.520	0.000
540 - 559	7.08	211,823,331.26	76.91	95.00	63.32	97.13	0.00	7.667	5.164	0.010
560 - 579	7.42	221,760,959.65	77.99	95.00	58.33	95.83	2.30	7.474	5.015	0.361
580 - 599	9.83	293,866,786.32	77.33	100.00	61.88	94.55	17.45	7.168	4.781	2.894
600 - 619	11.17	334,017,942.26	78.43	100.00	57.94	94.52	24.32	6.923	4.605	2.641
620 - 639	12.68	379,103,865.25	79.28	100.00	50.50	90.22	24.93	6.896	4.338	3.058
640 - 659	13.04	389,828,944.37	78.78	100.00	36.80	88.54	22.58	6.844	4.398	4.019
660 - 679	9.74	291,337,938.15	78.08	100.00	34.82	86.76	26.13	6.864	4.358	5.293

680 - 699	7.34	219,471,188.86	78.57	100.00	28.01	80.72	23.56	6.839	4.469	5.256
700 - 719	4.17	124,629,667.69	79.83	100.00	26.80	78.89	23.51	6.832	4.516	5.139
720 - 739	2.48	74,116,015.38	77.60	100.00	28.10	83.39	22.49	6.824	4.371	7.059
740 - 759	1.76	52,650,458.68	80.08	100.00	24.65	73.74	22.69	6.785	4.760	4.851
760 - 779	1.48	44,165,613.76	80.22	100.00	29.41	64.39	16.23	6.884	4.709	3.537
780 - 799	0.56	16,753,138.05	75.95	100.00	31.94	73.14	18.96	6.831	4.105	4.655
800 >=	0.17	4,979,098.37	74.56	95.00	56.22	76.48	22.71	6.700	4.101	8.617
Total:	**100.00**	**2,989,866,113.28**	**78.01**	**100.00**	**48.18**	**90.23**	**17.30**	**7.155**	**4.690**	**2.988**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 11, 2005 14:24

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113

All records

Selection Criteria: All records
Table of Contents

1. Loan Documentation
2. IOTERM
3. Fico Score
4. Current Balance
5. LIENPOSTION

---

1. Loan Documentation

Loan Documentation	WA ORIG LTV	WA Current LTV	NZWA Fico Score	WAC	%	% PURCHASE	% INVT PROP	% FIRST LIEN	% SEC LIEN	% CA STATE	% FULL DOC	% IO	NZWA DTI	DTI % > 45	% MI
Full	78.00	83.81	606	6.963	48.18	25.4	5.9	97.2	2.8	30.2	100.0	17.0	40.76	39.7	0.0
Non-Full	78.01	85.10	639	7.334	51.82	42.8	11.0	96.9	3.1	41.2	0.0	17.6	40.32	35.0	0.0
Total:	**78.01**	**84.48**	**623**	**7.155**	**100.00**	**34.4**	**8.5**	**97.0**	**3.0**	**35.9**	**48.2**	**17.3**	**40.53**	**37.3**	**0.0**

Top

---

2. IOTERM

IOTERM	WA ORIG LTV	WA Current LTV	NZWA Fico Score	WAC	%	% PURCHASE	% INVT PROP	% FIRST LIEN	% SEC LIEN	% CA STATE	% FULL DOC	% IO	NZWA DTI	DTI % > 45	% MI
2-yr IO	82.08	89.49	651	6.552	14.14	47.3	0.2	100.0	0.0	63.3	44.1	100.0	40.41	34.9	0.0
Other IO	81.50	87.70	647	6.426	3.17	32.3	0.0	100.0	0.0	41.9	62.1	100.0	41.04	37.0	0.0
Non-IO	77.18	83.50	617	7.286	82.70	32.3	10.3	96.4	3.6	31.0	48.4	0.0	40.53	37.7	0.0
Total:	**78.01**	**84.48**	**623**	**7.155**	**100.00**	**34.4**	**8.5**	**97.0**	**3.0**	**35.9**	**48.2**	**17.3**	**40.53**	**37.3**	**0.0**

Top

---

3. Fico Score

Fico Score	WA ORIG LTV	WA Current LTV	NZWA Fico Score	WAC	%	% PURCHASE	% INVT PROP	% FIRST LIEN	% SEC LIEN	% CA STATE	% FULL DOC	% IO	NZWA DTI	DTI % > 45	% MI
500 - 559	75.76	76.59	532	8.040	18.17	12.2	1.8	100.0	0.0	27.9	64.4	0.0	40.97	39.2	0.0
560 - 599	77.61	81.52	581	7.300	17.25	24.4	4.2	98.2	1.8	29.8	60.4	10.9	40.10	36.9	0.0
600 - 639	78.88	84.75	620	6.909	23.85	28.4	6.7	97.1	2.9	33.9	54.0	24.6	40.27	37.0	0.0
640 - 679	78.48	88.39	658	6.853	22.78	45.9	10.5	95.4	4.6	42.0	36.0	24.1	40.72	37.6	0.0
680 >=	78.89	90.00	715	6.832	17.95	59.9	19.4	94.7	5.3	44.7	27.9	22.6	40.60	35.8	0.0
Total:	**78.01**	**84.48**	**623**	**7.155**	**100.00**	**34.4**	**8.5**	**97.0**	**3.0**	**35.9**	**48.2**	**17.3**	**40.53**	**37.3**	**0.0**

AVG: 617.87
MEDIAN: 619.00

STDEV: 62.03

Top

4. Current Balance

Current Balance	WA ORIG LTV	WA Current LTV	NZWA Fico Score	WAC	%	% PURCHASE	% INVT PROP	% FIRST LIEN	% SEC LIEN	% CA STATE	% FULL DOC	% IO	NZWA DTI	DTI % > 45	% MI
0.01 - 80,000.00	57.90	86.03	614	8.754	6.00	47.2	9.4	66.6	33.4	10.9	62.8	0.8	38.09	28.7	0.0
80,000.01 - 100,000.00	72.64	85.11	611	7.819	4.72	39.4	8.6	89.6	10.4	12.0	62.4	3.2	38.39	29.6	0.0
100,000.01 >=	79.64	84.34	624	7.013	89.28	33.3	8.5	99.4	0.6	38.8	46.5	19.2	40.81	38.3	0.0
Total:	**78.01**	**84.48**	**623**	**7.155**	**100.00**	**34.4**	**8.5**	**97.0**	**3.0**	**35.9**	**48.2**	**17.3**	**40.53**	**37.3**	**0.0**

Min.: 18,200.00
Max: 1,000,000.00
Avg.: 183,878.60

Top

5. LIENPOSTION

LIENPOSTION	WA ORIG LTV	WA Current LTV	NZWA Fico Score	WAC	%	% PURCHASE	% INVT PROP	% FIRST LIEN	% SEC LIEN	% CA STATE	% FULL DOC	% IO	NZWA DTI	DTI % > 45	% MI
1st Lien	79.80	84.01	622	7.057	97.01	32.9	8.8	100.0	0.0	35.6	48.3	17.8	40.49	37.2	0.0

2nd Lien	19.84	99.88	661	10.349	2.99	84.6	0.0	0.0	100.0	43.0	45.8	0.0	41.76	41.2	0.0
Total:	**78.01**	**84.48**	**623**	**7.155**	**100.00**	**34.4**	**8.5**	**97.0**	**3.0**	**35.9**	**48.2**	**17.3**	**40.53**	**37.3**	**0.0**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 11, 2005 15:00

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
All records

All records																					
Rate Type	FICO nzwa	FICO stdev	FICO < 500%	FICO < 560%	10TH PTILE FICO	90TH PTILE FICO	CLTV wa	SSLTV wa	CLTV > 80%	10TH PTILE CLTV	90TH PTILE CLTV	Full Doc %	Loan Bal avg	DTI %	DTI > 45%	Purch %	Cashout %	Fixed %	3 YR ARM	WAC wa	WAC stdev
Fixed	638.13	54.71	0.00	8.26	566.00	705.00	78.56	79.62	38.88	59.55	100.00	60.70	121,500.66	39.86	36.10	21.80	68.46	100.00	0.00	7.29	1.95
Adjustable	619.77	63.21	0.00	20.32	527.00	692.00	80.80	85.53	43.28	66.67	90.00	45.47	206,941.26	40.68	37.56	37.15	54.88	0.00	6.71	7.12	1.14
Total:	**623.04**	**62.03**	**0.00**	**18.17**	**533.00**	**696.00**	**80.40**	**84.48**	**42.50**	**64.94**	**100.00**	**48.18**	**183,878.60**	**40.53**	**37.30**	**34.41**	**57.30**	**17.84**	**5.51**	**7.16**	**1.46**

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 17:31

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113
New Century
Assumed as of 04-01-05
Brian Shapiro
526.1302
All records

All records																				
Rate Type	FICO nzwa	FICO stdev	FICO < 500%	FICO < 560%	10TH PTILE FICO	90TH PTILE FICO	CLTV wa	CLTV > 80%	10TH PTILE CLTV	90TH PTILE CLTV	Full Doc %	Loan Bal avg	DTI %	DTI > 45%	Purch %	Cashout %	Fixed %	3 YR ARM	WAC wa	WAC stdev	1st Lien %
Fixed	638.13	54.71	0.00	8.26	566.00	705.00	79.62	43.88	59.68	100.00	60.70	121,500.66	39.86	36.10	21.80	68.46	100.00	0.00	7.29	1.95	83.25
Adjustable	619.77	63.21	0.00	20.32	527.00	692.00	85.54	66.05	66.67	100.00	45.47	206,941.26	40.68	37.56	37.15	54.88	0.00	6.71	7.12	1.14	100.00
Total:	**623.04**	**62.03**	**0.00**	**18.17**	**533.00**	**696.00**	**84.48**	**62.10**	**65.00**	**100.00**	**48.18**	**183,878.60**	**40.53**	**37.30**	**34.41**	**57.30**	**17.84**	**5.51**	**7.16**	**1.46**	**97.01**

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 11, 2005 15:14

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Lehman Brothers
16,260 records
Balance: 2,989,866,113

All records

Selection Criteria: All records
Table of Contents

1. Loan Documentation
2. IOTERM
3. Fico Score
4. Current Balance
5. LIENPOSTION

---

1. Loan Documentation

Loan Documentation	WA ORIG LTV	WA CLTV	WA SSLTV	NZWA Fico Score	WAC	%	% PURCHASE	% INVT PROP	% FIRST LIEN	% SEC LIEN	% CA STATE	% FULL DOC	% IO	NZWA DTI	DTI % > 45	% MI
Full	78.00	80.27	83.81	606	6.963	48.18	25.4	5.9	97.2	2.8	30.2	100.0	17.0	40.76	39.7	0.0
Non-Full	78.01	80.51	85.10	639	7.334	51.82	42.8	11.0	96.9	3.1	41.2	0.0	17.6	40.32	35.0	0.0
Total:	**78.01**	**80.40**	**84.48**	**623**	**7.155**	**100.00**	**34.4**	**8.5**	**97.0**	**3.0**	**35.9**	**48.2**	**17.3**	**40.53**	**37.3**	**0.0**

Top

---

2. IOTERM

IOTERM	WA ORIG LTV	WA CLTV	WA SSLTV	NZWA Fico Score	WAC	%	% PURCHASE	% INVT PROP	% FIRST LIEN	% SEC LIEN	% CA STATE	% FULL DOC	% IO	NZWA DTI	DTI % > 45	% MI
2-yr IO	82.08	82.08	89.49	651	6.552	14.14	47.3	0.2	100.0	0.0	63.3	44.1	100.0	40.41	34.9	0.0
Other IO	81.50	81.50	87.70	647	6.426	3.17	32.3	0.0	100.0	0.0	41.9	62.1	100.0	41.04	37.0	0.0
Non-IO	77.18	80.07	83.50	617	7.286	82.70	32.3	10.3	96.4	3.6	31.0	48.4	0.0	40.53	37.7	0.0
Total:	**78.01**	**80.40**	**84.48**	**623**	**7.155**	**100.00**	**34.4**	**8.5**	**97.0**	**3.0**	**35.9**	**48.2**	**17.3**	**40.53**	**37.3**	**0.0**

Top

---

3. Fico Score

Fico Score	WA ORIG LTV	WA CLTV	WA SSLTV	NZWA Fico Score	WAC	%	% PURCHASE	% INVT PROP	% FIRST LIEN	% SEC LIEN	% CA STATE	% FULL DOC	% IO	NZWA DTI	DTI % > 45	% MI
500 - 559	75.76	75.76	76.58	532	8.040	18.17	12.2	1.8	100.0	0.0	27.9	64.4	0.0	40.97	39.2	0.0
560 - 599	77.61	79.05	81.52	581	7.300	17.25	24.4	4.2	98.2	1.8	29.8	60.4	10.9	40.10	36.9	0.0
600 - 639	78.88	81.17	84.75	620	6.909	23.85	28.4	6.7	97.1	2.9	33.9	54.0	24.6	40.27	37.0	0.0
640 - 679	78.48	82.14	88.38	658	6.853	22.78	45.9	10.5	95.4	4.6	42.0	36.0	24.1	40.72	37.6	0.0
680 >=	78.89	83.14	90.00	715	6.832	17.95	59.9	19.4	94.7	5.3	44.7	27.9	22.6	40.60	35.8	0.0
Total:	**78.01**	**80.40**	**84.48**	**623**	**7.155**	**100.00**	**34.4**	**8.5**	**97.0**	**3.0**	**35.9**	**48.2**	**17.3**	**40.53**	**37.3**	**0.0**

AVG: 617.87
MEDIAN: 619.00

STDEV: 62.03

Top

4. Current Balance

Current Balance	WA ORIG LTV	WA CLTV	WA SSLTV	NZWA Fico Score	WAC	%	% PURCHASE	% INVT PROP	% FIRST LIEN	% SEC LIEN	% CA STATE	% FULL DOC	% IO	NZWA DTI	DTI % > 45	% MI
0.01 - 80,000.00	57.90	84.64	86.03	614	8.754	6.00	47.2	9.4	66.6	33.4	10.9	62.8	0.8	38.09	28.7	0.0
80,000.01 - 100,000.00	72.64	80.94	85.11	611	7.819	4.72	39.4	8.6	89.6	10.4	12.0	62.4	3.2	38.39	29.6	0.0
100,000.01 >=	79.64	80.08	84.34	624	7.013	89.28	33.3	8.5	99.4	0.6	38.8	46.5	19.2	40.81	38.3	0.0
Total:	**78.01**	**80.40**	**84.48**	**623**	**7.155**	**100.00**	**34.4**	**8.5**	**97.0**	**3.0**	**35.9**	**48.2**	**17.3**	**40.53**	**37.3**	**0.0**

Min.: 18,200.00
Max: 1,000,000.00
Avg.: 183,878.60

Top

5. LIENPOSTION

LIENPOSTION	WA ORIG LTV	WA CLTV	WA SSLTV	NZWA Fico Score	WAC	%	% PURCHASE	% INVT PROP	% FIRST LIEN	% SEC LIEN	% CA STATE	% FULL DOC	% IO	NZWA DTI	DTI % > 45	% MI
1st Lien	79.80	79.80	84.00	622	7.057	97.01	32.9	8.8	100.0	0.0	35.6	48.3	17.8	40.49	37.2	0.0

2nd Lien	19.84	99.88	99.88	661	10.349	2.99	84.6	0.0	0.0	100.0	43.0	45.8	0.0	41.76	41.2	0.0
Total:	**78.01**	**80.40**	**84.48**	**623**	**7.155**	**100.00**	**34.4**	**8.5**	**97.0**	**3.0**	**35.9**	**48.2**	**17.3**	**40.53**	**37.3**	**0.0**

Top

G:\CONTRACT\Tape\BShapiro\Securitizations\New Century 2005-2\New Century 2005-2 04-04-05_INVESTOR RUNS.cas
Apr 12, 2005 17:30

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

NCHELT-2005-2
New Century
3,238 records
Balance: 644,322,856
Silent Second

Selection Criteria: Silent Second
Table of Contents

1. Summary
2. Product Type
3. Prepayment Penalty (yrs)
4. Geographic Distribution
5. Occupancy
6. Interest Only
7. Loan Purpose
8. Documentation
9. Current Balance ($)
10. RATE
11. Original Term (Months)
12. Remaining Term (Months)
13. CLTV
14. FICO Score
15. Lien Type
16. Loan Purpose
17. Property Type
18. State
19. Prepayment Penalty Term
20. Prepayment Penalty Type
21. Documenation Type
22. Gross Margin (%)
23. Initial Periodic Cap
24. Max Rate
25. Floor
26. Next Rate Adjustment Rate
27. Silent Second

1. Summary

Total Loans: 3,238
Total Outstanding Loan Balance: 644,322,856.10
Average Loan Balance: 198,987.91
Fixed Rate: 4.96
ARM Rate: 95.04
Prepayment Penalty Coverage: 70.98
Wtd Avg Coupon: 6.648
Wtd Avg Margin: 5.624
Wtd Avg Initial Periodic Cap: 1.499
Wtd Avg Periodic Cap: 1.499
Wtd Avg Max Rate: 13.641
Wtd Avg Floor: 6.642
Wtd Avg Original Term: 360
Wtd Avg Remaining Term: 359
Wtd Avg CLTV: 80.13
Wtd Avg FICO: 653

Top

2. Product Type

Product Type	Percent Remaining Principal
2/28 ARM	87.46
3/27 ARM	7.58
Fixed Rate	4.96
Total:	**100.00**

Top

3. Prepayment Penalty (yrs)

Prepayment Penalty (yrs)	Percent Remaining Principal
0	29.02
1	3.61
2	58.85
3	8.52
Total:	**100.00**

Top

4. Geographic Distribution

Geographic Distribution	Percent Remaining Principal
California	37.28
Florida	7.53
New York	4.91
Other	50.28
Total:	**100.00**

Other states account individually for less than 5.00%

Top

5. Occupancy

Occupancy	Percent Remaining Principal
Primary Residence	99.07
Investment Property	0.73
Second Home	0.20
Total:	**100.00**

Top

---

6. Interest Only

Interest Only	Percent Remaining Principal
0	70.55
24	24.70
36	3.60
60	1.14
Total:	**100.00**

Top

---

7. Loan Purpose

Loan Purpose	Percent Remaining Principal
Purchase	81.54

Refinance - Rate/Term	12.50
Refinance - Cashout	5.96
Total:	**100.00**

Top

8. Documentation

Documentation	Percent Remaining Principal
Stated Documenation	54.54
Full Documentation	42.28
Limited Documentation	3.18
Total:	**100.00**

Top

9. Current Balance ($)

Current Balance ($)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
0.01 - 50000.00	6	299,456.25	0.05	49,909.38	8.220	60.89	563
50000.01 - 100000.00	585	47,444,058.19	7.36	81,100.95	7.446	80.76	610
100000.01 - 150000.00	879	109,501,207.03	16.99	124,574.75	6.834	80.47	636
150000.01 - 200000.00	531	92,189,505.59	14.31	173,614.89	6.692	80.08	648

200000.01 - 250000.00	346	77,693,296.76	12.06	224,547.10	6.674	80.17	651
250000.01 - 300000.00	298	81,413,779.28	12.64	273,200.60	6.504	80.44	660
300000.01 - 350000.00	213	68,800,783.52	10.68	323,008.37	6.338	80.12	658
350000.01 - 400000.00	152	56,805,638.75	8.82	373,721.31	6.458	79.65	672
400000.01 - 450000.00	94	40,151,167.40	6.23	427,140.08	6.477	80.32	674
450000.01 - 500000.00	65	30,859,564.70	4.79	474,762.53	6.546	79.45	676
500000.01 - 550000.00	31	16,124,259.92	2.50	520,137.42	6.397	79.76	680
550000.01 - 600000.00	27	15,545,718.77	2.41	575,767.36	6.245	79.47	684
600000.01 - 650000.00	4	2,464,721.89	0.38	616,180.47	6.733	81.29	652
650000.01 - 700000.00	4	2,720,063.49	0.42	680,015.87	6.744	74.43	644
700000.01 - 750000.00	2	1,461,413.72	0.23	730,706.86	6.449	79.46	648
800000.01 - 850000.00	1	848,220.84	0.13	848,220.84	5.750	62.96	622
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Maximum Current Balance: 848,220.84
Minimum Current Balance: 49,727.52
Wtd Avg Current Balance: 198,987.91

Top

---

10. RATE

RATE	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
4.751 - 5.000	24	6,728,673.97	1.04	280,361.42	4.991	80.32	693

5.001 - 5.250	30	8,971,654.01	1.39	299,055.13	5.198	79.93	686
5.251 - 5.500	91	24,083,048.26	3.74	264,648.88	5.433	79.66	670
5.501 - 5.750	171	42,486,860.65	6.59	248,461.17	5.689	79.49	665
5.751 - 6.000	362	84,999,497.21	13.19	234,805.24	5.941	79.65	668
6.001 - 6.250	335	76,909,442.93	11.94	229,580.43	6.188	79.95	663
6.251 - 6.500	411	86,497,687.42	13.42	210,456.66	6.427	79.82	659
6.501 - 6.750	396	78,024,446.09	12.11	197,031.43	6.668	79.88	658
6.751 - 7.000	403	75,096,561.07	11.66	186,343.82	6.915	79.88	650
7.001 - 7.250	228	40,603,944.95	6.30	178,087.48	7.163	80.05	652
7.251 - 7.500	203	35,819,180.90	5.56	176,449.17	7.411	80.42	652
7.501 - 7.750	163	28,420,765.59	4.41	174,360.53	7.658	81.01	650
7.751 - 8.000	97	16,065,598.20	2.49	165,624.72	7.908	81.59	618
8.001 - 8.250	38	5,361,842.09	0.83	141,101.11	8.167	81.05	611
8.251 - 8.500	61	8,236,402.45	1.28	135,022.99	8.424	80.14	552
8.501 - 8.750	56	6,415,121.31	1.00	114,555.74	8.645	83.56	569
8.751 - 9.000	54	6,461,446.09	1.00	119,656.41	8.898	85.17	556
9.001 - 9.250	35	3,635,042.33	0.56	103,858.35	9.165	86.00	564
9.251 - 9.500	21	2,388,257.83	0.37	113,726.56	9.403	82.87	557
9.501 - 9.750	14	1,852,459.54	0.29	132,318.54	9.633	84.76	547
9.751 - 10.000	16	1,979,635.02	0.31	123,727.19	9.882	83.08	538
10.001 - 10.250	12	1,635,343.00	0.25	136,278.58	10.166	81.07	524
10.251 - 10.500	8	846,079.64	0.13	105,759.96	10.421	81.42	518
10.501 - 10.750	5	503,110.61	0.08	100,622.12	10.611	79.42	516
10.751 - 11.000	3	246,154.94	0.04	82,051.65	10.983	79.01	525
12.001 - 12.250	1	54,600.00	0.01	54,600.00	12.100	70.00	518

Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Minimum Rate: 4.950
Maximum Rate: 12.100
Wtd Avg Rate: 6.648

Top

---

11. Original Term (Months)

Original Term (Months)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
171 - 180	7	550,226.77	0.09	78,603.82	7.347	63.93	645
181 - 240	5	1,008,999.56	0.16	201,799.91	6.602	65.48	647
301 - 360	3,226	642,763,629.77	99.76	199,244.77	6.648	80.17	653
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Minimum Original Term: 180
Maximum Original Term: 360
Wtd Avg Original Term: 360

Top

---

12. Remaining Term (Months)

	Number of	Aggregate Principal	Percent of	Average Principal	Wtd	Wtd Avg	Wtd Avg

Remaining Term (Months)	Mortgage Loans	Balance Outstanding	Mortgage Pool	Balance Outstanding	Avg Coupon	Original CLTV	Credit Score
171 - 180	7	550,226.77	0.09	78,603.82	7.347	63.93	645
181 - 240	5	1,008,999.56	0.16	201,799.91	6.602	65.48	647
301 - 360	3,226	642,763,629.77	99.76	199,244.77	6.648	80.17	653
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Minimum Remaining Term: 178
Maximum Remaining Term: 360
Wtd Avg Remaining Term: 359

Top

---

13. CLTV

CLTV	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
10.01 - 20.00	1	49,727.52	0.01	49,727.52	8.700	20.00	538
30.01 - 40.00	4	447,503.15	0.07	111,875.79	6.520	37.22	633
40.01 - 50.00	4	1,178,080.69	0.18	294,520.17	7.556	45.58	578
50.01 - 60.00	9	2,465,396.69	0.38	273,932.97	7.213	55.83	585
60.01 - 70.00	29	6,828,660.87	1.06	235,471.06	6.245	66.35	609
70.01 - 80.00	2,859	582,535,730.59	90.41	203,755.06	6.549	79.91	658
80.01 - 90.00	330	50,469,106.59	7.83	152,936.69	7.790	86.85	603
90.01 - 100.00	2	348,650.00	0.05	174,325.00	8.152	95.00	612

Total:	3,238	644,322,856.10	100.00	198,987.91	6.648	80.13	653

Minimum CLTV: 20.00
Maximum CLTV: 95.00
Wtd Avg CLTV: 80.13

CLTV refers to original LTV for first lien loans and CLTV for second lien loans.

Top

---

14. FICO Score

FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
476 - 500	4	1,059,561.42	0.16	264,890.36	8.112	77.60	500
501 - 525	92	12,163,572.85	1.89	132,212.75	8.883	77.35	515
526 - 550	121	14,815,737.18	2.30	122,444.11	8.468	79.53	538
551 - 575	122	14,718,849.87	2.28	120,646.31	7.947	84.42	564
576 - 600	421	65,591,753.29	10.18	155,799.89	6.815	80.62	590
601 - 625	422	75,533,963.73	11.72	178,990.44	6.527	80.19	615
626 - 650	621	122,715,887.45	19.05	197,610.12	6.553	79.99	640
651 - 675	590	133,373,885.06	20.70	226,057.43	6.536	79.95	663
676 - 700	406	94,010,903.04	14.59	231,553.95	6.483	80.09	687
701 - 725	202	51,338,404.22	7.97	254,150.52	6.312	80.08	712
726 - 750	126	30,776,550.76	4.78	244,258.34	6.400	79.99	736
751 - 775	76	20,029,657.84	3.11	263,548.13	6.335	79.95	762

776 - 800	29	6,648,282.59	1.03	229,251.12	6.281	80.19	785
801 >=	6	1,545,846.80	0.24	257,641.13	6.087	80.00	805
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Minimum FICO: 500
Maximum FICO: 813
Wtd Avg FICO: 653

Top

---

15. Lien Type

Lien Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
1st Lien	3,238	644,322,856.10	100.00	198,987.91	6.648	80.13	653
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Top

---

16. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
CASHOUT	175	38,403,702.32	5.96	219,449.73	6.509	76.22	632

PURCHASE	2,629	525,365,601.22	81.54	199,834.77	6.690	80.45	656
RE-FINANCE	434	80,553,552.56	12.50	185,607.26	6.443	79.92	640
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Top

---

17. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
Single Family	2,302	443,277,308.38	68.80	192,561.82	6.668	80.10	650
PUD	472	98,080,233.94	15.22	207,797.11	6.683	80.41	648
Condo	296	57,723,635.00	8.96	195,012.28	6.474	80.10	671
2-4 Family	168	45,241,678.78	7.02	269,295.71	6.601	79.84	669
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Top

---

18. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
CA-S	514	158,504,217.21	24.60	308,373.96	6.296	79.62	673

CA-N	262	81,685,978.21	12.68	311,778.54	6.403	79.85	669
FL	293	48,494,398.48	7.53	165,509.89	6.828	80.52	645
NY	106	31,648,757.58	4.91	298,573.18	6.504	79.59	667
IL	164	28,328,948.23	4.40	172,737.49	6.722	80.03	650
TX	196	23,784,739.65	3.69	121,350.71	7.110	80.59	629
AZ	157	22,877,529.34	3.55	145,716.75	6.501	79.99	649
MA	99	22,329,561.00	3.47	225,551.12	6.578	80.27	666
NV	92	21,112,039.13	3.28	229,478.69	6.662	79.99	645
NJ	81	18,218,905.18	2.83	224,924.76	6.830	79.24	649
WA	99	17,979,894.21	2.79	181,615.09	6.552	80.31	643
CO	96	16,013,847.46	2.49	166,810.91	6.507	80.11	633
HI	40	10,470,705.08	1.63	261,767.63	6.223	80.07	687
TN	78	10,210,268.06	1.58	130,900.87	7.124	80.84	624
OR	60	9,640,421.74	1.50	160,673.70	6.592	80.74	646
MI	75	9,633,316.09	1.50	128,444.21	7.335	80.33	633
GA	65	9,339,844.18	1.45	143,689.91	7.438	82.10	617
MD	39	9,201,141.97	1.43	235,926.72	6.559	79.72	651
MN	52	8,591,307.77	1.33	165,217.46	7.023	80.52	627
UT	35	5,277,856.53	0.82	150,795.90	6.478	79.86	630
CT	29	5,257,490.00	0.82	181,292.76	6.635	80.56	641
NC	44	4,956,301.15	0.77	112,643.21	7.902	81.42	591
VA	28	4,905,194.94	0.76	175,185.53	6.832	80.16	645
ID	40	4,800,216.29	0.75	120,005.41	6.700	81.22	633
RI	23	4,597,804.07	0.71	199,904.52	7.410	80.31	646
WI	36	4,528,275.53	0.70	125,785.43	6.973	80.20	626

AR	37	4,404,728.92	0.68	119,046.73	7.606	80.98	607
MO	45	4,364,299.11	0.68	96,984.42	7.545	81.76	610
PA	30	4,309,357.73	0.67	143,645.26	6.880	81.40	632
OH	39	4,109,131.53	0.64	105,362.35	8.145	83.97	561
Other	284	34,746,379.73	5.39	122,346.41	7.252	81.06	623
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Top

---

19. Prepayment Penalty Term

Prepayment Penalty Term	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
0	878	186,971,207.45	29.02	212,951.26	6.896	79.99	657
1	97	23,250,465.34	3.61	239,695.52	6.981	80.17	663
2	1,964	379,182,386.19	58.85	193,066.39	6.527	80.28	651
3	299	54,918,797.12	8.52	183,674.91	6.497	79.58	646
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Top

---

20. Prepayment Penalty Type

	Number	Aggregate	Percent	Average		Wtd	Wtd

Prepayment Penalty Type	of Mortgage Loans	Principal Balance Outstanding	of Mortgage Pool	Principal Balance Outstanding	Wtd Avg Coupon	Avg Original CLTV	Avg Credit Score
1% OF ORIGBAL	38	4,021,082.51	0.62	105,817.96	8.131	83.84	560
1% OF UPB	76	9,690,756.09	1.50	127,509.95	7.346	80.33	633
2 MO. INT. AMT PREPAID >33% ORIGBAL	22	5,602,840.20	0.87	254,674.55	6.638	79.54	656
2% OF UPB	97	16,941,114.08	2.63	174,650.66	7.046	80.39	635
5% OF UPB	15	1,685,050.82	0.26	112,336.72	6.622	80.47	641
6 MO. INT. AMT PREPAID >20% ORIGBAL	2,112	419,410,804.95	65.09	198,584.66	6.492	80.15	653
None	878	186,971,207.45	29.02	212,951.26	6.896	79.99	657
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Top

21. Documenation Type

Documenation Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
Stated Documenation	1,528	351,405,908.07	54.54	229,977.69	6.803	80.12	673
Full Documentation	1,614	272,450,167.18	42.28	168,804.32	6.469	80.17	627
Limited Documentation	96	20,466,780.85	3.18	213,195.63	6.379	79.80	652
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Top

22. Gross Margin (%)

Gross Margin (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
<= 3.000	6	779,766.10	0.13	129,961.02	6.581	80.00	668
4.001 - 4.500	1	212,800.00	0.03	212,800.00	5.250	80.00	714
4.501 - 5.000	259	52,413,492.19	8.56	202,368.70	6.631	80.32	659
5.001 - 5.500	119	23,460,347.21	3.83	197,145.77	6.412	80.58	649
5.501 - 6.000	2,593	524,061,731.33	85.58	202,106.34	6.637	80.25	654
6.001 - 6.500	46	8,040,823.07	1.31	174,800.50	7.095	80.03	633
6.501 - 7.000	18	3,385,664.97	0.55	188,092.50	8.178	70.87	553
Total:	**3,042**	**612,354,624.87**	**100.00**	**201,300.01**	**6.642**	**80.21**	**653**

Minimum Margin: 1.000
Maximum Margin: 6.950
Wtd Avg Margin: 5.624

Excludes fixed rate loans

Top

---

23. Initial Periodic Cap

Initial Periodic Cap	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score

1.000	7	1,034,804.20	0.17	147,829.17	6.668	80.00	644
1.500	3,035	611,319,820.67	99.83	201,423.33	6.642	80.21	653
Total:	**3,042**	**612,354,624.87**	**100.00**	**201,300.01**	**6.642**	**80.21**	**653**

Minimum Initial Cap: 1.000
Maximum Initial Cap: 1.500
Wtd Avg Initial Cap: 1.499

Excludes fixed rate loans

Top

---

24. Max Rate

Max Rate	Maximum Maximum Rate	Minimum Maximum Rate	Wtd Avg Maximum Rate
11.501 - 12.000	12.000	11.850	11.988
12.001 - 12.500	12.500	12.050	12.370
12.501 - 13.000	13.000	12.550	12.852
13.001 - 13.500	13.500	13.050	13.314
13.501 - 14.000	14.000	13.512	13.790
14.001 - 14.500	14.500	14.025	14.283
14.501 - 15.000	15.000	14.512	14.746
15.001 - 15.500	15.500	15.050	15.320
15.501 - 16.000	16.000	15.512	15.773
16.001 - 16.500	16.500	16.050	16.259
16.501 - 17.000	17.000	16.525	16.757
17.001 - 17.500	17.500	17.050	17.253

17.501 - 18.000	18.000	17.600	17.695
19.001 - 19.500	19.100	19.100	19.100
Total:	**19.100**	**11.850**	**13.641**

Maximum Maximum Rate: 19.100
Minimum Maximum Rate: 11.850
Wtd Avg Maximum Rate: 13.641

Excludes fixed rate loans

Top

---

25. Floor

Floor	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
<= 5.500	145	39,783,376.24	6.50	274,368.11	5.305	79.83	678
5.501 - 6.000	496	119,904,752.79	19.58	241,743.45	5.853	79.84	667
6.001 - 6.500	701	155,162,163.48	25.34	221,344.03	6.315	79.95	661
6.501 - 7.000	755	145,823,619.30	23.81	193,143.87	6.790	79.88	654
7.001 - 7.500	401	73,113,471.13	11.94	182,327.86	7.282	80.30	653
7.501 - 8.000	244	41,904,574.85	6.84	171,740.06	7.746	81.36	639
8.001 - 8.500	91	12,100,549.46	1.98	132,973.07	8.320	80.07	578
8.501 - 9.000	102	12,108,365.27	1.98	118,709.46	8.773	84.98	563
9.001 - 9.500	52	5,673,050.66	0.93	109,097.13	9.259	84.54	560
9.501 - 10.000	27	3,591,079.38	0.59	133,002.94	9.757	84.08	543

10.001 - 10.500	20	2,481,422.64	0.41	124,071.13	10.253	81.19	522
10.501 - 11.000	7	653,599.67	0.11	93,371.38	10.695	80.20	520
12.001 - 12.500	1	54,600.00	0.01	54,600.00	12.100	70.00	518
Total:	**3,042**	**612,354,624.87**	**100.00**	**201,300.01**	**6.642**	**80.21**	**653**

Minimum Floor: 4.950
Maximum Floor: 12.100
Wtd Avg Floor: 6.642

Excludes fixed rate loans

Top

---

26. Next Rate Adjustment Rate

Next Rate Adjustment Rate	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
20060601	1	83,393.11	0.01	83,393.11	5.900	79.50	675
20061101	5	1,545,178.80	0.25	309,035.76	5.956	79.99	661
20061201	21	5,046,207.12	0.82	240,295.58	6.003	80.50	675
20070101	19	3,763,843.14	0.61	198,097.01	6.339	79.79	653
20070201	51	11,562,384.28	1.89	226,713.42	7.173	79.09	641
20070301	366	77,911,634.68	12.72	212,873.32	6.588	80.15	659
20070401	2,348	463,606,720.80	75.71	197,447.50	6.669	80.28	653
20070601	1	96,825.66	0.02	96,825.66	5.850	79.50	659
20071001	1	130,290.48	0.02	130,290.48	5.240	79.82	676

20071201	2	360,633.89	0.06	180,316.95	6.529	79.91	646
20080101	4	521,343.63	0.09	130,335.91	6.439	79.92	614
20080201	2	215,604.43	0.04	107,802.22	6.462	80.00	636
20080301	90	22,047,565.65	3.60	244,972.95	6.340	80.46	652
20080401	131	25,462,999.20	4.16	194,374.04	6.580	79.49	650
Total:	**3,042**	**612,354,624.87**	**100.00**	**201,300.01**	**6.642**	**80.21**	**653**

Excludes fixed rate loans

Top

27. Silent Second

Silent Second	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
Y	3,238	644,322,856.10	100.00	198,987.91	6.648	80.13	653
Total:	**3,238**	**644,322,856.10**	**100.00**	**198,987.91**	**6.648**	**80.13**	**653**

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 12, 2005 18:36

faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
1,691 records
Balance: 89,325,562
Second Lien

Selection Criteria: Second Lien
Table of Contents

1. Summary
2. Product Type
3. Prepayment Penalty (yrs)
4. Geographic Distribution
5. Occupancy
6. Interest Only
7. Loan Purpose
8. Documentation
9. Current Balance ($)
10. RATE
11. Original Term (Months)
12. Remaining Term (Months)
13. CLTV
14. FICO Score
15. Lien Type
16. Loan Purpose
17. Property Type
18. State
19. Prepayment Penalty Term
20. Prepayment Penalty Type
21. Documenation Type

---

1. Summary

Total Loans: 1,691
Total Outstanding Loan Balance: 89,325,561.89
Average Loan Balance: 52,824.11
Fixed Rate: 100.00
ARM Rate: 0.00
Prepayment Penalty Coverage: 63.30
Wtd Avg Coupon: 10.349
Wtd Avg Original Term: 347
Wtd Avg Remaining Term: 346
Wtd Avg CLTV: 99.88
Wtd Avg FICO: 661

Top

---

2. Product Type

Product Type	Percent Remaining Principal
Fixed Rate	100.00
Total:	**100.00**

Top

---

3. Prepayment Penalty (yrs)

Prepayment Penalty (yrs)	Percent Remaining Principal
0	36.70
1	4.54
2	40.92

3	17.84
Total:	**100.00**

Top

4. Geographic Distribution

Geographic Distribution	Percent Remaining Principal
California	43.05
Florida	7.78
Other	49.18
Total:	**100.00**

Other states account individually for less than 5.00%

Top

5. Occupancy

Occupancy	Percent Remaining Principal
Primary Residence	100.00
Total:	**100.00**

Top

6. Interest Only

Interest Only	Percent Remaining Principal
0	100.00
Total:	**100.00**

Top

---

7. Loan Purpose

Loan Purpose	Percent Remaining Principal
Purchase	84.57
Refinance - Cashout	11.73
Refinance - Rate/Term	3.69
Total:	**100.00**

Top

---

8. Documentation

Documentation	Percent Remaining Principal
Stated Documenation	50.88
Full Documentation	45.83
Limited Documentation	3.29
Total:	**100.00**

Top

9. Current Balance ($)

Current Balance ($)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
0.01 - 50000.00	962	31,467,504.66	35.23	32,710.50	10.416	99.92	646
50000.01 - 100000.00	605	43,124,644.88	48.28	71,280.40	10.334	99.85	663
100000.01 - 150000.00	120	14,089,291.05	15.77	117,410.76	10.253	99.91	687
150000.01 - 200000.00	4	644,121.30	0.72	161,030.33	10.199	100.00	703
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Maximum Current Balance: 167,000.00
Minimum Current Balance: 18,200.00
Wtd Avg Current Balance: 52,824.11

Top

10. RATE

RATE	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
7.751 - 8.000	1	44,993.00	0.05	44,993.00	8.000	100.00	780

8.001 - 8.250	3	119,075.00	0.13	39,691.67	8.250	100.00	682
8.251 - 8.500	18	687,288.07	0.77	38,182.67	8.489	100.00	665
8.501 - 8.750	46	1,986,177.26	2.22	43,177.77	8.693	99.84	670
8.751 - 9.000	52	3,399,871.25	3.81	65,382.14	8.942	99.90	697
9.001 - 9.250	32	2,079,320.85	2.33	64,978.78	9.204	99.85	685
9.251 - 9.500	94	5,409,624.08	6.06	57,549.19	9.446	99.81	693
9.501 - 9.750	131	7,179,433.63	8.04	54,804.84	9.673	99.83	679
9.751 - 10.000	333	16,692,283.65	18.69	50,126.98	9.932	99.91	661
10.001 - 10.250	149	9,155,582.18	10.25	61,446.86	10.201	99.94	680
10.251 - 10.500	170	9,397,934.23	10.52	55,281.97	10.444	99.93	665
10.501 - 10.750	125	6,535,765.55	7.32	52,286.12	10.657	99.95	650
10.751 - 11.000	137	7,717,497.57	8.64	56,332.10	10.937	99.80	650
11.001 - 11.250	123	6,736,287.01	7.54	54,766.56	11.173	99.88	646
11.251 - 11.500	83	3,995,662.10	4.47	48,140.51	11.405	99.98	640
11.501 - 11.750	82	3,824,603.25	4.28	46,641.50	11.661	99.85	615
11.751 - 12.000	54	1,969,804.23	2.21	36,477.86	11.903	100.00	613
12.001 - 12.250	29	1,171,434.56	1.31	40,394.30	12.169	100.00	603
12.251 - 12.500	16	682,417.16	0.76	42,651.07	12.407	99.86	623
12.501 - 12.750	10	392,445.00	0.44	39,244.50	12.679	99.94	618
12.751 - 13.000	1	26,351.51	0.03	26,351.51	12.900	100.00	585
13.001 - 13.250	1	99,819.84	0.11	99,819.84	13.100	89.02	631
13.251 - 13.500	1	21,890.91	0.02	21,890.91	13.450	100.00	599
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Minimum Rate: 8.000
Maximum Rate: 13.450

Wtd Avg Rate: 10.349

Top

---

11. Original Term (Months)

Original Term (Months)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
171 - 180	22	880,717.34	0.99	40,032.61	10.851	98.12	647
181 - 240	238	8,517,034.88	9.53	35,785.86	10.541	99.91	639
301 - 360	1,431	79,927,809.67	89.48	55,854.51	10.323	99.90	663
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Minimum Original Term: 180
Maximum Original Term: 360
Wtd Avg Original Term: 347

Top

---

12. Remaining Term (Months)

Remaining Term (Months)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
171 - 180	22	880,717.34	0.99	40,032.61	10.851	98.12	647

181 - 240	238	8,517,034.88	9.53	35,785.86	10.541	99.91	639
301 - 360	1,431	79,927,809.67	89.48	55,854.51	10.323	99.90	663
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Minimum Remaining Term: 172
Maximum Remaining Term: 360
Wtd Avg Remaining Term: 346

Top

---

13. CLTV

CLTV	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
80.01 - 90.00	2	143,819.84	0.16	71,909.92	12.149	89.09	637
90.01 - 100.00	1,689	89,181,742.05	99.84	52,801.51	10.346	99.90	661
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Minimum CLTV: 89.02
Maximum CLTV: 100.00
Wtd Avg CLTV: 99.88

CLTV refers to original LTV for first lien loans and CLTV for second lien loans.

Top

---

14. FICO Score

FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
551 - 575	9	304,578.26	0.34	33,842.03	10.572	100.00	571
576 - 600	235	9,466,108.20	10.60	40,281.31	11.020	99.97	589
601 - 625	272	11,863,525.67	13.28	43,615.90	10.705	99.87	614
626 - 650	338	16,917,692.32	18.94	50,052.34	10.524	99.83	639
651 - 675	336	19,415,497.74	21.74	57,784.22	10.295	99.88	663
676 - 700	238	14,748,986.07	16.51	61,970.53	9.931	99.88	687
701 - 725	123	7,998,819.17	8.95	65,031.05	9.908	99.93	712
726 - 750	88	5,208,851.05	5.83	59,191.49	10.114	99.84	736
751 - 775	31	2,081,973.10	2.33	67,160.42	9.944	99.87	765
776 - 800	15	890,469.91	1.00	59,364.66	9.660	100.00	785
801 >=	6	429,060.40	0.48	71,510.07	9.969	100.00	806
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Minimum FICO: 559
Maximum FICO: 816
Wtd Avg FICO: 661

Top

---

15. Lien Type

	Number of Mortgage	Aggregate Principal Balance	Percent of Mortgage	Average Principal Balance	Wtd Avg	Wtd Avg Original	Wtd Avg Credit

Lien Type	Loans	Outstanding	Pool	Outstanding	Coupon	CLTV	Score
2nd Lien	1,691	89,325,561.89	100.00	52,824.11	10.349	99.88	661
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Top

16. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
CASHOUT	221	10,481,983.14	11.73	47,429.79	10.457	99.70	642
PURCHASE	1,401	75,544,333.08	84.57	53,921.72	10.337	99.92	664
RE-FINANCE	69	3,299,245.67	3.69	47,815.15	10.290	99.61	646
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Top

17. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
Single Family	1,154	60,060,836.38	67.24	52,045.79	10.359	99.88	660
PUD	309	16,173,385.34	18.11	52,341.05	10.368	99.82	652

Condo	156	8,092,866.23	9.06	51,877.35	10.195	99.98	673
2-4 Family	71	4,976,567.77	5.57	70,092.50	10.422	100.00	678
Modular Home	1	21,906.17	0.02	21,906.17	11.650	99.98	614
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Top

---

18. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
CA-S	312	24,234,302.04	27.13	77,674.05	10.225	99.92	676
CA-N	180	14,216,888.29	15.92	78,982.71	10.250	99.78	672
FL	170	6,947,780.67	7.78	40,869.30	10.538	99.77	657
TX	123	3,932,193.67	4.40	31,969.05	9.777	99.99	638
AZ	95	3,468,439.22	3.88	36,509.89	10.197	99.83	647
NV	57	3,384,934.70	3.79	59,384.82	10.408	99.98	647
WA	72	3,232,397.71	3.62	44,894.41	10.390	99.87	649
IL	67	3,042,100.81	3.41	45,404.49	10.734	99.83	661
MA	35	2,212,751.02	2.48	63,221.46	10.462	100.00	651
CO	54	2,197,768.55	2.46	40,699.42	10.277	99.92	646
NY	28	2,158,048.86	2.42	77,073.17	10.446	99.95	680
HI	27	1,856,975.38	2.08	68,776.87	10.161	99.97	682
MD	27	1,620,256.14	1.81	60,009.49	10.878	99.57	650

NJ	29	1,521,262.50	1.70	52,457.33	10.568	99.85	655
TN	40	1,390,216.70	1.56	34,755.42	8.667	99.96	634
OR	34	1,361,383.78	1.52	40,040.70	10.437	99.77	657
MI	33	1,191,298.28	1.33	36,099.95	10.935	100.00	636
VA	20	1,146,773.60	1.28	57,338.68	10.701	99.88	656
GA	27	900,272.31	1.01	33,343.42	11.981	99.93	622
UT	24	855,460.16	0.96	35,644.17	10.531	99.89	651
MN	19	821,024.90	0.92	43,211.84	9.434	99.86	639
ID	24	820,326.33	0.92	34,180.26	10.274	100.00	654
CT	12	623,392.31	0.70	51,949.36	10.426	100.00	662
NC	18	547,866.89	0.61	30,437.05	11.656	99.99	613
RI	10	506,871.09	0.57	50,687.11	10.969	100.00	656
WI	15	474,587.27	0.53	31,639.15	11.283	100.00	639
MO	12	418,407.20	0.47	34,867.27	11.379	100.00	655
NM	13	385,674.69	0.43	29,667.28	11.481	100.00	619
AR	13	338,741.87	0.38	26,057.07	8.920	100.00	621
IN	12	336,078.00	0.38	28,006.50	10.296	100.00	639
Other	89	3,181,086.95	3.56	35,742.55	10.867	100.00	648
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Top

---

19. Prepayment Penalty Term

	Number	Aggregate	Percent	Average		Wtd	Wtd

Prepayment Penalty Term	# of Mortgage Loans	Principal Balance Outstanding	% of Mortgage Pool	Principal Balance Outstanding	Wtd Avg Coupon	Avg Original CLTV	Avg Credit Score
0	681	32,778,696.88	36.70	48,133.18	10.652	99.84	658
1	52	4,057,047.28	4.54	78,020.14	10.463	99.98	676
2	672	36,553,187.06	40.92	54,394.62	10.222	99.88	663
3	286	15,936,630.67	17.84	55,722.48	9.991	99.97	657
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Top

20. Prepayment Penalty Type

Prepayment Penalty Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
1% OF UPB	33	1,191,298.28	1.33	36,099.95	10.935	100.00	636
2 MO. INT. AMT PREPAID >33% ORIGBAL	3	215,900.00	0.24	71,966.67	10.843	100.00	642
2% OF UPB	44	1,808,386.74	2.02	41,099.70	10.151	99.92	644
5% OF UPB	5	157,220.80	0.18	31,444.16	11.429	99.99	595
6 MO. INT. AMT PREPAID >20% ORIGBAL	925	53,174,059.19	59.53	57,485.47	10.151	99.91	664
None	681	32,778,696.88	36.70	48,133.18	10.652	99.84	658
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Top

21. Documenation Type

Documenation Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
Stated Documenation	734	45,448,082.60	50.88	61,918.37	10.456	99.92	682
Full Documentation	901	40,934,706.59	45.83	45,432.53	10.254	99.86	637
Limited Documentation	56	2,942,772.70	3.29	52,549.51	10.018	99.61	665
Total:	**1,691**	**89,325,561.89**	**100.00**	**52,824.11**	**10.349**	**99.88**	**661**

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 12, 2005 18:29

faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
16,260 records
Balance: 2,989,866,113
All records

Selection Criteria: All records
Table of Contents

1. FICO

---

1. FICO

FICO	Count	Balance	% of Balance	Gross Rate	Gross Lifecap	Master &Sub serv Fees	Remaining Term	Orig Term	Initial Cap	Periodic Cap	Month to Next Adj	CLTV	Avg Balance
493 - 500	55	9,218,187	0.31	8.675	15.663	0.5009	360	360	1.500	1.500	24	74.09	167,603.40
501 - 510	452	70,976,284	2.37	8.556	15.545	0.5009	358	358	1.495	1.495	24	74.11	157,027.18
511 - 520	472	73,512,906	2.46	8.521	15.517	0.5009	357	357	1.499	1.499	24	74.76	155,747.68
521 - 530	528	87,282,894	2.92	8.209	15.196	0.5009	358	358	1.497	1.497	24	75.16	165,308.51
531 - 540	575	99,189,951	3.32	7.908	14.914	0.5009	358	358	1.497	1.497	24	75.96	172,504.26
541 - 550	558	90,664,681	3.03	7.893	14.904	0.5009	357	357	1.499	1.499	24	76.10	162,481.51
551 - 560	722	127,977,319	4.28	7.458	14.487	0.5009	356	357	1.495	1.495	24	77.66	177,253.91
561 - 570	642	113,651,504	3.80	7.478	14.531	0.5009	356	356	1.500	1.500	24	77.82	177,027.26
571 - 580	637	105,910,330	3.54	7.451	14.420	0.5009	357	357	1.498	1.498	24	79.27	166,264.26
581 - 590	899	145,806,675	4.88	7.212	14.109	0.5009	355	356	1.497	1.497	25	79.41	162,187.63
591 - 600	892	150,148,186	5.02	7.077	13.988	0.5009	356	356	1.499	1.499	24	79.77	168,327.56
601 - 610	862	155,902,669	5.21	6.967	13.908	0.5009	353	354	1.499	1.499	25	80.15	180,861.56

611 - 620	976	185,614,691	6.21	6.887	13.807	0.5009	355	356	1.497	1.497	25	80.83	190,178.99
621 - 630	998	185,204,554	6.19	6.901	13.861	0.5009	355	355	1.498	1.498	25	81.65	185,575.71
631 - 640	1,035	188,358,119	6.30	6.891	13.818	0.5009	356	356	1.497	1.497	24	82.10	181,988.52
641 - 650	1,080	211,481,578	7.07	6.797	13.710	0.5009	355	356	1.498	1.498	24	81.87	195,816.28
651 - 660	917	175,027,556	5.85	6.890	13.832	0.5009	356	357	1.500	1.500	25	82.06	190,869.74
661 - 670	795	156,681,279	5.24	6.855	13.748	0.5009	355	356	1.499	1.499	25	81.76	197,083.37
671 - 680	690	137,117,992	4.59	6.867	13.722	0.5009	355	355	1.500	1.500	25	83.11	198,721.73
681 - 690	575	119,034,759	3.98	6.816	13.731	0.5009	356	357	1.494	1.494	25	82.13	207,016.97
691 - 700	446	90,248,652	3.02	6.882	13.751	0.5009	356	357	1.499	1.499	24	83.50	202,351.24
701 - 710	317	65,971,727	2.21	6.879	13.762	0.5009	355	356	1.499	1.499	25	84.12	208,112.70
711 - 720	262	59,915,528	2.00	6.782	13.687	0.5009	357	357	1.499	1.499	24	83.90	228,685.22
721 - 730	216	40,931,943	1.37	6.875	13.693	0.5009	355	356	1.500	1.500	25	83.22	189,499.74
731 - 740	157	27,702,850	0.93	6.827	13.740	0.5009	358	358	1.489	1.489	25	83.07	176,451.27
741 - 750	122	30,782,746	1.03	6.877	13.751	0.5009	357	358	1.500	1.500	25	84.84	252,317.59
751 - 760	101	23,007,523	0.77	6.651	13.577	0.5009	352	353	1.500	1.500	24	82.87	227,797.26
761 - 770	102	24,014,398	0.80	6.891	13.866	0.5009	357	357	1.500	1.500	24	81.67	235,435.28
771 - 780	80	19,216,603	0.64	6.866	13.773	0.5009	356	356	1.500	1.500	24	84.83	240,207.54
781 - 790	49	9,492,426	0.32	6.765	13.852	0.5009	356	357	1.494	1.494	24	78.53	193,722.99
791 - 800	23	5,293,404	0.18	6.804	13.654	0.5009	350	351	1.500	1.500	25	79.76	230,148.01
801 - 810	22	4,172,597	0.14	6.684	13.442	0.5009	351	352	1.500	1.500	26	81.80	189,663.49
811 - 820	2	265,602	0.01	6.334	11.990	0.5009	359	360	1.500	1.500	23	85.11	132,800.83
821 - 830	1	88,000	0.00	4.990	11.990	0.5009	360	360	1.500	1.500	36	41.90	88,000.00
Total:	**16,260**	**2,989,866,113**	**100.00**	**7.155**	**14.125**	**0.5009**	**356**	**356**	**1.498**	**1.498**	**24**	**80.40**	**183,878.60**

CLTV refers to original LTV for first lien loans and CLTV for second lien loans

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 12, 2005 14:53

faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
1,852 records
Balance: 517,374,457
IO Loans

Selection Criteria: IO Loans
Table of Contents

1. Summary
2. Product Type
3. Prepayment Penalty (yrs)
4. Geographic Distribution
5. Occupancy
6. Interest Only
7. Loan Purpose
8. Documentation
9. Current Balance ($)
10. RATE
11. Original Term (Months)
12. Remaining Term (Months)
13. CLTV
14. FICO Score
15. Lien Type
16. Loan Purpose
17. Property Type
18. State
19. Prepayment Penalty Term
20. Prepayment Penalty Type
21. Documenation Type
22. Gross Margin (%)
23. Initial Periodic Cap
24. Max Rate
25. Floor
26. Next Rate Adjustment Rate
27. Silent Second

1. Summary

Total Loans: 1,852
Total Outstanding Loan Balance: 517,374,456.79
Average Loan Balance: 279,359.86
Fixed Rate: 0.00
ARM Rate: 100.00
Prepayment Penalty Coverage: 78.65
Wtd Avg Coupon: 6.529
Wtd Avg Margin: 5.646
Wtd Avg Initial Periodic Cap: 1.500
Wtd Avg Periodic Cap: 1.500
Wtd Avg Max Rate: 13.529
Wtd Avg Floor: 6.529
Wtd Avg Original Term: 360
Wtd Avg Remaining Term: 360
Wtd Avg CLTV: 81.97
Wtd Avg FICO: 651

Top

2. Product Type

Product Type	Percent Remaining Principal
2/28 ARM	82.16
3/27 ARM	17.84
Total:	**100.00**

Top

3. Prepayment Penalty (yrs)

Prepayment Penalty (yrs)	Percent Remaining Principal
0	21.35
1	3.24
2	63.89
3	11.52
Total:	**100.00**

Top

---

4. Geographic Distribution

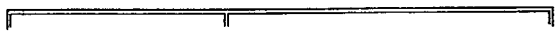
Geographic Distribution	Percent Remaining Principal
California	59.36
Florida	5.69
Nevada	3.85
Other	31.10
Total:	**100.00**

Other states account individually for less than 5.00%

Top

---

5. Occupancy



Occupancy	Percent Remaining Principal
Primary Residence	97.36
Second Home	2.44
Investment Property	0.19
Total:	**100.00**

Top

---

6. Interest Only

Interest Only	Percent Remaining Principal
24	81.69
36	14.47
60	3.84
Total:	**100.00**

Top

---

7. Loan Purpose

Loan Purpose	Percent Remaining Principal
Refinance - Cashout	47.27
Purchase	44.54
Refinance - Rate/Term	8.19
Total:	**100.00**

Top

8. Documentation

Documentation	Percent Remaining Principal
Full Documentation	47.37
Stated Documenation	47.04
Limited Documentation	5.58
Total:	**100.00**

Top

9. Current Balance ($)

Current Balance ($)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
50000.01 - 100000.00	70	5,985,112.73	1.16	85,501.61	7.008	80.23	639
100000.01 - 150000.00	244	30,790,458.59	5.95	126,190.40	6.670	80.37	635
150000.01 - 200000.00	286	50,275,595.21	9.72	175,788.79	6.627	80.16	644
200000.01 - 250000.00	261	58,708,362.22	11.35	224,936.25	6.658	81.18	645
250000.01 - 300000.00	282	77,710,966.90	15.02	275,570.80	6.503	81.40	646
300000.01 - 350000.00	211	68,564,469.23	13.25	324,950.09	6.484	82.62	651
350000.01 - 400000.00	175	65,543,950.55	12.67	374,536.86	6.480	83.90	652

400000.01 - 450000.00	120	51,104,286.41	9.88	425,869.05	6.445	83.42	657
450000.01 - 500000.00	90	42,665,932.79	8.25	474,065.92	6.505	83.08	661
500000.01 - 550000.00	47	24,540,499.59	4.74	522,138.29	6.507	82.88	652
550000.01 - 600000.00	36	20,581,410.91	3.98	571,705.86	6.297	81.60	682
600000.01 - 650000.00	14	8,841,332.95	1.71	631,523.78	6.735	81.13	639
650000.01 - 700000.00	7	4,746,399.90	0.92	678,057.13	6.407	76.98	668
700000.01 - 750000.00	3	2,171,576.35	0.42	723,858.78	6.573	81.54	635
750000.01 - 800000.00	1	800,000.00	0.15	800,000.00	5.875	84.21	608
800000.01 - 850000.00	4	3,344,102.46	0.65	836,025.62	6.142	75.73	666
950000.01 - 1000000.00	1	1,000,000.00	0.19	1,000,000.00	6.125	69.69	646
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Maximum Current Balance: 1,000,000.00
Minimum Current Balance: 52,250.00
Wtd Avg Current Balance: 279,359.86

Top

---

10. RATE

RATE	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
4.751 - 5.000	26	9,085,130.05	1.76	349,428.08	4.991	77.40	676
5.001 - 5.250	33	9,746,166.60	1.88	295,338.38	5.187	75.81	672
5.251 - 5.500	87	27,605,685.32	5.34	317,306.73	5.437	78.28	667

5.501 - 5.750	131	40,242,879.89	7.78	307,197.56	5.685	79.94	663
5.751 - 6.000	241	68,535,828.81	13.25	284,381.03	5.938	80.26	654
6.001 - 6.250	205	60,515,400.13	11.70	295,197.07	6.183	79.60	654
6.251 - 6.500	220	61,165,395.58	11.82	278,024.53	6.426	80.65	650
6.501 - 6.750	222	57,460,385.63	11.11	258,830.57	6.665	81.65	649
6.751 - 7.000	231	62,575,873.02	12.09	270,891.23	6.924	84.06	644
7.001 - 7.250	123	34,876,474.12	6.74	283,548.57	7.171	85.55	636
7.251 - 7.500	129	35,170,187.53	6.80	272,637.11	7.421	84.75	643
7.501 - 7.750	79	21,221,948.00	4.10	268,632.25	7.657	86.38	645
7.751 - 8.000	54	13,756,732.92	2.66	254,754.31	7.914	87.64	647
8.001 - 8.250	19	5,227,347.90	1.01	275,123.57	8.137	89.97	647
8.251 - 8.500	25	5,284,291.40	1.02	211,371.66	8.399	90.06	626
8.501 - 8.750	12	2,534,927.36	0.49	211,243.95	8.672	86.19	610
8.751 - 9.000	12	1,740,299.09	0.34	145,024.92	8.897	93.35	622
9.001 - 9.250	3	629,503.44	0.12	209,834.48	9.171	93.74	634
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Minimum Rate: 4.990
Maximum Rate: 9.200
Wtd Avg Rate: 6.529

Top

---

11. Original Term (Months)

	Number	Aggregate	Percent	Average		Wtd	Wtd

Original Term (Months)	of Mortgage Loans	Principal Balance Outstanding	of Mortgage Pool	Principal Balance Outstanding	Wtd Avg Coupon	Avg Original CLTV	Avg Credit Score
301 - 360	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	651
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Minimum Original Term: 360
Maximum Original Term: 360
Wtd Avg Original Term: 360

Top

---

12. Remaining Term (Months)

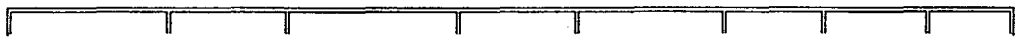
Remaining Term (Months)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
301 - 360	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	651
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Minimum Remaining Term: 356
Maximum Remaining Term: 360
Wtd Avg Remaining Term: 360

Top

---

13. CLTV



CLTV	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
10.01 - 20.00	1	106,000.00	0.02	106,000.00	7.100	14.62	604
30.01 - 40.00	7	1,104,839.98	0.21	157,834.28	6.089	35.35	639
40.01 - 50.00	15	4,069,546.73	0.79	271,303.12	6.064	46.17	673
50.01 - 60.00	46	11,563,722.82	2.24	251,385.28	6.210	56.26	648
60.01 - 70.00	92	25,651,482.28	4.96	278,820.46	6.155	66.65	634
70.01 - 80.00	954	255,023,677.39	49.29	267,320.42	6.348	79.27	655
80.01 - 90.00	569	171,971,630.87	33.24	302,234.85	6.711	87.62	645
90.01 - 100.00	168	47,883,556.72	9.26	285,021.17	7.163	94.79	653
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Minimum CLTV: 14.62
Maximum CLTV: 95.00
Wtd Avg CLTV: 81.97

CLTV refers to original LTV for first lien loans and CLTV for second lien loans.

Top

---

14. FICO Score

FICO Score	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
551 - 575	15	3,796,351.41	0.73	253,090.09	6.683	86.78	570

576 - 600	237	57,012,952.22	11.02	240,560.98	6.768	81.10	590
601 - 625	399	106,562,711.88	20.60	267,074.47	6.669	82.06	614
626 - 650	431	117,946,513.76	22.80	273,657.80	6.526	81.73	638
651 - 675	340	98,416,806.43	19.02	289,461.20	6.496	82.67	663
676 - 700	216	65,817,167.39	12.72	304,709.11	6.416	82.02	686
701 - 725	102	33,455,411.67	6.47	327,994.23	6.361	82.68	711
726 - 750	64	19,710,557.32	3.81	307,977.46	6.149	82.16	738
751 - 775	30	9,085,687.41	1.76	302,856.25	6.112	80.85	763
776 - 800	15	4,639,585.65	0.90	309,305.71	6.468	74.90	786
801 >=	3	930,711.65	0.18	310,237.22	5.469	76.92	809
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Minimum FICO: 560
Maximum FICO: 813
Wtd Avg FICO: 651

Top

---

15. Lien Type

Lien Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
1st Lien	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	651
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Top

16. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
CASHOUT	814	244,586,336.72	47.27	300,474.62	6.501	81.38	642
PURCHASE	860	230,423,847.29	44.54	267,934.71	6.558	82.42	661
RE-FINANCE	178	42,364,272.78	8.19	238,001.53	6.532	83.00	645
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Top

17. Property Type

Property Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
Single Family	1,332	368,145,941.89	71.16	276,385.84	6.509	81.69	649
PUD	252	72,599,976.96	14.03	288,095.15	6.603	81.92	647
Condo	179	45,898,709.10	8.87	256,417.37	6.511	83.84	663
2-4 Family	89	30,729,828.84	5.94	345,278.98	6.620	82.72	656
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Top

18. State

State	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
CA-S	577	191,221,292.43	36.96	331,406.05	6.331	81.38	656
CA-N	338	115,904,655.07	22.40	342,913.18	6.420	81.74	660
FL	136	29,419,708.96	5.69	216,321.39	6.886	82.89	651
NV	79	19,927,652.32	3.85	252,248.76	6.748	81.59	645
AZ	102	18,929,763.81	3.66	185,585.92	6.592	83.51	645
NY	48	16,413,089.85	3.17	341,939.37	6.461	81.71	655
MA	50	15,134,371.04	2.93	302,687.42	6.716	81.49	644
IL	54	14,806,293.21	2.86	274,190.62	7.043	85.25	640
CO	65	12,474,693.94	2.41	191,918.37	6.547	82.43	634
WA	56	11,821,207.26	2.28	211,092.99	6.545	81.86	639
NJ	39	11,539,723.23	2.23	295,890.34	6.908	83.57	625
MD	31	8,253,527.64	1.60	266,242.83	6.954	84.10	628
OR	32	5,765,940.59	1.11	180,185.64	6.563	83.17	644
HI	15	5,494,864.45	1.06	366,324.30	6.839	84.37	648
MN	27	5,345,479.85	1.03	197,980.74	6.671	83.28	644
GA	24	4,280,481.92	0.83	178,353.41	7.385	82.32	637
VA	16	4,275,277.49	0.83	267,204.84	6.873	78.35	631
MI	19	2,907,720.91	0.56	153,037.94	7.316	83.38	624
PA	10	2,255,540.15	0.44	225,554.02	7.181	85.08	623

UT	16	2,098,569.82	0.41	131,160.61	6.373	81.47	634
OH	13	2,086,941.28	0.40	160,533.94	6.707	84.56	637
WI	10	2,068,383.94	0.40	206,838.39	6.828	82.95	604
TX	12	1,422,975.99	0.28	118,581.33	6.482	81.01	625
ID	11	1,403,774.38	0.27	127,615.85	6.541	81.70	635
TN	10	1,371,512.54	0.27	137,151.25	6.965	81.13	616
SC	3	1,143,465.08	0.22	381,155.03	6.703	83.13	636
RI	4	986,352.06	0.19	246,588.02	6.712	82.74	680
NC	7	963,204.85	0.19	137,600.69	7.107	80.46	634
IN	6	905,194.92	0.17	150,865.82	7.076	76.23	659
NM	5	864,745.04	0.17	172,949.01	7.159	84.01	635
Other	37	5,888,052.77	1.14	159,136.56	6.862	80.63	630
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Top

19. Prepayment Penalty Term

Prepayment Penalty Term	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
0	367	110,469,378.43	21.35	301,006.48	6.959	82.22	648
1	53	16,738,957.85	3.24	315,829.39	7.014	83.00	657
2	1,197	330,569,805.15	63.89	276,165.25	6.417	82.00	651
3	235	59,596,315.36	11.52	253,601.34	6.213	81.08	650

Total:	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	651

Top

20. Prepayment Penalty Type

Prepayment Penalty Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
1% OF ORIGBAL	13	2,086,941.28	0.40	160,533.94	6.707	84.56	637
1% OF UPB	19	2,907,720.91	0.56	153,037.94	7.316	83.38	624
2 MO. INT. AMT PREPAID >33% ORIGBAL	16	3,959,130.83	0.77	247,445.68	6.778	84.46	631
2% OF UPB	44	9,411,840.49	1.82	213,905.47	6.747	82.86	639
5% OF UPB	5	645,900.67	0.12	129,180.13	6.887	86.98	634
6 MO. INT. AMT PREPAID >20% ORIGBAL	1,388	387,893,544.18	74.97	279,462.21	6.391	81.83	652
None	367	110,469,378.43	21.35	301,006.48	6.959	82.22	648
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Top

21. Documenation Type

Documenation Type	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score

Full Documentation	979	245,103,366.00	47.37	250,360.95	6.268	82.25	639
Stated Documenation	785	243,392,785.85	47.04	310,054.50	6.822	81.65	663
Limited Documentation	88	28,878,304.94	5.58	328,162.56	6.272	82.41	645
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Top

---

22. Gross Margin (%)

Gross Margin (%)	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
<= 3.000	11	2,219,041.95	0.43	201,731.09	6.511	83.34	644
3.001 - 3.500	1	306,000.00	0.06	306,000.00	6.250	67.25	619
3.501 - 4.000	2	697,000.00	0.13	348,500.00	5.669	79.90	620
4.001 - 4.500	2	518,594.26	0.10	259,297.13	6.866	85.90	657
4.501 - 5.000	17	4,998,514.39	0.97	294,030.26	6.341	81.95	637
5.001 - 5.500	139	35,514,778.08	6.86	255,502.00	6.502	82.75	649
5.501 - 6.000	1,633	459,316,728.70	88.78	281,271.73	6.522	81.99	652
6.001 - 6.500	39	11,456,075.94	2.21	293,745.54	6.861	78.35	632
6.501 - 7.000	4	1,244,638.63	0.24	311,159.66	6.777	81.50	631
7.001 - 7.500	2	536,827.71	0.10	268,413.86	6.933	91.20	698
8.501 - 9.000	2	566,257.13	0.11	283,128.57	8.515	88.57	631
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Minimum Margin: 1.000
Maximum Margin: 8.650
Wtd Avg Margin: 5.646

Excludes fixed rate loans

Top

---

23. Initial Periodic Cap

Initial Periodic Cap	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
1.500	1,852	517,374,456.79	100.00	279,359.86	6.529	81.97	651
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Minimum Initial Cap: 1.500
Maximum Initial Cap: 1.500
Wtd Avg Initial Cap: 1.500

Excludes fixed rate loans

Top

---

24. Max Rate

Max Rate	Maximum Maximum Rate	Minimum Maximum Rate	Wtd Avg Maximum Rate
11.501 - 12.000	12.000	11.990	11.991

12.001 - 12.500	12.500	12.050	12.372
12.501 - 13.000	13.000	12.550	12.844
13.001 - 13.500	13.500	13.025	13.305
13.501 - 14.000	14.000	13.512	13.800
14.001 - 14.500	14.500	14.025	14.297
14.501 - 15.000	15.000	14.525	14.758
15.001 - 15.500	15.500	15.050	15.269
15.501 - 16.000	15.950	15.550	15.764
16.001 - 16.500	16.200	16.100	16.171
Total:	**16.200**	**11.990**	**13.529**

Maximum Maximum Rate: 16.200
Minimum Maximum Rate: 11.990
Wtd Avg Maximum Rate: 13.529

Excludes fixed rate loans

Top

---

25. Floor

Floor	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
<= 5.500	146	46,436,981.97	8.98	318,061.52	5.297	77.59	670
5.501 - 6.000	372	108,778,708.70	21.03	292,415.88	5.844	80.14	657
6.001 - 6.500	425	121,680,795.71	23.52	286,307.75	6.305	80.13	652

6.501 - 7.000	453	120,036,258.65	23.20	264,980.70	6.800	82.91	646
7.001 - 7.500	252	70,046,661.65	13.54	277,962.94	7.297	85.15	639
7.501 - 8.000	133	34,978,680.92	6.76	262,997.60	7.758	86.87	645
8.001 - 8.500	44	10,511,639.30	2.03	238,900.89	8.269	90.01	636
8.501 - 9.000	24	4,275,226.45	0.83	178,134.44	8.764	89.11	615
9.001 - 9.500	3	629,503.44	0.12	209,834.48	9.171	93.74	634
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Minimum Floor: 4.990
Maximum Floor: 9.200
Wtd Avg Floor: 6.529

Excludes fixed rate loans

Top

---

26. Next Rate Adjustment Rate

Next Rate Adjustment Rate	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
20061201	11	3,308,357.91	0.64	300,759.81	6.244	84.89	664
20070101	14	2,834,181.40	0.55	202,441.53	6.660	83.97	630
20070201	20	5,152,268.94	1.00	257,613.45	6.688	79.61	652
20070301	340	90,551,509.51	17.50	266,327.97	6.469	80.63	650
20070401	1,121	323,247,776.80	62.48	288,356.63	6.576	82.45	652
20071201	1	223,214.43	0.04	223,214.43	6.700	80.00	647

20080101	3	436,400.43	0.08	145,466.81	6.476	80.00	611
20080201	5	940,348.37	0.18	188,069.67	6.649	82.66	631
20080301	230	64,026,495.00	12.38	278,376.07	6.408	81.42	648
20080401	107	26,653,904.00	5.15	249,101.91	6.434	81.98	646
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Excludes fixed rate loans

Top

27. Silent Second

Silent Second	Number of Mortgage Loans	Aggregate Principal Balance Outstanding	Percent of Mortgage Pool	Average Principal Balance Outstanding	Wtd Avg Coupon	Wtd Avg Original CLTV	Wtd Avg Credit Score
N	1,092	327,633,072.91	63.33	300,030.29	6.625	83.06	645
Y	760	189,741,383.88	36.67	249,659.72	6.362	80.09	661
Total:	**1,852**	**517,374,456.79**	**100.00**	**279,359.86**	**6.529**	**81.97**	**651**

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 12, 2005 18:30

faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
16,260 records
Balance: 2,989,866,113
All records

Selection Criteria: All records
Table of Contents

1. CLTV
2. FICO
3. Property Type
4. Loan Purpose
5. Occupancy
6. Remaining Principal
7. Original Term
8. Documenation
9. LIEN
10. IO Loan Summary
11. Silent Second Loan Summary
12. Second Lien Loans Summary
13. CLTV above 90- Loan Summary

---

1. CLTV

CLTV	Fixed $	Fixed %	2-28 ARM $	2-28 ARM %	3-27 ARM $	3-27 ARM %	5-25 ARM $	5-25 ARM %
<= 70.00	142,832,578.07	30.18	306,968,964.29	64.86	23,511,559.09	4.97	0.00	0.00
70.01 - 75.00	50,826,302.78	21.81	169,184,256.89	72.61	12,082,693.26	5.19	895,617.09	0.38
75.01 - 80.00	132,276,736.99	13.06	816,769,488.77	80.63	63,526,259.03	6.27	429,732.32	0.04
80.01 - 85.00	47,131,661.85	11.49	339,895,896.70	82.89	23,040,729.10	5.62	0.00	0.00

85.01 - 90.00	48,562,544.12	9.02	459,167,438.81	85.28	30,696,635.42	5.70	0.00	0.00
90.01 - 95.00	21,128,124.80	10.23	174,106,173.66	84.31	11,266,753.38	5.46	0.00	0.00
95.01 - 100.00	90,508,436.51	78.32	24,463,623.35	21.17	593,907.00	0.51	0.00	0.00
Total:	**533,266,385.12**	**17.84**	**2,290,555,842.47**	**76.61**	**164,718,536.28**	**5.51**	**1,325,349.41**	**0.04**

Please note that CLTV value is calculated by taking original loan to value for first lien and cumulative loan to value for second lien.

Top

---

2. FICO

FICO	Fixed $	Fixed %	2-28 ARM $	2-28 ARM %	3-27 ARM $	3-27 ARM %	5-25 ARM $	5-25 ARM %
<= 549	28,189,411.24	6.70	382,371,924.00	90.85	10,324,603.62	2.45	0.00	0.00
550 - 574	39,494,046.70	13.44	244,209,505.69	83.12	10,087,703.37	3.43	0.00	0.00
575 - 599	52,761,061.15	15.33	273,598,272.36	79.50	17,775,714.33	5.17	0.00	0.00
600 - 624	87,730,362.87	20.28	313,749,994.35	72.52	31,156,687.05	7.20	0.00	0.00
625 - 649	107,266,750.96	21.80	355,187,725.32	72.19	29,570,177.74	6.01	0.00	0.00
650 - 674	96,746,462.12	23.61	285,797,092.76	69.75	27,225,717.46	6.64	0.00	0.00
675 - 699	58,053,848.91	20.78	199,278,622.94	71.34	21,100,819.32	7.55	895,617.09	0.32
700 >=	63,024,441.17	19.86	236,362,705.05	74.49	17,477,113.39	5.51	429,732.32	0.14
Total:	**533,266,385.12**	**17.84**	**2,290,555,842.47**	**76.61**	**164,718,536.28**	**5.51**	**1,325,349.41**	**0.04**

Top

---

3. Property Type

Property Type	Fixed $	Fixed %	2-28 ARM $	2-28 ARM %	3-27 ARM $	3-27 ARM %	5-25 ARM $	5-25 ARM %
2-4 Family	39,577,625.07	14.17	228,086,169.76	81.67	11,598,431.56	4.15	0.00	0.00
5+ Family	0.00	0.00	0.00	0.00	0.00	0.00	1,325,349.41	100.00
Condo	26,730,927.86	12.81	169,290,535.04	81.14	12,619,495.89	6.05	0.00	0.00
Modular Home	177,569.36	100.00	0.00	0.00	0.00	0.00	0.00	0.00
PUD	69,114,880.05	19.06	268,595,057.21	74.07	24,898,842.11	6.87	0.00	0.00
Single Family	397,665,382.78	18.60	1,624,584,080.46	75.99	115,601,766.72	5.41	0.00	0.00
Total:	**533,266,385.12**	**17.84**	**2,290,555,842.47**	**76.61**	**164,718,536.28**	**5.51**	**1,325,349.41**	**0.04**

Top

4. Loan Purpose

Loan Purpose	Fixed $	Fixed %	2-28 ARM $	2-28 ARM %	3-27 ARM $	3-27 ARM %	5-25 ARM $	5-25 ARM %
Cash Out Refi (COF) Below or equal to 70 CLTV	128,370,241.70	30.33	272,580,436.34	64.39	22,350,681.07	5.28	0.00	0.00
COF with CLTV 70.01 to 75	43,701,050.22	21.51	148,454,474.80	73.07	11,013,497.00	5.42	0.00	0.00
COF with CLTV 75.01 to 80	96,458,653.06	25.88	254,457,865.25	68.28	21,335,007.35	5.72	429,732.32	0.12
COF with CLTV 80.01 to 85	36,252,304.11	11.97	248,994,683.66	82.24	17,505,972.88	5.78	0.00	0.00
COF with CLTV 90.01 to 95	15,118,831.96	13.74	87,292,009.77	79.32	7,638,046.57	6.94	0.00	0.00
COF with CLTV 95.01 to 100	10,871,191.53	66.03	5,593,152.36	33.97	0.00	0.00	0.00	0.00
COF with CTV 85.01 to 90	34,302,402.54	12.04	232,029,279.70	81.45	18,542,588.02	6.51	0.00	0.00
PURCHASE	116,258,287.38	11.30	862,836,570.34	83.86	48,895,890.65	4.75	895,617.09	0.09
RE-FINANCE	51,933,422.62	20.97	178,317,370.25	71.99	17,436,852.74	7.04	0.00	0.00
Total:	**533,266,385.12**	**17.84**	**2,290,555,842.47**	**76.61**	**164,718,536.28**	**5.51**	**1,325,349.41**	**0.04**

Top

5. Occupancy

Occupancy	Fixed $	Fixed %	2-28 ARM $	2-28 ARM %	3-27 ARM $	3-27 ARM %	5-25 ARM $	5-25 ARM %
Investment Property	26,809,766.62	10.53	226,318,328.65	88.88	619,969.00	0.24	895,617.09	0.35
Primary Residence	503,128,929.20	18.65	2,031,462,661.67	75.30	162,667,925.15	6.03	429,732.32	0.02
Second Home	3,327,689.30	8.87	32,774,852.15	87.32	1,430,642.13	3.81	0.00	0.00
Total:	**533,266,385.12**	**17.84**	**2,290,555,842.47**	**76.61**	**164,718,536.28**	**5.51**	**1,325,349.41**	**0.04**

Top

6. Remaining Principal

Remaining Principal	Fixed $	Fixed %	2-28 ARM $	2-28 ARM %	3-27 ARM $	3-27 ARM %	5-25 ARM $	5-25 ARM %
<= 50000.00	35,199,774.95	92.43	2,734,299.69	7.18	149,974.08	0.39	0.00	0.00
50000.01 - 100000.00	111,002,919.83	39.29	162,769,031.95	57.61	8,763,287.32	3.10	0.00	0.00
100000.01 - 150000.00	90,992,120.22	21.78	307,562,522.28	73.63	19,179,132.06	4.59	0.00	0.00
150000.01 - 200000.00	63,644,413.05	15.18	333,695,819.55	79.60	21,885,526.44	5.22	0.00	0.00
200000.01 - 250000.00	47,329,629.39	13.16	288,767,806.44	80.31	23,046,713.62	6.41	429,732.32	0.12
250000.01 - 300000.00	51,375,763.45	13.18	318,279,564.77	81.64	20,192,104.05	5.18	0.00	0.00
300000.01 - 350000.00	35,939,904.05	12.15	243,963,292.77	82.45	15,975,034.53	5.40	0.00	0.00
350000.01 - 400000.00	29,438,199.93	11.83	203,685,870.13	81.86	15,702,747.27	6.31	0.00	0.00
400000.01 - 450000.00	20,777,472.36	10.93	156,118,866.88	82.11	13,233,872.32	6.96	0.00	0.00

450000.01 - 500000.00	14,374,666.83	9.75	123,486,304.28	83.74	9,600,162.02	6.51	0.00	0.00
500000.01 - 550000.00	6,743,478.65	9.74	57,274,026.02	82.69	5,247,453.70	7.58	0.00	0.00
550000.01 - 600000.00	12,214,120.90	17.80	49,498,578.72	72.14	6,905,873.43	10.06	0.00	0.00
600000.01 - 650000.00	6,943,618.01	28.98	14,533,255.70	60.66	2,482,552.98	10.36	0.00	0.00
650000.01 - 700000.00	4,045,103.46	29.97	8,754,011.98	64.85	700,000.00	5.19	0.00	0.00
700000.01 - 750000.00	725,312.27	8.96	7,374,127.11	91.04	0.00	0.00	0.00	0.00
750000.01 - 800000.00	777,654.39	24.70	2,370,500.00	75.30	0.00	0.00	0.00	0.00
800000.01 - 850000.00	825,000.00	9.81	5,933,431.53	70.53	1,654,102.46	19.66	0.00	0.00
850000.01 - 900000.00	0.00	0.00	1,761,732.67	66.30	0.00	0.00	895,617.09	33.70
900000.01 - 950000.00	917,233.38	100.00	0.00	0.00	0.00	0.00	0.00	0.00
950000.01 - 1000000.00	0.00	0.00	1,992,800.00	100.00	0.00	0.00	0.00	0.00
Total:	**533,266,385.12**	**17.84**	**2,290,555,842.47**	**76.61**	**164,718,536.28**	**5.51**	**1,325,349.41**	**0.04**

Top

---

7. Original Term

Original Term	Fixed $	Fixed %	2-28 ARM $	2-28 ARM %	3-27 ARM $	3-27 ARM %	5-25 ARM $	5-25 ARM %
120	1,386,652.79	100.00	0.00	0.00	0.00	0.00	0.00	0.00
180	33,538,679.71	100.00	0.00	0.00	0.00	0.00	0.00	0.00
240	38,824,131.30	100.00	0.00	0.00	0.00	0.00	0.00	0.00
300	1,480,038.27	100.00	0.00	0.00	0.00	0.00	0.00	0.00
360	458,036,883.05	15.72	2,290,555,842.47	78.59	164,718,536.28	5.65	1,325,349.41	0.05
Total:	**533,266,385.12**	**17.84**	**2,290,555,842.47**	**76.61**	**164,718,536.28**	**5.51**	**1,325,349.41**	**0.04**

Top

8. Documenation

Documenation	Fixed $	Fixed %	2-28 ARM $	2-28 ARM %	3-27 ARM $	3-27 ARM %	5-25 ARM $	5-25 ARM %
Full Documentation	323,670,653.10	22.47	1,018,836,791.21	70.72	96,825,527.74	6.72	1,325,349.41	0.09
Limited Documentation	30,669,354.88	22.87	93,633,646.07	69.84	9,775,062.43	7.29	0.00	0.00
Stated Docs with CLTV 75.01 to 80	33,498,678.67	6.68	445,286,926.03	88.83	22,508,021.12	4.49	0.00	0.00
Stated Docs with CLTV 80.01 to 85	12,877,199.92	7.42	151,429,084.97	87.29	9,169,574.77	5.29	0.00	0.00
Stated Docs with CLTV 85.01 to 90	13,144,163.29	4.90	245,235,148.37	91.42	9,857,368.23	3.67	0.00	0.00
Stated Docs with CLTV 90.01 to 95	2,963,634.33	3.27	84,507,863.82	93.34	3,069,666.57	3.39	0.00	0.00
Stated Docs with CLTV 95.01 to 100	45,557,819.11	79.42	11,379,817.07	19.84	423,307.00	0.74	0.00	0.00
Stated Docs with CLTV 70.01 to 75	15,011,019.36	15.00	81,060,539.50	81.01	3,991,932.91	3.99	0.00	0.00
Stated Docs with CLTV below or equal to70	55,873,862.46	24.93	159,186,025.43	71.02	9,098,075.51	4.06	0.00	0.00
Total:	**533,266,385.12**	**17.84**	**2,290,555,842.47**	**76.61**	**164,718,536.28**	**5.51**	**1,325,349.41**	**0.04**

Top

9. LIEN

LIEN	Fixed $	Fixed %	2-28 ARM $	2-28 ARM %	3-27 ARM $	3-27 ARM %	5-25 ARM $	5-25 ARM %
First Lien	443,940,823.23	15.31	2,290,555,842.47	78.97	164,718,536.28	5.68	1,325,349.41	0.05
Second Lien with CLTV 85.01 to 90	143,819.84	100.00	0.00	0.00	0.00	0.00	0.00	0.00
Second Lien with CLTV 90.01 to 95	1,355,984.28	100.00	0.00	0.00	0.00	0.00	0.00	0.00

Second Lien with CLTV 95.01 to 100	87,825,757.77	100.00	0.00	0.00	0.00	0.00	0.00	0.00
Total:	**533,266,385.12**	**17.84**	**2,290,555,842.47**	**76.61**	**164,718,536.28**	**5.51**	**1,325,349.41**	**0.04**

Top

---

10. IO Loan Summary

Wtd Avg FICO: 651
Wtd Avg CLTV: 81.97
% Stated Doc: 47.04
% Full Doc: 47.37

Top

---

11. Silent Second Loan Summary

Total Balance (Silent Second): 644,322,856.10
Avg FICO (Silent Second): 653
Avg SSCLTV (Silent Second): 99.08
% Full Doc (Silent Second): 42.28

SSCLTV includes silent second and piggybacks.

Top

---

12. Second Lien Loans Summary

Total Balance (Second LIEN): 89,325,561.89
Avg FICO (Second Lien): 661

Avg CLTV (Second Lien): 99.88
% Full Doc (Second Lien): 45.83

Top

---

13. CLTV above 90- Loan Summary

Total Balance (CLTV gt 90): 322,067,018.70
Avg FICO (CLTV gt 90): 657
Avg LTV (CLTV gt 90): 96.63
% Full Doc (LTV gt 90): 50.04

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 13, 2005 01:57

---

faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
16,260 records
Balance: 2,989,866,113
All records

Selection Criteria: All records
Table of Contents

1. Remaining Principal
2. Mortgage Rate
3. FICO SCORES
4. LOAN-TO-VALUE RATIO
5. COMBINED LOAN-TO-VALUE RATIO
6. Documenation
7. Loan Purpose
8. Occupancy
9. Property Type
10. Geographic Distribution By Balance
11. Remaining Term
12. Loan Type
13. Gross Margin
14. Silent Second

---

1. Remaining Principal

Remaining Principal	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
0.01 - 25000.00	214	4,789,659.93	4,784,715.80	0.16	10.423	319	638	71.46	99.91	100.00	100.00	39.77
25000.01 - 50000.00	881	33,329,294.12	33,299,332.92	1.11	9.898	328	636	62.95	92.33	96.13	91.34	39.80

50000.01 - 75000.00	1,741	109,253,399.24	109,169,033.36	3.65	8.551	339	607	61.82	82.72	87.62	49.44	37.62
75000.01 - 100000.00	1,976	173,469,453.67	173,366,205.74	5.80	7.855	349	611	62.79	80.94	90.21	32.90	38.26
100000.01 - 125000.00	1,735	195,376,178.69	195,287,725.80	6.53	7.498	353	608	64.78	80.09	92.37	24.78	38.75
125000.01 - 150000.00	1,616	222,547,518.90	222,446,048.76	7.44	7.340	355	610	61.04	79.16	92.50	19.15	39.57
150000.01 - 175000.00	1,237	200,915,839.54	200,833,396.36	6.72	7.303	356	610	54.16	78.50	92.21	15.49	39.76
175000.01 - 200000.00	1,164	218,479,903.32	218,392,362.68	7.30	7.171	357	611	54.35	78.07	91.73	14.90	40.19
200000.01 - 250000.00	1,601	359,720,700.19	359,573,881.77	12.03	7.094	357	619	48.66	78.80	89.08	13.16	40.87
250000.01 - 300000.00	1,421	389,994,697.99	389,847,432.27	13.04	6.947	358	622	42.68	79.59	89.59	13.18	41.31
300000.01 - 400000.00	1,578	544,935,175.64	544,705,048.68	18.22	6.828	358	631	38.41	81.53	89.76	12.00	42.13
400000.01 - 500000.00	756	337,731,577.92	337,591,344.69	11.29	6.764	359	641	36.09	82.37	88.09	10.41	41.47
500000.01 >=	340	200,691,562.38	200,569,584.45	6.71	6.614	358	651	38.78	80.36	90.39	16.55	40.21
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Top

---

2. Mortgage Rate

Mortgage Rate	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
<= 5.000	75	22,257,950.41	22,241,033.45	0.74	4.992	359	667	75.31	75.38	100.00	0.00	40.87
5.001 - 5.500	328	88,979,965.25	88,933,992.92	2.97	5.366	360	656	70.15	76.39	97.97	0.72	42.14
5.501 - 6.000	1,772	434,761,674.86	434,384,682.39	14.53	5.871	353	653	61.53	76.26	96.16	30.65	40.79
6.001 - 6.500	2,309	517,735,560.91	517,422,130.22	17.31	6.312	354	642	50.58	77.93	93.56	22.55	40.96
6.501 - 7.000	2,753	580,643,205.76	580,415,061.04	19.41	6.804	357	629	47.67	80.17	92.02	15.24	40.37

7.001 - 7.500	1,937	384,273,316.22	384,148,810.96	12.85	7.299	357	617	44.24	81.54	88.10	9.13	40.10
7.501 - 8.000	2,054	373,559,060.74	373,452,217.84	12.49	7.787	357	600	42.58	82.43	85.19	8.90	40.27
8.001 - 8.500	1,267	208,564,630.06	208,507,462.66	6.97	8.286	357	592	40.74	83.13	78.70	7.52	40.14
8.501 - 9.000	1,181	163,896,500.85	163,856,473.86	5.48	8.786	358	583	39.34	83.09	81.63	10.67	39.86
9.001 - 9.500	637	76,634,672.21	76,616,861.72	2.56	9.276	357	580	37.62	83.18	82.94	16.39	40.54
9.501 - 10.000	758	61,860,236.94	61,840,264.40	2.07	9.795	353	595	35.60	87.19	92.44	43.27	40.68
10.001 - 10.500	422	31,213,514.85	31,204,063.16	1.04	10.297	351	615	26.33	90.59	99.17	62.71	40.98
10.501 - 11.000	333	23,778,893.58	23,774,029.91	0.80	10.792	355	602	34.53	88.67	98.71	63.12	41.53
11.001 - 11.500	228	13,425,963.81	13,423,137.88	0.45	11.253	348	619	35.70	94.24	98.67	79.95	42.65
11.501 - 12.000	144	6,834,830.13	6,832,353.59	0.23	11.738	338	600	56.26	94.49	100.00	85.55	41.62
12.001 - 12.500	49	2,273,951.88	2,273,030.02	0.08	12.247	330	594	60.80	92.91	100.00	83.89	40.07
12.501 - 13.000	11	419,133.07	418,796.51	0.01	12.693	320	616	46.18	99.95	100.00	100.00	42.07
13.001 - 13.500	2	121,900.00	121,710.75	0.00	13.163	211	625	17.99	90.99	100.00	100.00	47.81
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Minimum Rate: 4.950
Maximum Rate: 13.450
WA Rate: 7.155

Top

---

3. FICO SCORES

FICO SCORES	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
<= 500	55	9,219,923.83	9,218,186.84	0.31	8.675	360	500	63.08	74.09	95.70	5.47	43.24

501 - 525	1,166	185,427,625.39	185,391,175.70	6.20	8.505	358	513	65.58	74.68	98.90	6.23	41.51
526 - 550	1,419	236,290,491.59	236,235,540.70	7.90	7.930	357	538	63.74	75.79	97.61	7.65	40.89
551 - 575	1,676	293,806,718.26	293,711,952.79	9.82	7.458	356	562	61.03	77.80	96.04	13.14	39.99
576 - 600	2,116	349,932,050.73	349,782,062.14	11.70	7.196	356	589	61.26	79.72	94.81	15.79	40.17
601 - 625	2,368	437,331,374.97	437,095,406.82	14.62	6.923	354	614	55.09	80.86	93.88	20.05	40.58
626 - 650	2,583	489,723,353.38	489,466,203.72	16.37	6.848	355	638	45.31	81.84	89.40	21.85	40.20
651 - 675	2,083	406,183,357.93	405,969,715.33	13.58	6.879	356	663	35.03	82.18	87.23	23.79	40.93
676 - 700	1,340	272,301,098.33	272,140,522.50	9.10	6.840	356	687	28.88	82.75	81.38	20.80	40.40
701 - 725	679	146,387,169.00	146,309,726.29	4.89	6.840	356	712	26.39	84.00	77.68	20.27	40.46
726 - 750	395	79,035,015.87	78,995,067.03	2.64	6.857	357	737	27.27	83.62	82.17	19.64	40.98
751 - 775	243	56,467,446.44	56,437,773.68	1.89	6.777	354	763	25.17	82.27	68.93	16.16	39.99
776 - 800	112	24,601,195.81	24,586,581.37	0.82	6.842	356	785	36.27	82.27	67.86	24.26	42.11
801 - 825	25	4,528,140.00	4,526,198.37	0.15	6.630	352	805	56.26	81.22	79.72	29.08	40.50
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Top

4. LOAN-TO-VALUE RATIO

LOAN-TO-VALUE RATIO	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
50.00 <=	2,220	164,273,591.20	164,165,457.45	5.49	8.754	344	635	48.07	73.52	96.23	72.02	40.33
50.01 - 60.00	643	115,395,945.36	115,300,907.00	3.86	6.846	347	603	47.82	55.82	91.33	34.57	38.78
60.01 - 70.00	1,437	283,351,592.30	283,172,298.89	9.47	6.976	353	595	47.96	66.41	92.68	26.16	40.13

70.01 - 75.00	1,191	233,127,298.47	232,988,870.02	7.79	7.133	355	595	52.03	73.99	89.47	21.81	40.64
75.01 - 80.00	5,097	1,013,814,078.33	1,013,363,819.11	33.89	6.774	357	634	46.65	79.69	95.35	13.05	40.96
80.01 - 85.00	2,010	409,850,399.78	409,706,685.65	13.70	7.264	358	599	51.94	84.43	90.72	11.50	40.24
85.01 - 90.00	2,557	538,477,140.69	538,282,798.51	18.00	7.347	359	635	45.29	89.67	76.41	9.00	40.12
90.01 - 95.00	933	205,199,380.78	205,145,067.56	6.86	7.319	359	652	51.94	94.76	90.94	9.64	41.53
95.01 - 100.00	172	27,745,534.62	27,740,209.09	0.93	8.378	359	673	49.39	99.99	100.00	9.67	42.02
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Top

5. COMBINED LOAN-TO-VALUE RATIO

COMBINED LOAN-TO-VALUE RATIO	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
50.00 <=	529	74,915,193.60	74,839,895.56	2.50	6.849	341	604	50.76	42.05	91.72	38.63	38.62
50.01 - 60.00	643	115,395,945.36	115,300,907.00	3.86	6.846	347	603	47.82	55.82	91.33	34.57	38.78
60.01 - 70.00	1,437	283,351,592.30	283,172,298.89	9.47	6.976	353	595	47.96	66.41	92.68	26.16	40.13
70.01 - 75.00	1,191	233,127,298.47	232,988,870.02	7.79	7.133	355	595	52.03	73.99	89.47	21.81	40.64
75.01 - 80.00	5,096	1,013,452,476.33	1,013,002,217.11	33.88	6.774	357	634	46.63	79.69	95.34	13.06	40.96
80.01 - 85.00	2,011	410,212,001.78	410,068,287.65	13.72	7.263	358	599	51.98	84.42	90.73	11.49	40.25
85.01 - 90.00	2,559	538,621,140.69	538,426,618.35	18.01	7.349	359	635	45.29	89.67	76.42	9.02	40.12
90.01 - 95.00	955	206,556,030.78	206,501,051.84	6.91	7.338	358	653	51.94	94.76	91.00	10.23	41.53
95.01 - 100.00	1,839	115,603,282.22	115,565,966.86	3.87	9.875	349	664	46.64	99.98	100.00	78.32	41.82
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

CLTV refers to original LTV for first lien loans and CLTV for second lien loans

Top

6. Documenation

Documenation	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
Full Documentation	8,848	1,441,414,281.89	1,440,658,321.46	48.18	6.963	354	606	100.00	80.27	93.54	22.47	40.78
Limited Documentation	630	134,167,776.16	134,078,063.38	4.48	6.980	353	614	0.00	80.73	86.26	22.87	36.33
Stated Documenation	6,782	1,415,652,903.48	1,415,129,728.44	47.33	7.368	357	641	0.00	80.49	87.23	12.64	40.69
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Top

7. Loan Purpose

Loan Purpose	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
CASHOUT	8,657	1,714,208,612.53	1,713,292,102.21	57.30	7.066	355	606	53.33	77.65	92.02	21.31	40.20
PURCHASE	6,074	1,029,212,282.71	1,028,886,365.46	34.41	7.331	358	653	35.53	84.71	86.05	11.30	41.09
RE-FINANCE	1,529	247,814,066.29	247,687,645.61	8.28	7.040	353	617	65.16	81.47	95.20	20.97	40.57
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Top

8. Occupancy

Occupancy	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
Investment Property	1,331	254,859,095.84	254,643,681.36	8.52	7.585	357	666	33.17	82.82	0.00	10.53	38.85
Primary Residence	14,766	2,698,822,078.29	2,697,689,248.34	90.23	7.112	356	619	49.95	80.16	100.00	18.65	40.66
Second Home	163	37,553,787.40	37,533,183.58	1.26	7.365	357	657	23.05	81.11	0.00	8.87	43.30
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Top

9. Property Type

Property Type	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
2-4 Family	1,094	279,411,899.95	279,262,226.39	9.34	7.124	358	648	37.06	81.23	69.36	14.17	41.31
5+ Family	3	1,332,000.00	1,325,349.41	0.04	7.000	354	702	100.00	74.59	32.42	0.00	18.51
Condo	1,177	208,715,029.03	208,640,958.79	6.98	7.109	358	638	41.88	81.99	86.69	12.81	41.09
Modular Home	3	177,976.70	177,569.36	0.01	9.215	308	570	100.00	77.54	100.00	100.00	47.39
PUD	1,938	362,785,813.75	362,608,779.37	12.13	7.215	354	622	52.62	81.13	91.86	19.06	40.78
Single Family	12,045	2,138,812,242.10	2,137,851,229.96	71.50	7.154	356	618	49.46	80.01	93.06	18.60	40.36

Total:	16,260	2,991,234,961.53	2,989,866,113.28	100.00	7.155	356	623	48.18	80.40	90.23	17.84	40.54

Top

10. Geographic Distribution By Balance

Geographic Distribution By Balance	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
California	4,053	1,072,929,283.16	1,072,456,027.89	35.87	6.796	358	634	40.53	78.87	90.47	16.47	41.32
Florida	1,701	261,165,856.71	261,100,614.15	8.73	7.419	357	615	45.13	80.81	86.48	16.78	40.36
New York	706	197,475,056.37	197,375,682.24	6.60	6.894	357	634	36.34	79.50	87.38	23.31	41.72
New Jersey	618	138,869,256.33	138,791,101.76	4.64	7.295	355	617	44.45	80.05	91.07	15.38	41.12
Texas	1,322	130,331,336.20	130,160,783.97	4.35	7.502	330	605	63.24	79.47	94.31	50.53	39.05
Illinois	764	130,142,397.36	130,084,444.54	4.35	7.253	356	625	54.16	82.09	88.12	9.59	39.35
Massachusetts	442	105,093,389.76	105,049,596.39	3.51	7.125	358	624	45.81	78.88	93.71	7.31	41.83
Nevada	428	85,621,355.53	85,586,785.04	2.86	7.211	359	624	49.66	80.66	86.73	13.67	40.40
Maryland	382	80,267,541.76	80,239,131.14	2.68	7.290	358	602	63.99	80.80	94.75	15.80	40.81
Other	5,844	789,339,488.35	789,021,946.16	26.39	7.508	356	614	58.30	82.63	90.84	17.13	39.39
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Top

11. Remaining Term

Remaining Term	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
<= 180	374	35,104,677.06	34,925,332.50	1.17	6.853	176	626	64.42	67.71	92.24	100.00	37.43
181 - 348	501	40,401,762.38	40,304,169.57	1.35	7.517	241	632	68.39	77.36	96.20	100.00	39.52
349 - 360	15,385	2,915,728,522.09	2,914,636,611.21	97.48	7.154	360	623	47.71	80.59	90.12	15.72	40.59
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Minimum Remaining Term: 118
Maximum Remaining Term: 360
WA Remaining Term: 356

Top

---

12. Loan Type

Loan Type	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
2/28 ARM	11,135	2,291,162,351.83	2,290,555,842.47	76.61	7.158	360	619	44.48	80.85	88.69	0.00	40.66
3/27 ARM	733	164,793,555.97	164,718,536.28	5.51	6.659	360	636	58.78	80.10	98.76	0.00	41.29
5/25 ARM	3	1,332,000.00	1,325,349.41	0.04	7.000	354	702	100.00	74.59	32.42	0.00	18.51
Fixed Rate	4,389	533,947,053.73	533,266,385.12	17.84	7.295	338	638	60.70	78.56	94.35	100.00	39.86
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Top

---

13. Gross Margin

Gross Margin	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
0.501 - 1.000	9	2,131,050.00	2,130,555.42	0.09	6.514	360	659	23.19	84.08	100.00	0.00	33.08
1.501 - 2.000	3	332,700.00	332,486.53	0.01	6.301	359	610	100.00	76.11	100.00	0.00	32.22
3.001 - 3.500	6	1,557,750.00	1,557,127.24	0.06	6.895	359	564	54.06	66.31	100.00	0.00	43.90
3.501 - 4.000	2	697,000.00	697,000.00	0.03	5.669	360	620	100.00	79.90	100.00	0.00	51.34
4.001 - 4.500	2	518,800.00	518,594.26	0.02	6.866	359	657	0.00	85.90	100.00	0.00	47.26
4.501 - 5.000	983	206,268,475.72	206,202,106.34	8.39	7.109	360	623	38.26	80.54	85.47	0.00	40.63
5.001 - 5.500	374	81,235,135.75	81,185,436.22	3.30	6.842	359	633	54.92	82.39	90.11	0.00	41.18
5.501 - 6.000	8,948	1,879,418,542.02	1,878,908,641.29	76.48	7.013	360	626	46.29	81.71	89.03	0.00	40.70
6.001 - 6.500	943	181,832,208.69	181,795,408.62	7.40	7.782	360	586	34.88	77.58	92.05	0.00	40.41
6.501 - 7.000	541	91,647,386.38	91,626,489.15	3.73	8.180	360	556	52.70	69.33	96.98	0.00	40.48
7.001 - 7.500	55	10,637,159.24	10,634,482.54	0.43	9.256	360	560	89.41	67.96	94.33	0.00	42.53
7.501 - 8.000	1	127,200.00	127,200.00	0.01	8.875	360	536	0.00	80.00	100.00	0.00	41.61
8.501 - 9.000	4	884,500.00	884,200.55	0.04	8.666	359	598	12.21	83.11	87.79	0.00	45.74
Total:	**11,871**	**2,457,287,907.80**	**2,456,599,728.16**	**100.00**	**7.125**	**360**	**620**	**45.47**	**80.80**	**89.33**	**0.00**	**40.69**

Minimum Gross Margin: 1.000
Maximum Gross Margin: 8.950
WA Gross Margin: 5.708

Top

---

14. Silent Second

Silent Second	No of Loans	Principal Balance at origination	Remaining Principal Balance	% of Remaining Balance	WAC	WA Remaining Term	FICO	%Full Doc	CLTV	% Owner Occupied (excludes second home)	% Fixed Rate	WA DTI
N	13,022	2,346,718,482.60	2,345,543,257.18	78.45	7.295	355	615	49.81	80.47	87.80	21.37	40.20
Y	3,238	644,516,478.93	644,322,856.10	21.55	6.648	359	653	42.28	80.13	99.07	4.96	41.75
Total:	**16,260**	**2,991,234,961.53**	**2,989,866,113.28**	**100.00**	**7.155**	**356**	**623**	**48.18**	**80.40**	**90.23**	**17.84**	**40.54**

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 13, 2005 00:20

faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.

NCHELT-2005-2
New Century
16,260 records
Balance: 2,989,866,113
All records

Selection Criteria: All records
Table of Contents

1. FICO & Documentation
2. Original CLTV
3. Principal Balance
4. APR & FICO
5. APR & CLTV

---

1. FICO & Documentation

FICO & Documentation	Count	% Full Documentation	% Stated Documantation	% Limited Documentation	% Purchase	% CO Refi	WAC	Avg Prin Bal	Wtd Avg CLTV	IO Loans	Silent 2nds
451 - 500	55	0.19	0.07	0.04	0.03	0.26	8.675	167,603.40	74.09	0.00	0.04
501 - 550	2585	9.10	4.25	0.75	1.67	11.23	8.183	163,105.11	75.30	0.00	0.90
551 - 600	3792	13.16	7.51	0.85	4.87	14.66	7.316	169,697.79	78.84	2.03	2.69
601 - 650	4951	15.47	13.77	1.75	9.79	18.47	6.883	187,146.36	81.38	7.51	6.63
651 - 700	3423	7.38	14.46	0.84	11.43	9.40	6.863	198,104.07	82.41	5.49	7.61
701 - 750	1074	2.01	5.36	0.16	4.71	2.41	6.846	209,781.00	83.87	1.78	2.75
751 - 800	355	0.77	1.84	0.09	1.82	0.82	6.797	228,237.62	82.27	0.46	0.89
801 - 850	25	0.09	0.06	0.00	0.10	0.05	6.630	181,047.93	81.22	0.03	0.05

Total:	16260	48.18	47.33	4.48	34.41	57.30	7.155	183,878.60	80.40	17.30	21.55

Top

2. Original CLTV

Original CLTV	Number of Loans	FICO < 450	FICO 450 - 500	FICO 501 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800	FICO 801 - 850	WA FICO	Avg Prin Bal	WAC	Gross Margin	I Docume
10.01 - 20.00	18	0.00	0.00	0.02	0.01	0.01	0.00	0.00	0.00	0.00	574.47	66760.05	7.785	6.309	
20.01 - 30.00	42	0.00	0.00	0.02	0.04	0.03	0.03	0.00	0.01	0.00	615.17	92812.78	7.142	6.016	
30.01 - 40.00	145	0.00	0.00	0.14	0.16	0.17	0.13	0.02	0.01	0.00	609.46	130556.42	6.733	5.867	
40.01 - 50.00	324	0.00	0.01	0.40	0.50	0.41	0.29	0.04	0.05	0.01	601.31	156819.13	6.848	5.878	
50.01 - 60.00	643	0.00	0.00	0.90	1.01	1.06	0.65	0.15	0.08	0.00	602.79	179317.12	6.846	5.864	
60.01 - 70.00	1437	0.00	0.08	2.41	2.69	2.60	1.31	0.25	0.14	0.00	594.58	197057.97	6.976	5.909	
70.01 - 80.00	6287	0.00	0.15	5.84	7.97	12.81	10.13	3.48	1.22	0.08	626.67	198185.32	6.841	5.701	
80.01 - 90.00	4570	0.00	0.06	4.37	8.18	9.54	6.41	2.39	0.73	0.03	619.38	207548.12	7.312	5.667	
90.01 - 100.00	2794	0.00	0.00	0.01	0.97	4.36	3.73	1.20	0.47	0.03	656.56	115270.94	8.249	5.614	
Total:	**16260**	**0.00**	**0.31**	**14.10**	**21.52**	**30.99**	**22.68**	**7.54**	**2.71**	**0.15**	**623.04**	**183878.60**	**7.155**	**5.708**	

CLTV throughout this report refers to original LTV for first lien and CLTV for second liens

Top

3. Principal Balance

Principal Balance	FICO <= 450	FICO 451 - 500	FICO 501 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800	FICO 801 - 850	WA FICO	Wtd Avg CLTV	WAC	Gross Margin	Lir Document
0.01 - 50,000.00	0.00	0.00	0.08	0.25	0.48	0.33	0.12	0.02	0.00	636.25	93.29	9.964	5.988	
50,000.01 - 100,000.00	0.00	0.05	1.88	2.43	2.61	1.78	0.52	0.16	0.02	609.35	81.63	8.124	5.728	
100,000.01 - 150,000.00	0.00	0.06	2.68	3.54	4.18	2.61	0.70	0.18	0.03	609.36	79.60	7.414	5.706	
150,000.01 - 200,000.00	0.00	0.06	2.59	3.61	4.13	2.58	0.78	0.26	0.01	610.84	78.27	7.234	5.739	
200,000.01 - 250,000.00	0.00	0.03	2.00	2.68	3.62	2.55	0.81	0.32	0.01	618.91	78.80	7.094	5.727	
250,000.01 - 300,000.00	0.00	0.03	1.91	2.78	4.09	2.96	0.85	0.41	0.02	621.89	79.59	6.947	5.723	
300,000.01 - 350,000.00	0.00	0.02	1.07	2.21	3.25	2.36	0.69	0.28	0.01	626.30	80.88	6.842	5.703	
350,000.01 - 400,000.00	0.00	0.01	0.76	1.40	2.69	2.32	0.83	0.31	0.00	637.18	82.31	6.812	5.699	
400,000.01 - 450,000.00	0.00	0.00	0.44	1.30	1.90	1.62	0.84	0.27	0.00	640.10	82.86	6.768	5.676	
450,000.01 - 500,000.00	0.00	0.03	0.43	0.65	1.62	1.38	0.54	0.26	0.02	642.48	81.73	6.759	5.671	
500,000.01 - 550,000.00	0.00	0.02	0.18	0.23	0.81	0.75	0.23	0.09	0.02	642.57	81.95	6.733	5.676	
550,000.01 - 600,000.00	0.00	0.00	0.04	0.27	0.58	0.81	0.50	0.08	0.02	661.29	80.74	6.538	5.624	
600,000.01 - 650,000.00	0.00	0.00	0.04	0.15	0.38	0.17	0.06	0.00	0.00	634.83	80.47	6.829	5.713	
650,000.01 - 700,000.00	0.00	0.00	0.00	0.02	0.27	0.11	0.02	0.02	0.00	646.06	73.76	6.401	5.558	
700,000.01 - 750,000.00	0.00	0.00	0.00	0.00	0.12	0.10	0.00	0.05	0.00	666.57	84.08	6.407	5.508	
750,000.01 - 800,000.00	0.00	0.00	0.00	0.00	0.03	0.05	0.03	0.00	0.00	671.47	79.63	6.016	5.435	
800,000.01 - 850,000.00	0.00	0.00	0.00	0.00	0.14	0.11	0.03	0.00	0.00	660.06	72.50	6.382	5.544	
850,000.01 - 900,000.00	0.00	0.00	0.00	0.00	0.03	0.06	0.00	0.00	0.00	665.52	78.51	7.056	5.446	
900,000.01 - 950,000.00	0.00	0.00	0.00	0.00	0.00	0.03	0.00	0.00	0.00	653.00	80.00	5.990	0.000	
950,000.01 - 1,000,000.00	0.00	0.00	0.00	0.00	0.07	0.00	0.00	0.00	0.00	629.56	77.32	6.430	5.675	

Total:	0.00	0.31	14.10	21.52	30.99	22.68	7.54	2.71	0.15	623.04	80.40	7.155	5.708	

Top

4. APR & FICO

APR & FICO	FICO <= 450	FICO 451 - 500	FICO 501 - 550	FICO 551 - 600	FICO 601 - 650	FICO 651 - 700	FICO 701 - 750	FICO 751 - 800	FICO 801 - 850	WA FICO	LTV	WAC	Gross Margin	Avg Principal	Li Documen
4.501 - 5.000	0.00	0.00	0.02	0.05	0.30	0.18	0.11	0.07	0.01	666.61	75.38	4.992	5.572	296547.11	
5.001 - 5.500	0.00	0.00	0.04	0.35	1.08	0.95	0.42	0.11	0.03	656.26	76.39	5.366	5.550	271140.22	
5.501 - 6.000	0.00	0.00	0.14	1.64	5.66	4.81	1.56	0.69	0.03	653.29	76.26	5.871	5.584	245138.08	
6.001 - 6.500	0.00	0.00	0.57	3.19	6.56	4.79	1.69	0.49	0.02	641.65	77.93	6.312	5.640	224089.27	
6.501 - 7.000	0.00	0.00	1.42	4.43	7.07	4.66	1.40	0.40	0.02	629.18	80.17	6.804	5.675	210830.03	
7.001 - 7.500	0.00	0.02	1.74	3.66	3.70	2.62	0.75	0.33	0.02	616.74	81.54	7.299	5.716	198321.53	
7.501 - 8.000	0.00	0.06	3.02	3.72	3.04	1.90	0.48	0.26	0.00	599.86	82.43	7.787	5.758	181817.05	
8.001 - 8.500	0.00	0.08	2.20	1.86	1.50	0.85	0.35	0.13	0.01	591.62	83.13	8.286	5.803	164567.85	
8.501 - 9.000	0.00	0.05	2.17	1.52	0.78	0.53	0.33	0.10	0.00	582.85	83.09	8.786	5.862	138743.84	
9.001 - 9.500	0.00	0.04	1.20	0.48	0.31	0.39	0.09	0.04	0.00	580.19	83.18	9.276	5.874	120277.65	
9.501 - 10.000	0.00	0.03	0.83	0.30	0.28	0.44	0.13	0.04	0.00	594.94	87.19	9.795	6.021	81583.46	
10.001 - 10.500	0.00	0.01	0.35	0.07	0.19	0.27	0.14	0.02	0.00	615.31	90.59	10.297	6.159	73943.28	
10.501 - 11.000	0.00	0.00	0.27	0.07	0.25	0.15	0.05	0.01	0.00	602.33	88.67	10.792	6.454	71393.48	
11.001 - 11.500	0.00	0.01	0.07	0.06	0.16	0.11	0.03	0.01	0.00	618.89	94.24	11.253	6.381	58873.41	
11.501 >=	0.00	0.00	0.05	0.12	0.12	0.03	0.00	0.00	0.00	599.49	94.31	11.917	6.759	46824.71	
Total:	**0.00**	**0.31**	**14.10**	**21.52**	**30.99**	**22.68**	**7.54**	**2.71**	**0.15**	**623.04**	**80.40**	**7.155**	**5.708**	**183878.60**	

Top

5. APR & CLTV

APR & CLTV	CLTV <=40	CLTV 40.01 - 50	CLTV 50.01 - 60	CLTV 60.01 - 70	CLTV 70.01 - 80	CLTV 80.01 - 90	CLTV 90.01 - 100	CLTV 100+	WA CLTV	WA FICO	Gross Margin	Avg Prin Bal	Limited Documentation	D
4.501 - 5.000	0.03	0.02	0.04	0.08	0.41	0.17	0.00	0.00	75.38	667	5.572	296,547.11	0.05	
5.001 - 5.500	0.02	0.09	0.13	0.40	1.75	0.50	0.08	0.00	76.39	656	5.550	271,140.22	0.15	
5.501 - 6.000	0.20	0.34	0.97	1.97	7.43	3.13	0.49	0.00	76.26	653	5.584	245,138.08	0.93	
6.001 - 6.500	0.16	0.38	0.80	1.80	9.39	3.94	0.85	0.00	77.93	642	5.640	224,089.27	0.74	
6.501 - 7.000	0.11	0.29	0.67	1.75	9.05	5.97	1.57	0.00	80.17	629	5.675	210,830.03	0.83	
7.001 - 7.500	0.09	0.20	0.33	0.99	4.96	4.97	1.31	0.00	81.54	617	5.716	198,321.53	0.53	
7.501 - 8.000	0.08	0.14	0.41	0.85	3.85	5.68	1.48	0.00	82.43	600	5.758	181,817.05	0.56	
8.001 - 8.500	0.04	0.10	0.16	0.50	1.77	3.51	0.89	0.00	83.13	592	5.803	164,567.85	0.24	
8.501 - 9.000	0.05	0.07	0.16	0.44	1.39	2.49	0.88	0.00	83.09	583	5.862	138,743.84	0.25	
9.001 - 9.500	0.01	0.05	0.10	0.21	0.75	0.91	0.53	0.00	83.18	580	5.874	120,277.65	0.08	
9.501 - 10.000	0.01	0.02	0.06	0.18	0.52	0.35	0.93	0.00	87.19	595	6.021	81,583.46	0.09	
10.001 - 10.500	0.00	0.01	0.01	0.09	0.24	0.08	0.63	0.00	90.59	615	6.159	73,943.28	0.03	
10.501 - 11.000	0.01	0.00	0.01	0.15	0.12	0.02	0.48	0.00	88.67	602	6.454	71,393.48	0.01	
11.001 - 11.500	0.00	0.00	0.01	0.03	0.05	0.00	0.36	0.00	94.24	619	6.381	58,873.41	0.00	
11.501 >=	0.00	0.00	0.01	0.03	0.01	0.00	0.27	0.00	94.31	599	6.759	46,824.71	0.01	
Total:	**0.80**	**1.70**	**3.86**	**9.47**	**41.67**	**31.72**	**10.77**	**0.00**	**80.40**	**623**	**5.708**	**183,878.60**	**4.48**	

Top

Credit Suisse First Boston
11 Madison Avenue
New York, New York 10010
www.csfb.com
Apr 13, 2005 05:42

Disclaimer:This material is provided to you solely for informational purposes, is intended for your use only and does not constitute an offer or commitment, a solicitation of an offer or commitment, or any advice or recommendation, to enter into or conclude any transaction (whether on the indicative terms shown or otherwise). This material has been prepared by CSFB based on assumptions and parameters determined by it in good faith. It is important that you (recipient) understand that those assumptions and parameters are not the only ones that might reasonably have been selected or that could apply in connection with the preparation of these materials or an assessment of the transaction described above. A variety of other or additional assumptions or parameters, or other market factors and other considerations, could result in different contemporaneous good faith analyses or assessment of the transaction described above. Past performance should not be taken as an indication or guarantee of future performance, and no representation or warranty, express or implied is made regarding future performance. Opinions and estimates may be changed without notice. The information set forth above has been obtained from or based upon sources believed by CSFB to be reliable, but CSFB does not represent or warrant its accuracy or completeness. This material does not purport to contain all of the information that an interested party may desire. In all cases, interested parties should conduct their own investigation and analysis of the transaction(s) described in these materials and of the data set forth in them. Each person receiving these materials should make an independent assessment of the merits of pursuing a transaction described in these materials and should consult their own professional advisors. CSFB may, from time to time, participate or invest in other financing transactions with the issuers of the securities referred to herein, perform services for or solicit business from such issuers, and/or have a position or effect transactions in the securities or derivatives thereof. Structured securities are complex instruments, typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. The market value of any structured security may be affected by changes in economic, financial and political factors (including, but not limited to, spot and forward interest and exchange rates), time to maturity, market conditions and volatility and the credit quality of any issuer or reference issuer. Any investor interested in purchasing a structured product should conduct its own investigation and analysis of the product and consult with its own professional advisers as to the risks involved in making such a purchase.