

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

Nomura Asset Acceptance Corporation

Exact Name of Registrant as Specified in Charter

0000888874

Registrant CIK Number

Form 8-K, May 19, 2005, Series 2005-AP2

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

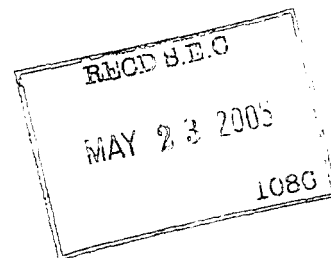
133-48481

SEC File Number, if available

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



05056365



PROCESSED

MAY 26 2005

**THOMSON
FINANCIAL**

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SIGNATURES

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

Dated: May 23, 2005

NOMURA ASSET ACCEPTANCE
CORPORATION

By: 

Name: N. Dante LaRocca

Title: Authorized Agent

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>
99.1	Collateral Terms Sheets and Computational Materials	P*
99.2	Collateral Term Sheets	P*

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

**Nomura Asset Acceptance Corporation
Mortgage Pass-Through Certificates,
Series 2005-AR3**

**\$550 Million (+/- 10%)
(Approximate)**

**Computational Materials
May 19, 2005**

Series 8

Series 24

NOMURA

Recipients must read the information contained in the attached Information Statement on page 2. Do not use or rely on this information if you have not received or reviewed the statement. If you have not received the Information Statement, call your NSI account representative for another copy. The collateral and other information set forth in these Computational Materials supersedes any previously distributed information relating to the Securities discussed in this communication. NSI is acting as underwriter/placement agent and not as agent for the Depositor in connection with the proposed transaction.

INFORMATION STATEMENT

The attached tables, together with the summary information presented herein (the "Computational Materials") are privileged and confidential and are intended for use by the addressee only. These Computational Materials are furnished to you by Nomura Securities International, Inc. ("NSI") and not by Nomura Asset Acceptance Corporation (together with any of its other affiliates, "NAAC"). NAAC has not prepared, reviewed or taken part in the preparation of these materials and makes no representation as to the accuracy or completeness of the information herein. The information herein is preliminary. Although a registration statement (including the prospectus) has been filed with the Securities and Exchange Commission and is effective, the final prospectus supplement relating to the Nomura Asset Acceptance Corporation, Mortgage Pass-Through Certificates, Series 2005-AR3 (the "Securities") discussed in this communication has not been filed with the Securities and Exchange Commission.

Any investment decision should be based only on the data in the final prospectus and prospectus supplement (collectively, the "Offering Documents"). The information herein is being provided for informational use solely in connection with the consideration of an investment in the Securities. Its use for any other purpose is not authorized. It may not be copied or reproduced, in whole or in part, nor may it be provided or distributed nor any of its contents disclosed to any other third party other than the addressee's legal tax, financial and/or accounting advisors for the purposes of evaluating said material.

The information set forth in these Computational Materials, including the collateral tables which follow, may be based only on a statistical sample of Mortgage Loans (defined below) (the "Statistical Pool") expected to be included in the trust along with other Mortgage Loans on the Closing Date (defined below). In addition, certain Mortgage Loans contained in the Statistical Pool may be deleted from the pool of Mortgage Loans delivered to the trust on the Closing Date (the "Final Pool"). The Statistical Pool may not necessarily represent a statistically relevant sample, notwithstanding any contrary references herein. Furthermore, it is expected that the Statistical Pool will be larger than the Final Pool, and the aggregate principal balances of the Mortgage Loans in the Final Pool will be reduced from the Statistical Pool as described in these Computational Materials. Although NSI believes the information with respect to the Statistical Pool will be representative of the Final Pool (except with respect to aggregate principal balance of the Mortgage Loans, as described above), the collateral characteristics of the Final Pool may nonetheless vary from the collateral characteristics of the Statistical Pool.

The Offering Documents discussed in this communication will be filed with the Securities and Exchange Commission. This communication shall not constitute an offer to sell or the solicitation of any offer to buy the Securities, nor shall there be any sale of the Securities discussed in this communication in any state in which such offer, solicitation or sale would be unlawful under the securities laws of any such state. Prospective purchasers are referred to the Offering Documents for definitive information on any matter discussed in this communication. Offering Documents may be obtained by contacting your NSI representative.

If you have received this communication in error, please notify the sending party immediately by telephone and return the original to such party by mail.

An investor or potential investor in the Securities (and each employee, representative, or other agent of such person or entity) may disclose to any and all persons, without limitation, the tax treatment and tax structure of the transaction (as defined in United States Treasury Regulation Section 1.6011-4) and all related materials of any kind, including opinions or other tax analyses, that are provided to such person or entity. However, such person or entity may not disclose any other information relating to this transaction unless such information is related to such tax treatment and tax structure.

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COLLATERAL SUMMARY

The mortgage pool consists of one- to four-family adjustable-rate residential mortgage loans secured by first liens (the "Mortgage Loans"). The Mortgage Loans are expected to have an aggregate principal balance as of June 1, 2005 of approximately \$550,305,176.53. Generally, after the initial fixed-rate period, the interest rate and monthly payment for the Mortgage Loans adjust monthly, semi-annually or annually based on an index plus a margin. The mortgage pool consists of five groups of Mortgage Loans. Group I is generally comprised of Mortgage Loans with an initial fixed rate period of two years, Group II is generally comprised of Mortgage Loans with an initial fixed rate period of three years, Group III is generally comprised of Mortgage Loans with an initial fixed rate period of five years, Group IV is generally comprised of Mortgage Loans with an initial fixed rate period of five years and Group V is generally comprised of Mortgage Loans with an initial fixed rate period of one month, six months, one year, two years, three years or five years.

The collateral information contained herein reflects the anticipated June 1, 2005 scheduled balances and is indicative only.

Characteristics of the Mortgage Loans

	GROUP I	GROUP II	GROUP III	GROUP IV	GROUP V	TOTAL
Current Mortgage Rate*	6.081%	5.678%	6.066%	5.903%	6.738%	6.302%
Current Net Mortgage Rate*	5.816%	5.413%	5.801%	5.638%	6.463%	6.032%
Cut-off Date Mortgage Loan Principal Balance	48,148,339.90	83,343,780.60	44,577,638.15	107,817,103.85	266,418,312.03	550,305,176.53
Cut-off Date Average Mortgage Loan Principal Balance	275,133.37	304,174.38	594,368.51	201,151.32	260,428.46	264,188.75
Mortgage Loan Count	175	274	75	536	1023	2083
Original Term (months)*	360	360	360	360	360	360
Months Since Origination*	3	3	2	3	3	3
Stated Remaining Term (months)*	357	357	358	357	357	357
Mortgage Loans with Interest Only Terms	71.93%	85.24%	92.83%	80.59%	73.49%	78.10%
Mortgage Loans with Prepay Penalty Terms	27.83%	56.18%	66.06%	53.20%	56.70%	54.17%
Credit Score**	706	713	719	711	701	707
Original Loan to Value Ratio*	77.90%	76.87%	74.23%	76.45%	80.23%	78.29%
Original Loan to Value Ratio Over 80% Without MI*	0.00%	0.16%	0.00%	0.00%	0.78%	0.40%
Documentation Type - Full/Alternative	22.85%	11.05%	20.62%	28.03%	12.85%	17.05%
Loan Purpose - Purchase/Rate-Term	82.57%	82.12%	55.19%	75.00%	82.09%	78.57%
Occupancy Type - Primary/Second Home	86.55%	92.20%	92.56%	83.92%	69.60%	79.17%
Property Type - Single Family Residence/PUD	73.86%	79.78%	85.82%	76.57%	66.53%	72.71%
California Concentration	8.40%	33.58%	39.55%	13.17%	21.55%	22.04%
Months to Next Rate Adjustment*	21	33	58	57	27	36
First Periodic Rate Cap*	3.826%	5.447%	5.777%	5.714%	4.360%	4.858%
Subsequent Periodic Rate Cap*	1.004%	1.383%	1.636%	1.515%	1.762%	1.580%
Lifetime Rate Cap*	5.281%	5.856%	5.777%	5.733%	5.937%	5.815%
Margin*	2.512%	2.634%	2.865%	2.662%	3.490%	3.062%
Net Margin*	2.247%	2.169%	2.600%	2.397%	3.225%	2.797%
Minimum Mortgage Rate*	2.520%	2.636%	2.868%	2.670%	3.536%	3.087%
Maximum Mortgage Rate*	11.361%	11.534%	11.843%	11.636%	12.675%	12.116%

* Weighted Average

** Non-zero Weighted Average

Credit Scores are not available for one Group IV Mortgage Loan with an aggregate principal balance of approximately \$103,200 (approximately 0.07% of the Group IV Mortgage Loans) and for two Group V Mortgage Loans with an aggregate principal balance of approximately \$373,223 (approximately 0.12% of the Group V Mortgage Loans).

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PRICE/YIELD TABLES*

Class IV-A-1 Certificates – Run to the earlier of balloon at weighted average reset (month 57) or 10% call

Balance – Contact Desk

Coupon – 5.638%; Coupon equal to Group IV Net WAC

Dated Date – 06/01/2005

Settle Date – 06/30/2005

First Payment Date – 07/25/2005

Delay Days – 24 days

Price	15 CPR	18 CPR	20 CPR	22 CPR	25 CPR	27 CPR	30 CPR	35 CPR	40 CPR	50 CPR	
101-22+	4.562	4.904	4.864	4.822	4.755	4.707	4.628	4.479	4.285	3.741	
101-23+	4.951	4.892	4.852	4.809	4.741	4.692	4.612	4.461	4.264	3.712	
101-24+	4.940	4.881	4.839	4.796	4.727	4.677	4.596	4.443	4.243	3.683	
101-25+	4.929	4.869	4.827	4.783	4.713	4.662	4.580	4.425	4.223	3.655	
101-26+	4.918	4.857	4.815	4.770	4.699	4.648	4.564	4.407	4.202	3.626	
101-27+	4.907	4.845	4.802	4.757	4.685	4.633	4.549	4.389	4.181	3.597	
101-28+	4.896	4.833	4.790	4.744	4.671	4.618	4.533	4.371	4.160	3.568	
101-29+	4.885	4.821	4.777	4.731	4.657	4.604	4.517	4.353	4.139	3.539	
101.95515	4.873	4.809	4.764	4.718	4.642	4.588	4.500	4.334	4.117	3.509	Yield
101.95515	75.2	71.1	68.3	65.2	60.0	56.0	49.3	37.9	23.2	-25.6	Spread
102-00+	4.852	4.786	4.740	4.692	4.615	4.560	4.470	4.299	4.077	3.453	
102-01+	4.841	4.774	4.728	4.679	4.601	4.545	4.454	4.281	4.056	3.425	
102-02+	4.830	4.763	4.716	4.667	4.587	4.530	4.438	4.263	4.036	3.396	
102-03+	4.819	4.751	4.703	4.654	4.573	4.516	4.422	4.245	4.015	3.367	
102-04+	4.808	4.739	4.691	4.641	4.559	4.501	4.406	4.227	3.994	3.339	
102-05+	4.797	4.727	4.679	4.628	4.546	4.486	4.391	4.209	3.973	3.310	
102-06+	4.786	4.715	4.666	4.615	4.532	4.472	4.375	4.191	3.953	3.281	
WAL	3.16	2.92	2.77	2.63	2.43	2.31	2.13	1.85	1.58	1.12	
Principal Window	Jul05 - Mar10	Jul05 - Mar10	Jul05 - Mar10	Jul05 - Mar10	Jul05 - Mar10	Jul05 - Mar10	Jul05 - Mar10	Jul05 - Mar10	Jul05 - Dec09	Jul05 - Oct08	

SWAP Mat	3Mo	6Mo	1Yr	1.5Yr	2Yr	3Yr	4Yr	5Yr
Yld	3.284	3.489	3.734	3.863	3.992	4.108	4.195	4.267

* 1 MONTH LIBOR 3.090%
 6 MONTH LIBOR 3.489%
 1 YEAR LIBOR 3.734%

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Contacts			
Contact	Phone	Fax	Email
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5 YEARS CONFORMING - TOTAL

PRINCIPAL BALANCE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
25,000.01 - 50,000.00	1	49,408.06	0.05	6.375	767	49,408.00	76.74	100.00	100.00
50,000.01 - 75,000.00	9	587,134.94	0.54	6.188	743	65,237.00	73.18	56.73	43.27
75,000.01 - 100,000.00	34	3,098,536.45	2.87	6.040	716	91,133.00	67.41	20.49	67.73
100,000.01 - 125,000.00	54	6,128,167.87	5.68	5.949	725	113,485.00	76.02	34.98	62.76
125,000.01 - 150,000.00	66	9,042,496.85	8.39	6.009	718	137,008.00	79.66	33.20	76.17
150,000.01 - 175,000.00	71	11,524,029.32	10.69	5.928	713	162,310.00	78.66	34.94	73.25
175,000.01 - 200,000.00	51	9,573,037.40	8.88	5.929	712	187,707.00	78.59	32.83	90.53
200,000.01 - 225,000.00	63	13,352,358.85	12.38	5.918	723	211,842.00	78.33	28.44	77.60
225,000.01 - 250,000.00	45	10,886,549.88	9.91	5.890	697	237,479.00	76.73	30.90	88.91
250,000.01 - 275,000.00	38	9,913,161.07	9.19	5.882	703	260,873.00	75.77	28.88	79.21
275,000.01 - 350,000.00	84	26,153,996.54	24.26	5.842	707	311,357.00	75.50	20.24	80.86
350,000.01 - 450,000.00	18	6,744,228.52	6.26	5.899	704	374,679.00	71.77	16.70	88.36
450,000.01 - 550,000.00	2	964,000.00	0.89	5.229	704	482,000.00	69.98	62.80	47.20

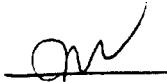
CURRENT RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
4.000 - 4.499	1	234,025.00	0.22	4.000	796	234,025.00	75.00	100.00	0.00
4.500 - 4.999	9	2,141,318.21	1.99	4.825	727	237,824.00	69.91	72.96	62.50
5.000 - 5.499	61	13,778,849.40	12.76	5.259	718	225,883.00	71.29	48.26	88.81
5.500 - 5.999	208	42,014,151.95	38.97	5.715	715	201,991.00	74.47	24.43	84.56
6.000 - 6.499	165	32,827,223.48	30.45	6.165	700	198,953.00	79.63	25.59	79.50
6.500 - 6.999	92	16,821,539.81	15.60	6.552	710	182,843.00	80.26	18.52	61.42

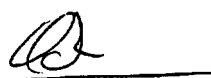
CREDIT SCORE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
9 - 559	1	103,200.00	0.10	6.500	0	103,200.00	80.00	0.00	100.00
560 - 639	20	3,662,791.46	3.40	6.075	627	183,140.00	75.51	56.36	80.25
640 - 659	32	7,317,163.48	6.79	5.949	649	228,681.00	76.37	43.72	76.29
660 - 679	67	15,414,555.51	14.30	6.005	670	230,058.00	74.34	25.56	88.71
680 - 699	95	19,899,412.30	18.46	5.833	688	209,487.00	79.93	21.38	85.17
700 - 719	91	17,952,368.08	16.69	6.896	710	187,718.00	75.38	23.09	71.42
720 - 739	77	15,050,318.88	13.86	5.833	729	185,458.00	76.12	24.38	89.28
740 - 759	58	13,190,632.87	12.23	5.862	750	183,980.00	77.89	27.02	80.86
760 - 779	48	8,192,034.65	7.63	5.901	769	170,667.00	78.76	38.78	80.10
780 - 799	23	5,257,886.44	4.88	5.696	789	187,782.00	73.17	22.73	81.38
800 - 819	9	1,736,745.36	1.61	5.719	809	192,972.00	59.44	58.41	61.00

LIEN STATUS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1	536	107,817,105.85	100.00	5.903	711	201,151.00	78.45	28.03	79.33

ORIG LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	14	2,642,308.38	2.45	5.727	744	188,738.00	34.72	21.28	72.76
40.01 - 50.00	9	1,999,135.94	1.85	5.513	719	222,128.00	48.30	6.25	100.00
50.01 - 60.00	24	4,678,648.67	4.34	5.657	700	194,944.00	55.43	22.83	75.05
60.01 - 70.00	69	14,356,187.90	13.32	5.686	700	209,061.00	67.28	21.50	69.78
70.01 - 80.00	364	73,701,353.14	68.36	5.935	714	202,478.00	78.27	29.08	82.88
80.01 - 85.00	4	784,687.98	0.73	5.968	717	198,187.00	84.78	19.44	100.00
85.01 - 90.00	14	2,604,851.67	2.42	5.974	701	188,061.00	89.60	40.24	79.06
90.01 - 95.00	18	3,385,128.28	3.14	6.337	701	188,063.00	94.79	40.18	61.59
95.01 - 100.00	20	3,664,828.01	3.40	6.292	696	183,241.00	100.00	37.88	95.55

COMBINED LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	13	2,342,850.23	2.17	5.628	748	180,219.00	34.89	24.00	69.26
40.01 - 50.00	8	1,699,135.94	1.58	5.559	717	212,392.00	48.00	7.36	100.00
50.01 - 60.00	24	4,722,104.78	4.38	5.712	702	188,754.00	53.81	22.62	80.70
60.01 - 70.00	53	11,277,148.37	10.46	5.683	702	212,776.00	68.05	17.70	58.10
70.01 - 80.00	140	28,148,175.70	26.11	6.020	710	201,058.00	78.20	29.41	65.09
80.01 - 85.00	6	1,379,067.98	1.28	5.935	730	229,845.00	82.72	11.06	58.90
85.01 - 90.00	52	11,064,576.93	10.26	6.835	714	212,780.00	79.64	34.04	75.49
90.01 - 95.00	48	9,421,393.70	8.74	6.134	709	195,279.00	84.86	25.70	81.16
95.01 - 100.00	192	37,762,653.20	35.02	5.905	711	196,680.00	81.67	31.39	97.86

Series 8 

Series 24 

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
SILENT SECONDS									
NO	291	57,773,432.75	53.58	5.932	707	198,534.00	74.82	27.89	89.57
YES	245	50,043,873.09	46.42	5.869	715	204,260.00	78.56	28.47	91.78

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
DOC TYPE									
Full (I-A)	190	30,224,847.24	28.03	5.748	709	188,905.00	78.55	100.00	75.95
Reduced with VOA (A-SI)	220	47,245,719.95	43.82	5.856	711	214,753.00	75.92	0.00	81.36
No Ratio (A-NI)	84	18,389,578.46	15.18	6.192	706	194,878.00	79.80	0.00	75.70
Stated/Stated with Vvoo (S-S)	8	1,075,740.34	1.00	6.432	725	179,290.00	77.16	0.00	60.47
None (NI-NA)	68	12,901,219.85	11.97	6.028	721	185,473.00	69.16	0.00	85.92

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
LOAN PURPOSE									
Purchase	370	72,137,529.38	66.81	5.948	715	194,967.00	80.47	27.95	81.20
Rate/Term Refi	44	8,726,277.58	8.09	5.743	710	188,324.00	69.96	35.17	76.56
Cashout/Equity Refi	122	28,953,198.89	25.00	5.834	701	220,928.00	67.80	25.95	75.21

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
OCCUPANCY									
Owner-Occupied	414	85,530,370.07	79.33	5.876	708	208,595.00	76.93	26.84	100.00
Second Home	26	4,851,825.84	4.59	6.040	727	190,459.00	80.13	30.23	0.00
Investor	98	17,334,809.94	16.08	5.998	721	180,571.00	73.94	33.30	0.00

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
PROPERTY TYPE									
Single Family Residence	275	54,441,342.05	50.48	5.877	708	187,969.00	74.85	26.57	83.20
2-Family	32	8,083,812.23	7.50	6.060	708	252,818.00	76.90	27.73	84.83
3-Family	10	2,281,170.15	2.12	6.379	725	228,117.00	78.86	46.35	81.51
4-Family	4	1,740,824.94	1.61	5.648	720	435,206.00	63.95	29.24	46.38
Townhouse	1	103,950.00	0.10	5.875	745	103,950.00	79.98	100.00	100.00
PUD	137	28,115,282.18	26.08	5.830	710	205,221.00	78.36	27.20	80.78
Condo	78	12,914,774.22	11.98	6.028	720	169,831.00	80.05	32.53	77.34
Co-op	1	135,950.00	0.13	5.500	787	135,950.00	69.95	0.00	0.00

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
STATE									
FL	142	23,406,756.84	21.71	6.113	708	164,836.00	82.38	17.94	76.07
CA	53	14,196,801.43	13.17	5.752	721	267,884.00	71.01	13.25	77.16
AZ	53	9,774,215.03	9.07	5.751	710	184,418.00	78.55	50.00	78.79
NV	40	8,476,377.18	7.86	5.700	712	211,084.00	75.53	42.88	89.00
NJ	33	7,807,793.50	7.24	6.045	699	236,800.00	73.23	22.83	74.46
NY	27	7,813,568.81	7.06	6.009	712	281,885.00	72.29	10.15	75.61
WA	32	6,562,916.90	6.09	5.723	711	205,091.00	76.63	38.74	85.43
MA	24	5,393,772.04	5.00	6.138	705	224,741.00	75.38	44.83	91.61
VA	13	3,181,825.24	2.95	5.831	705	244,758.00	77.81	11.87	81.77
PA	14	2,622,841.83	2.43	5.888	718	187,346.00	76.66	35.28	88.27
Other	105	18,777,217.05	17.42	5.834	712	178,831.00	76.55	38.29	77.16

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
ZIP CODES									
89123	5	1,131,050.00	1.05	6.217	697	228,210.00	76.68	11.05	75.24
85297	5	1,020,050.00	0.95	5.450	710	204,010.00	76.71	59.80	100.00
89122	4	787,250.00	0.73	5.728	763	196,813.00	79.99	23.49	100.00
89436	3	776,798.25	0.72	5.072	746	258,933.00	77.49	100.00	100.00
33312	3	713,954.11	0.66	5.776	673	237,985.00	80.00	0.00	100.00
98223	3	713,050.00	0.66	5.560	716	237,683.00	80.00	24.12	100.00
33414	3	610,300.00	0.57	6.084	707	203,433.00	73.44	22.28	71.44
34986	3	603,029.56	0.56	6.235	711	120,606.00	76.94	31.27	0.00
7206	2	575,117.29	0.53	6.149	718	287,558.00	80.00	0.00	100.00
34208	3	568,492.74	0.53	5.964	712	189,831.00	80.00	0.00	100.00
Other	500	100,317,013.91	93.04	5.910	711	200,834.00	76.32	27.94	78.64

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
AMORT TYPE									
5/1 LIBOR	43	8,102,693.11	7.52	5.417	706	188,435.00	74.97	74.83	72.51
5/6 LIBOR	493	99,714,412.74	92.48	5.942	711	202,280.00	76.57	24.25	79.88

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
MIH TO MTY									
360	536	107,817,105.85	100.00	5.903	711	201,151.00	76.45	28.03	79.33

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
PERIODIC CAP									
0.751 - 1.000	283	52,246,352.08	48.46	5.909	710	188,655.00	76.99	26.26	87.31
1.751 - 2.000	273	55,570,753.77	51.54	5.898	712	203,556.00	75.95	29.70	71.62

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
MIH TO RESET									
36 - 59	533	105,923,155.85	98.17	5.901	711	200,606.00	76.47	29.27	79.48
60 - 83	3	893,950.00	0.83	6.146	698	297,983.00	74.13	0.00	60.85

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
LIFE MAXIMUM RATE									
9.000 - 9.499	1	234,025.00	0.22	4.000	798	234,025.00	75.00	100.00	0.00
9.500 - 9.999	7	1,690,555.56	1.57	4.811	727	241,508.00	69.26	75.57	52.50
10.000 - 10.499	28	5,857,488.05	5.43	5.218	712	209,196.00	72.89	83.00	68.31
10.500 - 10.999	36	7,239,493.71	6.71	5.641	712	201,097.00	77.17	43.44	76.43
11.000 - 11.499	71	15,296,210.73	14.19	5.720	711	216,440.00	73.00	30.49	82.39
11.500 - 11.999	210	42,061,836.28	39.01	5.854	716	200,294.00	74.23	21.52	82.66
12.000 - 12.499	127	25,452,374.10	23.61	6.158	700	200,412.00	80.85	21.70	80.77
12.500 - 12.999	56	9,985,122.41	9.26	6.556	708	178,306.00	83.20	14.69	59.28

	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
MARGIN									
1.500 - 1.999	4	592,595.00	0.55	6.428	752	148,149.00	81.83	100.00	0.00
2.000 - 2.499	203	43,203,288.53	40.07	5.730	714	212,824.00	72.31	34.59	71.33
2.500 - 2.999	243	45,664,923.52	42.35	5.970	707	187,921.00	79.76	21.62	89.90
3.000 - 3.499	37	8,608,580.97	7.98	6.085	728	232,664.00	71.80	28.48	60.01
3.500 - 3.999	45	8,994,667.82	8.34	6.218	698	199,882.00	83.71	27.05	86.07
4.000 - 4.499	4	753,050.00	0.70	6.318	672	188,253.00	75.88	13.45	100.00

5 YEARS CONFORMING - INTEREST ONLY

PRINCIPAL BALANCE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
50,000.01 - 75,000.00	1	60,000.00	0.07	5.500	758	60,000.00	38.22	0.00	100.00
75,000.01 - 100,000.00	20	1,794,339.18	2.08	6.115	720	89,717.00	68.37	30.19	55.24
100,000.01 - 125,000.00	40	4,588,429.99	5.28	5.979	728	114,711.00	78.26	34.81	85.16
125,000.01 - 150,000.00	53	7,291,126.12	8.39	5.995	713	137,568.00	79.12	37.83	79.54
150,000.01 - 175,000.00	60	9,761,718.92	11.23	5.920	717	162,695.00	78.85	36.47	74.96
175,000.01 - 200,000.00	39	7,350,468.18	8.48	5.954	712	188,474.00	78.48	30.23	94.99
200,000.01 - 225,000.00	50	10,559,754.79	12.15	5.878	723	211,195.00	79.21	29.89	83.86
225,000.01 - 250,000.00	36	8,525,383.00	9.81	5.874	696	236,816.00	77.34	33.02	91.65
250,000.01 - 275,000.00	31	8,075,110.42	9.29	5.828	709	260,487.00	78.67	32.22	74.48
275,000.01 - 350,000.00	70	21,892,814.74	25.19	5.797	710	312,754.00	78.11	20.33	81.55
350,000.01 - 450,000.00	18	6,031,074.94	6.94	5.917	706	378,542.00	74.11	18.67	87.00
450,000.01 - 550,000.00	2	964,000.00	1.11	5.229	704	482,000.00	69.88	52.80	47.20

CURRENT RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
4.000 - 4.499	1	234,025.00	0.27	4.000	796	234,025.00	75.00	100.00	0.00
4.500 - 4.999	5	1,240,550.00	1.43	4.806	736	248,110.00	69.69	53.33	35.27
5.000 - 5.499	53	12,537,726.76	14.43	5.258	719	236,591.00	71.47	43.93	69.94
5.500 - 5.999	169	35,150,817.16	40.45	5.713	719	207,993.00	75.56	25.99	65.99
6.000 - 6.499	121	25,326,435.94	29.15	6.180	699	209,309.00	79.74	26.61	78.88
6.500 - 6.999	69	12,404,663.41	14.28	6.548	710	176,778.00	82.09	24.57	66.20

CREDIT SCORE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
0 - 599	1	103,200.00	0.12	8.500	0	103,200.00	80.00	0.00	100.00
620 - 639	10	2,040,347.09	2.35	8.031	827	204,035.00	75.88	70.63	81.61
640 - 659	25	5,776,289.43	6.65	5.952	849	231,052.00	78.10	51.07	85.98
660 - 679	51	11,631,348.67	13.39	5.979	870	228,066.00	75.16	27.36	88.33
680 - 699	79	16,846,598.08	19.39	5.932	689	213,248.00	80.28	21.31	85.33
700 - 719	68	14,158,481.20	16.29	5.890	709	205,195.00	76.00	24.62	73.37
720 - 739	60	12,175,097.40	14.01	5.761	720	202,918.00	78.53	24.85	91.54
740 - 759	59	11,844,676.97	13.63	5.661	750	200,757.00	77.48	26.72	81.10
760 - 779	39	6,997,890.48	8.05	5.644	769	179,433.00	79.21	43.08	63.99
780 - 799	21	4,359,990.71	5.02	5.710	789	207,619.00	72.03	18.55	58.09
800 - 819	4	960,298.25	1.11	5.460	812	240,075.00	61.38	68.76	87.76

LIEN STATUS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1	418	86,894,218.27	100.00	5.879	712	207,681.00	77.03	29.14	80.99

ORIG LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	10	1,705,782.11	1.98	5.752	751	170,578.00	34.66	12.88	75.08
40.01 - 50.00	6	1,450,650.00	1.67	5.446	717	241,775.00	48.60	8.62	100.00
50.01 - 60.00	17	3,424,869.28	3.94	5.543	704	201,464.00	55.31	27.18	69.93
60.01 - 70.00	45	10,371,148.14	11.94	5.582	703	230,470.00	67.26	24.94	62.12
70.01 - 80.00	299	61,994,992.78	71.35	5.922	719	207,341.00	79.37	29.21	83.91
80.01 - 85.00	3	569,150.00	0.65	5.720	714	189,717.00	84.70	26.80	100.00
85.01 - 90.00	7	1,435,383.00	1.65	5.872	690	205,055.00	89.38	48.01	92.43
90.01 - 95.00	14	2,617,052.23	3.01	6.322	696	186,932.00	94.73	45.26	66.07
95.01 - 100.00	17	3,325,170.75	3.83	6.285	693	195,598.00	100.00	39.95	95.10

COMBINED LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	10	1,705,782.11	1.98	5.752	751	170,578.00	34.66	12.88	75.08
40.01 - 50.00	5	1,150,650.00	1.32	5.497	714	230,130.00	45.23	10.88	100.00
50.01 - 60.00	18	3,168,889.28	3.65	5.536	703	196,056.00	55.13	29.37	75.68
60.01 - 70.00	36	8,373,151.05	9.64	5.592	703	232,588.00	65.95	19.92	60.16
70.01 - 80.00	107	21,946,221.56	25.28	6.065	714	205,105.00	78.29	33.11	66.81
80.01 - 85.00	5	1,163,550.00	1.34	5.807	732	232,710.00	82.30	13.11	48.91
85.01 - 90.00	39	8,642,908.56	9.95	5.717	717	221,613.00	78.91	35.94	78.77
90.01 - 95.00	39	7,742,069.94	8.91	6.098	705	198,515.00	84.63	28.12	83.28
95.01 - 100.00	161	33,000,968.08	37.96	5.914	712	204,975.00	81.55	29.33	97.57

SILENT SECONDS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
NO	213	43,735,449.97	50.33	5.908	709	205,331.00	75.16	31.01	70.91
YES	205	43,158,766.29	49.67	5.846	716	210,531.00	78.94	27.25	81.27

DOC TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Full (I-A)	128	25,325,040.47	29.14	5.770	709	198,318.00	79.08	100.00	75.02
Reduced with VOA (A-SI)	181	40,182,856.57	48.24	5.834	713	222,005.00	78.94	0.00	83.44
No Ratio (A-NI)	61	12,172,798.07	14.01	6.167	707	189,554.00	79.79	0.00	81.45
Stated/Stated with Vvoo (S-S)	3	482,900.00	0.57	6.321	722	164,300.00	78.20	0.00	81.96
None (NI-NA)	44	8,720,823.16	10.04	5.975	727	198,198.00	67.81	0.00	88.36

LOAN PURPOSE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Purchase	289	58,659,238.84	67.51	5.920	717	202,973.00	80.83	28.57	82.85
Rate/Term Refi	34	6,894,707.78	7.93	5.809	707	202,786.00	72.60	32.94	76.41
Cashout/Equity Refi	95	21,340,271.64	24.56	5.789	702	224,634.00	88.04	28.88	77.35

OCCUPANCY	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Owner-Occupied	332	70,376,468.54	80.99	5.863	709	211,877.00	77.55	28.98	100.00
Second Home	18	3,399,773.23	3.91	5.892	728	188,876.00	78.91	39.44	0.00
Investor	68	13,117,976.50	15.10	5.958	723	192,911.00	73.78	38.01	0.00

PROPERTY TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Single Family Residence	209	42,663,491.42	49.12	5.847	710	204,227.00	75.72	29.33	84.21
2-Family	24	6,269,500.00	7.22	6.068	715	261,229.00	76.80	33.77	63.47
3-Family	5	1,343,786.48	1.55	6.383	713	268,757.00	80.00	55.05	69.95
4-Family	4	1,740,824.84	2.00	5.648	720	435,206.00	83.95	29.24	46.39
Townhouse	1	103,950.00	0.12	5.875	745	103,950.00	79.99	100.00	100.00
PUD	117	24,311,469.27	27.98	5.806	712	207,790.00	77.65	29.66	83.57
Condo	58	10,441,196.16	12.02	6.039	720	180,021.00	80.80	27.32	79.38

STATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
FL	110	18,711,653.75	21.53	6.094	710	170,106.00	82.17	18.58	79.38
CA	47	12,807,569.56	14.74	5.741	721	272,502.00	71.88	13.09	78.65
AZ	47	8,888,931.16	10.20	5.783	708	188,656.00	76.33	47.80	81.28
NV	33	7,194,149.56	8.28	5.707	713	218,005.00	77.25	40.56	92.63
WA	30	6,277,218.88	7.22	5.718	710	209,241.00	76.48	38.82	84.77
NY	17	5,318,550.00	6.12	5.948	716	312,856.00	75.72	12.60	79.26
MA	23	5,230,148.21	6.02	6.127	707	227,388.00	75.23	48.03	94.47
NJ	20	4,782,335.87	5.48	6.031	705	238,117.00	75.04	27.38	80.43
VA	9	2,230,186.87	2.57	5.895	710	247,800.00	78.19	16.93	74.00
MN	10	1,907,755.99	2.20	5.893	704	190,776.00	76.87	31.92	78.23
Other	72	13,587,677.51	15.64	6.806	715	188,718.00	77.50	38.32	74.41

ZIP CODES	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
89123	5	1,131,050.00	1.30	6.217	697	226,210.00	76.68	11.05	75.24
85297	5	1,020,050.00	1.17	5.450	710	204,010.00	76.71	59.80	100.00
89122	4	767,250.00	0.91	5.728	753	196,813.00	79.99	23.49	100.00
89438	3	778,788.25	0.89	5.072	746	258,933.00	77.49	100.00	100.00
98223	3	713,050.00	0.82	5.560	715	237,683.00	80.00	24.12	100.00
33414	3	610,300.00	0.70	6.084	707	203,433.00	73.44	22.28	71.44
34208	3	569,492.74	0.66	5.964	712	189,831.00	80.00	0.00	100.00
98177	2	553,550.00	0.64	5.566	752	278,775.00	80.00	52.75	47.25
94590	1	509,000.00	0.58	4.875	751	509,000.00	69.97	100.00	0.00
1830	2	506,400.00	0.58	6.500	716	253,200.00	80.00	44.71	100.00
Other	387	79,717,277.28	91.74	5.894	711	205,988.00	77.00	27.96	80.85

AMORT TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
5/1 LIBOR	32	6,293,251.43	7.24	5.407	708	199,664.00	75.41	77.48	78.61
5/6 LIBOR	386	80,600,966.84	92.76	5.916	713	208,811.00	77.18	25.37	81.33

MTH TO MTY	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
360	418	86,894,218.27	100.00	5.878	712	207,881.00	77.03	29.14	80.89

PERIODIC CAP	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
0.751 - 1.000	201	41,856,660.83	48.17	5.882	710	208,242.00	77.82	26.83	88.89
1.751 - 2.000	217	45,037,537.43	51.83	5.876	714	207,548.00	76.31	31.30	73.65

MTH TO RESET	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
36 - 59	419	86,000,268.27	98.97	5.876	712	207,230.00	77.06	29.45	81.20
60 - 83	3	893,950.00	1.03	6.146	699	297,983.00	74.13	0.00	60.85

LIFE MAXIMUM RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
9.000 - 9.499	1	234,025.00	0.27	4.000	796	234,025.00	75.00	100.00	0.00
9.500 - 9.999	4	1,074,550.00	1.24	4.795	729	268,638.00	71.30	61.57	25.27
10.000 - 10.499	23	5,052,940.43	5.82	5.203	715	219,893.00	73.40	80.28	82.03
10.500 - 10.999	28	5,843,532.19	6.72	5.652	717	208,698.00	77.75	43.16	80.46
11.000 - 11.499	52	12,363,081.28	14.23	5.645	710	237,752.00	72.83	26.88	82.52
11.500 - 11.999	168	34,009,365.12	39.14	5.830	719	202,437.00	75.55	24.28	84.41
12.000 - 12.499	99	20,448,140.99	23.53	6.154	701	206,547.00	80.40	23.76	80.21
12.500 - 12.999	43	7,866,583.26	9.06	6.548	707	182,990.00	63.93	17.78	69.16

MARGIN	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1.500 - 1.999	4	562,595.00	0.68	5.428	752	148,149.00	81.83	100.00	0.00
2.000 - 2.499	159	34,697,868.14	39.83	5.691	717	218,224.00	73.24	36.42	72.13
2.500 - 2.999	185	37,415,745.07	43.06	5.949	707	199,020.00	79.69	21.37	93.17
3.000 - 3.499	32	7,266,373.66	8.38	6.105	727	227,074.00	73.84	27.94	59.94
3.500 - 3.999	31	6,168,765.48	7.10	6.233	702	198,992.00	85.97	31.89	87.19
4.000 - 4.499	4	753,050.00	0.87	6.318	672	188,263.00	75.86	13.45	100.00

5 YEARS CONFORMING - NON INTEREST ONLY

PRINCIPAL BALANCE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
25,000.01 - 50,000.00	1	49,408.06	0.24	6.375	767	49,408.00	76.74	100.00	100.00
50,000.01 - 75,000.00	8	527,134.84	2.52	6.277	741	65,892.00	77.17	63.19	36.81
75,000.01 - 100,000.00	14	1,304,197.27	6.23	5.936	711	93,157.00	66.08	7.13	64.91
100,000.01 - 125,000.00	14	1,539,737.98	7.36	5.660	716	109,681.00	75.29	35.49	55.70
125,000.01 - 150,000.00	13	1,751,376.73	8.37	6.067	740	134,721.00	61.42	14.75	62.15
150,000.01 - 175,000.00	11	1,762,312.40	8.42	5.973	687	160,210.00	77.58	26.50	63.79
175,000.01 - 200,000.00	12	2,222,569.24	10.62	5.847	712	185,214.00	79.00	41.44	75.93
200,000.01 - 225,000.00	13	2,792,604.08	13.35	6.072	720	214,816.00	74.99	22.94	53.94
225,000.01 - 250,000.00	9	2,181,186.68	10.33	5.853	700	240,130.00	74.32	22.51	78.09
250,000.01 - 275,000.00	7	1,838,050.65	8.78	6.126	673	262,678.00	71.62	14.22	100.00
275,000.01 - 350,000.00	14	4,261,181.81	20.37	6.074	681	304,370.00	72.33	19.78	77.44
350,000.01 - 450,000.00	2	713,153.57	3.41	5.749	690	358,577.00	51.96	0.00	100.00

CURRENT RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
4.500 - 4.999	4	900,766.21	4.31	4.850	714	225,192.00	70.22	100.00	100.00
5.000 - 5.499	8	1,241,122.64	5.93	5.291	711	155,140.00	69.47	91.80	77.38
5.500 - 5.999	35	6,863,334.78	32.80	5.728	703	175,983.00	68.90	16.46	77.22
6.000 - 6.499	44	7,500,787.55	35.85	6.180	701	170,472.00	79.28	22.18	81.60
6.500 - 6.999	23	4,418,876.40	21.11	6.584	709	192,038.00	75.12	1.52	42.40

CREDIT SCORE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
620 - 639	10	1,822,444.37	7.75	6.130	628	162,244.00	75.08	38.40	78.55
640 - 659	7	1,540,874.06	7.36	5.936	648	220,125.00	69.88	18.18	49.47
660 - 679	16	3,783,206.84	18.08	6.088	671	236,450.00	71.83	20.03	69.87
680 - 699	16	3,052,814.22	14.58	5.916	687	190,801.00	77.98	21.75	64.32
700 - 719	22	3,833,883.88	18.32	5.915	712	174,267.00	73.09	17.25	64.22
720 - 739	17	2,875,221.47	13.74	6.136	728	169,131.00	74.36	22.37	79.72
740 - 759	9	1,345,955.70	6.43	5.873	751	149,551.00	61.45	29.66	76.68
760 - 779	9	1,194,144.18	5.71	6.233	770	132,663.00	76.14	13.55	37.31
780 - 799	7	897,895.73	4.29	5.827	787	128,271.00	78.71	43.02	77.37
800 - 816	5	776,447.14	3.71	6.040	806	155,289.00	57.04	45.60	27.89

LIEN STATUS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1	118	20,922,887.58	100.00	6.003	704	177,313.00	74.02	23.42	72.43

ORIG LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	4	936,524.25	4.48	5.680	732	234,131.00	34.81	36.56	68.53
40.01 - 50.00	3	548,465.94	2.62	5.669	725	182,829.00	47.52	0.00	100.00
50.01 - 60.00	7	1,253,769.39	5.99	5.967	690	179,108.00	55.78	10.97	89.03
60.01 - 70.00	24	3,985,039.76	19.05	5.957	693	168,043.00	67.32	12.54	53.69
70.01 - 80.00	65	11,706,360.38	55.95	6.007	704	180,098.00	78.76	28.41	77.43
80.01 - 85.00	1	215,517.98	1.03	6.825	723	215,518.00	85.00	0.00	100.00
85.01 - 90.00	7	1,188,468.57	5.59	6.100	715	187,067.00	89.66	30.70	62.85
90.01 - 95.00	4	768,074.08	3.67	6.388	718	192,019.00	95.00	22.84	46.30
95.01 - 100.00	3	339,657.28	1.62	6.353	721	113,219.00	100.00	17.83	100.00

COMBINED LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	3	637,068.12	3.04	5.295	732	212,558.00	35.51	53.74	53.74
40.01 - 50.00	3	548,465.94	2.62	5.669	725	182,829.00	47.52	0.00	100.00
50.01 - 60.00	8	1,553,215.51	7.42	6.070	699	194,152.00	51.43	8.85	91.15
60.01 - 70.00	17	2,803,987.32	13.88	5.668	698	170,823.00	66.34	11.32	44.54
70.01 - 80.00	33	6,201,954.14	29.64	6.074	697	187,938.00	77.84	16.31	59.03
80.01 - 85.00	1	215,517.98	1.03	6.825	723	215,518.00	85.00	0.00	100.00
85.01 - 90.00	13	2,421,669.36	11.57	6.255	704	188,282.00	82.24	27.24	70.92
90.01 - 95.00	9	1,679,324.06	8.03	6.303	727	186,592.00	85.91	14.52	71.36
95.01 - 100.00	31	4,781,655.12	22.78	5.841	705	153,602.00	60.44	45.70	100.00

SILENT SECONDS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALT V	% FULL DOC	% OWNER OCC
NO	79	14,037,862.78	67.09	6.009	703	179,974.00	72.95	17.20	61.30
YES	40	6,884,904.80	32.91	5.998	707	172,123.00	76.20	38.10	95.12

DOC TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALT V	% FULL DOC	% OWNER OCC
Full (I-A)	31	4,899,806.77	23.42	5.636	707	158,058.00	75.80	100.00	80.76
Reduced with VOA (A-SI)	39	7,062,863.39	33.76	5.978	700	181,099.00	70.13	0.00	89.65
No Ratio (A-NI)	23	4,198,780.39	20.06	6.267	702	182,469.00	79.81	0.00	59.03
Stated/Stated with Vvce (S-S)	3	582,840.34	2.79	6.526	727	194,280.00	78.28	0.00	42.30
None (NI-NA)	22	4,180,598.89	19.98	6.133	708	190,027.00	72.40	0.00	84.99

LOAN PURPOSE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALT V	% FULL DOC	% OWNER OCC
Purchase	81	13,478,390.54	64.42	6.069	703	166,400.00	78.90	23.94	74.03
Rate/Term Refi	10	1,831,569.80	8.73	5.519	724	183,157.00	80.05	43.55	77.11
Cashout/Equity Refi	27	5,612,927.25	26.83	6.004	695	207,886.00	88.57	15.60	67.05

OCCUPANCY	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALT V	% FULL DOC	% OWNER OCC
Owner-Occupied	82	15,153,901.53	72.43	5.934	700	184,804.00	74.04	28.11	100.00
Second Home	8	1,552,152.61	7.42	6.383	724	194,019.00	82.79	10.06	0.00
Investor	28	4,216,833.44	20.15	6.120	714	150,801.00	70.74	16.68	0.00

PROPERTY TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALT V	% FULL DOC	% OWNER OCC
Single Family Residence	66	11,757,850.63	58.20	5.988	702	178,149.00	71.70	18.53	79.52
2-Family	8	1,814,312.23	8.67	6.032	684	226,769.00	66.88	6.87	68.64
3-Family	5	937,385.87	4.48	6.374	741	187,477.00	77.22	33.88	49.40
PUD	20	3,803,812.91	18.18	5.985	699	190,191.00	81.54	30.61	62.94
Condo	18	2,473,578.07	11.82	5.980	722	137,421.00	77.76	54.54	68.78
Co-op	1	135,950.06	0.65	5.500	787	135,950.00	69.95	0.00	0.00

STATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALT V	% FULL DOC	% OWNER OCC
FL	32	4,695,103.09	22.44	6.185	702	146,722.00	83.23	15.38	62.68
NJ	13	3,045,457.62	14.56	6.068	688	234,286.00	70.40	15.71	65.20
NY	10	2,295,038.81	10.97	6.151	703	229,504.00	84.33	4.48	67.14
CA	6	1,389,201.87	6.64	5.852	718	231,534.00	82.96	14.70	63.70
NV	7	1,285,227.62	6.14	5.881	705	183,604.00	65.69	55.71	68.65
VA	4	851,628.26	4.55	6.152	692	237,907.00	81.60	0.00	100.00
AZ	6	907,283.87	4.34	5.833	720	151,214.00	78.83	71.45	54.24
PA	5	889,477.84	4.25	5.897	720	177,896.00	73.71	0.00	80.31
CT	3	708,446.19	3.38	5.966	733	235,483.00	63.91	14.30	85.70
IL	4	821,841.80	2.97	6.065	681	155,480.00	70.97	0.00	100.00
Other	28	4,136,178.59	19.77	5.891	710	147,721.00	77.36	46.62	85.16

ZIP CODES	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALT V	% FULL DOC	% OWNER OCC
10303	2	427,634.23	2.04	5.669	709	213,817.00	65.00	0.00	0.00
8701	2	359,636.62	1.72	5.928	658	179,818.00	80.00	0.00	0.00
6413	1	356,879.22	1.72	5.825	715	356,879.00	49.74	0.00	100.00
7830	1	354,274.35	1.69	5.875	685	354,274.00	54.20	0.00	100.00
7089	1	347,481.35	1.68	6.825	680	347,481.00	77.78	0.00	0.00
32931	1	342,263.13	1.64	6.375	678	342,263.00	90.00	0.00	100.00
10950	1	324,508.38	1.55	6.500	671	324,508.00	70.00	0.00	100.00
34748	1	319,078.39	1.53	6.250	643	319,078.00	80.00	0.00	0.00
7206	1	315,117.29	1.51	6.375	689	315,117.00	80.00	0.00	100.00
20170	1	309,024.38	1.48	5.750	681	309,024.00	75.81	0.00	100.00
Other	106	17,464,994.26	83.47	5.987	709	184,764.00	74.46	28.06	75.29

AMORT TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALT V	% FULL DOC	% OWNER OCC
5/1 LIBOR	11	1,609,441.68	8.65	5.453	699	184,495.00	73.42	64.73	58.25
5/6 LIBOR	107	19,113,445.90	91.35	6.055	705	178,630.00	74.08	19.51	73.77

WTH TO MTY	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WAL TV	% FULL DOC	% OWNER OCC
360	118	20,922,887.58	100.00	8.003	704	177,313.00	74.02	23.42	72.43

PERIODIC CAP	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WAL TV	% FULL DOC	% OWNER OCC
0.751 - 1.000	62	10,389,871.24	49.66	8.015	707	167,575.00	73.84	24.00	80.97
1.751 - 2.000	56	10,533,216.34	50.34	5.982	702	188,093.00	74.40	22.84	64.00

MTM TO RESET	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WAL TV	% FULL DOC	% OWNER OCC
36 - 59	118	20,922,887.58	100.00	8.003	704	177,313.00	74.02	23.42	72.43

LIFE MAXIMUM RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WAL TV	% FULL DOC	% OWNER OCC
9.500 - 9.999	3	816,005.56	2.94	4.839	722	205,335.00	85.70	100.00	100.00
10.000 - 10.499	5	804,547.82	3.85	5.309	690	160,910.00	89.68	100.00	85.11
10.500 - 10.999	8	1,385,961.52	6.67	5.594	687	174,495.00	74.71	44.82	59.89
11.000 - 11.499	19	2,933,129.45	14.02	6.038	718	154,375.00	73.71	45.66	81.83
11.500 - 11.999	42	8,052,471.77	38.49	5.853	706	191,728.00	86.66	9.83	76.32
12.000 - 12.499	28	5,004,233.11	23.92	6.162	696	178,723.00	81.65	13.16	63.06
12.500 - 12.999	13	2,116,539.14	10.12	6.565	712	162,811.00	80.48	3.18	22.45

MARGIN	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WAL TV	% FULL DOC	% OWNER OCC
2.000 - 2.499	44	8,505,800.39	40.65	5.883	699	193,309.00	88.50	27.11	68.04
2.500 - 2.999	55	8,249,177.55	39.43	6.061	710	149,985.00	80.07	22.78	75.07
3.000 - 3.499	5	1,342,207.29	6.42	5.977	735	288,441.00	61.83	18.58	60.42
3.500 - 3.999	14	2,825,902.35	13.51	6.179	691	201,850.00	78.78	18.48	63.61

DEAL TOTAL

PRINCIPAL BALANCE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
25,000.01 - 50,000.00	11	481,873.16	0.09	7.237	736	43,807.00	82.44	36.25	30.85
50,000.01 - 75,000.00	81	3,869,367.70	0.71	7.084	712	63,760.00	78.75	37.13	18.24
75,000.01 - 100,000.00	121	10,827,233.30	1.97	6.825	705	85,481.00	77.00	23.45	35.33
100,000.01 - 125,000.00	151	17,125,308.71	3.11	6.414	718	113,413.00	79.56	31.88	49.94
125,000.01 - 150,000.00	197	25,962,980.30	4.90	6.454	713	136,868.00	81.53	28.13	56.50
150,000.01 - 175,000.00	196	31,840,787.85	5.79	6.401	709	162,453.00	81.05	28.46	63.27
175,000.01 - 200,000.00	183	34,454,968.58	6.25	6.338	711	186,279.00	79.90	22.14	59.01
200,000.01 - 225,000.00	177	37,810,399.72	6.83	6.362	709	212,482.00	80.81	20.36	67.22
225,000.01 - 250,000.00	148	35,429,751.61	6.44	6.265	695	237,784.00	79.32	21.38	74.43
250,000.01 - 275,000.00	130	33,997,368.57	6.13	6.333	702	251,518.00	79.85	21.38	71.56
275,000.01 - 350,000.00	281	86,984,180.35	15.81	6.171	701	309,552.00	78.27	13.73	82.08
350,000.01 - 450,000.00	191	75,151,448.22	13.65	6.223	707	393,201.00	79.17	12.84	85.40
450,000.01 - 550,000.00	101	49,896,263.60	9.07	6.371	705	484,022.00	78.91	9.17	81.01
550,000.01 - 650,000.00	87	40,595,058.78	7.38	6.120	711	605,896.00	74.31	12.11	82.35
650,000.01 - 750,000.00	16	11,228,010.89	2.04	6.112	704	701,813.00	70.79	0.00	83.81
750,000.01 - 850,000.00	16	12,792,029.14	2.32	6.916	692	799,502.00	77.76	12.12	81.57
850,000.01 - 950,000.00	13	11,789,568.25	2.14	5.968	693	908,890.00	71.80	7.51	84.25
950,000.01 >=	22	29,297,620.71	5.32	6.188	717	1,331,710.00	69.26	16.31	69.35

CURRENT RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1.500 - 1.999	3	817,500.00	0.15	1.990	722	272,500.00	75.73	48.18	100.00
2.500 - 2.999	7	2,721,939.70	0.49	2.990	717	388,849.00	78.17	0.00	100.00
3.500 - 3.999	3	943,094.09	0.17	3.942	728	314,365.00	79.67	0.00	30.78
4.000 - 4.499	11	5,012,991.78	0.91	4.281	708	455,727.00	75.92	56.85	95.33
4.500 - 4.999	40	12,801,338.88	2.33	4.729	704	320,033.00	73.48	29.06	85.88
5.000 - 5.499	130	35,844,415.06	6.51	5.249	711	275,726.00	74.32	31.31	86.06
5.500 - 5.999	530	143,214,831.57	26.02	5.715	713	270,217.00	75.88	18.04	68.51
6.000 - 6.499	414	118,421,077.07	21.52	6.184	707	288,041.00	78.33	19.75	82.68
6.500 - 6.999	447	119,049,944.76	21.63	6.670	707	268,331.00	79.14	11.94	68.94
7.000 - 7.499	237	54,820,188.47	9.93	7.192	695	230,465.00	82.06	14.87	60.90
7.500 - 7.999	185	40,371,734.46	7.34	7.667	699	218,226.00	82.12	7.59	38.24
8.000 - 8.499	54	12,330,325.15	2.24	8.165	692	228,339.00	84.38	6.30	42.44
8.500 - 8.999	19	3,566,513.71	0.65	8.704	702	187,711.00	84.26	7.88	21.86
9.000 - 9.499	2	542,250.00	0.10	9.215	667	271,125.00	90.77	0.00	71.83
9.500 - 9.999	1	48,931.90	0.01	9.625	685	48,932.00	78.33	0.00	0.00

CREDIT SCORE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
50 - 599	3	476,422.54	0.09	7.088	0	158,808.00	77.62	54.57	45.43
580 - 599	4	673,431.72	0.12	7.218	564	168,358.00	82.09	0.00	77.43
600 - 619	3	1,206,837.54	0.22	6.889	608	402,279.00	67.93	0.00	90.23
620 - 639	106	27,787,326.62	5.05	6.818	629	261,956.00	78.58	26.12	78.88
640 - 659	150	40,861,327.16	7.43	6.577	650	272,409.00	78.35	25.85	84.11
660 - 679	304	78,176,856.39	14.21	6.347	668	257,181.00	77.88	18.81	79.90
680 - 699	403	115,959,840.52	21.07	6.248	689	287,742.00	78.37	13.88	75.80
700 - 719	329	86,853,035.77	15.75	6.297	709	263,383.00	79.05	15.04	74.81
720 - 739	266	68,543,921.81	12.48	6.132	729	257,694.00	78.64	14.47	76.81
740 - 759	227	58,396,156.90	10.61	6.283	749	257,252.00	78.14	14.39	65.32
760 - 779	154	34,984,831.03	6.38	6.213	769	227,173.00	80.10	21.22	58.22
780 - 799	103	29,568,845.03	5.37	6.281	788	287,086.00	75.91	16.53	80.48
800 - 819	30	6,776,001.54	1.23	6.054	806	225,887.00	70.79	19.05	58.12
820 >=	1	256,539.95	0.05	6.625	821	256,540.00	76.47	0.00	0.00

LIEN STATUS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1	2,083	550,305,176.53	100.00	6.302	707	264,189.00	78.28	17.05	74.46

ORIG LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	20	4,489,306.36	0.81	5.740	748	223,485.00	33.79	12.58	70.47
40.01 - 50.00	13	3,681,575.16	0.87	5.600	716	283,168.00	46.22	3.40	89.14
50.01 - 60.00	46	16,082,678.00	2.92	6.008	705	349,628.00	57.28	7.81	82.80
60.01 - 70.00	208	75,695,478.98	13.76	6.058	703	363,921.00	66.12	10.42	81.54
70.01 - 80.00	1,484	380,781,084.35	68.19	6.277	707	260,096.00	79.23	18.37	78.48
80.01 - 85.00	28	5,062,590.67	0.92	6.637	721	194,715.00	84.73	3.01	66.02
85.01 - 90.00	111	22,530,286.92	4.09	6.795	706	202,976.00	89.85	19.66	60.76
90.01 - 95.00	129	28,428,390.17	4.80	6.909	703	211,427.00	94.80	24.82	75.62
95.01 - 100.00	70	15,573,585.92	2.83	6.874	706	222,480.00	99.99	18.50	97.91

COMBINED LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	19	4,189,850.23	0.76	5.685	748	219,466.00	33.62	13.48	68.35
40.01 - 50.00	12	3,381,575.16	0.61	5.631	718	281,796.00	45.68	3.70	86.17
50.01 - 60.00	42	14,206,517.96	2.58	6.025	702	338,250.00	56.47	8.84	86.08
60.01 - 70.00	111	37,410,429.04	6.80	5.891	702	337,031.00	66.49	10.56	57.54
70.01 - 80.00	388	103,044,326.95	18.72	6.214	704	265,576.00	77.27	16.16	67.41
80.01 - 85.00	47	14,146,601.34	2.57	6.332	708	300,992.00	77.44	7.48	58.50
85.01 - 90.00	314	91,999,106.62	16.72	6.353	708	292,991.00	80.15	17.42	65.23
90.01 - 95.00	391	97,056,763.03	17.64	6.615	704	248,227.00	83.27	15.44	70.63
95.01 - 100.00	758	184,690,004.21	33.60	6.259	709	243,567.00	81.04	21.20	68.61

SILENT SECONDS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
NO	888	222,246,659.01	40.39	6.339	705	250,276.00	78.47	16.22	69.48
YES	1,195	328,056,317.52	59.61	6.278	706	274,526.00	78.17	17.62	77.82

DOC TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Full (I-A)	435	93,545,480.05	17.05	6.043	703	215,737.00	79.90	100.00	68.31
Reduced with VOA (A-SI)	834	241,622,131.09	43.91	6.108	708	289,715.00	77.03	0.00	79.62
No Ratio (A-NI)	461	126,356,388.06	22.96	6.615	704	274,096.00	80.88	0.00	66.94
Stated/Stated with Vvoe (S-S)	711	17,726,916.54	3.22	6.720	696	249,675.00	77.31	0.00	76.64
None (NI-NA)	262	70,752,237.77	12.96	6.642	713	250,894.00	78.08	0.00	77.77

LOAN PURPOSE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Purchase	1,500	403,486,906.47	73.32	6.392	710	252,167.00	80.83	17.08	73.53
Rate/Term Refi	114	28,896,875.14	5.25	5.895	702	253,508.00	72.63	24.93	82.20
Cashout/Equity Refi	369	117,836,394.92	21.43	6.094	697	319,616.00	70.96	15.04	75.72

OCCUPANCY	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Owner-Occupied	1,403	409,730,588.28	74.46	6.149	703	292,039.00	78.55	15.65	100.00
Second Home	97	25,841,482.74	4.71	6.569	716	267,438.00	76.71	21.33	0.00
Investor	583	114,633,095.51	20.83	6.786	716	196,626.00	77.04	21.12	0.00

PROPERTY TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Single Family Residence	1,070	285,477,620.59	51.88	6.236	705	266,802.00	77.46	16.02	79.48
2-Family	177	48,526,110.34	8.82	6.531	701	274,150.00	78.01	12.13	85.36
3-Family	86	27,028,924.18	4.91	6.880	712	314,280.00	77.87	22.02	59.84
4-Family	48	16,012,508.78	2.91	6.727	714	333,564.00	76.36	26.33	35.27
Townhouse	25	4,223,741.53	0.77	6.971	720	168,950.00	80.97	24.78	82.22
PUD	419	114,824,506.48	20.83	6.073	709	274,221.00	79.65	17.59	80.52
Condo	257	54,216,343.62	9.85	6.461	707	210,966.00	80.90	19.59	66.96
Co-op	2	193,421.01	0.04	6.094	753	96,711.00	72.94	0.00	0.00

STATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
CA	292	121,284,179.94	22.04	5.925	712	415,357.00	75.60	10.38	85.76
FL	478	97,766,854.87	17.77	6.547	710	205,393.00	83.15	11.45	81.51
NY	131	54,949,574.05	9.99	6.388	700	419,482.00	74.97	9.47	75.81
NJ	173	44,906,928.39	8.16	6.624	694	259,578.00	78.73	12.54	71.07
NV	109	29,438,786.71	5.35	5.992	704	270,081.00	78.70	23.14	81.85
MA	106	26,327,517.84	5.15	6.506	716	262,292.00	76.15	32.90	70.33
VA	94	27,934,578.73	5.08	6.596	697	297,178.00	81.87	11.14	85.46
MD	104	27,331,151.54	4.97	6.535	697	262,800.00	79.85	18.53	91.16
AZ	88	20,281,198.93	3.69	5.864	721	227,879.00	77.10	35.14	78.82
WA	47	10,105,706.23	1.84	5.470	714	215,015.00	77.67	35.43	83.21
Other	460	87,978,601.29	15.99	6.399	705	181,258.00	78.88	27.49	82.48

ZIP CODES	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
89052	7	3,673,714.20	0.67	6.209	706	524,816.00	77.25	21.43	100.00
92649	2	2,549,400.00	0.46	6.843	780	1,274,700.00	70.00	0.00	100.00
7105	7	2,503,479.28	0.45	7.120	691	357,640.00	77.75	0.00	91.56
29928	3	2,378,376.56	0.43	5.751	691	792,792.00	67.73	0.00	0.00
33160	6	2,198,730.96	0.40	6.626	735	366,455.00	81.78	11.85	39.95
89131	6	2,186,611.64	0.40	6.364	697	366,435.00	79.09	8.54	91.45
22181	7	2,173,983.77	0.40	6.855	702	310,566.00	85.22	0.00	91.54
94566	2	2,140,200.00	0.39	4.909	717	1,070,100.00	76.84	87.11	100.00
33042	2	2,118,287.00	0.38	6.329	709	1,058,134.00	67.95	0.00	17.07
85255	2	2,092,690.63	0.38	6.229	775	1,048,345.00	75.74	31.01	31.01
Other	2,039	526,279,742.51	95.63	6.307	706	258,107.00	78.40	17.20	74.71

AMORT TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1 MO LIBOR	1	180,000.00	0.03	4.980	745	180,000.00	67.82	0.00	100.00
6 MO LIBOR	106	41,444,969.10	7.53	6.433	702	380,229.00	78.57	13.19	80.88
1/1 LIBOR	15	3,585,237.03	0.65	4.887	689	237,682.00	80.20	16.13	82.17
2/6 LIBOR	656	174,704,482.71	31.78	6.747	702	265,508.00	78.35	14.85	65.95
3/1 LIBOR	12	3,703,888.33	0.67	5.212	710	308,657.00	79.80	39.56	93.97
3/6 LIBOR	409	118,298,100.39	21.50	6.026	711	289,237.00	78.02	11.48	81.95
5/1 LIBOR	48	10,588,483.71	1.92	6.428	707	220,593.00	75.19	72.85	79.96
5/6 LIBOR	831	197,820,015.28	35.95	6.352	709	238,051.00	78.48	19.78	75.42
ARM	1	180,000.00	0.03	4.980	745	180,000.00	67.82	0.00	100.00
ARM	109	41,444,969.10	7.53	6.433	702	380,229.00	78.57	13.19	80.88

MTH TO MTY	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
360	2,063	550,306,176.53	100.00	6.302	707	264,189.00	78.28	17.06	74.46

PERIODIC CAP	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
0.751 - 1.000	1,339	353,038,243.30	64.15	6.364	704	283,657.00	78.16	16.03	78.25
1.251 - 1.500	1	499,912.87	0.09	4.125	700	499,913.00	73.53	100.00	100.00
1.751 - 2.000	699	176,417,037.41	32.06	6.244	713	252,385.00	78.78	19.30	70.16
5.751 - 8.000	34	13,594,345.41	2.47	5.805	694	399,834.00	77.87	1.94	82.38
11.751 - 12.000	10	6,757,837.54	1.23	5.721	691	675,784.00	73.35	36.17	74.38

MTH TO RFSET	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1	28	11,220,594.42	2.04	4.224	706	400,949.00	76.24	9.78	85.05
2	18	4,511,985.25	0.82	5.705	705	250,843.00	79.64	34.29	54.13
3-5	68	26,281,259.51	4.78	5.893	700	386,201.00	79.33	10.74	84.76
6-8	13	3,170,797.00	0.56	4.849	686	243,907.00	80.22	18.14	72.43
13 - 23	699	174,704,482.71	31.78	6.747	702	265,508.00	78.35	14.85	65.95
24 - 35	420	121,501,988.72	22.08	6.002	711	289,290.00	78.11	12.38	82.24
36 - 59	873	206,771,348.96	37.39	6.310	708	235,706.00	78.42	22.76	75.85
60 - 83	7	3,137,150.00	0.57	5.957	735	448,164.00	68.11	0.00	78.06

LIFE MAXIMUM RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
7.500 - 7.999	3	817,500.00	0.15	1.990	722	272,500.00	75.73	48.18	100.00
8.500 - 8.999	7	2,721,939.70	0.49	2.990	717	388,849.00	76.17	0.00	100.00
9.000 - 9.499	2	984,025.00	0.18	4.191	719	492,013.00	69.80	23.78	78.23
9.500 - 9.999	12	3,672,266.97	0.67	4.631	721	306,022.00	74.92	60.67	57.50
10.000 - 10.499	58	15,200,504.22	2.76	4.995	709	262,078.00	75.07	61.50	88.84
10.500 - 10.999	138	39,349,883.70	7.15	5.508	709	285,144.00	74.99	27.17	80.54
11.000 - 11.499	206	55,776,879.35	10.14	5.828	708	270,777.00	78.15	24.14	81.56
11.500 - 11.999	625	169,633,606.32	30.83	6.087	713	271,414.00	78.31	13.48	84.48
12.000 - 12.499	401	112,606,731.42	20.48	6.424	703	280,815.00	78.37	15.96	76.65
12.500 - 12.999	318	74,185,897.38	13.48	6.989	702	234,765.00	81.56	10.60	52.74
13.000 - 13.499	141	32,181,232.11	5.85	7.380	699	228,307.00	85.85	10.96	60.51
13.500 - 13.999	101	19,969,897.68	3.45	7.813	701	187,821.00	85.26	11.77	37.37
14.000 - 14.499	30	5,857,332.01	1.03	8.258	696	188,678.00	86.88	4.46	44.40
14.500 - 14.999	6	831,277.67	0.15	8.870	693	138,546.00	83.09	8.32	0.00
15.000 - 15.499	1	152,750.00	0.03	9.125	715	152,750.00	80.00	0.00	0.00
16.500 - 16.999	2	1,011,000.00	0.18	4.858	674	505,500.00	72.73	0.00	100.00
17.000 - 17.499	4	1,928,938.84	0.35	5.183	698	452,235.00	71.81	31.03	88.97
17.500 - 17.999	15	7,019,867.70	1.28	5.694	685	487,978.00	75.47	16.38	89.68
18.000 - 18.499	8	3,853,354.53	0.68	6.198	706	456,869.00	78.17	26.28	98.17
18.500 - 18.999	7	3,937,369.92	0.72	6.878	706	562,484.00	79.55	0.00	75.33

MARGIN	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1.500 - 1.999	4	562,585.00	0.11	5.428	752	148,149.00	81.63	100.00	0.00
2.000 - 2.499	443	125,423,186.73	22.79	5.833	713	281,850.00	73.50	28.33	74.48
2.500 - 2.999	713	173,203,188.31	31.47	6.343	707	241,904.00	80.38	14.17	84.93
3.000 - 3.499	198	62,277,624.06	11.32	6.217	713	314,533.00	75.08	16.79	71.74
3.500 - 3.999	479	133,498,803.53	24.28	6.698	702	278,705.00	81.04	14.30	72.08
4.000 - 4.499	86	22,840,314.16	4.11	7.352	695	263,259.00	79.43	8.84	48.56
4.500 - 4.999	129	26,389,077.38	4.80	7.201	696	204,568.00	79.42	17.28	56.93
5.000 - 5.499	23	5,740,857.98	1.04	7.735	705	249,594.00	80.19	0.81	42.92
5.500 - 5.999	1	185,568.40	0.03	7.125	588	185,592.00	88.53	0.00	100.00
6.000 - 6.499	2	373,351.58	0.07	7.812	845	188,678.00	79.87	0.00	100.00

DEAL - INTEREST ONLY

PRINCIPAL BALANCE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
25,000.01 - 50,000.00	6	259,557.27	0.06	6.995	738	43,260.00	82.04	18.82	37.93
50,000.01 - 75,000.00	19	1,206,609.94	0.28	7.145	716	63,506.00	77.28	36.47	21.25
75,000.01 - 100,000.00	77	6,911,928.10	1.61	6.830	706	89,765.00	77.28	25.53	29.01
100,000.01 - 125,000.00	110	12,562,711.72	2.92	6.419	720	114,206.00	79.73	31.95	49.30
125,000.01 - 150,000.00	147	20,126,354.90	4.68	6.380	712	136,914.00	81.28	32.98	58.54
150,000.01 - 175,000.00	145	23,500,062.89	5.47	6.376	713	162,070.00	81.72	29.62	65.56
175,000.01 - 200,000.00	143	26,966,160.15	6.27	6.352	712	188,575.00	79.75	21.42	72.82
200,000.01 - 225,000.00	135	28,886,011.47	6.72	6.372	709	212,397.00	81.34	22.82	72.06
225,000.01 - 250,000.00	114	27,065,440.96	6.30	6.214	699	237,879.00	80.32	24.36	77.12
250,000.01 - 275,000.00	106	27,710,794.04	6.45	6.243	701	261,423.00	80.29	23.40	77.41
275,000.01 - 350,000.00	221	68,408,960.75	15.92	6.110	704	306,547.00	79.53	14.92	84.56
350,000.01 - 450,000.00	151	69,408,963.34	13.82	6.122	709	393,437.00	79.14	14.73	89.87
450,000.01 - 550,000.00	78	37,585,906.70	8.75	6.248	707	494,551.00	79.50	10.79	89.25
550,000.01 - 650,000.00	57	34,449,203.93	8.02	6.064	714	604,372.00	74.23	12.62	82.73
650,000.01 - 750,000.00	13	9,169,570.00	2.13	5.947	713	705,352.00	70.59	0.00	100.00
750,000.01 - 850,000.00	12	9,498,880.00	2.21	6.759	709	791,673.00	79.18	16.32	83.92
850,000.01 - 950,000.00	11	10,011,114.84	2.33	5.764	697	910,101.00	70.34	8.85	81.50
950,000.01 >=	19	26,002,624.33	6.05	6.092	720	1,368,559.00	68.57	14.06	85.47

CURRENT RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1.500 - 1.999	3	817,500.00	0.19	1.990	722	272,500.00	75.73	46.18	100.00
2.500 - 2.999	7	2,721,939.70	0.63	2.990	717	388,849.00	76.17	0.00	100.00
3.500 - 3.999	2	852,800.00	0.15	3.921	722	326,400.00	80.00	0.00	0.00
4.000 - 4.499	11	5,012,981.76	1.17	4.261	706	455,727.00	75.92	56.65	95.33
4.500 - 4.999	32	10,578,282.13	2.46	4.717	704	330,571.00	73.18	23.27	62.09
5.000 - 5.499	110	31,248,526.96	7.27	5.257	712	284,076.00	74.69	31.32	65.52
5.500 - 5.999	426	120,106,101.86	27.95	5.715	714	281,939.00	76.20	20.03	90.51
6.000 - 6.499	316	95,978,356.69	22.33	6.181	707	303,729.00	76.20	20.84	84.16
6.500 - 6.999	319	69,014,567.14	20.71	6.666	709	279,043.00	79.43	12.74	71.97
7.000 - 7.499	171	37,989,389.02	8.84	7.181	697	222,160.00	62.92	12.18	63.63
7.500 - 7.999	124	25,682,724.24	5.98	7.664	706	207,119.00	82.85	9.63	39.72
8.000 - 8.499	33	7,671,596.00	1.79	8.165	690	232,473.00	66.51	8.12	49.08
8.500 - 8.999	7	1,744,850.00	0.41	8.779	712	249,264.00	87.09	10.13	11.05
9.000 - 9.499	2	542,250.00	0.13	9.215	697	271,125.00	90.77	0.00	71.83

CREDIT SCORE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
0 - 599	2	363,200.00	0.08	7.037	0	181,600.00	80.00	71.59	28.41
580 - 599	2	414,400.00	0.10	7.163	584	207,200.00	80.00	0.00	63.32
600 - 619	3	1,208,837.54	0.28	6.889	608	402,279.00	67.93	0.00	90.29
620 - 639	64	15,508,884.12	3.61	6.445	630	242,295.00	79.27	35.25	80.74
640 - 659	106	28,674,795.16	6.67	6.491	650	270,517.00	78.88	30.85	87.25
660 - 679	214	58,179,423.86	13.54	6.236	669	271,666.00	78.05	21.66	84.43
680 - 699	318	93,723,902.02	21.81	6.192	689	294,729.00	78.56	14.94	79.02
700 - 719	245	68,715,757.84	15.99	6.254	709	280,472.00	79.13	14.89	78.48
720 - 739	205	56,438,237.43	13.13	6.059	726	275,299.00	78.89	14.41	80.06
740 - 759	164	49,217,571.12	11.45	6.203	749	267,487.00	77.86	15.21	70.06
760 - 779	126	30,144,239.41	7.01	6.162	769	239,240.00	80.14	22.62	68.90
780 - 799	73	22,188,771.67	5.16	6.225	767	303,956.00	74.89	17.94	62.06
800 - 819	21	4,989,848.34	1.16	5.929	807	237,612.00	70.97	18.78	77.85

LIEN STATUS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1	1,563	429,761,875.31	100.00	6.221	709	274,960.00	78.37	16.33	77.77

ORIG LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	19	3,532,782.11	0.82	5.759	752	220,799.00	33.52	8.23	70.99
40.01 - 50.00	9	2,883,850.00	0.68	5.590	716	329,284.00	46.13	4.22	86.50
50.01 - 60.00	34	13,682,849.79	3.19	6.043	704	402,731.00	57.30	6.80	87.73
60.01 - 70.00	138	56,723,838.90	13.20	5.997	707	411,042.00	67.85	12.51	84.66
70.01 - 80.00	1,110	296,152,822.98	68.91	6.184	709	266,804.00	79.28	19.54	80.07
80.01 - 85.00	18	4,017,267.00	0.93	6.664	726	223,163.00	84.86	3.83	66.83
85.01 - 90.00	80	16,809,896.88	3.91	6.800	703	210,124.00	89.91	21.33	60.31
90.01 - 95.00	104	22,554,906.16	5.25	6.904	702	216,873.00	94.78	25.77	77.83
95.01 - 100.00	54	13,314,131.71	3.10	6.863	706	246,558.00	99.99	19.69	97.55

COMBINED LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	19	3,532,782.11	0.82	5.759	752	220,799.00	33.52	8.23	70.99
40.01 - 50.00	8	2,663,850.00	0.62	5.628	717	332,956.00	45.69	4.59	84.88
50.01 - 60.00	30	12,049,849.79	2.80	6.038	702	401,662.00	57.06	7.72	88.16
60.01 - 70.00	82	29,839,285.38	6.94	5.838	707	363,893.00	66.13	12.16	54.95
70.01 - 80.00	273	74,789,198.18	17.40	6.083	706	273,953.00	77.06	18.32	67.87
80.01 - 85.00	33	10,324,459.87	2.40	6.237	712	312,882.00	76.40	10.29	65.48
85.01 - 90.00	216	66,684,171.53	15.51	6.238	711	308,830.00	80.28	20.62	73.45
90.01 - 95.00	286	73,907,797.49	17.20	6.538	705	258,419.00	83.90	15.83	76.07
95.01 - 100.00	619	155,990,700.98	36.30	6.237	710	252,004.00	81.13	21.10	89.56

SILENT SECONDS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
NO	652	171,188,178.87	39.83	6.283	707	262,559.00	78.43	17.64	69.85
YES	911	258,573,698.33	60.17	6.180	710	283,635.00	78.33	18.78	82.99

DOC TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Full (I-A)	348	76,787,393.76	18.33	5.979	703	227,651.00	80.18	100.00	70.59
Reduced with VOA (A-SI)	855	200,085,469.40	46.58	6.033	711	305,474.00	77.03	0.00	82.31
No Ratio (A-NI)	347	98,677,967.72	22.50	6.605	707	278,611.00	81.30	0.00	70.84
Stated/Stated with Vvoo (S-S)	38	8,522,226.76	1.98	6.524	698	224,269.00	77.75	0.00	83.76
None (NI-NA)	177	45,708,777.65	10.64	6.591	715	258,242.00	75.09	0.00	84.22

LOAN PURPOSE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Purchase	1,198	312,278,426.42	72.66	6.311	712	261,102.00	81.13	18.27	77.52
Rate/Term Refi	89	23,198,339.55	5.40	5.881	700	260,656.00	73.30	26.07	87.32
Cashout/Equity Refi	278	94,285,109.34	21.94	6.005	700	339,155.00	70.49	16.61	76.23

OCCUPANCY	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Owner-Occupied	1,118	334,211,815.69	77.77	6.097	706	298,937.00	78.61	16.64	100.00
Second Home	75	20,361,371.35	4.74	6.566	719	271,485.00	79.30	23.86	0.00
Investor	370	75,158,885.07	17.50	6.677	719	203,213.00	77.06	24.35	0.00

PROPERTY TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Single Family Residence	807	228,234,377.65	52.84	6.167	707	280,340.00	77.56	18.05	80.92
2-Family	112	31,677,253.58	7.42	6.478	708	284,618.00	78.64	15.17	67.48
3-Family	44	14,753,308.48	3.43	6.707	710	335,302.00	77.57	21.56	71.08
4-Family	25	8,685,124.94	2.02	6.576	724	347,405.00	73.57	28.17	25.88
Townhouse	22	3,818,850.00	0.84	6.982	712	164,493.00	79.98	25.70	81.19
PUD	352	100,631,713.04	23.42	6.046	710	285,886.00	79.39	17.90	82.16
Condo	201	43,961,249.42	10.23	6.415	709	218,713.00	81.11	19.37	71.14

STATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
CA	244	103,381,352.58	24.08	5.839	715	423,894.00	75.48	11.37	88.87
FL	380	81,077,982.62	18.87	6.515	712	213,363.00	83.08	12.13	83.16
NY	88	30,271,757.23	7.04	6.117	706	445,173.00	74.47	10.27	87.21
NJ	97	28,469,199.97	6.16	6.536	698	272,878.00	77.10	16.94	78.47
MD	93	24,804,564.23	5.77	6.541	697	266,716.00	79.88	17.94	90.71
NV	87	24,169,269.07	5.63	5.971	704	278,153.00	79.32	22.93	87.07
VA	81	23,858,782.91	5.57	6.626	697	295,787.00	81.98	12.26	86.78
MA	82	22,137,857.57	5.15	6.422	717	269,874.00	75.49	33.43	79.55
AZ	78	18,531,412.51	4.31	5.840	720	237,582.00	77.00	34.96	79.75
WA	45	9,820,008.00	2.28	5.458	714	218,222.00	77.80	35.38	82.73
Other	308	65,109,668.63	15.15	6.358	703	211,395.00	78.72	29.63	63.85

ZIP CODES	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
89052	6	3,488,410.50	0.81	5.227	701	581,088.00	77.10	17.21	100.00
92649	2	2,549,400.00	0.59	6.643	760	1,274,700.00	70.00	0.00	100.00
29828	3	2,378,376.56	0.55	5.751	691	782,782.00	67.73	0.00	0.00
94568	2	2,140,200.00	0.50	4.909	717	1,070,100.00	78.64	67.11	100.00
33042	2	2,116,287.00	0.49	6.329	709	1,058,134.00	67.95	0.00	17.07
85255	2	2,092,890.60	0.49	6.226	775	1,046,345.00	75.74	31.01	31.01
11771	1	2,000,000.00	0.47	8.250	782	2,000,000.00	58.82	0.00	100.00
33160	5	1,991,170.00	0.46	6.837	745	398,234.00	81.97	13.12	44.11
22191	6	1,930,750.00	0.45	7.010	701	321,792.00	85.88	0.00	90.47
33483	1	1,872,500.00	0.44	6.825	733	1,872,500.00	70.00	0.00	0.00
Other	1,533	407,204,110.84	94.75	6.227	708	265,628.00	78.66	18.62	78.88

AMORT TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1 MO LIBOR	1	180,000.00	0.04	4.960	745	180,000.00	87.82	0.00	100.00
6 MO LIBOR	90	34,893,030.85	8.07	5.337	700	345,478.00	78.42	15.13	80.42
1/1 LIBOR	15	3,565,237.03	0.83	4.667	689	237,682.00	80.20	18.13	82.17
2/8 LIBOR	443	118,114,728.17	27.72	6.877	706	268,882.00	78.59	17.35	72.34
3/1 LIBOR	11	3,600,212.87	0.84	5.214	711	327,292.00	79.89	40.72	93.80
3/6 LIBOR	323	98,372,483.30	22.89	6.013	712	304,559.00	77.89	11.07	82.78
5/1 LIBOR	37	8,779,042.03	2.04	5.422	709	237,271.00	75.56	74.53	83.23
5/6 LIBOR	643	161,457,141.25	37.57	6.302	711	251,100.00	78.58	20.68	77.37

MTH TO MTY	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
360	1,563	429,761,875.31	100.00	6.221	709	274,960.00	78.37	18.33	77.77

PERIODIC CAP	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
0.751 - 1.000	970	264,266,868.38	61.50	6.262	708	272,481.00	78.40	17.50	81.27
1.251 - 1.500	1	499,912.87	0.12	4.125	700	499,913.00	73.53	100.00	100.00
1.751 - 2.000	562	150,127,308.52	34.93	6.207	715	267,130.00	78.58	19.53	71.41
5.751 - 6.000	20	8,090,150.00	1.88	5.702	688	404,508.00	78.09	3.26	62.87
11.751 - 12.000	10	6,757,637.54	1.57	5.721	691	675,764.00	73.35	38.17	74.38

MTH TO RESET	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1	29	10,716,066.94	2.48	4.199	707	412,156.00	75.88	8.16	88.39
2	17	4,073,792.71	0.95	5.807	706	239,635.00	79.60	37.98	49.16
3-5	50	20,477,611.03	4.76	5.826	695	409,552.00	79.44	13.79	85.23
6-8	13	3,170,787.00	0.74	4.848	688	243,907.00	80.22	18.14	72.43
13 - 23	443	118,114,728.17	27.72	6.877	706	268,882.00	78.59	17.35	72.34
24 - 35	333	101,472,898.17	23.61	5.988	712	304,723.00	78.00	12.17	63.06
36 - 59	874	167,599,033.28	39.00	6.261	710	248,863.00	78.59	23.82	77.77
60 - 63	7	3,137,150.00	0.73	5.957	735	448,164.00	68.11	0.00	76.09

LIFE MAXIMUM RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
7.500 - 7.999	3	817,500.00	0.19	1.990	722	272,500.00	75.73	48.18	100.00
8.500 - 8.999	7	2,721,939.70	0.63	2.990	717	388,849.00	76.17	0.00	100.00
9.000 - 9.499	2	984,025.00	0.23	4.181	719	492,013.00	69.60	23.78	76.22
9.500 - 9.999	7	2,408,250.00	0.56	4.637	721	344,038.00	76.04	52.38	50.05
10.000 - 10.499	49	13,566,808.70	3.15	4.953	706	276,670.00	75.41	62.22	93.20
10.500 - 10.999	107	32,141,333.42	7.48	5.496	711	300,386.00	75.19	30.81	88.22
11.000 - 11.499	153	44,167,213.66	10.28	5.784	707	288,871.00	79.37	24.98	82.87
11.500 - 11.999	471	132,422,141.98	30.81	6.036	717	281,151.00	78.62	14.73	87.24
12.000 - 12.499	307	88,128,812.99	20.74	6.344	705	290,321.00	77.99	16.19	79.56
12.500 - 12.999	227	65,565,320.25	12.93	6.887	704	244,781.00	81.48	12.22	58.28
13.000 - 13.499	103	23,028,304.08	5.36	7.293	701	223,576.00	87.36	9.03	64.38
13.500 - 13.999	75	14,135,642.00	3.29	7.749	709	188,475.00	88.13	13.46	33.56
14.000 - 14.499	24	5,068,198.00	1.18	8.289	882	211,175.00	88.35	1.93	45.26
14.500 - 14.999	3	644,850.00	0.15	8.828	691	214,950.00	82.44	0.00	0.00
15.000 - 15.499	1	152,750.00	0.04	9.125	715	152,750.00	60.00	0.00	0.00
16.500 - 16.999	2	1,011,000.00	0.24	4.659	674	505,500.00	72.73	0.00	100.00
17.000 - 17.499	3	1,288,250.00	0.30	5.212	719	429,417.00	75.35	48.48	53.54
17.500 - 17.999	11	5,580,887.54	1.30	5.680	679	507,353.00	74.73	20.80	89.97
18.000 - 18.499	4	2,422,550.00	0.56	6.227	704	605,638.00	80.00	39.63	100.00
18.500 - 18.999	4	2,486,300.00	0.58	6.835	690	621,575.00	79.28	0.00	78.96

MARGIN	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALTV	% FULL DOC	% OWNER OCC
1.500 - 1.999	4	592,595.00	0.14	5.428	752	148,149.00	81.83	100.00	0.00
2.000 - 2.499	351	105,185,408.40	24.48	5.802	716	299,974.00	73.86	27.29	76.30
2.500 - 2.999	554	139,372,877.28	32.43	6.014	707	251,576.00	60.56	14.68	66.82
3.000 - 3.499	149	48,486,462.84	11.26	6.082	718	325,413.00	74.94	16.90	74.92
3.500 - 3.999	348	100,722,196.70	23.44	6.670	703	289,432.00	81.48	15.35	77.08
4.000 - 4.499	49	11,947,788.17	2.78	7.083	703	243,832.00	78.89	9.28	48.81
4.500 - 4.999	99	20,141,516.65	4.69	7.147	699	203,450.00	79.42	19.87	53.69
5.000 - 5.499	9	3,313,050.00	0.77	8.020	706	368,117.00	82.60	0.00	67.04

DEAL - NON INTEREST ONLY

PRINCIPAL BALANCE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WAL TV	% FULL DOC	% OWNER OCC
25,000.01 - 50,000.00	5	222,315.89	0.18	7.518	735	44,463.00	78.57	56.62	22.22
50,000.01 - 75,000.00	42	2,682,757.76	2.23	7.056	710	63,875.00	79.41	37.39	16.88
75,000.01 - 100,000.00	44	3,915,307.20	3.25	6.821	703	88,984.00	78.51	19.78	46.50
100,000.01 - 125,000.00	41	4,582,597.00	3.79	6.399	704	111,283.00	79.22	30.88	51.68
125,000.01 - 150,000.00	50	6,836,625.40	5.67	6.675	716	136,733.00	82.33	13.73	50.50
150,000.01 - 175,000.00	51	8,340,694.96	6.92	6.472	698	163,543.00	79.19	17.56	56.74
175,000.01 - 200,000.00	40	7,468,808.43	6.21	6.292	708	187,220.00	80.43	24.72	55.23
200,000.01 - 225,000.00	41	8,724,388.25	7.24	6.455	707	212,790.00	78.20	12.20	51.17
225,000.01 - 250,000.00	35	8,334,310.65	6.91	6.428	696	238,123.00	78.08	11.69	65.66
250,000.01 - 275,000.00	24	6,286,572.53	5.22	6.729	708	261,941.00	76.82	12.48	45.76
275,000.01 - 350,000.00	60	18,574,199.60	15.41	6.395	691	309,570.00	78.30	9.35	72.81
350,000.01 - 450,000.00	40	15,692,485.87	13.02	6.607	696	392,312.00	79.25	4.72	73.26
450,000.01 - 550,000.00	25	12,310,354.90	10.21	6.748	712	492,414.00	77.12	4.21	55.73
550,000.01 - 650,000.00	10	6,145,851.86	5.10	6.432	695	614,585.00	74.77	9.26	80.12
650,000.01 - 750,000.00	3	2,059,440.99	1.71	6.848	683	688,480.00	71.71	0.00	86.27
750,000.01 - 850,000.00	4	3,293,149.14	2.73	7.371	844	823,287.00	73.66	0.00	74.55
850,000.01 - 950,000.00	2	1,778,454.42	1.48	7.115	671	889,227.00	80.00	0.00	100.00
950,000.01 >=	3	3,294,996.38	2.73	6.939	691	1,098,332.00	74.72	34.09	100.00

CURRENT RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WAL TV	% FULL DOC	% OWNER OCC
3.500 - 3.999	1	290,294.06	0.24	3.990	740	290,294.00	78.93	0.00	100.00
4.500 - 4.999	8	2,223,056.73	1.84	4.784	702	277,882.00	75.03	56.81	83.91
5.000 - 5.499	20	4,595,888.09	3.81	5.193	705	228,784.00	71.79	31.24	83.15
5.500 - 5.999	104	23,108,829.91	19.17	5.716	705	222,200.00	74.09	7.70	78.13
6.000 - 6.499	98	22,442,720.37	18.62	5.194	704	229,007.00	78.80	15.12	76.15
6.500 - 6.999	128	30,035,377.62	24.92	6.681	703	234,651.00	78.28	9.55	59.97
7.000 - 7.499	66	16,630,799.46	13.80	7.218	691	251,982.00	80.10	21.00	54.67
7.500 - 7.999	61	14,889,010.23	12.19	7.871	685	240,803.00	80.84	4.01	35.66
8.000 - 8.499	21	4,658,729.19	3.86	8.165	696	221,844.00	80.88	3.32	31.51
8.500 - 8.999	12	1,821,663.71	1.51	8.632	691	151,805.00	81.55	5.72	32.22
9.500 - 9.999	1	46,831.90	0.04	9.625	685	46,932.00	78.33	0.00	0.00

CREDIT SCORE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WAL TV	% FULL DOC	% OWNER OCC
0 - 559	1	113,222.54	0.09	7.250	0	113,223.00	70.00	0.00	100.00
580 - 599	2	259,031.72	0.21	7.305	584	129,516.00	85.42	0.00	100.00
620 - 639	42	12,260,432.50	10.17	6.837	627	291,915.00	77.74	14.58	76.47
640 - 659	44	12,186,532.00	10.11	6.778	650	276,987.00	77.09	14.09	76.74
660 - 679	90	19,997,434.73	16.59	6.687	670	222,184.00	77.39	10.51	66.72
680 - 699	85	22,235,938.50	18.45	6.490	690	261,599.00	77.54	9.41	82.22
700 - 719	84	17,937,277.93	14.88	6.481	710	213,539.00	78.75	15.81	60.74
720 - 739	61	12,107,684.39	10.04	6.470	730	198,487.00	78.43	14.77	61.66
740 - 759	43	9,178,585.78	7.61	6.710	750	213,455.00	79.62	10.02	39.73
760 - 779	28	4,840,392.62	4.02	6.531	767	172,871.00	79.83	12.55	49.51
780 - 799	30	7,381,073.36	6.12	6.389	790	248,036.00	78.98	12.32	55.65
800 - 819	9	1,786,155.20	1.48	6.403	805	198,482.00	70.28	19.82	40.93
820 >=	1	259,539.95	0.22	6.625	821	259,540.00	76.47	0.00	0.00

LIEN STATUS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WAL TV	% FULL DOC	% OWNER OCC
1	520	120,543,301.22	100.00	6.590	695	231,814.00	78.00	12.51	82.65

ORIG LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	4	936,524.25	0.78	5.680	732	234,131.00	34.81	38.58	68.53
40.01 - 50.00	4	717,925.16	0.60	5.644	723	178,481.00	46.59	0.00	100.00
50.01 - 60.00	12	2,390,028.21	1.98	5.793	711	199,169.00	57.23	13.60	54.55
60.01 - 70.00	70	18,971,640.09	15.74	6.241	692	271,023.00	68.94	3.84	52.22
70.01 - 80.00	354	84,628,481.37	70.21	6.671	697	239,083.00	79.12	13.95	63.82
80.01 - 85.00	8	1,045,293.67	0.87	6.532	699	130,862.00	85.00	0.00	62.53
85.01 - 90.00	31	5,720,390.27	4.75	6.780	718	184,529.00	89.68	14.76	62.11
90.01 - 95.00	21	3,873,584.01	3.21	6.941	706	184,456.00	95.00	19.95	63.90
95.01 - 100.00	16	2,259,454.21	1.87	6.940	710	141,216.00	100.00	11.48	100.00

COMBINED LTV	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
<= 40.00	3	637,068.12	0.53	5.295	732	212,356.00	35.51	53.74	53.74
40.01 - 50.00	4	717,925.16	0.60	5.644	723	178,481.00	46.59	0.00	100.00
50.01 - 60.00	12	2,156,688.17	1.79	5.964	703	179,722.00	53.22	15.07	74.34
60.01 - 70.00	29	7,571,163.66	6.28	6.098	683	281,075.00	67.87	4.34	67.76
70.01 - 80.00	119	28,255,128.79	23.44	6.560	697	245,697.00	77.84	10.51	66.21
80.01 - 85.00	14	3,822,141.47	3.17	6.591	699	273,010.00	74.55	0.00	39.63
85.01 - 90.00	98	25,334,937.09	21.02	6.802	700	258,520.00	79.79	9.01	43.82
90.01 - 95.00	105	23,148,965.54	19.20	6.863	702	220,486.00	81.26	11.00	53.24
95.01 - 100.00	140	28,899,303.23	23.97	6.441	699	206,424.00	80.60	21.74	83.49

SILENT SECONDS	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
NO	236	51,058,682.04	42.36	6.527	699	216,350.00	78.61	11.44	68.15
YES	284	69,484,619.18	57.64	6.638	699	244,684.00	77.55	13.29	56.81

DOC TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Full (I-A)	89	15,078,096.27	12.51	6.378	699	169,417.00	78.60	100.00	56.40
Reduced with VOA (A-SI)	179	41,538,641.69	34.46	6.470	696	232,048.00	77.03	0.00	66.69
No Ratio (A-NI)	114	29,680,410.35	24.62	6.648	695	260,354.00	79.49	0.00	54.92
Stated/Stated with Vvov (S-S)	33	9,204,692.78	7.64	6.902	694	278,930.00	76.91	0.00	70.43
None (NI-NA)	105	25,043,460.12	20.78	6.734	709	238,509.00	77.87	0.00	66.01

LOAN PURPOSE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Purchase	404	91,188,460.05	75.65	6.667	702	225,714.00	79.81	12.95	59.86
Rate/Term Refi	25	5,701,535.59	4.73	5.950	711	228,061.00	69.90	20.27	61.37
Cashout/Equity Refi	91	23,653,285.58	19.62	6.448	683	259,926.00	72.96	8.81	73.71

OCCUPANCY	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Owner-Occupied	285	75,518,982.39	62.65	6.380	692	264,979.00	78.28	11.25	100.00
Second Home	22	5,580,111.39	4.63	6.583	705	253,841.00	81.18	12.09	0.00
Investor	213	39,444,207.44	32.72	6.992	711	185,184.00	77.02	14.96	0.00

PROPERTY TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
Single Family Residence	263	59,243,242.74	49.15	6.498	697	225,259.00	77.09	8.24	69.21
2-Family	65	16,648,556.76	13.81	6.538	688	256,136.00	76.81	6.30	61.40
3-Family	42	12,275,817.70	10.18	7.087	714	292,277.00	78.24	24.57	48.37
4-Family	23	7,327,383.83	6.08	6.907	702	318,582.00	77.47	24.14	45.41
Townhouse	3	604,891.53	0.50	6.848	786	201,831.00	86.91	19.27	88.37
PUD	86	13,992,793.43	11.61	6.267	700	212,012.00	81.54	15.30	68.73
Condo	56	10,257,094.20	8.51	6.656	699	183,162.00	79.99	20.55	49.21
Co-op	2	193,421.01	0.16	6.094	753	96,711.00	72.94	0.00	0.00

STATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
NY	63	24,677,816.82	20.47	6.719	693	391,711.00	75.58	8.48	81.38
NJ	76	18,437,726.43	15.30	6.749	688	242,602.00	75.19	6.21	60.44
CA	48	17,902,827.36	14.85	6.420	694	372,976.00	75.71	4.69	81.10
FL	96	16,688,972.28	13.84	6.703	700	173,843.00	83.59	8.14	53.47
MA	26	6,189,660.27	5.13	6.808	715	238,064.00	78.49	31.04	37.36
NV	22	5,239,517.64	4.35	6.089	707	238,160.00	76.84	24.08	56.60
VA	13	3,975,795.81	3.30	6.405	697	305,830.00	81.21	4.35	77.49
CT	18	3,952,968.06	3.28	6.125	712	219,809.00	74.88	6.60	64.26
IL	17	2,865,783.40	2.38	6.330	704	168,575.00	80.83	6.63	73.88
MD	11	2,526,567.32	2.10	6.481	700	229,688.00	79.48	25.39	95.60
Other	130	18,085,665.65	15.00	6.584	711	139,121.00	60.02	26.72	57.26

ZIP CODES	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
7105	5	1,799,479.28	1.49	7.185	679	359,896.00	76.87	0.00	88.26
92860	2	1,526,344.16	1.27	8.020	628	763,172.00	75.00	0.00	100.00
11953	1	1,177,361.66	0.98	6.500	676	1,177,362.00	70.00	0.00	100.00
11231	1	1,123,195.37	0.93	7.126	689	1,123,195.00	75.00	100.00	100.00
11516	2	1,106,166.87	0.92	6.875	744	553,094.00	75.55	0.00	0.00
11208	3	1,059,111.27	0.88	6.135	687	353,037.00	80.00	0.00	66.13
94015	2	1,055,123.11	0.88	6.480	722	527,562.00	77.84	0.00	100.00
11223	2	1,051,583.41	0.87	6.201	684	525,792.00	68.99	0.00	100.00
11559	1	994,439.36	0.82	7.250	710	994,439.00	80.00	0.00	100.00
33904	2	966,556.72	0.80	7.500	784	483,279.00	80.00	0.00	0.00
Other	469	108,683,916.03	90.16	6.546	699	217,903.00	78.25	12.84	61.00

AMORT TYPE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
6 MO LIBOR	19	8,751,938.45	5.60	5.928	716	355,365.00	79.38	3.28	81.99
2/6 LIBOR	215	55,589,754.54	46.12	6.899	694	258,557.00	77.82	9.51	52.26
3/1 LIBOR	1	103,875.46	0.09	5.125	658	103,875.00	80.00	0.00	100.00
3/6 LIBOR	86	19,925,617.09	16.53	6.090	703	231,693.00	78.64	13.39	77.83
5/1 LIBOR	11	1,809,441.68	1.50	5.453	699	164,495.00	73.42	64.73	58.25
5/6 LIBOR	188	36,362,874.00	30.17	6.576	701	193,420.00	77.89	15.77	66.74

MTH TO MTY	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
360	520	120,543,301.22	100.00	6.590	699	231,814.00	78.00	12.51	62.65

PERIODIC CAP	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
0.751 - 1.000	369	88,749,374.92	73.62	6.668	698	240,513.00	77.45	11.65	61.26
1.751 - 2.000	137	26,289,730.69	21.81	6.457	699	191,896.00	79.94	18.01	63.22
5.751 - 6.000	14	5,504,195.41	4.57	5.955	707	393,157.00	77.55	0.00	81.90

MTH TO RESET	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WA LTV	% FULL DOC	% OWNER OCC
1	2	510,517.48	0.42	4.749	737	255,259.00	83.71	43.14	58.65
2	1	437,772.49	0.36	4.750	692	437,772.00	80.00	0.00	100.00
3-5	16	5,803,648.48	4.81	6.120	716	362,728.00	78.93	0.00	82.84
13 - 23	215	55,589,754.54	46.12	6.899	694	258,557.00	77.82	9.51	52.26
24 - 35	87	20,029,292.55	16.62	6.085	703	230,222.00	78.64	13.33	77.94
36 - 59	199	38,172,315.68	31.67	6.522	701	191,821.00	77.68	18.09	66.34

LIFE MAXIMUM RATE	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALT V	% FULL DOC	% OWNER OCC
9.500 - 9.999	5	1,284,018.97	1.05	4.619	721	252,803.00	72.78	77.03	71.70
10.000 - 10.499	9	1,643,695.53	1.36	5.342	729	182,633.00	72.24	55.50	52.90
10.500 - 10.999	31	7,208,550.28	5.98	5.548	698	232,534.00	74.08	10.97	55.23
11.000 - 11.499	53	11,582,765.69	9.61	5.956	711	216,543.00	75.35	20.92	78.73
11.500 - 11.999	154	37,211,466.34	30.87	6.272	700	241,633.00	75.22	9.08	74.56
12.000 - 12.499	94	23,478,118.43	19.48	6.727	692	249,767.00	75.80	15.07	85.82
12.500 - 12.999	89	18,620,577.13	15.45	7.292	695	209,220.00	81.77	5.75	36.22
13.000 - 13.499	38	9,162,928.04	7.60	7.596	696	241,130.00	82.06	15.81	50.77
13.500 - 13.999	26	4,834,255.68	4.01	8.000	678	185,933.00	82.73	6.75	48.53
14.000 - 14.499	6	589,136.01	0.48	8.189	721	98,189.00	94.46	26.21	35.73
14.500 - 14.999	3	186,427.67	0.15	9.017	657	62,143.00	85.15	37.11	0.00
17.000 - 17.499	1	640,688.84	0.53	5.125	656	640,689.00	65.00	0.00	100.00
17.500 - 17.999	4	1,438,780.16	1.19	5.747	712	359,695.00	78.35	0.00	88.57
18.000 - 18.499	4	1,230,804.53	1.02	6.143	713	307,701.00	77.55	0.00	64.87
18.500 - 18.999	3	1,451,089.92	1.20	6.750	733	483,697.00	80.00	0.00	72.45

MARGIN	LOAN COUNT	UPB	% UPB	GWAC	FICO	AVG UPB	WALT V	% FULL DOC	% OWNER OCC
2.000 - 2.499	94	20,237,758.34	16.79	5.997	702	215,295.00	72.63	21.35	65.05
2.500 - 2.999	162	33,830,309.05	28.06	6.163	705	208,829.00	79.66	11.33	77.14
3.000 - 3.499	49	13,791,161.23	11.44	6.692	695	281,452.00	75.59	16.37	60.69
3.500 - 3.999	131	32,777,406.83	27.15	6.784	701	250,209.00	79.68	11.07	56.70
4.000 - 4.499	37	10,692,545.99	8.87	7.652	686	288,988.00	80.03	4.12	42.92
4.500 - 4.999	30	6,247,960.43	5.16	7.375	677	208,252.00	79.44	8.92	63.12
5.000 - 5.499	14	2,427,607.98	2.01	7.346	703	173,401.00	76.91	1.44	9.95
5.500 - 5.999	1	165,599.40	0.14	7.125	586	165,599.00	88.53	0.00	100.00
6.000 - 6.499	2	373,351.96	0.31	7.812	645	186,676.00	79.97	0.00	100.00

**Nomura Asset Acceptance Corporation,
Alternative Loan Trust, Series 2005-AP2
Issuer
Nomura Asset Acceptance Corporation**

Depositor

The collateral information contained herein reflects the anticipated May 1, 2005 scheduled balances and is indicative only.
It is anticipated that the aggregate mortgage loan principal balance as of the closing date will be different than shown below.

All Loans

	Loan Count	Current UPB	% of UPB	GWAC	FICO	LTV	TERM	AVG BAL	% IO	Full/Alt Doc	Lm/Red. Doc	Stated Doc	No Ratio	No Doc	% NY	% FLA	% CA
Investor Loans	455	76,075,276	27.6	7.339	693	76.36	349	167,198	20.1	20.4	31.2	10.2	24.2	14.0	27.9	11.9	4.2
2nd Homes	41	10,592,155	3.9	7.070	690	74.03	352	258,345	27.3	10.3	41.8	6.6	14.8	26.5	16.4	33.5	6.1
Loans > 900K	14	16,326,490	5.9	7.109	682	62.95	349	1,166,178	56.2	25.0	37.8	12.2	-	25.0	24.1	6.4	24.6

Series 8 OK

Series 24 OK

Pg 1 of 6

Collateral Characteristics		Data	
Pool Balance	\$	275,267,676.84	
# of Loans	#	1225	
Avg Ptn Balance	\$	224,708.31	
WAC	%	7.123	
WA Net Rate	%	6.822	
WAM	#	347.76	
Seasoning	#	3.99	
Second Liens	%	0	
WA CLTV	%	83.34	
WA FICO	#	684.9	
Prepay Penalties	%	47.4	
WAC (Arms only)	%	0	
WAM (Arms only)	#	0	
WA Margin	%	0	
WA Initial Cap	%	0	
WA Periodic Cap	%	0	
WA Cap	%	0	
WA Months to Roll	#	0	
Fixed	%	100	
Balloons	%	0	
2/28 Arms	%	0	
3/27 Arms	%	0	
Other Hybrid Arms	%	0	
1-Month LIBOR	%	0	
6-Month LIBOR	%	0	
Other Index	%	0	
Purchase	%	59.44	
Cash-Out Refi	%	33.60	
Rate-Term Refi	%	6.96	
Debt Consolidation	%	-	
Owner	%	68.52	
Second Home	%	3.85	
Investor	%	27.64	
Single Family	%	48.03	
2-4 Family	%	29.15	
PUD	%	16.92	
MH	%	-	
Co-op	%	0.22	
Townhouse	%	0.04	
Condo	%	5.65	
Full Doc/AM	%	16.16	
Stated Doc	%	8.63	
Limited/Reduced Doc	%	35.18	
No Ratio	%	17.34	
No Doc	%	22.69	
MI Flag	Y/N	Y	
% of Pool Covered	%	15.79	
Effective LTV	%	71.95	
FICO <460	%	4.08	
FICO 460-479	%	-	
FICO 480-499	%	-	
FICO 500-519	%	-	
FICO Distribution			
MI Data			
Doc Type			
Property Type			
Occupancy Status			
Loan Purpose			
Index			
Loan Type			
Arm Characteristics			
Collateral Characteristics			
Deal Name			
Please populate column D (E) with the corresponding pool characteristics in Column B.			
- For values in currency format, omit \$.			
- For values in percentage format, provide data to 3 decimal places and omit %.			
- For WAC Net Rate, subtract servicing fee, trustee fee, and initial MI fee.			
- For MI Flag, Y or N.			

Geographic Distribution

AK
AL
AR
AZ
CA

\$ 0-25,000
\$ 25,001-50,000
\$ 50,001-75,000
\$ 75,001-100,000
\$ 100,001-150,000
\$ 150,001-200,000
\$ 200,001-250,000
\$ 250,001-300,000
\$ 300,001-350,000
\$ 350,001-400,000
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\$ 700,001-750,000
\$ 750,001-800,000
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\$ 850,001-900,000
\$ 900,001-950,000
\$ 950,001-1,000,000
> \$ 1,000,001

Loan Balance Distribution

LTV < 20
LTV 20.01-30
LTV 30.01-40
LTV 40.01-50
LTV 50.01-60
LTV 60.01-70
LTV 70.01-80
LTV 80.01-90
LTV 90.01-100
LTV > 100

LTV Distribution

FICO 520-539
FICO 540-559
FICO 560-579
FICO 580-599
FICO 600-619
FICO 620-639
FICO 640-659
FICO 660-679
FICO 680-699
FICO 700-719
FICO 720-739
FICO 740-759
FICO > 760

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NAAC 2005-AP2

Balance	# of loans	WAC	WA FICO	WA LTV	Owner Occ %	Cashout Refl%	Full Doc%
\$600,000-650,000	18	7.135	687	76.00	3.0	0.7	0.2
\$650,001-700,000	3	7.039	683	71.70	0.5	0.5	0.3
\$700,001-750,000	7	7.226	675	74.39	1.3	0.5	0.3
\$751,001-800,000	8	7.141	690	70.53	1.7	0.6	0.3
\$800,001-850,000	1	8.125	626	80.00	0.3	0.3	-
\$850,001-900,000	4	7.225	690	74.72	1.3	1.0	-
\$900,001-950,000	1	6.000	649	65.50	-	0.3	-
\$950,001-1,000,000	6	6.759	683	66.54	1.8	1.4	0.4
>\$1,000,000	7	7.431	685	66.10	3.5	2.1	1.1

Please populate appropriate loan characteristics for each loan bucket.

>100	0	0	0	0	0	0	0	0	0
90-100	1	0	0	0	0	0	0	0	0
80-90	2	0	0	0	0	0	0	0	0
70-80	0	0	0	0	0	0	0	0	0
60-70	0	0	0	0	0	0	0	0	0
50-60	0	0	0	0	0	0	0	0	0
40-50	0	0	0	0	0	0	0	0	0
30-40	0	0	0	0	0	0	0	0	0
20-30	0	0	0	0	0	0	0	0	0
<20	0	0	0	0	0	0	0	0	0
<400	431-500	501-550	551-600	601-650	651-700	701-750	751-800	801-850	851-900

IN 431A SUBOT

[illegible]

Loans without MI

>100	-	-	-	-	-	-	-	-	-
90-100	0.04	-	-	-	-	-	-	-	-
80-90	0.03	-	-	0.98	3.04	4.74	3.91	1.04	0.20
70-80	-	-	-	-	-	-	-	-	-
60-70	-	-	-	-	-	-	-	-	-
50-60	-	-	-	-	-	-	-	-	-
40-50	-	-	-	-	-	-	-	-	-
30-40	-	-	-	-	-	-	-	-	-
20-30	-	-	-	-	-	-	-	-	-
<20	<.450	.451-.800	.801-.850	.851-.880	.881-.950	.951-.980	.981-.990	.991-.995	>.750

IN 41A SUBOT

Age Group	100-109	110-119	120-129	130-139	140-149	150-159	160-169	170-179	180-189	190-199	200-209	210-219	220-229	230-239	240-249	250-259	260-269	270-279	280-289	290-299	300-309	310-319	320-329	330-339	340-349	350-359	360-369	370-379	380-389	390-399	400-409	410-419	420-429	430-439	440-449	450-459	460-469	470-479	480-489	490-499	500-509	510-519	520-529	530-539	540-549	550-559	560-569	570-579	580-589	590-599	600-609	610-619	620-629	630-639	640-649	650-659	660-669	670-679	680-689	690-699	700-709	710-719	720-729	730-739	740-749	750-759	760-769	770-779	780-789	790-799	800-809	810-819	820-829	830-839	840-849	850-859	860-869	870-879	880-889	890-899	900-909	910-919	920-929	930-939	940-949	950-959	960-969	970-979	980-989	990-999	1000-1009	1010-1019	1020-1029	1030-1039	1040-1049	1050-1059	1060-1069	1070-1079	1080-1089	1090-1099	1100-1109	1110-1119	1120-1129	1130-1139	1140-1149	1150-1159	1160-1169	1170-1179	1180-1189	1190-1199	1200-1209	1210-1219	1220-1229	1230-1239	1240-1249	1250-1259	1260-1269	1270-1279	1280-1289	1290-1299	1300-1309	1310-1319	1320-1329	1330-1339	1340-1349	1350-1359	1360-1369	1370-1379	1380-1389	1390-1399	1400-1409	1410-1419	1420-1429	1430-1439	1440-1449	1450-1459	1460-1469	1470-1479	1480-1489	1490-1499	1500-1509	1510-1519	1520-1529	1530-1539	1540-1549	1550-1559	1560-1569	1570-1579	1580-1589	1590-1599	1600-1609	1610-1619	1620-1629	1630-1639	1640-1649	1650-1659	1660-1669	1670-1679	1680-1689	1690-1699	1700-1709	1710-1719	1720-1729	1730-1739	1740-1749	1750-1759	1760-1769	1770-1779	1780-1789	1790-1799	1800-1809	1810-1819	1820-1829	1830-1839	1840-1849	1850-1859	1860-1869	1870-1879	1880-1889	1890-1899	1900-1909	1910-1919	1920-1929	1930-1939	1940-1949	1950-1959	1960-1969	1970-1979	1980-1989	1990-1999	2000-2009	2010-2019	2020-2029	2030-2039	2040-2049	2050-2059	2060-2069	2070-2079	2080-2089	2090-2099	2100-2109	2110-2119	2120-2129	2130-2139	2140-2149	2150-2159	2160-2169	2170-2179	2180-2189	2190-2199	2200-2209	2210-2219	2220-2229	2230-2239	2240-2249	2250-2259	2260-2269	2270-2279	2280-2289	2290-2299	2300-2309	2310-2319	2320-2329	2330-2339	2340-2349	2350-2359	2360-2369	2370-2379	2380-2389	2390-2399	2400-2409	2410-2419	2420-2429	2430-2439	2440-2449	2450-2459	2460-2469	2470-2479	2480-2489	2490-2499	2500-2509	2510-2519	2520-2529	2530-2539	2540-2549	2550-2559	2560-2569	2570-2579	2580-2589	2590-2599	2600-2609	2610-2619	2620-2629	2630-2639	2640-2649	2650-2659	2660-2669	2670-2679	2680-2689	2690-2699	2700-2709	2710-2719	2720-2729	2730-2739	2740-2749	2750-2759	2760-2769	2770-2779	2780-2789	2790-2799	2800-2809	2810-2819	2820-2829	2830-2839	2840-2849	2850-2859	2860-2869	2870-2879	2880-2889	2890-2899	2900-2909	2910-2919	2920-2929	2930-2939
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LOANS WITHOUT ME

Please provide a breakdown of percentages for each cell of the matrix for loans that fall within the appropriate MFI and loans without MFI as well as the loan count for each breakdown in the matrix below. The sum of the percentages for the MFI and without MFI percentages should equal 100%. The sum of the loans in the MFI and without MFI should equal the number of loans in the pool. If FICO is not available for loans, default to <450 bucket. If deal/entire pool has MFI, provide data for MFI and without MFI.