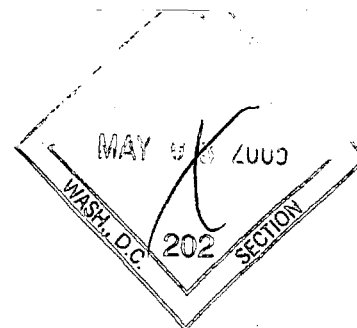




FORM SE

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

Citigroup Mortgage Loan Trust Inc.

Exact Name of Registrant as Specified in Charter

0001257102

Registrant CIK Number

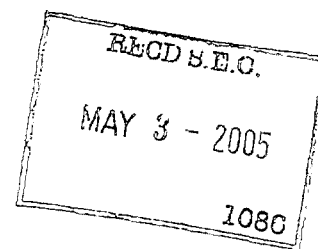
Form 8-K, May 2, 2005, Series 2005-HE1

Electronic Report, Schedule or Registration
Statement of Which the Documents Are a Part
(give period of report)

333-124036

SEC File Number, if available

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



PROCESSED
MAY 12 2005
THOMSON
FINANCIAL



SIGNATURES

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

Dated: April 28, 2005

CITIGROUP MORTGAGE LOAN TRUST INC.

By: /s/ 

Name:

Title:

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

EXHIBIT INDEX

<u>Exhibit No.</u>	<u>Description</u>	<u>Format</u>
99.5	Collateral Term Sheets	P*

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

Citigroup

The Mortgage Loans (2nds Collateral)

Distribution by Product Type

Product Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Fixed	1,206	71,272,928.74	100.00	59,098.61	10.088	99.43	99.43	660
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution by Original Principal Balance*

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25,000.00	164	\$3,264,509.00	4.58	\$19,905.54	10.326	99.45	99.45	638
25,000.01 - 50,000.00	405	14,976,166.00	20.99	36,978.19	10.304	99.50	99.50	653
50,000.01 - 75,000.00	312	19,057,117.00	26.71	61,080.50	10.068	99.54	99.54	663
75,000.01 - 100,000.00	188	16,249,914.00	22.78	85,435.71	10.101	99.66	99.66	665
100,000.01 - 125,000.00	67	7,499,364.00	10.51	111,930.81	10.068	99.74	99.74	651
125,000.01 - 150,000.00	45	6,089,505.00	8.54	135,322.33	9.738	98.96	98.96	667
150,000.01 - 175,000.00	19	3,066,476.00	4.30	161,393.47	9.786	98.13	98.13	670
175,000.01 - 200,000.00	6	1,137,250.00	1.59	189,541.67	9.514	97.34	97.34	663
Total:	1,206	\$71,340,301.00	100.00	\$59,154.48	10.088	99.43	99.43	660

*All weighted averages based on Original Principal Balance.

Distribution by Current Unpaid Principal Balance

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25,000.00	164	\$3,261,616.85	4.58	\$19,887.91	10.326	99.45	99.45	638
25,000.01 - 50,000.00	405	14,960,031.70	20.99	36,938.35	10.304	99.50	99.50	653
50,000.01 - 75,000.00	313	19,113,909.51	26.82	61,066.80	10.074	99.54	99.54	663
75,000.01 - 100,000.00	187	16,158,651.94	22.67	86,409.90	10.095	99.66	99.66	665
100,000.01 - 125,000.00	67	7,493,778.17	10.51	111,847.44	10.068	99.74	99.74	651
125,000.01 - 150,000.00	45	6,084,344.20	8.54	135,207.65	9.738	98.96	98.96	667
150,000.01 - 175,000.00	19	3,064,419.09	4.30	161,285.22	9.786	98.13	98.13	670
175,000.01 - 200,000.00	6	1,136,177.28	1.59	189,362.88	9.514	97.34	97.34	663
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Citigroup

The Mortgage Loans (2nds Collateral)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
6.500 - 6.999	1	\$60,300.49	0.08	\$60,300.49	6.990	100.00	100.00	728
7.500 - 7.999	12	1,056,668.16	1.48	88,055.68	7.840	99.77	99.77	732
8.000 - 8.499	56	3,648,036.55	5.12	65,143.51	8.239	99.52	99.52	730
8.500 - 8.999	93	5,911,187.86	8.29	63,561.16	8.819	99.70	99.70	690
9.000 - 9.499	37	2,707,275.83	3.80	73,169.62	9.236	99.44	99.44	683
9.500 - 9.999	395	23,578,416.98	33.08	59,692.19	9.812	99.55	99.55	666
10.000 - 10.499	116	6,878,517.64	9.65	59,297.57	10.241	99.74	99.74	648
10.500 - 10.999	336	20,364,819.74	28.57	60,609.58	10.805	99.15	99.15	636
11.000 - 11.499	81	3,297,434.14	4.63	40,709.06	11.209	99.72	99.72	636
11.500 - 11.999	66	3,162,547.30	4.44	47,917.38	11.645	98.96	98.96	638
12.000 - 12.499	6	298,956.54	0.42	49,826.09	12.033	100.00	100.00	622
12.500 - 12.999	7	308,767.51	0.43	44,109.64	12.500	99.25	99.25	624
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By Original Term to Maturity

Original Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 180	1,153	68,735,530.78	96.44	59,614.51	10.055	99.41	99.41	659
181 - 240	6	313,287.20	0.44	52,214.53	11.046	100.00	100.00	653
241 - 360	47	2,224,110.76	3.12	47,321.51	10.962	100.00	100.00	681
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By Remaining Term to Maturity

Remaining Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
121 - 180	1,153	68,735,530.78	96.44	59,614.51	10.055	99.41	99.41	659
181 - 240	6	313,287.20	0.44	52,214.53	11.046	100.00	100.00	653
301 - 360	47	2,224,110.76	3.12	47,321.51	10.962	100.00	100.00	681
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By Seasoning

Seasoning (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 006	1,202	70,997,959.15	99.61	59,066.52	10.084	99.42	99.42	660
007 - 012	4	274,969.59	0.39	68,742.40	10.979	101.85	101.85	657
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By Original Loan-to-Value Ratios

Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	1,197	\$70,933,149.30	99.52	\$59,259.11	10.085	99.43	99.43	660
25.01 - 30.00	7	299,808.94	0.42	42,829.85	10.556	99.73	99.73	657
30.01 - 35.00	2	39,970.50	0.06	19,985.25	10.875	100.00	100.00	645
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Citigroup

The Mortgage Loans (2nds Collateral)

Distribution By Adjusted Original Loan-to-Value Ratios*

Adjusted Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
70.01 - 75.00	1	\$149,886.55	0.21	\$149,886.55	10.750	72.60	72.60	604
85.01 - 90.00	19	\$1,264,320.70	1.77	\$66,543.19	10.256	89.90	89.90	674
90.01 - 95.00	67	\$4,269,278.39	5.99	\$63,720.57	10.192	94.63	94.63	653
95.01 - 100.00	1,118	\$65,538,647.91	91.95	\$58,621.33	10.076	99.98	99.98	660
105.01 - 110.00	1	\$0,795.19	0.07	\$0,795.19	10.120	110.00	110.00	639
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

*The Loan-to-Value Ratios for second lien mortgages includes the principal balance at origination of the first lien mortgage.

Distribution By Combined Loan-to-Value Ratios

Combined LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
70.01 - 75.00	1	\$149,886.55	0.21	\$149,886.55	10.750	72.60	72.60	604
85.01 - 90.00	19	\$1,264,320.70	1.77	\$66,543.19	10.256	89.90	89.90	674
90.01 - 95.00	67	\$4,269,278.39	5.99	\$63,720.57	10.192	94.63	94.63	653
95.01 - 100.00	1,118	\$65,538,647.91	91.95	\$58,621.33	10.076	99.98	99.98	660
105.01 - 110.00	1	\$0,795.19	0.07	\$0,795.19	10.120	110.00	110.00	639
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By Occupancy Type

Occupancy Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Investor	1	\$72,070.38	0.10	\$72,070.38	9.990	100.00	100.00	665
Primary	1,157	\$69,318,551.74	97.26	\$59,398.93	10.103	99.43	99.43	658
Second Home	38	\$1,882,306.62	2.64	\$49,534.38	9.515	99.50	99.50	708
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Citigroup

The Mortgage Loans (2nds Collateral)

Distribution By Property Type

Property Types	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-4 Family	18	\$1,241,811.84	1.74	\$68,989.55	10.678	99.47	99.47	675
Condominium	178	9,521,948.54	13.36	53,494.09	10.144	99.48	99.48	660
Duplex	26	1,821,366.88	2.56	70,052.57	9.866	99.66	99.66	693
PUD PROJ	35	1,901,825.31	2.67	54,337.87	10.403	99.58	99.58	656
PUD SF	147	8,359,411.32	11.73	56,866.74	9.950	99.43	99.43	658
SF 4 Units	1	44,945.29	0.06	44,945.29	8.500	95.00	95.00	728
SF Detached	798	48,097,349.82	67.48	60,272.37	10.080	99.47	99.47	658
Triplex	3	284,269.74	0.40	94,756.58	10.459	90.00	90.00	707
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By Loan Purpose

Loan Purpose	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Cashout	156	\$10,399,428.58	14.59	\$66,663.00	10.023	98.70	98.70	648
Purchase	1,022	59,269,181.35	83.16	57,993.33	10.106	99.58	99.58	662
Rate-Term Refi	28	1,604,318.81	2.25	57,297.10	9.827	98.81	98.81	651
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By Document Type

Document Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
86 Stated - Stated loans over 85 LTV	1	\$44,966.87	0.06	\$44,966.87	10.875	100.00	100.00	654
Full	501	26,923,826.27	37.78	53,740.17	9.816	99.74	99.74	650
Full-Alt	41	3,100,978.18	4.35	75,633.61	10.170	97.93	97.93	657
Limited	112	8,143,268.41	11.43	72,707.75	9.695	99.07	99.07	653
Life	36	2,858,979.47	4.01	79,416.10	9.928	99.25	99.25	654
Stated	130	6,898,067.77	9.68	53,062.06	10.762	98.47	98.47	670
Streamlined	385	23,302,841.77	32.70	60,526.86	10.347	99.70	99.70	672
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Citigroup

The Mortgage Loans (2nds Collateral)

Distribution By Lien Type

Lien Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Second Liens	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By Index Type

Index	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Fixed	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Other	133	\$4,351,985.03	6.11	\$32,721.69	10.466	99.73	99.73	636
Arizona	34	\$1,657,707.78	2.33	\$48,756.11	10.002	99.73	99.73	663
California	502	\$39,324,682.79	55.17	\$78,336.02	9.942	99.34	99.34	660
Colorado	13	\$819,372.16	1.15	\$63,028.63	9.864	99.59	99.59	668
Connecticut	14	\$838,624.85	1.18	\$59,901.78	9.852	98.82	98.82	668
Florida	124	\$5,165,831.63	7.25	\$41,659.93	10.384	99.77	99.77	660
Georgia	19	\$806,123.93	1.13	\$42,427.58	10.514	100.00	100.00	666
Illinois	31	\$1,276,668.31	1.79	\$41,182.85	10.305	99.75	99.75	661
Maryland	36	\$1,644,520.00	2.31	\$45,681.11	10.589	99.62	99.62	644
Massachusetts	28	\$1,663,478.57	2.33	\$59,409.95	10.622	99.72	99.72	659
Nevada	30	\$1,368,563.69	1.92	\$45,618.79	9.941	99.51	99.51	679
New Jersey	24	\$1,520,475.51	2.13	\$63,353.15	10.101	99.48	99.48	660
New York	51	\$3,751,284.56	5.26	\$73,554.60	10.485	98.57	98.57	678
Texas	91	\$3,305,498.58	4.64	\$63,324.16	9.809	99.80	99.80	654
Virginia	42	\$2,119,687.73	2.97	\$50,468.76	10.404	99.47	99.47	660
Washington	34	\$1,658,423.62	2.33	\$48,777.17	9.895	99.70	99.70	663
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By Originators

Originators	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
AMSI	44	\$1,966,344.20	2.76	\$44,689.64	11.093	100.00	100.00	685
AMSO	5	\$257,720.31	0.36	\$51,544.06	10.961	100.00	100.00	646
MIT	193	\$11,432,130.70	16.04	\$59,233.84	10.399	99.64	99.64	652
RMAE	1	\$50,795.19	0.07	\$50,795.19	10.120	110.00	110.00	639
WMC	963	\$57,565,938.34	80.77	\$59,777.71	9.988	99.36	99.36	661
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Prepay Penalty for Mortgage Loans

Prepay Penalty	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Has Prepay Penalty	607	\$39,457,154.45	55.36	\$65,003.55	9.959	99.60	99.60	658
No Prepay Penalty	599	\$31,815,774.29	44.64	\$53,114.82	10.247	99.23	99.23	662
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Citigroup

The Mortgage Loans (2nds Collateral)

Prepay Term for Mortgage Loans

Prepay Term (Mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0	599	\$31,815,774.29	44.64	\$53,114.82	10.247	99.23	99.23	662
12	22	1,528,444.96	2.14	69,474.77	10.153	99.93	99.93	664
24	549	35,693,893.22	50.08	65,016.20	9.942	99.59	99.59	659
36	36	2,234,816.27	3.14	62,078.23	10.105	99.43	99.43	650
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Remaining Prepay Term for Mortgage Loans

Remaining Prepay Term (Mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
None	599	\$31,815,774.29	44.64	\$53,114.82	10.247	99.23	99.23	662
1 - 5	2	148,971.15	0.21	74,485.58	10.693	103.41	103.41	642
6 - 12	20	1,379,473.81	1.94	68,973.69	10.095	99.55	99.55	667
13 - 18	3	135,617.26	0.19	45,205.75	11.286	100.00	100.00	627
19 - 24	546	35,558,275.96	49.89	65,125.05	9.937	99.59	99.59	659
31 - 36	36	2,234,816.27	3.14	62,078.23	10.105	99.43	99.43	650
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Distribution By Fico Scores

Fico Scores	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
551 - 575	8	\$487,225.13	0.68	\$60,903.14	9.757	99.06	99.06	560
576 - 600	130	5,985,269.26	8.40	46,040.53	10.710	99.74	99.74	590
601 - 625	212	11,180,992.91	15.69	52,740.53	10.638	99.06	99.06	614
626 - 650	263	15,771,293.19	22.13	59,966.89	10.301	99.57	99.57	638
651 - 675	227	14,464,810.60	20.29	63,721.63	10.187	99.26	99.26	662
676 - 700	141	9,333,994.99	13.10	66,198.55	9.734	99.58	99.58	687
701 - 725	114	7,083,085.75	9.94	62,132.33	9.593	99.75	99.75	712
726 - 750	56	3,425,561.85	4.81	61,170.75	9.101	99.15	99.15	737
751 - 775	35	2,217,617.01	3.11	63,360.49	8.898	99.46	99.46	762
776 - 800	18	1,157,845.94	1.62	64,324.77	8.833	99.55	99.55	785
801 - 825	2	165,232.11	0.23	82,616.06	8.728	100.00	100.00	805
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Citigroup

The Mortgage Loans (2nds Collateral)

Distribution By Debt to Income

Debt to Income	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	65	\$3,157,725.53	4.43	\$48,580.39	9.775	99.26	99.26	668
25.01 - 30.00	81	4,480,907.61	6.29	55,319.85	9.825	98.82	98.82	666
30.01 - 35.00	113	6,525,197.36	9.16	57,745.11	10.039	99.40	99.40	664
35.01 - 40.00	210	11,831,548.19	16.60	56,340.71	10.118	99.28	99.28	658
40.01 - 45.00	339	21,308,591.23	29.90	62,857.20	10.153	99.47	99.47	661
45.01 - 50.00	335	20,226,409.32	28.38	60,377.34	10.173	99.59	99.59	658
50.01 - 55.00	56	3,395,525.68	4.76	60,634.39	9.861	99.79	99.79	645
55.01 - 60.00	7	347,023.82	0.49	49,574.83	9.433	100.00	100.00	671
Total:	1,206	\$71,272,928.74	100.00	\$59,098.61	10.088	99.43	99.43	660

Citigroup

The Mortgage Loans (Argent Collateral)

Distribution by Product Type

Product Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-28 Arm	615	\$102,477,507.85	57.91	\$166,630.09	7.334	83.37	86.70	605
3-27 Arm	207	37,047,671.37	20.94	178,974.26	7.265	83.29	85.89	617
Fixed	276	37,427,550.33	21.15	135,607.07	6.882	79.58	80.49	637
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution by Original Principal Balance*

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25,000.00	4	\$91,706.00	0.05	\$22,926.50	11.099	100.00	100.00	676
25,000.01 - 50,000.00	47	1,904,926.00	1.07	40,530.34	9.551	86.81	87.60	649
50,000.01 - 75,000.00	190	11,890,832.00	6.68	62,583.33	7.987	83.15	83.98	607
75,000.01 - 100,000.00	166	14,631,419.00	8.22	88,141.08	7.509	82.81	85.91	615
100,000.01 - 125,000.00	147	16,668,177.00	9.36	113,388.96	7.366	83.15	86.31	613
125,000.01 - 150,000.00	92	12,553,881.00	7.05	136,455.23	7.271	81.07	85.59	613
150,000.01 - 175,000.00	79	12,757,375.00	7.17	161,485.76	6.955	80.75	85.03	616
175,000.01 - 200,000.00	69	12,961,236.00	7.28	187,844.00	6.999	82.89	87.29	620
200,000.01 - 225,000.00	47	10,072,548.00	5.66	214,309.53	7.253	82.74	85.28	608
225,000.01 - 250,000.00	45	10,669,841.00	5.99	237,107.58	7.044	80.85	83.92	619
250,000.01 - 275,000.00	41	10,678,832.00	6.00	260,459.32	7.037	82.51	85.57	617
275,000.01 - 300,000.00	36	10,399,140.00	5.84	288,865.00	7.363	82.08	83.58	588
300,000.01 - 325,000.00	33	10,331,828.00	5.80	313,085.70	6.991	85.80	88.53	621
325,000.01 - 359,650.00	32	10,888,051.00	6.12	340,251.59	7.590	84.34	85.87	605
359,650.01 - 500,000.00	55	22,765,669.00	12.79	413,921.25	6.923	82.53	84.01	616
500,000.01 - 1,000,000.00	15	8,765,250.00	4.92	584,350.00	6.380	79.73	80.97	636
Total:	1,098	\$178,030,711.00	100.00	\$162,140.90	7.223	82.55	85.21	614

*All weighted averages based on Original Principal Balance.

Distribution by Current Unpaid Principal Balance

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25,000.00	4	\$91,508.59	0.05	\$22,877.15	11.099	100.00	100.00	676
25,000.01 - 50,000.00	51	\$2,095,884.31	1.18	\$41,095.77	9.474	85.62	86.81	641
50,000.01 - 75,000.00	187	11,696,179.51	6.61	62,546.41	7.999	83.43	84.18	608
75,000.01 - 100,000.00	166	14,560,781.78	8.23	87,715.55	7.482	82.75	85.84	615
100,000.01 - 125,000.00	147	16,597,740.88	9.38	112,909.80	7.379	83.23	86.38	614
125,000.01 - 150,000.00	96	13,108,751.22	7.41	136,549.49	7.221	80.88	85.87	613
150,000.01 - 175,000.00	75	12,106,469.83	6.84	161,419.60	6.971	80.95	84.69	616
175,000.01 - 200,000.00	69	12,909,506.02	7.30	187,094.29	6.988	82.73	87.43	620
200,000.01 - 225,000.00	47	10,040,715.87	5.67	213,632.25	7.261	82.73	85.31	608
225,000.01 - 250,000.00	48	11,367,322.73	6.42	236,819.22	7.001	81.03	83.50	617
250,000.01 - 275,000.00	41	10,699,150.46	6.05	260,954.89	7.130	82.98	86.01	613
275,000.01 - 300,000.00	35	10,144,107.40	5.73	289,831.64	7.350	82.33	83.85	595
300,000.01 - 325,000.00	31	9,691,564.30	5.48	312,631.11	7.015	85.45	88.34	618
325,000.01 - 359,650.00	34	11,576,326.28	6.54	340,480.18	7.476	83.84	85.89	605
359,650.01 - 500,000.00	53	22,057,354.15	12.47	416,176.49	6.941	82.79	83.99	616
500,000.01 - 1,000,000.00	14	8,209,366.22	4.64	586,383.30	6.348	79.11	80.42	641
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Citigroup

The Mortgage Loans (Argent Collateral)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
5.000 - 5.499	11	\$3,810,438.03	2.15	\$346,403.46	5.397	74.14	79.70	668
5.500 - 5.999	95	21,260,411.77	12.01	223,793.81	5.750	75.98	80.88	641
6.000 - 6.499	129	24,200,962.57	13.68	187,604.36	6.242	79.82	83.82	628
6.500 - 6.999	195	32,415,342.06	18.32	166,232.52	6.731	81.10	85.52	625
7.000 - 7.499	164	26,142,488.56	14.77	159,405.42	7.231	83.01	84.90	608
7.500 - 7.999	197	29,534,062.57	16.69	149,919.10	7.731	85.65	85.80	599
8.000 - 8.499	110	16,876,484.74	9.54	153,422.59	8.195	87.74	88.18	598
8.500 - 8.999	83	11,842,825.02	6.69	142,684.64	8.734	85.08	85.84	583
9.000 - 9.499	43	5,233,982.85	2.96	121,720.53	9.170	87.93	89.04	589
9.500 - 9.999	16	1,991,080.14	1.13	124,442.51	9.712	85.60	85.60	566
10.000 - 10.499	5	708,478.59	0.40	141,695.72	10.200	82.89	82.89	560
10.500 - 10.999	25	1,654,736.77	0.94	66,189.47	10.814	92.94	92.94	633
11.000 - 11.499	13	818,103.23	0.46	62,931.02	11.253	87.74	87.74	647
11.500 - 11.999	7	291,249.54	0.16	41,607.08	11.677	100.00	100.00	651
12.000 - 12.499	4	148,723.17	0.08	36,680.79	12.068	100.00	100.00	636
12.500 - 12.999	1	25,359.94	0.01	25,359.94	12.500	100.00	100.00	628
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By Original Term to Maturity

Original Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 180	24	2,113,759.40	1.19	88,073.31	6.879	76.07	77.78	637
181 - 240	17	1,900,413.23	1.07	111,789.01	7.423	78.38	78.38	644
241 - 360	1,057	172,938,556.92	97.73	163,612.64	7.226	82.68	85.38	614
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By Remaining Term to Maturity

Remaining Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
121 - 180	24	2,113,759.40	1.19	88,073.31	6.879	76.07	77.78	637
181 - 240	17	1,900,413.23	1.07	111,789.01	7.423	78.38	78.38	644
301 - 360	1,057	172,938,556.92	97.73	163,612.64	7.226	82.68	85.38	614
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By Seasoning

Seasoning (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 006	648	98,003,248.77	55.38	151,239.58	6.964	80.88	84.11	622
007 - 012	448	78,828,331.32	44.55	175,956.10	7.547	84.63	86.60	604
013 - 018	2	121,149.46	0.07	60,574.73	8.281	78.62	78.62	579
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Citigroup

The Mortgage Loans (Argent Collateral)

Distribution By Original Loan-to-Value Ratios

Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	52	\$2,385,110.21	1.35	\$45,867.50	10.746	94.63	94.63	675
25.01 - 30.00	1	49,757.66	0.03	49,757.66	7.150	27.78	27.78	512
30.01 - 35.00	4	453,883.25	0.26	113,470.81	6.964	32.66	32.66	588
35.01 - 40.00	2	137,238.83	0.08	68,619.42	6.886	37.86	37.86	605
40.01 - 45.00	4	458,733.41	0.26	114,683.35	7.247	42.29	42.29	543
45.01 - 50.00	5	838,838.17	0.47	167,767.63	6.244	48.34	48.34	567
50.01 - 55.00	10	1,897,585.06	1.07	189,758.51	6.867	52.40	52.40	565
55.01 - 60.00	22	3,733,795.48	2.11	169,717.98	6.872	57.61	57.61	602
60.01 - 65.00	31	5,765,663.56	3.26	185,989.15	6.910	63.09	63.78	580
65.01 - 70.00	44	7,682,452.03	4.34	174,601.18	6.480	68.44	68.44	607
70.01 - 75.00	77	15,367,004.90	8.68	199,571.49	6.846	74.25	75.23	601
75.01 - 80.00	291	46,141,266.61	26.08	158,561.05	6.919	79.70	88.90	625
80.01 - 85.00	147	22,145,011.88	12.51	150,646.34	7.118	84.15	84.73	604
85.01 - 90.00	258	43,312,850.59	24.48	167,879.27	7.446	89.69	90.02	608
90.01 - 95.00	139	24,500,694.38	13.85	176,263.99	7.779	94.77	94.77	630
95.01 - 100.00	11	2,082,843.53	1.18	189,349.41	7.772	99.89	99.89	695
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By Adjusted Original Loan-to-Value Ratios*

Adjusted Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	3	\$161,045.70	0.09	\$53,681.90	6.164	20.46	20.46	610
25.01 - 30.00	1	49,757.66	0.03	49,757.66	7.150	27.78	27.78	512
30.01 - 35.00	4	453,883.25	0.26	113,470.81	6.964	32.66	32.66	588
35.01 - 40.00	2	137,238.83	0.08	68,619.42	6.886	37.86	37.86	605
40.01 - 45.00	4	458,733.41	0.26	114,683.35	7.247	42.29	42.29	543
45.01 - 50.00	5	838,838.17	0.47	167,767.63	6.244	48.34	48.34	567
50.01 - 55.00	10	1,897,585.06	1.07	189,758.51	6.867	52.40	52.40	565
55.01 - 60.00	22	3,733,795.48	2.11	169,717.98	6.872	57.61	57.61	602
60.01 - 65.00	31	5,765,663.56	3.26	185,989.15	6.910	63.09	63.78	580
65.01 - 70.00	44	7,682,452.03	4.34	174,601.18	6.480	68.44	68.44	607
70.01 - 75.00	77	15,367,004.90	8.68	199,571.49	6.846	74.25	75.23	601
75.01 - 80.00	291	46,141,266.61	26.08	158,561.05	6.919	79.70	88.90	625
80.01 - 85.00	147	22,145,011.88	12.51	150,646.34	7.118	84.15	84.73	604
85.01 - 90.00	258	43,312,850.59	24.48	167,879.27	7.446	89.69	90.02	608
90.01 - 95.00	139	24,500,694.38	13.85	176,263.99	7.779	94.77	94.77	630
95.01 - 100.00	60	4,306,908.04	2.43	71,781.80	9.479	99.95	99.95	687
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

*The Loan-to-Value Ratios for second lien mortgages includes the principal balance at origination of the first lien mortgage.

Distribution By Combined Loan-to-Value Ratios

Combined LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	3	\$161,045.70	0.09	\$53,681.90	6.164	20.46	20.46	610
25.01 - 30.00	1	49,757.66	0.03	49,757.66	7.150	27.78	27.78	512
30.01 - 35.00	4	453,883.25	0.26	113,470.81	6.964	32.66	32.66	588
35.01 - 40.00	2	137,238.83	0.08	68,619.42	6.886	37.86	37.86	605
40.01 - 45.00	4	458,733.41	0.26	114,683.35	7.247	42.29	42.29	543
45.01 - 50.00	5	838,838.17	0.47	167,767.63	6.244	48.34	48.34	567
50.01 - 55.00	10	1,897,585.06	1.07	189,758.51	6.867	52.40	52.40	565
55.01 - 60.00	22	3,733,795.48	2.11	169,717.98	6.872	57.61	57.61	602
60.01 - 65.00	30	5,467,656.50	3.09	182,255.22	6.987	63.12	63.12	579
65.01 - 70.00	44	7,682,452.03	4.34	174,601.18	6.480	68.44	68.44	607
70.01 - 75.00	74	14,183,385.58	8.02	191,667.37	6.891	74.19	74.19	598
75.01 - 80.00	160	25,082,260.28	14.17	156,764.13	7.249	79.26	79.42	596
80.01 - 85.00	135	21,253,362.69	12.01	157,432.32	7.092	83.89	84.09	603
85.01 - 90.00	237	41,483,761.96	23.44	175,036.97	7.366	89.39	89.68	611
90.01 - 95.00	179	28,372,545.79	16.03	158,505.84	7.807	93.77	94.78	625
95.01 - 100.00	188	25,696,427.16	14.52	136,683.12	7.017	83.50	99.94	663
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Citigroup

The Mortgage Loans (Argent Collateral)

Distribution By Occupancy Type

Occupancy Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Investor	122	\$13,905,670.54	7.86	\$113,980.91	7.885	85.71	86.33	635
Primary	969	162,340,357.55	91.74	167,533.91	7.171	82.30	85.15	612
Second Home	7	706,701.46	0.40	100,957.35	6.501	77.98	77.98	636
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By Property Type

Property Types	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-4 Family	71	\$15,686,679.49	8.86	\$220,939.15	7.793	84.70	86.19	625
Condominium	69	8,376,278.11	4.73	121,395.33	7.331	79.91	83.96	630
MAN HOUS	44	3,625,004.65	2.05	82,386.47	7.407	81.77	84.07	628
PUD PROJ	4	797,949.08	0.45	199,487.27	7.970	85.46	88.95	593
PUD SF	53	10,168,470.45	5.75	191,857.93	7.319	83.73	86.23	601
SF Detached	856	138,074,226.91	78.03	161,301.67	7.138	82.39	85.09	613
SF row	1	224,120.86	0.13	224,120.86	6.400	80.00	100.00	654
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By Loan Purpose

Loan Purpose	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Cashout	622	\$110,668,835.77	62.54	\$177,924.17	7.096	80.26	80.83	602
Purchase	403	56,200,256.44	31.76	139,454.73	7.554	86.94	93.43	636
Rate-Term Refi	73	10,083,637.34	5.70	138,132.02	6.790	83.28	87.48	627
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Citigroup

The Mortgage Loans (Argent Collateral)

Distribution By Document Type

Document Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Full	617	\$91,611,468.00	51.77	\$148,478.88	6.857	79.98	82.20	605
Limited	60	12,693,328.08	7.17	211,555.47	7.084	85.33	86.60	599
Stated	421	72,647,933.47	41.05	172,560.41	7.712	85.31	88.77	629
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By Lien Type

Lien Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
First Liens	1,049	\$174,728,665.04	98.74	\$166,566.89	7.175	82.33	85.03	613
Second Liens	49	2,224,064.51	1.26	45,389.07	11.078	100.00	100.00	680
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By Index Type

Index	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
6 Month Libor	822	\$139,525,179.22	78.85	\$169,738.66	7.316	83.35	86.48	608
Fixed	276	37,427,550.33	21.15	135,607.07	6.882	79.58	80.49	637
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Other	109	\$12,016,578.07	6.79	\$110,243.84	7.271	83.24	89.69	628
Alaska	12	2,873,393.90	1.62	239,449.49	7.185	84.52	89.44	623
Arizona	50	5,582,688.95	3.15	111,653.78	6.759	81.57	86.17	636
California	171	45,379,366.99	25.64	265,376.42	6.666	77.89	80.72	615
Colorado	21	3,308,110.37	1.87	157,529.07	6.891	84.01	89.93	618
Florida	123	18,532,819.36	10.47	150,673.33	7.275	84.54	87.68	614
Georgia	28	3,561,834.06	2.01	127,208.36	7.706	86.83	87.62	608
Hawaii	8	2,314,264.80	1.31	289,283.10	6.269	74.24	74.24	644
Illinois	82	13,842,618.56	7.82	168,812.42	7.400	86.40	88.47	618
Indiana	48	3,810,389.58	2.15	79,383.12	7.818	88.29	90.25	612
Kentucky	24	2,133,811.53	1.21	88,908.81	7.547	89.09	93.23	626
Louisiana	21	1,970,621.31	1.11	93,839.11	7.809	83.76	84.68	597
Maryland	17	2,382,460.80	1.35	140,144.75	7.669	82.99	88.57	610
Massachusetts	21	4,634,996.89	2.62	220,714.14	7.192	79.31	82.70	623
Michigan	66	6,273,356.34	3.55	95,050.85	7.714	83.20	84.13	595
Minnesota	22	3,828,166.02	2.16	174,007.55	7.352	86.01	89.98	605
Missouri	36	3,853,478.36	2.18	107,041.07	7.953	86.12	88.09	598
Nevada	21	3,731,955.52	2.11	177,712.17	6.889	81.04	83.26	620
New Jersey	27	5,792,498.31	3.27	214,536.97	7.586	84.87	85.61	623
New York	46	12,884,968.83	7.28	280,108.02	7.837	84.97	85.74	606
Ohio	40	4,044,141.22	2.29	101,103.53	7.586	87.64	88.38	593
Pennsylvania	35	4,294,831.11	2.43	122,709.46	7.154	83.09	83.36	590
Texas	51	5,604,244.22	3.17	109,887.14	7.919	82.60	83.23	585
Washington	19	4,301,134.45	2.43	226,375.50	7.348	81.35	83.81	646
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Citigroup

The Mortgage Loans (Argent Collateral)

Prepay Penalty for Mortgage Loans

Prepay Penalty	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Has Prepay Penalty	789	\$127,697,942.79	72.17	\$161,847.84	7.044	81.47	84.46	615
No Prepay Penalty	309	49,254,786.76	27.83	159,400.60	7.690	85.37	87.16	614
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Prepay Term for Mortgage Loans

Prepay Term (Mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0	309	\$49,254,786.76	27.83	\$159,400.60	7.690	85.37	87.16	614
12	41	8,413,129.20	4.75	205,198.27	7.185	79.29	81.58	616
24	374	57,990,984.42	32.77	155,056.11	7.305	82.82	87.75	612
36	374	61,293,829.17	34.64	163,887.24	6.779	80.49	81.75	617
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Remaining Prepay Term for Mortgage Loans

Remaining Prepay Term (Mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
None	309	\$49,254,786.76	27.83	\$159,400.60	7.690	85.37	87.16	614
1 - 5	24	5,182,313.50	2.93	215,929.73	7.502	84.21	84.27	617
6 - 12	19	3,351,965.16	1.89	176,419.22	6.733	71.67	77.31	615
13 - 18	371	57,684,408.21	32.60	155,483.58	7.307	82.83	87.73	612
19 - 24	3	313,597.60	0.18	104,532.53	6.317	81.96	93.79	716
25 - 30	369	60,674,164.54	34.29	164,428.63	6.765	80.41	81.68	617
31 - 36	3	491,493.78	0.28	163,831.26	8.406	88.73	88.73	578
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By Fico Scores

Fico Scores	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
500 - 525	52	\$7,504,228.87	4.24	\$144,312.09	7.939	75.61	76.20	515
526 - 550	96	16,390,636.44	9.26	170,735.80	7.889	76.87	77.28	540
551 - 575	129	21,498,155.90	12.15	166,652.37	7.452	80.27	80.66	561
576 - 600	151	24,354,415.43	13.76	161,287.52	7.191	81.99	82.96	589
601 - 625	227	37,397,827.71	21.13	164,748.14	7.300	85.97	88.29	612
626 - 650	179	28,311,839.09	16.00	158,166.70	7.021	83.93	88.09	638
651 - 675	110	16,536,279.67	9.35	150,329.82	6.784	83.07	87.07	662
676 - 700	68	11,500,197.23	6.50	169,120.55	6.898	84.25	88.87	686
701 - 725	50	8,146,099.55	4.60	162,921.99	6.820	83.07	92.97	712
726 - 750	24	2,994,610.73	1.69	124,775.45	6.622	83.53	89.06	737
751 - 775	9	1,562,926.26	0.88	173,658.47	6.568	88.48	92.65	754
776 - 800	3	755,512.67	0.43	251,837.56	6.854	78.50	78.50	794
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Citigroup

The Mortgage Loans (Argent Collateral)

Distribution By Debt to Income

Debt to Income	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	135	\$16,757,649.55	9.47	\$124,130.74	7.321	82.37	83.50	625
25.01 - 30.00	115	15,163,044.85	8.57	131,852.56	7.093	81.69	84.06	627
30.01 - 35.00	145	22,494,582.33	12.71	155,135.05	7.275	81.62	84.79	607
35.01 - 40.00	193	32,113,210.64	18.15	166,389.69	7.129	82.43	86.43	626
40.01 - 45.00	249	42,552,830.17	24.05	170,894.90	7.210	83.77	87.92	622
45.01 - 50.00	230	41,994,197.90	23.73	182,583.47	7.354	84.21	85.08	598
50.01 - 55.00	31	5,877,214.11	3.32	189,587.55	6.790	68.93	69.49	579
Total:	1,098	\$176,952,729.55	100.00	\$161,159.13	7.224	82.55	85.21	614

Distribution By Margins

Margins	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	8	\$1,471,610.56	1.05	\$183,951.32	7.961	78.52	82.71	568
5.000 - 5.499	51	9,187,718.52	6.58	180,151.34	7.170	86.28	87.55	622
5.500 - 5.999	51	10,019,051.75	7.18	196,452.00	7.283	84.38	89.55	629
6.000 - 6.499	697	116,990,191.80	83.85	167,848.19	7.300	83.15	86.27	607
6.500 - 6.999	13	1,643,078.13	1.18	126,390.63	8.650	79.56	81.51	562
7.000 - 7.499	2	213,528.46	0.15	106,764.23	8.935	79.96	79.96	553
Total:	822	\$139,525,179.22	100.00	\$169,738.66	7.316	83.35	86.48	608

Distribution By Next Rate Change Dates

Next Rate Change Dates	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
April 2006	2	\$121,149.46	0.09%	\$60,574.73	6.281%	78.62%	78.62%	579
June 2006	5	708,462.26	0.51	141,692.45	6.356	77.74	88.16	643
July 2006	11	2,341,068.94	1.68	212,824.45	7.308	82.38	83.83	559
August 2006	6	636,383.81	0.46	106,063.97	6.902	87.70	87.70	615
September 2006	55	8,280,070.82	5.93	150,546.74	7.676	86.46	87.92	600
October 2006	200	37,191,471.22	26.66	185,957.36	7.685	85.44	87.59	596
November 2006	327	51,881,639.61	37.18	158,659.45	7.042	81.45	85.93	613
December 2006	9	1,317,261.73	0.94	146,362.41	7.467	84.26	88.34	619
June 2007	1	165,364.00	0.12	165,364.00	6.600	80.00	80.00	672
July 2007	4	649,661.92	0.47	162,415.48	7.393	77.64	81.21	597
August 2007	5	878,112.84	0.63	175,622.57	7.043	85.06	85.06	632
September 2007	12	2,778,245.71	1.99	231,520.48	7.383	83.53	86.47	638
October 2007	61	12,748,501.64	9.14	208,991.83	7.686	84.88	87.05	601
November 2007	120	18,926,102.31	13.56	157,717.52	6.993	82.63	85.71	624
December 2007	4	901,682.95	0.65	225,420.74	6.893	76.94	76.94	617
Total:	822	\$139,525,179.22	100.00	\$169,738.66	7.316	83.35	86.48	608

Citigroup

The Mortgage Loans (Argent Collateral)

Distribution By Maximum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
11.000 - 11.499	8	\$1,815,208.34	1.30	\$226,901.04	5.393	71.65	77.39	610
11.500 - 11.999	53	11,396,758.68	8.17	215,033.18	5.775	80.37	88.55	636
12.000 - 12.499	97	19,065,252.35	13.66	196,548.99	6.244	80.97	86.05	630
12.500 - 12.999	141	25,141,804.69	18.02	178,310.67	6.741	81.86	87.41	628
13.000 - 13.499	130	21,530,845.53	15.43	165,621.89	7.227	82.15	84.31	602
13.500 - 13.999	162	25,783,773.54	18.48	159,159.10	7.727	85.81	87.03	597
14.000 - 14.499	102	15,839,380.54	11.35	155,288.04	8.191	87.44	87.88	595
14.500 - 14.999	74	11,201,577.69	8.03	151,372.67	8.738	85.23	85.82	583
15.000 - 15.499	34	4,513,259.06	3.23	132,742.91	9.179	87.82	89.11	584
15.500 - 15.999	14	1,797,381.30	1.29	128,384.38	9.721	84.47	84.47	560
16.000 - 16.499	3	629,076.85	0.45	209,692.28	10.175	80.73	80.73	547
16.500 - 16.999	3	583,822.34	0.42	194,607.45	10.764	80.00	80.00	531
17.000 - 17.499	1	227,038.31	0.16	227,038.31	11.350	65.00	65.00	534
Total:	822	\$139,525,179.22	100.00	\$169,738.66	7.316	83.35	86.48	608

Distribution By Minimum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
5.000 - 5.499	8	\$1,815,208.34	1.30	\$226,901.04	5.393	71.65	77.39	610
5.500 - 5.999	53	11,396,758.68	8.17	215,033.18	5.775	80.37	88.55	636
6.000 - 6.499	97	19,065,252.35	13.66	196,548.99	6.244	80.97	86.05	630
6.500 - 6.999	141	25,141,804.69	18.02	178,310.67	6.741	81.86	87.41	628
7.000 - 7.499	130	21,530,845.53	15.43	165,621.89	7.227	82.15	84.31	602
7.500 - 7.999	162	25,783,773.54	18.48	159,159.10	7.727	85.81	87.03	597
8.000 - 8.499	102	15,839,380.54	11.35	155,288.04	8.191	87.44	87.88	595
8.500 - 8.999	74	11,201,577.69	8.03	151,372.67	8.738	85.23	85.82	583
9.000 - 9.499	34	4,513,259.06	3.23	132,742.91	9.179	87.82	89.11	584
9.500 - 9.999	14	1,797,381.30	1.29	128,384.38	9.721	84.47	84.47	560
10.000 - 10.499	3	629,076.85	0.45	209,692.28	10.175	80.73	80.73	547
10.500 - 10.999	3	583,822.34	0.42	194,607.45	10.764	80.00	80.00	531
11.000 - 11.499	1	227,038.31	0.16	227,038.31	11.350	65.00	65.00	534
Total:	822	\$139,525,179.22	100.00	\$169,738.66	7.316	83.35	86.48	608

Distribution By Initial Periodic Rate Caps

Initial Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2.000	822	\$139,525,179.22	100.00	\$169,738.66	7.316	83.35	86.48	608
Total:	822	\$139,525,179.22	100.00	\$169,738.66	7.316	83.35	86.48	608

Distribution By Subsequent Periodic Rate Caps

Subsequent Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
1.000	822	\$139,525,179.22	100.00	\$169,738.66	7.316	83.35	86.48	608
Total:	822	\$139,525,179.22	100.00	\$169,738.66	7.316	83.35	86.48	608

Freddie Mac State and GWAC Distribution

The Mortgage Loans (Non-FHLMC Collateral)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	2	\$932,000.00	0.14	\$466,000.00	4.990	80.00	91.93	696
5.000 - 5.499	53	18,338,172.91	2.78	346,003.26	5.351	78.41	93.56	664
5.500 - 5.999	344	101,184,299.87	15.33	294,140.41	5.797	79.46	92.04	662
6.000 - 6.499	398	100,435,886.63	15.22	252,351.47	6.246	79.90	90.04	645
6.500 - 6.999	625	154,569,757.02	23.42	247,311.61	6.748	81.17	90.93	643
7.000 - 7.499	376	75,596,386.94	11.45	201,054.22	7.239	81.31	89.84	622
7.500 - 7.999	418	80,446,915.20	12.19	192,456.73	7.738	83.03	89.05	615
8.000 - 8.499	221	34,285,338.60	5.19	155,137.28	8.225	86.43	89.72	611
8.500 - 8.999	217	29,588,466.07	4.48	136,352.38	8.744	87.30	88.67	599
9.000 - 9.499	92	10,507,732.38	1.59	114,214.48	9.183	89.92	91.46	606
9.500 - 9.999	339	23,207,772.27	3.52	68,459.51	9.789	96.30	96.53	644
10.000 - 10.499	99	6,603,169.15	1.00	66,698.68	10.234	96.40	96.40	634
10.500 - 10.999	292	18,277,015.26	2.77	62,592.52	10.803	98.48	98.48	633
11.000 - 11.499	66	2,793,419.66	0.42	42,324.54	11.227	96.20	96.20	623
11.500 - 11.999	58	2,805,136.96	0.43	48,364.43	11.661	98.97	98.97	638
12.000 - 12.499	5	272,004.09	0.04	54,400.82	12.036	100.00	100.00	619
12.500 - 12.999	4	181,300.13	0.03	45,325.03	12.500	100.00	100.00	636
Total:	3,609	\$660,024,773.14	100.00	\$182,883.01	7.164	82.88	91.05	636

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
California	1,274	\$316,663,884.55	47.98	\$248,558.78	6.936	82.00	91.43	642
New York	196	49,222,812.18	7.46	251,136.80	7.439	83.31	88.52	641
Florida	336	48,585,764.26	7.36	144,600.49	7.368	84.19	90.70	635
Texas	253	26,802,475.20	4.06	105,938.64	7.575	82.94	93.83	630
Illinois	133	20,616,975.95	3.12	155,014.86	7.359	85.24	89.84	625
New Jersey	85	18,137,675.36	2.75	213,384.42	7.028	81.59	87.45	629
Maryland	101	15,968,307.01	2.42	158,102.05	7.235	83.23	92.43	623
Virginia	86	14,746,047.22	2.23	171,465.67	7.299	83.32	94.08	649
Arizona	109	14,064,087.19	2.13	129,028.32	7.014	83.50	92.06	648
Washington	82	12,988,504.66	1.97	158,396.40	7.227	83.47	92.85	647
Massachusetts	66	12,737,519.99	1.93	192,992.73	7.354	82.32	91.85	638
Nevada	76	12,669,138.41	1.92	166,699.19	7.129	82.37	89.77	642
Georgia	58	7,911,144.16	1.20	136,399.04	7.728	85.86	92.55	618
Connecticut	38	7,021,972.63	1.06	184,788.75	7.256	84.20	93.25	670
Colorado	40	6,870,571.21	1.04	171,764.28	6.980	84.45	94.22	639
Michigan	68	6,710,708.68	1.02	98,686.89	7.807	83.31	87.09	600
Other	608	68,307,184.48	10.35	112,347.34	7.519	84.45	89.83	615
Total:	3,609	\$660,024,773.14	100.00	\$182,883.01	7.164	82.88	91.05	636

Freddie Mac State and GWAC Distribution

The Mortgage Loans (FHLMC Collateral)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
5.000 - 5.499	18	\$3,425,880.41	2.02	\$190,326.69	5.347	79.55	91.42	675
5.500 - 5.999	82	16,179,507.34	9.54	197,311.07	5.819	78.21	87.35	644
6.000 - 6.499	153	29,368,119.23	17.31	191,948.49	6.249	77.31	82.86	634
6.500 - 6.999	233	43,516,494.73	25.65	186,766.07	6.726	80.06	85.11	630
7.000 - 7.499	141	22,935,884.58	13.52	162,665.85	7.255	82.14	87.29	611
7.500 - 7.999	131	20,197,358.13	11.90	154,178.31	7.714	81.47	85.59	598
8.000 - 8.499	78	9,800,835.54	5.78	125,651.74	8.236	86.11	87.82	588
8.500 - 8.999	82	9,169,232.19	5.40	111,819.90	8.765	84.17	85.77	579
9.000 - 9.499	28	2,760,388.45	1.63	98,585.30	9.249	90.19	90.57	597
9.500 - 9.999	102	6,363,864.58	3.75	62,390.83	9.810	95.18	95.26	644
10.000 - 10.499	26	1,600,112.00	0.94	61,542.77	10.222	98.07	98.48	617
10.500 - 10.999	51	3,022,117.39	1.78	59,257.20	10.779	98.42	98.42	628
11.000 - 11.499	17	781,036.47	0.46	45,943.32	11.188	99.54	99.54	645
11.500 - 11.999	9	409,378.55	0.24	45,486.51	11.545	96.49	96.49	623
12.000 - 12.499	1	26,952.45	0.02	26,952.45	12.000	100.00	100.00	651
12.500 - 12.999	3	127,467.38	0.08	42,489.13	12.500	98.18	98.18	607
Total:	1,155	\$169,684,629.42	100.00	\$146,913.10	7.215	81.79	86.54	621

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Arizona	39	\$5,162,269.75	3.04	\$132,365.89	7.204	84.44	91.99	634
California	340	63,439,014.48	37.39	186,585.34	7.051	79.95	83.12	625
Colorado	22	3,225,897.51	1.90	146,631.71	7.062	86.30	92.99	619
Connecticut	13	2,201,798.67	1.30	169,369.13	7.487	77.72	81.12	623
Florida	115	15,080,819.09	8.89	131,137.56	7.090	82.83	90.00	628
Georgia	28	3,447,377.61	2.03	123,120.63	7.657	82.57	87.17	630
Illinois	51	6,721,608.77	3.96	131,796.25	7.586	85.42	90.58	627
Maryland	43	6,882,400.32	4.06	160,055.82	7.313	80.32	84.48	599
Massachusetts	24	4,440,347.11	2.62	185,014.46	7.130	83.43	88.28	619
Michigan	26	2,606,983.07	1.54	100,268.58	7.463	85.27	88.80	605
Nevada	29	4,473,614.86	2.64	154,262.58	6.816	83.59	92.11	658
New Jersey	22	4,381,060.59	2.58	199,139.12	7.549	79.92	81.52	581
New York	33	6,696,247.61	3.95	202,916.59	6.831	78.71	83.71	636
Pennsylvania	30	4,191,040.52	2.47	139,701.35	7.478	82.70	84.46	598
Texas	96	8,451,842.05	4.98	88,040.02	7.665	84.03	92.67	622
Virginia	49	7,008,549.61	4.13	143,031.62	7.359	82.38	86.75	613
Washington	28	3,919,469.57	2.31	139,981.06	6.650	84.06	92.25	635
Other	167	17,354,288.23	10.23	103,917.89	7.587	83.72	89.35	605
Total:	1,155	\$169,684,629.42	100.00	\$146,913.10	7.215	81.79	86.54	621

Freddie Mac State and GWAC Distribution

The Mortgage Loans (ARM Collateral)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	2	\$932,000.00	0.14	\$466,000.00	4.990	80.00	91.93	696
5.000 - 5.499	67	19,535,329.96	2.88	291,572.09	5.343	78.73	94.48	659
5.500 - 5.999	371	104,123,304.52	15.36	280,655.81	5.809	80.01	93.30	660
6.000 - 6.499	479	114,654,577.48	16.92	239,362.37	6.248	79.91	89.99	643
6.500 - 6.999	733	175,216,021.95	25.85	239,039.59	6.748	81.20	90.78	642
7.000 - 7.499	447	87,850,288.95	12.96	196,533.08	7.247	81.57	89.79	617
7.500 - 7.999	453	88,917,228.08	13.12	196,285.27	7.731	82.42	88.53	609
8.000 - 8.499	220	37,670,391.41	5.56	171,229.05	8.221	85.14	88.21	593
8.500 - 8.999	181	31,063,248.97	4.58	171,620.16	8.736	84.19	85.83	577
9.000 - 9.499	71	9,631,848.99	1.42	135,659.84	9.193	87.49	89.08	581
9.500 - 9.999	43	5,711,168.22	0.84	132,817.87	9.723	81.86	82.72	555
10.000 - 10.499	8	1,284,952.52	0.19	160,619.07	10.180	81.54	82.05	540
10.500 - 10.999	7	934,312.91	0.14	133,473.27	10.688	83.63	83.63	543
11.000 - 11.499	1	227,038.31	0.03	227,038.31	11.350	65.00	65.00	534
11.500 - 11.999	1	51,968.21	0.01	51,968.21	11.725	80.00	80.00	500
Total:	3,084	\$677,803,680.48	100.00	\$219,780.70	6.917	81.38	90.22	630

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
California	1,002	\$312,801,552.69	46.15	\$312,177.20	6.640	80.12	90.10	636
Florida	278	51,455,780.11	7.59	185,092.73	7.030	82.97	91.07	632
New York	138	41,586,825.84	6.14	301,353.81	7.183	82.01	87.81	634
Texas	210	26,436,919.35	3.90	125,890.09	7.376	81.66	94.44	624
Illinois	144	25,116,060.12	3.71	174,417.08	7.261	84.74	89.90	623
Maryland	100	20,049,138.18	2.96	200,491.38	7.011	80.77	89.25	614
New Jersey	72	18,395,529.11	2.71	255,493.46	6.961	80.02	85.83	616
Virginia	83	18,044,927.42	2.66	217,408.76	6.954	81.00	91.24	637
Arizona	99	15,995,432.20	2.36	161,570.02	6.819	82.26	92.23	642
Nevada	71	14,935,966.94	2.20	210,365.73	6.816	81.16	89.98	644
Massachusetts	58	14,256,367.59	2.10	245,799.44	7.010	80.83	90.85	629
Washington	73	13,886,828.01	2.05	190,230.52	6.777	82.04	93.12	638
Georgia	58	9,329,324.94	1.38	160,850.43	7.539	84.01	90.83	616
Colorado	44	8,362,983.67	1.23	190,067.81	6.813	84.02	93.71	627
Michigan	76	8,270,082.35	1.22	108,816.87	7.623	84.00	88.18	600
Pennsylvania	56	8,066,000.49	1.19	144,035.72	7.325	83.01	86.33	594
Connecticut	34	7,942,406.90	1.17	233,600.20	7.082	81.41	90.36	656
Other	488	62,871,554.57	9.28	128,835.15	7.453	83.72	90.30	609
Total:	3,084	\$677,803,680.48	100.00	\$219,780.70	6.917	81.38	90.22	630

Freddie Mac State and GWAC Distribution

The Mortgage Loans (Fixed Collateral)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
5.000 - 5.499	4	\$2,228,723.36	1.47	\$557,180.84	5.409	77.31	82.14	721
5.500 - 5.999	55	13,240,502.69	8.72	240,736.41	5.735	73.59	76.43	659
6.000 - 6.499	72	15,149,428.38	9.97	210,408.73	6.239	74.83	76.47	633
6.500 - 6.999	125	22,870,229.80	15.06	182,961.84	6.705	78.85	81.07	632
7.000 - 7.499	70	10,681,982.57	7.03	152,599.75	7.207	80.91	84.77	637
7.500 - 7.999	96	11,727,045.25	7.72	122,156.72	7.751	84.94	87.06	633
8.000 - 8.499	79	6,415,782.73	4.22	81,212.44	8.261	93.51	95.68	681
8.500 - 8.999	118	7,694,449.29	5.07	65,207.20	8.800	96.13	96.66	665
9.000 - 9.499	49	3,636,271.84	2.39	74,209.63	9.205	96.57	97.10	665
9.500 - 9.999	398	23,860,468.63	15.71	59,950.93	9.811	99.46	99.49	665
10.000 - 10.499	117	6,918,328.63	4.55	59,131.01	10.241	99.55	99.55	647
10.500 - 10.999	336	20,364,819.74	13.41	60,609.58	10.805	99.15	99.15	636
11.000 - 11.499	82	3,347,417.82	2.20	40,822.17	11.210	99.10	99.10	634
11.500 - 11.999	66	3,162,547.30	2.08	47,917.38	11.645	98.96	98.96	638
12.000 - 12.499	6	298,956.54	0.20	49,826.09	12.033	100.00	100.00	622
12.500 - 12.999	7	308,767.51	0.20	44,109.64	12.500	99.25	99.25	624
Total:	1,680	\$151,905,722.08	100.00	\$90,420.07	8.325	88.35	89.74	647

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
California	612	\$67,301,346.34	44.30	\$109,969.52	8.421	88.80	89.79	652
New York	91	14,332,233.95	9.43	157,497.08	7.900	84.94	88.35	658
Florida	173	12,210,803.24	8.04	70,582.68	8.449	87.64	88.28	640
Texas	139	8,817,397.90	5.80	63,434.52	8.259	87.85	90.90	640
New Jersey	35	4,123,206.84	2.71	117,805.91	7.882	86.83	88.37	637
Virginia	52	3,709,669.41	2.44	71,339.80	9.089	92.82	94.04	639
Arizona	49	3,230,924.74	2.13	65,937.24	8.282	91.12	91.12	658
Washington	37	3,021,146.22	1.99	81,652.60	8.546	90.82	90.82	671
Massachusetts	32	2,921,499.51	1.92	91,296.86	8.695	91.32	91.32	651
Maryland	44	2,801,569.15	1.84	63,672.03	9.032	93.72	95.66	629
Pennsylvania	30	2,542,698.80	1.67	84,756.63	7.560	83.94	84.99	617
Ohio	31	2,317,579.16	1.53	74,760.62	7.631	89.90	91.20	597
Illinois	40	2,222,524.60	1.46	55,563.12	9.159	91.43	91.43	649
Nevada	34	2,206,786.33	1.45	64,905.48	8.610	93.05	93.05	656
Georgia	28	2,029,196.83	1.34	72,471.32	8.474	88.78	91.33	648
Hawaii	7	1,940,980.59	1.28	277,282.94	6.177	72.17	72.17	668
Colorado	18	1,733,485.05	1.14	96,304.73	7.937	89.97	94.40	659
Other	228	14,442,673.42	9.51	63,345.06	8.312	88.30	90.13	634
Total:	1,680	\$151,905,722.08	100.00	\$90,420.07	8.325	88.35	89.74	647

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The Mortgage Loans (IO Collateral)

Distribution by Product Type

Product Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-28 (IO)	573	\$175,035,767.58	93.29	\$305,472.54	6.402	81.64	94.95	660
3-27 (IO)	5	1,112,050.00	0.59	222,410.00	6.656	82.72	85.97	659
5-25 (IO)	36	10,746,110.00	5.73	298,503.06	6.331	79.44	88.97	674
Fixed (IO)	2	725,000.00	0.39	362,500.00	6.350	77.18	93.18	656
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution by Original Principal Balance*

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
25,000.01 - 50,000.00	1	\$48,000.00	0.03	\$48,000.00	9.525	80.00	80.00	512
50,000.01 - 75,000.00	7	477,540.00	0.25	68,220.00	7.021	79.37	100.00	649
75,000.01 - 100,000.00	7	620,600.00	0.33	88,657.14	6.605	81.45	93.27	645
100,000.01 - 125,000.00	25	2,796,670.00	1.49	111,866.80	6.507	79.63	94.84	667
125,000.01 - 150,000.00	35	4,914,658.00	2.62	140,418.80	6.419	77.56	89.55	657
150,000.01 - 175,000.00	42	6,848,767.00	3.65	163,065.88	6.525	82.17	94.57	657
175,000.01 - 200,000.00	39	7,378,890.00	3.93	189,202.31	6.531	79.74	94.51	670
200,000.01 - 225,000.00	55	11,789,827.00	6.28	214,360.49	6.399	80.70	96.91	658
225,000.01 - 250,000.00	47	11,210,691.00	5.98	238,525.34	6.452	81.30	94.91	664
250,000.01 - 275,000.00	37	9,693,990.00	5.17	261,999.73	6.440	81.65	96.19	667
275,000.01 - 300,000.00	35	10,104,443.00	5.39	288,698.37	6.289	79.98	92.16	660
300,000.01 - 325,000.00	41	12,888,980.00	6.87	314,365.37	6.469	82.44	94.87	670
325,000.01 - 359,650.00	62	21,056,126.00	11.22	339,614.94	6.437	81.32	94.77	655
359,650.01 - 500,000.00	120	50,050,940.00	26.68	417,091.17	6.300	82.55	94.28	654
500,000.01 - 1,000,000.00	63	37,739,160.00	20.11	599,034.29	6.416	81.47	94.63	666
Total:	616	\$187,619,282.00	100.00	\$304,576.76	6.399	81.50	94.55	660

*All weighted averages based on Original Principal Balance.

Distribution by Current Unpaid Principal Balance

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
25,000.01 - 50,000.00	1	\$48,000.00	0.03	\$48,000.00	9.525	80.00	80.00	512
50,000.01 - 75,000.00	7	477,540.00	0.25	68,220.00	7.021	79.37	100.00	649
75,000.01 - 100,000.00	7	620,600.00	0.33	88,657.14	6.605	81.45	93.27	645
100,000.01 - 125,000.00	25	2,796,668.99	1.49	111,866.76	6.507	79.63	94.84	667
125,000.01 - 150,000.00	35	4,914,658.00	2.62	140,418.80	6.419	77.56	89.55	657
150,000.01 - 175,000.00	42	6,848,767.00	3.65	163,065.88	6.525	82.17	94.57	657
175,000.01 - 200,000.00	39	7,378,888.50	3.93	189,202.27	6.531	79.74	94.51	670
200,000.01 - 225,000.00	55	11,789,827.00	6.28	214,360.49	6.399	80.70	96.91	658
225,000.01 - 250,000.00	47	11,210,691.00	5.98	238,525.34	6.452	81.30	94.91	664
250,000.01 - 275,000.00	37	9,693,688.37	5.17	261,991.58	6.440	81.65	96.19	667
275,000.01 - 300,000.00	35	10,104,443.00	5.39	288,698.37	6.289	79.98	92.16	660
300,000.01 - 325,000.00	41	12,888,980.00	6.87	314,365.37	6.469	82.44	94.87	670
325,000.01 - 359,650.00	62	21,056,125.98	11.22	339,614.94	6.437	81.32	94.77	655
359,650.01 - 500,000.00	120	50,050,889.74	26.68	417,090.75	6.300	82.55	94.28	654
500,000.01 - 1,000,000.00	63	37,739,160.00	20.11	599,034.29	6.416	81.47	94.63	666
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

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The Mortgage Loans (IO Collateral)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	2	\$932,000.00	0.50	\$466,000.00	4.990	80.00	91.93	696
5.000 - 5.499	24	8,161,240.00	4.35	340,051.67	5.330	79.80	98.48	670
5.500 - 5.999	167	54,456,203.74	29.02	326,085.05	5.799	80.27	95.97	671
6.000 - 6.499	140	40,868,403.98	21.78	291,917.17	6.227	80.42	93.70	658
6.500 - 6.999	190	56,556,513.36	30.14	297,665.86	6.750	82.46	93.47	658
7.000 - 7.499	47	14,006,903.00	7.47	298,019.21	7.208	82.38	93.73	643
7.500 - 7.999	37	10,136,303.50	5.40	273,954.15	7.699	84.66	94.99	656
8.000 - 8.499	5	1,387,950.00	0.74	277,590.00	8.314	93.46	93.46	628
8.500 - 8.999	3	1,065,410.00	0.57	355,136.67	8.886	92.00	92.00	607
9.500 - 9.999	1	48,000.00	0.03	48,000.00	9.525	80.00	80.00	512
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By Original Term to Maturity

Original Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
241 - 360	616	187,618,927.58	100.00	304,576.18	6.399	81.50	94.55	660
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By Remaining Term to Maturity

Remaining Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
301 - 360	616	187,618,927.58	100.00	304,576.18	6.399	81.50	94.55	660
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By Seasoning

Seasoning (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0 - 6	616	187,618,927.58	100.00	304,576.18	6.399	81.50	94.55	660
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By Original Loan-to-Value Ratios

Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
35.01 - 40.00	1	\$200,000.00	0.11	\$200,000.00	6.500	39.60	39.60	650
40.01 - 45.00	3	471,000.00	0.25	157,000.00	6.420	44.42	44.42	615
45.01 - 50.00	3	540,000.00	0.29	180,000.00	6.606	48.32	48.32	619
55.01 - 60.00	2	265,200.00	0.14	132,600.00	6.262	57.34	57.34	656
60.01 - 65.00	1	250,000.00	0.13	250,000.00	6.275	64.10	64.10	652
65.01 - 70.00	13	4,399,900.00	2.35	338,453.85	6.361	68.53	72.15	619
70.01 - 75.00	19	7,017,199.96	3.74	369,326.31	6.280	73.51	78.57	637
75.01 - 80.00	448	133,132,497.62	70.96	297,170.75	6.280	79.97	97.94	669
80.01 - 85.00	20	6,308,700.00	3.36	315,435.00	6.569	84.34	84.34	642
85.01 - 90.00	63	21,489,900.00	11.45	341,109.52	6.735	89.69	89.69	636
90.01 - 95.00	42	13,349,530.00	7.12	317,845.95	7.021	94.54	94.82	655
95.01 - 100.00	1	195,000.00	0.10	195,000.00	7.875	100.00	100.00	647
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

****PLEASE SEE CITIGROUP DISCLAIMER. THESE HAVE NOT BEEN TIED OUT BY AN ACCOUNTANT.**

The Mortgage Loans (IO Collateral)

Distribution By Adjusted Original Loan-to-Value Ratios*

Adjusted Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
35.01 - 40.00	1	\$200,000.00	0.11	\$200,000.00	6.500	39.60	39.60	650
40.01 - 45.00	3	\$471,000.00	0.25	157,000.00	6.420	44.42	44.42	615
45.01 - 50.00	3	540,000.00	0.29	180,000.00	6.606	48.32	48.32	619
55.01 - 60.00	2	265,200.00	0.14	132,600.00	6.262	57.34	57.34	656
60.01 - 65.00	1	250,000.00	0.13	250,000.00	6.275	64.10	64.10	652
65.01 - 70.00	13	4,399,900.00	2.35	338,453.85	6.361	68.53	72.15	619
70.01 - 75.00	19	7,017,199.96	3.74	369,326.31	6.280	73.51	78.57	637
75.01 - 80.00	448	133,132,497.62	70.96	297,170.75	6.280	79.97	97.94	669
80.01 - 85.00	20	6,308,700.00	3.36	315,435.00	6.569	84.34	84.34	642
85.01 - 90.00	63	21,489,900.00	11.45	341,109.52	6.735	89.69	89.69	636
90.01 - 95.00	42	13,349,530.00	7.12	317,845.95	7.021	94.54	94.82	655
95.01 - 100.00	1	195,000.00	0.10	195,000.00	7.875	100.00	100.00	647
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

*The Loan-to-Value Ratios for second lien mortgages includes the principal balance at origination of the first lien mortgage.

Distribution By Combined Loan-to-Value Ratios

Combined LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
35.01 - 40.00	1	\$200,000.00	0.11	\$200,000.00	6.500	39.60	39.60	650
40.01 - 45.00	3	471,000.00	0.25	157,000.00	6.420	44.42	44.42	615
45.01 - 50.00	3	540,000.00	0.29	180,000.00	6.606	48.32	48.32	619
55.01 - 60.00	2	265,200.00	0.14	132,600.00	6.262	57.34	57.34	656
60.01 - 65.00	1	250,000.00	0.13	250,000.00	6.275	64.10	64.10	652
65.01 - 70.00	11	3,710,900.00	1.98	337,354.55	6.444	68.42	68.42	611
70.01 - 75.00	15	5,275,999.96	2.81	351,733.33	6.293	73.77	73.77	631
75.01 - 80.00	33	9,392,130.00	5.01	284,610.00	6.260	79.70	79.70	651
80.01 - 85.00	21	6,568,700.00	3.50	312,795.24	6.570	84.17	84.27	640
85.01 - 90.00	69	24,337,860.00	12.97	352,722.61	6.686	88.34	89.73	642
90.01 - 95.00	73	24,624,250.00	13.12	337,318.49	6.692	87.00	94.60	657
95.01 - 100.00	384	111,982,887.62	59.69	291,622.10	6.277	80.08	99.96	671
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By Occupancy Type

Occupancy Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Investor	2	\$245,250.00	0.13	\$122,625.00	7.738	90.00	90.00	672
Primary	597	182,738,077.58	97.40	306,093.93	6.396	81.44	94.54	660
Second Home	17	4,635,600.00	2.47	272,682.35	6.445	83.36	94.95	671
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

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The Mortgage Loans (IO Collateral)

Distribution By Property Type

Property Types	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-4 Family	5	\$1,895,100.00	1.01	\$379,020.00	6.900	82.98	90.71	649
Condominium	96	25,239,816.87	13.45	262,914.76	6.312	80.81	96.20	663
Duplex	11	3,412,750.00	1.82	310,250.00	6.452	83.32	89.63	655
PUD PROJ	19	5,020,376.00	2.68	264,230.32	6.583	81.85	96.23	666
PUD SF	62	17,991,265.00	9.59	290,181.69	6.499	83.25	95.16	658
SF Detached	420	133,172,619.71	70.98	317,077.67	6.389	81.30	94.33	660
SF townhouse	1	152,000.00	0.08	152,000.00	6.150	95.00	100.00	671
Triplex	2	735,000.00	0.39	367,500.00	6.012	81.27	81.27	689
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By Loan Purpose

Loan Purpose	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Cashout	212	\$67,201,336.96	35.82	\$316,987.44	6.514	82.55	88.75	644
Purchase	386	115,189,760.62	61.40	298,419.07	6.345	80.95	98.12	671
Rate-Term Refi	18	5,227,830.00	2.79	290,435.00	6.121	80.23	90.35	645
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By Document Type

Document Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Full	294	\$85,169,439.09	45.39	\$289,691.97	6.230	81.87	93.60	655
Full-Alt	28	8,493,415.00	4.53	303,336.25	6.379	81.29	95.04	655
Limited	102	35,358,422.00	18.85	346,651.20	6.262	81.47	94.68	648
Lite	26	9,282,080.00	4.95	357,003.08	6.444	81.52	98.19	659
Stated	69	19,585,100.00	10.44	283,842.03	6.931	81.93	89.15	663
Streamlined	97	29,730,471.49	15.85	306,499.71	6.691	80.26	99.37	691
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

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The Mortgage Loans (IO Collateral)

Distribution By Lien Type

Lien Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
First Liens	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By Index Type

Index	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
6 Month Libor	614	\$186,893,927.58	99.61	\$304,387.50	6.400	81.52	94.55	661
Fixed	2	725,000.00	0.39	\$62,500.00	6.350	77.18	93.18	656
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Other	51	\$9,975,799.00	5.32	\$195,603.90	6.705	81.62	92.74	648
Arizona	12	2,774,250.00	1.48	\$231,187.50	6.407	84.01	96.73	674
California	384	133,310,466.60	71.05	\$347,162.67	6.348	80.96	94.52	662
Colorado	10	2,839,782.00	1.51	\$283,978.20	6.259	81.49	96.86	642
Florida	43	8,117,950.00	4.33	\$188,789.53	6.473	84.64	96.38	666
Illinois	8	1,909,900.00	1.02	\$238,737.50	6.594	81.04	98.81	674
Maryland	20	5,079,280.00	2.71	\$253,964.00	6.593	82.98	90.58	647
Massachusetts	7	2,157,170.00	1.15	\$308,167.14	6.331	82.92	93.84	633
Nevada	20	4,844,800.00	2.58	\$242,240.00	6.474	82.39	92.68	661
New Jersey	10	2,764,800.00	1.47	\$276,480.00	6.053	80.34	98.99	643
New York	15	5,148,600.00	2.74	\$343,240.00	6.725	85.23	94.59	674
Virginia	19	4,737,470.00	2.53	\$249,340.53	6.675	83.67	93.24	664
Washington	17	3,958,659.98	2.11	\$232,862.35	6.395	81.14	97.10	657
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By Originators

Originators	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
MIT	101	\$26,739,786.00	14.25	\$264,750.36	6.764	82.53	95.13	652
WMC	515	160,879,141.58	85.75	\$312,386.68	6.339	81.33	94.45	662
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Prepay Penalty for Mortgage Loans

Prepay Penalty	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Has Prepay Penalty	439	\$135,521,319.10	72.23	\$308,704.60	6.308	81.36	95.42	662
No Prepay Penalty	177	52,097,608.48	27.77	\$294,336.77	6.637	81.87	92.28	658
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

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The Mortgage Loans (IO Collateral)

Prepay Term for Mortgage Loans

Prepay Term (Mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0	177	\$52,097,608.48	27.77	\$294,336.77	6.637	81.87	92.28	658
12	19	6,597,380.00	3.52	347,230.53	6.434	81.61	95.39	659
24	402	122,255,639.10	65.16	304,118.51	6.295	81.51	95.71	661
36	18	6,668,300.00	3.55	370,461.11	6.426	78.32	90.04	678
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Remaining Prepay Term for Mortgage Loans

Remaining Prepay Term (Mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
None	177	\$52,097,608.48	27.77	\$294,336.77	6.637	81.87	92.28	658
6 - 12	19	6,597,380.00	3.52	347,230.53	6.434	81.61	95.39	659
19 - 24	402	122,255,639.10	65.16	304,118.51	6.295	81.51	95.71	661
31 - 36	18	6,668,300.00	3.55	370,461.11	6.426	78.32	90.04	678
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

Distribution By Fico Scores

Fico Scores	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
500 - 525	2	\$188,250.00	0.10	\$94,125.00	8.854	83.73	83.73	505
551 - 575	4	1,482,000.00	0.79	370,500.00	6.062	82.31	97.69	558
576 - 600	53	15,460,756.98	8.24	291,712.40	6.599	81.51	89.16	590
601 - 625	91	27,403,665.98	14.61	301,139.19	6.564	81.44	91.07	614
626 - 650	121	36,984,408.00	19.71	305,656.26	6.372	82.40	93.74	639
651 - 675	144	45,507,127.25	24.26	316,021.72	6.430	81.56	95.60	663
676 - 700	84	25,901,312.37	13.81	308,348.96	6.369	80.41	96.23	687
701 - 725	56	16,842,427.00	8.87	297,186.20	6.202	82.12	97.75	712
726 - 750	33	9,691,340.00	5.17	293,676.97	6.301	79.74	97.85	738
751 - 775	21	5,946,340.00	3.17	283,159.05	6.090	81.45	97.98	762
776 - 800	6	1,993,700.00	1.06	332,283.33	5.967	81.42	97.44	789
801 - 825	1	417,600.00	0.22	417,600.00	5.875	80.00	100.00	807
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.399	81.50	94.55	660

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The Mortgage Loans (IO Collateral)

Distribution By Debt to Income

Debt to Income	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	36	\$11,267,088.00	6.01	\$312,974.67	6.395	82.89	92.28	654
25.01 - 30.00	54	15,593,019.76	8.31	288,759.63	6.110	81.26	93.41	671
30.01 - 35.00	65	20,806,038.87	11.09	320,092.91	6.374	80.18	92.63	665
35.01 - 40.00	105	31,556,397.00	16.82	300,537.11	6.347	81.86	95.21	660
40.01 - 45.00	213	64,840,328.98	34.56	304,414.69	6.516	81.14	95.19	660
45.01 - 50.00	123	36,756,738.97	19.59	298,835.28	6.426	82.37	95.01	655
50.01 - 55.00	20	6,799,316.00	3.62	339,965.80	6.142	80.85	95.01	668
Total:	616	\$187,618,927.58	100.00	\$304,576.18	6.389	81.50	94.55	660

Distribution By Margins

Margins	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.000 - 4.499	2	\$768,000.00	0.41	\$384,000.00	5.289	80.00	90.21	629
4.500 - 4.999	20	5,971,106.00	3.19	298,555.30	5.841	79.57	95.82	675
5.000 - 5.499	107	32,058,002.98	17.15	299,607.50	5.963	79.93	97.37	662
5.500 - 5.999	169	51,055,318.11	27.32	302,102.47	6.122	80.21	94.92	665
6.000 - 6.499	144	43,569,887.00	23.31	302,568.66	6.472	80.87	92.92	660
6.500 - 6.999	108	33,287,266.49	17.81	308,215.43	6.849	83.90	93.03	654
7.000 - 7.499	48	14,895,347.00	7.97	310,319.73	7.037	83.95	95.34	665
7.500 - 7.999	11	3,670,200.00	1.96	333,654.55	7.107	87.31	93.44	636
8.000 - 8.499	5	1,618,800.00	0.87	323,760.00	7.711	95.00	95.00	622
Total:	614	\$186,893,927.58	100.00	\$304,387.50	6.400	81.52	94.55	661

Distribution By Next Rate Change Dates

Next Rate Change Dates	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
November 2006	1	\$276,000.00	0.15%	\$276,000.00	6.800%	80.00%	80.00%	668
December 2006	3	677,150.00	0.36	225,716.67	6.993	93.02	97.58	631
January 2007	5	1,215,850.00	0.65	243,170.00	6.914	83.39	95.46	602
February 2007	16	3,049,225.00	1.63	190,576.56	7.094	82.33	94.15	650
March 2007	347	109,451,381.58	58.56	315,421.85	6.408	81.53	94.49	657
April 2007	201	60,366,161.00	32.30	300,329.16	6.338	81.65	95.85	667
January 2008	2	424,000.00	0.23	212,000.00	6.640	90.48	90.48	661
March 2008	3	688,050.00	0.37	229,350.00	6.667	77.93	83.19	659
March 2010	25	6,404,130.00	3.43	256,165.20	6.319	80.08	90.38	661
April 2010	11	4,341,980.00	2.32	394,725.45	6.348	78.51	86.90	692
Total:	614	\$186,893,927.58	100.00	\$304,387.50	6.400	81.52	94.55	661

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The Mortgage Loans (IO Collateral)

Distribution By Maximum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
11.000 - 11.499	2	\$932,000.00	0.50	\$466,000.00	4.990	80.00	91.93	696
11.500 - 11.999	35	11,730,746.00	6.28	335,164.17	5.463	79.65	97.64	677
12.000 - 12.499	175	56,156,871.74	30.05	320,896.41	5.837	80.28	95.98	668
12.500 - 12.999	152	43,128,899.98	23.08	283,742.76	6.334	80.62	94.21	660
13.000 - 13.499	164	50,141,394.36	26.83	305,740.21	6.778	82.73	92.66	655
13.500 - 13.999	45	13,658,852.00	7.31	303,530.04	7.225	83.38	94.00	644
14.000 - 14.499	28	7,866,228.50	4.21	280,936.73	7.695	83.00	95.23	666
14.500 - 14.999	11	3,090,685.00	1.65	280,971.36	8.281	92.28	94.45	624
15.500 - 15.999	2	188,250.00	0.10	94,125.00	8.854	83.73	83.73	505
Total:	614	\$186,893,927.58	100.00	\$304,387.50	6.400	81.52	94.55	661

Distribution By Minimum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	12	\$4,231,506.00	2.26	\$352,625.50	5.604	79.42	94.61	688
5.000 - 5.499	42	13,279,414.00	7.11	316,176.52	5.659	79.58	97.44	663
5.500 - 5.999	183	57,656,817.74	30.85	315,064.58	5.906	80.43	96.27	669
6.000 - 6.499	131	37,824,030.98	20.24	288,733.06	6.304	80.88	93.14	656
6.500 - 6.999	171	52,587,453.36	28.14	307,528.97	6.828	83.17	92.94	655
7.000 - 7.499	36	10,941,752.00	5.85	303,937.56	7.198	81.36	94.31	648
7.500 - 7.999	34	8,851,403.50	4.74	260,335.40	7.694	83.44	94.93	659
8.000 - 8.499	4	1,381,300.00	0.74	345,325.00	8.018	95.00	95.00	632
8.500 - 8.999	1	140,250.00	0.08	140,250.00	8.625	85.00	85.00	502
Total:	614	\$186,893,927.58	100.00	\$304,387.50	6.400	81.52	94.55	661

****PLEASE SEE CITIGROUP DISCLAIMER. THESE HAVE NOT BEEN TIED OUT BY AN ACCOUNTANT.**

The Mortgage Loans (IO Collateral)

Distribution By Initial Periodic Rate Caps

Initial Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
1.000	4	\$1,002,950.00	0.54	\$250,737.50	6.901	88.75	93.01	612
1.500	9	2,070,230.00	1.11	230,025.56	6.662	79.82	90.96	656
2.000	13	2,646,025.00	1.42	203,540.38	7.165	87.94	92.80	619
3.000	556	171,663,344.08	91.85	308,747.02	6.384	81.54	94.91	661
3.005	1	179,998.50	0.10	179,998.50	7.570	80.00	100.00	654
5.000	31	9,331,380.00	4.99	301,012.26	6.334	78.94	89.35	677
Total:	614	\$186,893,927.58	100.00	\$304,387.50	6.400	81.52	94.55	661

Distribution By Subsequent Periodic Rate Caps

Subsequent Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
1.000	611	\$185,810,927.58	99.42	\$304,109.54	6.397	81.53	94.58	661
1.500	2	756,000.00	0.40	378,000.00	7.096	80.00	95.00	670
2.000	1	327,000.00	0.17	327,000.00	6.250	79.40	79.40	633
Total:	614	\$186,893,927.58	100.00	\$304,387.50	6.400	81.52	94.55	661

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The Mortgage Loans (Mortgage IT Collateral)

Distribution by Product Type								
Product Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-28 (IO)	95	\$25,309,736.00	30.44	\$266,407.75	6.776	82.54	95.24	651
2-28 Arm	221	37,287,237.16	44.84	168,720.53	7.293	80.74	89.86	612
3-27 (IO)	4	706,050.00	0.85	176,512.50	6.746	87.73	92.85	674
3-27 Arm	11	1,741,896.31	2.09	158,354.21	7.841	76.61	85.35	600
Fixed	228	17,387,600.35	20.91	76,261.41	9.436	94.05	95.92	647
Fixed (IO)	2	725,000.00	0.87	362,500.00	6.350	77.18	93.18	656
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution by Original Principal Balance*								
Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25,000.00	26	\$533,690.00	0.64	\$20,526.54	10.589	99.85	99.85	634
25,000.01 - 50,000.00	82	3,228,240.00	3.88	39,368.78	9.772	92.81	97.71	635
50,000.01 - 75,000.00	101	6,340,197.00	7.61	62,774.23	9.232	91.03	96.69	641
75,000.01 - 100,000.00	80	6,993,268.00	8.40	87,415.85	8.908	90.90	98.48	631
100,000.01 - 125,000.00	37	4,216,639.00	5.06	113,963.22	7.966	86.31	97.13	631
125,000.01 - 150,000.00	39	5,451,560.00	6.55	139,783.59	7.993	85.41	92.32	624
150,000.01 - 175,000.00	20	3,215,845.00	3.86	160,792.25	7.141	83.72	96.24	630
175,000.01 - 200,000.00	25	4,686,090.00	5.63	187,443.60	7.519	79.53	89.02	617
200,000.01 - 225,000.00	21	4,522,315.00	5.43	215,348.33	7.188	80.27	93.17	639
225,000.01 - 250,000.00	23	5,493,965.00	6.60	238,868.04	6.966	81.41	92.64	620
250,000.01 - 275,000.00	19	4,950,492.00	5.95	260,552.21	6.721	80.71	90.19	635
275,000.01 - 300,000.00	14	4,038,140.00	4.85	288,438.57	6.531	77.91	89.26	630
300,000.01 - 325,000.00	14	4,384,400.00	5.27	313,171.43	6.885	81.19	89.44	625
325,000.01 - 359,650.00	21	7,148,320.00	8.58	340,396.19	6.814	84.31	95.54	654
359,650.01 - 500,000.00	29	12,283,366.00	14.75	423,564.34	7.078	81.32	88.66	625
500,000.01 - 1,000,000.00	10	5,781,050.00	6.94	578,105.00	7.217	82.41	88.12	643
Total:	561	\$83,267,577.00	100.00	\$148,427.05	7.582	84.01	92.72	632

*All weighted averages based on Original Principal Balance.

Distribution by Current Unpaid Principal Balance								
Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25,000.00	26	\$532,829.68	0.64	\$20,493.45	10.589	99.85	99.85	634
25,000.01 - 50,000.00	82	\$3,221,503.81	3.87	\$39,286.63	9.772	92.81	97.72	635
50,000.01 - 75,000.00	102	6,404,505.94	7.70	62,789.27	9.225	90.97	96.73	640
75,000.01 - 100,000.00	79	6,906,744.32	8.31	87,427.14	8.912	90.96	98.47	632
100,000.01 - 125,000.00	37	4,211,222.33	5.06	113,816.82	7.966	86.31	97.13	631
125,000.01 - 150,000.00	39	5,444,184.13	6.55	139,594.46	7.993	85.41	92.32	624
150,000.01 - 175,000.00	20	3,212,827.55	3.86	160,641.38	7.141	83.72	96.24	630
175,000.01 - 200,000.00	25	4,678,037.00	5.63	187,121.48	7.519	79.54	89.02	617
200,000.01 - 225,000.00	21	4,517,174.05	5.43	215,103.53	7.188	80.27	93.17	639
225,000.01 - 250,000.00	23	5,487,080.27	6.60	238,568.71	6.965	81.41	92.64	620
250,000.01 - 275,000.00	19	4,944,574.09	5.95	260,240.74	6.721	80.72	90.20	635
275,000.01 - 300,000.00	14	4,030,394.83	4.85	287,885.35	6.531	77.90	89.26	630
300,000.01 - 325,000.00	14	4,376,722.76	5.26	312,623.05	6.885	81.19	89.44	625
325,000.01 - 359,650.00	22	7,504,532.53	9.02	341,115.12	6.850	84.10	94.80	654
359,650.01 - 500,000.00	28	11,907,306.50	14.32	425,260.95	7.063	81.37	88.92	624
500,000.01 - 1,000,000.00	10	5,776,880.03	6.95	577,688.00	7.216	82.41	88.13	643
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

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The Mortgage Loans (Mortgage IT Collateral)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
5.000 - 5.499	1	\$171,615.48	0.21	\$171,615.48	5.400	80.00	100.00	781
5.500 - 5.999	24	6,501,483.25	7.82	270,895.14	5.784	78.97	96.07	665
6.000 - 6.499	43	10,289,680.77	12.37	239,294.90	6.202	79.19	94.57	642
6.500 - 6.999	89	20,408,878.22	24.54	229,313.24	6.732	80.68	92.32	643
7.000 - 7.499	60	10,265,388.71	12.34	171,089.81	7.232	81.91	92.36	625
7.500 - 7.999	62	11,855,070.20	14.26	191,210.81	7.707	83.72	89.80	618
8.000 - 8.499	29	4,573,871.44	5.50	157,719.70	8.179	84.08	87.82	614
8.500 - 8.999	44	5,636,074.86	6.78	128,092.61	8.750	87.96	88.70	599
9.000 - 9.499	18	1,509,985.04	1.82	83,888.06	9.197	85.10	90.26	580
9.500 - 9.999	70	4,999,761.52	6.01	71,425.16	9.872	93.12	94.18	632
10.000 - 10.499	23	1,293,044.67	1.55	56,219.33	10.323	98.44	98.44	667
10.500 - 10.999	75	4,681,956.62	5.63	62,426.09	10.862	99.60	99.60	630
11.000 - 11.499	15	517,745.37	0.62	34,516.36	11.172	99.84	99.84	618
11.500 - 11.999	8	451,963.67	0.54	56,495.46	11.517	99.04	99.04	635
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By Original Term to Maturity

Original Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 180	199	11,754,770.22	14.14	59,069.20	10.309	98.55	98.55	649
241 - 360	362	71,401,749.60	85.86	197,242.40	7.133	81.62	91.76	629
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By Remaining Term to Maturity

Remaining Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
121 - 180	199	11,754,770.22	14.14	59,069.20	10.309	98.55	98.55	649
301 - 360	362	71,401,749.60	85.86	197,242.40	7.133	81.62	91.76	629
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By Seasoning

Seasoning (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 006	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

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The Mortgage Loans (Mortgage IT Collateral)

Distribution By Original Loan-to-Value Ratios

Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	185	\$11,272,279.73	13.56	\$60,931.24	10.395	99.64	99.64	653
25.01 - 30.00	6	119,880.47	0.14	19,980.08	10.639	99.32	99.32	619
30.01 - 35.00	2	39,970.50	0.05	19,985.25	10.875	100.00	100.00	645
45.01 - 50.00	1	199,401.37	0.24	199,401.37	7.375	46.51	46.51	562
50.01 - 55.00	1	253,244.78	0.30	253,244.78	9.500	51.58	51.58	503
55.01 - 60.00	4	1,062,184.54	1.28	265,546.14	6.902	57.03	57.03	624
60.01 - 65.00	4	910,864.06	1.10	227,716.02	7.230	62.07	66.08	584
65.01 - 70.00	18	3,703,756.73	4.45	205,764.26	7.143	67.82	70.02	595
70.01 - 75.00	23	2,453,574.85	2.95	106,677.17	8.238	73.96	82.26	563
75.01 - 80.00	203	40,789,890.28	49.05	200,935.42	6.751	79.84	96.30	646
80.01 - 85.00	29	4,766,607.74	5.73	164,365.78	7.640	84.52	85.70	570
85.01 - 90.00	52	10,521,057.50	12.65	202,328.03	7.673	89.74	90.67	614
90.01 - 95.00	26	6,380,498.47	7.67	245,403.79	7.679	94.53	95.35	645
95.01 - 100.00	7	683,308.80	0.82	97,615.54	8.255	100.00	100.00	654
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By Adjusted Original Loan-to-Value Ratios*

Adjusted Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
45.01 - 50.00	1	\$199,401.37	0.24	\$199,401.37	7.375	46.51	46.51	562
50.01 - 55.00	1	\$253,244.78	0.30	\$253,244.78	9.500	51.58	51.58	503
55.01 - 60.00	4	\$1,062,184.54	1.28	\$265,546.14	6.902	57.03	57.03	624
60.01 - 65.00	4	\$910,864.06	1.10	\$227,716.02	7.230	62.07	66.08	584
65.01 - 70.00	18	\$3,703,756.73	4.45	\$205,764.26	7.143	67.82	70.02	595
70.01 - 75.00	23	\$2,453,574.85	2.95	\$106,677.17	8.238	73.96	82.26	563
75.01 - 80.00	203	\$40,789,890.28	49.05	\$200,935.42	6.751	79.84	96.30	646
80.01 - 85.00	29	\$4,766,607.74	5.73	\$164,365.78	7.640	84.52	85.70	570
85.01 - 90.00	53	\$10,551,527.97	12.69	\$199,085.43	7.684	89.73	90.66	615
90.01 - 95.00	35	\$6,966,960.78	8.38	\$199,056.02	7.913	94.52	95.27	646
95.01 - 100.00	190	\$11,498,506.72	13.83	\$60,518.46	10.266	99.96	99.96	652
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

*The Loan-to-Value Ratios for second lien mortgages includes the principal balance at origination of the first lien mortgage.

Distribution By Combined Loan-to-Value Ratios

Combined LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
45.01 - 50.00	1	\$199,401.37	0.24	\$199,401.37	7.375	46.51	46.51	562
50.01 - 55.00	1	253,244.78	0.30	253,244.78	9.500	51.58	51.58	503
55.01 - 60.00	4	1,062,184.54	1.28	265,546.14	6.902	57.03	57.03	624
60.01 - 65.00	3	806,357.41	0.97	268,785.80	7.141	61.69	61.69	591
65.01 - 70.00	12	3,451,002.07	4.15	287,583.51	7.131	67.82	67.82	592
70.01 - 75.00	9	1,693,964.97	2.04	188,218.33	8.509	74.31	74.31	542
75.01 - 80.00	34	6,770,113.14	8.14	199,120.97	7.421	79.47	79.47	611
80.01 - 85.00	23	4,262,649.74	5.13	185,332.60	7.496	84.46	84.46	573
85.01 - 90.00	44	9,760,094.80	11.74	221,820.34	7.612	89.61	89.70	614
90.01 - 95.00	38	8,251,605.37	9.92	217,147.51	7.569	90.64	94.79	649
95.01 - 100.00	392	46,645,901.63	56.09	118,994.65	7.623	85.18	99.95	650
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

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The Mortgage Loans (Mortgage IT Collateral)

Distribution By Occupancy Type

Occupancy Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Investor	29	\$3,905,911.98	4.70	\$134,686.62	7.758	85.33	87.29	658
Primary	529	78,778,408.48	94.74	148,919.49	7.576	84.08	93.17	631
Second Home	3	472,199.36	0.57	157,399.79	7.104	62.74	62.74	632
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By Property Type

Property Types	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-4 Family	29	\$6,418,474.92	7.72	\$221,326.72	7.658	84.67	90.03	643
Condominium	58	7,832,355.62	9.42	135,040.61	7.441	84.35	95.27	647
PUD SF	82	11,221,882.80	13.49	136,852.23	7.561	85.47	95.41	611
SF Detached	391	57,531,806.48	69.18	147,140.17	7.601	83.58	92.14	633
SF townhouse	1	152,000.00	0.18	152,000.00	6.150	95.00	100.00	671
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By Loan Purpose

Loan Purpose	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Cashout	133	\$28,400,962.07	34.15	\$213,541.07	7.587	82.11	83.97	606
Purchase	407	51,715,884.29	62.19	127,066.05	7.581	85.05	97.77	649
Rate-Term Refi	21	3,039,673.46	3.66	144,746.36	7.553	84.17	88.74	598
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

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The Mortgage Loans (Mortgage IT Collateral)

Distribution By Document Type

Document Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Full	271	\$38,180,962.29	45.91	\$140,889.16	7.307	83.95	92.67	624
Full-Alt	67	11,528,590.39	13.86	172,068.51	7.521	86.15	95.18	654
Stated	223	33,446,967.14	40.22	149,986.40	7.917	83.35	91.94	634
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By Lien Type

Lien Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
First Liens	368	\$71,724,389.12	86.25	\$194,903.23	7.133	81.52	91.62	629
Second Liens	193	11,432,130.70	13.75	59,233.84	10.399	99.64	99.64	652
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By Index Type

Index	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
6 Month Libor	331	\$65,043,919.47	78.22	\$196,507.31	7.100	81.41	91.87	628
Fixed	230	18,112,600.35	21.78	78,750.44	9.313	93.37	95.81	648
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Other	94	\$9,680,361.94	11.64	\$102,982.57	8.021	84.21	90.62	604
California	210	40,565,169.24	48.78	193,167.47	7.383	85.30	93.91	642
Florida	70	8,510,038.70	10.23	121,571.98	7.630	84.37	93.69	636
Georgia	11	1,104,710.15	1.33	100,428.20	8.279	85.51	98.18	613
Nevada	10	1,906,680.22	2.29	190,668.02	7.555	81.00	87.20	604
New York	45	9,424,620.59	11.33	209,436.01	7.853	79.57	84.50	636
Oklahoma	17	1,192,514.38	1.43	70,147.90	7.571	83.67	98.37	609
Texas	81	7,277,210.32	8.75	89,842.10	7.707	82.39	96.69	619
Virginia	7	896,139.67	1.08	128,019.95	7.349	87.45	87.45	578
Washington	16	2,599,074.61	3.13	162,442.16	7.381	83.25	98.56	654
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

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The Mortgage Loans (Mortgage IT Collateral)

Prepay Penalty for Mortgage Loans

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Prepay Penalty								
Has Prepay Penalty	408	\$62,358,566.98	74.99	\$152,839.62	7.426	84.32	94.23	634
No Prepay Penalty	153	20,797,952.84	25.01	135,934.33	8.051	83.09	88.22	627
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Prepay Term for Mortgage Loans

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Prepay Term (Mos)								
0	153	\$20,797,952.84	25.01	\$135,934.33	8.051	83.09	88.22	627
12	7	1,640,683.01	1.97	234,383.29	7.489	84.62	89.08	622
24	373	57,235,045.07	68.83	153,445.16	7.420	84.45	94.55	635
26	2	169,187.77	0.20	84,593.89	6.557	79.79	100.00	599
36	26	3,313,651.13	3.98	127,448.12	7.543	82.18	90.95	615
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Remaining Prepay Term for Mortgage Loans

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Remaining Prepay Term (Mos)								
None	153	\$20,797,952.84	25.01	\$135,934.33	8.051	83.09	88.22	627
6 - 12	7	1,640,683.01	1.97	234,383.29	7.489	84.62	89.08	622
13 - 18	1	34,250.85	0.04	34,250.85	10.999	100.00	100.00	585
19 - 24	374	57,369,981.99	68.99	153,395.67	7.415	84.43	94.56	635
31 - 36	26	3,313,651.13	3.98	127,448.12	7.543	82.18	90.95	615
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By Fico Scores

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Fico Scores								
500 - 525	19	\$3,619,098.69	4.35	\$190,478.88	8.526	75.62	76.68	515
526 - 550	18	2,752,838.22	3.31	152,935.46	8.172	77.41	81.45	540
551 - 575	22	4,270,534.17	5.14	194,115.19	7.735	85.60	86.73	562
576 - 600	96	12,893,601.34	15.51	134,308.35	7.579	82.63	92.08	590
601 - 625	90	12,815,460.15	15.41	142,394.00	7.537	84.58	91.79	614
626 - 650	130	17,871,274.01	21.49	137,471.34	7.776	85.74	93.99	639
651 - 675	85	14,394,351.41	17.31	169,345.31	7.263	84.13	95.69	661
676 - 700	41	4,683,735.77	5.63	114,237.46	7.548	85.42	96.16	687
701 - 725	32	5,302,031.40	6.38	165,688.48	7.120	84.41	98.19	708
726 - 750	15	2,538,369.79	3.05	169,224.65	7.455	87.86	96.57	739
751 - 775	8	1,281,770.43	1.54	160,221.30	6.834	84.00	100.00	768
776 - 800	5	733,454.44	0.88	146,690.89	7.534	86.07	100.00	786
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

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The Mortgage Loans (Mortgage IT Collateral)

Distribution By Debt to Income

Debt to Income	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	24	\$3,884,049.10	4.67	\$161,835.38	7.506	84.33	87.43	638
25.01 - 30.00	32	3,919,286.65	4.71	122,477.71	7.588	81.97	89.38	625
30.01 - 35.00	63	8,643,049.40	10.39	137,191.26	7.530	83.32	92.43	632
35.01 - 40.00	89	13,078,756.68	15.73	146,952.32	7.709	84.26	92.44	627
40.01 - 45.00	153	24,736,123.00	29.75	161,674.01	7.625	84.48	93.61	638
45.01 - 50.00	196	27,950,108.00	33.61	142,602.59	7.527	84.35	94.07	633
50.01 - 55.00	4	945,146.99	1.14	236,286.75	7.126	72.06	72.06	546
Total:	561	\$83,156,519.82	100.00	\$148,229.09	7.582	84.01	92.72	632

Distribution By Margins

Margins	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	25	\$6,673,098.73	10.26	\$266,923.95	5.774	78.99	96.17	668
5.000 - 5.499	40	9,126,530.04	14.03	228,163.25	6.206	79.09	94.14	643
5.500 - 5.999	86	19,574,747.32	30.09	227,613.34	6.714	80.89	93.14	646
6.000 - 6.499	56	9,320,833.04	14.33	166,443.45	7.259	82.77	92.23	618
6.500 - 6.999	121	19,963,087.81	30.69	164,984.20	8.228	83.22	88.24	597
7.500 - 7.999	3	385,622.53	0.59	128,540.84	8.620	77.52	77.52	539
Total:	331	\$65,043,919.47	100.00	\$196,507.31	7.100	81.41	91.87	628

Distribution By Next Rate Change Dates

Next Rate Change Dates	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
December 2006	7	\$1,540,233.54	2.37%	\$220,033.36	7.317%	88.29%	94.13%	610
January 2007	32	6,291,105.20	9.67	196,597.04	7.038	80.83	90.90	593
February 2007	52	9,689,906.40	14.91	186,536.66	7.298	80.83	90.88	632
March 2007	212	43,080,977.07	66.23	203,212.16	7.006	81.26	92.22	633
April 2007	13	1,983,750.95	3.05	152,596.23	7.691	85.88	95.76	628
January 2008	4	593,563.74	0.91	148,390.94	7.118	85.12	87.52	629
March 2008	9	1,367,696.09	2.10	151,966.23	7.460	77.79	84.68	608
April 2008	2	486,686.48	0.75	243,343.24	8.204	79.05	95.48	651
Total:	331	\$65,043,919.47	100.00	\$196,507.31	7.100	81.41	91.87	628

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The Mortgage Loans (Mortgage IT Collateral)

Distribution By Maximum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
11.000 - 11.499	2	\$216,544.97	0.33	\$108,272.49	6.199	84.15	100.00	762
11.500 - 11.999	20	5,455,770.56	8.39	272,788.53	5.784	78.77	95.32	675
12.000 - 12.499	34	7,731,144.18	11.89	227,386.59	6.208	78.97	93.78	646
12.500 - 12.999	75	17,715,004.62	27.24	236,200.06	6.684	80.35	93.25	646
13.000 - 13.499	54	9,255,533.64	14.23	171,398.77	7.018	80.93	93.21	622
13.500 - 13.999	51	9,137,703.69	14.05	179,170.66	7.417	82.51	91.29	618
14.000 - 14.499	31	5,718,144.84	8.79	184,456.29	7.868	85.38	89.00	614
14.500 - 14.999	31	6,112,714.16	9.40	197,184.33	8.319	86.21	88.66	586
15.000 - 15.499	16	1,735,131.47	2.67	108,445.72	8.924	82.23	86.89	562
15.500 - 15.999	13	1,549,549.16	2.38	119,196.09	9.345	80.02	83.62	544
16.000 - 16.499	2	110,366.30	0.17	55,183.15	9.805	94.39	94.39	664
16.500 - 16.999	2	306,311.88	0.47	153,155.94	9.500	59.10	59.10	523
Total:	331	\$65,043,919.47	100.00	\$196,507.31	7.100	81.41	91.87	628

Distribution By Minimum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	18	\$5,020,552.23	7.72	\$278,919.57	5.772	78.66	94.91	677
5.000 - 5.499	33	7,619,784.84	11.71	230,902.57	6.210	78.66	93.69	645
5.500 - 5.999	58	13,407,304.86	20.61	231,160.43	6.614	81.06	94.70	647
6.000 - 6.499	49	8,670,532.82	13.33	176,949.65	7.001	82.51	93.71	621
6.500 - 6.999	103	18,723,341.29	28.79	181,780.01	7.699	82.50	90.20	615
7.000 - 7.499	13	2,396,252.65	3.68	184,327.13	7.215	81.06	89.28	613
7.500 - 7.999	27	5,196,252.82	7.99	192,453.81	7.709	81.38	88.11	606
8.000 - 8.499	9	1,384,623.96	2.13	153,847.11	8.175	86.68	87.27	585
8.500 - 8.999	13	1,852,120.97	2.85	142,470.84	8.697	84.38	85.44	572
9.000 - 9.499	5	414,690.05	0.64	82,938.01	9.224	91.15	96.95	638
9.500 - 9.999	3	358,462.98	0.55	119,487.66	9.536	63.60	63.60	532
Total:	331	\$65,043,919.47	100.00	\$196,507.31	7.100	81.41	91.87	628

Distribution By Initial Periodic Rate Caps

Initial Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2.000	59	\$11,164,124.54	17.16	\$189,222.45	7.096	82.91	91.74	604
3.000	271	\$53,834,865.44	82.77	\$198,652.64	7.100	81.08	91.89	633
7.000	1	\$44,929.49	0.07	\$44,929.49	9.250	100.00	100.00	689
Total:	331	\$65,043,919.47	100.00	\$196,507.31	7.100	81.41	91.87	628

Distribution By Subsequent Periodic Rate Caps

Subsequent Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
1.000	330	\$64,998,989.98	99.93	\$196,966.64	7.099	81.40	91.86	628
7.000	1	\$44,929.49	0.07	\$44,929.49	9.250	100.00	100.00	689
Total:	331	\$65,043,919.47	100.00	\$196,507.31	7.100	81.41	91.87	628

Citigroup

The Mortgage Loans (Collateral Seasoned 7 to 12 months)

Distribution by Product Type

Product Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-28 Arm	280	\$49,827,069.70	62.40	\$177,953.82	7.631	85.37	87.44	595
3-27 Arm	83	17,219,886.11	21.57	207,468.51	7.583	84.35	86.57	609
5-25 Arm	1	300,096.25	0.38	300,096.25	6.500	86.60	86.60	630
Fixed	89	12,501,783.35	15.66	140,469.48	7.153	82.18	83.28	630
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution by Original Principal Balance*

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
25,000.01 - 50,000.00	6	\$300,000.00	0.37	\$50,000.00	7.383	81.82	86.82	641
50,000.01 - 75,000.00	88	5,478,825.00	6.82	62,259.38	8.140	85.27	86.41	605
75,000.01 - 100,000.00	71	6,310,962.00	7.85	88,886.79	7.653	84.78	87.14	606
100,000.01 - 125,000.00	58	6,532,920.00	8.13	112,636.55	7.663	86.50	88.90	607
125,000.01 - 150,000.00	29	3,929,962.00	4.89	135,515.93	7.707	85.66	89.59	607
150,000.01 - 175,000.00	25	4,091,500.00	5.09	163,660.00	6.925	82.08	83.91	611
175,000.01 - 200,000.00	25	4,682,699.00	5.83	187,307.96	7.254	83.79	87.14	613
200,000.01 - 225,000.00	20	4,284,948.00	5.33	214,247.40	7.711	81.00	82.91	597
225,000.01 - 250,000.00	11	2,618,850.00	3.26	238,077.27	7.446	82.97	90.22	622
250,000.01 - 275,000.00	19	4,949,270.00	6.16	260,467.89	7.561	84.88	88.31	610
275,000.01 - 300,000.00	20	5,762,840.00	7.17	288,142.00	7.719	82.66	84.66	577
300,000.01 - 325,000.00	17	5,312,325.00	6.61	312,489.71	7.503	89.45	90.62	614
325,000.01 - 359,650.00	22	7,489,101.00	9.32	340,413.68	8.129	86.50	86.91	596
359,650.01 - 500,000.00	33	13,608,169.00	16.93	412,368.76	7.323	84.25	84.49	600
500,000.01 - 1,000,000.00	9	5,024,250.00	6.25	558,250.00	6.662	83.06	85.22	611
Total:	453	\$80,376,621.00	100.00	\$177,431.83	7.540	84.65	86.60	604

*All weighted averages based on Original Principal Balance.

Distribution by Current Unpaid Principal Balance

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
25,000.01 - 50,000.00	8	\$397,852.08	0.50	\$49,731.51	7.641	82.62	88.88	617
50,000.01 - 75,000.00	87	\$5,418,015.04	6.79	\$62,276.03	8.183	85.49	86.45	606
75,000.01 - 100,000.00	70	6,190,821.86	7.75	88,440.31	7.608	84.61	87.00	606
100,000.01 - 125,000.00	59	6,616,105.80	8.29	112,137.39	7.671	86.66	89.02	608
125,000.01 - 150,000.00	29	3,932,064.76	4.92	135,588.44	7.619	85.52	89.43	606
150,000.01 - 175,000.00	24	3,914,023.83	4.90	163,084.33	6.977	81.78	83.69	611
175,000.01 - 200,000.00	26	4,852,567.19	6.08	186,637.20	7.202	83.64	87.67	616
200,000.01 - 225,000.00	20	4,285,138.75	5.37	214,256.94	7.726	80.99	83.00	596
225,000.01 - 250,000.00	13	3,113,505.78	3.90	239,500.44	7.338	84.07	88.69	616
250,000.01 - 275,000.00	18	4,700,611.37	5.89	261,145.08	7.764	84.58	88.16	605
275,000.01 - 300,000.00	20	5,779,485.49	7.24	288,974.27	7.698	83.98	85.96	589
300,000.01 - 325,000.00	16	5,006,816.02	6.27	312,926.00	7.514	88.53	89.77	607
325,000.01 - 359,650.00	23	7,839,692.14	9.82	340,856.18	8.035	85.86	86.24	594
359,650.01 - 500,000.00	32	13,310,384.73	16.67	415,949.52	7.317	84.64	84.89	599
500,000.01 - 1,000,000.00	8	4,491,750.57	5.63	561,468.82	6.636	82.29	84.68	617
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Citigroup

The Mortgage Loans (Collateral Seasoned 7 to 12 months)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
5.000 - 5.499	3	\$898,580.37	1.13	\$299,526.79	5.395	73.97	87.82	699
5.500 - 5.999	23	4,810,506.94	6.02	209,152.48	5.803	75.08	83.25	622
6.000 - 6.499	35	6,251,488.11	7.83	178,613.95	6.263	80.93	84.06	629
6.500 - 6.999	70	14,019,011.99	17.56	200,271.60	6.768	81.87	85.22	621
7.000 - 7.499	76	13,987,581.93	17.52	184,047.13	7.237	85.65	86.28	600
7.500 - 7.999	80	14,378,003.97	18.01	179,725.05	7.743	87.38	88.26	598
8.000 - 8.499	66	10,618,972.99	13.30	160,893.53	8.215	87.87	88.50	594
8.500 - 8.999	52	8,234,424.28	10.31	158,354.31	8.736	86.56	87.37	584
9.000 - 9.499	26	3,777,359.25	4.73	145,283.05	9.148	88.20	88.77	587
9.500 - 9.999	12	1,385,036.80	1.73	115,419.73	9.680	86.26	86.26	572
10.000 - 10.499	4	679,872.04	0.85	169,968.01	10.171	82.92	82.92	554
10.500 - 10.999	4	681,998.30	0.85	170,499.58	10.797	82.88	82.88	547
11.000 - 11.499	1	51,074.62	0.06	51,074.62	11.050	100.00	100.00	753
11.500 - 11.999	1	74,923.82	0.09	74,923.82	11.500	100.00	100.00	622
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Original Term to Maturity

Original Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 180	11	973,841.60	1.22	88,531.05	7.312	76.67	76.67	643
181 - 240	7	797,886.09	1.00	113,983.73	8.630	92.04	92.04	661
241 - 360	435	78,077,107.72	97.78	179,487.60	7.533	84.68	86.67	603
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Remaining Term to Maturity

Remaining Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
121 - 180	11	973,841.60	1.22	88,531.05	7.312	76.67	76.67	643
181 - 240	7	797,886.09	1.00	113,983.73	8.630	92.04	92.04	661
301 - 360	435	78,077,107.72	97.78	179,487.60	7.533	84.68	86.67	603
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Seasoning

Seasoning (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
007 - 012	453	79,848,835.41	100.00	176,266.74	7.542	84.66	86.60	604
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Citigroup

The Mortgage Loans (Collateral Seasoned 7 to 12 months)

Distribution By Original Loan-to-Value Ratios

Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	4	\$274,969.59	0.34	\$68,742.40	10.979	101.85	101.85	657
30.01 - 35.00	1	123,813.69	0.16	123,813.69	5.800	32.89	32.89	651
40.01 - 45.00	1	70,725.18	0.09	70,725.18	9.050	44.65	44.65	530
45.01 - 50.00	2	156,984.61	0.20	78,492.31	7.037	46.74	46.74	574
50.01 - 55.00	2	816,754.00	1.02	408,377.00	6.583	51.86	51.86	558
55.01 - 60.00	4	635,278.79	0.80	158,819.70	7.113	58.13	58.13	611
60.01 - 65.00	9	2,033,698.10	2.55	225,966.46	6.869	64.46	64.46	581
65.01 - 70.00	9	1,963,402.84	2.46	218,155.87	6.697	68.08	68.08	585
70.01 - 75.00	27	6,502,954.21	8.14	240,850.16	7.358	74.27	74.27	598
75.01 - 80.00	98	15,777,900.53	19.76	160,998.99	7.268	79.82	79.82	613
80.01 - 85.00	78	10,865,182.04	13.61	139,297.21	7.502	84.30	85.08	583
85.01 - 90.00	146	26,908,550.32	33.70	184,305.14	7.648	89.65	90.11	602
90.01 - 95.00	69	13,244,431.31	16.59	191,948.28	8.000	94.78	94.78	622
95.01 - 100.00	3	474,190.20	0.59	158,063.40	8.308	100.00	100.00	684
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Adjusted Original Loan-to-Value Ratios*

Adjusted Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
30.01 - 35.00	1	\$123,813.69	0.16	\$123,813.69	5.800	32.89	32.89	651
40.01 - 45.00	1	\$70,725.18	0.09	\$70,725.18	9.050	44.65	44.65	530
45.01 - 50.00	2	\$156,984.61	0.20	\$78,492.31	7.037	46.74	46.74	574
50.01 - 55.00	2	\$816,754.00	1.02	\$408,377.00	6.583	51.86	51.86	558
55.01 - 60.00	4	\$635,278.79	0.80	\$158,819.70	7.113	58.13	58.13	611
60.01 - 65.00	9	\$2,033,698.10	2.55	\$225,966.46	6.869	64.46	64.46	581
65.01 - 70.00	9	\$1,963,402.84	2.46	\$218,155.87	6.697	68.08	68.08	585
70.01 - 75.00	27	\$6,502,954.21	8.14	\$240,850.16	7.358	74.27	74.27	598
75.01 - 80.00	98	\$15,777,900.53	19.76	\$160,998.99	7.268	79.82	79.82	613
80.01 - 85.00	78	\$10,865,182.04	13.61	\$139,297.21	7.502	84.30	85.08	583
85.01 - 90.00	146	\$26,908,550.32	33.70	\$184,305.14	7.648	89.65	90.11	602
90.01 - 95.00	69	\$13,244,431.31	16.59	\$191,948.28	8.000	94.78	94.78	622
95.01 - 100.00	3	\$474,190.20	0.59	\$158,063.40	8.308	100.00	100.00	684
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

*The Loan-to-Value Ratios for second lien mortgages includes the principal balance at origination of the first lien mortgage.

Distribution By Combined Loan-to-Value Ratios

Combined LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
30.01 - 35.00	1	\$123,813.69	0.16	\$123,813.69	5.800	32.89	32.89	651
40.01 - 45.00	1	\$70,725.18	0.09	\$70,725.18	9.050	44.65	44.65	530
45.01 - 50.00	2	\$156,984.61	0.20	\$78,492.31	7.037	46.74	46.74	574
50.01 - 55.00	2	\$816,754.00	1.02	\$408,377.00	6.583	51.86	51.86	558
55.01 - 60.00	4	\$635,278.79	0.80	\$158,819.70	7.113	58.13	58.13	611
60.01 - 65.00	9	\$2,033,698.10	2.55	\$225,966.46	6.869	64.46	64.46	581
65.01 - 70.00	9	\$1,963,402.84	2.46	\$218,155.87	6.697	68.08	68.08	585
70.01 - 75.00	25	\$5,412,046.04	6.78	\$216,481.84	7.621	74.12	74.12	587
75.01 - 80.00	61	\$9,756,118.97	12.22	\$159,936.38	7.761	79.72	79.72	587
80.01 - 85.00	68	\$10,328,458.93	12.94	\$151,889.10	7.445	83.90	84.22	580
85.01 - 90.00	128	\$25,375,475.16	31.78	\$198,245.90	7.529	89.20	89.62	607
90.01 - 95.00	100	\$16,148,631.03	20.22	\$161,486.31	8.028	93.57	94.78	616
95.01 - 100.00	42	\$6,976,652.88	8.74	\$166,110.78	8.833	92.50	99.91	654
105.01 - 110.00	1	\$50,795.19	0.06	\$50,795.19	10.120	110.00	110.00	639
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Citigroup

The Mortgage Loans (Collateral Seasoned 7 to 12 months)

Distribution By Occupancy Type

Occupancy Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Investor	73	\$9,452,158.09	11.84	\$129,481.62	7.947	86.75	87.47	630
Primary	376	70,105,706.17	87.80	186,451.35	7.490	84.42	86.53	600
Second Home	4	290,971.15	0.36	72,742.79	6.723	75.09	75.09	646
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Property Type

Property Types	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-4 Family	43	\$10,960,249.35	13.73	\$254,889.52	7.965	85.53	86.64	615
Condominium	19	2,774,805.12	3.48	146,042.37	7.462	84.19	89.41	638
Duplex	1	86,076.32	0.11	86,076.32	7.250	85.00	85.00	655
MAN HOUS	28	2,447,754.22	3.07	87,419.79	7.369	84.17	86.34	635
PUD PROJ	1	327,209.31	0.41	327,209.31	8.990	90.00	90.00	550
PUD SF	16	3,693,021.41	4.63	230,813.84	7.426	82.94	84.54	579
SF Detached	344	59,335,598.82	74.31	172,487.21	7.478	84.63	86.53	600
SF row	1	224,120.86	0.28	224,120.86	6.400	80.00	100.00	664
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Loan Purpose

Loan Purpose	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Cashout	268	\$50,977,203.22	63.84	\$190,213.44	7.499	82.81	83.33	592
Purchase	161	25,209,357.68	31.57	156,579.86	7.741	88.15	92.68	626
Rate-Term Refi	24	3,662,274.51	4.59	152,594.77	6.769	86.32	90.32	607
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Citigroup

The Mortgage Loans (Collateral Seasoned 7 to 12 months)

Distribution By Document Type

Document Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Full	232	\$32,934,950.53	41.25	\$141,960.99	7.204	82.84	84.88	593
Full-Alt	1	300,096.25	0.38	300,096.25	6.500	86.60	86.60	630
Limited	22	5,305,656.79	6.64	241,166.22	7.344	88.30	89.89	587
Stated	198	41,308,131.84	51.73	208,626.93	7.844	85.62	87.55	615
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Lien Type

Lien Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
First Liens	449	\$79,573,855.82	99.66	\$177,224.65	7.530	84.60	86.55	604
Second Liens	4	274,969.59	0.34	68,742.40	10.979	101.85	101.85	657
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Index Type

Index	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
6 Month Libor	364	\$67,347,052.06	84.34	\$185,019.37	7.614	85.12	87.21	599
Fixed	89	12,501,783.35	15.66	140,469.48	7.153	82.18	83.28	630
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Originator

Originator	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
AMSI	418	\$72,408,654.18	90.68	\$173,226.45	7.570	84.89	86.68	603
AMSO	30	\$6,419,677.14	8.04	\$213,989.24	7.282	81.72	85.70	615
RMAE	3	\$634,331.52	0.79	\$211,443.84	7.476	86.77	86.77	533
WMC	2	386,172.57	0.48	193,086.29	6.667	86.24	86.24	636
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Citigroup

The Mortgage Loans (Collateral Seasoned 7 to 12 months)

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Other	42	\$4,656,543.84	5.83	\$110,870.09	7.272	83.45	90.28	619
Alaska	3	951,806.14	1.19	317,268.71	7.286	88.62	91.38	589
Arizona	12	1,236,877.15	1.55	103,073.10	6.584	80.16	88.49	665
California	72	21,208,892.80	26.56	294,567.96	7.042	81.22	83.91	602
Colorado	5	976,110.87	1.22	195,222.17	7.512	87.58	91.03	603
Florida	26	5,016,703.06	6.28	192,950.12	7.531	85.73	88.67	602
Georgia	21	2,905,045.95	3.64	138,335.52	7.642	87.12	88.08	610
Hawaii	3	863,334.29	1.08	287,778.10	6.307	69.87	69.87	595
Illinois	22	3,916,611.15	4.91	178,027.78	7.879	86.56	88.90	607
Indiana	29	2,378,659.19	2.98	82,022.73	8.033	90.69	91.80	615
Louisiana	8	932,516.08	1.17	116,564.51	8.163	89.94	89.94	602
Maryland	4	809,940.78	1.01	202,485.20	8.482	85.03	85.03	568
Massachusetts	6	1,890,564.68	2.37	315,094.11	7.837	89.86	89.86	617
Michigan	33	2,887,792.69	3.62	87,508.87	8.129	86.47	87.36	592
Minnesota	9	1,814,077.28	2.27	201,564.14	7.514	90.88	90.88	594
Missouri	13	1,495,641.73	1.87	115,049.36	8.431	89.19	91.98	577
Nevada	4	883,312.97	1.11	220,828.24	7.364	83.62	84.60	605
New Jersey	14	3,820,570.58	4.78	272,897.90	7.507	82.82	82.82	606
New York	40	10,992,116.77	13.77	274,802.92	7.988	85.85	86.75	606
Ohio	40	4,044,141.22	5.06	101,103.53	7.586	87.64	88.38	593
Pennsylvania	14	1,956,478.80	2.45	139,748.49	7.419	86.91	86.91	588
Texas	25	2,434,871.19	3.05	97,394.85	8.413	81.74	82.32	579
Washington	8	1,776,226.20	2.22	222,028.28	7.597	83.46	85.56	636
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Prepay Penalty for Mortgage Loans

Prepay Penalty	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Has Prepay Penalty	317	\$53,327,797.68	66.79	\$168,226.49	7.397	84.29	85.61	606
No Prepay Penalty	136	26,521,037.73	33.21	195,007.63	7.832	85.40	86.57	600
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Prepay Term for Mortgage Loans

Prepay Term (Mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0	136	\$26,521,037.73	33.21	\$195,007.63	7.832	85.40	86.57	600
12	26	5,533,204.94	6.93	212,815.57	7.472	84.57	84.63	617
24	154	24,754,902.32	31.00	160,746.12	7.603	85.38	88.89	596
36	137	23,039,690.42	28.85	168,172.92	7.158	83.04	84.64	613
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Remaining Prepay Term for Mortgage Loans

Remaining Prepay Term (Mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
None	136	\$26,521,037.73	33.21	\$195,007.63	7.832	85.40	86.57	600
001 - 005	26	5,533,204.94	6.93	212,815.57	7.472	84.57	84.63	617
006 - 012	1	297,107.58	0.37	297,107.58	7.270	84.51	84.51	514
013 - 018	153	24,457,794.74	30.63	159,854.87	7.607	85.40	88.94	597
019 - 024	2	128,170.85	0.16	64,085.43	7.064	84.79	84.79	703
025 - 030	135	22,911,519.57	28.69	169,714.96	7.159	83.03	84.64	613
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Citigroup

The Mortgage Loans (Collateral Seasoned 7 to 12 months)

Distribution By Fico Scores

Fico Scores	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
500 - 525	21	\$3,833,401.02	4.80	\$182,542.91	7.888	79.26	80.42	516
526 - 550	47	8,910,899.79	11.16	189,593.61	8.248	78.83	79.06	538
551 - 575	62	11,662,060.14	14.61	188,097.74	7.736	83.30	83.87	561
576 - 600	69	11,388,650.83	14.26	165,052.91	7.550	85.93	86.94	590
601 - 625	109	19,543,702.11	24.48	179,300.02	7.597	88.56	89.85	612
626 - 650	70	11,714,349.02	14.67	167,347.84	7.305	85.66	88.19	637
651 - 675	36	5,599,403.99	7.01	155,539.00	6.903	84.07	89.37	659
676 - 700	21	4,245,807.42	5.32	202,181.31	7.084	85.02	89.15	687
701 - 725	9	1,867,799.17	2.34	207,533.24	6.265	80.39	93.88	715
726 - 750	4	441,404.49	0.55	110,351.12	6.675	82.97	90.38	734
751 - 775	3	206,998.72	0.26	68,999.57	8.139	90.13	90.13	760
776 - 800	2	434,358.71	0.54	217,179.36	7.263	73.69	73.69	794
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Debt to Income

Debt to Income	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	51	\$6,903,877.94	8.65	\$135,370.16	7.536	82.84	84.04	628
25.01 - 30.00	37	5,070,163.85	6.35	137,031.46	7.670	86.57	88.20	608
30.01 - 35.00	55	9,066,378.78	11.35	164,843.25	7.631	85.63	87.31	601
35.01 - 40.00	78	14,490,452.30	18.15	185,775.03	7.450	82.97	85.34	612
40.01 - 45.00	101	19,010,542.21	23.81	188,223.19	7.517	84.39	87.84	609
45.01 - 50.00	122	23,064,378.54	28.89	189,052.28	7.589	86.86	87.72	593
50.01 - 55.00	9	2,243,041.79	2.81	249,226.87	7.228	72.56	74.03	551
Total:	453	\$79,848,835.41	100.00	\$176,266.74	7.542	84.66	86.60	604

Distribution By Margins

Margins	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	5	\$1,249,949.62	1.86	\$249,989.92	7.959	78.43	83.37	562
5.000 - 5.499	5	1,073,342.41	1.59	214,668.48	7.018	84.20	85.39	627
5.500 - 5.999	24	5,437,055.76	8.07	226,543.99	7.046	81.75	86.46	618
6.000 - 6.499	321	58,319,734.73	86.60	181,681.42	7.660	85.59	87.40	598
6.500 - 6.999	9	1,266,969.54	1.88	140,774.39	8.076	85.33	87.40	576
Total:	364	\$67,347,052.06	100.00	\$185,019.37	7.614	85.12	87.21	599

Citigroup

The Mortgage Loans (Collateral Seasoned 7 to 12 months)

Distribution By Next Rate Change Dates

Next Rate Change Dates	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
May 2006	1	\$297,107.58	0.44%	\$297,107.58	7.270%	84.51%	84.51%	514
June 2006	6	994,891.01	1.48	165,815.17	6.604	79.83	87.25	612
July 2006	11	2,341,068.94	3.48	212,824.45	7.308	82.38	83.83	559
August 2006	7	722,460.13	1.07	103,208.59	6.944	87.38	87.38	620
September 2006	55	8,280,070.82	12.29	150,546.74	7.676	86.46	87.92	600
October 2006	200	37,191,471.22	55.22	185,957.36	7.685	85.44	87.59	596
June 2007	1	165,364.00	0.25	165,364.00	6.600	80.00	80.00	672
July 2007	4	649,661.92	0.96	162,415.48	7.393	77.64	81.21	597
August 2007	5	878,112.84	1.30	175,622.57	7.043	85.06	85.06	632
September 2007	12	2,778,245.71	4.13	231,520.48	7.383	83.53	86.47	638
October 2007	61	12,748,501.64	18.93	208,991.83	7.686	84.88	87.05	601
July 2009	1	300,096.25	0.45	300,096.25	6.500	86.60	86.60	630
Total:	364	\$67,347,052.06	100.00	\$185,019.37	7.614	85.12	87.21	599

Distribution By Maximum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
11.000 - 11.499	2	\$180,607.28	0.27	\$90,303.64	5.377	69.85	79.16	614
11.500 - 11.999	19	4,198,141.69	6.23	220,954.83	5.808	78.04	87.39	618
12.000 - 12.499	25	4,825,588.74	7.17	193,023.55	6.271	82.46	86.52	630
12.500 - 12.999	48	10,401,357.65	15.44	216,694.95	6.786	82.62	87.09	619
13.000 - 13.499	56	11,651,248.23	17.30	208,058.00	7.217	85.01	85.70	596
13.500 - 13.999	66	12,321,373.90	18.30	186,687.48	7.728	87.74	88.64	596
14.000 - 14.499	60	9,893,432.74	14.69	164,890.55	8.209	87.51	88.14	591
14.500 - 14.999	48	7,946,537.92	11.80	165,552.87	8.738	86.68	87.52	584
15.000 - 15.499	22	3,330,827.92	4.95	151,401.27	9.165	87.63	88.27	581
15.500 - 15.999	12	1,385,036.80	2.06	115,419.73	9.680	86.26	86.26	572
16.000 - 16.499	3	629,076.85	0.93	209,692.28	10.175	80.73	80.73	547
16.500 - 16.999	3	583,822.34	0.87	194,607.45	10.764	80.00	80.00	531
Total:	364	\$67,347,052.06	100.00	\$185,019.37	7.614	85.12	87.21	599

Distribution By Minimum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
5.000 - 5.499	2	\$180,607.28	0.27	\$90,303.64	5.377	69.85	79.16	614
5.500 - 5.999	19	4,198,141.69	6.23	220,954.83	5.808	78.04	87.39	618
6.000 - 6.499	25	4,825,588.74	7.17	193,023.55	6.271	82.46	86.52	630
6.500 - 6.999	49	10,701,453.90	15.89	218,397.02	6.778	82.73	87.07	619
7.000 - 7.499	56	11,437,228.30	16.98	204,236.22	7.236	84.97	85.67	596
7.500 - 7.999	65	12,235,297.58	18.17	188,235.35	7.731	87.76	88.66	596
8.000 - 8.499	60	9,893,432.74	14.69	164,890.55	8.209	87.51	88.14	591
8.500 - 8.999	48	7,946,537.92	11.80	165,552.87	8.738	86.68	87.52	584
9.000 - 9.499	22	3,330,827.92	4.95	151,401.27	9.165	87.63	88.27	581
9.500 - 9.999	12	1,385,036.80	2.06	115,419.73	9.680	86.26	86.26	572
10.000 - 10.499	3	629,076.85	0.93	209,692.28	10.175	80.73	80.73	547
10.500 - 10.999	3	583,822.34	0.87	194,607.45	10.764	80.00	80.00	531
Total:	364	\$67,347,052.06	100.00	\$185,019.37	7.614	85.12	87.21	599

Citigroup

The Mortgage Loans (Collateral Seasoned 7 to 12 months)

Distribution By Initial Periodic Rate Caps

Initial Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
1.000	2	583,536.33	0.87	291,768.17	7.245	84.75	84.75	524
1.500	1	86,076.32	0.13	86,076.32	7.250	85.00	85.00	655
2.000	360	66,377,343.16	98.56	184,381.51	7.623	85.11	87.24	599
3.000	1	300,096.25	0.45	300,096.25	6.500	86.60	86.60	630
Total:	364	\$67,347,052.06	100.00	\$185,019.37	7.614	85.12	87.21	599

Distribution By Subsequent Periodic Rate Caps

Subsequent Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
1.000	364	\$67,347,052.06	100.00	\$185,019.37	7.614	85.12	87.21	599
Total:	364	\$67,347,052.06	100.00	\$185,019.37	7.614	85.12	87.21	599

Citigroup

The Mortgage Loans (Silent Seconds Collateral)

Distribution by Product Type

Product Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-28 (IO)	45	\$11,731,099.00	17.77	\$260,691.09	6.344	80.50	98.83	665
2-28 Arm	265	42,701,515.72	64.68	161,137.80	6.966	80.80	98.59	641
3-27 Arm	41	6,202,571.75	9.40	151,282.24	7.063	81.36	98.83	641
5-25 (IO)	1	292,000.00	0.44	292,000.00	5.750	80.00	100.00	759
5-25 Arm	2	722,572.06	1.09	361,286.03	6.364	80.00	100.00	640
Fixed	27	4,368,891.92	6.62	161,810.81	6.695	79.65	94.84	652
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution by Original Principal Balance*

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
25,000.01 - 50,000.00	12	\$535,950.00	0.81	\$44,662.50	8.055	77.01	97.49	589
50,000.01 - 75,000.00	41	2,583,484.00	3.90	63,011.80	7.853	82.74	97.59	610
75,000.01 - 100,000.00	66	5,802,516.00	8.76	87,916.91	7.268	81.53	98.78	619
100,000.01 - 125,000.00	47	5,251,692.00	7.93	111,738.13	7.092	81.32	99.07	642
125,000.01 - 150,000.00	46	6,282,228.00	9.49	136,570.17	6.971	81.48	98.59	645
150,000.01 - 175,000.00	26	4,123,642.00	6.23	158,601.62	6.842	81.95	99.78	662
175,000.01 - 200,000.00	22	4,105,652.00	6.20	186,620.55	6.729	79.71	99.32	655
200,000.01 - 225,000.00	20	4,271,075.00	6.45	213,553.75	6.913	81.44	99.23	651
225,000.01 - 250,000.00	23	5,459,720.00	8.24	237,379.13	6.967	79.96	99.29	647
250,000.01 - 275,000.00	13	3,381,204.00	5.11	260,092.62	6.845	80.76	97.89	650
275,000.01 - 300,000.00	14	4,035,127.00	6.09	288,223.36	6.459	78.70	97.84	656
300,000.01 - 325,000.00	11	3,457,219.00	5.22	314,292.64	6.651	81.34	99.53	643
325,000.01 - 359,650.00	6	2,059,800.00	3.11	343,300.00	6.607	81.74	99.74	631
359,650.01 - 500,000.00	29	11,946,892.00	18.04	411,961.79	6.451	80.70	97.16	666
500,000.01 - 1,000,000.00	5	2,928,772.00	4.42	585,754.40	6.321	76.53	95.53	637
Total:	381	\$66,224,973.00	100.00	173,818.83	6.83	80.71	98.43	647

*All weighted averages based on Original Principal Balance.

Distribution by Current Unpaid Principal Balance

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
25,000.01 - 50,000.00	14	\$634,768.11	0.96	\$45,340.58	8.109	78.27	97.10	582
50,000.01 - 75,000.00	40	\$2,551,456.44	3.86	\$63,786.41	7.855	82.71	97.77	611
75,000.01 - 100,000.00	65	5,706,914.07	8.64	87,798.68	7.250	81.48	98.77	620
100,000.01 - 125,000.00	47	5,233,072.17	7.93	111,341.96	7.092	81.32	99.07	642
125,000.01 - 150,000.00	49	6,710,096.09	10.16	136,940.74	6.938	81.38	98.68	647
150,000.01 - 175,000.00	23	3,655,634.97	5.54	158,940.65	6.890	82.20	99.76	661
175,000.01 - 200,000.00	23	4,287,465.92	6.49	186,411.56	6.694	79.72	99.35	656
200,000.01 - 225,000.00	20	4,284,511.56	6.49	214,225.58	6.932	81.44	99.23	650
225,000.01 - 250,000.00	22	5,220,491.02	7.91	237,295.05	6.992	79.96	99.25	646
250,000.01 - 275,000.00	14	3,641,563.59	5.52	260,111.69	6.910	80.70	98.05	653
275,000.01 - 300,000.00	13	3,752,529.50	5.68	288,656.12	6.369	78.61	97.69	654
300,000.01 - 325,000.00	11	3,445,539.45	5.22	313,230.86	6.652	81.34	99.53	643
325,000.01 - 359,650.00	7	2,410,591.18	3.65	344,370.17	6.420	81.48	99.78	631
359,650.01 - 500,000.00	28	11,564,582.48	17.52	413,020.80	6.485	80.72	97.07	667
500,000.01 - 1,000,000.00	5	2,919,433.90	4.42	583,886.78	6.322	76.54	95.55	637
Total:	381	\$66,018,650.45	100.00	173,277.30	6.84	80.71	98.43	647

Citigroup

The Mortgage Loans (Silent Seconds Collateral)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
5.000 - 5.499	10	\$2,776,624.83	4.21	\$277,662.48	5.391	78.56	97.00	690
5.500 - 5.999	52	11,631,962.21	17.62	223,691.58	5.784	79.32	98.59	672
6.000 - 6.499	51	9,685,965.75	14.67	189,920.90	6.264	80.65	99.07	664
6.500 - 6.999	95	18,705,835.32	28.33	196,903.53	6.723	79.72	98.97	648
7.000 - 7.499	58	8,226,515.96	12.46	141,836.48	7.252	79.79	98.23	634
7.500 - 7.999	54	7,827,331.93	11.86	144,950.59	7.722	82.69	98.58	632
8.000 - 8.499	20	2,947,425.29	4.46	147,371.26	8.254	84.93	96.43	614
8.500 - 8.999	19	2,255,715.10	3.42	119,721.85	8.776	85.71	96.02	576
9.000 - 9.499	17	1,403,271.29	2.13	82,545.37	9.173	85.39	96.70	589
9.500 - 9.999	4	492,454.01	0.75	123,113.50	9.754	86.45	98.15	553
10.000 - 10.499	1	65,548.76	0.10	65,548.76	10.125	85.00	95.00	557
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Original Term to Maturity

Original Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 180	2	238,896.75	0.36	119,448.38	6.267	83.45	98.57	696
241 - 360	379	65,779,753.70	99.64	173,561.36	6.837	80.70	98.43	646
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Remaining Term to Maturity

Remaining Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
121 - 180	2	238,896.75	0.36	119,448.38	6.267	83.45	98.57	696
301 - 360	379	65,779,753.70	99.64	173,561.36	6.837	80.70	98.43	646
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Seasoning

Seasoning (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 006	312	55,745,254.28	84.44	178,670.69	6.812	80.46	98.65	649
007 - 012	69	10,273,396.17	15.56	148,889.80	6.960	82.10	97.19	634
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Citigroup

The Mortgage Loans (Silent Seconds Collateral)

Distribution By Original Loan-to-Value Ratios

Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
60.01 - 65.00	2	\$402,513.71	0.61	\$201,256.86	6.127	63.15	82.14	581
65.01 - 70.00	5	\$354,377.30	0.54	\$70,875.46	6.293	68.11	99.04	695
70.01 - 75.00	13	\$2,902,999.43	4.40	\$223,307.65	6.777	74.54	92.43	616
75.01 - 80.00	291	\$3,980,992.00	81.77	\$185,501.69	6.646	79.96	99.17	656
80.01 - 85.00	24	\$2,198,040.22	3.33	\$91,585.01	8.252	85.00	94.52	565
85.01 - 90.00	42	\$5,236,422.39	7.93	\$124,676.72	8.152	90.00	96.84	598
90.01 - 95.00	4	\$43,305.40	1.43	\$235,826.35	7.696	93.27	98.83	657
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Adjusted Original Loan-to-Value Ratios*

Adjusted Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
60.01 - 65.00	2	\$402,513.71	0.61	\$201,256.86	6.127	63.15	82.14	581
65.01 - 70.00	5	\$354,377.30	0.54	\$70,875.46	6.293	68.11	99.04	695
70.01 - 75.00	13	\$2,902,999.43	4.40	\$223,307.65	6.777	74.54	92.43	616
75.01 - 80.00	291	\$3,980,992.00	81.77	\$185,501.69	6.646	79.96	99.17	656
80.01 - 85.00	24	\$2,198,040.22	3.33	\$91,585.01	8.252	85.00	94.52	565
85.01 - 90.00	42	\$5,236,422.39	7.93	\$124,676.72	8.152	90.00	96.84	598
90.01 - 95.00	4	\$43,305.40	1.43	\$235,826.35	7.696	93.27	98.83	657
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

*The Loan-to-Value Ratios for second lien mortgages includes the principal balance at origination of the first lien mortgage.

Distribution By Combined Loan-to-Value Ratios

Combined LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
75.01 - 80.00	1	\$298,007.06	0.45	\$298,007.06	5.500	62.50	75.87	599
80.01 - 85.00	3	\$725,646.23	1.10	\$241,882.08	7.311	76.79	83.45	551
85.01 - 90.00	12	\$3,559,151.34	5.39	\$296,595.95	6.786	78.74	90.00	652
90.01 - 95.00	65	\$8,998,384.05	13.63	\$138,436.68	7.518	84.15	94.87	621
95.01 - 100.00	300	\$2,437,461.77	79.43	\$174,791.54	6.722	80.41	99.94	652
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Citigroup

The Mortgage Loans (Silent Seconds Collateral)

Distribution By Occupancy Type

Occupancy Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Investor	24	\$2,548,911.71	3.85	\$106,204.65	7.950	86.83	95.65	635
Primary	356	63,194,932.40	95.72	177,513.86	6.786	80.47	98.53	647
Second Home	1	274,806.34	0.42	274,806.34	7.700	80.00	100.00	683
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Property Type

Property Types	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-4 Family	10	\$1,904,206.08	2.88	\$190,420.61	7.566	82.11	97.66	639
Condominium	27	\$4,949,749.50	7.50	\$183,324.06	6.601	80.00	99.08	648
Duplex	6	1,787,444.46	2.71	297,907.41	6.686	80.00	97.82	683
MAN HOUS	9	787,854.96	1.19	87,539.44	7.675	83.71	94.30	604
PUD PROJ	4	1,042,303.67	1.58	260,575.92	6.152	80.00	98.60	711
PUD SF	53	8,594,961.89	13.02	162,169.09	7.069	80.88	99.57	628
SF 4 Units	1	430,386.72	0.65	430,386.72	6.375	90.00	95.00	668
SF Detached	268	45,702,435.09	69.23	170,531.47	6.805	80.57	98.35	647
SF row	1	224,120.86	0.34	224,120.86	6.400	80.00	100.00	664
SF townhouse	1	152,000.00	0.23	152,000.00	6.150	95.00	100.00	671
Triplex	1	443,187.22	0.67	443,187.22	6.450	80.00	90.00	748
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Loan Purpose

Loan Purpose	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Cashout	33	\$8,973,269.09	13.59	\$271,917.25	6.358	79.55	95.26	642
Purchase	324	53,092,933.94	80.42	163,867.08	6.922	81.00	99.02	648
Rate-Term Refi	24	3,952,447.42	5.99	164,685.31	6.748	79.50	97.60	644
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Citigroup

The Mortgage Loans (Silent Seconds Collateral)

Distribution By Document Type

Document Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Full	168	\$24,473,410.30	37.07	\$145,675.06	6.634	80.90	98.17	627
Full-Alt	9	1,932,591.81	2.93	214,732.42	6.523	78.13	100.00	642
Limited	22	4,836,365.57	7.33	219,834.80	6.424	79.89	97.44	647
Life	5	1,603,236.09	2.43	320,647.22	6.349	81.26	99.37	626
Stated	123	20,274,334.04	30.71	164,831.98	7.129	81.25	98.34	656
Streamlined	54	12,898,712.64	19.54	238,865.05	7.015	80.13	99.07	672
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Lien Type

Lien Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
First Liens	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Index Type

Index	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
6 Month Libor	354	\$61,649,758.53	93.38	\$174,151.86	6.845	80.79	98.68	646
Fixed	27	4,368,891.92	6.62	161,810.81	6.695	79.65	94.84	652
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Originator

Originator	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
AMSI	153	\$23,577,426.09	35.71	\$154,100.82	6.709	80.91	98.17	646
AMSO	14	\$2,511,719.55	3.80	\$179,408.54	6.776	80.00	99.64	646
MIT	85	\$10,503,303.27	15.91	\$123,568.27	7.398	81.69	99.48	627
WMC	129	\$29,426,201.54	44.57	\$228,110.09	6.740	80.26	98.15	654
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Other	47	\$5,029,929.15	7.62	\$107,019.77	7.169	80.86	98.42	632
Alaska	4	706,229.12	1.07	176,557.28	7.167	80.00	100.00	630
Arizona	13	1,376,996.19	2.09	105,922.78	6.610	80.00	100.00	661
California	69	21,013,489.25	31.83	304,543.32	6.302	79.69	97.81	663
Colorado	11	1,619,620.00	2.45	147,238.18	6.725	81.84	96.20	637
Florida	31	5,201,773.00	7.88	167,799.13	6.805	81.22	99.69	655
Georgia	6	860,759.10	1.30	143,459.68	8.534	84.78	97.32	598
Illinois	15	2,775,522.18	4.20	185,034.81	7.232	82.06	98.83	630
Indiana	11	829,846.38	1.26	75,440.58	7.805	86.61	96.58	614
Maryland	12	2,581,482.30	3.91	215,123.53	6.828	78.60	99.28	637
Massachusetts	7	1,557,626.38	2.36	222,518.05	6.811	79.38	99.04	643
Michigan	9	674,359.14	1.02	74,828.79	8.500	84.78	95.61	575
Minnesota	4	759,529.09	1.15	189,882.27	6.528	80.00	100.00	683
Missouri	10	1,173,337.68	1.78	117,333.77	7.953	83.28	97.41	608
Nevada	9	1,830,643.89	2.77	203,404.88	7.060	80.39	99.31	655
New Jersey	5	1,426,222.02	2.16	285,244.40	6.112	80.00	100.00	637
New York	11	3,088,050.85	4.68	280,731.90	6.976	79.24	95.26	669
North Carolina	6	872,176.90	1.32	145,362.82	6.653	80.00	100.00	642
Ohio	7	1,080,751.28	1.64	154,393.04	7.866	90.42	96.30	627
Oregon	6	943,916.08	1.43	157,319.35	6.414	79.77	99.71	647
Pennsylvania	4	670,912.17	1.02	167,728.04	7.139	83.25	98.47	630
Texas	62	6,245,575.13	9.46	100,735.08	7.563	81.33	99.71	626
Utah	7	852,712.52	1.29	121,816.07	6.220	80.00	100.00	669
Virginia	6	1,241,075.38	1.88	206,845.90	7.097	80.00	98.82	660
Washington	9	1,606,116.27	2.43	178,457.36	6.511	81.29	100.00	631
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Citigroup

The Mortgage Loans (Silent Seconds Collateral)

Prepay Penalty for Mortgage Loans

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Prepay Penalty								
Has Prepay Penalty	276	\$43,582,400.68	66.02	\$157,907.25	6.798	80.83	98.73	645
No Prepay Penalty	105	\$22,436,249.79	33.98	\$213,678.57	6.906	80.48	97.83	649
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Prepay Term for Mortgage Loans

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Prepay Term (Mos)								
0	105	\$22,436,249.79	33.98	\$213,678.57	6.906	80.48	97.83	649
12	5	\$18,868.22	1.39	\$183,773.64	6.362	80.68	99.66	655
24	230	\$36,245,314.75	54.90	\$157,588.33	6.849	80.95	99.00	643
26	1	\$91,664.61	0.14	\$91,664.61	6.500	80.00	100.00	608
36	40	\$6,326,553.08	9.58	\$158,163.83	6.576	80.15	97.02	658
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Remaining Prepay Term for Mortgage Loans

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Remaining Prepay Term (Mos)								
None	105	\$22,436,249.79	33.98	\$213,678.57	6.906	80.48	97.83	649
1 - 5	1	\$62,756.09	0.10	\$62,756.09	9.050	90.00	95.00	612
6 - 12	4	\$856,112.13	1.30	\$214,028.03	6.165	80.00	100.00	658
13 - 18	94	\$14,795,974.31	22.41	\$157,403.98	6.647	80.86	99.23	647
19 - 24	137	\$21,541,005.05	32.63	\$157,233.61	6.986	81.01	98.85	640
25 - 30	29	\$4,715,156.30	7.14	\$162,591.60	6.375	79.71	96.07	669
31 - 36	11	\$1,611,396.78	2.44	\$146,490.62	7.161	81.44	99.81	627
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Fico Scores

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Fico Scores								
500 - 525	8	\$1,159,650.32	1.76	\$144,956.29	8.350	81.78	92.18	513
526 - 550	16	\$1,784,922.26	2.70	\$111,557.64	8.280	84.10	95.54	540
551 - 575	18	\$1,938,108.46	2.94	\$107,872.69	8.422	86.83	96.01	565
576 - 600	52	\$7,532,659.28	11.41	\$144,858.83	7.021	80.27	96.23	592
601 - 625	58	\$9,822,349.46	14.88	\$169,350.85	6.798	80.48	99.63	614
626 - 650	84	\$14,397,203.00	21.81	\$171,395.27	6.902	80.44	99.19	638
651 - 675	60	\$12,062,376.18	18.27	\$201,039.60	6.692	81.30	98.67	664
676 - 700	31	\$6,138,808.51	9.30	\$198,026.08	6.590	80.15	99.66	687
701 - 725	31	\$6,567,529.12	9.95	\$211,855.78	6.359	79.54	98.46	713
726 - 750	15	\$2,838,716.35	4.30	\$189,247.76	6.356	79.20	97.65	739
751 - 775	7	\$1,416,667.71	2.15	\$202,381.10	5.878	80.00	99.54	759
776 - 800	1	\$359,659.80	0.54	\$359,659.80	5.850	80.00	100.00	798
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Citigroup

The Mortgage Loans (Silent Seconds Collateral)

Distribution By Debt to Income

Debt to Income	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	23	\$3,541,596.15	5.36	\$153,982.44	7.084	80.94	99.29	632
25.01 - 30.00	25	3,719,191.32	5.63	148,767.65	6.586	80.73	99.51	646
30.01 - 35.00	49	7,388,599.52	11.19	150,787.75	6.817	80.37	97.91	647
35.01 - 40.00	81	14,407,519.54	21.82	177,870.61	6.764	81.02	98.64	651
40.01 - 45.00	112	20,598,645.78	31.20	183,916.48	6.747	80.68	98.90	652
45.01 - 50.00	82	14,270,688.25	21.62	174,032.78	7.086	80.65	97.82	644
50.01 - 55.00	7	1,564,770.50	2.37	223,538.64	6.927	80.09	93.11	581
55.01 - 60.00	2	527,639.39	0.80	263,819.70	5.501	80.00	100.00	660
Total:	381	\$66,018,650.45	100.00	\$173,277.30	6.835	80.71	98.43	647

Distribution By Margins

Margins	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	10	\$2,008,778.78	3.26	\$200,877.88	6.500	78.75	96.92	610
5.000 - 5.499	26	5,827,436.79	9.45	224,132.18	6.173	80.55	99.17	664
5.500 - 5.999	51	9,897,103.11	16.05	194,060.85	6.444	80.36	99.57	658
6.000 - 6.499	179	28,868,529.48	46.83	161,276.70	6.746	80.47	98.68	648
6.500 - 6.999	57	9,125,535.57	14.80	160,097.12	7.542	81.93	98.66	638
7.000 - 7.499	15	3,520,510.35	5.71	234,700.69	7.393	81.46	97.69	631
7.500 - 7.999	7	1,426,846.96	2.31	203,835.28	7.519	81.67	97.49	631
8.000 - 8.499	6	719,819.35	1.17	119,969.89	9.027	86.50	96.10	568
8.500 - 8.999	1	54,371.79	0.09	54,371.79	9.250	85.00	95.00	537
9.000 - 9.499	2	200,826.35	0.33	100,413.18	9.205	82.27	95.45	629
Total:	354	\$61,649,758.53	100.00	\$174,151.86	6.845	80.79	98.68	646

Distribution By Next Rate Change Dates

Next Rate Change Dates	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
June 2006	2	\$369,149.41	0.60%	\$184,574.71	5.684%	80.00%	100.00%	695
July 2006	2	433,038.40	0.70	216,519.20	8.638	90.00	97.88	552
September 2006	7	889,081.71	1.44	127,011.67	7.655	84.00	97.56	609
October 2006	33	5,016,606.62	8.14	152,018.38	6.898	81.46	97.45	635
November 2006	69	11,345,074.54	18.40	164,421.37	6.517	80.15	99.54	654
December 2006	5	1,443,289.13	2.34	288,657.83	6.127	77.98	95.97	618
January 2007	8	1,480,784.02	2.40	185,098.00	6.476	83.71	98.55	637
February 2007	7	1,674,222.56	2.72	239,174.65	6.623	81.17	98.86	680
March 2007	126	21,774,745.86	35.32	172,815.44	6.893	80.61	98.33	648
April 2007	51	10,006,622.47	16.23	196,208.28	7.106	80.53	99.31	646
July 2007	1	116,115.06	0.19	116,115.06	6.900	80.00	100.00	662
September 2007	2	408,618.70	0.66	204,309.35	5.948	80.00	100.00	620
October 2007	16	1,908,306.11	3.10	119,269.13	7.364	83.50	98.00	627
November 2007	18	2,982,719.76	4.81	164,595.54	6.798	80.77	99.57	649
March 2008	3	367,097.02	0.60	122,365.67	7.490	78.60	100.00	656
April 2008	1	439,715.10	0.71	439,715.10	8.175	80.00	95.00	654
March 2010	3	1,014,572.06	1.65	338,190.69	6.188	80.00	100.00	674
Total:	354	\$61,649,758.53	100.00	\$174,151.86	6.845	80.79	98.68	646

Citigroup

The Mortgage Loans (Silent Seconds Collateral)

Distribution By Maximum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
11.000 - 11.499	4	\$850,507.30	1.40	\$215,126.83	5.828	80.00	100.00	648
11.500 - 11.999	30	6,358,190.93	10.31	211,939.70	5.694	79.85	99.81	667
12.000 - 12.499	56	11,470,702.82	18.61	204,833.98	6.018	79.99	99.56	674
12.500 - 12.999	75	12,831,109.34	20.81	171,081.46	6.600	80.38	99.17	656
13.000 - 13.499	63	12,087,259.98	19.61	191,861.27	6.894	79.14	98.03	640
13.500 - 13.999	54	7,805,650.07	12.66	144,549.08	7.466	81.76	98.54	634
14.000 - 14.499	30	5,457,700.90	8.85	181,923.36	7.854	83.05	98.15	626
14.500 - 14.999	14	2,012,754.72	3.26	143,768.19	8.583	86.05	95.36	596
15.000 - 15.499	21	1,991,793.64	3.23	94,847.32	9.003	83.79	95.81	583
15.500 - 15.999	5	617,250.67	1.00	123,450.13	9.413	86.86	99.56	568
16.000 - 16.499	1	91,289.40	0.15	91,289.40	9.750	85.00	90.00	520
16.500 - 16.999	1	65,548.76	0.11	65,548.76	10.125	85.00	95.00	557
Total:	354	\$61,649,758.53	100.00	\$174,151.86	6.845	80.79	98.68	646

Distribution By Minimum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	1	\$41,960.30	0.07	\$41,960.30	5.650	67.77	100.00	649
5.000 - 5.499	15	2,959,222.25	4.80	197,281.48	5.653	79.85	99.58	670
5.500 - 5.999	57	11,825,177.80	19.18	207,459.26	5.929	79.78	99.75	667
6.000 - 6.499	62	10,661,954.63	17.29	171,967.01	6.403	80.37	98.98	660
6.500 - 6.999	107	19,554,465.13	31.72	182,752.01	6.973	80.37	98.78	644
7.000 - 7.499	36	6,118,255.90	9.92	169,951.55	7.247	79.71	97.91	639
7.500 - 7.999	36	5,734,223.58	9.30	159,263.99	7.747	82.73	98.49	629
8.000 - 8.499	11	1,664,470.12	2.70	151,315.47	8.271	85.15	95.23	600
8.500 - 8.999	16	1,890,170.72	3.07	118,135.67	8.787	86.16	96.04	578
9.000 - 9.499	11	1,043,019.94	1.69	94,819.99	9.195	85.72	95.77	597
9.500 - 9.999	1	91,289.40	0.15	91,289.40	9.750	85.00	90.00	520
10.000 - 10.499	1	65,548.76	0.11	65,548.76	10.125	85.00	95.00	557
Total:	354	\$61,649,758.53	100.00	\$174,151.86	6.845	80.79	98.68	646

Distribution By Initial Periodic Rate Caps

Initial Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
1.000	2	\$458,730.07	0.74	\$229,365.04	7.854	80.00	92.01	642
1.500	29	\$6,666,513.36	10.81	\$229,879.77	6.566	80.37	96.68	658
2.000	159	\$24,476,953.21	39.70	\$153,943.10	6.762	81.10	98.93	643
3.000	163	\$29,755,561.89	48.27	\$182,549.46	6.971	80.65	99.01	645
5.000	1	\$292,000.00	0.47	\$292,000.00	5.750	80.00	100.00	759
Total:	354	\$61,649,758.53	100.00	\$174,151.86	6.845	80.79	98.68	646

Distribution By Subsequent Periodic Rate Caps

Subsequent Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
1.000	353	\$61,249,758.53	99.35	\$173,512.06	6.842	80.79	98.70	646
1.500	1	\$400,000.00	0.65	\$400,000.00	7.225	80.00	95.00	674
Total:	354	\$61,649,758.53	100.00	\$174,151.86	6.845	80.79	98.68	646

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The Mortgage Loans (WMC Collateral)

Distribution by Product Type

Product Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-28 (IO)	478	\$149,727,031.58	26.33	\$313,236.47	6.339	81.48	94.90	651
2-28 Arm	1,339	294,148,970.13	51.74	219,678.10	7.025	80.53	89.45	624
3-27 (IO)	1	406,000.00	0.07	406,000.00	6.500	74.00	74.00	634
3-27 Arm	38	8,719,578.68	1.53	229,462.60	6.569	82.34	90.00	641
5-25 (IO)	36	10,746,110.00	1.89	298,503.06	6.331	79.44	88.97	674
5-25 Arm	32	7,284,762.61	1.28	227,648.83	6.349	79.23	88.91	640
6 MO ARM	3	1,213,193.66	0.21	404,397.89	6.987	78.46	78.46	582
Fixed	1,173	96,314,776.21	16.94	82,109.78	8.700	90.80	92.18	651
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution by Original Principal Balance*

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25,000.00	135	\$2,660,113.00	0.47	\$19,704.54	10.209	98.79	98.79	639
25,000.01 - 50,000.00	345	13,035,717.00	2.29	37,784.69	9.989	97.12	97.67	648
50,000.01 - 75,000.00	367	22,750,769.00	4.00	61,991.20	9.211	93.12	96.04	650
75,000.01 - 100,000.00	285	24,679,039.42	4.34	86,593.12	8.679	89.55	95.20	643
100,000.01 - 125,000.00	250	27,982,459.00	4.92	111,929.84	7.733	84.89	92.97	631
125,000.01 - 150,000.00	237	32,515,942.00	5.71	137,198.07	7.470	82.79	89.68	628
150,000.01 - 175,000.00	194	31,581,785.00	5.55	162,792.71	7.219	82.52	90.40	631
175,000.01 - 200,000.00	163	30,740,580.00	5.40	188,592.52	7.066	79.09	87.90	626
200,000.01 - 225,000.00	149	31,713,555.00	5.57	212,842.65	6.716	79.90	90.54	637
225,000.01 - 250,000.00	146	34,695,226.00	6.10	237,638.53	6.730	80.38	91.60	639
250,000.01 - 275,000.00	107	28,091,198.00	4.94	262,534.56	6.802	80.62	91.09	640
275,000.01 - 300,000.00	116	33,387,449.00	5.87	287,822.84	6.740	80.37	89.00	635
300,000.01 - 325,000.00	109	34,192,425.00	6.01	313,691.97	6.761	81.85	90.60	634
325,000.01 - 359,650.00	103	35,021,726.00	6.15	340,016.76	6.722	80.50	90.85	649
359,650.01 - 500,000.00	278	116,519,764.00	20.47	419,135.84	6.594	81.78	91.68	646
500,000.01 - 1,000,000.00	116	69,534,232.00	12.22	599,433.03	6.570	80.11	90.21	643
Total:	3,100	\$569,101,979.42	100.00	\$183,581.28	7.099	82.50	91.30	640

*All weighted averages based on Original Principal Balance.

Distribution by Current Unpaid Principal Balance

Range (\$)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25,000.00	135	\$2,658,127.55	0.47	\$19,689.83	10.209	98.80	98.80	639
25,000.01 - 50,000.00	345	13,025,011.90	2.29	37,753.66	9.989	97.12	97.67	648
50,000.01 - 75,000.00	367	22,728,968.31	4.00	61,931.79	9.211	93.12	96.04	650
75,000.01 - 100,000.00	287	24,855,061.03	4.37	86,603.00	8.664	89.35	95.03	642
100,000.01 - 125,000.00	248	27,752,386.33	4.88	111,904.78	7.741	85.04	93.11	631
125,000.01 - 150,000.00	237	32,477,636.74	5.71	137,036.44	7.471	82.79	89.68	628
150,000.01 - 175,000.00	195	31,720,582.43	5.58	162,669.65	7.217	82.51	90.46	632
175,000.01 - 200,000.00	164	30,932,717.17	5.44	188,614.13	7.063	79.21	87.85	625
200,000.01 - 225,000.00	148	31,508,278.00	5.54	212,893.77	6.714	79.81	90.51	638
225,000.01 - 250,000.00	146	34,683,685.10	6.10	237,559.49	6.725	80.34	91.70	639
250,000.01 - 275,000.00	107	28,086,918.83	4.94	262,494.57	6.820	80.62	91.09	639
275,000.01 - 300,000.00	115	33,077,246.59	5.82	287,628.23	6.732	80.38	88.91	634
300,000.01 - 325,000.00	109	34,159,334.99	6.01	313,398.39	6.761	81.85	90.60	634
325,000.01 - 359,650.00	108	36,791,251.23	6.47	340,659.73	6.729	80.57	91.01	647
359,650.01 - 500,000.00	273	114,620,576.72	20.16	419,855.59	6.589	81.78	91.65	647
500,000.01 - 1,000,000.00	116	69,482,639.95	12.22	598,888.28	6.570	80.11	90.22	643
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

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The Mortgage Loans (WMC Collateral)

Distribution by Current Gross Mortgage Rate

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
4.500 - 4.999	2	\$932,000.00	0.16	\$466,000.00	4.990	80.00	91.93	696
5.000 - 5.499	59	17,781,999.81	3.13	301,389.83	5.340	79.53	96.05	664
5.500 - 5.999	307	89,601,912.19	15.76	291,862.91	5.813	80.09	93.55	664
6.000 - 6.499	379	95,313,362.52	16.76	251,486.44	6.253	79.20	88.91	646
6.500 - 6.999	574	145,262,031.47	25.55	253,069.74	6.748	80.92	90.20	643
7.000 - 7.499	289	61,135,459.12	10.75	211,541.38	7.248	80.85	90.77	625
7.500 - 7.999	290	59,255,140.56	10.42	204,328.07	7.739	81.05	88.84	617
8.000 - 8.499	160	22,635,817.96	3.98	141,473.86	8.261	85.79	90.42	611
8.500 - 8.999	172	21,278,788.38	3.74	123,713.94	8.757	87.01	88.98	600
9.000 - 9.499	59	6,524,152.94	1.15	110,578.86	9.218	92.74	93.31	621
9.500 - 9.999	355	22,580,795.19	3.97	63,607.87	9.784	97.63	97.65	653
10.000 - 10.499	96	6,150,962.70	1.08	64,072.53	10.217	97.85	97.96	631
10.500 - 10.999	243	14,962,439.26	2.63	61,573.82	10.779	98.73	98.73	633
11.000 - 11.499	55	2,238,607.53	0.39	40,701.96	11.217	99.62	99.62	623
11.500 - 11.999	52	2,471,302.30	0.43	47,525.04	11.666	98.42	98.42	635
12.000 - 12.499	2	152,233.37	0.03	76,116.69	12.000	100.00	100.00	608
12.500 - 12.999	6	283,407.57	0.05	47,234.60	12.500	99.18	99.18	624
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By Original Term to Maturity

Original Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 180	983	60,173,394.46	10.58	61,214.03	9.832	98.07	98.07	661
181 - 240	3	145,560.62	0.03	48,520.21	8.333	89.94	89.94	625
241 - 360	2,114	508,241,467.79	89.39	240,416.97	6.775	80.65	90.50	637
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By Remaining Term to Maturity

Remaining Term (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
121 - 180	983	60,173,394.46	10.58	61,214.03	9.832	98.07	98.07	661
181 - 240	3	145,560.62	0.03	48,520.21	8.333	89.94	89.94	625
301 - 360	2,114	508,241,467.79	89.39	240,416.97	6.775	80.65	90.50	637
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By Seasoning

Seasoning (mos)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
000 - 006	3,098	568,174,250.30	99.93	183,400.34	7.099	82.50	91.31	640
007 - 012	2	386,172.57	0.07	193,086.29	6.667	86.24	86.24	636
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

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The Mortgage Loans (WMC Collateral)

Distribution By Original Loan-to-Value Ratios

Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	965	\$57,677,270.93	10.14	\$59,769.19	9.967	98.95	98.95	661
25.01 - 30.00	4	403,425.95	0.07	100,856.49	8.354	59.54	59.54	632
30.01 - 35.00	3	343,500.30	0.06	114,500.10	6.853	34.20	34.20	565
35.01 - 40.00	4	599,564.88	0.11	149,891.22	7.078	38.86	38.86	610
40.01 - 45.00	5	676,827.43	0.12	135,365.49	6.639	44.10	44.10	606
45.01 - 50.00	18	3,050,201.94	0.54	169,455.66	6.808	48.59	48.59	607
50.01 - 55.00	15	2,527,862.44	0.44	168,524.16	6.900	52.36	52.37	617
55.01 - 60.00	23	4,306,270.79	0.76	187,229.16	6.790	57.59	57.59	591
60.01 - 65.00	41	10,183,695.41	1.79	248,382.81	6.902	63.23	64.13	589
65.01 - 70.00	77	19,226,461.23	3.38	249,694.30	6.695	68.83	70.85	605
70.01 - 75.00	123	36,105,716.54	6.35	293,542.41	6.856	73.74	77.73	604
75.01 - 80.00	1,246	296,806,394.20	52.20	238,207.38	6.608	79.89	96.05	653
80.01 - 85.00	171	37,115,015.95	6.53	217,046.88	7.138	84.27	84.34	604
85.01 - 90.00	246	63,248,352.87	11.12	257,107.13	7.002	89.65	89.83	627
90.01 - 95.00	146	34,402,068.79	6.05	235,630.61	7.277	94.62	94.62	636
95.01 - 100.00	13	1,887,793.22	0.33	145,214.86	7.126	99.75	99.75	683
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By Adjusted Original Loan-to-Value Ratios*

Adjusted Original LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	3	\$291,261.06	0.05	\$97,087.02	6.236	18.47	18.47	676
25.01 - 30.00	3	\$223,497.48	0.04	\$74,499.16	6.626	26.97	26.97	592
30.01 - 35.00	3	\$343,500.30	0.06	\$114,500.10	6.853	34.20	34.20	565
35.01 - 40.00	4	\$599,564.88	0.11	\$149,891.22	7.078	38.86	38.86	610
40.01 - 45.00	5	\$676,827.43	0.12	\$135,365.49	6.639	44.10	44.10	606
45.01 - 50.00	18	\$3,050,201.94	0.54	\$169,455.66	6.808	48.59	48.59	607
50.01 - 55.00	15	\$2,527,862.44	0.44	\$168,524.16	6.900	52.36	52.37	617
55.01 - 60.00	23	\$4,306,270.79	0.76	\$187,229.16	6.790	57.59	57.59	591
60.01 - 65.00	41	\$10,183,695.41	1.79	\$248,382.81	6.902	63.23	64.13	589
65.01 - 70.00	77	\$19,226,461.23	3.38	\$249,694.30	6.695	68.83	70.85	605
70.01 - 75.00	124	\$36,255,603.09	6.38	\$292,383.90	6.872	73.73	77.71	604
75.01 - 80.00	1,246	\$296,806,394.20	52.20	\$238,207.38	6.608	79.89	96.05	653
80.01 - 85.00	171	\$37,115,015.95	6.53	\$217,046.88	7.138	84.27	84.34	604
85.01 - 90.00	264	\$64,482,203.10	11.34	\$244,250.77	7.063	89.66	89.84	628
90.01 - 95.00	204	\$38,084,884.87	6.70	\$186,690.61	7.554	94.62	94.62	638
95.01 - 100.00	899	\$4,387,178.70	9.57	\$60,497.42	9.870	99.98	99.98	662
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

*The Loan-to-Value Ratios for second lien mortgages includes the principal balance at origination of the first lien mortgage.

Distribution By Combined Loan-to-Value Ratios

Combined LTVs	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	3	\$291,261.06	0.05	\$97,087.02	6.236	18.47	18.47	676
25.01 - 30.00	3	\$223,497.48	0.04	\$74,499.16	6.626	26.97	26.97	592
30.01 - 35.00	3	\$343,500.30	0.06	\$114,500.10	6.853	34.20	34.20	565
35.01 - 40.00	4	\$599,564.88	0.11	\$149,891.22	7.078	38.86	38.86	610
40.01 - 45.00	5	\$676,827.43	0.12	\$135,365.49	6.639	44.10	44.10	606
45.01 - 50.00	18	\$3,050,201.94	0.54	\$169,455.66	6.808	48.59	48.59	607
50.01 - 55.00	15	\$2,527,862.44	0.44	\$168,524.16	6.900	52.36	52.37	617
55.01 - 60.00	23	\$4,306,270.79	0.76	\$187,229.16	6.790	57.59	57.59	591
60.01 - 65.00	40	\$9,335,312.65	1.64	\$233,382.82	6.961	63.37	63.37	588
65.01 - 70.00	73	\$17,588,626.10	3.09	\$240,940.08	6.713	68.85	68.85	601
70.01 - 75.00	110	\$30,228,817.78	5.32	\$274,807.43	6.902	73.36	73.67	596
75.01 - 80.00	211	\$48,912,928.51	8.60	\$231,814.83	6.932	79.41	79.41	608
80.01 - 85.00	167	\$36,815,761.67	6.48	\$220,453.66	7.121	84.23	84.25	603
85.01 - 90.00	282	\$72,659,689.40	12.78	\$257,658.47	7.009	88.08	89.69	634
90.01 - 95.00	282	\$59,997,602.66	10.55	\$212,757.46	7.218	89.06	94.66	643
95.01 - 100.00	1,861	\$281,002,697.78	49.42	\$150,995.54	7.185	83.82	99.98	661
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

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The Mortgage Loans (WMC Collateral)

Distribution By Occupancy Type

Occupancy Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Investor	90	\$18,248,878.11	3.21	\$202,765.31	7.194	80.90	81.26	662
Primary	2,904	\$32,497,001.23	93.66	\$183,366.74	7.093	82.45	91.56	638
Second Home	106	\$17,814,543.53	3.13	\$168,061.73	7.171	85.53	93.86	678
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By Property Type

Property Types	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
2-4 Family	1	\$474,203.52	0.08	\$474,203.52	6.900	67.90	67.90	614
Condominium	351	\$6,286,559.39	9.90	\$160,360.57	7.104	83.06	94.06	646
Duplex	107	\$23,765,586.67	4.18	\$222,108.29	6.948	81.66	89.03	659
PUD PROJ	101	\$17,066,761.85	3.00	\$168,977.84	7.323	83.25	93.38	645
PUD SF	338	\$9,431,552.64	10.45	\$175,833.00	7.114	83.31	93.78	648
SF 4 Units	7	\$2,057,340.06	0.36	\$293,905.72	6.939	82.77	85.56	651
SF Detached	2,173	\$402,187,204.47	70.74	\$185,083.85	7.099	82.39	90.82	636
Triplex	22	\$7,291,214.27	1.28	\$331,418.83	6.953	79.27	82.09	653
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By Loan Purpose

Loan Purpose	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Cashout	1,079	\$237,354,424.92	41.75	\$219,976.30	6.963	80.65	84.04	617
Purchase	1,900	\$10,610,349.60	54.63	\$163,479.13	7.202	84.01	97.19	658
Rate-Term Refi	95	\$17,133,145.90	3.01	\$180,348.90	7.093	81.45	87.71	628
Refi Texas Cash-out	26	\$3,462,502.45	0.61	\$133,173.17	7.182	79.17	79.17	604
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

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The Mortgage Loans (WMC Collateral)

Distribution By Document Type

Document Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
85 Stated - Stated loans over 85 LTV	1	\$44,966.87	0.01	\$44,966.87	10.875	100.00	100.00	654
Full	1,471	245,706,492.52	43.22	167,033.65	6.934	83.30	90.84	629
Full-Alt	36	9,820,040.20	1.73	272,778.89	6.817	79.46	89.47	631
Limited	375	82,494,529.39	14.51	219,985.41	6.844	83.12	91.62	633
Lite	97	19,758,412.52	3.48	203,694.97	7.124	83.02	95.04	641
Stated	287	76,170,509.48	13.40	265,402.47	7.059	77.04	78.05	627
Streamlined	833	134,565,471.89	23.67	161,543.18	7.596	83.89	99.26	671
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By Lien Type

Lien Type	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
First Liens	2,137	\$510,994,484.53	89.88	\$239,117.68	6.773	80.60	90.40	637
Second Liens	963	57,565,938.34	10.12	59,777.71	9.988	99.36	99.36	661
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By Index Type

Index	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
6 Month Libor	1,927	\$472,245,646.66	83.06	\$245,067.80	6.772	80.81	91.12	637
Fixed	1,173	96,314,776.21	16.94	82,109.78	8.700	90.80	92.18	651
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By State

State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Other	389	\$44,062,248.30	7.75	\$113,270.56	7.569	83.73	90.62	613
Arizona	95	13,216,610.23	2.32	139,122.21	7.210	84.69	94.27	649
California	1,228	293,118,632.48	51.55	238,695.95	6.939	81.75	91.00	643
Colorado	41	6,788,358.35	1.19	165,569.72	7.062	85.54	95.73	639
Connecticut	41	7,950,395.02	1.40	193,912.07	7.238	82.59	90.51	664
Florida	258	36,623,725.29	6.44	141,952.42	7.239	83.41	91.25	643
Georgia	47	6,691,977.56	1.18	142,382.50	7.612	83.71	91.48	631
Illinois	101	13,365,628.94	2.35	132,332.96	7.421	84.08	91.64	633
Maryland	124	19,969,693.37	3.51	161,045.91	7.182	82.16	90.10	617
Massachusetts	67	12,282,923.85	2.16	183,327.22	7.323	83.86	94.21	636
Nevada	74	11,504,117.53	2.02	155,461.05	7.014	83.50	93.22	661
New Jersey	77	16,137,556.54	2.84	209,578.66	6.970	80.58	87.34	620
New York	138	33,609,470.37	5.91	243,546.89	7.050	82.80	89.76	654
Texas	217	22,372,862.71	3.94	103,100.75	7.480	83.62	95.12	642
Virginia	128	20,858,457.16	3.67	162,956.70	7.317	82.83	91.90	640
Washington	75	10,007,765.17	1.76	133,436.87	6.909	84.67	95.02	641
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

****PLEASE SEE CITIGROUP DISCLAIMER. THESE HAVE NOT BEEN REVIEWED BY ACCOUNTANTS.**

The Mortgage Loans (WMC Collateral)

Prepay Penalty for Mortgage Loans

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Prepay Penalty								
Has Prepay Penalty	1,803	\$350,283,897.50	51.51	\$194,278.37	6.918	82.08	91.96	640
No Prepay Penalty	1,297	218,276,525.37	38.39	168,293.39	7.390	83.17	90.24	640
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Prepay Term for Mortgage Loans

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Prepay Term (Mos)								
0	1,297	\$218,276,525.37	38.39	\$168,293.39	7.390	83.17	90.24	640
12	93	23,124,564.98	4.07	248,651.24	7.077	81.32	89.69	641
24	1,546	297,198,256.58	52.27	192,236.91	6.902	82.43	92.81	639
36	164	29,961,075.94	5.27	182,689.49	6.948	79.22	85.30	646
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Remaining Prepay Term for Mortgage Loans

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Remaining Prepay Term (Mos)								
None	1,297	\$218,276,525.37	38.39	\$168,293.39	7.390	83.17	90.24	640
001 - 005	1	\$300,096.25	0.05	\$300,096.25	6.500	86.50	86.50	630
006 - 012	92	22,824,468.73	4.01	248,092.05	7.084	81.25	89.73	641
013 - 018	1	86,076.32	0.02	86,076.32	7.250	85.00	85.00	655
019 - 024	1,545	297,112,180.26	52.26	192,305.82	6.902	82.43	92.82	639
031 - 036	164	29,961,075.94	5.27	182,689.49	6.948	79.22	85.30	646
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By Fico Scores

	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
Fico Scores								
500 - 525	79	\$15,473,794.40	2.72	\$195,870.82	8.177	78.80	79.05	511
526 - 550	103	19,545,815.39	3.44	189,765.20	7.877	77.32	77.45	538
551 - 575	153	28,828,167.91	5.07	188,419.40	7.443	80.00	81.15	562
576 - 600	393	67,627,671.72	11.89	172,080.59	7.124	80.62	85.84	589
601 - 625	546	97,176,010.49	17.09	177,978.04	7.149	82.44	90.83	613
626 - 650	564	102,830,652.88	18.09	182,323.85	7.012	83.46	93.32	639
651 - 675	513	99,931,198.34	17.58	194,797.66	7.015	83.37	93.69	662
676 - 700	301	59,768,429.68	10.51	198,566.21	6.970	83.23	94.79	687
701 - 725	216	36,817,634.45	6.48	170,452.01	6.893	84.79	97.32	712
726 - 750	117	20,119,059.96	3.54	171,957.78	6.786	83.48	96.59	738
751 - 775	74	13,313,214.49	2.34	179,908.30	6.623	84.02	96.96	762
776 - 800	37	6,302,123.96	1.11	170,327.67	6.619	84.08	97.09	786
801 - 825	4	826,649.20	0.15	206,662.30	6.910	84.00	100.00	805
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

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The Mortgage Loans (WMC Collateral)

Distribution By Debt to Income

Debt to Income	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
0.01 - 25.00	208	\$34,925,563.02	6.14	\$167,911.36	6.881	81.18	88.34	638
25.01 - 30.00	243	43,665,516.61	7.68	179,693.48	6.911	80.81	87.97	640
30.01 - 35.00	295	51,363,566.82	9.03	174,113.79	7.052	81.52	90.54	647
35.01 - 40.00	524	93,867,949.33	16.51	179,137.31	7.159	82.48	91.26	640
40.01 - 45.00	797	151,981,647.82	26.73	190,692.16	7.114	82.91	92.78	641
45.01 - 50.00	782	143,510,126.75	25.24	183,516.79	7.217	83.13	92.21	637
50.01 - 55.00	223	44,222,354.88	7.78	198,306.52	7.013	82.86	90.13	634
55.01 - 60.00	28	5,023,697.64	0.88	179,417.77	6.534	83.38	89.02	622
Total:	3,100	\$568,560,422.87	100.00	\$183,406.59	7.099	82.50	91.30	640

Distribution By Margins

Margins	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
3.000 - 3.499	1	\$141,890.29	0.03	\$141,890.29	5.700	80.00	100.00	613
4.000 - 4.499	3	843,937.58	0.18	281,312.53	5.442	80.00	91.09	641
4.500 - 4.999	72	14,248,102.45	3.02	197,890.31	6.745	82.20	91.52	635
5.000 - 5.499	200	54,183,373.37	11.47	270,916.87	6.029	78.60	94.34	651
5.500 - 5.999	286	78,144,148.85	16.55	273,231.29	6.148	79.83	92.14	654
6.000 - 6.499	477	123,464,620.56	26.14	258,835.68	6.681	79.59	90.17	641
6.500 - 6.999	394	94,494,125.50	20.01	239,832.81	6.892	81.72	90.84	635
7.000 - 7.499	242	59,009,011.46	12.50	243,838.89	7.346	82.04	90.07	622
7.500 - 7.999	129	26,231,552.56	5.55	203,345.37	7.682	83.18	90.11	617
8.000 - 8.499	108	19,310,176.50	4.09	178,797.93	8.216	85.68	89.86	600
8.500 - 8.999	12	1,888,107.63	0.40	157,342.30	9.082	86.91	89.21	554
9.000 - 9.499	2	200,826.35	0.04	100,413.18	9.205	82.27	95.45	629
9.500 - 9.999	1	85,773.56	0.02	85,773.56	9.990	85.00	85.00	529
Total:	1,927	\$472,245,646.66	100.00	\$245,067.80	6.772	80.81	91.12	637

Distribution By Next Rate Change Dates

Next Rate Change Dates	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
September 2005	2	\$898,558.93	0.19%	\$449,279.47	7.192%	79.67%	79.67%	577
October 2005	1	314,634.73	0.07	314,634.73	6.400	75.00	75.00	596
August 2006	1	86,076.32	0.02	86,076.32	7.250	85.00	85.00	655
November 2006	1	276,000.00	0.06	276,000.00	6.800	80.00	80.00	668
December 2006	2	1,019,930.53	0.22	509,965.27	6.103	77.15	94.29	602
January 2007	7	1,547,262.90	0.33	221,037.56	6.435	81.06	92.42	631
February 2007	20	4,294,161.29	0.91	214,708.06	7.397	80.13	92.23	650
March 2007	1,023	258,160,786.65	54.24	250,401.55	6.803	80.82	90.72	634
April 2007	763	180,491,784.02	38.22	236,555.42	6.772	80.93	92.06	639
January 2008	1	104,914.23	0.02	104,914.23	7.990	80.00	100.00	600
February 2008	2	747,705.96	0.16	373,852.98	5.922	88.27	100.00	638
March 2008	18	4,297,179.67	0.91	238,732.20	6.768	79.46	85.64	629
April 2008	18	3,975,778.82	0.84	220,876.60	6.432	83.54	90.92	655
July 2009	1	300,096.25	0.06	300,096.25	6.500	86.60	86.60	630
March 2010	44	11,221,092.82	2.38	255,024.84	6.364	79.87	90.16	654
April 2010	23	6,509,683.54	1.38	283,029.72	6.287	78.14	86.97	673
Total:	1,927	\$472,245,646.66	100.00	\$245,067.80	6.772	80.81	91.12	637

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The Mortgage Loans (WMC Collateral)

Distribution By Maximum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
11.000 - 11.499	4	\$1,709,932.68	0.36	\$427,483.17	5.425	80.00	95.60	659
11.500 - 11.999	57	17,109,963.02	3.62	300,174.79	5.334	79.44	96.10	654
12.000 - 12.499	294	86,225,062.59	18.26	293,282.53	5.815	80.04	93.72	663
12.500 - 12.999	341	86,251,644.36	18.26	252,937.37	6.256	79.76	90.42	647
13.000 - 13.499	505	129,983,157.37	27.52	257,392.39	6.753	81.12	91.02	643
13.500 - 13.999	258	56,325,767.74	11.93	218,316.93	7.252	81.29	91.78	625
14.000 - 14.499	242	54,159,777.06	11.47	223,800.73	7.735	80.76	89.00	615
14.500 - 14.999	91	17,290,472.87	3.66	190,005.20	8.260	83.54	88.97	587
15.000 - 15.499	82	15,506,976.73	3.28	189,109.47	8.742	82.60	84.96	572
15.500 - 15.999	24	3,976,172.91	0.84	165,673.87	9.166	88.19	89.68	584
16.000 - 16.499	20	2,697,343.61	0.57	134,867.18	9.728	83.82	83.99	559
16.500 - 16.999	3	309,677.07	0.07	103,225.69	10.280	91.35	93.46	519
17.000 - 17.499	5	647,730.44	0.14	129,546.09	10.338	80.65	80.65	543
18.000 - 18.499	1	51,968.21	0.01	51,968.21	11.725	80.00	80.00	500
Total:	1,927	\$472,245,646.66	100.00	\$245,067.80	6.772	80.81	91.12	637

Distribution By Minimum Mortgage Rates

Mortgage Rates (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
3.500 - 3.999	1	\$99,811.20	0.02	\$99,811.20	6.290	54.90	64.90	674
4.500 - 4.999	2	932,000.00	0.20	466,000.00	4.990	80.00	91.93	696
5.000 - 5.499	57	17,440,748.72	3.69	305,978.05	5.337	79.45	96.20	663
5.500 - 5.999	293	85,937,466.58	18.20	293,301.93	5.818	79.99	93.77	663
6.000 - 6.499	340	86,067,429.17	18.23	253,139.50	6.250	79.83	90.37	646
6.500 - 6.999	508	130,879,003.77	27.71	257,635.83	6.751	81.12	91.06	643
7.000 - 7.499	257	55,780,514.95	11.81	217,044.81	7.252	81.19	91.72	625
7.500 - 7.999	242	54,216,980.43	11.48	224,037.11	7.734	80.76	89.06	615
8.000 - 8.499	93	17,881,598.33	3.79	192,275.25	8.238	83.56	88.80	588
8.500 - 8.999	82	15,521,988.79	3.29	189,292.55	8.741	82.87	85.47	573
9.000 - 9.499	23	3,781,385.39	0.80	164,408.06	9.208	88.48	89.07	582
9.500 - 9.999	20	2,697,343.61	0.57	134,867.18	9.728	83.82	83.99	559
10.000 - 10.499	4	606,916.94	0.13	151,729.24	10.180	80.89	81.97	520
10.500 - 10.999	4	350,490.57	0.07	87,622.64	10.561	89.68	89.68	562
11.500 - 11.999	1	51,968.21	0.01	51,968.21	11.725	80.00	80.00	500
Total:	1,927	\$472,245,646.66	100.00	\$245,067.80	6.772	80.81	91.12	637

Distribution By Initial Periodic Rate Caps

Initial Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
1.000	17	\$4,231,544.50	0.90	\$248,920.26	7.326	82.36	85.07	594
3.000	1,640	\$404,055,934.29	85.56	\$246,375.57	6.738	80.97	91.63	639
5.000	32	\$9,708,550.62	2.06	\$303,392.21	6.301	78.59	88.60	676
1.500	233	\$53,298,006.11	11.29	\$228,746.81	7.066	79.77	88.20	624
1.700	1	\$119,760.17	0.03	\$119,760.17	8.050	80.00	100.00	665
1.180	1	\$222,622.94	0.05	\$222,622.94	7.350	95.00	95.00	650
2.910	1	\$345,918.99	0.07	\$345,918.99	6.900	88.90	88.90	580
3.005	1	\$179,998.50	0.04	\$179,998.50	7.570	80.00	100.00	654
3.325	1	\$83,210.54	0.02	\$83,210.54	9.100	85.00	85.00	516
Total:	1,927	\$472,245,646.66	100.00	\$245,067.80	6.772	80.81	91.12	637

Distribution By Subsequent Periodic Rate Caps

Subsequent Periodic Rate Caps (%)	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
1.000	1,919	\$470,447,119.66	99.62	\$245,152.22	6.770	80.80	91.12	637
2.000	2	\$421,331.42	0.09	\$210,665.71	6.782	81.77	81.77	611
0.500	1	\$111,155.37	0.02	\$111,155.37	8.175	85.00	85.00	567
1.500	5	\$1,266,040.21	0.27	\$253,208.04	7.591	81.34	95.06	643
Total:	1,927	\$472,245,646.66	100.00	\$245,067.80	6.772	80.81	91.12	637

*PLEASE SEE CITIGROUP DISCLAIMER. THIS HAS BEEN TIED OUT AN ACCOUNTANT TO WITHIN +0.01

AIG STRAT

CMLT 2005-HE1

FICO Score	Full Dec	Limited Dec	Standard Dec	All Decs	WA WAC	Avg Balance	Comb LTV
450-500	0.17	NO DATA	1.88	7.82	8.184	177,400.15	81.41
501-550	4.73	NO DATA	1.11	7.82	7.881	176,666.94	77.68
551-600	11.80	3.00	4.42	19.22	7.289	168,832.78	84.81
601-650	15.66	11.99	8.08	35.73	7.164	170,070.04	81.35
651-700	17.55	13.14	9.55	40.24	6.895	167,219.84	88.39
701-750	19.44	14.08	10.82	44.10	6.810	176,065.60	88.39
751-800	21.33	15.01	12.10	48.00	6.910	206,662.30	100.00
801-850	23.22	16.00	13.00	51.00	7.175	174,182.34	98.13
Total	42.29	32.85	22.09	150.00			

Prin Balance & FICO	FICO 400-450	FICO 451-500	FICO 501-550	FICO 551-600	FICO 601-650	FICO 651-700	FICO 701-750	FICO 751-800	FICO 801-850	FICO 851-900	WA Total FICO	Avg Prin Bal	WAC	Gross Margin
0.00-100,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	748	49,907.15	6.375	6.000
100,001-200,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	573	50,091.89	6.451	6.000
200,001-300,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	593	50,091.89	6.534	6.000
300,001-400,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	591	118,014.40	6.577	6.271
400,001-500,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	598	158,008.77	6.770	6.271
500,001-600,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	595	133,745.91	6.902	6.124
600,001-700,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	601	219,462.41	6.789	6.191
700,001-800,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	601	212,234.68	7.031	6.282
800,001-900,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	601	192,411.15	7.138	6.282
900,001-1,000,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	601	220,071.35	7.138	6.282
1,000,001-1,100,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	601	193,530.77	7.421	6.382
1,100,001-1,200,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	601	144,784.21	7.231	6.104
Total	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	633	50,785.19	7.175	6.332

Prin Balance & FICO	FICO 400-450	FICO 451-500	FICO 501-550	FICO 551-600	FICO 601-650	FICO 651-700	FICO 701-750	FICO 751-800	FICO 801-850	FICO 851-900	WA Total FICO	Combined LTV	WAC	Gross Margin
0.00-100,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	644	68.82	6.853	6.750
100,001-200,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	644	68.82	6.853	6.750
200,001-300,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	624	85.88	7.547	6.258
300,001-400,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	625	85.88	7.119	6.258
400,001-500,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	632	85.83	6.844	6.182
500,001-600,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	628	85.71	6.859	6.182
600,001-700,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	90.13	6.888	6.281
700,001-800,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	642	90.70	6.859	6.281
800,001-900,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	641	80.14	6.874	6.182
900,001-1,000,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	642	80.14	6.545	6.069
1,000,001-1,100,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	631	86.49	6.702	6.469
1,100,001-1,200,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	86.80	6.819	6.374
1,200,001-1,300,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	660	93.28	6.675	6.122
1,300,001-1,400,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	660	93.28	6.675	6.122
1,400,001-1,500,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	644	85.64	6.871	6.327
1,500,001-1,600,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	679	83.69	6.840	6.437
1,600,001-1,700,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	598	75.00	7.500	6.500
Total	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	633	90.13	7.175	6.332

Prin Balance & FICO	FICO 400-450	FICO 451-500	FICO 501-550	FICO 551-600	FICO 601-650	FICO 651-700	FICO 701-750	FICO 751-800	FICO 801-850	FICO 851-900	WA Total FICO	Combined LTV	WAC	Gross Margin
0.00-100,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
100,001-200,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
200,001-300,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
300,001-400,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
400,001-500,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
500,001-600,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
600,001-700,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
700,001-800,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
800,001-900,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
900,001-1,000,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
1,000,001-1,100,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
1,100,001-1,200,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
1,200,001-1,300,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
1,300,001-1,400,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
1,400,001-1,500,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
1,500,001-1,600,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
1,600,001-1,700,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
1,700,001-1,800,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
1,800,001-1,900,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
1,900,001-2,000,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	634	85.57	7.489	6.297
Total	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	633	80.13	7.175	6.332

Prin Balance & FICO	FICO 400-450	FICO 451-500	FICO 501-550	FICO 551-600	FICO 601-650	FICO 651-700	FICO 701-750	FICO 751-800	FICO 801-850	FICO 851-900	WA Total FICO	Combined LTV	WAC	Gross Margin
0.00-100,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
100,001-200,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
200,001-300,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
300,001-400,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
400,001-500,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
500,001-600,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
600,001-700,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
700,001-800,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
800,001-900,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
900,001-1,000,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
1,000,001-1,100,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
1,100,001-1,200,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
1,200,001-1,300,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
1,300,001-1,400,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
1,400,001-1,500,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
1,500,001-1,600,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
1,600,001-1,700,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
1,700,001-1,800,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
1,800,001-1,900,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
1,900,001-2,000,000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	698	91.93	4.820	4.820
Total	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	19.22	633	90.13	7.175	6.332

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AIG STRAT

Mortgage Rates & Combined LTV		LTV 0.01 - 10.00	LTV 10.01 - 20.00	LTV 20.01 - 30.00	LTV 30.01 - 40.00	LTV 40.01 - 50.00	LTV 50.01 - 60.00	LTV 60.01 - 70.00	LTV 70.01 - 80.00	LTV 80.01 - 90.00	LTV 90.01 - 95.00	LTV 95.01 - 99.00	99.01 - 100.00	WAC	WA Total PPO	Over Margin	Avg Prin Bal					
Mortgage Rate	Combined LTV																					
50 bps Increment																						
6.001 - 6.500	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	466,000.00	
6.501 - 7.000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	303,939.81	
7.001 - 7.500	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	272,464.36	
7.501 - 8.000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	239,214.13	
8.001 - 8.500	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	222,403.90	
8.501 - 9.000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	187,719.41	
9.001 - 9.500	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	143,672.26	
9.501 - 10.000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	127,024.26	
10.001 - 10.500	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	89,633.26	
10.501 - 11.000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	65,579.30	
11.001 - 11.500	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	61,419.40	
11.501 - 12.000	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	46,943.63	
12.001 - 12.500	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	NO DATA	0.05	0.37	NO DATA	NO DATA	NO DATA	0.087	2043	7917	NO DATA	4890	680	5545	42,069.59	
Total	9.01	9.07	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	9.08	174,181.34

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Citigroup

The Mortgage Loans (3/07 & 4/07 State Table with WA LTV's and FICO's Collateral)

Distribution By State									
State	Number of Loans	Unpaid Principal Balance	% of Pool by Unpaid Principal Balance (%)	Avg. Principal Balance	Wtd. Avg. Gross Coupon (%)	Wtd. Avg. Original LTV (%)	Wtd. Avg. Adjusted Original LTV (%)	Wtd. Avg. Original CLTV (%)	Wtd. Avg. Credit Score
AL	5	\$455,180.75	0.09	\$91,036.15	6.774	83.27	83.27	95.79	609
AR	5	412,662.60	0.09	82,532.52	7.275	84.36	84.36	84.36	614
AZ	59	10,818,023.47	2.25	183,356.33	6.885	82.13	82.13	93.66	644
CA	807	256,811,643.56	53.31	318,230.04	6.599	80.08	80.08	90.98	640
CO	24	5,085,752.10	1.06	211,906.34	6.630	83.68	83.68	95.51	636
CT	27	6,816,988.06	1.42	252,481.04	7.066	81.77	81.77	90.59	658
DC	4	1,154,349.70	0.24	288,587.43	6.682	81.48	81.48	95.16	636
DE	3	579,588.51	0.12	193,196.17	7.488	84.03	84.03	84.03	577
FL	167	32,172,922.91	6.68	192,652.23	7.013	83.25	83.25	92.49	641
GA	29	4,917,438.02	1.02	169,566.83	7.576	83.04	83.04	92.42	615
IA	1	51,928.48	0.01	51,928.48	7.895	72.22	72.22	100.00	595
ID	10	1,519,012.27	0.32	151,901.23	6.946	80.47	80.47	96.35	616
IL	64	10,978,121.40	2.28	171,533.15	7.155	82.92	82.92	91.39	631
IN	5	1,069,121.90	0.22	213,824.38	7.807	85.24	85.24	94.67	603
KS	4	362,524.29	0.08	90,631.07	7.278	81.23	81.23	97.60	604
KY	3	451,407.76	0.09	150,469.25	6.922	86.44	86.44	94.01	634
LA	13	1,289,356.22	0.27	99,181.25	8.354	85.19	85.19	93.46	575
MA	40	10,056,325.05	2.09	251,408.13	6.949	81.63	81.63	94.28	633
MD	80	16,659,896.49	3.46	208,248.71	6.897	80.81	80.81	89.60	615
ME	2	396,331.07	0.08	198,165.54	6.876	82.26	82.26	91.73	597
MI	19	2,379,944.86	0.49	125,260.26	7.544	83.81	83.81	93.14	608
MN	3	567,932.54	0.12	189,310.85	8.471	91.02	91.02	91.02	557
MO	21	2,278,861.58	0.47	108,517.22	7.911	83.83	83.83	94.09	599
MS	15	1,267,819.02	0.26	84,521.27	7.970	81.06	81.06	94.71	597
MT	4	\$552,929.46	0.11	\$138,232.37	7.662	84.18	84.18	87.67	650
NC	15	\$1,744,837.96	0.36	\$116,322.53	7.469	81.78	81.78	92.26	641
NE	6	\$514,322.43	0.11	\$85,720.41	7.784	85.39	85.39	92.93	587
NH	7	1,549,920.04	0.32	221,417.15	7.207	80.19	80.19	83.63	605
NJ	39	9,891,251.99	2.05	253,621.85	6.949	79.49	79.49	85.91	606
NM	7	1,253,486.33	0.26	179,069.48	7.910	79.38	79.38	81.61	583
NV	49	10,526,336.57	2.19	214,823.20	6.836	82.16	82.16	93.05	648
NY	77	23,995,093.22	4.98	311,624.59	6.887	80.37	80.37	88.28	647
OH	15	2,279,221.15	0.47	151,948.08	8.219	87.34	87.34	93.20	609
OK	19	2,012,106.89	0.42	105,900.36	7.389	80.27	80.27	96.99	622
OR	10	1,789,739.58	0.37	178,973.96	7.629	82.61	82.61	88.66	603
PA	24	3,341,445.22	0.69	139,226.88	7.531	82.77	82.77	86.10	599
RI	10	1,976,299.63	0.41	197,629.96	6.865	78.51	78.51	86.10	613
SC	5	769,414.73	0.16	153,882.95	7.710	81.97	81.97	87.33	585
TN	15	1,996,701.20	0.41	133,113.41	6.795	81.04	81.04	91.78	620
TX	156	20,037,217.12	4.16	128,443.70	7.300	81.64	81.64	96.79	631
UT	5	573,029.45	0.12	114,605.89	6.794	79.73	79.73	100.00	624
VA	76	16,610,194.41	3.45	218,555.19	6.971	80.72	80.72	91.45	639
VT	1	207,690.30	0.04	207,690.30	7.500	80.00	80.00	80.00	595
WA	51	9,735,217.98	2.02	190,886.63	6.576	82.33	82.33	95.78	638
WI	8	1,663,830.11	0.35	207,978.76	6.741	82.88	82.88	84.49	617
WV	2	143,880.31	0.03	71,940.16	7.417	85.56	85.56	94.44	653
Total:	2,011	481,717,298.69	100.00	239,541.17	6.814	80.92	80.92	91.38	636

[illegible]

[illegible]

	A	B	C	D	E	F	G	H	I	J
60	500-559	77.88	78.72	78.72	535	7.852	10.89	1.84	0.14	10.86
61	560-599	77.38	85.33	85.33	583	7.269	15.52	5.09	0.4	14.81
62	600-639	76.6	90.92	90.92	619	7.204	27.89	13.27	1.28	25.49
63	640-679	75.16	92.9	92.9	657	7.011	26.29	15.38	1.39	23.45
64	680>=	73.14	95.5	95.5	717	6.896	19.4	14.86	1.13	16.79
65	Total	75.81	90.13	90.13	633	7.174	100	50.45	4.35	91.41
66										
67	Low Balance	WALTV	WACLTV	WASSCLTV	WAFICO	WAC	% Bal	Purch %	Inv Prop %	1st Lien %
68	<80,000	46.08	93.87	93.87	638	9.127	8.76	6.2	0.76	3.8
69	80,000-100,000	60.21	92.81	92.81	631	8.31	4.34	2.54	0.15	2.85
70	100,000>=	79.59	89.62	89.62	633	6.921	86.9	41.7	3.43	84.75
71	Total	75.81	90.13	90.13	633	7.174	100	50.45	4.35	91.41
72										
73	Lien Position	WALTV	WACLTV	WASSCLTV	WAFICO	WAC	% Bal	Purch %	Inv Prop %	1st Lien %
74	1st Lien	81.08	89.26	89.26	631	6.901	91.41	43.31	4.34	91.41
75	2nd Lien	19.74	99.43	99.43	660	10.088	8.59	7.14	0.01	0
76	Total	75.81	90.13	90.13	633	7.174	100	50.45	4.35	91.41

[illegible]

	K	L	M	N	O	P	Q	R	S
60	0.41	4.17	6.69	0.13	41.68	4.43	0		
61	1.03	6.07	9.6	1.7	39.67	5.05	0		
62	2.28	12.42	12.75	5.88	40.35	9.22	0		
63	2.3	13.58	9.45	8.24	39.87	8.43	0		
64	1.94	9.57	6.8	6.66	39.85	5.47	0		
65	7.96	45.81	45.29	22.61	40.17	32.59	0		
66									
67	% with S2nds	CA%	Full Doc %	10%	DTI %	DTI% > 45	% with MI		
68	0.47	2.12	4.49	0.06	38.78	2.63	0		
69	0.6	1.15	2.4	0.06	38.79	1.29	0		
70	6.89	42.54	38.4	22.49	40.37	28.68	0		
71	7.96	45.81	45.29	22.61	40.17	32.59	0		
72									
73	% with S2nds	CA%	Full Doc %	10%	DTI %	DTI% > 45	% with MI		
74	7.96	41.07	42.05	22.61	40.09	29.7	0		
75	0	4.74	3.24	0	40.96	2.89	0		
76	7.96	45.81	45.29	22.61	40.17	32.59	0		

Appendix A

A	B	C	D	E	F	G	H	I	J	K
FICO DISTRIBUTION										
Note: Cells in red font are calculations										
FICO	Total Balance Amount	%[2]	LTV	Adjusted Balance(1)	%[2]	Avg Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLTV
FICO NA										
0 - 500	1,419,249	0.00%	> 65.0	-	0.00%	-	-	0.00	0.00	0.00
500 - 550	64,856,098	0.17%	> 65.0	1,419,249	0.17%	177,406	8.194	0.00	500	81.41
550.01 - 575	54,596,858	7.82%	> 70.0	51,762,347	6.24%	178,667	7.991	0.00	529	77.18
575.01 - 600	104,875,688	6.58%	> 70.0	44,391,231	5.35%	179,595	7.470	0.00	562	79.83
600.01 - 620	118,637,883	12.64%	> 70.0	85,298,407	10.28%	163,868	7.195	0.00	589	76.64
620.01 - 650	177,815,976	14.30%	> 70.0	100,290,783	12.09%	174,724	7.210	0.00	610	77.83
650.01 - 680	150,085,846	21.43%	> 80.0	54,616,272	6.58%	168,068	7.132	0.00	636	75.51
680.01 - 700	56,728,346	18.09%	> 80.0	38,441,335	4.63%	183,479	7.006	0.00	664	74.74
700.01 - 750	75,917,806	6.84%	> 85.0	8,253,173	0.99%	189,094	7.006	0.00	690	73.07
750.01 - 800	23,949,002	9.15%	> 85.0	11,226,785	1.35%	167,220	6.881	0.00	721	73.22
800 +	826,649	2.89%	> 85.0	2,495,490	0.30%	176,096	6.665	0.00	770	72.94
TOTAL	829,709,403	0.10%	> 85.0	398,195,072	0.00%	206,662	6.910	0.00	805	68.01
FICO: Average	633	100.00%	Min:	500	47.99%	174,162	7.175	0.00	633	75.81
			Max:							
DEBT-TO-INCOME (DTI) DISTRIBUTION										
DTI	Total Balance Amount	%[2]	FICO	Adjusted Balance(1)	%[2]	Avg Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLTV
<= 20	30,829,680	3.72%	< 550	1,303,302	0.16%	167,553	6.987	0.00	636	77.37
20.001 - 25.00	24,737,582	2.98%	< 550	1,685,894	0.20%	135,178	7.145	0.00	630	77.02
25.001 - 30.00	62,747,848	7.56%	< 575	8,884,902	1.07%	160,892	6.998	0.00	636	75.43
30.001 - 35.00	82,501,199	9.94%	< 575	10,815,776	1.30%	164,018	7.163	0.00	635	75.42
35.001 - 40.00	139,208,212	16.78%	< 600	34,460,995	4.15%	172,501	7.204	0.00	635	75.84
40.001 - 45.00	219,270,601	26.43%	< 625	92,143,173	11.11%	182,878	7.190	0.00	637	75.50
45.001 - 50.00	213,802,335	25.77%	< 650	143,998,269	17.36%	176,696	7.285	0.00	629	75.97
50.001 - 55.00	51,588,248	6.22%	< 675	41,752,828	5.03%	198,416	6.992	0.00	625	75.80
55+	5,023,698	0.61%	< 700	4,782,414	0.58%	179,418	6.534	0.00	622	77.86
TOTAL	829,709,403	100.00%		339,827,553	40.96%	174,162	7.175	0.00	633	75.81
DTI: Average	39.74		Min:	2	Max:	59.7				
LOAN-TO-VALUE (LTV) DISTRIBUTION										
LTV	Total Balance		DTI	Adjusted Balance(1)		Avg	WAC	% Covered by	WA FICO	WA OLTV

Appendix A

	A	B	C	D	E	F	G	H	I	J	K
39	Amount	Amount	%12		Amount	%12	Balance		Montreal		
40	< 60.00	92,685,919	11.17%	> 50	6,057,561	0.73%	69,272	9.341	0.00	645	26.98
41	60.01 - 70.00	47,472,893	5.72%	> 50	3,456,517	0.42%	220,804	6.776	0.00	598	66.66
42	70.01 - 80.00	437,920,950	52.78%	> 50	30,057,320	3.62%	222,974	6.692	0.00	643	79.12
43	80.01 - 85.00	64,610,172	7.79%	> 50	5,258,309	0.63%	185,129	7.169	0.00	601	84.25
44	85.01 - 90.00	117,082,261	14.11%	> 50	5,821,128	0.70%	210,580	7.227	0.00	619	89.67
45	90.01 - 95.00	65,283,262	7.87%	> 50	5,803,939	0.70%	209,914	7.505	0.00	635	94.67
46	95.01 - 100.00	4,653,946	0.56%	> 50	157,171	0.02%	150,127	7.581	0.00	684	99.85
47	TOTAL	829,709,403	100.00%		56,611,945	6.82%	174,162	7.175	0.00	633	75.81
48	LTV: Average	65.46	Min:	9.53	Max:	100					
49	[1] Balance of the collateral cut combined with second qualifier, i.e. (LTV, FICO, DTI) etc.										
50	All other cuts except the adjusted balance are only for the main bucket										
51	[2] Percent of the Aggregate Principal Balance - calculated automatically										

A	B	C	D	E	F	G	H	I	J	K
GEOGRAPHIC CONCENTRATION - TOP 12 STATES										
STATE	Total Balance Amount	% of Total % of 12	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLTV	WA DTI	% SFD/PUD	% Owner Occ
California	380,102,899	45.81%	235,504	6.955	0.00	639	73.41	40.55	83.82	95.05
Florida	63,666,583	7.67%	141,168	7.302	0.00	634	77.39	40.47	82.76	90.89
New York	55,919,060	6.74%	244,188	7.367	0.00	640	77.47	40.52	67.37	93.69
Texas	35,254,317	4.25%	101,015	7.597	0.00	628	75.71	38.90	99.12	90.82
Illinois	27,338,585	3.29%	148,579	7.415	0.00	625	81.55	40.19	78.91	90.97
Maryland	22,850,707	2.75%	158,685	7.259	0.00	616	76.60	39.49	92.86	97.87
New Jersey	22,518,736	2.71%	210,455	7.130	0.00	620	75.86	40.24	61.15	96.23
Virginia	21,754,597	2.62%	161,145	7.318	0.00	637	75.26	41.02	92.31	96.96
Arizona	19,226,357	2.32%	129,908	7.065	0.00	644	76.90	40.13	96.37	86.40
Massachusetts	17,177,867	2.07%	190,865	7.296	0.00	633	74.87	41.50	63.54	95.56
Nevada	17,142,753	2.07%	163,264	7.047	0.00	646	76.30	40.08	92.46	78.90
Washington	16,907,974	2.04%	153,709	7.093	0.00	644	75.76	39.45	90.39	94.13
Other	129,848,967	15.65%	118,260	7.502	0.00	617	80.03	38.96	89.92	91.34
TOTAL	829,709,403	100.00%	174,162	7.175	0.00	633	75.81	40.17	84.11	93.36
PRINCIPAL BALANCE										
Scheduled Principal Balance	Total Balance Amount	% of Total % of 12	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLTV	WA DTI	% SFD/PUD	% Owner Occ
0.0 - \$ 50K	21,624,866	2.61%	33,631	9.953	0.00	644	28.38	39.82	80.92	93.31
\$50.1 - \$ 200K	282,503,394	34.05%	111,134	7.721	0.00	628	69.35	39.29	85.12	92.10
\$200.1 - \$ 250K	97,604,256	11.76%	225,414	6.844	0.00	632	80.56	40.69	84.07	94.97
\$250.1 - \$ 300K	91,823,032	11.07%	274,919	6.869	0.00	628	80.90	41.67	81.96	95.00
\$300.1 - \$ 400K	161,833,940	19.50%	344,328	6.803	0.00	636	81.94	41.30	83.63	93.02
\$400.1 - \$ 500K	90,851,030	10.95%	449,758	6.672	0.00	641	82.04	40.27	82.56	90.87
\$500.1 - \$ 600K	47,869,377	5.77%	543,970	6.613	0.00	637	79.79	40.40	89.48	95.42
\$600.1 - \$ 700K	21,874,707	2.64%	643,374	6.766	0.00	643	81.36	38.44	82.49	100.00
\$700.1 - \$ 800K	11,146,576	1.34%	743,105	6.170	0.00	667	81.30	33.98	87.06	100.00
\$800.1 - \$ 900K	2,578,226	0.31%	859,409	6.601	0.00	650	72.24	27.65	65.14	100.00
TOTAL	829,709,403	100.00%	174,162	7.175	0.00	633	75.81	40.17	84.11	93.36
Principal Balance: Average		174,162.30	Min:	11,150.62	Max:	898,699.60				
DOCUMENTATION TYPE										

Appendix A

A	B	C	D	E	F	G	H	I	J	K
Doc Type	Total Balance Amount	% of 2	IWA Loan Balance	WAG	% Covered by Mortgage Ins	IWA EICO	IWA OUTH	IWA DTI	% SFD/ PUD	% Owner Occ
90										
91										
92										
93 88 Stated - Stated loans ov	44,967	0.01%	44,967	10.875	0.00	654	20.00	30.00	NO DATA	100.00
94 Full	375,806,821	45.29%	159,173	6.954	0.00	622	76.83	40.57	86.17	94.99
95 Full-Alt	21,348,631	2.57%	207,268	7.197	0.00	643	71.65	39.63	79.40	94.77
96 Limited	95,187,857	11.47%	218,823	6.876	0.00	628	76.61	36.99	84.12	91.84
97 Lite	19,758,413	2.38%	203,695	7.124	0.00	641	71.64	41.51	86.70	93.87
98 Stated	182,997,242	22.06%	195,929	7.476	0.00	629	78.49	39.71	80.87	88.93
99 Streamlined	134,565,472	16.22%	161,543	7.596	0.00	671	70.06	41.81	83.18	95.64
100 TOTAL	829,709,403	100.00%	174,162	7.175	0.00	633	75.81	40.17	84.11	93.36
101										

Appendix A

A	B	C	D	E	F	G	H	I	J	K
102	PROPERTY TYPE									
103										
104	Property Type	Total Balance	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLV TV	WA DTI	% SFD/ PUD	% Owner Occ
105		Amount %/2								
106	2-4 Family	22,579,358 2.72%	223,558	7.736	0.00	630	79.95	38.72	72.27	
107	Condominium	72,495,193 8.74%	151,664	7.167	0.00	645	72.35	39.77	93.36	
108	Duplex	23,765,587 2.86%	222,108	6.949	0.00	659	75.53	41.83	91.26	
109	MAN HOUS	3,625,005 0.44%	82,386	7.407	0.00	628	81.77	38.80	96.62	
110	PUD PROJ	17,864,711 2.15%	170,140	7.352	0.00	643	74.84	41.34	93.28	
111	PUD SF	80,821,906 9.74%	170,871	7.202	0.00	637	75.44	40.50	90.75	
112	SF 4 Units	2,057,340 0.25%	293,906	6.939	0.00	651	81.02	45.82	100.00	
113	SF Detached	598,832,968 72.17%	174,842	7.157	0.00	630	76.10	40.15	94.71	
114	SF row	224,121 0.03%	224,121	6.400	0.00	664	80.00	42.00	100.00	
115	SF townhouse	152,000 0.02%	152,000	6.150	0.00	671	95.00	37.80	100.00	
116	Triplex	7,291,214 0.88%	331,419	6.953	0.00	653	76.46	36.99	80.08	
117	TOTAL	829,709,403 100.00%	174,162	7.175	0.00	633	75.81	40.17	93.36	
118										
119	PMI - PRIMARY MORTGAGE INSURANCE									
120										
121	Mortgage Insurance	Total Balance	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLV TV	WA DTI	% SFD/ PUD	% Owner Occ
122		Amount %/2								
123	Loans >80 LTV w/MI		0.00%							
124	Loans >80 LTV w/o MI	251,629,640 30.33%	201,788	7.290	0.00	619	89.77	40.11	85.19	89.19
125	Other	578,079,763 69.67%	164,367	7.124	0.00	639	69.74	40.19	83.64	95.18
126	TOTAL	829,709,403 100.00%	174,162	7.175	0.00	633	75.81	40.17	84.11	93.36
127										
128	LOAN BALANCE									
129										
130	Loan Purpose	Total Balance	WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLV TV	WA DTI	% SFD/ PUD	% Owner Occ
131		Amount %/2								
132	Refinance - Cashout	377,126,729 45.45%	205,295	7.050	0.00	611	78.44	40.01	87.27	94.91
133	Purchase	418,577,286 50.45%	154,400	7.297	0.00	654	73.24	40.41	80.91	91.73
134	Refinance - Rate Term	30,542,885 3.68%	160,752	7.040	0.00	624	78.15	38.48	87.26	96.45
135	Refinance - Cashout (TX)	3,462,502 0.42%	133,173	7.182	0.00	604	79.17	43.28	100.00	94.61
136	TOTAL	829,709,403 100.00%	174,162	7.175	0.00	633	75.81	40.17	84.11	93.36
137										
138	COLLATERAL TYPE - FIXED/FLOATING									
139										

Appendix A

	A	B	C	D	E	F	G	H	I	J	K
	Product Type	Total Balance Amount	WAC %	WAL Loan Balance	WAC	Covered by Mortgage Ins.	WAF100	WAF100 TV	WAF100	% SFD/PUD	% Owner Occ
140	Product Type										
141											
142	2-28 (IO)	175,033,768	21.10%	305,473	6.402	0.00	660	81.64	39.31	83.91	97.40
143	2-28 Arm	434,902,650	52.42%	199,588	7.122	0.00	618	81.21	40.62	85.05	91.28
144	3-27 (IO)	1,112,050	0.13%	222,410	6.656	0.00	659	82.71	30.80	100.00	90.90
145	3-27 Arm	47,509,146	5.73%	185,583	7.158	0.00	621	82.87	39.97	79.98	89.47
146	5-25 (IO)	10,746,110	1.30%	298,503	6.331	0.00	674	79.44	36.76	76.35	97.93
147	5-25 Arm	7,284,763	0.88%	227,649	6.349	0.00	640	79.23	40.45	72.08	94.72
148	6 MO ARM	1,213,194	0.15%	404,398	6.987	0.00	582	78.46	46.88	100.00	74.07
149	Fixed	151,180,722	18.22%	90,096	8.335	0.00	647	50.83	40.14	84.14	95.68
150	Fixed (IO)	725,000	0.09%	362,500	6.350	0.00	656	77.18	45.02	20.00	100.00
151	TOTAL	829,709,403	100.00%	174,162	7.175	0.00	633	75.81	40.17	84.11	93.36
152											

Appendix A

	A	B	C	D	E	F	G	H	I	J	K
153	LIEN STATUS										
154											
155	LIEN STATUS	Total Balance		WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLTV	WA DTI	% SFD/PUD	% Owner Occ
156		Amount	%[2]								
157	First Lien	758,436,474	91.41%	213,164	6.901	0.00	631	81.08	40.09	84.32	93.00
158	Second Lien	71,272,929	8.59%	59,099	10.088	0.00	660	19.74	40.96	81.88	97.26
159	TOTAL	829,709,403	100.00%	174,162	7.175	0.00	633	75.81	40.17	84.11	93.36
160											
161	OCCUPANCY TYPE										
162											
163											
164	OCCUPANCY TYPE	Total Balance		WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLTV	WA DTI	% SFD/PUD	% Full Doc
165		Amount	%[2]								
166	Investor	36,060,461	4.35%	149,628	7.522	0.00	651	83.08	36.07	67.47	NO DATA
167	Primary	774,655,498	93.36%	175,778	7.159	0.00	631	75.45	40.34	84.89	100.00
168	Second Home	18,993,444	2.29%	163,737	7.145	0.00	675	76.75	40.99	84.21	NO DATA
169	TOTAL	829,709,403	100.00%	174,162	7.175	0.00	633	75.81	40.17	84.11	93.36
170											
171	PREPAYMENT PENALTY										
172											
173	Prepayment Charges	Total Balance		WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLTV	WA DTI	% SFD/PUD	% Owner Occ
174	Term at Origination	Amount	%[2]								
175	0 Months	288,329,265	34.75%	163,917	7.489	0.00	634	74.77	39.99	79.79	92.00
176	12 Months	33,229,172	4.00%	234,008	7.129	0.00	634	77.31	41.14	74.77	87.67
177	24 Months	413,413,221	49.83%	179,980	7.031	0.00	634	75.86	40.50	86.80	95.06
178	30 Months	169,188	0.02%	84,594	6.557	0.00	599	79.79	46.22	100.00	100.00
179	36 Months	94,568,556	11.40%	167,675	6.859	0.00	626	78.26	38.92	88.79	92.10
180	TOTAL	829,709,403	100.00%	174,162	7.175	0.00	633	75.81	40.17	84.11	93.36
181											
182	SECTION 32 LOANS										
183											
184		Total Balance		WA Loan Balance	WAC	% Covered by Mortgage Ins.	WA FICO	WA OLTV	WA DTI	% SFD/PUD	% Owner Occ
185		Amount	%[2]								
186											
187											
188											
189											

Appendix A

A	B	C	D	E	F	G	H	I	J	K
190	TOP 5 MSA			TOP 5 ORIGINATORS				SERVICERS		
191	MSA			Originator				Service		
192	MSA			WMC						
193										
194				Argent Mortgage						
195				Olympus						
196				Mortgage IT						
197				ResMAE						
198										
199										
200										
201	STRESS ANALYSIS									
202										
203	Rating Agency Base Case Loss Expectations									
204										
205										
206	Standard & Poor's Analyst Name	Loss Severity	Cum Losses	Foreclosure Frequency	Moody's Analyst Name	Loss Severity	Cum Losses	Foreclosure Frequency	Fitch Analyst Name	Cum Losses
207	AAA									
208	AA+									
209	AA									
210	AA-									
211	A+									
212	A									
213	A-									
214	BBB+									
215	BBB									
216	BBB-									
217	BB+									
218	BB									
219	BB-									
220	B									
221										
222	Solve for first dollar of principal loss, i.e. breakeven CDR and corresponding cumulative losses.									
223										
224										
225										
226	A	25 CPR	40 CPR	60 CPR	25 CPR	40 CPR	60 CPR			
227	A-									
228										
229										
230										
231										
232										
233										
234										
235										

Appendix A

	L	M	N	O	P
1	Collateral Cuts for Subprime Pool				
2	WA DTI	% SFD/PUD	% Owner	% Full	% Cashout
3			Doc	Doc	Ref
4					
5	0.00	0.00	0.00	0.00	0.00
6	43.79	74.88	100.00	100.00	42.23
7	41.51	90.26	98.60	60.46	83.37
8	40.46	89.51	96.41	59.35	70.87
9	39.88	86.20	95.86	62.44	59.51
10	40.29	87.53	94.44	48.31	51.55
11	40.10	82.98	92.88	40.85	45.00
12	39.95	81.45	93.04	34.34	34.78
13	40.26	78.70	87.94	31.14	24.43
14	40.16	79.54	91.35	34.26	19.01
15	37.65	81.51	80.20	48.48	13.11
16	45.78	100.00	100.00	63.13	NO DATA
17	40.17	84.11	93.36	45.29	45.87
18					
19					
20					
21					
22	WA DTI	% SFD/PUD	% Owner	% Full	% Cashout
23			Doc	Doc	Ref
24	14.60	85.82	83.45	39.23	47.71
25	22.78	73.75	89.29	48.43	60.41
26	28.03	79.89	90.55	44.67	52.60
27	33.02	87.31	93.26	46.56	41.90
28	37.74	84.87	93.76	43.56	45.08
29	42.73	84.27	95.09	45.46	42.11
30	47.84	85.23	94.63	42.17	45.66
31	52.17	81.48	91.60	59.55	52.34
32	56.93	76.38	89.26	81.75	72.48
33	40.17	84.11	93.36	45.29	45.87
34					
35					
36					
37					
38	WA DTI	% SFD/PUD	% Owner	% Full	% Cashout
39					

Appendix A

	L	M	N	O	P
39					
40	40.28	83.09	96.30	43.90	30.75
41	38.25	82.93	93.77	44.11	88.01
42	40.38	83.84	95.10	40.74	35.00
43	40.78	81.28	90.89	61.82	77.33
44	39.81	84.71	85.20	50.75	59.24
45	40.14	89.46	93.98	51.68	55.13
46	38.15	91.81	99.03	57.48	36.65
47	40.17	84.11	93.36	45.29	45.87
48					
49					
50					
51					

Appendix A

	L	M	N	O	P
52					
53					
54	Full Doc	Cashout Refi			
55					
56	39.11	44.85			
57	51.75	38.83			
58	36.52	49.26			
59	48.36	22.50			
60	53.01	59.46			
61	62.50	50.38			
62	43.41	62.68			
63	49.75	42.85			
64	59.61	40.29			
65	42.25	40.09			
66	49.44	48.98			
67	47.17	35.48			
68	55.61	53.66			
69	45.29	45.87			
70					
71					
72					
73					
74	Full Doc	Cashout Refi			
75					
76	50.37	15.40			
77	54.68	41.67			
78	46.21	49.32			
79	38.86	53.65			
80	36.17	50.41			
81	42.64	42.52			
82	38.69	54.93			
83	29.46	43.77			
84	59.03	46.63			
85	32.24	32.91			
86	45.29	45.87			
87					
88					
89					

Appendix A

	L	M	N	O	P
90					
91	Castor				
92	Ref				
93	NO DATA				
94	53.73				
95	39.64				
96	46.39				
97	24.29				
98	57.22				
99	12.30				
100	45.87				
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Appendix A

	L	M	N	O	P
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121	Full Doc	IS M down			
122	to 60 ETV				
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124	53.96				
125	41.52				
126	45.29				
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Appendix A

	L	M	N	O	P
140	Castrol Rel	Index	Margin		
141					
142	34.49	6mL	6.06		
143	49.01	6mL	6.34		
144	38.13	6mL	5.76		
145	56.56	6mL	5.91		
146	58.27	6mL	6.23		
147	57.17	6mL	6.31		
148	74.07	6mL	6.18		
149	45.18	-	-		
150	20.00	-	-		
151	45.87	-	6.23		
152					

Appendix A

	L	M	N	O	P
153					
154					
155	% Cashout				
156	Ref				
157	48.81				
158	14.59				
159	45.87				
160					
161					
162					
163					
164	% Cashout				
165					
166	47.68				
167	46.63				
168	11.48				
169	45.87				
170					
171					
172					
173	% Full Dec	% Cashout Ref			
174					
175	44.76	49.19			
176	39.65	55.30			
177	43.22	38.01			
178	100.00	NO DATA			
179	57.88	66.88			
180	45.29	45.87			
181					
182					
183					
184	% Cashout				
185	Ref				
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187					
188					
189					

Appendix A

	L	M	N	O	P
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	A	B	C	D	E
1	Please provide loan level data for the following attributes				
2	FICO	LTV	WAC	DTI	Principal Balance

	A	B	C	D	E	F	G	H
1		INFORMATION MAY NOT BE COPIED, DISTRIBUTED OR SHOWN TO ANYONE OUTSIDE CITIGROUP						
2								
3								
4	CMLT 05-HE1							
5								
6								
7								
8								
9								
10	Balance	# Loans	LTV	CLTV	FICD	WAC	Balance	%
11	11,151 - 599,999	4710	75.6	90.19	632	7.204	792,909,893.10	95.56
12	600,000 - 650,000	24	80.24	88.49	636	6.748	14,963,162.40	1.8
13	650,001 - 700,000	12	82.48	93.26	660	6.675	8,111,544.99	0.98
14	700,001 - 750,000	11	81.46	89.21	676	6.13	8,026,376.07	0.97
15	750,001 - 800,000	4	80.89	85.64	644	6.271	3,120,200.00	0.38
16	800,001 - 850,000	2	70.76	83.69	679	6.04	1,679,526.39	0.2
17	850,001 - 898,700	1	75	75	596	7.65	898,699.61	0.11
18		4764	75.81	90.13	633	7.174	829,709,402.56	100
19								

	A	B	C	D	E	F	G	H
1		INFORMATION MAY NOT BE COPIED, DISTRIBUTED OR SHOWN TO ANYONE OUTSIDE CITIGROUP						
2								
3								
4	CMLT 05-HE1							
5								
6								
7								
8								
9								
10	Balance	# Loans	LTV	CLTV	FICO	WAC	Balance	%
11	11,151 - 599,999	4710	75.6	90.19	632	7.204	792,909,893.10	95.56
12	600,000 - 650,000	24	80.24	88.49	636	6.748	14,963,162.40	1.8
13	650,001 - 700,000	12	82.48	93.26	660	6.675	8,111,544.99	0.98
14	700,001 - 750,000	11	81.46	89.21	676	6.13	8,026,376.07	0.97
15	750,001 - 800,000	4	80.89	85.64	644	6.271	3,120,200.00	0.38
16	800,001 - 850,000	2	70.76	83.69	679	6.04	1,679,526.39	0.2
17	850,001 - 898,700	1	75	75	596	7.65	898,699.61	0.11
18		4764	75.81	90.13	633	7.174	829,709,402.56	100
19								
20	IO Loans	# Loans	LTV	CLTV	FICO	WAC	Balance	%
21	001	2	77.18	93.18	656	6.35	725,000.00	0.39
22	241	573	81.64	94.95	660	6.402	175,035,767.58	93.29
23	361	5	82.71	85.97	659	6.656	1,112,050.00	0.59
24	601	36	79.44	88.97	674	6.331	10,746,110.00	5.73
25		616	81.5	94.54	660	6.399	187,618,927.58	100
26								
27	Loan Balance Distribution	# Loans	LTV	CLTV	FICO	WAC	Balance	%
28	11,151 - 25,000	165	20.28	99	639	10.295	3,262,465.82	0.4
29	25,001 - 50,000	478	29.83	96.44	645	9.892	18,342,400.02	2.21
30	50,001 - 75,000	657	52.62	92.77	636	8.868	40,880,448.95	4.93
31	75,001 - 100,000	532	59.62	92.66	632	8.329	46,322,587.13	5.58
32	100,001 - 150,000	805	72.65	89.98	624	7.547	99,740,217.42	12.02
33	150,001 - 200,000	548	77.78	88.6	625	7.119	95,560,140.00	11.52
34	200,001 - 250,000	433	80.56	89.83	632	6.844	97,604,256.02	11.76
35	250,001 - 300,000	334	80.9	88.71	628	6.869	91,823,031.54	11.07
36	300,001 - 350,000	278	82.21	90.13	634	6.886	89,899,365.07	10.84
37	350,001 - 400,000	192	81.6	90.19	639	6.699	71,934,574.67	8.67
38	400,001 - 450,000	116	81.76	90.79	642	6.574	49,564,150.09	5.97
39	450,001 - 500,000	86	82.38	90.14	641	6.79	41,286,879.63	4.98
40	500,001 - 550,000	52	81.45	91.18	642	6.545	27,246,571.58	3.28
41	550,001 - 600,000	36	77.61	86.49	631	6.702	20,622,805.16	2.49
42	600,001 - 650,000	22	80.7	88.8	634	6.819	13,763,162.40	1.66
43	650,001 - 700,000	12	82.48	93.26	660	6.675	8,111,544.99	0.98
44	700,001 - 750,000	11	81.46	89.21	676	6.13	8,026,376.07	0.97
45	750,001 - 800,000	4	80.89	85.64	644	6.271	3,120,200.00	0.38
46	800,001 - 850,000	2	70.76	83.69	679	6.04	1,679,526.39	0.2
47	850,001 - 898,700	1	75	75	596	7.65	898,699.61	0.11
48		4764	75.81	90.13	633	7.174	829,709,402.56	100
49								

	I	J	K	L	M	N
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10	Owner Occ %	Cashout Refi %	Full Doc %	% IO	% Single Family	% Sit Sec
11	88.93	43.92	43.48	20.41	69.23	7.87
12	1.8	0.9	0.6	0.83	1.05	0
13	0.98	0.33	0.33	0.73	0.65	0
14	0.97	0.44	0.7	0.27	0.7	0.09
15	0.38	0.19	0.09	0.38	0.38	0
16	0.2	0.1	0.1	0	0.2	0
17	0.11	0	0	0	0	0
18	93.36	45.87	45.29	22.61	72.22	7.96
19						
20	Owner Occ %	Cashout Refi %	Full Doc %	% IO	% Single Family	% Sit Sec
21	0.39	0.08	0.39	0.39	0.08	0
22	90.86	32.18	41.66	93.29	66.66	6.25
23	0.54	0.23	0.23	0.59	0.54	0
24	5.61	3.34	3.12	5.73	3.79	0.16
25	97.4	35.82	45.39	100	71.06	6.41
26						
27	Owner Occ %	Cashout Refi %	Full Doc %	% IO	% Single Family	% Sit Sec
28	0.39	0.03	0.23	0	0.28	0
29	2.04	0.37	1.08	0.01	1.47	0.08
30	4.18	1.51	2.52	0.06	3.66	0.31
31	5.32	1.85	3.07	0.07	4.18	0.69
32	11.11	5.29	7.15	0.93	8.82	1.44
33	10.75	5.54	5.88	1.71	8.26	0.96
34	11.17	5.8	5.44	2.77	8.18	1.15
35	10.51	5.94	4.3	2.39	8.09	0.89
36	9.94	5.45	4.16	3.45	7.59	0.62
37	8.2	4.38	2.89	2.97	6.31	0.63
38	5.61	2.85	2.94	2.31	3.96	0.67
39	4.34	1.81	1.73	1.39	3.94	0.18
40	3.16	1.78	1.33	1.32	2.72	0.06
41	2.35	1.39	0.9	1.17	1.93	0.2
42	1.66	0.83	0.45	0.68	0.91	0
43	0.98	0.33	0.33	0.73	0.65	0
44	0.97	0.44	0.7	0.27	0.7	0.09
45	0.38	0.19	0.09	0.38	0.38	0
46	0.2	0.1	0.1	0	0.2	0
47	0.11	0	0	0	0	0
48	93.36	45.87	45.29	22.61	72.22	7.96
49						

A		B	C	D	E	F	G	H	I	J	K	L	M	N	O	
1	Deal Info					Master Servicer:										
2	Deal Name					Backup Servicer:										
3	Bloomberg Ticker:	CMLT 2005-HE1				Primary Servicer (s):										
4	Asset Class:	Subprime				1					Originator (s):	% Name	% Name			
5	Issuer:	Citigroup Global Markets				2					2	19.79% Argent	68.53% WMC			
6	Trustee:	US Bank				3					3	10.02% Mortgage IT	10.02% Mortgage IT			
7	Lead Manager(s)	CGM				4					4	1.54% Olympus (Argent)	1.54% Olympus (Argent)			
8	Month:					5					5	0.13% ResMAE	0.13% ResMAE			
9	To Roll:					6					6					
10	Remaining Term	23				7					7					
11	Remaining IO Term					8					8					
12						9					9					
13						10					10					
14	% Interest Only															
15	Cells in red font are calculations and should be left alone.															
16	Please put averages in gray cells at the bottom of each bucket.															
17																
18	FICO BUCKET															
19	FICO	# Loans	Deal Size	Balance	%	WA Loan Balance	WAC	FICO	% Comb LTV	% DT	Primary	SPRUD	Ref Cashout	Full Doc	Interest only	MPX
20	NA	8	1,419,249	0.17%	177,406	8.194%	500	81.41%	43.79%	0.17%	0.13%	0.07%	0.170%	0.00%	0.00%	0.00%
21	<500	109	19,793,580	2.39%	181,592	8.100%	511	77.88%	41.47%	2.39%	2.23%	2.04%	1.470%	0.020%	0.00%	0.00%
22	>500 <=520	164	27,935,430	3.37%	170,338	8.079%	531	76.88%	41.05%	3.30%	2.97%	2.78%	2.020%	0.00%	0.00%	0.00%
23	>520 <=540	228	43,894,602	5.29%	192,520	7.555%	552	80.25%	41.94%	5.18%	4.84%	3.93%	3.260%	0.110%	0.00%	0.00%
24	>540 <=560	246	41,969,508	5.06%	170,608	7.433%	571	81.55%	39.98%	4.81%	4.49%	3.74%	2.930%	0.140%	0.00%	0.00%
25	>560 <=580	560	90,735,526	10.94%	162,028	7.176%	591	87.38%	39.65%	10.49%	9.31%	6.22%	6.830%	1.790%	0.00%	0.00%
26	>580 <=600	679	118,637,883	14.30%	174,724	7.210%	610	89.70%	40.29%	13.50%	12.51%	7.37%	6.910%	2.510%	0.00%	0.00%
27	>600 <=620	684	112,747,710	13.59%	164,836	7.198%	630	92.53%	40.27%	12.77%	11.07%	6.09%	5.720%	3.350%	0.00%	0.00%
28	>620 <=640	694	125,942,302	15.18%	181,473	7.080%	650	92.42%	40.52%	14.07%	12.61%	6.08%	5.650%	3.950%	0.00%	0.00%
29	>640 <=660	498	89,211,810	10.75%	179,140	6.913%	670	93.71%	39.05%	9.90%	8.64%	3.76%	3.590%	4.250%	0.00%	0.00%
30	>660 <=680	300	56,728,346	6.84%	189,094	7.006%	690	93.83%	40.26%	6.01%	5.38%	1.67%	2.130%	2.310%	0.00%	0.00%
31	>680 <=700	454	75,917,806	9.15%	167,220	6.881%	721	96.37%	40.16%	8.36%	7.28%	1.74%	3.140%	3.170%	0.00%	0.00%
32	>700 <=750	140	24,775,651	2.99%	176,969	6.673%	771	96.51%	37.92%	2.41%	2.45%	0.38%	1.460%	1.010%	0.00%	0.00%
33	>750	4764	829,709,403	100.00%	174,162	7.174%	833	90.13%	40.17%	33.36%	34.11%	45.87%	45.280%	22.610%	0.00%	0.00%
34	TOTAL															
35																
36																
37	FICO Mean:	633	Median:	631	Standard Deviation:											
38																
39																
40	Combined LTV BUCKET															
41	Comb LTV	# Loans	Deal Size	Balance	%	WA Loan Balance	WAC	FICO	% Comb LTV	% DT	Primary	SPRUD	Ref Cashout	Full Doc	Interest only	MPX
42	<50	57	7,632,047	0.92%	133,896	6.776%	595	42.60%	34.64%	0.91%	0.80%	0.76%	0.510%	0.15%	0.00%	0.00%
43	>50 <=55	26	4,678,692	0.56%	179,950	7.028%	590	52.34%	40.27%	0.51%	0.45%	0.47%	0.380%	0.00%	0.00%	0.00%
44	>55 <=60	49	9,102,251	1.10%	185,760	6.837%	599	57.53%	39.71%	0.98%	1.00%	0.95%	0.770%	0.03%	0.00%	0.00%
45	>60 <=65	73	15,609,327	1.88%	213,826	6.979%	585	63.19%	38.82%	1.78%	1.57%	1.80%	1.030%	0.03%	0.00%	0.00%
46	>65 <=70	129	28,722,080	3.46%	222,652	6.701%	601	68.62%	37.94%	3.21%	2.86%	3.05%	1.440%	0.45%	0.00%	0.00%
47	>70 <=75	193	46,106,168	5.56%	238,992	6.938%	595	73.85%	39.20%	5.19%	4.88%	4.67%	2.690%	0.64%	0.00%	0.00%
48	>75 <=80	406	81,022,405	9.77%	199,563	7.072%	604	79.42%	39.19%	8.55%	8.15%	8.16%	4.800%	1.13%	0.00%	0.00%
49	>80 <=85	327	62,915,310	7.58%	192,402	7.138%	601	84.21%	40.81%	6.93%	6.22%	6.10%	4.630%	0.79%	0.00%	0.00%
50	>85 <=90	563	123,903,546	14.93%	220,077	7.176%	625	89.68%	39.95%	12.97%	12.33%	8.77%	7.140%	2.93%	0.00%	0.00%
51	>90 <=95	499	96,621,754	11.65%	193,631	7.421%	638	94.70%	40.25%	10.85%	10.02%	5.10%	5.170%	2.97%	0.00%	0.00%

[illegible]

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
DTI BUCKET															
		# Loans	Deal Size	Balance	%	WA Loan Balance	WAC	RCD	%LTV	%DTI	Primary	SFPUID	Refi Cashout	Full Doc	Interest Only
60	DTI	184	30,829,680	3.72%	167,553	6.987%	636	87.03%	14.60%	3.10%	3.19%	1.77%	1.460%	0.950%	
61	<20	183	24,737,582	2.98%	135,178	7.145%	630	86.54%	22.78%	2.66%	2.20%	1.80%	1.440%	0.410%	
62	>20 = <25	390	62,747,848	7.56%	160,892	6.998%	636	87.11%	28.03%	6.85%	6.04%	3.98%	3.380%	1.880%	
63	>25 = <30	503	82,501,199	9.94%	164,018	7.163%	635	88.17%	33.02%	9.27%	8.68%	4.17%	4.630%	2.510%	
64	>30 = <35	807	139,208,212	16.78%	172,501	7.204%	635	90.21%	37.74%	15.73%	14.24%	7.56%	7.310%	3.800%	
65	>35 = <40	1,199	219,270,601	26.43%	182,878	7.190%	637	91.93%	42.73%	25.13%	22.27%	11.13%	12.010%	7.810%	
66	>40 = <45	1,210	213,802,335	25.77%	176,686	7.285%	629	91.05%	47.84%	24.39%	21.96%	11.77%	10.870%	4.430%	
67	>45 = <50	260	51,588,248	6.22%	198,416	6.992%	625	87.36%	52.17%	5.70%	5.07%	3.25%	3.700%	0.820%	
68	>50 = <55	28	5,023,698	0.61%	179,418	6.534%	622	89.02%	56.93%	0.54%	0.46%	0.44%	0.490%	0.000%	
69	>55 = <60	4,764	829,709,403	100.00%	174,162	7.174%	633	90.13%	40.17%	33.36%	34.11%	45.87%	45.29%	22.61%	
70	TOTAL														
71	DTI Mean:		Median:	41.6											
72		39.74					9.12								
73															
74															
PURPOSE BUCKET															
		# Loans	Deal Size	Balance	%	WA Loan Balance	WAC	RCD	%LTV	%DTI	Primary	SFPUID	Refi Cashout	Full Doc	Interest Only
76	Purpose:														
77	Purchase	2,711	418,577,286	50.45%	154,400	7.297%	654	96.75%	40.41%	46.26%	40.82%	19.00%	13.88%		
78	Refi (Rate Term)	190	30,542,885	3.68%	160,732	7.040%	624	87.71%	38.48%	3.55%	3.21%	1.96%	0.63%		
79	Refi (Cash out) Texas	26	3,462,502	0.42%	133,173	7.182%	604	79.17%	43.28%	0.39%	0.42%	0.34%	0.00%		
80	Consolidation	1,837	377,126,729	45.45%	205,295	7.049%	611	83.07%	40.01%	43.14%	39.67%	45.45%	24.00%	8.10%	
81	Other			0.00%											
82	TOTAL	4,764	829,709,403	100.00%	174,162	7.174%	633	90.13%	40.17%	33.36%	34.11%	45.87%	45.29%	22.61%	
83															
84															
85															
86															
87															
OCCUPANCY BUCKET															
		# Loans	Deal Size	Balance	%	WA Loan Balance	WAC	RCD	%LTV	%DTI	Primary	SFPUID	Refi Cashout	Full Doc	Interest Only
88	Occ. Type														
89	Primary (OOC)	4,407	774,655,498	93.36%	175,778	7.159%	631	90.36%	40.34%	40.99%	79.25%	43.54%	43.02%	22.02%	
90	2nd / Vacation	116	18,993,444	2.29%	163,737	7.145%	675	92.49%	40.99%	0.00%	1.93%	0.26%	0.73%	0.56%	
91	Investment	241	36,060,461	4.35%	149,628	7.522%	651	83.87%	36.07%	0.00%	2.93%	2.07%	1.54%	0.03%	
92	TOTAL	4,764	829,709,403	100.00%	174,162	7.174%	633	90.13%	40.17%	33.36%	34.11%	45.87%	45.29%	22.61%	
93															
94															
95															
DOCUMENTATION BUCKET															
		# Loans	Deal Size	Balance	%	WA Loan Balance	WAC	RCD	%LTV	%DTI	Primary	SFPUID	Refi Cashout	Full Doc	Interest Only
96	Doc Type														
97	Full	2,361	375,806,821	45.29%	159,173	6.954%	622	88.76%	40.57%	43.02%	39.03%	24.33%	45.29%	10.26%	
98	Life	97	19,758,413	2.38%	203,695	7.124%	641	96.04%	41.51%	2.24%	2.06%	0.58%	1.12%		
99	Stated	934	182,997,242	22.06%	195,929	7.476%	629	84.84%	39.71%	19.61%	17.84%	12.62%	2.36%		
100	Full-alt	103	21,348,631	2.57%	207,268	7.197%	643	92.55%	39.63%	2.44%	2.04%	1.02%	1.02%		
101	86 stated - Stated loans over 85 LTV	1	44,967	0.01%	44,967	10.875%	654	100.00%	30.00%	0.01%	0.00%	0.00%	0.00%		
102	Streamlined - Stated (PITI Verified)	833	134,565,472	16.22%	161,543	7.998%	671	99.28%	41.81%	15.51%	13.49%	1.99%	3.58%		
103	Limited (12 Months Bank Statements)	435	95,187,857	11.47%	218,823	6.876%	628	90.95%	36.99%	10.54%	9.65%	5.32%	4.26%		
104	TOTAL	4,764	829,709,403	100.00%	174,162	7.174%	633	90.13%	40.17%	33.36%	34.11%	45.87%	45.29%	22.61%	
105															
106															

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	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
109															
110	PROPERTY BUCKET														
111	Property Type	# Loans	Deal Size Balance	WAC	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL
112	Property Type	# Loans	Deal Size Balance	WAC	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL
113	SF detached	3,425	598,832,968	72.17%	174,842	7.157%	630	89.60%	40.15%	68.36%	33.33%	36.20%	33.21%	16.05%	16.05%
114	SF row	1	224,121	0.03%	664	6.400%	664	100.00%	42.00%	0.03%	0.02%	0.00%	0.00%	0.00%	0.00%
115	SF townhouse	1	152,000	0.02%	152,000	6.150%	671	100.00%	37.80%	0.02%	0.02%	0.00%	0.00%	0.00%	0.00%
116	Condominium	478	72,495,193	8.74%	151,664	7.167%	645	93.03%	39.77%	8.16%	0.00%	2.39%	3.56%	3.04%	3.04%
117	Duplex	107	23,765,587	2.86%	222,108	6.945%	659	89.03%	41.83%	2.61%	0.00%	1.31%	0.94%	0.41%	0.41%
118	Triplex	22	7,291,214	0.88%	331,419	6.953%	663	82.09%	36.99%	0.70%	0.00%	0.49%	0.29%	0.09%	0.09%
119	PUD SF	473	80,821,906	9.74%	170,871	7.202%	637	93.06%	40.50%	8.84%	9.74%	3.07%	4.60%	2.17%	2.17%
120	PUD project	105	17,864,711	2.15%	170,140	7.352%	643	93.19%	41.34%	2.01%	2.15%	0.81%	1.22%	0.61%	0.61%
121	SF 4 unit	7	2,057,340	0.25%	283,906	6.939%	651	85.56%	45.82%	0.25%	0.00%	0.04%	0.17%	0.00%	0.00%
122	Manuf Housing	44	3,625,005	0.44%	82,386	7.407%	628	84.07%	38.80%	0.42%	0.00%	0.26%	0.44%	0.00%	0.00%
123	2-4 Family	101	22,579,358	2.72%	223,558	7.736%	630	86.90%	38.72%	1.97%	0.00%	1.28%	0.86%	0.23%	0.23%
124	TOTAL	4,764	829,709,403	100.00%	174,162	7.174%	633	90.13%	40.17%	93.36%	84.11%	45.87%	45.29%	22.61%	22.61%
125															
126															
127	PRINCIPAL BUCKET														
128	UPB	# Loans	Deal Size Balance	WAC	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL
129	UPB	# Loans	Deal Size Balance	WAC	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL
130	<50	643	21,624,866	2.61%	33,631	9.953%	644	96.82%	39.82%	2.43%	2.11%	0.40%	1.31%	0.01%	0.01%
131	50-75	657	40,880,449	4.93%	62,223	8.869%	636	92.77%	38.34%	4.18%	4.12%	1.51%	2.52%	0.06%	0.06%
132	75-100	532	46,322,587	5.58%	87,073	8.329%	632	92.66%	38.69%	5.32%	4.80%	1.85%	3.07%	0.07%	0.07%
133	100-125	432	48,561,350	5.89%	112,411	7.636%	625	91.16%	39.30%	5.41%	5.05%	2.51%	3.43%	0.34%	0.34%
134	125-150	373	51,178,868	6.17%	137,209	7.462%	624	88.85%	39.27%	5.70%	5.27%	2.79%	3.72%	0.59%	0.59%
135	150-200	548	95,560,140	11.52%	174,380	7.119%	625	88.60%	40.01%	10.75%	9.75%	5.54%	5.88%	1.71%	1.71%
136	200-250	433	97,604,256	11.76%	225,414	6.844%	632	89.83%	40.69%	11.17%	9.89%	5.80%	5.44%	2.77%	2.77%
137	250-300	334	91,823,032	11.07%	274,919	6.889%	628	88.71%	41.67%	10.51%	9.07%	5.94%	4.30%	2.39%	2.39%
138	300-350	278	89,899,365	10.84%	323,379	6.886%	634	90.13%	41.06%	9.94%	9.05%	5.45%	4.16%	3.45%	3.45%
139	350-400	192	71,934,575	8.67%	374,659	6.699%	639	90.19%	41.60%	8.20%	7.28%	4.38%	2.89%	2.97%	2.97%
140	400-450	116	49,564,150	5.97%	427,277	6.574%	642	90.79%	40.30%	5.61%	4.58%	2.85%	2.94%	2.31%	2.31%
141	450-500	86	41,266,880	4.98%	480,080	6.790%	641	90.14%	40.22%	4.34%	4.46%	1.81%	1.73%	1.39%	1.39%
142	500-600	88	47,869,377	5.77%	543,970	6.613%	637	89.16%	40.40%	5.51%	5.16%	3.17%	2.23%	2.49%	2.49%
143	600-700	34	21,874,707	2.64%	643,374	6.765%	643	90.45%	38.44%	2.64%	2.17%	1.15%	0.78%	1.41%	1.41%
144	>700	18	13,724,802	1.65%	762,489	6.251%	664	86.79%	32.79%	1.65%	1.37%	0.73%	0.89%	0.64%	0.64%
145	TOTAL	4,764	829,709,403	100.00%	174,162	7.174%	633	90.13%	40.17%	93.36%	84.11%	45.87%	45.29%	22.61%	22.61%
146	In \$1,000														
147	Min		16,969	Max											
148															
149	State Concentration Bucket														
150	State	# Loans	Deal Size Balance	WAC	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL	WAL
151	CA	1,614	380,102,899	45.81%	235,504	6.955%	639	90.05%	40.55%	43.55%	38.40%	20.55%	17.92%	16.07%	16.07%
152	FL	451	63,666,583	7.67%	141,168	7.302%	634	90.54%	40.47%	6.97%	6.35%	2.98%	3.97%	0.98%	0.98%
153	TX	349	35,254,317	4.25%	101,015	7.597%	628	93.55%	38.90%	3.86%	4.21%	0.96%	2.05%	0.18%	0.18%
154	NY	229	55,919,060	6.74%	244,188	7.367%	640	87.95%	40.52%	6.31%	4.54%	3.32%	2.48%	0.62%	0.62%
155	IL	184	27,338,585	3.29%	148,579	7.415%	625	90.03%	40.19%	3.00%	2.60%	1.96%	1.75%	0.23%	0.23%
156	AZ	148	19,226,357	2.32%	129,908	7.065%	644	92.04%	40.13%	2.00%	2.23%	0.93%	1.38%	0.33%	0.33%
157	MD	144	22,850,707	2.75%	158,685	7.258%	616	90.03%	39.49%	2.70%	2.56%	1.39%	1.72%	0.61%	0.61%
158	VA	135	21,754,597	2.62%	161,145	7.318%	637	91.71%	41.02%	2.54%	2.42%	1.12%	1.30%	0.57%	0.57%

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A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
317														
318	IO ONLY FICO BUCKET													
319	# Loans	Deal Size	% Balance	WA Loan Balance	WAC	PFO	% Comb.TV	% DTI	Primary	SFPUO	Refi Cashout	Full Doc	Comb.TV = 8d	
320	Type													
321	502 - 520	2	188,250	94,125	8.85%	505	83.73%	40.89%	0.10%	0.10%	0.10%	0.10%	0.100%	
322	541 - 560	2	896,000	448,000	5.60%	553	100.00%	39.63%	0.48%	0.25%	0.00%	0.23%	0.480%	
323	561 - 580	4	1,191,960	297,980	7.59%	573	93.08%	41.28%	0.64%	0.51%	0.31%	0.31%	0.640%	
324	581 - 600	51	14,854,797	291,271	6.53%	591	89.04%	41.03%	0.74%	7.74%	4.80%	5.08%	6.410%	
325	601 - 620	69	20,914,585	301,661	6.51%	611	89.83%	39.11%	11.09%	9.38%	5.79%	6.17%	8.440%	
326	621 - 640	91	27,802,501	305,522	6.48%	631	93.97%	38.54%	14.64%	11.91%	6.37%	7.59%	13.560%	
327	641 - 660	103	32,782,324	318,275	6.33%	651	93.96%	38.53%	16.96%	14.87%	7.01%	8.67%	16.320%	
328	661 - 680	115	35,247,111	306,497	6.46%	670	96.86%	39.06%	18.16%	15.62%	5.97%	5.62%	18.710%	
329	681 - 700	62	19,149,992	308,871	6.39%	691	95.50%	39.30%	9.42%	7.93%	2.62%	3.60%	9.610%	
330	701 - 750	89	28,333,767	285,885	6.24%	722	97.78%	39.88%	13.93%	11.75%	2.34%	5.25%	14.040%	
331	751 - 807	28	8,357,640	298,487	6.05%	771	97.95%	37.29%	4.23%	3.49%	0.49%	2.77%	4.450%	
332	TOTAL	616	187,618,928	304,576	6.40%	660	94.54%	39.13%	37.40%	33.33%	15.32%	45.39%	92.750%	
333														
334														
335	IO ONLY PRINCIPAL BUCKET													
336	# Loans	Deal Size	% Balance	WA Loan Balance	WAC	PFO	% Comb.TV	% DTI	Primary	SFPUO	Refi Cashout	Full Doc	Comb.TV = 8d	
337	UPB													
338	48,000.00 - 50,000.00	1	48,000	48,000	9.53%	512	80.00%	21.00%	0.03%	0.0%	0.030%	0.03%	0.03%	
339	50,000.01 - 75,000.00	7	477,540	68,220	7.02%	649	100.00%	25.75%	0.25%	0.3%	0.000%	0.15%	0.25%	
340	75,000.01 - 100,000.00	7	620,600	88,657	6.61%	645	93.27%	41.05%	0.33%	0.2%	0.180%	0.28%	0.29%	
341	100,000.01 - 125,000.00	25	2,796,669	111,867	6.51%	667	94.84%	38.08%	1.44%	1.3%	0.310%	0.96%	1.37%	
342	125,000.01 - 150,000.00	35	4,914,658	140,419	6.42%	657	89.55%	38.36%	2.47%	1.9%	1.050%	1.69%	2.17%	
343	150,000.01 - 200,000.00	81	14,227,656	175,650	6.53%	664	94.54%	39.84%	7.30%	5.9%	2.270%	3.99%	7.28%	
344	200,000.01 - 250,000.00	102	23,000,518	225,495	6.43%	661	95.94%	39.23%	11.89%	9.6%	3.860%	5.33%	11.52%	
345	250,000.01 - 300,000.00	72	19,789,131	274,974	6.36%	664	94.13%	40.22%	10.26%	8.0%	3.860%	4.38%	9.36%	
346	300,000.01 - 350,000.00	88	28,627,236	325,310	6.43%	662	94.63%	38.65%	14.23%	12.8%	5.560%	6.61%	14.20%	
347	350,000.01 - 400,000.00	66	24,677,080	373,895	6.46%	658	94.30%	41.50%	12.96%	11.2%	4.840%	5.00%	12.36%	
348	400,000.01 - 450,000.00	45	19,183,304	426,296	6.15%	657	94.29%	39.03%	9.99%	8.4%	4.320%	7.06%	9.32%	
349	450,000.01 - 500,000.00	24	11,500,376	479,516	6.34%	642	94.91%	38.59%	6.13%	6.1%	1.800%	2.79%	5.87%	
350	500,000.01 - 600,000.00	38	20,660,600	543,700	6.31%	669	95.64%	39.66%	11.01%	10.1%	3.770%	4.94%	10.38%	
351	600,000.01 - 700,000.00	18	11,738,760	652,153	5.68%	670	95.70%	38.28%	6.26%	5.2%	2.380%	1.41%	5.92%	
352	700,000.01 - 797,000.00	7	5,339,800	762,829	6.26%	647	88.35%	28.22%	2.85%	2.85%	1.610%	0.79%	2.43%	
353	TOTAL	616	187,618,928	304,576	6.40%	660	94.54%	39.13%	37.40%	33.33%	15.32%	45.39%	92.750%	
354	354 * In \$1,000													

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
1	CML TI 2005-HE1															
2		# of Laons	Balance	Avg balan #DIV/0!	% of the pool	Seasoning	WAC	WARM	FICO	OLTV	CLTV	DTI	% Of Full Doc	% of Primary	% of (single family and PUD)	% of cashout
3	Aggregated pool		829,709,403													
4	2nd lien	1,206	71,272,929	59,098.61	8.59%	1.9	10.088	184	659.8		99.43%	40.96%	37.78%	97.26%	81.88%	14.59%
5	10 loans only	616	187,618,928	304,576.18	22.61%	1.7	6.399	358	660.5		94.54%	39.13%	45.39%	97.40%	83.33%	35.82%
6																
7	7 rates:															
8	<=9.50	3,790	770,188,992	203,216.09	92.83%	2.8	6.921	351	633.4	-	89.58%	40.08%	46.16%	93.07%	84.18%	47.76%
9	9.51-10	360	23,608,547	65,579.30	2.85%	2.2	9.889	220	635.3	-	96.14%	40.70%	41.09%	94.01%	87.48%	26.75%
10	10.01-10.5	172	11,254,276	65,431.84	1.36%	2.1	10.348	205	633.9	-	96.94%	41.39%	30.96%	97.83%	84.21%	26.23%
11	10.51-11	288	17,688,788	61,419.40	2.13%	2.4	10.873	193	629.9	-	98.67%	41.83%	30.76%	100.00%	79.41%	14.10%
12	11.01-12	145	6,590,173	45,449.47	0.79%	2.6	11.468	210	630.5	-	97.79%	41.59%	25.60%	99.47%	76.26%	13.79%
13	12.01-13	9	378,626	42,069.58	0.05%	2.5	12.434	223	625	-	99.39%	40.71%	NO DATA	100.00%	84.81%	12.28%
14																
15	FICO-															
16	<500	8	1,413,249	177,406.15	0.17%	1.6	8.194	358	500		81.41%	43.79%	100.00%	100.00%	74.88%	42.23%
17	501-525	145	25,880,379	178,485.37	3.12%	3.6	8.132	355	513.6		77.63%	40.40%	61.23%	99.69%	91.91%	87.66%
18	526-550	218	38,975,719	178,787.70	4.70%	3.9	7.898	355	538.9		77.72%	42.25%	59.94%	97.87%	89.16%	80.52%
19	551-575	304	54,595,858	179,594.93	6.58%	3.7	7.470	354	561.6		81.40%	40.46%	59.35%	96.41%	89.51%	70.87%
20	576-600	640	104,875,688	163,888.26	12.64%	2.9	7.195	345	589		86.59%	39.88%	62.44%	95.85%	86.20%	59.51%
21	601-625	863	147,389,298	170,787.14	17.76%	3.0	7.221	342	612.5		90.27%	40.46%	48.67%	94.21%	85.79%	48.60%
22	626-650	874	149,064,561	170,554.42	17.97%	2.7	7.107	338	638.4		92.41%	39.91%	39.05%	92.81%	83.82%	46.65%
23																
24	<500,000	643	21,624,866	33,631.21	2.61%	2.3	9.953	213	643.8		96.82%	39.82%	50.37%	93.31%	80.92%	15.40%
25	50,000-75,000	657	40,880,449	62,222.91	4.93%	3.2	8.868	269	636		92.77%	38.34%	51.13%	84.81%	83.62%	30.64%
26	75,000-100,000	532	46,322,587	87,072.53	5.58%	3.3	8.329	291	632		92.66%	38.69%	54.98%	95.21%	86.01%	33.17%
27	100,000-500,000	202	90,851,030	449,757.57	10.95%	2.5	6.672	358	641.3		90.49%	40.27%	42.64%	90.87%	82.56%	42.52%
28	500,001-600,000	88	47,863,377	543,970.19	5.77%	2.2	6.613	358	637.2		89.16%	40.40%	38.69%	95.42%	89.48%	54.93%
29	>600,000	52	35,599,509	684,605.95	4.29%	2.1	6.567	358	651.1		89.04%	36.27%	38.92%	100.00%	82.66%	43.88%
30																
31	LTV															
32	80-85	327	62,915,310	192,401.56	7.58%	3.5	7.138	355	600.6		84.21%	40.81%	61.00%	91.37%	82.06%	80.42%
33	85.01-90	563	123,903,546	220,077.35	14.93%	3.5	7.176	353	624.5		89.68%	39.95%	47.80%	86.84%	82.59%	58.70%
34	90.01-95	499	96,621,754	193,630.77	11.65%	3.2	7.421	348	638.2		94.70%	40.25%	44.38%	93.19%	86.07%	43.80%
35	95.01-100	2,441	353,345,027	144,754.21	42.59%	2.1	7.231	326	659.7		99.97%	40.82%	39.31%	97.40%	84.16%	14.08%
36	100+	1	50,795	50,795.19	0.01%	9.0	10.120	171	639		110.00%	49.00%	100.00%	100.00%	100.00%	NO DATA
37																
38	Stated doc	934	182,997,242	196,928.52	22.06%	3.9	7.476	349	628.7		84.84%	39.71%	NO DATA	88.93%	80.87%	57.22%

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P
39	streamlined doc	833	134,565,472	161,543,18	16.22%	1.6	7.596	327	671.3		99.26%	41.81%	NO DATA	95.64%	83.18%	12.30%
40																
41	2nd home	116	18,993,444	163,736.59	2.29%	1.8	7.145	340	675.4		92.49%	40.99%	32.05%	NO DATA	84.21%	11.48%
42	investment property	241	36,060,461	149,628.47	4.35%	3.8	7.522	351	651.1		83.87%	36.07%	33.36%	NO DATA	67.47%	47.68%
43	cash out loans	1,837	371,126,729	205,294.90	45.45%	3.2	7.060	349	611.3		83.07%	40.01%	52.79%	94.91%	87.27%	100.00%
44	condo	478	72,495,193	151,663.58	8.74%	2.3	7.167	335	644.6		93.03%	39.77%	40.69%	93.36%	NO DATA	27.35%
45	2-4 family	101	22,579,358	223,558.00	2.72%	5.4	7.736	346	630.3		86.90%	38.72%	31.71%	72.27%	NO DATA	47.02%
46																
47	fixed rate	1,680	151,905,722	90,420.07	18.31%	3.0	8.326	268	647.4		89.74%	40.16%	52.60%	95.70%	83.83%	45.05%
48	arm	3,084	677,803,680	219,780.70	81.69%	2.8	6.917	357	630.2		90.22%	40.17%	43.66%	92.84%	84.18%	46.05%
49																
50	CA	1,614	380,102,899	235,503.65	45.81%	2.4	6.955	339	638.9		90.05%	40.55%	39.11%	96.05%	83.82%	44.85%
51	NY	229	55,919,060	244,188.03	6.74%	3.1	7.367	343	640.3		87.95%	40.52%	36.52%	93.69%	67.37%	49.26%
52	MASS	90	17,177,867	190,865.19	2.07%	3.2	7.296	341	632.9		90.93%	41.50%	42.25%	95.56%	63.54%	40.09%
53	GA	86	11,358,522	132,075.83	1.37%	3.5	7.706	343	621.9		90.92%	38.22%	52.82%	82.69%	95.21%	41.62%
54																
55	DTI															
56	DTI > 50	288	56,611,945	196,569.25	6.82%	2.2	6.962	344	624.4		87.51%	52.59%	61.52%	91.39%	81.03%	54.13%
57																
58	Silent 2nds	381	66,018,650	173,277.30	7.96%	3.8	6.835	356	646.6		98.43%	39.95%	37.07%	95.72%	84.39%	13.59%

	Q	R
1		
2	% of 2nd lien	10 %
3		
4	100.00%	NO DATA
5	NO DATA	100.00%
6		
7		
8	2.54%	24.35%
9	77.29%	0.20%
10	85.53%	NO DATA
11	97.12%	NO DATA
12	95.01%	NO DATA
13	100.00%	NO DATA
14		
15		
16	NO DATA	NO DATA
17	NO DATA	0.73%
18	NO DATA	NO DATA
19	0.89%	2.71%
20	5.71%	14.74%
21	7.59%	18.59%
22	10.58%	24.81%
23		
24	84.26%	0.22%
25	46.76%	1.17%
26	34.88%	1.34%
27	NO DATA	33.78%
28	NO DATA	43.16%
29	NO DATA	47.97%
30		
31		
32	NO DATA	10.44%
33	1.02%	19.64%
34	4.42%	25.49%
35	18.55%	31.69%
36	100.00%	NO DATA
37		
38	3.77%	10.70%

	Q	R
39	17.32%	22.09%
40		
41	9.91%	24.41%
42	0.20%	0.68%
43	2.76%	17.82%
44	13.13%	34.82%
45	5.50%	8.39%
46		
47	46.92%	0.48%
48	NO DATA	27.57%
49		
50	10.35%	35.07%
51	6.71%	9.21%
52	9.68%	12.56%
53	7.10%	10.26%
54		
55		
56	6.61%	12.01%
57		
58	NO DATA	18.21%