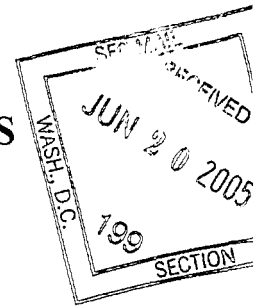




05058436

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



American Home Mortgage Securities LLC
Exact Name of Registrant as Specified in Charter
Form 8-K, June 16, 2005 Series 2005-2

0001277605
Registrant CIK Number
333-121581

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

PROCESSED

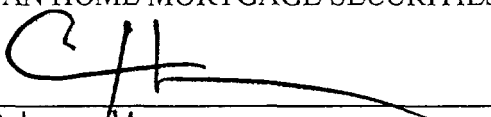
JUN 22 2005

**THOMSON
FINANCIAL**

SIGNATURE

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

AMERICAN HOME MORTGAGE SECURITIES LLC

By: 

Name: Alan Horn

Title: Executive Vice President and Secretary

Dated: June 16, 2005

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

EXHIBIT INDEX

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

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



Pool Data

Pool Summary	
Total Issue Balance (USD)	2,381,879,997
Original Mortgage Pool Balance (USD)	2,383,093,467
Current Mortgage Pool Balance (USD)	2,381,879,997
Total Number of Loans	8,815
Average Loan Balance (USD)	270,208
1st lien (%age)	100.0%
2nd lien (%age)	0.0%
WA FICO	715
- Minimum FICO	517
- Maximum FICO	818
WA LTV	74.5%
- Minimum LTV	12.5%
- Maximum LTV	100.0%
WA DTI	32.9%
- Minimum DTI	1.8%
- Maximum DTI	98.9%
WA Age (Months)	1
WA Remaining Term (Months)	362
Acquired Loans	
North California (% of Pool)	14.5%
South California (% of Pool)	12.0%

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

North California	
% of State	54.69%
WA FICO	717
- Minimum FICO	621
- Maximum FICO	814
WA LTV	73.07%
- Minimum LTV	12.50%
- Maximum LTV	100.00%
Highest Zip-Code Density (% of State)	1.59%
Zip-Code with Highest Density	94568

South California	
% of State	45.31%
WA FICO	713
- Minimum FICO	615
- Maximum FICO	809
WA LTV	73.05%
- Minimum LTV	26.01%
- Maximum LTV	100.00%
Highest Zip-Code Density (% of State)	1.97%
Zip-Code with Highest Density	92130

Classification	Total	Check
Mortgage Type	#####	☐
Loan-to-Value	#####	☐
FICO	#####	☐
Purpose	#####	☐
Occupancy	#####	☐
Loan Balance	#####	☐
Property Type	#####	☐
Documentation Type	#####	☐
Fixed Period	#####	☐
Debt-to-Income Ratio	#####	☐
Geographic Distribution	#####	☐

Per Annum Fees	
Service Fees	0.319227
Cost of Carry	



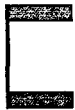
Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

Mortgage Type	WA LTV	WA FICO	Balance
Classic 30yr FRM	73%	703	805,099,683
Classic 15yr FRM	66%	697	26,205,374
Classic ARM	74%	718	700,775,328
Classic 15/30 Balloon			
Classic 5/1 Hybrid	76%	713	123,708,224
Classic 5/1 IO Hybrid	80%	676	136,000
5/1 Hybrid w/3 year IO feature	80%	676	136,000

LTV	WA LTV	WA FICO	Balance
0.01-20.00	18%	705	2,292,000
20.01-25.00	23%	701	1,289,940
25.01-30.00	29%	728	2,513,000
30.01-35.00	33%	756	11,996,622
35.01-40.00	38%	709	6,159,965
40.01-45.00	43%	698	13,958,827
45.01-50.00	49%	717	29,089,943
50.01-55.00	53%	719	33,987,032
55.01-60.00	58%	706	60,895,488
60.01-65.00	63%	717	112,493,960
65.01-70.00	70%	718	527,972,151
70.01-75.00	74%	711	330,992,280
75.01-80.00	80%	717	1,132,704,632
80.01-85.00	84%	701	7,589,786
85.01-90.00	90%	694	49,551,312
90.01-95.00	95%	686	41,914,542
95.01-100.00	100%	742	16,478,515



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

	FICO	WA LTV	WA FICO	Balance
321 - 340	0%	0%	0%	0%
341 - 360	0%	0%	0%	0%
361 - 380	0%	0%	0%	0%
381 - 400	0%	0%	0%	0%
401 - 420	0%	0%	0%	0%
421 - 440	0%	0%	0%	0%
441 - 460	0%	0%	0%	0%
461 - 480	0%	0%	0%	0%
481 - 500	0%	0%	0%	0%
501 - 520	59%	517	517	1,359,248.47
521 - 540	86%	533	533	397,392.00
541 - 560	0%	0%	0%	0%
561 - 580	83%	572	572	933,303.36
581 - 600	79%	593	593	1,969,548.38
601 - 620	67%	616	616	12,248,998.04
621 - 640	75%	631	631	103,685,852.32
641 - 660	76%	651	651	145,395,851.73
661 - 680	74%	671	671	288,490,532.22
681 - 700	75%	690	690	379,814,735.36
701 - 720	75%	710	710	375,645,209.38
721 - 740	75%	730	730	327,941,872.86
741 - 760	74%	750	750	298,811,090.49
761 - 780	74%	770	770	260,653,353.46
781 - 800	73%	789	789	137,022,993.64
801 - 820	74%	806	806	46,063,602.04
> 820	0%	0%	0%	0%
Unknown	0%	N/A	N/A	0%



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

LTV	MIG%	WA FICO	Balance with MIG
0.01-20.00	0%	0	0
20.01-25.00	0%	0	0
25.01-30.00	0%	0	0
30.01-35.00	0%	0	0
35.01-40.00	0%	0	0
40.01-45.00	0%	0	0
45.01-50.00	0%	0	0
50.01-55.00	0%	0	0
55.01-60.00	0%	0	0
60.01-65.00	0%	0	0
65.01-70.00	0%	0	0
70.01-75.00	0%	0	0
75.01-80.00	0%	0	0
80.01-85.00	100%	701	7,589,788
85.01-90.00	98%	694	48,443,662
90.01-95.00	99%	686	41,466,952
95.01-100.00	100%	742	16,478,515

Purpose	WA LTV	WA FICO	Balance
Purchase	77%	721	1,447,686,916
Cash-Out/Refinancing	70%	703	675,421,434
Refinancing	73%	714	258,771,648

Occupancy	WA LTV	WA FICO	Balance
Owner	75%	714	1,869,274,062
Investment	73%	719	363,789,146
2nd Home	73%	725	148,816,790



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

Loan Balance	WALTV	WAFICO	Balance
<\$200,000	76%	713	530,768,629
<\$400,000	76%	715	894,372,414
<\$600,000	76%	718	466,629,351
>\$600,000	70%	715	490,109,603

Property Type	WALTV	WAFICO	Balance
SFR	74%	713	1,331,591,472
PUD	76%	717	616,000,583
CND	76%	723	300,500,606
2-4 Family	73%	715	128,318,746

Documentation Type	WALTV	WAFICO	Balance
Full	77%	721	798,836,296
Reduced	0%	0%	0%
SISA	73%	711	812,909,506
NISA	0%	0%	0%
NINA	0%	0%	0%
NAV	74%	7	332,024,715
No Ratio	0%	0%	0%
Alt	74%	715	438,109,481



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

Fixed Period (Months)	WA LTV	WA FICO	Balance
1	73%	708	592,336,952
3	0%	0%	0%
6	73%	700	3,178,040
12	73%	728	287,314,440
24	75%	702	122,067,075
36	76%	718	179,027,084
60	76%	717	1,197,956,407
84	0%	0%	0%
>=120	0%	0%	0%

DTI	WA LTV	WA FICO	Balance
0.01 - 5.00	72%	705	7,084,337
5.01 - 10.00	61%	723	22,623,034
10.01 - 15.00	71%	718	50,532,213
15.01 - 20.00	72%	720	130,527,953
20.01 - 25.00	73%	718	194,569,033
25.01 - 30.00	74%	716	285,375,573
30.01 - 35.00	75%	717	371,519,980
35.01 - 40.00	76%	717	418,227,354
40.01 - 45.00	77%	712	357,411,277
45.01 - 50.00	75%	704	97,505,591
50.01 - 55.00	79%	721	18,632,360
> 55.00	79%	707	10,211,387
Unknown	0%	0%	0%



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

Geographic Distribution			WA	LTV	WA	FICO	Balance
AK		0%			0%		0%
AL		81%			726		1,104,700
AR		76%			688		402,400
AS		0%			0%		0%
AZ		75%			715		158,587,404
CA		73%			715		630,936,237
CO		72%			721		67,291,870
CT		69%			723		25,706,247
CZ		0%			0%		0%
DC		75%			727		20,110,648
DE		77%			719		13,529,970
FL		75%			711		219,435,305
GA		75%			721		40,898,593
GU		0%			0%		0%
HI		77%			744		1,872,800
IA		79%			730		1,480,848
ID		74%			727		7,424,361
IL		74%			723		216,394,120
IN		78%			720		6,647,105
KS		78%			717		3,848,156
KY		79%			712		10,387,620
LA		76%			688		2,476,037
MA		70%			707		59,534,555
MD		76%			706		108,777,166
ME		68%			731		3,227,920
MI		77%			706		57,822,210
MN		76%			731		2,707,740
MO		78%			717		15,169,714
MS		70%			735		75,145
MT		7466%			725		4,340,891
NC		78%			725		75,600,792
ND		0%			0%		0%
NE		69%			707		126,355
NH		78%			707		9,232,093
NJ		76%			715		65,182,839
NM		80%			707		2,209,600
NV		75%			718		78,904,106
NY		72%			711		71,673,644
OH		79%			698		30,597,486
OK		83%			711		1,274,670



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

OR	76%	719	36,248,559
OT	0%	0%	0%
PA	75%	712	25,472,165
PR	0%	0%	0%
RI	73%	715	7,222,126
SC	76%	723	38,306,728
SD	77%	701	1,519,740
TN	77%	726	10,168,248
TT	0%	0%	0%
TX	74%	717	25,828,723
UT	74%	712	22,292,594
VA	75%	712	158,197,803
VI	0%	0%	0%
VT	73%	726	847,620
WA	75%	718	35,762,158
WI	76%	697	2,400,584
WV	78%	726	1,332,540
WY	80%	724	1,289,061



Pool Data

Pool Summary	
Total Issue Balance (USD)	483,148,262
Original Mortgage Pool Balance (USD)	483,370,070
Current Mortgage Pool Balance (USD)	483,148,262
Total Number of Loans	1,477
Average Loan Balance (USD)	327,115
1st lien (%age)	100.0%
2nd lien (%age)	0.0%
WA FICO	708
- Minimum FICO	517
- Maximum FICO	818
WA LTV	73.0%
- Minimum LTV	21.2%
- Maximum LTV	100.0%
WA DTI	28.1%
- Minimum DTI	1.8%
- Maximum DTI	93.7%
WA Age (Months)	1
WA Remaining Term (Months)	374
Aquired Loans	
North California (% of Pool)	12.6%
South California (% of Pool)	10.2%

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

North California	
% of State	55.34%
WA FICO	709
- Minimum FICO	621
- Maximum FICO	801
WA LTV	72.33%
- Minimum LTV	21.18%
- Maximum LTV	100.00%
Highest Zip-Code Density (% of State)	3.47%
Zip-Code with Highest Density	95060

South California	
% of State	44.66%
WA FICO	698
- Minimum FICO	620
- Maximum FICO	796
WA LTV	69.77%
- Minimum LTV	33.05%
- Maximum LTV	100.00%
Highest Zip-Code Density (% of State)	5.08%
Zip-Code with Highest Density	92629

Classification	Total	Check
Mortgage Type	483,148,262	☐
Loan-to-Value	483,148,262	☐
FICO	482,262,249	☐
Purpose	483,148,262	☐
Occupancy	483,148,262	☐
Loan Balance	483,148,262	☐
Property Type	481,050,762	☐
Documentation Type	483,148,262	☐
Fixed Period	483,148,262	☐
Debt-to-Income Ratio	482,647,262	☐
Geographic Distribution	483,148,262	☐

Per Annum Fees	
Servicer Fees	0.298965
Cost of Carry	



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

Mortgage Type	WA LTV	WA FICO	Balance
Classic 30yr FRM	0%	0%	0%
Classic 15yr FRM	0%	0%	0%
Classic ARM	73%	708	483,148,262
Classic 15/30 Balloon	0%	0%	0%
Classic 5/1 Hybrid	0%	0%	0%
Classic 5/1 IO Hybrid	0%	0%	0%
5/1 Hybrid w/3 year IO feature	0%	0%	0%

LTV	WA LTV	WA FICO	Balance
0.01-20.00	0%	0%	0%
20.01-25.00	23%	701	1,155,000
25.01-30.00	29%	712	787,500
30.01-35.00	33%	758	9,505,734
35.01-40.00	37%	683	1,674,453
40.01-45.00	43%	684	5,733,092
45.01-50.00	49%	689	13,007,094
50.01-55.00	53%	704	13,608,271
55.01-60.00	58%	676	14,680,860
60.01-65.00	63%	706	30,752,683
65.01-70.00	69%	708	67,304,781
70.01-75.00	74%	702	115,672,584
75.01-80.00	80%	712	169,536,927
80.01-85.00	84%	694	1,864,350
85.01-90.00	89%	707	13,682,561
90.01-95.00	95%	701	8,799,249
95.01-100.00	100%	745	15,383,123



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

	FICO	WA LTV	WA FICO	Balance
321 - 340	0%	0%	0%	0%
341 - 360	0%	0%	0%	0%
361 - 380	0%	0%	0%	0%
381 - 400	0%	0%	0%	0%
401 - 420	0%	0%	0%	0%
421 - 440	0%	0%	0%	0%
441 - 460	0%	0%	0%	0%
461 - 480	0%	0%	0%	0%
481 - 500	0%	0%	0%	0%
501 - 520	59%	517	1,359,248	0%
521 - 540	79%	535	256,000	0%
541 - 560	0%	0%	0%	0%
561 - 580	80%	568	156,000	0%
581 - 600	80%	593	1,223,998	0%
601 - 620	60%	618	5,559,195	0%
621 - 640	71%	631	31,509,878	0%
641 - 660	73%	651	51,528,925	0%
661 - 680	71%	671	55,048,351	0%
681 - 700	74%	690	69,057,765	0%
701 - 720	75%	710	69,646,724	0%
721 - 740	75%	729	66,357,227	0%
741 - 760	75%	751	47,359,747	0%
761 - 780	71%	770	52,060,228	0%
781 - 800	71%	789	22,415,294	0%
801 - 820	79%	807	8,723,668	0%
> 820	0%	0%	0%	0%
Unknown	0%	N/A	0%	0%



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

LTV	MIG%	WA FICO	Balance with MIG
0.01-20.00	0%	0	0
20.01-25.00	0%	0	0
25.01-30.00	0%	0	0
30.01-35.00	0%	0	0
35.01-40.00	0%	0	0
40.01-45.00	0%	0	0
45.01-50.00	0%	0	0
50.01-55.00	0%	0	0
55.01-60.00	0%	0	0
60.01-65.00	0%	0	0
65.01-70.00	0%	0	0
70.01-75.00	0%	0	0
75.01-80.00	0%	0	0
80.01-85.00	100%	694	1,864,350
85.01-90.00	95%	704	12,950,840
90.01-95.00	100%	701	8,799,249
95.01-100.00	100%	745	15,383,123

Purpose	WA LTV	WA FICO	Balance
Purchase	78%	724	186,746,440
Cash-Out/Refinancing	68%	699	232,998,765
Refinancing	75%	696	63,403,058

Occupancy	WA LTV	WA FICO	Balance
Owner	73%	704	365,598,013
Investment	73%	720	58,850,303
2nd Home	73%	719	58,699,947



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

Loan Balance	WA LTV	WA FICO	Balance
<\$200,000	76%	711	77,018,701
<\$400,000	76%	709	137,702,518
<\$600,000	76%	704	88,250,198
>\$600,000	68%	707	180,176,846

Property Type	WA LTV	WA FICO	Balance
SFR	72%	705	310,823,921
PUD	75%	708	95,536,828
CND	78%	724	56,417,651
2-4 Family	73%	717	18,272,362

Documentation Type	WA LTV	WA FICO	Balance
Full	77%	715	148,561,087
Reduced	0%	0%	0%
SISA	71%	704	244,103,801
NISA	0%	0%	0%
NINA	0%	0%	0%
NAV	0%	0%	0%
No Ratio	0%	0%	0%
Alt	71%	707	90,483,374



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

Fixed Period (Months)	WA LTV	WA FICO	Balance
1	73%	708	483,148,262
3	0%	0%	0%
6	0%	0%	0%
12	0%	0%	0%
24	0%	0%	0%
36	0%	0%	0%
60	0%	0%	0%
84	0%	0%	0%
>=120	0%	0%	0%

DTI	WA LTV	WA FICO	Balance
0.01 - 5.00	63%	722	956,790
5.01 - 10.00	54%	723	12,447,534
10.01 - 15.00	71%	710	18,970,690
15.01 - 20.00	71%	712	61,471,263
20.01 - 25.00	71%	709	94,368,508
25.01 - 30.00	75%	704	99,739,932
30.01 - 35.00	74%	709	91,145,531
35.01 - 40.00	78%	707	57,441,232
40.01 - 45.00	80%	710	24,080,639
45.01 - 50.00	64%	690	17,117,432
50.01 - 55.00	86%	738	1,965,187
> 55.00	84%	717	2,942,524
Unknown	0%	0%	0%



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

	Geographic Distribution	WA LTV	WA FICO	Balance
AK	0%	0%	0%	0%
AL	95%	661	70,300	0%
AR	0%	0%	0%	0%
AS	0%	0%	0%	0%
AZ	76%	699	7,310,008	0%
CA	73%	715	109,948,314	0%
CO	59%	717	8,343,426	0%
CT	68%	738	12,907,472	0%
CZ	0%	0%	0%	0%
DC	71%	716	1,639,916	0%
DE	78%	720	9,009,887	0%
FL	72%	705	68,623,553	0%
GA	74%	711	11,509,557	0%
GU	0%	0%	0%	0%
HI	0%	0%	0%	0%
IA	0%	0%	0%	0%
ID	0%	0%	0%	0%
IL	73%	714	21,441,845	0%
IN	82%	668	512,800	0%
KS	84%	690	572,979	0%
KY	76%	709	2,902,175	0%
LA	42%	693	196,000	0%
MA	64%	691	20,703,083	0%
MD	74%	709	15,660,681	0%
ME	0%	0%	0%	0%
MI	78%	707	19,773,272	0%
MN	0%	0%	0%	0%
MO	79%	733	2,249,533	0%
MS	0%	0%	0%	0%
MT	79%	719	1,452,311	0%
NC	80%	733	27,425,630	0%
ND	0%	0%	0%	0%
NE	0%	0%	0%	0%
NH	0%	0%	0%	0%
NJ	76%	708	20,259,404	0%
NM	0%	0%	0%	0%
NV	75%	711	11,751,485	0%
NY	70%	715	27,190,337	0%
OH	81%	672	9,124,725	0%
OK	0%	0%	0%	0%



Pool Data

Data Entry Rules:

1. Only enter data in the fields highlighted in purple.
2. Please enter 0 for blanks.
3. Bucket the data using best fit rules.

OR	75%	704	5,861,077
OT	0%	0%	0%
PA	76%	706	8,265,011
PR	0%	0%	0%
RI	69%	710	477,000
SC	78%	715	12,357,307
SD	0%	0%	0%
TN	76%	749	2,814,655
TT	0%	0%	0%
TX	78%	727	3,086,494
UT	67%	703	5,859,779
VA	76%	691	32,384,124
VI	0%	0%	0%
VT	0%	0%	0%
WA	73%	723	1,309,520
WI	80%	770	154,600
WV	0%	0%	0%
WY	0%	0%	0%

FIXED RATE LOANS - GROUP 5

Aggregate Loans (First Lien Only)

FICO	% Group	Avg LTV
<= 519.99	0.14	60.68
580.00 - 599.99	0.33	76.32
600.00 - 619.99	1.74	73.06
620.00 - 639.99	8.9	75.53
640.00 - 659.99	9.31	75.83
660.00 - 679.99	14.36	72.82
680.00 - 699.99	16.26	73.19
700.00 - 719.99	12.63	71.87
720.00 - 739.99	11.3	72.46
740.00 - 759.99	9.29	71.94
760.00 - 779.99	8.97	69.35
780.00 - 799.99	5.15	69.28
800.00 >=	1.6	67.9

Aggregate Loans (Second Lien Only)

FICO	% Group	Avg LTV
520-539	-	-
540-559	-	-
560-579	-	-
580-599	-	-
600-619	-	-
620-639	-	-
640-659	-	-
660-679	-	-
680-699	-	-
700-719	-	-
720-739	-	-
740-759	-	-
760-779	-	-
780-800	-	-
800+	-	-

Second Lien Loans

FRM %	-
ARM %	-

IO Loans

FICO	% Group	Avg LTV
<= 519.99	0.28	58.82
580.00 - 599.99	0.12	80
600.00 - 619.99	0.13	80
620.00 - 639.99	10.16	76.85
640.00 - 659.99	8.63	78.32
660.00 - 679.99	15.39	74.05

680.00 - 699.99	16.41	72.74
700.00 - 719.99	12.05	71.42
720.00 - 739.99	12.6	73.54
740.00 - 759.99	9.94	71.46
760.00 - 779.99	7.98	68.6
780.00 - 799.99	5.07	71.96
800.00 >=	1.24	70.19

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

For Non-MI Loans-only

By LTV Bucket	% Group	Avg FICO
<=50% LTV	-	-
51%-60%	-	-
61%-70%	-	-
71%-80%	-	-
81%-85%	-	-
86%-90%	-	-
91%-95%	-	-
96%-100%		

Max LTV	% Full Doc	% Owner Occ	% IO
70	0	100	83.39
97	100	89.67	15.57
97.7	42.24	84.3	3.17
95	25.06	86.15	49.05
95	22.4	83.04	39.85
95	16.6	76.57	46.05
97	16.61	74.75	43.37
95	15.9	66.07	41.02
95	18.1	63.14	47.93
95	21.23	62.55	45.97
95	26.68	58.92	38.22
95	30.37	59.64	42.29
97	18.26	64.89	33.2

Max LTV	% Full Doc	% Owner Occ	% IO
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-
-	-	-	-

Max LTV	% Full Doc	% Owner Occ	WAC
58.82	0	100	6.625
80	100	100	6.5
80	100	100	6.5
95	27.6	87.38	6.861
95	29.88	86.59	6.82
95	14.98	78.14	6.609

WAC	MARGIN	% Second Lien (Simultaneous or Silent)
6.5	0	0
7.188	0	4.91
7.191	0	6.34
6.777	0	29.92
6.757	0	28.88
6.56	0	48.79
6.524	0	58.83
6.446	0	53.79
6.416	0	54.98
6.352	0	51.38
6.272	0	44.1
6.278	0	48.43
6.325	0	32

WAC	MARGIN	% Second Lien (Simultaneous or Silent)
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-
-	-	-

MARGIN	% Second Lien (Simultaneous or Silent)
0	0
0	0
0	39.13
0	40.75
0	41.65
0	60.44

0	65.88
0	63.35
0	67.65
0	57.77
0	48.01
0	55.34
0	30.07

By Loan Type please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO	Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
Fixed Rate	4,409	831,305,056.99	100.00	6.511	0.00	702.46	72.59	36.17	20.70	49.32	71.15	25.22

By Original IO Term please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO	Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
0 months	2,731	474,011,173.75	57.00	6.501	0.00	702.11	72.10	35.92	20.80	52.45	70.42	25.79
60 months	1,678	357,293,883.24	43.00	6.524	0.00	702.93	73.24	36.49	20.70	45.17	72.13	24.45

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO	Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
Primary Homes	2,792	591,498,204.91	71.20	6.490	0.00	698.48	73.41	36.76	18.90	48.42	100.00	0.00
2nd Homes	125	30,186,733.75	3.60	6.546	0.00	717.92	70.13	35.67	13.00	35.02	0.00	0.00
Investor Properties	1,492	209,620,118.33	25.20	6.563	0.00	717.08	70.60	34.83	26.90	53.9	0.00	100.00

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO	Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
Stated Doc	1,692	341,010,233.67	41.00	6.516	0.00	699.93	73.65	36.00	0.00	49.21	69.63	27.44
No Doc	1,659	317,846,219.94	38.20	6.573	0.00	705.41	70.20	40.54	0.00	51.44	76.14	18.75
Full Doc	1,058	172,448,603.38	20.70	6.385	0.00	702.04	74.88	36.46	100.00	45.61	64.97	32.75

Debt-to-Income Ratio Distribution

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO	Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
Range												
<= 30.000	2,266	427,382,616.77	51.40	6.540	0.00	708.82	70.59	23.56	8.60	51.10	71.72	23.74
30.001 - 35.000	484	89,719,873.98	10.80	6.446	0.00	702.84	74.34	32.83	29.70	47.09	67.41	29.04
35.001 - 40.000	701	128,499,241.73	15.50	6.416	0.00	701.42	74.42	37.63	32.90	44.50	69.36	28.50
40.001 - 45.000	714	143,317,843.38	17.20	6.504	0.00	697.72	74.70	42.61	32.70	49.43	72.92	24.40
45.001 - 50.000	210	36,109,361.28	4.30	6.673	0.00	671.91	76.95	47.33	47.80	48.67	76.19	20.97
50.001 - 55.000	12	2,823,307.87	0.30	6.611	0.00	718.8	77.44	51.13	79.50	45.46	86.18	13.82
55.001 - 60.000	7	1,182,556.10	0.10	6.557	0.00	664.16	60.39	57.21	0.00	73.97	31.65	68.35
60.001 >=	15	2,270,255.88	0.30	6.662	0.00	712.81	71.57	71.73	21.90	68.39	23.55	76.45

Wt. Avg. DTI = 36.169

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO	Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
Yes	2,042	389,031,782.57	46.80	6.511	0.00	708.04	74.58	36.94	28.20	27.27	78.94	17.68

Effective Combined LTV (taking into account the silent seconds) =

By Loan Type

please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	159	50,303,352.27	100.00	6.522	0.00	706

By Original IO Term

please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	119	35,559,373.81	70.70	6.463	0.00	706
60 months	40	14,743,978.46	29.30	6.663	0.00	705

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	119	39,730,086.70	79.00	6.561	0.00	701
2nd Homes	3	2,717,999.99	5.40	6.554	0.00	716
Investor Properties	37	7,855,265.58	15.60	6.312	0.00	725

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	79	26,324,287.19	52.30	6.576	0.00	705
No Doc	60	18,523,996.60	36.80	6.516	0.00	707
Full Doc	20	5,455,068.48	10.80	6.281	0.00	706

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	82	25,204,371.94	50.10	6.475	0.00	706
30.001 - 35.000	22	6,653,648.40	13.20	6.406	0.00	710
35.001 - 40.000	24	8,346,735.64	16.60	6.517	0.00	710
40.001 - 45.000	23	7,999,546.29	15.90	6.682	0.00	702
45.001 - 50.000	6	1,504,050.00	3.00	6.946	0.00	678
50.001 - 55.000	2	595,000.00	1.20	6.606	0.00	719

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Yes	73	27,605,737.87	54.90	6.569	0.00	708

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
70.05	35.88	10.80	48.86	78.98	15.62

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
69.68	35.15	11.10	53.15	75.31	19.39
70.92	37.77	10.20	38.50	87.84	6.52

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
71.23	36.96	6.70	40.56	100.00	0.00
66.53	25.46	17.50	86.87	0.00	0.00
65.26	32.79	29.30	77.67	0.00	100.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
72.41	35.96	0.00	44.67	84.83	13.82
66.67	0	0.00	55.11	79.48	10.35
70.06	35.46	100.00	47.84	49.08	42.19

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
68.14	25.51	7.60	56.46	75.30	13.92
70.30	32.70	10.60	48.59	66.69	33.31
69.61	37.45	13.00	47.52	82.14	17.86
75.65	42.43	14.70	24.30	98.48	1.52
73.62	46.33	31.40	40.45	72.83	27.17
69.59	51.17	18.50	100.00	81.51	18.49

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.00	37.00	13.00	27.01	90.04	8.24

By Loan Type *please use more rows if there are other type of loans*

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	262	47,125,730.79	100.00	6.578	0.00	696

By Original IO Term *please use more rows if there are other type of IO products*

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	121	20,331,270.60	43.10	6.460	0.00	700
60 months	141	26,794,460.19	56.90	6.668	0.00	692

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	174	35,256,131.50	74.80	6.561	0.00	689
2nd Homes	9	1,694,275.00	3.60	6.366	0.00	738
Investor Properties	79	10,175,324.29	21.60	6.673	0.00	712

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	119	23,969,483.58	50.90	6.575	0.00	693
No Doc	87	14,342,961.05	30.40	6.661	0.00	701
Full Doc	56	8,813,286.16	18.70	6.451	0.00	694

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	117	20,825,694.19	44.20	6.611	0.00	706
30.001 - 35.000	31	5,399,520.47	11.50	6.335	0.00	701
35.001 - 40.000	44	8,352,691.96	17.70	6.616	0.00	682
40.001 - 45.000	49	8,979,016.19	19.10	6.585	0.00	687
45.001 - 50.000	17	2,871,507.98	6.10	6.566	0.00	683
50.001 - 55.000	1	118,300.00	0.30	6.000	0.00	647
60.001 >=	3	579,000.00	1.20	7.206	0.00	671

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Yes	73	27,605,737.87	54.90	6.569	0.00	708

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
76.12	36.54	18.70	34.30	74.81	21.59

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
75.15	35.92	15.90	40.51	82.93	13.54
76.86	36.91	20.90	29.59	68.66	27.70

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
77.08	36.76	16.60	38.94	100.00	0.00
77.33	28.19	48.10	0.00	0.00	0.00
72.59	37.14	21.10	23.96	0.00	100.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
77.28	36.16	0.00	37.51	73.64	24.74
73.39	22.22	0.00	27.52	81.96	14.62
77.39	37.70	100.00	36.62	66.36	24.39

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
74.37	21.34	6.40	31.24	78.98	16.99
77.06	32.61	19.00	15.09	70.06	22.95
77.36	38.04	33.50	43.44	61.11	34.58
77.32	42.94	24.20	39.87	82.26	16.42
79.56	47.74	43.80	48.87	88.22	11.78
70.00	52.01	100.00	100.00	0.00	100.00
78.04	65.83	19.60	19.59	0.00	100.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to-Income Ratio	% Full Documentation	% Refinancing	% Owner Occupied	% Investor Properties
73.00	37.00	13.00	27.01	90.04	8.24

By Loan Type

please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	436	135,449,153.23	100.00	6.278	0.00	710

By Original IO Term

please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	216	64,188,510.09	47.40	6.270	0.00	712
60 months	220	71,260,643.14	52.60	6.284	0.00	708

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	296	95,062,326.02	70.20	6.309	0.00	703
2nd Homes	7	2,168,619.09	1.60	6.310	0.00	742
Investor Properties	133	38,218,208.12	28.20	6.198	0.00	727

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	211	67,316,842.67	49.70	6.259	0.00	713
No Doc	173	50,472,351.99	37.30	6.352	0.00	709
Full Doc	52	17,659,958.57	13.00	6.137	0.00	702

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	229	70,215,403.02	51.80	6.302	0.00	717
30.001 - 35.000	42	12,675,737.39	9.40	6.244	0.00	705
35.001 - 40.000	61	19,006,528.25	14.00	6.132	0.00	712
40.001 - 45.000	93	30,998,285.94	22.90	6.320	0.00	701
45.001 - 50.000	11	2,553,198.63	1.90	6.338	0.00	661

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Yes	144	47,520,394.85	35.10	6.320	0.00	715

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
67.56	36.00	13.00	61.67	70.18	28.22

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
65.45	34.98	13.90	68.51	65.55	33.80
69.46	36.83	12.30	55.51	74.36	23.19

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
69.39	36.95	12.30	59.09	100.00	0.00
67.04	35.95	0.00	58.18	0.00	0.00
63.03	34.20	15.70	68.29	0.00	100.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
69.15	36.02	0.00	63.98	64.48	34.92
64.98	0.00	0.00	59.69	79.27	17.23
68.86	35.92	100.00	58.53	65.95	34.05

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
64.52	23.96	7.00	62.32	70.33	27.16
70.49	33.01	13.00	66.73	69.54	28.42
69.41	37.60	17.70	55.09	68.65	31.35
71.60	42.47	20.80	61.68	71.26	28.27
73.74	47.58	51.90	67.49	67.64	32.36

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
72.42	37.44	19.20	34.85	87.78	11.56

By Loan Type

please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	361	66,081,912.85	100.00	6.630	0.00	699

By Original IO Term

please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	243	43,490,002.98	65.80	6.622	0.00	699
60 months	118	22,591,909.87	34.20	6.645	0.00	697

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	213	44,367,100.82	67.10	6.648	0.00	690
2nd Homes	33	7,529,819.50	11.40	6.604	0.00	720
Investor Properties	115	14,184,992.53	21.50	6.586	0.00	713

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	133	27,195,929.33	41.20	6.604	0.00	694
No Doc	178	31,187,261.04	47.20	6.735	0.00	701
Full Doc	50	7,698,722.48	11.70	6.294	0.00	702

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	228	39,836,062.62	60.30	6.649	0.00	702
30.001 - 35.000	40	7,581,245.32	11.50	6.537	0.00	682
35.001 - 40.000	40	7,937,564.93	12.00	6.402	0.00	696
40.001 - 45.000	32	7,056,305.43	10.70	6.831	0.00	713
45.001 - 50.000	14	2,541,628.45	3.80	6.882	0.00	663
50.001 - 55.000	1	68,800.00	0.10	7.250	0.00	653
55.001 - 60.000	3	644,306.10	1.00	6.177	0.00	668
60.001 >=	3	416,000.00	0.60	6.454	0.00	750

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
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Yes	134	28,615,399.21	43.30	6.646	0.00	708
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Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
74.32	35.58	11.70	38.12	67.14	21.47

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.78	35.86	8.60	41.57	62.90	24.20
75.38	35.10	17.50	31.50	75.30	16.21

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
75.42	35.79	9.50	34.45	100.00	0.00
69.96	35.82	6.40	30.09	0.00	0.00
73.21	34.96	21.00	53.88	0.00	100.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
74.37	35.85	0.00	43.53	67.68	22.09
73.83	0.00	0.00	34.95	69.66	16.66
76.16	34.62	100.00	31.88	55.00	38.74

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.81	23.26	5.70	34.43	67.41	20.41
75.57	32.70	17.70	43.52	65.87	21.18
76.53	37.78	29.90	48.08	71.34	19.07
73.12	42.63	10.20	32.56	62.61	24.15
78.83	47.07	31.50	44.63	81.28	18.72
80.00	52.33	100.00	100.00	0.00	100.00
60.14	57.08	0.00	69.07	58.09	41.91
73.18	72.54	32.70	100.00	0.00	100.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
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74.93	35.82	16.40	14.57	77.09	10.80
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By Loan Type

please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	349	75,739,959.28	100.00	6.657	0.00	696

By Original IO Term

please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	222	46,721,851.79	61.70	6.668	0.00	692
60 months	127	29,018,107.49	38.30	6.638	0.00	702

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	276	61,351,593.98	81.00	6.660	0.00	692
2nd Homes	1	288,000.00	0.40	6.750	0.00	623
Investor Properties	72	14,100,365.30	18.60	6.643	0.00	715

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	148	33,391,159.22	44.10	6.686	0.00	694
No Doc	139	30,577,289.14	40.40	6.656	0.00	701
Full Doc	62	11,771,510.92	15.50	6.577	0.00	688

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	184	38,581,014.57	50.90	6.661	0.00	698
30.001 - 35.000	39	9,412,931.43	12.40	6.668	0.00	696
35.001 - 40.000	49	10,539,155.31	13.90	6.635	0.00	692
40.001 - 45.000	59	13,892,601.34	18.30	6.618	0.00	691
45.001 - 50.000	12	2,263,493.78	3.00	6.972	0.00	693
50.001 - 55.000	1	114,171.65	0.20	6.000	0.00	717
55.001 - 60.000	1	184,000.00	0.20	7.000	0.00	673
60.001 >=	4	752,591.20	1.00	6.362	0.00	735

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Yes	160	34,072,875.27	45	6.641	0.00	704

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.54	37.24	15.50	57.33	81.00	18.62

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.15	38.12	12.40	62.74	83.32	16.68
74.16	35.89	20.60	48.62	77.27	21.74

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
74.25	37.01	13.50	56.15	100.00	0.00
80.00	41.21	0.00	100.00	0.00	0.00
70.31	38.06	24.60	61.57	0.00	100.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
74.65	37.16	0.00	58.90	83.62	15.52
71.25	0.00	0.00	60.05	82.16	17.84
76.36	37.48	100.00	45.78	70.59	29.41

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
72.02	25.35	6.20	58.69	81.14	18.86
76.27	32.73	23.10	45.34	81.72	18.28
74.18	37.43	22.20	52.27	81.61	18.39
75.19	42.62	28.40	66.34	83.87	14.06
77.65	46.91	32.00	37.34	71.83	28.17
80.00	51.06	100.00	0.00	100.00	0.00
80.00	56.20	0.00	100.00	0.00	100.00
63.27	77.11	11.30	100.00	47.93	52.07

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
75.03	37.66	23.30	29.70	84.42	15.58

By Loan Type

please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	78	19,916,995.38	100	6.637	0	696.61

By Original IO Term

please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	47	11,118,558.65	55.80	6.484	0.00	693
60 months	47	11,118,558.65	55.80	6.484	0.00	693

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	54	14,719,210.39	73.90	6.616	0.00	689
Investor Properties	23	4,983,584.99	25.00	6.675	0.00	721
2nd Homes	1	214,200.00	1.10	7.250	0.00	673

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	27	7,580,910.02	38.10	6.686	0.00	694
No Doc	36	8,806,704.75	44.20	6.662	0.00	700
Full Doc	15	3,529,380.61	17.70	6.471	0.00	695

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	46	11,266,158.26	56.60	6.612	0.00	708
30.001 - 35.000	5	1,044,011.00	5.20	6.884	0.00	670
35.001 - 40.000	11	3,036,146.77	15.20	6.431	0.00	706
40.001 - 45.000	10	2,880,725.59	14.50	6.617	0.00	687
45.001 - 50.000	5	1,507,953.76	7.60	7.094	0.00	634
55.001 - 60.000	1	182,000.00	0.90	6.750	0.00	650

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Yes	38	9,887,150.01	49.6	6.647	0.00	709

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
71.05	37.13	17.70	60.14	73.90	25.02

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
68.27	38.74	19.00	61.98	73.32	24.75
68.27	38.74	19.00	61.98	73.32	24.75

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
72.3	39.25	14.40	67.42	100.00	0.00
67.4	33.60	28.30	41.20	0.00	100.00
70	36.71	0.00	0.00	0.00	0.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
72.06	38.25	0.00	61.24	62.12	35.05
69.21	0.00	0.00	61.02	89.61	10.39
73.46	34.72	100.00	55.56	60.00	40.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
68.87	23.06	10.40	62.57	79.48	20.52
70.92	33.53	29.20	88.17	74.56	25.44
72.14	38.16	29.70	58.89	54.74	38.20
75.87	43.25	25.80	44.76	68.61	31.39
80.87	46.13	27.00	49.65	89.39	10.61
30.64	59.39	0.00	100.00	0.00	100.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.02	38.22	19.30	33.14	65.10	32.74

By Loan Type

please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	188	43,237,789.40	100.00	6.442	0.00	703

By Original IO Term

please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	99	20,506,993.21	47.40	6.414	0.00	709
60 months	89	22,730,796.19	52.60	6.468	0.00	698

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	136	34,614,289.30	80.10	6.401	0.00	699
Investor Properties	49	7,927,250.10	18.30	6.657	0.00	723
2nd Homes	3	696,250.00	1.60	6.058	0.00	717

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	41	8,912,758.86	20.60	6.591	0.00	684
No Doc	88	22,415,299.06	51.80	6.471	0.00	707
Full Doc	59	11,909,731.48	27.50	6.276	0.00	711

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	112	26,902,704.09	62.20	6.442	0.00	706
30.001 - 35.000	11	2,909,512.21	6.70	6.248	0.00	730
35.001 - 40.000	21	4,623,924.25	10.70	6.228	0.00	700
40.001 - 45.000	28	5,107,882.72	11.80	6.682	0.00	698
45.001 - 50.000	15	3,238,629.91	7.50	6.613	0.00	659
50.001 - 55.000	1	455,136.22	1.10	6.000	0.00	803

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Yes	75	16,446,677.92	38.00	6.450	0.00	704

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.11	37.31	27.50	51.74	80.06	18.33

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
71.29	36.28	29.40	60.04	85.78	13.35
74.75	38.36	25.80	44.25	74.89	22.83

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.49	37.30	24.90	54.59	100.00	0.00
71.92	37.38	41.50	39.38	0.00	100.00
67.83	37.13	0.00	50.99	0.00	0.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
78.01	35.75	0.00	52.20	82.21	15.79
70.63	0.00	0.00	55.41	83.28	14.41
74.10	38.48	100.00	44.49	72.37	27.63

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
70.78	24.62	7.50	54.36	81.25	16.83
77.99	34.17	66.30	47.78	94.61	5.39
77.06	37.88	55.50	42.85	78.59	17.54
75.67	42.01	60.50	57.58	69.25	30.75
77.39	47.59	57.00	44.29	73.41	26.59
80.00	51.01	100.00	0.00	100.00	0.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
75.00	38.82	36.10	33.90	86.74	11.18

By Loan Type

please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	242	33,546,446.43	100.00	6.555	0.00	701

By Original IO Term

please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	133	15,332,846.43	45.70	6.508	0.00	701
60 months	109	18,213,600.00	54.30	6.595	0.00	702

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	142	22,643,118.99	67.50	6.477	0.00	698
Investor Properties	89	7,640,285.09	22.80	6.722	0.00	702
2nd Homes	11	3,263,042.35	9.70	6.704	0.00	721

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	75	11,301,442.16	33.70	6.568	0.00	692
No Doc	89	13,645,564.32	40.70	6.655	0.00	710
Full Doc	78	8,599,439.95	25.60	6.380	0.00	700

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	112	16,187,508.08	48.30	6.654	0.00	706
30.001 - 35.000	24	3,428,187.00	10.20	6.626	0.00	709
35.001 - 40.000	40	5,846,001.66	17.40	6.318	0.00	704
40.001 - 45.000	48	5,795,180.89	17.30	6.538	0.00	692
45.001 - 50.000	17	2,196,568.80	6.50	6.374	0.00	674
50.001 - 55.000	1	93,000.00	0.30	7.000	0.00	653

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Yes	128	17,174,486.05	51.2	6.442	0.00	711.75

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
74.60	37.71	25.60	47.33	67.50	22.78

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
75.17	36.74	33.50	44.75	71.07	21.86
74.12	38.85	19.00	49.51	64.49	23.54

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
75.37	36.78	26.40	44.66	100.00	0.00
73.34	38.96	33.40	57.62	0.00	100.00
72.20	42.80	1.90	41.83	0.00	0.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
76.97	37.15	0.00	40.66	66.42	23.32
70.33	0.00	0.00	59.23	67.05	17.99
78.27	38.46	100.00	37.23	69.62	29.65

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
70.94	24.54	6.40	55.51	70.02	17.37
79.53	32.46	26.50	33.39	76.68	21.49
77.70	37.65	47.10	44.81	69.08	30.92
77.86	42.68	43.60	38.58	56.73	28.30
77.27	47.56	62.50	36.48	61.59	25.14
69.51	53.42	0.00	100.00	0.00	100.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
77.12	38.03	40.4	23.65	76.4	16.03

By Loan Type

please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	70	16,804,926.27	100	6.529	0	687

By Original IO Term

please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	41	9,365,275.91	55.70	6.571	0.00	678
60 months	29	7,439,650.36	44.30	6.477	0.00	699

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	48	12,196,644.53	72.60	6.478	0.00	679
Investor Properties	18	2,830,055.84	16.80	6.994	0.00	694
2nd Homes	4	1,778,225.90	10.60	6.139	0.00	731

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	31	7,622,828.84	45.40	6.565	0.00	688
No Doc	26	6,560,947.04	39.00	6.461	0.00	692
Full Doc	13	2,621,150.39	15.60	6.596	0.00	674

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	34	8,274,947.04	49.20	6.541	0.00	693
30.001 - 35.000	5	1,258,950.00	7.50	6.432	0.00	709
35.001 - 40.000	20	4,325,127.47	25.70	6.595	0.00	683
40.001 - 45.000	9	2,316,701.76	13.80	6.434	0.00	675
45.001 - 50.000	2	629,200.00	3.70	6.474	0.00	638

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Yes	23	4,983,546.25	29.70	6.577	0.00	702

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
74.76	36.67	15.60	56.91	72.58	16.84

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
77.47	38.22	18.90	56.42	69.29	21.33
71.36	34.22	11.40	57.52	76.71	11.19

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
75.76	38.40	16.40	62.71	100.00	0.00
75.47	31.61	22.00	53.51	0.00	100.00
66.77	35.26	0.00	22.49	0.00	0.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
76.26	36.48	0.00	45.02	68.62	21.51
72.35	0.00	0.00	73.90	75.70	8.66
76.43	37.24	100.00	48.96	76.27	23.73

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
72.50	24.28	3.10	72.85	68.94	18.66
76.17	33.76	18.30	0.00	48.85	11.44
78.48	38.00	36.10	44.69	72.19	21.97
79.06	42.00	8.30	41.99	91.74	8.26
60.33	47.54	60.10	100.00	100.00	0.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
75.56	36.60	21.60	28.10	74.72	25.28

By Loan Type

please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	90	21,793,774.84	100.00	6.525	0.00	699

By Original IO Term

please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	47	9,810,181.84	45.00	6.547	0.00	700
60 months	43	11,983,593.00	55.00	6.506	0.00	699

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	60	16,573,039.38	76.00	6.542	0.00	693
Investor Properties	24	4,212,190.31	19.30	6.489	0.00	723
2nd Homes	6	1,008,545.15	4.60	6.386	0.00	711

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	43	10,459,855.26	48.00	6.536	0.00	687
No Doc	30	7,588,017.27	34.80	6.496	0.00	721
Full Doc	17	3,745,902.31	17.20	6.55	0.00	691

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	51	11,976,186.76	55.00	6.536	0.00	709
30.001 - 35.000	7	1,395,681.36	6.40	6.406	0.00	699
35.001 - 40.000	7	1,729,136.50	7.90	6.384	0.00	702
40.001 - 45.000	23	6,293,970.22	28.90	6.554	0.00	683
45.001 - 50.000	1	225,000.00	1.00	6.625	0.00	627
60.001 >=	1	173,800.00	0.80	6.875	0.00	719

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Yes	43	10,834,748.42	49.7	6.597	0.00	694.44

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.47	36.08	17.20	41.73	76.04	19.33

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.65	31.55	17.30	50.14	64.13	28.48
73.33	38.97	17.10	34.85	85.80	11.83

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
74.45	39.03	16.60	42.15	100.00	0.00
70.00	25.02	23.70	50.07	0.00	100.00
71.94	30.78	0.00	0.00	0.00	0.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
75.51	34.94	0.00	33.63	78.77	14.88
68.01	0.00	0.00	49.44	73.60	21.86
78.84	39.19	100.00	48.73	73.38	26.62

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
70.59	23.30	5.70	44.64	67.66	27.05
76.20	32.84	7.50	16.34	67.64	14.04
80.78	38.02	8.60	0.00	93.12	0.00
76.35	43.17	44.60	52.36	87.66	12.34
68.18	47.07	0.00	100.00	100.00	0.00
79.99	78.94	0.00	0.00	100.00	0.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
77.04	39.06	18.2	24.74	87.73	6.4

By Loan Type

please use more rows if there are other type of loans

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Fixed Rate	90	21,793,774.84	100.00	6.525	0.00	699

By Original IO Term

please use more rows if there are other type of IO products

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
0 months	47	9,810,181.84	45.00	6.547	0.00	700
60 months	43	11,983,593.00	55.00	6.506	0.00	699

By Occupancy Status

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Primary Homes	60	16,573,039.38	76.00	6.542	0.00	693
Investor Properties	24	4,212,190.31	19.30	6.489	0.00	723
2nd Homes	6	1,008,545.15	4.60	6.386	0.00	711

By Documentation

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Stated Doc	43	10,459,855.26	48.00	6.536	0.00	687
No Doc	30	7,588,017.27	34.80	6.496	0.00	721
Full Doc	17	3,745,902.31	17.20	6.55	0.00	691

Debt-to-Income Ratio Distribution

Range	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
<= 30.000	51	11,976,186.76	55.00	6.536	0.00	709
30.001 - 35.000	7	1,395,681.36	6.40	6.406	0.00	699
35.001 - 40.000	7	1,729,136.50	7.90	6.384	0.00	702
40.001 - 45.000	23	6,293,970.22	28.90	6.554	0.00	683
45.001 - 50.000	1	225,000.00	1.00	6.625	0.00	627
60.001 >=	1	173,800.00	0.80	6.875	0.00	719

Wt. Avg. DTI =

Silent Seconds

	No. of Mortgage Loans	Principal Balance	% of Principal Balance	Wt. Avg. Gross Coupon	% ARM	Wt. Avg. FICO
Yes	43	10,834,748.42	49.7	6.597	0.00	694.44

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.47	36.08	17.20	41.73	76.04	19.33

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
73.65	31.55	17.30	50.14	64.13	28.48
73.33	38.97	17.10	34.85	85.80	11.83

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
74.45	39.03	16.60	42.15	100.00	0.00
70.00	25.02	23.70	50.07	0.00	100.00
71.94	30.78	0.00	0.00	0.00	0.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
75.51	34.94	0.00	33.63	78.77	14.88
68.01	0.00	0.00	49.44	73.60	21.86
78.84	39.19	100.00	48.73	73.38	26.62

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
70.59	23.30	5.70	44.64	67.66	27.05
76.20	32.84	7.50	16.34	67.64	14.04
80.78	38.02	8.60	0.00	93.12	0.00
76.35	43.17	44.60	52.36	87.66	12.34
68.18	47.07	0.00	100.00	100.00	0.00
79.99	78.94	0.00	0.00	100.00	0.00

Wt. Avg. Original Combined LTV	Wt. Avg. Debt-to- Income Ratio	% Full Documenta tion	% Refinancing	% Owner Occupied	% Investor Properties
77.04	39.06	18.2	24.74	87.73	6.4

Lehman Brothers
2,256 records
Balance: 700,775,328

GROUP ss '-II-'

Selection Criteria: GROUP ss '-II-'

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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZ MARC
0.01 - 50,000.00	39	1,530,775.28	0.22	6.857	359.0	1.0	360.0	4.
50,000.01 - 100,000.00	185	14,866,174.27	2.12	5.707	359.0	1.0	360.0	3.
100,000.01 - 150,000.00	323	41,113,070.43	5.87	5.387	359.1	0.9	360.0	3.
150,000.01 - 200,000.00	315	55,034,060.65	7.85	5.457	359.1	0.9	360.0	3.
200,000.01 - 250,000.00	273	61,552,437.60	8.78	5.267	359.1	0.9	360.0	2.
250,000.01 - 300,000.00	221	60,544,673.43	8.64	5.156	359.0	1.0	360.0	2.
300,000.01 - 350,000.00	204	66,128,270.92	9.44	5.238	359.1	0.9	360.0	2.
350,000.01 - 400,000.00	158	59,236,263.06	8.45	5.149	359.2	0.8	360.0	2.
400,000.01 - 450,000.00	112	47,654,236.40	6.80	5.160	359.2	0.8	360.0	2.
450,000.01 - 500,000.00	120	57,334,003.59	8.18	5.011	359.0	1.0	360.0	2.
500,000.01 - 550,000.00	59	31,121,349.00	4.44	5.066	359.2	0.8	360.0	2.
550,000.01 - 600,000.00	59	33,771,279.99	4.82	5.167	359.3	0.7	360.0	2.
600,000.01 - 650,000.00	48	30,210,299.27	4.31	4.879	359.1	0.9	360.0	2.
650,000.01 - 700,000.00	15	10,134,642.00	1.45	4.592	359.2	0.8	360.0	2.
700,000.01 - 750,000.00	19	13,745,691.92	1.96	4.754	359.1	0.9	360.0	2.
750,000.01 - 800,000.00	13	10,099,132.00	1.44	4.180	368.2	1.2	369.4	2.
800,000.01 - 850,000.00	10	8,246,000.00	1.18	3.948	359.1	0.9	360.0	2.
850,000.01 - 900,000.00	10	8,874,744.00	1.27	5.573	359.6	0.4	360.0	2.
900,000.01 - 950,000.00	10	9,198,250.00	1.31	4.643	359.5	0.5	360.0	2.
950,000.01 - 1,000,000.00	22	21,783,500.00	3.11	4.440	359.3	0.7	360.0	2.
1,000,000.01 - 1,050,000.00	1	1,022,000.00	0.15	4.625	358.0	2.0	360.0	2.
1,050,000.01 - 1,100,000.00	2	2,184,000.00	0.31	2.551	359.5	0.5	360.0	2.
1,100,000.01 - 1,150,000.00	4	4,504,500.00	0.64	5.410	359.2	0.8	360.0	2.
1,150,000.01 - 1,200,000.00	5	5,935,000.00	0.85	4.611	358.8	1.2	360.0	2.
1,200,000.01 - 1,250,000.00	2	2,454,200.00	0.35	4.802	359.5	0.5	360.0	2.
1,250,000.01 - 1,300,000.00	7	8,963,614.00	1.28	5.735	359.1	0.9	360.0	2.
1,300,000.01 - 1,350,000.00	4	5,315,000.00	0.76	4.605	359.2	0.8	360.0	2.
1,400,000.01 - 1,450,000.00	1	1,430,000.00	0.20	4.500	360.0	0.0	360.0	2.
1,450,000.01 - 1,500,000.00	5	7,440,100.00	1.06	4.943	359.2	0.8	360.0	2.
1,650,000.01 - 1,700,000.00	2	3,355,110.00	0.48	3.566	359.5	0.5	360.0	2.

1,750,000.01 - 1,800,000.00	1	1,775,000.00	0.25	4.000	359.0	1.0	360.0	2.
1,800,000.01 - 1,850,000.00	2	3,650,450.00	0.52	5.262	359.0	1.0	360.0	2.
1,850,000.01 - 1,900,000.00	2	3,742,500.00	0.53	5.304	359.5	0.5	360.0	2.
1,950,000.01 - 2,000,000.00	1	2,000,000.00	0.29	5.250	358.0	2.0	360.0	4.
2,000,000.01 >=	2	4,825,000.00	0.69	4.466	359.5	0.5	360.0	2.
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.

Min.: 30,000.00

Max: 2,500,000.00

Avg.: 310,627.36

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	F
1 - 50,000	39	1,530,775.28	0.22	6.857	359.0	1.0	360.0	4.464	
50,001 - 100,000	185	14,866,174.27	2.12	5.707	359.0	1.0	360.0	3.406	
100,001 - 150,000	323	41,113,070.43	5.87	5.387	359.1	0.9	360.0	3.248	
150,001 - 200,000	315	55,034,060.65	7.85	5.457	359.1	0.9	360.0	3.095	
200,001 - 250,000	273	61,552,437.60	8.78	5.267	359.1	0.9	360.0	2.945	
250,001 - 300,000	221	60,544,673.43	8.64	5.156	359.0	1.0	360.0	2.906	
300,001 - 350,000	204	66,128,270.92	9.44	5.238	359.1	0.9	360.0	2.735	
350,001 - 400,000	158	59,236,263.06	8.45	5.149	359.2	0.8	360.0	2.609	
400,001 - 450,000	112	47,654,236.40	6.80	5.160	359.2	0.8	360.0	2.528	
450,001 - 500,000	120	57,334,003.59	8.18	5.011	359.0	1.0	360.0	2.593	
500,001 - 550,000	59	31,121,349.00	4.44	5.066	359.2	0.8	360.0	2.528	
550,001 - 600,000	59	33,771,279.99	4.82	5.167	359.3	0.7	360.0	2.584	
600,001 - 650,000	48	30,210,299.27	4.31	4.879	359.1	0.9	360.0	2.606	
650,001 - 700,000	15	10,134,642.00	1.45	4.592	359.2	0.8	360.0	2.486	
700,001 - 750,000	19	13,745,691.92	1.96	4.754	359.1	0.9	360.0	2.334	
750,001 - 800,000	13	10,099,132.00	1.44	4.180	368.2	1.2	369.4	2.573	
800,001 - 850,000	10	8,246,000.00	1.18	3.948	359.1	0.9	360.0	2.608	
850,001 - 900,000	10	8,874,744.00	1.27	5.573	359.6	0.4	360.0	2.654	

900,001 - 950,000	10	9,198,250.00	1.31	4.643	359.5	0.5	360.0	2.550
950,001 - 1,000,000	22	21,783,500.00	3.11	4.440	359.3	0.7	360.0	2.730
1,000,001 - 1,050,000	1	1,022,000.00	0.15	4.625	358.0	2.0	360.0	2.250
1,050,001 - 1,100,000	2	2,184,000.00	0.31	2.551	359.5	0.5	360.0	2.426
1,100,001 - 1,150,000	4	4,504,500.00	0.64	5.410	359.2	0.8	360.0	2.592
1,150,001 - 1,200,000	5	5,935,000.00	0.85	4.611	358.8	1.2	360.0	2.653
1,200,001 - 1,250,000	2	2,454,200.00	0.35	4.802	359.5	0.5	360.0	2.250
1,250,001 - 1,300,000	7	8,963,614.00	1.28	5.735	359.1	0.9	360.0	2.410
1,300,001 - 1,350,000	4	5,315,000.00	0.76	4.605	359.2	0.8	360.0	2.743
1,400,001 - 1,450,000	1	1,430,000.00	0.20	4.500	360.0	0.0	360.0	2.250
1,450,001 - 1,500,000	5	7,440,100.00	1.06	4.943	359.2	0.8	360.0	2.620
1,650,001 - 1,700,000	2	3,355,110.00	0.48	3.566	359.5	0.5	360.0	2.450
1,750,001 - 1,800,000	1	1,775,000.00	0.25	4.000	359.0	1.0	360.0	2.250
1,800,001 - 1,850,000	2	3,650,450.00	0.52	5.262	359.0	1.0	360.0	2.250
1,850,001 - 1,900,000	2	3,742,500.00	0.53	5.304	359.5	0.5	360.0	2.250
1,950,001 - 2,000,000	1	2,000,000.00	0.29	5.250	358.0	2.0	360.0	4.000
2,000,001 >=	2	4,825,000.00	0.69	4.466	359.5	0.5	360.0	2.652
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751

Min.: 30,000

Max: 2,500,000

Avg.: 310,638

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
0.501 - 1.000	92	36,561,429.26	5.22	1.000	359.2	0.8	360.0	2.783	2.78	9
1.001 - 1.500	46	11,470,821.00	1.64	1.373	367.7	0.6	368.3	2.930	2.93	10
1.501 - 2.000	11	5,831,550.00	0.83	1.815	359.7	0.3	360.0	3.082	3.08	10
2.501 - 3.000	11	2,164,661.00	0.31	2.696	359.6	0.4	360.0	2.793	2.79	9
3.001 - 3.500	7	2,109,408.00	0.30	3.431	359.5	0.5	360.0	2.367	2.37	10
3.501 - 4.000	134	54,475,149.96	7.77	3.951	359.3	0.7	360.0	2.354	2.35	11

4.001 - 4.500	257	98,038,035.83	13.99	4.278	359.2	0.8	360.0	2.327	2.33	11
4.501 - 5.000	194	63,345,094.51	9.04	4.834	359.1	0.9	360.0	2.547	2.55	11
5.001 - 5.500	410	121,969,494.65	17.40	5.351	359.1	0.9	360.0	2.451	2.45	11
5.501 - 6.000	508	147,808,281.91	21.09	5.814	359.1	0.9	360.0	2.539	2.54	11
6.001 - 6.500	273	84,945,994.35	12.12	6.278	359.1	0.9	360.0	2.994	2.99	11
6.501 - 7.000	149	38,441,697.32	5.49	6.792	358.9	1.1	360.0	3.891	3.89	11
7.001 - 7.500	103	22,972,185.66	3.28	7.389	358.8	1.2	360.0	5.008	5.01	12
7.501 - 8.000	58	9,717,596.00	1.39	7.741	359.4	0.6	360.0	4.959	4.96	12
8.001 - 8.500	2	548,000.00	0.08	8.365	359.7	0.3	360.0	5.250	5.25	13
9.001 - 9.500	1	375,928.36	0.05	9.500	358.0	2.0	360.0	5.000	5.00	14
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11

Min.: 1.000

Max: 9.500

NZWA: 5.103

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4. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
Adjustable	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28

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5. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
1 Year ARM	733	287,314,440.10	41.00	4.934	359.2	0.8	360.0	2.260	2.26
2/28 ARM (Libor)	461	122,067,074.61	17.42	6.530	359.0	1.0	360.0	3.662	3.66
1 Month Libor ARM	337	109,188,689.37	15.58	2.971	360.1	0.8	360.9	3.068	3.07

3/1 ARM	361	101,965,265.15	14.55	5.335	359.1	0.9	360.0	2.251	2
3/27 ARM (Libor)	352	77,061,818.58	11.00	6.155	358.9	1.1	360.0	3.331	3
6 Month Libor ARM	12	3,178,040.00	0.45	5.943	359.0	1.0	360.0	3.380	3
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2

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6. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
301 - 360	2,255	699,985,327.81	99.89	5.107	359.1	0.9	360.0	2.751	2.75	11.29
361 - 480	1	790,000.00	0.11	1.500	480.0	0.0	480.0	2.850	2.85	9.95
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28

Min.: 360.0

Max.: 480.0

NZWA: 360.1

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7. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W. Life Ca
301 - 360	2,255	699,985,327.81	99.89	5.107	359.1	0.9	360.0	2.751	2.75	11.2
361 - 480	1	790,000.00	0.11	1.500	480.0	0.0	480.0	2.850	2.85	9.9
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.2

Min.: 347.0

Max: 480.0

NZWA: 359.3

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8. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
<= 0	682	221,773,829.45	31.65	4.970	360.4	0.0	360.4	2.727	2.73	11.25
1 - 24	1,574	479,001,498.36	68.35	5.165	358.7	1.3	360.0	2.763	2.76	11.30
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28

Min.: 0.0

Max: 13.0

WA: 0.9

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9. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
2004	5	1,338,585.95	0.19	6.571	349.0	11.0	360.0	4.495	4.49	11.93
2005	2,251	699,436,741.86	99.81	5.100	359.3	0.8	360.1	2.748	2.75	11.28
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28

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10. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
2034	6	1,548,538.57	0.22	6.341	349.6	10.4	360.0	4.156	4.16	11.94
2035	2,249	698,436,789.24	99.67	5.105	359.2	0.8	360.0	2.748	2.75	11.28
2045	1	790,000.00	0.11	1.500	480.0	0.0	480.0	2.850	2.85	9.95

Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28
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11. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
1st Lien	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28

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12. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
Fully Amortizing	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75

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13. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	N On
No	239	58,373,170.70	8.33	5.128	360.7	0.9	361.6	3.142	3.14	11.24	
Yes	2,017	642,402,157.11	91.67	5.101	359.1	0.9	360.0	2.716	2.72	11.29	
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28	

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14. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
<= 0.000	465	138,415,581.58	19.75	5.935	359.1	0.9	360.0	3.106	3.11
0.001 - 5.000	3	615,400.00	0.09	5.250	358.5	1.5	360.0	2.516	2.52
5.001 - 10.000	14	6,855,390.00	0.98	2.576	359.4	0.6	360.0	2.789	2.79
10.001 - 15.000	62	22,245,436.46	3.17	3.087	359.1	0.9	360.0	2.734	2.73
15.001 - 20.000	102	39,175,790.09	5.59	3.438	359.2	0.8	360.0	2.611	2.61
20.001 - 25.000	162	52,600,894.45	7.51	4.383	361.0	0.8	361.8	2.599	2.60
25.001 - 30.000	235	85,529,895.26	12.21	4.740	359.2	0.8	360.0	2.546	2.55
30.001 - 35.000	341	111,175,838.19	15.86	5.042	359.1	0.9	360.0	2.509	2.51
35.001 - 40.000	414	122,183,154.87	17.44	5.350	359.2	0.8	360.0	2.615	2.61
40.001 - 45.000	366	96,305,568.86	13.74	5.602	359.1	0.9	360.0	2.857	2.86
45.001 - 50.000	77	20,036,468.00	2.86	5.743	359.2	0.8	360.0	3.557	3.56
50.001 - 55.000	10	4,354,110.84	0.62	4.662	359.3	0.7	360.0	2.560	2.56
55.001 - 60.000	1	232,000.00	0.03	1.000	359.0	1.0	360.0	2.980	2.98
60.001 - 65.000	3	732,840.00	0.10	4.562	359.5	0.5	360.0	2.351	2.35
65.001 - 70.000	1	316,959.21	0.05	5.625	358.0	2.0	360.0	5.000	5.00
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75

Min: 0.000

Max: 66.311

NZWA: 32.271

[Top](#)**15. FICO**

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
<= 0	2	274,495.76	0.04	3.725	358.5	1.5	360.0	2.395	2.39	10.53
551 - 600	4	1,121,478.36	0.16	6.613	359.3	0.7	360.0	3.656	3.66	12.12
601 - 650	157	36,912,332.66	5.27	5.603	358.8	1.2	360.0	3.922	3.92	11.51
651 - 700	730	222,385,232.21	31.73	5.132	359.1	0.9	360.0	2.920	2.92	11.30

701 - 750	834	269,560,996.44	38.47	5.119	359.5	0.9	360.4	2.588	2.59	11.29
751 - 800	479	156,175,789.31	22.29	4.924	359.2	0.8	360.0	2.521	2.52	11.21
801 - 850	50	14,345,003.07	2.05	4.930	359.1	0.9	360.0	2.623	2.62	11.23
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28

Nzmin.: 575

Max.: 817

NZWA.: 718

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

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16. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	F O
A	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28	
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28	

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17. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
0.000	2,062	653,839,959.41	93.30	5.184	359.3	0.9	360.1	2.673	2.67	11.
1.000	63	21,073,056.69	3.01	1.992	359.1	0.9	360.0	2.881	2.88	10.
2.000	107	20,390,441.87	2.91	6.456	358.9	1.1	360.0	4.838	4.84	11.
3.000	17	4,985,471.00	0.71	1.992	359.2	0.8	360.0	3.742	3.74	10.
5.000	7	486,398.84	0.07	6.847	358.8	1.2	360.0	5.054	5.05	11.
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.

WA: 0.113

NZWA: 1.688

[Top](#)**18. Original LTV (Calc)**

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	
10.01 - 15.00	1	55,000.00	0.01	5.500	359.0	1.0	360.0	2.250	2.25	1
15.01 - 20.00	6	1,987,000.00	0.28	3.320	359.3	0.7	360.0	2.400	2.40	1
20.01 - 25.00	2	60,000.00	0.01	3.750	359.5	0.5	360.0	3.825	3.83	1
25.01 - 30.00	3	710,000.00	0.10	4.658	359.1	0.9	360.0	2.282	2.28	1
30.01 - 35.00	2	973,000.00	0.14	4.680	359.7	0.3	360.0	2.250	2.25	1
35.01 - 40.00	6	2,502,000.00	0.36	5.500	358.3	1.7	360.0	3.391	3.39	1
40.01 - 45.00	8	2,336,131.25	0.33	4.621	359.0	1.0	360.0	2.417	2.42	1
45.01 - 50.00	19	5,405,174.73	0.77	4.315	359.1	0.9	360.0	2.770	2.77	1
50.01 - 55.00	21	8,831,776.53	1.26	3.259	359.6	0.4	360.0	2.553	2.55	1
55.01 - 60.00	48	23,891,108.92	3.41	4.611	363.1	0.8	364.0	2.695	2.70	1
60.01 - 65.00	69	36,377,557.00	5.19	4.410	359.0	1.0	360.0	2.652	2.65	1
65.01 - 70.00	649	194,391,920.25	27.74	5.498	359.1	0.9	360.0	2.551	2.55	1
70.01 - 75.00	243	98,858,787.12	14.11	4.831	359.3	0.7	360.0	2.713	2.71	1
75.01 - 80.00	1,071	302,836,570.87	43.21	5.098	359.1	0.9	360.0	2.809	2.81	1
80.01 - 85.00	9	1,841,625.00	0.26	5.652	359.0	1.0	360.0	3.963	3.96	1
85.01 - 90.00	53	9,990,895.88	1.43	5.502	358.2	1.8	360.0	4.101	4.10	1
90.01 - 95.00	42	8,772,780.26	1.25	6.246	359.1	0.9	360.0	4.531	4.53	1
95.01 - 100.00	4	954,000.00	0.14	3.875	359.3	0.7	360.0	4.165	4.16	1
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	1

NZMin.: 14.36

Max: 100.00

NZWA: 73.82

[Top](#)**19. Combined LTV (Calc)**

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	
10.01 - 15.00	1	55,000.00	0.01	5.500	359.0	1.0	360.0	2.250	2.25	1
15.01 - 20.00	6	1,987,000.00	0.28	3.320	359.3	0.7	360.0	2.400	2.40	1
20.01 - 25.00	2	60,000.00	0.01	3.750	359.5	0.5	360.0	3.825	3.83	1
25.01 - 30.00	3	710,000.00	0.10	4.658	359.1	0.9	360.0	2.282	2.28	1
30.01 - 35.00	2	973,000.00	0.14	4.680	359.7	0.3	360.0	2.250	2.25	1
35.01 - 40.00	6	2,502,000.00	0.36	5.500	358.3	1.7	360.0	3.391	3.39	1
40.01 - 45.00	8	2,336,131.25	0.33	4.621	359.0	1.0	360.0	2.417	2.42	1
45.01 - 50.00	19	5,405,174.73	0.77	4.315	359.1	0.9	360.0	2.770	2.77	1
50.01 - 55.00	21	8,831,776.53	1.26	3.259	359.6	0.4	360.0	2.553	2.55	1
55.01 - 60.00	48	23,891,108.92	3.41	4.611	363.1	0.8	364.0	2.695	2.70	1
60.01 - 65.00	69	36,377,557.00	5.19	4.410	359.0	1.0	360.0	2.652	2.65	1
65.01 - 70.00	649	194,391,920.25	27.74	5.498	359.1	0.9	360.0	2.551	2.55	1
70.01 - 75.00	243	98,858,787.12	14.11	4.831	359.3	0.7	360.0	2.713	2.71	1
75.01 - 80.00	1,071	302,836,570.87	43.21	5.098	359.1	0.9	360.0	2.809	2.81	1
80.01 - 85.00	9	1,841,625.00	0.26	5.652	359.0	1.0	360.0	3.963	3.96	1
85.01 - 90.00	53	9,990,895.88	1.43	5.502	358.2	1.8	360.0	4.101	4.10	1
90.01 - 95.00	42	8,772,780.26	1.25	6.246	359.1	0.9	360.0	4.531	4.53	1
95.01 - 100.00	4	954,000.00	0.14	3.875	359.3	0.7	360.0	4.165	4.16	1
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	1

NZMin.: 14.36

Max: 100.00

NZWA: 73.82

[Top](#)**20. Property Type**

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
SF	1,327	419,391,526.12	59.85	5.014	359.4	0.8	360.2	2.720	2.72	11.26

PUD	499	165,231,227.17	23.58	5.296	359.1	0.9	360.0	2.847	2.85	11.37
C	312	78,940,355.71	11.26	4.969	359.2	0.8	360.0	2.706	2.71	11.23
2-4F	117	36,936,218.81	5.27	5.551	359.1	0.9	360.0	2.784	2.78	11.33
COOP	1	276,000.00	0.04	4.250	360.0	0.0	360.0	2.250	2.25	11.00
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28

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21. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	F
Purchase	1,495	436,040,708.10	62.22	5.343	359.1	0.9	360.0	2.790	
Cash Out Refinance	494	173,527,214.14	24.76	4.724	359.7	0.8	360.5	2.774	
Rate/Term Refinance	267	91,207,405.57	13.02	4.677	359.2	0.8	360.0	2.525	
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	

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22. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
Primary Home	1,667	572,198,604.89	81.65	5.045	359.3	0.9	360.2	2.688	2.69
Investment	489	95,696,256.92	13.66	5.583	359.1	0.9	360.0	3.170	3.17
Second Home	100	32,880,466.00	4.69	4.726	359.0	1.0	360.0	2.629	2.63
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75

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23. Loan Documentation

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Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	W Floor
Stated	950	315,276,998.84	44.99	5.105	359.4	0.9	360.3	2.777	2.5
Full	847	248,704,598.18	35.49	4.646	359.2	0.8	360.0	2.523	2.5
No Documentation	459	136,793,730.79	19.52	5.932	359.1	0.9	360.0	3.107	3.1
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.5

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24. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	N Or
CA-N	366	161,224,261.09	23.01	4.999	359.1	0.9	360.0	2.491	2.49	11.27	
CA-S	305	111,485,477.67	15.91	5.406	359.2	0.8	360.0	2.612	2.61	11.32	
IL	229	73,802,841.12	10.53	4.803	359.2	0.8	360.0	2.620	2.62	11.22	
FL	161	49,879,343.22	7.12	5.055	359.3	0.7	360.0	3.121	3.12	11.34	
VA	113	38,074,731.51	5.43	5.208	361.5	1.0	362.5	2.969	2.97	11.33	
AZ	110	31,032,711.02	4.43	5.363	359.1	0.9	360.0	2.813	2.81	11.36	
MD	93	23,004,348.97	3.28	5.133	358.9	1.1	360.0	2.997	3.00	11.19	
NY	45	19,764,384.20	2.82	4.700	358.8	1.2	360.0	2.832	2.83	10.96	
NV	78	18,433,544.57	2.63	5.903	359.0	1.0	360.0	3.079	3.08	11.47	
CO	71	18,253,793.32	2.60	5.411	359.1	0.9	360.0	2.439	2.44	11.36	
NC	75	15,046,835.72	2.15	5.241	359.2	0.8	360.0	3.354	3.35	11.34	
MI	73	14,709,997.23	2.10	5.042	359.2	0.8	360.0	3.255	3.26	11.48	
NJ	43	14,170,860.12	2.02	4.868	359.3	0.7	360.0	2.770	2.77	11.37	
MA	33	12,295,327.05	1.75	5.184	359.1	0.9	360.0	2.745	2.74	11.30	
TX	38	11,901,199.88	1.70	6.621	358.6	1.4	360.0	3.156	3.16	11.94	
WA	44	11,786,650.00	1.68	4.950	359.1	0.9	360.0	2.521	2.52	11.08	
SC	39	8,274,146.41	1.18	5.393	359.3	0.7	360.0	2.696	2.70	11.22	
OH	55	8,014,130.08	1.14	3.638	359.4	0.6	360.0	3.396	3.40	10.84	

GA	30	6,098,995.90	0.87	5.554	359.1	0.9	360.0	3.076	3.08	11.55
OR	33	6,092,140.19	0.87	5.662	358.7	1.3	360.0	2.854	2.85	11.34
CT	7	5,193,300.00	0.74	3.016	359.6	0.4	360.0	3.119	3.12	10.85
MO	31	4,925,868.41	0.70	5.677	358.8	1.2	360.0	2.929	2.93	11.60
UT	28	4,656,464.00	0.66	4.851	359.1	0.9	360.0	2.340	2.34	11.01
PA	23	4,505,068.00	0.64	3.850	359.3	0.7	360.0	2.878	2.88	10.64
NH	15	3,553,792.00	0.51	4.010	359.3	0.7	360.0	3.077	3.08	10.98
KY	19	3,333,004.64	0.48	5.041	359.1	0.9	360.0	3.115	3.11	11.09
IN	16	3,215,490.00	0.46	4.891	359.0	1.0	360.0	2.805	2.81	11.11
RI	10	2,888,720.00	0.41	3.948	359.2	0.8	360.0	2.770	2.77	11.15
DC	7	2,445,483.32	0.35	4.635	359.2	0.8	360.0	2.864	2.86	11.26
DE	12	2,139,950.00	0.31	4.540	359.2	0.8	360.0	2.629	2.63	11.31
Other	54	10,572,468.17	1.51	4.721	359.1	0.9	360.0	2.833	2.83	11.15
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.28

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25. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
60614	8	5,038,400.00	0.72	4.544	359.7	0.3	360.0	2.250	2.25
94568	5	4,554,657.00	0.65	5.056	359.0	1.0	360.0	2.773	2.77
60022	3	3,833,200.00	0.55	4.516	359.1	0.9	360.0	2.250	2.25
85262	6	3,817,450.00	0.54	4.321	358.9	1.1	360.0	2.317	2.32
60010	3	3,257,000.00	0.46	2.159	360.0	0.0	360.0	2.921	2.92
91915	8	3,053,650.00	0.44	5.571	359.4	0.6	360.0	2.407	2.41
92886	3	2,982,200.00	0.43	5.138	359.5	0.5	360.0	2.250	2.25
60613	9	2,916,950.00	0.42	4.525	358.5	1.5	360.0	2.396	2.40
94513	7	2,912,206.00	0.42	4.857	359.2	0.8	360.0	2.419	2.42
85259	4	2,830,750.00	0.40	4.873	359.0	1.0	360.0	2.250	2.25
Other	2,200	665,578,864.81	94.98	5.132	359.3	0.9	360.1	2.769	2.77

Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75
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26. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	M
1 Month Libor	161	48,321,270.68	6.90	4.792	359.1	0.9	360.0	
6 Month Libor (Wall St)	825	202,306,933.19	28.87	6.378	359.0	1.0	360.0	
1 Year Libor (WSJ/1 Mo Lead)	1,097	390,564,425.25	55.73	5.037	359.2	0.8	360.0	
1 Year CMT (Moving Mos Avg)	173	59,582,698.69	8.50	1.465	360.9	0.7	361.6	
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	

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27. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
1.501 - 2.000	9	2,148,752.62	0.31	4.129	358.4	1.6	360.0	1.863	1.86	12
2.001 - 2.500	1,475	502,063,141.92	71.64	5.181	359.2	0.8	360.0	2.256	2.26	11
2.501 - 3.000	165	54,898,148.15	7.83	2.397	360.9	0.8	361.7	2.785	2.79	10
3.001 - 3.500	75	24,588,408.58	3.51	3.762	359.3	0.7	360.0	3.276	3.28	11
3.501 - 4.000	61	19,564,447.55	2.79	4.592	359.0	1.0	360.0	3.787	3.79	11
4.001 - 4.500	28	6,573,656.00	0.94	5.443	359.1	0.9	360.0	4.329	4.33	11
4.501 - 5.000	428	88,978,043.67	12.70	6.764	358.9	1.1	360.0	4.997	5.00	11
5.001 - 5.500	6	836,160.00	0.12	8.097	359.6	0.4	360.0	5.298	5.30	13
5.501 - 6.000	8	977,520.00	0.14	7.081	359.5	0.5	360.0	5.665	5.66	12
6.001 - 6.500	1	147,049.32	0.02	5.875	358.0	2.0	360.0	6.200	5.00	10
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11

NZWA: 2.751

Min.: 1.750

Max.: 6.200

[Top](#)**28. Margin**

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
1.501 - 2.000	9	2,148,752.62	0.31	4.129	358.4	1.6	360.0	1.863	1.86	12
2.001 - 2.500	1,475	502,063,141.92	71.64	5.181	359.2	0.8	360.0	2.256	2.26	11
2.501 - 3.000	165	54,898,148.15	7.83	2.397	360.9	0.8	361.7	2.785	2.79	10
3.001 - 3.500	75	24,588,408.58	3.51	3.762	359.3	0.7	360.0	3.276	3.28	11
3.501 - 4.000	61	19,564,447.55	2.79	4.592	359.0	1.0	360.0	3.787	3.79	11
4.001 - 4.500	28	6,573,656.00	0.94	5.443	359.1	0.9	360.0	4.329	4.33	11
4.501 - 5.000	428	88,978,043.67	12.70	6.764	358.9	1.1	360.0	4.997	5.00	11
5.001 - 5.500	6	836,160.00	0.12	8.097	359.6	0.4	360.0	5.298	5.30	13
5.501 - 6.000	8	977,520.00	0.14	7.081	359.5	0.5	360.0	5.665	5.66	12
6.001 - 6.500	1	147,049.32	0.02	5.875	358.0	2.0	360.0	6.200	5.00	10
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11

WA: 2.751
Min.: 1.750
Max.: 6.200

[Top](#)**29. Initial Periodic Rate Cap**

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
<= 0.000	340	109,332,009.37	15.60	3.000	360.0	0.8	360.9	3.079	3.08	10
0.501 - 1.000	6	1,750,000.00	0.25	5.553	359.5	0.5	360.0	3.542	3.54	11
1.501 - 2.000	1,097	390,564,425.25	55.73	5.037	359.2	0.8	360.0	2.257	2.26	11

2.501 - 3.000	812	199,006,393.19	28.40	6.385	359.0	1.0	360.0	3.534	3.53	11
3.001 >=	1	122,500.00	0.02	6.375	358.0	2.0	360.0	3.000	3.00	11
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11

Min.: 0.000

Max.: 5.000

NZWA: 2.334

[Top](#)**30. Periodic Rate Cap**

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
<= 0.000	340	109,332,009.37	15.60	3.000	360.0	0.8	360.9	3.079	3.08	10
0.501 - 1.000	819	200,878,893.19	28.67	6.377	359.0	1.0	360.0	3.534	3.53	11
1.501 - 2.000	1,097	390,564,425.25	55.73	5.037	359.2	0.8	360.0	2.257	2.26	11
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11

Min.: 0.000

Max.: 2.000

NZWA: 1.660

[Top](#)**31. Maximum Rate**

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
8.501 - 9.000	5	1,205,050.00	0.17	2.715	359.7	0.3	360.0	2.500	2.50
9.001 - 9.500	4	985,158.00	0.14	3.351	359.5	0.5	360.0	2.500	2.50
9.501 - 10.000	133	52,127,749.09	7.44	1.564	361.1	0.7	361.8	2.788	2.79
10.001 - 10.500	138	31,524,447.13	4.50	4.179	359.0	1.0	360.0	2.760	2.76
10.501 - 11.000	665	232,784,786.24	33.22	4.699	359.2	0.8	360.0	2.396	2.40

11.001 - 11.500	502	141,927,802.28	20.25	5.698	359.1	0.9	360.0	2.676	2.68
11.501 - 12.000	579	171,458,221.05	24.47	5.729	359.1	0.9	360.0	2.928	2.93
12.001 - 12.500	165	56,912,329.66	8.12	6.678	359.1	0.9	360.0	3.405	3.41
12.501 - 13.000	60	10,425,856.00	1.49	7.638	359.4	0.6	360.0	4.830	4.83
13.001 - 13.500	2	612,000.00	0.09	8.154	359.8	0.2	360.0	4.963	4.96
13.501 - 14.000	2	436,000.00	0.06	7.625	359.0	1.0	360.0	3.625	3.63
14.001 - 14.500	1	375,928.36	0.05	9.500	358.0	2.0	360.0	5.000	5.00
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75

Min.: 8.625

Max.: 14.500

NZWA: 11.285

[Top](#)**32. Next Rate Adjustment Date**

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W Li C
2005-07	198	67,586,026.79	9.64	1.875	360.5	0.9	361.4	2.944	2.94	10.1
2005-08	90	27,038,208.13	3.86	4.694	359.0	1.0	360.0	3.256	3.26	12.1
2005-09	46	13,279,734.45	1.90	4.911	360.0	0.0	360.0	3.396	3.40	12.1
2005-10	4	874,840.00	0.12	6.639	358.0	2.0	360.0	3.309	3.31	12.1
2005-11	5	1,347,700.00	0.19	5.839	359.0	1.0	360.0	3.134	3.13	11.1
2005-12	3	955,500.00	0.14	5.453	360.0	0.0	360.0	3.793	3.79	11.1
2006-02	1	34,892.44	0.00	5.875	356.0	4.0	360.0	2.250	2.25	11.1
2006-03	1	81,600.00	0.01	5.625	357.0	3.0	360.0	2.250	2.25	11.1
2006-04	97	35,581,398.45	5.08	4.888	358.0	2.0	360.0	2.251	2.25	11.1
2006-05	399	156,725,838.97	22.36	4.958	359.0	1.0	360.0	2.264	2.26	11.1
2006-06	240	96,448,109.00	13.76	4.905	360.0	0.0	360.0	2.260	2.26	11.1
2006-07	1	500,000.00	0.07	7.375	349.0	11.0	360.0	5.000	5.00	12.1
2006-08	1	287,507.19	0.04	5.875	350.0	10.0	360.0	4.000	4.00	11.1
2007-01	2	255,388.84	0.04	6.811	355.0	5.0	360.0	5.000	5.00	11.1

2007-03	2	620,600.00	0.09	5.555	357.0	3.0	360.0	2.860	2.86	10.
2007-04	64	18,948,162.18	2.70	6.500	358.0	2.0	360.0	3.740	3.73	11.
2007-05	252	64,645,306.64	9.22	6.545	359.0	1.0	360.0	3.692	3.69	11.
2007-06	136	36,414,931.00	5.20	6.535	360.0	0.0	360.0	3.554	3.55	11.
2007-07	1	278,400.00	0.04	7.000	349.0	11.0	360.0	5.000	5.00	12.
2008-01	3	661,700.00	0.09	7.187	355.0	5.0	360.0	4.377	4.38	12.
2008-04	161	38,683,590.13	5.52	5.768	358.0	2.0	360.0	2.884	2.88	11.
2008-05	364	89,222,325.60	12.73	5.626	359.0	1.0	360.0	2.613	2.61	11.
2008-06	184	50,181,068.00	7.16	5.708	360.0	0.0	360.0	2.734	2.73	11.
2010-04	1	122,500.00	0.02	6.375	358.0	2.0	360.0	3.000	3.00	11.
Total:	2,256	700,775,327.81	100.00	5.103	359.3	0.9	360.1	2.751	2.75	11.

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33. MI Flag - Existing (1st lien and LTV gt 80)

MI Flag - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	C
Yes	107	21,183,372.78	98.26	5.679	358.7	1.3	360.0	4.254	4.25	11.44	
No	1	375,928.36	1.74	9.500	358.0	2.0	360.0	5.000	5.00	14.50	
Total:	108	21,559,301.14	100.00	5.746	358.7	1.3	360.0	4.267	4.27	11.49	

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34. MI Company - Existing (1st lien and LTV gt 80)

MI Company - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAO

00-None	1	375,928.36	1.74	9.500	358.0	2.0	360
1- GE	44	9,328,689.93	43.27	6.140	358.6	1.4	360
6- Mortgage Guaranty Insurance Corp.	15	2,363,068.21	10.96	5.977	359.0	1.0	360
11- PMI	2	267,100.00	1.24	2.600	359.0	1.0	360
13- Republic Mortgage Insurance Corp.	5	1,002,258.93	4.65	6.482	358.9	1.1	360
17- Radian Guaranty	30	5,312,400.71	24.64	6.007	358.3	1.7	360
24- Triad Guaranty Insurance Company	11	2,909,855.00	13.50	3.368	359.4	0.6	360
Total:	108	21,559,301.14	100.00	5.746	358.7	1.3	360

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35. MI % - Total (1st lien and LTV gt 80)

MI % - Total (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	N Ori
0.00	1	375,928.36	1.74	9.500	358.0	2.0	360.0	5.000	5.00	14.50	
12.00	4	540,100.00	2.51	3.866	359.3	0.7	360.0	2.779	2.78	10.41	
20.00	5	1,301,525.00	6.04	6.394	358.9	1.1	360.0	4.454	4.45	11.80	
22.00	1	287,507.19	1.33	5.875	350.0	10.0	360.0	4.000	4.00	11.88	
25.00	52	9,479,497.42	43.97	5.364	358.5	1.5	360.0	4.083	4.08	11.32	
30.00	41	8,620,743.17	39.99	6.224	359.1	0.9	360.0	4.523	4.52	11.67	
35.00	4	954,000.00	4.43	3.875	359.3	0.7	360.0	4.165	4.16	10.55	
Total:	108	21,559,301.14	100.00	5.746	358.7	1.3	360.0	4.267	4.27	11.49	

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Lehman Brothers
28 records
Balance: 34,024,712

FIXED; CURBAL gt 900000

Selection Criteria: FIXED; CURBAL gt 900000
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1. Current Balance

	No. of	Total						NZWA
Current Balance	Loans	Current	%	WAC	WAM	WALA	WAOT	Origina
		Balance						LTV

900,000.01 - 950,000.00	5	4,631,861.66	13.61	6.702	358.2	1.8	360.0	68.8
950,000.01 - 1,000,000.00	12	11,820,285.90	34.74	6.640	344.2	1.2	345.4	65.3
1,200,000.01 - 1,250,000.00	1	1,211,000.00	3.56	6.500	359.0	1.0	360.0	70.0
1,250,000.01 - 1,300,000.00	1	1,298,824.79	3.82	6.500	358.0	2.0	360.0	56.5
1,300,000.01 - 1,350,000.00	2	2,665,000.00	7.83	6.688	359.0	1.0	360.0	65.0
1,350,000.01 - 1,400,000.00	2	2,765,000.00	8.13	6.435	360.0	0.0	360.0	67.5
1,450,000.01 - 1,500,000.00	1	1,500,000.00	4.41	6.500	360.0	0.0	360.0	66.4
1,700,000.01 - 1,750,000.00	1	1,750,000.00	5.14	6.875	355.0	5.0	360.0	70.0
1,850,000.01 - 1,900,000.00	1	1,885,000.00	5.54	6.625	359.0	1.0	360.0	65.0
1,950,000.01 - 2,000,000.00	1	2,000,000.00	5.88	6.500	360.0	0.0	360.0	61.1
2,000,000.01 >=	1	2,497,739.97	7.34	6.500	358.0	2.0	360.0	61.0
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5

Min.: 908,268.61

Max: 2,497,739.97

Avg.: 1,215,168.30

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA I Score
900,001 - 950,000	5	4,631,861.66	13.61	6.702	358.2	1.8	360.0	68.8	70.0
950,001 - 1,000,000	12	11,820,285.90	34.74	6.640	344.2	1.2	345.4	65.3	71.0
1,200,001 - 1,250,000	1	1,211,000.00	3.56	6.500	359.0	1.0	360.0	70.0	69.0
1,250,001 - 1,300,000	1	1,298,824.79	3.82	6.500	358.0	2.0	360.0	56.5	72.0
1,300,001 - 1,350,000	2	2,665,000.00	7.83	6.688	359.0	1.0	360.0	65.0	67.0
1,350,001 - 1,400,000	2	2,765,000.00	8.13	6.435	360.0	0.0	360.0	67.5	70.0
1,450,001 - 1,500,000	1	1,500,000.00	4.41	6.500	360.0	0.0	360.0	66.4	73.0
1,700,001 - 1,750,000	1	1,750,000.00	5.14	6.875	355.0	5.0	360.0	70.0	71.0
1,850,001 - 1,900,000	1	1,885,000.00	5.54	6.625	359.0	1.0	360.0	65.0	70.0
1,950,001 - 2,000,000	1	2,000,000.00	5.88	6.500	360.0	0.0	360.0	61.1	74.0
2,000,001 >=	1	2,497,739.97	7.34	6.500	358.0	2.0	360.0	61.0	66.0
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	71.0

Min.: 910,000
 Max: 2,500,000
 Avg.: 1,215,695

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
5.501 - 6.000	2	1,960,000.00	5.76	5.872	271.8	0.0	271.8	47.9	742.7
6.001 - 6.500	13	16,632,432.25	48.88	6.378	358.7	1.3	360.0	65.6	720.9
6.501 - 7.000	9	11,553,539.17	33.96	6.688	358.3	1.7	360.0	65.4	698.1
7.001 - 7.500	3	2,878,740.90	8.46	7.375	358.7	1.3	360.0	72.8	684.8
8.501 - 9.000	1	1,000,000.00	2.94	8.875	360.0	0.0	360.0	78.4	681.0
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

Min.: 5.750
 Max: 8.875
 NZWA: 6.612

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4. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Fixed	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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5. Product Type

		Total						NZWA	NZWA
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Product Type	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	Original LTV	Fico Score
Fixed Rate	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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6. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 180	1	960,000.00	2.82	6.000	180.0	0.0	180.0	60.0	706.0
301 - 360	27	33,064,712.32	97.18	6.629	358.7	1.3	360.0	65.7	710.7
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

Min.: 180.0

Max.: 360.0

NZWA: 354.9

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7. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 180	1	960,000.00	2.82	6.000	180.0	0.0	180.0	60.0	706.0
301 - 360	27	33,064,712.32	97.18	6.629	358.7	1.3	360.0	65.7	710.7
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

Min.: 180.0

Max: 360.0

NZWA: 353.6

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8. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 0	9	11,095,000.00	32.61	6.631	344.4	0.0	344.4	65.0	717.6
1 - 24	19	22,929,712.32	67.39	6.602	358.1	1.9	360.0	65.7	707.0
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

Min.: 0.0

Max: 5.0

WA: 1.3

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9. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
2005	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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10. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
2020	1	960,000.00	2.82	6.000	180.0	0.0	180.0	60.0	706.0
2035	27	33,064,712.32	97.18	6.629	358.7	1.3	360.0	65.7	710.7
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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11. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
1st Lien	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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12. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Fully Amortizing	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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13. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
No	13	16,062,356.35	47.21	6.459	347.4	1.8	349.2	64.2	716.1
Yes	15	17,962,355.97	52.79	6.748	359.2	0.8	360.0	66.7	705.3
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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14. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 0.000	17	20,413,792.69	60.00	6.643	350.6	1.0	351.5	66.0	713.8
10.001 - 15.000	1	2,497,739.97	7.34	6.500	358.0	2.0	360.0	61.0	665.0

20.001 - 25.000	2	1,999,257.85	5.88	6.625	359.0	1.0	360.0	55.2	729.5
25.001 - 30.000	2	1,954,028.06	5.74	6.125	358.5	1.5	360.0	67.1	736.0
30.001 - 35.000	2	1,999,950.00	5.88	6.437	358.0	2.0	360.0	56.7	729.5
35.001 - 40.000	1	960,000.00	2.82	7.125	360.0	0.0	360.0	80.0	658.0
40.001 - 45.000	3	4,199,943.75	12.34	6.713	357.5	2.5	360.0	70.8	704.8
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

Min: 0.000

Max: 44.165

NZWA: 29.948

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15. FICO

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 0	1	994,479.17	2.92	6.625	359.0	1.0	360.0	58.8	0.0
601 - 650	1	949,943.75	2.79	6.750	358.0	2.0	360.0	79.2	642.0
651 - 700	10	12,688,018.64	37.29	6.807	358.9	1.1	360.0	68.0	679.1
701 - 750	12	15,138,445.97	44.49	6.560	347.2	1.4	348.6	65.5	724.1
751 - 800	4	4,253,824.79	12.50	6.181	358.5	1.5	360.0	56.6	771.2
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

Nzmin.: 642

Max.: 778

NZWA.: 711

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

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16. Credit Grade

[illegible]

A	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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17. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
0.000	27	33,025,454.47	97.06	6.585	353.5	1.3	354.8	65.2	711.5
3.000	1	999,257.85	2.94	7.500	358.0	2.0	360.0	74.1	681.0
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

WA: 0.088

NZWA: 3.000

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18. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
35.01 - 40.00	1	1,000,000.00	2.94	5.750	360.0	0.0	360.0	36.4	778.0
45.01 - 50.00	1	999,950.00	2.94	6.625	359.0	1.0	360.0	48.8	689.0
55.01 - 60.00	4	4,588,303.96	13.49	6.495	321.3	1.1	322.3	58.8	721.7
60.01 - 65.00	8	11,574,519.69	34.02	6.541	358.6	1.4	360.0	63.0	714.2
65.01 - 70.00	9	10,997,666.25	32.32	6.511	358.5	1.5	360.0	69.5	716.2
70.01 - 75.00	1	999,257.85	2.94	7.500	358.0	2.0	360.0	74.1	681.0
75.01 - 80.00	4	3,865,014.57	11.36	7.239	359.0	1.0	360.0	79.4	668.9
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

NZMin.: 36.36

Max: 80.00

NZWA: 65.50

[Top](#)**19. Combined LTV (Calc)**

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
35.01 - 40.00	1	1,000,000.00	2.94	5.750	360.0	0.0	360.0	36.4	778.0
45.01 - 50.00	1	999,950.00	2.94	6.625	359.0	1.0	360.0	48.8	689.0
55.01 - 60.00	4	4,588,303.96	13.49	6.495	321.3	1.1	322.3	58.8	721.7
60.01 - 65.00	8	11,574,519.69	34.02	6.541	358.6	1.4	360.0	63.0	714.2
65.01 - 70.00	9	10,997,666.25	32.32	6.511	358.5	1.5	360.0	69.5	716.2
70.01 - 75.00	1	999,257.85	2.94	7.500	358.0	2.0	360.0	74.1	681.0
75.01 - 80.00	4	3,865,014.57	11.36	7.239	359.0	1.0	360.0	79.4	668.9
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

NZMin.: 36.36

Max: 80.00

NZWA: 65.50

[Top](#)**20. Property Type**

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
SF	15	18,812,876.80	55.29	6.718	358.9	1.1	360.0	66.5	707.9
PUD	8	10,394,087.74	30.55	6.586	358.4	1.6	360.0	65.0	704.2
2-4F	3	2,868,268.61	8.43	6.166	297.8	2.0	299.8	61.8	734.3
COOP	1	994,479.17	2.92	6.625	359.0	1.0	360.0	58.8	0.0
C	1	955,000.00	2.81	6.125	359.0	1.0	360.0	69.5	760.0
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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21. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZV F Score
Cash Out Refinance	19	24,444,372.54	71.84	6.469	352.0	0.9	352.9	63.1	71
Purchase	7	7,660,856.73	22.52	6.666	357.4	2.6	360.0	71.7	71
Rate/Term Refinance	2	1,919,483.05	5.64	8.216	359.0	1.0	360.0	71.4	69
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	71

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22. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Primary Home	22	26,867,415.65	78.96	6.570	352.3	1.3	353.6	65.3	708.8
Investment	4	3,907,296.67	11.48	6.890	358.0	2.0	360.0	67.3	722.2
Second Home	2	3,250,000.00	9.55	6.625	359.4	0.6	360.0	65.0	710.6
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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23. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
No Documentation	16	19,505,524.08	57.33	6.661	350.3	0.9	351.1	66.2	713.2
Full	6	7,445,969.63	21.88	6.481	358.1	1.9	360.0	62.8	699.9
Stated	6	7,073,218.61	20.79	6.613	358.1	1.9	360.0	66.3	714.7
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

Top**24. State (Top 30)**

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
CA-N	7	7,653,162.36	22.49	6.401	336.5	0.9	337.4	59.2	708.8
CA-S	4	4,250,352.85	12.49	6.328	358.2	1.8	360.0	64.6	748.8
TX	2	3,496,997.82	10.28	6.786	358.0	2.0	360.0	64.7	669.6
NC	2	3,365,000.00	9.89	6.551	360.0	0.0	360.0	62.7	735.4
NY	2	2,879,479.17	8.46	6.625	359.0	1.0	360.0	62.9	706.0
FL	2	2,660,000.00	7.82	6.704	356.7	3.3	360.0	70.0	714.4
CT	2	2,319,483.05	6.82	6.746	359.2	0.8	360.0	67.6	699.5
MD	2	2,285,070.82	6.72	6.416	358.6	1.4	360.0	74.2	682.9
VA	1	1,211,000.00	3.56	6.500	359.0	1.0	360.0	70.0	694.0
DC	1	1,000,000.00	2.94	6.250	357.0	3.0	360.0	64.5	770.0
GA	1	1,000,000.00	2.94	8.875	360.0	0.0	360.0	78.4	681.0
SC	1	960,000.00	2.82	7.125	360.0	0.0	360.0	80.0	658.0
NV	1	944,166.25	2.77	6.625	358.0	2.0	360.0	70.0	750.0
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

Top**25. Top 10 Zip Code Concentrations**

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
77019	1	2,497,739.97	7.34	6.500	358.0	2.0	360.0	61.0	665.0
28409	1	2,000,000.00	5.88	6.500	360.0	0.0	360.0	61.1	748.0
11954	1	1,885,000.00	5.54	6.625	359.0	1.0	360.0	65.0	706.0
33156	1	1,750,000.00	5.14	6.875	355.0	5.0	360.0	70.0	713.0

95138	1	1,500,000.00	4.41	6.500	360.0	0.0	360.0	66.4	735.0
06831	1	1,400,000.00	4.11	6.250	360.0	0.0	360.0	70.0	688.0
28411	1	1,365,000.00	4.01	6.625	360.0	0.0	360.0	65.0	717.0
95650	1	1,335,000.00	3.92	6.750	359.0	1.0	360.0	60.0	681.0
20772	1	1,330,000.00	3.91	6.625	359.0	1.0	360.0	70.0	675.0
92649	1	1,298,824.79	3.82	6.500	358.0	2.0	360.0	56.5	775.0
Other	18	17,663,147.56	51.91	6.646	348.9	1.3	350.2	66.6	712.5
Total:	28	34,024,712.32	100.00	6.612	353.6	1.3	354.9	65.5	710.5

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26. MI Flag - Existing (1st lien and LTV gt 80)

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27. MI Company - Existing (1st lien and LTV gt 80)

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28. MI % - Total (1st lien and LTV gt 80)

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Jun 15, 2005 11:47

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ENB Collateral Information

Deal Name:	AHM 2005-2
Bloomberg Ticker:	AHM 2005-2
Asset Class:	Prime ARMs
Issuer:	American Home Mortgage Investment Trust 2005-2
Trustee:	Deutsche Bank National Trust Company
Lead Manager(s):	Lehman Brothers
Issue Date:	

Originators	% Name
1	American Home Mortgage Investment Corp.
2	
3	
Master Servicer	
1	Wells Fargo Bank
2	

FICO	# Loans	Principal Balance \$	%	WA Loan Balance \$
NA	7	1,446,414	0	206,631
below 500	1	1,359,248	0	1,359,248
500 to 520	3	397,392	0	132,464
520 to 540	4	933,303	0	233,326
540 to 560	20	1,969,548	0	98,477
560 to 580	42	12,248,998	1	291,643
580 to 600	429	103,685,852	4	241,692
600 to 620	566	145,395,852	6	256,683
620 to 640	1,126	288,490,532	12	286,208
640 to 660	1,404	379,814,735	16	270,523
660 to 680	3,096	857,603,485	36	277,004
680 to 700	2,117	688,534,637	26	278,004
700 to 750			0	0
750 plus	8,815	2,381,879,997	100	270,208
Total				
FICO Mean:	715		Median:	712

WAC	WA Ave FICO	WA %LTV	% DTI	Weighted Average Collateral Characteristics	Refi Catchout	MI Covered	NINA/No Doc	IO
4	0	70	23	14	100	0	0	5
7	517	59	7	100	100	0	0	0
3	533	86	36	64	100	0	35	0
7	572	83	19	17	100	0	0	0
4	593	79	36	62	100	0	9	18
4	616	67	31	9	100	0	3	42
5	631	75	33	14	100	49	12	14
5	651	76	33	13	100	46	10	13
5	671	74	34	23	100	34	6	24
5	690	75	33	19	100	32	4	19
5	724	75	33	22	100	25	4	18
5	774	74	32	26	100	19	3	14
5	715	75	33	22	100	28	5	17
Std Dev:	50							72

LTV	# Loans	Balance \$	%	WA Loan Balance \$
Below 50	202	67,300,297	3	333,170
50 to 55	92	33,987,032	1	369,424
55 to 60	168	60,895,488	3	305,414
60 to 65	304	112,493,960	5	370,046
65 to 70	2,113	527,972,151	22	249,066
70 to 75	920	330,992,280	14	359,774
75 to 80	4,458	1,132,704,632	48	254,084
80 to 85	38	7,589,788	0	199,131
85 to 90	237	49,551,312	2	209,077
90 to 95	216	41,914,542	2	194,049
95 to 100	77	16,478,515	1	214,007
100 plus			0	0
Total	8,815	2,381,879,997	100	270,208
LTV Mean:	75		Median:	80

WAC	WA Ave FICO	WA %LTV	% DTI	Weighted Average Collateral Characteristics	Refi Catchout	MI Covered	NINA/No Doc	IO
4	719	53	29	31	100	63	0	16
3	719	58	27	24	100	57	0	9
5	706	58	23	23	100	57	0	19
4	717	63	29	22	100	54	0	20
5	718	70	33	34	100	30	0	29
4	711	74	30	15	100	46	0	11
5	717	80	34	17	100	17	0	12
5	701	84	36	31	100	21	100	26
5	694	90	35	29	100	14	98	29
6	686	95	38	3	100	0	99	53
4	742	100	37	38	100	0	100	6
5	715	75	33	22	100	28	5	17
Std Dev:	9							72

DTI	# Loans	Balance \$	%	WA Loan Balance \$
below 20	2,442	628,427,442	20	261,341
20 to 25	613	194,569,033	8	317,405
25 to 30	912	295,375,573	12	312,812
30 to 35	1,296	371,519,980	16	286,667
35 to 40	1,596	418,227,554	18	263,047
40 to 45	1,460	357,411,277	16	241,494
45 to 50	364	97,505,691	4	261,873
50 to 55	68	18,632,360	1	271,006
55 to 60	14	3,287,109	0	234,793
60 plus	30	6,924,278	0	230,809
Total	8,815	2,381,879,997	100	270,208
DTI Mean:	33		Median:	32

WAC	WA Ave FICO	WA %LTV	% DTI	Weighted Average Collateral Characteristics	Refi Catchout	MI Covered	NINA/No Doc	IO
5	715	73	15	26	100	29	6	65
3	718	73	23	16	100	42	2	0
4	716	74	28	17	100	34	4	59
5	717	75	33	20	100	29	4	68
6	712	76	33	21	100	23	5	0
6	717	77	42	22	100	20	5	0
8	704	75	47	25	100	28	5	0
5	721	79	52	16	100	37	8	77
5	723	80	58	48	100	32	13	0
5	700	78	74	43	100	19	12	61
5	715	75	33	22	100	28	5	17
Std Dev:	16							72

Purpose :		WA Loan		Weighted Average Collateral Characteristics		Refi Cashout		MI Covered		NINANO Doc		IO	
# Loans	Balance \$	%	Balance \$	WAC	WA Ave FICO	WA %LTV	% DTI	Non - Prim	Non SFPUD	Refi Cashout	MI Covered	NINANO Doc	IO
5,647	1,447,698,916	61	256,364	5	721	77	34	24	100	0	6	20	79
Refinance (No Cash)		0	0										
Refinance (Rate Term)		11	261,386	5	714	73	32	17	100	0	6	7	70
Cash Out Refinance Below 70% LTV		13	331,607	4	707	62	30	25	100	100	0	18	58
Cash Out Refinance with LTV 70.1% - 75%		6	153,326,502	4	699	74	28	9	100	100	0	7	46
Cash Out Refinance with LTV 75.1% - 80%		8	197,467,155	5	700	79	33	13	100	100	0	12	71
Cash Out Refinance with LTV 80.1% - 85%		0	1,592,550	7	695	84	34	18	100	100	100	40	100
Cash Out Refinance with LTV 85.1% - 90%		0	212,831	7	668	89	36	13	100	100	100	46	70
Cash Out Refinance with LTV > 90%		0	0										
Total	8,815	2,381,879,997	100	270,208	5	715	75	33	22	100	5	17	72

Occupancy Status :		WA Loan		Weighted Average Collateral Characteristics		Refi Cashout		MI Covered		NINANO Doc		IO	
# Loans	Balance \$	%	Balance \$	WAC	WA Ave FICO	WA %LTV	% DTI	Non - Prim	Non SFPUD	Refi Cashout	MI Covered	NINANO Doc	IO
2,184	385,789,146	15	166,570	6	710	73	34	100	100	24	2	26	75
Owner Occupied		78	304,343	5	714	75	33	0	100	30	5	15	73
Investment		6	304,329	4	725	73	34	100	100	22	12	16	53
2nd / Vacation / other		0	0										
Total	8,815	2,381,879,997	100	270,208	5	715	75	33	22	100	5	17	72

Documentation Type :		WA Loan		Weighted Average Collateral Characteristics		Refi Cashout		MI Covered		NINANO Doc		IO	
# Loans	Balance \$	%	Balance \$	WAC	WA Ave FICO	WA %LTV	% DTI	Non - Prim	Non SFPUD	Refi Cashout	MI Covered	NINANO Doc	IO
3,730	969,297,869	49	259,865	5	721	77	35	18	100	25	6	0	75
Full Documentation		0	0										
Limited Documentation		21	303,732	4	713	65	31	31	100	43	0	0	65
Stated Documentation with LTV < 70%		29	309,191	5	709	78	31	16	100	27	0	0	61
Stated Documentation with LTV 70.1% - 80%		0	234,652	5	704	84	34	48	100	34	100	0	44
Stated Documentation with LTV 80.1% - 85%		0	197,182	7	672	90	36	26	100	30	100	0	70
Stated Documentation with LTV 85.1% - 90%		0	210,312	7	669	94	38	0	100	0	94	0	90
No Ratio		0	0										
NINA		0	0										
No Doc		0	0										
Other		0	0										
Total	7,029	1,973,715,195	100	280,796	5	716	75	33	20	100	29	4	69

Property Type :		WA Loan		Weighted Average Collateral Characteristics		Refi Cashout		MI Covered		NINANO Doc		IO	
# Loans	Balance \$	%	Balance \$	WAC	WA Ave FICO	WA %LTV	% DTI	Non - Prim	Non SFPUD	Refi Cashout	MI Covered	NINANO Doc	IO
4,839	1,331,591,472	56	275,179	5	713	74	33	18	100	34	4	16	69
Single Family		28	206,645	5	717	76	33	19	100	21	5	20	78
Planned Unit Development (PUD)		5	251,605	6	715	73	35	55	100	30	3	21	72
2,4 Unit		0	0										
Townhouse		13	230,799	5	723	78	33	28	100	18	7	16	74
Condo		0	0										
MH		0	0										
Other		0	364,573	4	711	73	35	4	100	30	22	0	59
Total	8,815	2,381,879,997	100	270,208	5	715	75	33	22	100	28	17	72

UPB :									
	Balance \$	%	WA Loan Balance \$	WAC	FICO	%LTV	Weighted Average Collateral Characteristics	MI Covered	NINAMo Doc
							Non - Prim	Non SFPUD	Refi Cactout
below \$50,000	164	6,665,220	0	6	695	74	36	87	34
\$50,001 to \$75,000	371	23,796,478	1	6	700	74	31	78	100
\$75,001 to \$100,000	550	40,114,674	2	6	709	74	34	57	30
\$100,001 to \$125,000	758	85,927,022	4	6	714	76	35	46	100
\$125,001 to \$150,000	845	116,590,318	5	6	718	76	34	35	15
\$150,001 to \$200,000	1,479	250,674,918	11	5	715	76	35	28	19
\$200,001 to \$250,000	1,141	256,533,549	11	5	714	76	34	27	22
\$250,001 to \$300,000	874	240,046,725	10	5	714	76	34	19	7
\$300,001 to \$350,000	692	225,012,980	8	5	715	76	35	27	6
\$350,001 to \$400,000	473	176,779,160	7	5	716	75	34	15	18
\$400,001 to \$450,000	324	138,041,295	6	5	714	76	34	13	13
\$450,001 to \$500,000	293	139,683,973	6	5	723	76	33	11	2
\$500,001 to \$600,000	334	182,704,083	8	5	718	76	32	13	13
\$600,001 to \$700,000	189	121,697,032	5	4	714	73	32	14	1
\$700,001 plus	328	360,622,571	15	4	715	69	28	14	0
Total	8,515	2,381,879,997	100	5	715	75	33	22	28
	Min	19,555	Max	6,984,582					17

State :									
	Balance \$	%	WA Loan Balance \$	WAC	FICO	%LTV	Weighted Average Collateral Characteristics	MI Covered	NINAMo Doc
							Non - Prim	Non SFPUD	Refi Cactout
CA	1,620	630,936,237	26	5	715	73	33	11	100
FL	874	219,435,305	9	5	711	75	31	37	27
IL	799	216,394,120	9	5	723	75	32	13	100
AZ	681	156,597,404	7	6	715	75	34	28	100
VA	485	156,197,803	7	5	712	75	33	18	100
MD	413	108,777,166	5	5	706	76	35	13	100
NV	315	78,904,106	3	5	718	75	34	30	100
NC	420	75,600,792	3	5	725	78	32	48	16
NY	169	71,673,644	3	5	711	72	31	15	100
CO	290	67,291,870	3	5	721	72	35	30	100
NJ	198	65,182,839	3	5	715	76	31	26	100
MA	156	59,534,555	3	5	707	70	35	33	100
MI	341	57,822,210	2	5	706	77	31	22	100
GA	179	40,898,593	2	5	721	75	32	20	100
SC	168	38,306,728	2	5	723	76	33	37	100
Other	1,707	334,336,625	14	5	716	75	33	25	28
Total	8,516	2,381,879,997	100	5	716	75	33	22	28

California Breakdown :									
	Balance \$	%	WA Loan Balance \$	WAC	FICO	%LTV	Weighted Average Collateral Characteristics	MI Covered	NINAMo Doc
							Non - Prim	Non SFPUD	Refi Cactout
CA North	848	345,055,851	55	5	717	73	32	12	100
CA South	772	285,880,386	45	5	713	73	34	11	100
Total	1,620	630,936,237	100	5	715	73	33	11	100

Fixed/Floating :									
	Balance \$	%	WA Loan Balance \$	WAC	WA Ave FICO	WA %LTV	Weighted Average Collateral Characteristics	MI Covered	NINAMo Doc
							Non - Prim	Non SFPUD	Refi Cactout
2YEAR ARM	73	12,553,777	1	7	681	79	36	21	100
3YEAR ARM-IO	386	109,513,297	5	6	704	75	37	24	100
3YEAR ARM	78	15,944,502	1	6	717	75	35	18	100
3YEAR ARM-IO	635	163,082,562	7	6	718	76	37	16	100
5YEAR ARM	5,082	1,197,956,407	50	6	717	76	36	22	100
OTHER	2,559	882,829,432	37	3	715	73	28	21	100
Total	8,519	2,381,879,997	100	5	716	75	33	22	100

Months to Rate Reset:	
13 - 24	25
25 - 36	37
37 - 49	50
49 >=	N/A
Total	8,815

# Loans	Balance \$	%	WA Loan Balance \$
2,563	884,022,041	37	344,917
458	121,450,296	5	265,175
713	173,370,065	8	261,571
5,081	1,197,037,596	50	235,391
N/A		0	0
Total	2,381,879,997	100	270,208

WAC	WA Ave FICO	WA %LTV	Weighted Average Collateral Characteristics	DTI	Non-Prim	Non SF/PUD	Refi Cashout	MI Covered	NINA/No Doc	IO
3	715	73	28	21	100	100	38	5	8	42
7	702	75	37	24	100	100	19	7	30	90
6	718	76	36	16	100	100	26	3	14	91
6	717	76	36	22	100	100	22	4	23	90
5	715	75	33	22	100	100	28	6	17	72

Interest Only Periods (months)	
0	1
1 - 24	25
25 - 36	37
37 - 60	49
61 +	N/A
Total	8,815

# Loans	Balance \$	%	WA Loan Balance \$
2,316	665,365,658	28	287,291
335	95,201,114	4	284,182
5,669	1,423,543,803	60	251,110
495	197,769,423	8	399,534
Total	2,381,879,997	100	270,208

WAC	WA Ave FICO	WA %LTV	Weighted Average Collateral Characteristics	DTI	Non-Prim	Non SF/PUD	Refi Cashout	MI Covered	NINA/No Doc	IO
3	709	74	29	24	100	100	42	8	8	0
5	724	77	37	6	100	100	26	1	0	100
6	716	75	36	23	100	100	22	4	25	100
4	729	73	27	10	100	100	32	2	0	100
5	715	75	33	22	100	100	28	5	17	72

Lien :	
1st Lien	1
Second Liens with LTV below 85%	25
Second Liens with LTV 85.1% - 90%	37
Second Liens with LTV 90.1% - 95%	49
Second Liens with LTV above 95%	N/A
Other	0
Total	8,815

# Loans	Balance \$	%	WA Loan Balance \$
8,815	2,381,879,997	100	270,208

WAC	WA Ave FICO	WA %LTV	Weighted Average Collateral Characteristics	DTI	Non-Prim	Non SF/PUD	Refi Cashout	MI Covered	NINA/No Doc	IO
5	715	75	33	22	100	100	28	5	17	72

Prepayment :	
None	1
6 Months	25
1 Year	37
2 Year	49
3 Year	N/A
5 Year	0
Other	0
Total	8,815

# Loans	Balance \$	%	WA Loan Balance \$
7,524	2,026,119,744	85	269,288
1	596,250	0	596,250
520	166,029,670	7	319,288
397	70,579,071	3	177,781
340	113,310,813	5	333,267
33	6,244,448	0	168,923
Total	2,381,879,997	100	270,208

WAC	WA Ave FICO	WA %LTV	Weighted Average Collateral Characteristics	DTI	Non-Prim	Non SF/PUD	Refi Cashout	MI Covered	NINA/No Doc	IO
5	717	75	34	21	100	100	26	4	18	80
2	788	75	25	100	100	100	0	0	0	0
2	712	74	28	27	100	100	48	9	1	13
7	691	80	38	27	100	100	22	15	43	90
2	701	71	28	20	100	100	52	9	0	5
6	699	77	31	32	100	100	40	8	35	83
5	715	75	33	22	100	100	28	5	17	72

Index :	
1 Month Libor	1
6 Month Libor (Mail SI)	25
1 Year CMT (Weekly)	37
1 Year Libor (WS/J1 Mo Lead)	49
1 Year CMT (Monthly)	N/A
1 Year CMT (Moving Mos Avg)	0
Total	8,815

# Loans	Balance \$	%	WA Loan Balance \$
161	48,321,271	2	300,132
4,163	881,322,396	37	211,704
1	141,392	0	141,392
2,840	909,363,977	38	320,199
1	145,168	0	145,168
1,649	642,585,775	23	329,039
Total	2,381,879,997	100	270,208

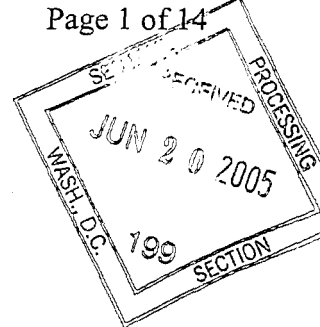
WAC	WA Ave FICO	WA %LTV	Weighted Average Collateral Characteristics	DTI	Non-Prim	Non SF/PUD	Refi Cashout	MI Covered	NINA/No Doc	IO
5	714	72	31	24	100	100	25	5	42	94
6	708	75	36	33	100	100	23	6	38	89
5	629	100	38	0	100	100	0	100	0	0
5	727	75	34	8	100	100	22	1	6	91
6	714	100	34	0	100	100	0	100	0	0
2	708	73	27	24	100	100	48	8	0	10
5	715	75	33	22	100	100	28	6	17	72

Mortgage Insurance :	
80 plus LTV with MI	562
80 plus LTV without MI	6
below 80 LTV with MI	8,247
Not covered by MI	0
Other	0
Total	8,815

# Loans	Balance \$	%	WA Loan Balance \$
562	113,978,918	5	202,809
6	1,555,239	0	269,207
8,247	2,266,345,841	95	274,809
0		0	0
0		0	0
Total	2,381,879,997	100	270,208

WAC	WA Ave FICO	WA %LTV	Weighted Average Collateral Characteristics	DTI	Non-Prim	Non SF/PUD	Refi Cashout	MI Covered	NINA/No Doc	IO
5	699	93	36	21	100	100	8	100	34	51
6	696	91	28	24	100	100	0	0	0	10
5	716	74	33	22	100	100	29	0	16	73
5	715	75	33	22	100	100	28	6	17	72

Lehman Brothers
 2,475 records
 Balance: 155,451,000
 AABST 2005-3
 6-1-05 Cut off



All records

Selection Criteria: All records Table of Contents

1. CREDIT - LIMIT
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15. Initial Rate Cap
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17. DRAW PERIOD
18. REMANING DRAW PERIOD
19. Origination Year
20. Margin
21. Occupancy Status
22. CLTV
23. UTILIZATION

1. CREDIT - LIMIT

CREDIT - LIMIT	No. of Loans	Total Current Balance	% Current Balance
5,000.01 - 7,500.00	1	5,970.00	0.00
7,500.01 - 10,000.00	15	149,937.64	0.10
10,000.01 - 20,000.00	121	1,919,789.92	1.23

20,000.01 - 30,000.00	327	8,215,730.24	5.29
30,000.01 - 40,000.00	321	11,261,402.34	7.24
40,000.01 - 50,000.00	328	14,649,594.69	9.42
50,000.01 - 60,000.00	294	15,766,234.09	10.14
60,000.01 - 70,000.00	229	14,417,099.63	9.27
70,000.01 - 80,000.00	171	12,342,940.22	7.94
80,000.01 - 90,000.00	138	11,120,506.34	7.15
90,000.01 - 100,000.00	127	11,004,974.35	7.08
100,000.01 - 150,000.00	322	38,608,958.92	24.84
150,000.01 - 200,000.00	45	7,013,862.80	4.51
200,000.01 - 250,000.00	16	3,341,949.00	2.15
250,000.01 - 300,000.00	9	2,103,939.73	1.35
300,000.01 - 350,000.00	5	1,649,710.54	1.06
350,000.01 - 400,000.00	2	800,000.00	0.51
400,000.01 - 500,000.00	2	447,999.60	0.29
500,000.01 >=	2	630,400.00	0.41
Total:	2,475	155,451,000.05	100.00

Min.: 5,970.00
Max: 600,000.00
Avg.: 66,610.56

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2. Current Balance

Current Balance	No. of Loans	Total Current Balance	% Current Balance
0.00 - 0.00	1	0.00	0.00
0.01 - 2,500.00	8	3,828.12	0.00
2,500.01 - 5,000.00	2	8,177.64	0.01
5,000.01 - 7,500.00	2	13,470.00	0.01
7,500.01 - 10,000.00	58	579,169.87	0.37
10,000.01 - 20,000.00	132	2,147,362.61	1.38
20,000.01 - 30,000.00	337	8,695,092.68	5.59

30,000.01 - 40,000.00	329	11,625,219.19	7.48
40,000.01 - 50,000.00	319	14,722,352.48	9.47
50,000.01 - 60,000.00	290	15,947,350.13	10.26
60,000.01 - 70,000.00	223	14,480,168.21	9.31
70,000.01 - 80,000.00	166	12,497,864.16	8.04
80,000.01 - 90,000.00	131	11,123,674.80	7.16
90,000.01 - 100,000.00	110	10,621,712.31	6.83
100,000.01 - 150,000.00	301	37,899,699.86	24.38
150,000.01 - 200,000.00	36	6,467,038.32	4.16
200,000.01 - 250,000.00	14	3,214,112.00	2.07
250,000.01 - 300,000.00	7	2,012,097.53	1.29
300,000.01 - 350,000.00	5	1,649,710.54	1.06
350,000.01 - 400,000.00	2	800,000.00	0.51
400,000.01 - 450,000.00	1	412,499.60	0.27
450,000.01 >=	1	530,400.00	0.34
Total:	2,475	155,451,000.05	100.00

Min.: 0.00

Max: 530,400.00

Avg.: 62,808.48

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3. Rate

Rate	No. of Loans	Total Current Balance	% Current Balance
3.001 - 3.500	1	230.87	0.00
3.501 - 4.000	3	189,452.71	0.12
4.001 - 4.500	639	35,529,046.98	22.86
4.501 - 5.000	1,087	66,027,662.68	42.47
5.001 - 5.500	10	1,117,328.07	0.72
5.501 - 6.000	18	1,632,748.40	1.05
6.001 - 6.500	75	5,388,363.68	3.47
6.501 - 7.000	133	9,524,896.40	6.13

7.001 - 7.500	167	11,374,330.49	7.32
7.501 - 8.000	154	11,855,642.93	7.63
8.001 - 8.500	123	9,096,454.56	5.85
8.501 - 9.000	50	3,028,003.40	1.95
9.001 - 9.500	9	488,898.88	0.31
9.501 - 10.000	4	101,690.00	0.07
10.001 - 10.500	1	13,250.00	0.01
11.001 - 11.500	1	83,000.00	0.05
Total:	2,475	155,451,000.05	100.00

Min.: 3.250

Max: 11.500

NZWA: 5.635

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4. State

State	No. of Loans	Total Current Balance	% Current Balance
AL	2	179,000.00	0.12
AZ	167	10,504,367.53	6.76
CA	556	46,318,076.93	29.80
CO	105	5,859,623.94	3.77
CT	18	1,531,605.00	0.99
DC	19	1,458,402.30	0.94
DE	13	548,693.67	0.35
FL	114	6,154,119.82	3.96
GA	51	2,574,088.51	1.66
HI	1	39,300.00	0.03
IA	17	474,072.21	0.30
ID	17	604,265.78	0.39
IL	202	11,682,386.73	7.52
IN	8	355,320.00	0.23
KS	16	740,919.16	0.48

KY	23	939,620.00	0.60
LA	2	296,000.00	0.19
MA	62	3,601,939.56	2.32
MD	150	8,820,450.43	5.67
ME	11	515,550.39	0.33
MI	63	2,359,575.93	1.52
MN	13	452,342.86	0.29
MT	4	325,950.00	0.21
MO	38	1,390,126.38	0.89
NC	78	3,355,714.45	2.16
NE	1	10,200.00	0.01
NH	18	852,002.05	0.55
NJ	70	5,442,129.59	3.50
NM	4	229,969.90	0.15
NV	85	5,505,939.21	3.54
NY	91	6,797,864.16	4.37
OH	59	2,289,174.27	1.47
OK	11	710,125.00	0.46
OR	47	2,514,671.53	1.62
PA	40	2,023,326.62	1.30
RI	8	426,400.00	0.27
SC	47	2,415,358.62	1.55
SD	5	226,498.29	0.15
TN	14	443,788.33	0.29
UT	32	1,306,030.68	0.84
VA	127	9,486,742.05	6.10
WA	57	3,363,808.17	2.16
WI	6	234,850.00	0.15
WV	1	33,000.00	0.02
WY	2	57,610.00	0.04
Total:	2,475	155,451,000.05	100.00

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5. CURRENT FICO

CURRENT FICO	No. of Loans	Total Current Balance	% Current Balance
<= 0	10	467,250.00	0.30
561 - 580	1	65,000.00	0.04
581 - 600	2	60,790.00	0.04
601 - 620	2	114,251.54	0.07
621 - 640	40	2,279,869.42	1.47
641 - 660	118	6,088,732.32	3.92
661 - 680	202	11,854,597.56	7.63
681 - 700	342	20,155,627.60	12.97
701 - 720	417	26,381,982.25	16.97
721 - 740	398	26,503,512.50	17.05
741 - 760	349	21,311,190.64	13.71
761 - 780	326	21,332,828.48	13.72
781 - 800	199	13,637,490.72	8.77
801 - 820	69	5,197,877.02	3.34
Total:	2,475	155,451,000.05	100.00

Nzmin.: 577

Max.: 817

NZWA.: 728

Loans with Fico scores less than 300 have been eliminated from the average.

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6. Property Type

Property Type	No. of Loans	Total Current Balance	% Current Balance
Single Family	1,449	91,327,429.45	58.75
PUD	628	42,166,585.73	27.13
Condo	376	20,431,274.92	13.14

2-4 Family	22	1,525,709.95	0.98
Total:	2,475	155,451,000.05	100.00

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7. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	% Current Balance
Purchase	1,800	115,577,950.78	74.35
Cash Out Refinance	604	36,504,726.91	23.48
Rate/Term Refinance	71	3,368,322.36	2.17
Total:	2,475	155,451,000.05	100.00

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8. Doc Type

Doc Type	No. of Loans	Total Current Balance	% Current Balance
INCOME/ASSET	1,836	107,858,978.40	69.38
NO INCOME/ASSET	1	46,600.00	0.03
STATED INCOME/ASSET	635	47,320,121.65	30.44
STATED INCOME/NO ASSET	3	225,300.00	0.14
Total:	2,475	155,451,000.05	100.00

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9. Original Term

Original Term	No. of Loans	Total Current Balance	% Current Balance
240	15	471,629.13	0.30

300	2,458	154,873,370.92	99.63
360	2	106,000.00	0.07
Total:	2,475	155,451,000.05	100.00

Min.: 240.0

Max.: 360.0

NZWA: 299.9

[Top](#)**10. Stated Remaining Term**

Stated Remaining Term	No. of Loans	Total Current Balance	% Current Balance
236 - 240	15	471,629.13	0.30
281 - 285	1	53,460.00	0.03
286 - 290	13	660,452.86	0.42
291 - 295	15	922,337.63	0.59
296 - 300	2,429	153,237,120.43	98.58
356 - 360	2	106,000.00	0.07
Total:	2,475	155,451,000.05	100.00

Min.: 237.0

Max: 360.0

NZWA: 298.1

[Top](#)**11. Index**

Index	No. of Loans	Total Current Balance	% Current Balance
6 Month Libor (Wall St)	2,475	155,451,000.05	100.00
Total:	2,475	155,451,000.05	100.00

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12. Mo to next rate adj

Mo to next rate adj	No. of Loans	Total Current Balance	% Current Balance
0 - 2	2,438	153,505,745.05	98.75
3 - 5	37	1,945,255.00	1.25
Total:	2,475	155,451,000.05	100.00

[Top](#)**13. Maximum Rate**

Maximum Rate	No. of Loans	Total Current Balance	% Current Balance
18.000	2,475	155,451,000.05	100.00
Total:	2,475	155,451,000.05	100.00

WA: 18.000
 Min.: 18.000
 Max.: 18.000

[Top](#)**14. Initial Rate Cap**

Initial Rate Cap	No. of Loans	Total Current Balance	% Current Balance
0.000	2,475	155,451,000.05	100.00
Total:	2,475	155,451,000.05	100.00

WA: 18.000
 Min.: 18.000
 Max.: 18.000

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15. Initial Rate Cap

Initial Rate Cap	No. of Loans	Total Current Balance	% Current Balance
0.000	2,475	155,451,000.05	100.00
Total:	2,475	155,451,000.05	100.00

WA: 18.000
 Min.: 18.000
 Max.: 18.000

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16. Lien Position

Lien Position	No. of Loans	Total Current Balance	% Current Balance
1st Lien	12	973,558.00	0.63
2nd Lien	2,463	154,477,442.05	99.37
Total:	2,475	155,451,000.05	100.00

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17. DRAW PERIOD

DRAW PERIOD	No. of Loans	Total Current Balance	% Current Balance
120	2,475	155,451,000.05	100.00
Total:	2,475	155,451,000.05	100.00

Min.: 120.0
 Max.: 120.0
 NZWA: 120.0

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18. REMANING DRAW PERIOD

REMANING DRAW PERIOD	No. of Loans	Total Current Balance	% Current Balance
101 - 105	1	53,460.00	0.03
106 - 110	13	660,452.86	0.42
111 - 115	17	1,082,704.59	0.70
116 - 120	2,444	153,654,382.60	98.84
Total:	2,475	155,451,000.05	100.00

Min.: 105.0

Max.: 119.0

NZWA: 117.9

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19. Origination Year

Origination Year	No. of Loans	Total Current Balance	% Current Balance
2004	26	1,364,520.93	0.88
2005	2,449	154,086,479.12	99.12
Total:	2,475	155,451,000.05	100.00

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20. Margin

Margin	No. of Loans	Total Current Balance	% Current Balance
<= -0.251	3	349,406.85	0.22
-0.250 - -0.001	12	831,775.01	0.54
0.000 - 0.249	61	5,085,542.58	3.27

0.250 - 0.499	100	8,976,565.01	5.77
0.500 - 0.749	208	15,755,949.67	10.14
0.750 - 0.999	208	15,399,837.23	9.91
1.000 - 1.249	285	18,840,362.12	12.12
1.250 - 1.499	278	15,854,630.99	10.20
1.500 - 1.749	312	20,209,923.52	13.00
1.750 - 1.999	198	11,105,867.10	7.14
2.000 - 2.249	200	11,189,539.17	7.20
2.250 - 2.499	221	11,663,385.07	7.50
2.500 - 2.749	156	9,672,536.17	6.22
2.750 - 2.999	73	3,635,060.15	2.34
3.000 - 3.249	49	2,116,324.94	1.36
3.250 - 3.499	46	2,047,530.70	1.32
3.500 - 3.999	50	2,304,933.77	1.48
4.000 - 4.499	10	313,980.00	0.20
4.500 - 4.999	3	73,250.00	0.05
5.000 - 5.499	1	12,000.00	0.01
5.500 - 5.999	1	12,600.00	0.01
Total:	2,475	155,451,000.05	100.00

WA: 1.448
Min.: 0.500
Max.: 5.500

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21. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	% Current Balance
Primary Home	2,420	153,044,697.83	98.45
Second Home	41	1,867,118.22	1.20
Investment	14	539,184.00	0.35
Total:	2,475	155,451,000.05	100.00

[Top](#)**22. CLTV**

CLTV	No. of Loans	Total Current Balance	% Current Balance
5.01 - 10.00	1	55,000.00	0.04
10.01 - 15.00	1	110,250.00	0.07
15.01 - 20.00	2	116,300.00	0.07
20.01 - 25.00	4	191,726.00	0.12
25.01 - 30.00	3	242,928.06	0.16
30.01 - 35.00	3	147,000.00	0.09
35.01 - 40.00	3	234,680.00	0.15
40.01 - 45.00	3	285,000.00	0.18
45.01 - 50.00	7	339,198.40	0.22
50.01 - 55.00	6	401,787.40	0.26
55.01 - 60.00	9	789,993.84	0.51
60.01 - 65.00	9	828,700.00	0.53
65.01 - 70.00	20	1,664,887.25	1.07
70.01 - 75.00	43	4,510,043.08	2.90
75.01 - 80.00	85	6,996,463.53	4.50
80.01 - 85.00	69	3,421,291.47	2.20
85.01 - 90.00	690	37,327,280.39	24.01
90.01 - 95.00	378	21,830,829.64	14.04
95.01 - 100.00	1,139	75,957,640.99	48.86
Total:	2,475	155,451,000.05	100.00

NZMin.: 10.00

Max: 100.00

NZWA: 92.99

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UTILIZATION	No. of Loans	Total Current Balance	% Current Balance
0.000 - 0.000	2	2.20	0.00
0.001 - 10.000	17	171,867.76	0.11
10.001 - 20.000	30	460,037.74	0.30
20.001 - 30.000	13	400,226.99	0.26
30.001 - 40.000	17	455,092.81	0.29
40.001 - 50.000	15	595,794.48	0.38
50.001 - 60.000	10	489,703.20	0.32
60.001 - 70.000	10	474,299.23	0.31
70.001 - 80.000	12	545,999.25	0.35
80.001 - 90.000	13	925,316.02	0.60
90.001 - 100.000	2,335	150,887,860.37	97.06
101.001 >=	1	44,800.00	0.03
Total:	2,475	155,451,000.05	100.00

Avg.: 94.292

Min.: 0.000

Max.: 101.820

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Conforming SYR ARM

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.01 - 50,000.00	66	2,816,910.18	0.34	7.177	359.0	1.0	360.0	4.386	4.39	12.18	74.0	692.8
50,000.01 - 100,000.00	551	44,134,245.72	5.40	6.494	359.1	0.9	360.0	3.585	3.58	11.50	74.2	708.1
100,000.01 - 150,000.00	1,082	136,554,911.13	16.70	6.255	359.2	0.8	360.0	3.261	3.26	11.26	76.1	716.1
150,000.01 - 200,000.00	938	164,237,694.32	20.09	6.205	359.1	0.9	360.0	3.182	3.18	11.21	76.2	714.6
200,000.01 - 250,000.00	708	158,854,092.62	19.43	6.131	359.2	0.8	360.0	3.142	3.14	11.13	75.6	715.5
250,000.01 - 300,000.00	522	143,423,825.43	17.54	6.085	359.2	0.8	360.0	2.987	2.99	11.08	76.3	715.2
300,000.01 - 350,000.00	390	126,871,326.20	15.52	6.021	359.1	0.9	360.0	2.902	2.90	11.02	76.4	717.4
350,000.01 - 400,000.00	99	35,492,990.35	4.34	6.074	359.2	0.8	360.0	2.903	2.90	11.07	73.5	717.6
400,000.01 - 450,000.00	8	3,357,000.00	0.41	6.451	358.9	1.1	360.0	3.266	3.27	11.45	73.3	725.1
450,000.01 - 500,000.00	3	1,396,000.00	0.17	6.658	359.3	0.7	360.0	3.156	3.16	11.66	80.0	731.8
500,000.01 - 550,000.00	1	528,000.00	0.06	5.750	359.0	1.0	360.0	2.250	2.25	10.75	80.0	782.0
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Min.: 19,955.20												
Max: 528,000.00												
Avg.: 187,194.83												

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1 - 50,000	66	2,816,910.18	0.34	7.177	359.0	1.0	360.0	4.386	4.39	12.18	74.0	692.8
50,001 - 100,000	550	44,083,721.75	5.39	6.496	359.1	0.9	360.0	3.586	3.58	11.50	74.3	707.9
100,001 - 150,000	1,081	136,405,574.79	16.68	6.255	359.2	0.8	360.0	3.262	3.26	11.26	76.1	716.1
150,001 - 200,000	939	164,252,124.68	20.09	6.205	359.1	0.9	360.0	3.182	3.18	11.21	76.2	714.5
200,001 - 250,000	709	159,039,522.57	19.45	6.130	359.2	0.8	360.0	3.141	3.14	11.13	75.6	715.7
250,001 - 300,000	522	143,423,825.43	17.54	6.085	359.2	0.8	360.0	2.987	2.99	11.08	76.3	715.2
300,001 - 350,000	390	126,871,326.20	15.52	6.021	359.1	0.9	360.0	2.902	2.90	11.02	76.4	717.4
350,001 - 400,000	99	35,492,990.35	4.34	6.074	359.2	0.8	360.0	2.903	2.90	11.07	73.5	717.6
400,001 - 450,000	8	3,357,000.00	0.41	6.451	358.9	1.1	360.0	3.266	3.27	11.45	73.3	725.1
450,001 - 500,000	3	1,396,000.00	0.17	6.658	359.3	0.7	360.0	3.156	3.16	11.66	80.0	731.8
500,001 - 550,000	1	528,000.00	0.06	5.750	359.0	1.0	360.0	2.250	2.25	10.75	80.0	782.0
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Min.: 20,000												
Max: 528,000												
Avg.: 187,249												

'Conforming 5YR ARM'

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
4.001 - 4.500	6	1,202,925.00	0.15	4.374	358.7	1.3	360.0	2.447	2.45	9.37	74.6	690.6
4.501 - 5.000	64	14,788,204.42	1.81	4.922	359.1	0.9	360.0	2.370	2.37	9.92	76.7	733.7
5.001 - 5.500	597	123,724,221.67	15.13	5.382	359.2	0.8	360.0	2.383	2.38	10.38	74.9	728.9
5.501 - 6.000	1,490	298,675,105.64	36.53	5.819	359.2	0.8	360.0	2.472	2.47	10.82	73.8	725.5
6.001 - 6.500	973	172,702,986.38	21.12	6.295	359.1	0.9	360.0	3.134	3.13	11.30	75.2	709.7
6.501 - 7.000	612	104,164,903.60	12.74	6.811	359.2	0.8	360.0	4.219	4.22	11.81	79.6	700.2
7.001 - 7.500	442	73,929,998.33	9.04	7.322	359.1	0.9	360.0	4.860	4.86	12.32	81.0	692.8
7.501 - 8.000	184	28,478,650.91	3.48	7.735	359.0	1.0	360.0	5.001	5.00	12.74	79.9	690.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Min.: 4.125												
Max.: 7.875												
NZWA: 6.164												

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Adjustable	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
5/25 ARM (Libor)	3,087	549,829,750.92	67.24	6.430	359.2	0.8	360.0	3.523	3.52	11.43	75.5	709.9
5/1 ARM	1,281	267,837,245.03	32.76	5.617	359.1	0.9	360.0	2.303	2.30	10.62	76.8	726.7
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
301 - 360	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Min.: 360.0												
Max.: 360.0												
NZWA: 360.0												

'Conforming 5YR ARM'

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
301 - 360	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Min.: 352.0												
Max: 360.0												
NZWA: 359.2												

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0	1,426	266,611,403.20	32.61	6.125	360.0	0.0	360.0	3.127	3.13	11.13	76.1	715.9
1 - 24	2,942	551,055,592.75	67.39	6.183	358.8	1.2	360.0	3.121	3.12	11.18	75.8	715.1
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Min.: 0.0												
Max: 8.0												
WA: 0.8												

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2004	1	333,700.00	0.04	5.750	352.0	8.0	360.0	2.250	2.25	10.75	78.0	758.0
2005	4,367	817,333,295.95	99.96	6.164	359.2	0.8	360.0	3.124	3.12	11.17	75.9	715.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2034	1	333,700.00	0.04	5.750	352.0	8.0	360.0	2.250	2.25	10.75	78.0	758.0
2035	4,367	817,333,295.95	99.96	6.164	359.2	0.8	360.0	3.124	3.12	11.17	75.9	715.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1st Lien	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Conforming 5YR ARM

	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Balloon												
Fully Amortizing	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
No	529	86,649,714.10	10.60	6.401	359.2	0.8	360.0	3.588	3.59	11.40	76.9	708.0
Yes	3,839	731,017,281.85	89.40	6.136	359.2	0.8	360.0	3.068	3.07	11.14	75.8	716.2
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0.000	1,222	217,786,837.89	26.64	6.584	359.2	0.8	360.0	3.819	3.82	11.58	75.8	713.5
0.001 - 5.000	4	606,146.44	0.07	6.372	358.7	1.3	360.0	2.365	2.37	11.37	71.7	755.3
5.001 - 10.000	15	2,852,190.00	0.35	6.232	358.8	1.2	360.0	3.220	3.22	11.23	71.4	708.8
10.001 - 15.000	38	6,090,186.47	0.74	6.073	359.0	1.0	360.0	3.125	3.12	11.07	71.9	721.3
15.001 - 20.000	100	17,173,089.42	2.10	6.160	359.1	0.9	360.0	3.009	3.01	11.16	76.2	724.6
20.001 - 25.000	188	31,859,406.68	3.90	5.971	359.1	0.9	360.0	2.801	2.80	10.97	74.0	719.2
25.001 - 30.000	326	62,977,826.68	7.70	5.954	359.1	0.9	360.0	2.909	2.91	10.95	76.1	722.9
30.001 - 35.000	572	108,894,556.99	13.32	5.971	359.2	0.8	360.0	2.797	2.80	10.97	75.8	719.4
35.001 - 40.000	795	152,958,583.83	18.71	6.019	359.1	0.9	360.0	2.841	2.84	11.02	76.0	715.2
40.001 - 45.000	839	165,257,823.84	20.21	6.030	359.2	0.8	360.0	2.805	2.81	11.03	76.2	713.2
45.001 - 50.000	208	40,515,741.05	4.96	6.065	359.1	0.9	360.0	3.310	3.31	11.08	77.2	708.3
50.001 - 55.000	36	6,609,542.48	0.81	5.893	359.1	0.9	360.0	2.923	2.92	10.89	77.5	706.6
55.001 - 60.000	8	1,480,800.00	0.18	5.991	359.1	0.9	360.0	2.932	2.93	10.99	78.2	702.1
60.001 - 65.000	5	880,924.18	0.11	5.976	358.9	1.1	360.0	2.638	2.64	10.98	75.5	717.9
65.001 - 70.000	4	531,870.00	0.07	5.853	359.3	0.7	360.0	3.053	3.05	10.85	68.3	719.8
70.001 - 75.000	5	606,270.00	0.07	6.740	359.3	0.7	360.0	4.159	4.16	11.74	74.8	682.7
75.001 - 80.000	1	350,000.00	0.04	5.250	359.0	1.0	360.0	2.250	2.25	10.25	74.5	659.0
80.001 - 85.000	1	149,600.00	0.02	5.500	359.0	1.0	360.0	2.250	2.25	10.50	80.0	732.0
85.001 - 90.000	1	85,600.00	0.01	7.375	359.0	1.0	360.0	2.250	2.25	12.38	80.0	633.0
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Min:		0.000										
Max:		88.253										
NZWA:		36.207										

'Conforming 5YR ARM'

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0	1	285,904.04	0.03	5.375	356.0	4.0	360.0	2.250	2.25	10.38	80.0	0.0
551 - 600	2	401,375.00	0.05	6.563	359.0	1.0	360.0	4.141	4.14	11.56	78.3	571.2
601 - 650	328	60,539,449.88	7.40	6.596	359.1	0.9	360.0	4.245	4.25	11.60	78.6	634.7
651 - 700	1,434	258,250,172.31	31.58	6.315	359.2	0.8	360.0	3.341	3.34	11.32	76.6	679.0
701 - 750	1,553	294,831,283.55	36.06	6.106	359.2	0.8	360.0	2.981	2.98	11.11	75.9	724.0
751 - 800	974	189,022,908.13	23.12	5.923	359.2	0.8	360.0	2.715	2.71	10.92	74.4	770.9
801 - 850	76	14,335,903.04	1.75	6.012	359.2	0.8	360.0	2.764	2.76	11.01	70.9	806.5
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Nzmin.: 565												
Max.: 817												
NZWA: 715												
Loans with Fico scores less than 400 have been eliminated from the average.												

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
A	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.000	4,076	771,021,299.71	94.30	6.130	359.2	0.8	360.0	3.011	3.01	11.13	75.7	717.0
1.000	5	898,187.00	0.11	5.994	359.1	0.9	360.0	3.666	3.67	11.72	69.0	727.6
2.000	280	44,749,429.24	5.47	6.737	358.9	1.1	360.0	4.998	4.99	11.74	79.9	688.5
3.000	7	998,080.00	0.12	6.649	359.1	0.9	360.0	5.000	5.00	11.65	79.6	682.5
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
WA: 0.114												
NZWA: 2.002												

'Conforming 5YR ARM'

Original LTV (Cale)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
10.01 - 15.00	1	75,000.00	0.01	5.625	360.0	0.0	360.0	2.250	2.25	10.63	12.5	793.0
15.01 - 20.00	2	175,000.00	0.02	5.607	359.6	0.4	360.0	2.357	2.36	10.61	16.1	737.7
20.01 - 25.00	1	74,940.02	0.01	7.125	358.0	2.0	360.0	5.000	5.00	12.13	22.4	659.0
25.01 - 30.00	8	1,015,500.00	0.12	5.904	358.7	1.3	360.0	2.349	2.35	10.90	28.9	717.8
30.01 - 35.00	9	1,137,888.00	0.14	5.931	359.3	0.7	360.0	2.568	2.57	10.93	32.1	761.3
35.01 - 40.00	12	1,833,511.95	0.22	5.804	359.4	0.6	360.0	2.833	2.83	10.80	38.2	735.0
40.01 - 45.00	16	3,320,603.09	0.41	5.804	358.8	1.2	360.0	3.018	3.02	10.82	42.4	709.7
45.01 - 50.00	32	5,586,174.54	0.68	5.818	359.2	0.8	360.0	2.450	2.45	10.66	52.9	735.4
50.01 - 55.00	40	8,003,483.83	0.98	5.658	359.2	0.8	360.0	2.735	2.74	10.88	58.2	726.0
55.01 - 60.00	65	12,279,781.13	1.50	5.881	359.1	0.9	360.0	2.954	2.95	10.97	63.5	716.9
60.01 - 65.00	113	23,560,570.36	2.88	5.973	359.1	0.9	360.0	2.650	2.65	11.01	69.7	723.1
65.01 - 70.00	1,152	202,911,136.12	24.82	6.000	359.2	0.8	360.0	3.260	3.22	11.19	79.8	714.3
70.01 - 75.00	287	58,733,500.61	7.18	6.282	359.1	0.9	360.0	3.753	3.75	11.44	84.4	696.8
75.01 - 80.00	2,366	451,551,926.18	55.22	6.188	359.1	0.9	360.0	4.334	4.33	11.78	89.7	686.3
80.01 - 85.00	22	3,883,813.00	0.47	6.441	359.0	1.0	360.0	4.624	4.62	11.96	94.8	685.6
85.01 - 90.00	120	21,742,804.50	2.66	6.777	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
90.01 - 95.00	122	21,781,362.62	2.66	6.961	359.3	0.7	360.0					
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0					
NZMIn.: 12.50												
Max: 95.00												
NZWA: 75.90												

Combined LTV (Cale)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
10.01 - 15.00	1	75,000.00	0.01	5.625	360.0	0.0	360.0	2.250	2.25	10.63	12.5	793.0
15.01 - 20.00	2	175,000.00	0.02	5.607	359.6	0.4	360.0	2.357	2.36	10.61	16.1	737.7
20.01 - 25.00	1	74,940.02	0.01	7.125	358.0	2.0	360.0	5.000	5.00	12.13	22.4	659.0
25.01 - 30.00	8	1,015,500.00	0.12	5.904	358.7	1.3	360.0	2.349	2.35	10.90	28.9	717.8
30.01 - 35.00	9	1,137,888.00	0.14	5.931	359.3	0.7	360.0	2.568	2.57	10.93	32.1	761.3
35.01 - 40.00	12	1,833,511.95	0.22	5.804	359.4	0.6	360.0	2.833	2.83	10.80	38.2	735.0
40.01 - 45.00	16	3,320,603.09	0.41	5.804	358.8	1.2	360.0	3.018	3.02	10.82	42.4	709.7
45.01 - 50.00	32	5,586,174.54	0.68	5.818	359.2	0.8	360.0	2.450	2.45	10.66	52.9	735.4
50.01 - 55.00	40	8,003,483.83	0.98	5.658	359.2	0.8	360.0	2.735	2.74	10.88	58.2	726.0
55.01 - 60.00	65	12,279,781.13	1.50	5.881	359.1	0.9	360.0	2.954	2.95	10.97	63.5	716.9
60.01 - 65.00	113	23,560,570.36	2.88	5.973	359.1	0.9	360.0	3.260	3.22	11.19	79.8	714.3
65.01 - 70.00	1,152	202,911,136.12	24.82	6.000	359.2	0.8	360.0	3.753	3.75	11.44	84.4	696.8
70.01 - 75.00	287	58,733,500.61	7.18	6.282	359.1	0.9	360.0	4.334	4.33	11.78	89.7	686.3
75.01 - 80.00	2,366	451,551,926.18	55.22	6.188	359.1	0.9	360.0	4.624	4.62	11.96	94.8	685.6
80.01 - 85.00	22	3,883,813.00	0.47	6.441	359.0	1.0	360.0					
85.01 - 90.00	120	21,742,804.50	2.66	6.777	359.2	0.8	360.0					
90.01 - 95.00	122	21,781,362.62	2.66	6.961	359.3	0.7	360.0					
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0					
NZMIn.: 12.50												
Max: 95.00												
NZWA: 75.90												

Conforming 5YR ARM

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
SF	2,209	394,537,002.16	48.25	6.151	359.2	0.8	360.0	3.078	3.08	11.15	75.4	711.3
PUD	1,170	234,462,458.22	28.67	6.168	359.2	0.8	360.0	3.243	3.24	11.17	77.5	717.4
C	700	128,289,769.19	15.69	6.055	359.2	0.8	360.0	2.948	2.95	11.06	75.6	723.8
2-4F	283	59,064,817.38	7.22	6.483	359.1	0.9	360.0	3.348	3.35	11.48	73.4	715.3
COOP	6	1,312,949.00	0.16	5.745	359.6	0.4	360.0	2.309	2.31	10.75	77.1	758.0
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Purchase	3,088	576,186,944.10	70.47	6.193	359.2	0.8	360.0	3.147	3.15	11.19	77.3	719.4
Cash Out Refinance	900	172,167,446.95	21.06	6.169	359.2	0.8	360.0	3.185	3.18	11.17	72.0	704.4
Rate/Term Refinance	380	69,312,604.90	8.48	5.908	359.1	0.9	360.0	2.772	2.77	10.91	74.3	708.9
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Primary Home	2,935	595,994,573.97	72.89	6.048	359.2	0.8	360.0	3.004	3.00	11.05	76.6	713.7
Investment	1,246	187,079,822.59	22.88	6.507	359.1	0.9	360.0	3.471	3.47	11.51	73.8	718.8
Second Home	187	34,592,599.39	4.23	6.316	359.2	0.8	360.0	3.291	3.29	11.32	75.5	726.1
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Full	1,780	337,856,708.54	41.32	5.807	359.1	0.9	360.0	2.619	2.62	10.81	76.9	720.2
Stated	1,376	264,297,419.52	32.32	6.273	359.1	0.9	360.0	3.197	3.20	11.28	74.7	711.0
No Documentation	1,212	215,512,867.89	26.36	6.590	359.2	0.8	360.0	3.823	3.82	11.59	75.8	713.3
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

'Confirming SYR ARM'

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
AZ	496	89,050,864.56	10.89	6.236	359.2	0.8	360.0	3.376	3.38	11.24	76.5	717.2
IL	424	79,454,334.97	9.72	6.230	359.1	0.9	360.0	3.094	3.09	11.23	75.5	713.8
FL	454	78,721,662.73	9.63	6.460	359.2	0.8	360.0	3.766	3.77	11.46	78.3	712.2
CA-S	244	62,498,080.30	7.64	5.879	359.2	0.8	360.0	2.571	2.57	10.89	73.7	713.6
CA-N	238	62,235,779.96	7.61	5.882	359.1	0.9	360.0	2.530	2.53	10.89	71.5	720.3
MD	236	49,636,947.22	6.07	6.154	359.2	0.8	360.0	3.079	3.08	11.15	77.1	703.5
VA	206	47,741,114.74	5.84	6.137	359.1	0.9	360.0	3.218	3.22	11.14	75.4	719.2
NV	187	40,280,456.64	4.93	6.213	359.1	0.9	360.0	3.011	3.01	11.22	75.4	719.0
CO	197	34,293,908.08	4.19	5.870	359.2	0.8	360.0	2.729	2.73	10.87	75.5	722.5
NC	193	25,367,097.15	3.10	6.375	359.1	0.9	360.0	3.327	3.33	11.37	78.6	717.2
OR	126	21,822,741.43	2.67	5.955	359.0	1.0	360.0	2.938	2.94	10.96	76.8	721.7
MI	166	20,941,340.86	2.56	6.635	359.2	0.8	360.0	3.970	3.97	11.64	78.1	700.2
WA	105	19,864,648.48	2.43	5.873	359.3	0.7	360.0	2.785	2.79	10.87	75.6	716.1
NJ	78	18,127,068.14	2.22	6.333	359.4	0.6	360.0	3.327	3.33	11.33	76.9	716.9
MA	68	16,787,044.47	2.05	6.214	359.3	0.7	360.0	3.102	3.10	11.21	73.7	719.9
GA	105	16,505,089.89	2.02	5.937	359.2	0.8	360.0	2.915	2.91	10.94	77.0	721.9
SC	95	15,424,074.42	1.89	6.224	359.1	0.9	360.0	3.233	3.23	11.22	77.0	725.1
NY	54	13,688,322.68	1.67	6.157	359.4	0.6	360.0	3.184	3.18	11.16	75.6	719.1
OH	100	11,731,622.90	1.43	6.197	359.2	0.8	360.0	3.313	3.31	11.20	77.4	702.8
UT	73	11,251,351.55	1.38	6.075	359.0	1.0	360.0	2.803	2.80	11.07	77.1	717.3
TX	61	8,879,329.30	1.09	6.287	359.2	0.8	360.0	3.362	3.36	11.29	75.6	706.5
PA	55	8,433,086.00	1.03	6.046	359.3	0.7	360.0	3.019	3.02	11.05	75.1	710.0
DC	30	8,120,695.00	0.99	6.397	359.3	0.7	360.0	3.040	3.04	11.40	74.5	728.1
MO	53	6,777,086.13	0.83	6.110	359.3	0.7	360.0	3.094	3.09	11.11	77.3	703.1
ID	42	5,294,956.00	0.65	6.378	359.3	0.7	360.0	3.668	3.67	11.38	75.4	726.9
CT	27	5,216,526.00	0.64	6.074	359.0	1.0	360.0	2.841	2.84	11.07	71.5	711.7
TN	36	4,971,743.00	0.61	6.397	359.1	0.9	360.0	3.735	3.66	11.40	79.2	718.2
NH	25	4,835,550.93	0.59	6.583	359.1	0.9	360.0	3.557	3.56	11.58	79.1	708.6
KY	26	3,752,440.39	0.46	6.508	359.2	0.8	360.0	3.542	3.54	11.51	79.8	709.4
RI	17	3,376,405.89	0.41	6.440	358.9	1.1	360.0	3.531	3.53	11.44	72.7	700.5
Other	151	22,595,626.14	2.76	6.046	359.0	1.0	360.0	2.829	2.83	11.05	77.2	716.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

'Conforming 5YR ARM'

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
89148	20	5,019,891.00	0.61	6.297	359.4	0.6	360.0	3.401	3.40	11.30	76.2	721.7
85249	19	4,299,066.00	0.53	6.580	359.4	0.6	360.0	4.089	4.09	11.58	81.9	720.2
85242	23	3,733,845.55	0.46	6.679	359.1	0.9	360.0	3.887	3.89	11.68	80.9	701.0
22701	13	3,260,316.66	0.40	6.762	358.4	1.6	360.0	4.410	4.41	11.76	69.3	704.7
22026	11	2,920,671.26	0.36	6.824	358.5	1.5	360.0	4.062	4.06	11.82	77.8	726.0
60647	12	2,912,300.00	0.36	6.027	359.2	0.8	360.0	2.602	2.60	11.03	77.9	746.9
85296	13	2,905,826.00	0.36	6.054	359.3	0.7	360.0	2.874	2.87	11.05	76.2	733.7
85233	17	2,775,652.97	0.34	6.055	359.1	0.9	360.0	3.352	3.35	11.06	75.6	744.9
85379	15	2,665,742.00	0.33	6.505	359.3	0.7	360.0	3.997	4.00	11.51	81.3	696.6
97701	13	2,622,650.00	0.32	5.689	359.0	1.0	360.0	2.657	2.66	10.69	77.7	711.9
Other	4,212	784,551,034.51	95.95	6.155	359.2	0.8	360.0	3.104	3.10	11.16	75.8	715.2
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
6 Month Libor (Wall St)	3,087	549,829,750.92	67.24	6.430	359.2	0.8	360.0	3.523	3.52	11.43	75.5	709.9
1 Year Libor (WSJ/1 Mo Lead)	1,281	267,837,245.03	32.76	5.617	359.1	0.9	360.0	2.303	2.30	10.62	76.8	726.7
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2,001 - 2,500	2,854	560,374,028.84	68.53	5.850	359.2	0.8	360.0	2.273	2.27	10.85	74.4	724.6
2,501 - 3,000	9	1,602,855.00	0.20	5.953	359.0	1.0	360.0	2.794	2.79	11.16	75.0	695.8
3,001 - 3,500	10	1,621,672.79	0.20	5.899	359.4	0.6	360.0	3.303	3.30	11.19	72.2	707.1
3,501 - 4,000	2	437,160.00	0.05	6.238	359.3	0.7	360.0	3.625	3.63	12.24	71.5	649.8
4,501 - 5,000	1,491	253,530,429.32	31.01	6.860	359.2	0.8	360.0	5.000	5.00	11.86	79.2	695.4
5,501 - 6,000	1	30,450.00	0.00	7.875	360.0	0.0	360.0	6.000	6.00	12.88	70.0	651.0
9,501 - 10,000	1	70,400.00	0.01	7.500	358.0	2.0	360.0	10.000	5.00	12.50	80.0	689.0
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
NZWA:												
Min.:												
Max.:												

'Conforming 5YR ARM'

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2.001 - 2.500	2,854	560,374,028.84	68.53	5.850	359.2	0.8	360.0	2.273	2.27	10.85	74.4
2.501 - 3.000	9	1,602,855.00	0.20	5.953	359.0	1.0	360.0	2.794	2.79	11.16	75.0
3.001 - 3.500	10	1,621,672.79	0.20	5.899	359.4	0.6	360.0	3.303	3.30	11.19	72.2
3.501 - 4.000	2	437,160.00	0.05	6.238	359.3	0.7	360.0	3.625	3.63	12.24	71.5
4.501 - 5.000	1,491	253,530,429.32	31.01	6.860	359.2	0.8	360.0	5.000	5.00	11.86	79.2
5.501 - 6.000	1	30,450.00	0.00	7.875	360.0	0.0	360.0	6.000	6.00	12.88	70.0
9.501 - 10.000	1	70,400.00	0.01	7.500	358.0	2.0	360.0	10.000	5.00	12.50	689.0
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9
WA: 3.123											715.4
Min.: 2.250											
Max.: 10.000											

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2.501 - 3.000	7	1,231,847.00	0.15	6.024	359.3	0.7	360.0	3.365	3.36	12.02	70.5
3.001 >=	4,361	816,435,148.95	99.85	6.164	359.2	0.8	360.0	3.123	3.12	11.16	75.9
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9
Min.: 3.000											715.4
Max.: 5.000											
NZWA: 4.997											

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.501 - 1.000	3,087	549,829,750.92	67.24	6.430	359.2	0.8	360.0	3.523	3.52	11.43	75.5
1.501 - 2.000	1,281	267,837,245.03	32.76	5.617	359.1	0.9	360.0	2.303	2.30	10.62	76.8
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9
Min.: 1.000											715.4
Max.: 2.000											
NZWA: 1.328											

'Conforming 5YR ARM'

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
9.001 - 9.500	6	1,202,925.00	0.15	4.374	358.7	1.3	360.0	2.447	2.45	9.37	74.6	690.6
9.501 - 10.000	64	14,788,204.42	1.81	4.922	359.1	0.9	360.0	2.370	2.37	9.92	76.7	733.7
10.001 - 10.500	596	123,557,436.67	15.11	5.382	359.2	0.8	360.0	2.383	2.38	10.38	74.9	728.9
10.501 - 11.000	1,488	298,285,133.64	36.48	5.819	359.2	0.8	360.0	2.472	2.47	10.82	73.8	725.5
11.001 - 11.500	971	172,414,681.38	21.09	6.295	359.1	0.9	360.0	3.134	3.13	11.30	75.2	709.8
11.501 - 12.000	613	104,334,875.60	12.76	6.808	359.2	0.8	360.0	4.213	4.21	11.81	79.5	700.4
12.001 - 12.500	446	74,605,088.33	9.12	7.312	359.1	0.9	360.0	4.84	4.84	12.32	81.0	692.6
12.501 - 13.000	184	28,478,650.91	3.48	7.735	359.0	1.0	360.0	5.001	5.00	12.74	79.9	690.4
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4
Min.: 9.125												
Max.: 12.875												
NZWA: 11.166												

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2009-10	1	333,700.00	0.04	5.750	352.0	8.0	360.0	2.250	2.25	10.75	78.0	758.0
2010-01	8	1,257,995.66	0.15	6.244	355.0	5.0	360.0	3.184	3.18	11.24	77.3	675.1
2010-02	14	1,981,419.68	0.24	6.311	356.0	4.0	360.0	3.170	3.17	11.31	76.7	735.5
2010-03	14	1,695,951.66	0.21	5.936	357.0	3.0	360.0	2.842	2.84	10.94	75.6	714.1
2010-04	619	116,256,019.84	14.22	6.213	358.0	2.0	360.0	3.240	3.24	11.21	75.9	714.1
2010-05	2,286	429,530,505.91	52.53	6.175	359.0	1.0	360.0	3.091	3.09	11.18	75.8	715.4
2010-06	1,426	266,611,403.20	32.61	6.125	360.0	0.0	360.0	3.127	3.13	11.13	76.1	715.9
Total:	4,368	817,666,995.95	100.00	6.164	359.2	0.8	360.0	3.123	3.12	11.17	75.9	715.4

MI Flag - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Yes	262	46,960,390.39	99.06	6.841	359.3	0.7	360.0	4.423	4.42	11.84	91.6	686.9
No	2	447,589.73	0.94	6.125	358.7	1.3	360.0	4.052	4.05	11.13	95.0	685.4
Total:	264	47,407,980.12	100.00	6.834	359.2	0.8	360.0	4.420	4.42	11.83	91.6	686.9

Conforming 5YR ARM

MI Company - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
00-None	2	447,589.73	0.94	6.125	358.7	1.3	360.0	4.052	4.05	11.13	95.0	685.4
1-GE	110	19,120,281.31	40.33	6.831	359.2	0.8	360.0	4.380	4.38	11.83	91.5	688.7
6- Mortgage Guaranty Insurance Corp.	28	4,612,095.38	9.73	6.466	359.1	0.9	360.0	3.937	3.94	11.47	92.2	689.4
11- PMI	1	244,800.00	0.52	7.500	360.0	0.0	360.0	5.000	5.00	12.50	90.0	635.0
12- United Guaranty Residential Ins. Corp.	2	262,700.00	0.55	7.173	359.0	1.0	360.0	3.953	3.95	12.17	91.2	661.3
13- Republic Mortgage Insurance Corp.	11	2,366,411.00	4.99	6.939	359.3	0.7	360.0	4.666	4.67	11.94	92.3	699.7
17- Radian Guaranty	108	19,726,352.70	41.61	6.949	359.3	0.7	360.0	4.618	4.62	11.95	91.5	683.0
24- Triad Guaranty Insurance Company	2	627,750.00	1.32	5.744	359.5	0.5	360.0	2.250	2.25	10.74	92.4	719.2
Total:	264	47,407,980.12	100.00	6.834	359.2	0.8	360.0	4.420	4.42	11.83	91.6	686.9

MI % - Total (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.00	1	293,214.73	0.62	6.125	358.0	2.0	360.0	5.000	5.00	11.13	95.0	694.0
12.00	6	1,372,170.00	2.89	5.602	359.0	1.0	360.0	2.468	2.47	10.60	84.3	691.8
17.00	1	102,000.00	0.22	7.000	359.0	1.0	360.0	5.000	5.00	12.00	85.0	694.0
20.00	15	2,409,643.00	5.08	6.895	359.1	0.9	360.0	4.432	4.43	11.89	84.5	699.8
25.00	121	21,888,736.50	46.17	6.758	359.2	0.8	360.0	4.321	4.32	11.76	89.8	686.0
30.00	120	21,342,215.89	45.02	6.993	359.3	0.7	360.0	4.634	4.63	11.99	94.8	685.9
Total:	264	47,407,980.12	100.00	6.834	359.2	0.8	360.0	4.420	4.42	11.83	91.6	686.9

Lehman Brothers
714 records
Balance: 380,289,411

Non-Conforming 5yr ARMs

Selection Criteria: Non-Conforming 5yr ARMs **Table of Contents**

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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZMARC
50,000.01 - 100,000.00	5	404,946.00	0.11	6.633	358.5	1.5	360.0	5.
100,000.01 - 150,000.00	10	1,294,534.46	0.34	6.312	358.2	1.8	360.0	4.
150,000.01 - 200,000.00	1	162,606.00	0.04	7.750	359.0	1.0	360.0	5.
200,000.01 - 250,000.00	7	1,570,755.95	0.41	6.135	358.7	1.3	360.0	5.
250,000.01 - 300,000.00	1	253,600.00	0.07	7.000	359.0	1.0	360.0	5.
300,000.01 - 350,000.00	2	649,000.00	0.17	5.809	359.0	1.0	360.0	5.
350,000.01 - 400,000.00	120	46,092,660.35	12.12	5.942	359.3	0.7	360.0	2.
400,000.01 - 450,000.00	137	58,609,132.63	15.41	5.940	359.2	0.8	360.0	2.
450,000.01 - 500,000.00	123	58,593,087.82	15.41	5.962	359.2	0.8	360.0	2.
500,000.01 - 550,000.00	88	46,225,428.32	12.16	5.938	359.2	0.8	360.0	2.
550,000.01 - 600,000.00	57	32,789,636.14	8.62	5.982	359.2	0.8	360.0	2.
600,000.01 - 650,000.00	50	31,524,732.78	8.29	5.946	358.8	1.2	360.0	2.
650,000.01 - 700,000.00	22	14,861,973.00	3.91	5.990	359.1	0.9	360.0	2.
700,000.01 - 750,000.00	15	10,852,570.00	2.85	5.889	359.1	0.9	360.0	2.
750,000.01 - 800,000.00	18	13,899,400.00	3.65	5.956	359.0	1.0	360.0	2.
800,000.01 - 850,000.00	8	6,662,750.00	1.75	6.633	359.4	0.6	360.0	3.
850,000.01 - 900,000.00	12	10,557,698.83	2.78	6.146	359.2	0.8	360.0	2.
900,000.01 - 950,000.00	6	5,603,500.00	1.47	5.752	359.3	0.7	360.0	2.
950,000.01 - 1,000,000.00	18	17,895,949.00	4.71	6.437	359.3	0.7	360.0	3.
1,000,000.01 - 1,050,000.00	1	1,050,000.00	0.28	5.875	360.0	0.0	360.0	2.
1,050,000.01 - 1,100,000.00	2	2,161,250.00	0.57	7.377	359.0	1.0	360.0	2.
1,150,000.01 - 1,200,000.00	2	2,314,000.00	0.61	5.624	359.5	0.5	360.0	2.
1,250,000.01 - 1,300,000.00	1	1,295,000.00	0.34	6.875	359.0	1.0	360.0	2.
1,300,000.01 - 1,350,000.00	1	1,344,000.00	0.35	5.625	359.0	1.0	360.0	2.
1,350,000.01 - 1,400,000.00	1	1,355,200.00	0.36	5.750	360.0	0.0	360.0	2.
1,400,000.01 - 1,450,000.00	1	1,406,000.00	0.37	5.500	359.0	1.0	360.0	2.
1,450,000.01 - 1,500,000.00	1	1,500,000.00	0.39	6.375	360.0	0.0	360.0	2.
2,000,000.01 >=	4	9,360,000.00	2.46	5.307	359.2	0.8	360.0	2.
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.

Min.: 73,600.00
 Max: 2,500,000.00
 Avg.: 532,618.22

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	F
50,001 - 100,000	5	404,946.00	0.11	6.633	358.5	1.5	360.0	5.000	
100,001 - 150,000	10	1,294,534.46	0.34	6.312	358.2	1.8	360.0	4.754	
150,001 - 200,000	1	162,606.00	0.04	7.750	359.0	1.0	360.0	5.000	
200,001 - 250,000	7	1,570,755.95	0.41	6.135	358.7	1.3	360.0	5.000	
250,001 - 300,000	1	253,600.00	0.07	7.000	359.0	1.0	360.0	5.000	
300,001 - 350,000	2	649,000.00	0.17	5.809	359.0	1.0	360.0	5.000	
350,001 - 400,000	120	46,092,660.35	12.12	5.942	359.3	0.7	360.0	2.802	
400,001 - 450,000	137	58,609,132.63	15.41	5.940	359.2	0.8	360.0	2.763	
450,001 - 500,000	123	58,593,087.82	15.41	5.962	359.2	0.8	360.0	2.805	
500,001 - 550,000	88	46,225,428.32	12.16	5.938	359.2	0.8	360.0	2.651	
550,001 - 600,000	57	32,789,636.14	8.62	5.982	359.2	0.8	360.0	2.785	
600,001 - 650,000	50	31,524,732.78	8.29	5.946	358.8	1.2	360.0	2.695	
650,001 - 700,000	22	14,861,973.00	3.91	5.990	359.1	0.9	360.0	2.914	
700,001 - 750,000	15	10,852,570.00	2.85	5.889	359.1	0.9	360.0	2.639	
750,001 - 800,000	18	13,899,400.00	3.65	5.956	359.0	1.0	360.0	2.890	
800,001 - 850,000	8	6,662,750.00	1.75	6.633	359.4	0.6	360.0	3.271	
850,001 - 900,000	11	9,658,750.00	2.54	6.206	359.3	0.7	360.0	2.770	
900,001 - 950,000	6	5,603,500.00	1.47	5.752	359.3	0.7	360.0	2.250	
950,001 - 1,000,000	18	17,895,949.00	4.71	6.437	359.3	0.7	360.0	3.206	
1,000,001 - 1,050,000	1	1,050,000.00	0.28	5.875	360.0	0.0	360.0	2.250	
1,050,001 - 1,100,000	2	2,161,250.00	0.57	7.377	359.0	1.0	360.0	2.263	
1,150,001 - 1,200,000	2	2,314,000.00	0.61	5.624	359.5	0.5	360.0	2.250	
1,250,001 - 1,300,000	1	1,295,000.00	0.34	6.875	359.0	1.0	360.0	2.250	
1,300,001 - 1,350,000	1	1,344,000.00	0.35	5.625	359.0	1.0	360.0	2.250	

1,350,001 - 1,400,000	1	1,355,200.00	0.36	5.750	360.0	0.0	360.0	2.250
1,400,001 - 1,450,000	1	1,406,000.00	0.37	5.500	359.0	1.0	360.0	2.250
1,450,001 - 1,500,000	1	1,500,000.00	0.39	6.375	360.0	0.0	360.0	2.250
1,600,001 - 1,650,000	1	898,948.83	0.24	5.500	358.0	2.0	360.0	2.250
2,000,001 >=	4	9,360,000.00	2.46	5.307	359.2	0.8	360.0	2.384
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784

Min.: 73,600

Max: 2,500,000

Avg.: 533,639

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
4.001 - 4.500	1	2,500,000.00	0.66	4.500	358.0	2.0	360.0	2.250	2.25	9
4.501 - 5.000	29	15,948,506.03	4.19	4.939	359.1	0.9	360.0	2.279	2.28	9
5.001 - 5.500	192	100,453,384.75	26.41	5.382	359.3	0.7	360.0	2.257	2.26	10
5.501 - 6.000	255	134,811,927.30	35.45	5.794	359.2	0.8	360.0	2.381	2.38	10
6.001 - 6.500	91	48,747,632.96	12.82	6.295	359.2	0.8	360.0	2.875	2.87	11
6.501 - 7.000	69	37,799,586.00	9.94	6.833	359.2	0.8	360.0	3.575	3.57	11
7.001 - 7.500	56	28,182,108.46	7.41	7.319	359.4	0.6	360.0	4.874	4.87	12
7.501 - 8.000	21	11,846,265.78	3.12	7.782	357.7	2.3	360.0	4.750	4.75	12
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10

Min.: 4.500

Max: 7.875

NZWA: 5.983

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4. Rate Type

		Total							WA
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Rate Type	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	Life Cap
Adjustable	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98

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5. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
5/1 ARM	463	251,103,699.09	66.03	5.582	359.2	0.8	360.0	2.262	2.2
5/25 ARM (Libor)	251	129,185,712.19	33.97	6.763	359.2	0.8	360.0	3.797	3.8
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.7

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6. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
301 - 360	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98

Min.: 360.0

Max.: 360.0

NZWA: 360.0

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7. Stated Remaining Term

		Total								W.

Stated Remaining Term	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	Li Ca
301 - 360	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.9
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.9

Min.: 332.0

Max: 360.0

NZWA: 359.2

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8. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
<= 0	249	137,534,779.89	36.17	6.008	360.0	0.0	360.0	2.831	2.83	11.01
1 - 24	464	242,133,250.61	63.67	5.964	358.8	1.2	360.0	2.751	2.75	10.97
25 - 48	1	621,380.78	0.16	7.875	332.0	28.0	360.0	5.000	5.00	12.88
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98

Min.: 0.0

Max: 28.0

WA: 0.8

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9. First Payment Date

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
2003	1	621,380.78	0.16	7.875	332.0	28.0	360.0	5.000	5.00	12.88
2004	2	901,392.00	0.24	6.054	352.0	8.0	360.0	4.647	4.65	11.05
2005	711	378,766,638.50	99.60	5.980	359.3	0.7	360.0	2.776	2.78	10.98
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98

[Top](#)**10. Maturity Date**

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
2033	1	621,380.78	0.16	7.875	332.0	28.0	360.0	5.000	5.00	12.88
2034	2	901,392.00	0.24	6.054	352.0	8.0	360.0	4.647	4.65	11.05
2035	711	378,766,638.50	99.60	5.980	359.3	0.7	360.0	2.776	2.78	10.98
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98

[Top](#)**11. Lien Position**

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
1st Lien	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98

[Top](#)**12. Balloon**

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
Fully Amortizing	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78

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13. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	No
No	71	37,194,510.35	9.78	5.796	358.6	1.4	360.0	2.766	2.77	10.80	
Yes	643	343,094,900.93	90.22	6.003	359.3	0.7	360.0	2.786	2.79	11.00	
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98	

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14. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
<= 0.000	119	60,956,484.78	16.03	6.694	359.0	1.0	360.0	3.941	3.94
0.001 - 5.000	3	4,906,000.00	1.29	5.831	359.2	0.8	360.0	2.556	2.56
5.001 - 10.000	1	467,920.00	0.12	5.500	360.0	0.0	360.0	2.250	2.25
10.001 - 15.000	5	3,225,900.00	0.85	6.051	359.5	0.5	360.0	2.624	2.62
15.001 - 20.000	23	12,707,811.02	3.34	5.783	359.4	0.6	360.0	2.426	2.43
20.001 - 25.000	32	15,740,224.00	4.14	5.678	359.1	0.9	360.0	2.486	2.49
25.001 - 30.000	71	37,127,918.65	9.76	5.851	359.3	0.7	360.0	2.572	2.57
30.001 - 35.000	113	60,304,054.01	15.86	5.825	359.2	0.8	360.0	2.466	2.47
35.001 - 40.000	156	85,644,383.62	22.52	5.831	359.2	0.8	360.0	2.463	2.46
40.001 - 45.000	136	71,767,245.20	18.87	5.929	359.3	0.7	360.0	2.688	2.69
45.001 - 50.000	40	19,835,950.00	5.22	5.913	359.0	1.0	360.0	3.007	3.01
50.001 - 55.000	11	5,703,520.00	1.50	5.561	359.1	0.9	360.0	2.250	2.25
55.001 - 60.000	1	628,000.00	0.17	5.125	360.0	0.0	360.0	2.250	2.25
60.001 - 65.000	1	418,000.00	0.11	5.875	359.0	1.0	360.0	2.250	2.25
75.001 - 80.000	1	448,000.00	0.12	5.875	360.0	0.0	360.0	2.250	2.25
95.001 - 100.000	1	408,000.00	0.11	7.250	360.0	0.0	360.0	5.950	5.95
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78

Min: 0.000

Max: 98.924

NZWA: 35.385

[Top](#)**15. FICO**

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
501 - 550	1	141,392.00	0.04	5.000	352.0	8.0	360.0	2.750	2.75	10.00
601 - 650	51	25,184,702.99	6.62	6.270	359.1	0.9	360.0	3.417	3.42	11.27
651 - 700	214	113,659,965.35	29.89	6.201	359.3	0.7	360.0	3.121	3.12	11.20
701 - 750	247	133,268,074.26	35.04	5.859	359.1	0.9	360.0	2.575	2.58	10.86
751 - 800	185	99,376,248.36	26.13	5.820	359.3	0.7	360.0	2.519	2.52	10.82
801 - 850	16	8,659,028.32	2.28	6.080	359.0	1.0	360.0	2.765	2.76	11.08
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98

Nzmin.: 529

Max.: 814

NZWA.: 719

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

[Top](#)**16. Credit Grade**

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	10
A	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98	
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98	

[Top](#)**17. Prepayment Penalty**

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Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W L C
0.000	676	368,819,410.87	96.98	5.964	359.2	0.8	360.0	2.719	2.72	10.
1.000	2	1,272,750.00	0.33	6.383	358.5	1.5	360.0	3.654	3.65	11.
2.000	10	5,439,200.00	1.43	6.827	359.0	1.0	360.0	5.000	5.00	11.
5.000	26	4,758,050.41	1.25	6.404	358.8	1.2	360.0	5.000	5.00	11.
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.

WA: 0.095

NZWA: 3.134

[Top](#)**18. Original LTV (Calc)**

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	
30.01 - 35.00	1	380,000.00	0.10	5.500	360.0	0.0	360.0	2.250	2.25	1
35.01 - 40.00	1	150,000.00	0.04	5.875	359.0	1.0	360.0	5.000	5.00	1
40.01 - 45.00	5	2,569,000.00	0.68	6.449	359.5	0.5	360.0	3.235	3.23	1
45.01 - 50.00	5	5,091,500.00	1.34	5.683	359.8	0.2	360.0	2.507	2.51	1
50.01 - 55.00	6	3,543,500.00	0.93	5.800	359.1	0.9	360.0	2.250	2.25	1
55.01 - 60.00	15	10,043,738.00	2.64	5.781	359.3	0.7	360.0	2.641	2.64	1
60.01 - 65.00	35	21,803,150.00	5.73	5.609	359.2	0.8	360.0	2.536	2.54	1
65.01 - 70.00	115	63,364,313.96	16.66	6.114	359.2	0.8	360.0	2.578	2.58	1
70.01 - 75.00	97	57,727,408.96	15.18	6.102	359.2	0.8	360.0	2.865	2.87	1
75.01 - 80.00	416	208,779,208.36	54.90	5.946	359.2	0.8	360.0	2.827	2.83	1
85.01 - 90.00	10	4,135,050.00	1.09	6.285	359.5	0.5	360.0	3.716	3.72	1
90.01 - 95.00	7	2,561,150.00	0.67	7.134	359.3	0.7	360.0	4.475	4.47	1
95.01 - 100.00	1	141,392.00	0.04	5.000	352.0	8.0	360.0	2.750	2.75	1
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	1

NZMin.: 31.02

Max: 100.00

NZWA: 74.73

[Top](#)**19. Combined LTV (Calc)**

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	
30.01 - 35.00	1	380,000.00	0.10	5.500	360.0	0.0	360.0	2.250	2.25	1
35.01 - 40.00	1	150,000.00	0.04	5.875	359.0	1.0	360.0	5.000	5.00	1
40.01 - 45.00	5	2,569,000.00	0.68	6.449	359.5	0.5	360.0	3.235	3.23	1
45.01 - 50.00	5	5,091,500.00	1.34	5.683	359.8	0.2	360.0	2.507	2.51	1
50.01 - 55.00	6	3,543,500.00	0.93	5.800	359.1	0.9	360.0	2.250	2.25	1
55.01 - 60.00	15	10,043,738.00	2.64	5.781	359.3	0.7	360.0	2.641	2.64	1
60.01 - 65.00	35	21,803,150.00	5.73	5.609	359.2	0.8	360.0	2.536	2.54	1
65.01 - 70.00	115	63,364,313.96	16.66	6.114	359.2	0.8	360.0	2.578	2.58	1
70.01 - 75.00	97	57,727,408.96	15.18	6.102	359.2	0.8	360.0	2.865	2.87	1
75.01 - 80.00	416	208,779,208.36	54.90	5.946	359.2	0.8	360.0	2.827	2.83	1
85.01 - 90.00	10	4,135,050.00	1.09	6.285	359.5	0.5	360.0	3.716	3.72	1
90.01 - 95.00	7	2,561,150.00	0.67	7.134	359.3	0.7	360.0	4.475	4.47	1
95.01 - 100.00	1	141,392.00	0.04	5.000	352.0	8.0	360.0	2.750	2.75	1
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	1

NZMin.: 31.02

Max: 100.00

NZWA: 74.73

[Top](#)**20. Property Type**

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap

SF	385	206,839,022.37	54.39	5.999	359.2	0.8	360.0	2.783	2.78	11.00
PUD	221	120,770,069.62	31.76	5.985	359.1	0.9	360.0	2.835	2.84	10.99
C	77	36,852,829.91	9.69	5.754	359.3	0.7	360.0	2.639	2.64	10.75
2-4F	28	14,045,347.49	3.69	6.368	358.7	1.3	360.0	2.767	2.77	11.37
COOP	3	1,782,141.89	0.47	5.738	359.5	0.5	360.0	2.455	2.46	10.74
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98

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21. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	F
Purchase	462	248,712,823.15	65.40	5.972	359.2	0.8	360.0	2.754	:
Cash Out Refinance	185	96,728,008.47	25.44	6.077	359.2	0.8	360.0	2.939	:
Rate/Term Refinance	67	34,848,579.66	9.16	5.805	359.1	0.9	360.0	2.563	:
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	:

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22. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
Primary Home	628	335,482,870.45	88.22	5.936	359.2	0.8	360.0	2.701	2.70 1
Second Home	36	22,493,421.37	5.91	5.851	359.4	0.6	360.0	2.734	2.73 1
Investment	50	22,313,119.46	5.87	6.826	359.3	0.7	360.0	4.076	4.08 1
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78 1

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23. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	W Floor
Full	385	209,562,487.86	55.11	5.610	359.2	0.8	360.0	2.325	2.3
Stated	215	115,421,719.42	30.35	6.273	359.0	1.0	360.0	3.001	3.0
No Documentation	114	55,305,204.00	14.54	6.792	359.3	0.7	360.0	4.066	4.0
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.7

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24. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	N On
CA-S	117	62,792,282.36	16.51	5.705	359.2	0.8	360.0	2.457	2.46	10.70	
CA-N	114	60,752,040.81	15.98	5.936	359.2	0.8	360.0	2.497	2.50	10.94	
IL	78	41,695,098.99	10.96	5.823	359.3	0.7	360.0	2.578	2.58	10.82	
VA	81	39,997,833.46	10.52	6.124	359.4	0.6	360.0	3.105	3.10	11.12	
AZ	50	31,193,820.00	8.20	6.260	359.4	0.6	360.0	3.127	3.13	11.26	
FL	41	22,210,746.00	5.84	6.369	359.2	0.8	360.0	3.543	3.54	11.37	
MD	42	20,485,189.07	5.39	5.913	359.2	0.8	360.0	2.584	2.58	10.93	
NJ	19	12,625,507.00	3.32	6.076	359.3	0.7	360.0	2.637	2.64	11.08	
NY	20	11,030,600.00	2.90	6.095	358.8	1.2	360.0	2.678	2.68	11.10	
MA	20	9,749,100.00	2.56	6.034	359.1	0.9	360.0	3.154	3.15	11.03	
NV	14	8,438,620.00	2.22	6.196	359.4	0.6	360.0	2.758	2.76	11.20	
DC	16	7,904,553.89	2.08	6.088	359.0	1.0	360.0	2.844	2.84	11.09	
NC	15	7,761,229.37	2.04	6.101	359.0	1.0	360.0	3.210	3.21	11.10	
GA	12	6,784,950.00	1.78	6.298	359.2	0.8	360.0	3.400	3.40	11.30	
CO	10	6,400,742.00	1.68	5.553	359.5	0.5	360.0	2.261	2.26	10.55	
PA	7	4,269,000.00	1.12	5.770	359.2	0.8	360.0	2.446	2.45	10.77	
WA	6	2,801,338.75	0.74	5.822	359.0	1.0	360.0	2.733	2.73	10.82	
OR	5	2,472,600.00	0.65	5.712	359.0	1.0	360.0	3.281	3.28	10.71	

MI	4	2,397,600.00	0.63	6.443	359.2	0.8	360.0	3.838	3.84	11.44
CT	4	2,388,948.32	0.63	5.792	358.9	1.1	360.0	2.250	2.25	10.79
SC	4	2,251,200.00	0.59	6.374	359.0	1.0	360.0	3.387	3.39	11.37
TX	4	1,961,700.00	0.52	5.243	359.0	1.0	360.0	2.250	2.25	10.24
OH	9	1,727,008.42	0.45	5.968	358.9	1.1	360.0	3.447	3.45	10.97
ME	3	1,499,200.00	0.39	6.684	359.7	0.3	360.0	3.877	3.88	11.68
MO	3	1,217,226.78	0.32	6.943	345.1	14.9	360.0	3.870	3.87	11.94
ID	2	919,635.00	0.24	5.375	359.5	0.5	360.0	2.250	2.25	10.38
AL	2	869,600.00	0.23	5.362	360.0	0.0	360.0	2.250	2.25	10.36
NH	2	842,750.00	0.22	6.843	359.5	0.5	360.0	5.000	5.00	11.84
TN	1	583,100.00	0.15	7.750	360.0	0.0	360.0	5.000	5.00	12.75
OK	1	550,000.00	0.14	5.875	359.0	1.0	360.0	2.250	2.25	10.88
Other	8	3,716,191.06	0.98	5.715	359.3	0.7	360.0	2.250	2.25	10.72
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.98

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25. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
85262	8	6,186,100.00	1.63	6.431	359.7	0.3	360.0	3.740	3.74
60047	6	3,766,249.00	0.99	5.647	359.3	0.7	360.0	2.250	2.25
92130	2	3,651,000.00	0.96	4.933	358.3	1.7	360.0	2.250	2.25
60614	6	3,135,500.00	0.82	5.632	359.4	0.6	360.0	2.250	2.25
33139	4	2,927,200.00	0.77	6.081	359.5	0.5	360.0	2.865	2.87
85016	2	2,597,600.00	0.68	5.918	359.8	0.2	360.0	2.713	2.71
07458	1	2,500,000.00	0.66	6.000	359.0	1.0	360.0	2.750	2.75
95762	4	2,409,320.00	0.63	5.571	358.8	1.2	360.0	2.250	2.25
89135	4	2,382,920.00	0.63	5.950	359.6	0.4	360.0	2.250	2.25
20176	5	2,382,891.00	0.63	6.439	359.0	1.0	360.0	4.138	4.14
Other	672	348,350,631.28	91.60	5.992	359.2	0.8	360.0	2.781	2.78

Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78
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26. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MA
6 Month Libor (Wall St)	251	129,185,712.19	33.97	6.763	359.2	0.8	360.0	
1 Year CMT (Weekly)	1	141,392.00	0.04	5.000	352.0	8.0	360.0	
1 Year Libor (WSJ/1 Mo Lead)	462	250,962,307.09	65.99	5.582	359.2	0.8	360.0	
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	

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27. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
2.001 - 2.500	554	301,812,628.09	79.36	5.739	359.2	0.8	360.0	2.252	2.25	10
2.501 - 3.000	6	5,537,942.00	1.46	5.866	359.0	1.0	360.0	2.698	2.70	10
3.001 - 3.500	1	665,000.00	0.17	6.500	359.0	1.0	360.0	3.250	3.25	11
4.501 - 5.000	152	71,865,841.19	18.90	7.004	359.0	1.0	360.0	5.000	5.00	12
5.501 - 6.000	1	408,000.00	0.11	7.250	360.0	0.0	360.0	5.950	5.95	12
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10

NZWA: 2.784

Min.: 2.250

Max.: 5.950

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28. Margin

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Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
2.001 - 2.500	554	301,812,628.09	79.36	5.739	359.2	0.8	360.0	2.252	2.25	10
2.501 - 3.000	6	5,537,942.00	1.46	5.866	359.0	1.0	360.0	2.698	2.70	10
3.001 - 3.500	1	665,000.00	0.17	6.500	359.0	1.0	360.0	3.250	3.25	11
4.501 - 5.000	152	71,865,841.19	18.90	7.004	359.0	1.0	360.0	5.000	5.00	12
5.501 - 6.000	1	408,000.00	0.11	7.250	360.0	0.0	360.0	5.950	5.95	12
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10

WA: 2.784

Min.: 2.250

Max.: 5.950

[Top](#)**29. Initial Periodic Rate Cap**

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
1.501 - 2.000	1	419,930.00	0.11	6.000	358.0	2.0	360.0	2.250	2.25	12
3.001 >=	713	379,869,481.28	99.89	5.983	359.2	0.8	360.0	2.784	2.78	10
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10

Min.: 2.000

Max.: 5.000

NZWA: 4.997

[Top](#)**30. Periodic Rate Cap**

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C

0.501 - 1.000	251	129,185,712.19	33.97	6.763	359.2	0.8	360.0	3.797	3.80	11
1.501 - 2.000	463	251,103,699.09	66.03	5.582	359.2	0.8	360.0	2.262	2.26	10
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10

Min.: 1.000

Max.: 2.000

NZWA: 1.660

[Top](#)**31. Maximum Rate**

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
9.001 - 9.500	1	2,500,000.00	0.66	4.500	358.0	2.0	360.0	2.250	2.25
9.501 - 10.000	29	15,948,506.03	4.19	4.939	359.1	0.9	360.0	2.279	2.28
10.001 - 10.500	192	100,453,384.75	26.41	5.382	359.3	0.7	360.0	2.257	2.26
10.501 - 11.000	254	134,391,997.30	35.34	5.793	359.2	0.8	360.0	2.382	2.38
11.001 - 11.500	91	48,747,632.96	12.82	6.295	359.2	0.8	360.0	2.875	2.87
11.501 - 12.000	70	38,219,516.00	10.05	6.823	359.2	0.8	360.0	3.560	3.56
12.001 - 12.500	56	28,182,108.46	7.41	7.319	359.4	0.6	360.0	4.874	4.87
12.501 - 13.000	21	11,846,265.78	3.12	7.782	357.7	2.3	360.0	4.750	4.75
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78

Min.: 9.500

Max.: 12.875

NZWA: 10.984

[Top](#)**32. Next Rate Adjustment Date**

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W Li C

2006-04	1	419,930.00	0.11	6.000	358.0	2.0	360.0	2.250	2.25	12.0
2008-02	1	621,380.78	0.16	7.875	332.0	28.0	360.0	5.000	5.00	12.0
2009-10	2	901,392.00	0.24	6.054	352.0	8.0	360.0	4.647	4.65	11.0
2010-03	1	95,846.00	0.03	7.125	357.0	3.0	360.0	5.000	5.00	12.0
2010-04	78	42,119,756.93	11.08	5.869	358.0	2.0	360.0	2.683	2.68	10.0
2010-05	382	198,596,325.68	52.22	5.983	359.0	1.0	360.0	2.757	2.76	10.0
2010-06	249	137,534,779.89	36.17	6.008	360.0	0.0	360.0	2.831	2.83	11.0
Total:	714	380,289,411.28	100.00	5.983	359.2	0.8	360.0	2.784	2.78	10.0

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33. MI Flag - Existing (1st lien and LTV gt 80)

MI Flag - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	N Or
Yes	18	6,837,592.00	100.00	6.577	359.3	0.7	360.0	3.980	3.98	11.58	
Total:	18	6,837,592.00	100.00	6.577	359.3	0.7	360.0	3.980	3.98	11.58	

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34. MI Company - Existing (1st lien and LTV gt 80)

MI Company - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT
1- GE	9	3,962,350.00	57.95	6.786	359.4	0.6	360.0
6- Mortgage Guaranty Insurance Corp.	5	1,562,092.00	22.85	6.216	358.9	1.1	360.0
13- Republic Mortgage Insurance Corp.	1	142,550.00	2.08	7.125	359.0	1.0	360.0
17- Radian Guaranty	3	1,170,600.00	17.12	6.283	359.3	0.7	360.0

Total:	18	6,837,592.00	100.00	6.577	359.3	0.7	360.0
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35. MI % - Total (1st lien and LTV gt 80)

MI % - Total (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZ Orig I
25.00	10	4,135,050.00	60.48	6.285	359.5	0.5	360.0	3.716	3.72	11.29	
30.00	7	2,561,150.00	37.46	7.134	359.3	0.7	360.0	4.475	4.47	12.13	
40.00	1	141,392.00	2.07	5.000	352.0	8.0	360.0	2.750	2.75	10.00	1
Total:	18	6,837,592.00	100.00	6.577	359.3	0.7	360.0	3.980	3.98	11.58	

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All records

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.01 - 50,000.00	323	13,284,830.84	0.41	6.521	349.0	1.4	350.4	4.114	4.11	11.48	73.7	689.2
50,000.01 - 100,000.00	1,889	146,835,913.13	4.57	6.174	353.5	1.1	354.6	3.527	3.52	11.28	73.1	704.3
100,000.01 - 150,000.00	2,693	338,038,545.88	10.52	5.971	356.7	1.0	357.7	3.269	3.27	11.15	74.9	710.8
150,000.01 - 200,000.00	2,247	393,548,137.01	12.25	5.800	358.8	1.0	359.7	3.169	3.17	11.06	75.2	708.9
200,000.01 - 250,000.00	1,632	367,149,588.93	11.43	5.708	359.1	0.9	360.0	3.106	3.11	11.02	75.2	710.2
250,000.01 - 300,000.00	1,187	325,856,360.49	10.14	5.554	359.6	0.9	360.6	2.986	2.99	10.98	75.5	709.8
300,000.01 - 350,000.00	910	296,208,049.51	9.22	5.515	360.2	1.0	361.2	2.880	2.88	10.94	74.9	711.2
350,000.01 - 400,000.00	616	229,504,101.00	7.14	5.251	359.8	0.8	360.6	2.828	2.83	10.87	73.7	713.4
400,000.01 - 450,000.00	383	163,083,307.95	5.08	5.122	362.5	0.9	363.4	2.773	2.77	10.91	75.1	712.1
450,000.01 - 500,000.00	344	163,905,276.97	5.10	5.152	361.9	0.8	362.8	2.775	2.78	10.93	75.4	721.6
500,000.01 - 550,000.00	222	116,600,773.34	3.63	5.098	361.3	0.8	362.2	2.675	2.67	10.88	75.6	719.2
550,000.01 - 600,000.00	177	101,831,442.93	3.17	5.031	362.9	0.8	363.7	2.758	2.76	10.92	75.4	713.0
600,000.01 - 650,000.00	152	95,845,622.86	2.98	4.621	360.6	1.0	361.6	2.719	2.72	10.79	72.7	717.5
650,000.01 - 700,000.00	61	41,308,484.99	1.29	4.342	361.2	0.8	361.9	2.773	2.77	10.73	72.6	710.6
700,000.01 - 750,000.00	59	42,924,467.06	1.34	4.414	363.1	1.0	364.1	2.667	2.67	10.69	75.4	720.8
750,000.01 - 800,000.00	50	38,693,530.01	1.20	5.113	365.1	1.0	366.1	2.787	2.79	10.81	72.6	706.9
800,000.01 - 850,000.00	32	26,587,386.71	0.83	5.147	366.7	0.8	367.5	2.904	2.90	10.97	70.0	713.9
850,000.01 - 900,000.00	37	32,705,248.88	1.02	4.554	357.7	0.6	358.4	2.722	2.72	10.89	72.4	710.6
900,000.01 - 950,000.00	29	26,889,436.11	0.84	4.683	359.1	0.9	360.0	2.656	2.66	10.69	71.2	715.5
950,000.01 - 1,000,000.00	65	64,257,716.90	2.00	4.739	360.3	0.7	361.0	2.985	2.98	10.97	71.6	704.9
1,000,000.01 - 1,050,000.00	4	4,123,500.00	0.13	3.263	388.7	0.7	389.5	2.537	2.54	10.45	68.3	752.3
1,050,000.01 - 1,100,000.00	9	9,791,250.00	0.30	3.304	386.2	0.4	386.6	2.611	2.61	10.60	68.5	698.2
1,100,000.01 - 1,150,000.00	4	4,504,500.00	0.14	5.410	359.2	0.8	360.0	2.592	2.59	11.75	72.5	713.0
1,150,000.01 - 1,200,000.00	11	12,971,400.00	0.40	3.635	370.0	0.9	370.9	2.788	2.79	10.71	67.9	734.0
1,200,000.01 - 1,250,000.00	5	6,126,275.00	0.19	3.710	383.6	0.4	384.0	2.726	2.73	10.60	67.6	700.9
1,250,000.01 - 1,300,000.00	13	16,686,302.41	0.52	5.122	358.9	1.1	360.0	2.530	2.53	11.27	69.0	723.0
1,300,000.01 - 1,350,000.00	9	11,954,349.55	0.37	4.777	359.0	1.0	360.0	2.594	2.59	10.94	70.0	699.1
1,350,000.01 - 1,400,000.00	6	8,262,145.55	0.26	5.250	358.7	1.3	360.0	3.073	3.07	10.15	69.5	702.1
1,400,000.01 - 1,450,000.00	4	5,714,850.00	0.18	3.970	359.5	0.5	360.0	2.585	2.59	10.35	67.5	705.1
1,450,000.01 - 1,500,000.00	13	19,376,043.28	0.60	3.769	368.7	0.6	369.3	2.670	2.67	10.74	62.5	723.5
1,500,000.01 - 1,600,000.00	2	3,144,672.74	0.10	1.437	418.4	1.5	419.9	3.442	3.44	9.95	72.5	696.0
1,600,000.01 - 1,650,000.00	3	4,916,839.00	0.15	1.794	359.0	1.0	360.0	3.162	3.16	9.95	60.4	740.7
1,650,000.01 - 1,700,000.00	4	6,732,610.00	0.21	2.436	359.2	0.8	360.0	2.962	2.96	10.21	60.8	702.8
1,700,000.01 - 1,750,000.00	2	3,475,000.00	0.11	4.083	357.5	2.5	360.0	2.650	2.65	9.95	72.5	719.0
1,750,000.01 - 1,800,000.00	1	1,775,000.00	0.06	4.000	359.0	1.0	360.0	2.250	2.25	11.00	63.4	748.0
1,800,000.01 - 1,850,000.00	2	3,650,450.00	0.11	5.262	359.0	1.0	360.0	2.250	2.25	11.63	67.5	785.6
1,850,000.01 - 1,900,000.00	3	5,627,500.00	0.18	5.747	359.3	0.7	360.0	2.250	2.25	11.56	66.7	714.2
1,900,000.01 - 2,000,000.00	3	6,000,000.00	0.19	4.583	359.3	0.7	360.0	3.570	3.57	10.98	62.8	732.0
2,000,000.01 >=	18	53,294,145.37	1.66	3.302	359.0	1.0	360.0	3.076	3.08	10.11	57.1	716.7
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Min.: 19,955.20												
Max: 6,984,591.59												
Avg.: 242,981.33												

All records

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARKIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1 - 50,000	321	13,184,922.80	0.41	6.522	349.0	1.4	350.4	4.114	4.11	11.48	74.1	688.9
50,001 - 100,000	1,885	146,386,384.07	4.36	6.182	353.5	1.1	354.5	3.524	3.52	11.28	73.0	704.5
100,001 - 150,000	2,696	338,245,222.67	10.53	5.969	356.7	1.0	357.7	3.272	3.27	11.15	74.9	710.7
150,001 - 200,000	2,248	393,562,567.37	12.25	5.800	358.8	1.0	359.7	3.169	3.17	11.07	75.2	708.9
200,001 - 250,000	1,631	366,731,443.64	11.41	5.710	359.1	0.9	360.0	3.106	3.11	11.02	75.2	710.3
250,001 - 300,000	1,190	326,602,835.73	10.16	5.551	359.6	0.9	360.6	2.987	2.99	10.98	75.5	709.8
300,001 - 350,000	910	296,208,049.51	9.22	5.515	360.2	1.0	361.2	2.880	2.88	10.94	74.9	711.2
350,001 - 400,000	616	229,504,101.00	7.14	5.251	359.8	0.8	360.6	2.828	2.83	10.87	73.7	713.4
400,001 - 450,000	383	163,083,307.95	5.08	5.122	362.5	0.9	363.4	2.773	2.77	10.91	75.1	712.1
450,001 - 500,000	344	163,905,276.97	5.10	5.152	361.9	0.8	362.8	2.775	2.78	10.93	75.4	721.6
500,001 - 550,000	222	116,600,773.34	3.63	5.098	361.3	0.8	362.2	2.675	2.67	10.88	75.6	719.2
550,001 - 600,000	177	101,831,442.93	3.17	5.031	362.9	0.8	363.7	2.758	2.76	10.92	75.4	713.0
600,001 - 650,000	152	95,845,622.86	2.98	4.621	360.6	1.0	361.6	2.719	2.72	10.79	72.7	717.5
650,001 - 700,000	61	41,308,484.99	1.29	4.342	361.2	0.8	364.1	2.665	2.67	10.73	72.6	710.6
700,001 - 750,000	58	42,175,256.74	1.31	4.402	363.2	1.0	364.1	2.665	2.67	10.71	75.4	720.5
750,001 - 800,000	51	39,442,740.33	1.23	5.113	365.0	1.0	366.0	2.786	2.79	10.79	72.6	707.5
800,001 - 850,000	32	26,587,386.71	0.83	5.147	366.7	0.8	367.5	2.904	2.90	10.97	70.0	713.9
850,001 - 900,000	36	31,806,300.05	0.99	4.527	357.7	0.6	358.3	2.736	2.74	10.91	72.5	710.3
900,001 - 950,000	29	26,889,436.11	0.84	4.683	359.1	0.9	360.0	2.656	2.66	10.69	71.2	715.5
950,001 - 1,000,000	65	64,257,716.90	2.00	4.739	360.3	0.7	361.0	2.985	2.98	10.97	71.6	704.9
1,000,001 - 1,050,000	4	4,123,500.00	0.13	3.263	388.7	0.7	389.5	2.537	2.54	10.45	68.3	752.3
1,050,001 - 1,100,000	9	9,791,250.00	0.30	3.304	386.2	0.4	386.6	2.611	2.61	10.60	68.5	698.2
1,100,001 - 1,150,000	4	4,504,500.00	0.14	5.410	359.2	0.8	360.0	2.592	2.59	11.75	72.5	713.0
1,150,001 - 1,200,000	11	12,971,400.00	0.40	3.635	370.0	0.9	370.9	2.788	2.79	10.71	67.9	734.0
1,200,001 - 1,250,000	5	6,126,275.00	0.19	3.710	383.6	0.4	384.0	2.726	2.73	10.60	67.6	700.9
1,250,001 - 1,300,000	13	16,686,302.41	0.52	5.122	358.9	1.1	360.0	2.530	2.53	11.27	69.0	723.0
1,300,001 - 1,350,000	9	11,954,349.55	0.37	4.777	359.0	1.0	360.0	2.594	2.59	10.94	70.0	699.1
1,350,001 - 1,400,000	6	8,262,145.55	0.26	5.250	358.7	1.3	360.0	3.073	3.07	10.15	69.5	702.1
1,400,001 - 1,450,000	4	5,714,850.00	0.18	3.970	359.5	0.5	360.0	2.585	2.59	10.35	67.5	705.1
1,450,001 - 1,500,000	13	19,376,043.28	0.60	3.769	368.7	0.6	369.3	2.670	2.67	10.74	62.5	723.5
1,500,001 - 1,600,000	2	3,144,672.74	0.10	1.437	418.4	1.5	419.9	3.442	3.44	9.95	72.5	696.0
1,600,001 - 1,650,000	4	5,815,787.83	0.18	2.367	358.8	1.2	360.0	3.021	3.02	10.04	61.9	738.0
1,650,001 - 1,700,000	4	6,732,610.00	0.21	2.436	359.2	0.8	360.0	2.962	2.96	10.21	60.8	702.8
1,700,001 - 1,750,000	2	3,475,000.00	0.11	4.083	357.5	2.5	360.0	2.650	2.65	9.95	72.5	719.0
1,750,001 - 1,800,000	1	1,775,000.00	0.06	4.000	359.0	1.0	360.0	2.250	2.25	11.00	63.4	748.0
1,800,001 - 1,850,000	2	3,650,450.00	0.11	5.262	359.0	1.0	360.0	2.250	2.25	11.63	67.5	785.6
1,850,001 - 1,900,000	3	5,627,500.00	0.18	5.747	359.3	0.7	360.0	2.250	2.25	11.56	66.7	714.2
1,950,001 - 2,000,000	3	6,000,000.00	0.19	4.583	359.3	0.7	360.0	3.570	3.57	10.98	62.8	732.0
2,000,001 >=	18	53,294,145.37	1.66	3.302	359.0	1.0	360.0	3.076	3.08	10.11	57.1	716.7
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Min.: 20,000												
Max: 7,000,000												
Avg.: 243,108												

All records

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.501 - 1.000	698	258,903,277.47	8.06	1.000	359.3	0.7	360.0	2.960	2.96	9.95	72.5	704.6
1.001 - 1.500	404	123,581,901.06	3.85	1.418	399.0	0.6	399.6	3.153	3.15	10.10	68.8	711.9
1.501 - 2.000	88	38,417,257.64	1.20	1.816	377.6	0.7	378.2	3.133	3.13	10.05	71.3	712.1
2.001 - 2.500	21	7,252,050.61	0.23	2.296	414.9	0.5	415.5	3.217	3.22	10.13	80.7	706.7
2.501 - 3.000	64	15,318,811.65	0.48	2.740	360.3	0.6	360.9	3.248	3.25	10.17	88.3	711.7
3.001 - 3.500	18	3,956,865.38	0.12	3.360	393.5	1.1	394.6	2.973	2.97	10.27	81.5	691.7
3.501 - 4.000	200	67,795,896.48	2.11	3.931	359.3	0.7	359.9	2.659	2.66	10.97	79.3	734.8
4.001 - 4.500	293	109,130,806.58	3.40	4.291	364.7	0.9	365.5	2.421	2.42	10.98	73.8	734.2
4.501 - 5.000	347	115,270,636.11	3.59	4.861	359.2	1.0	360.2	2.526	2.53	10.59	73.6	720.1
5.001 - 5.500	1,327	381,349,364.75	11.87	5.362	358.4	0.9	359.4	2.408	2.41	10.64	74.6	725.4
5.501 - 6.000	3,148	758,251,933.43	23.60	5.825	356.4	1.0	357.4	2.493	2.49	10.95	72.2	722.4
6.001 - 6.500	3,153	674,059,657.54	20.98	6.315	356.8	1.0	357.8	3.070	3.07	11.37	73.1	709.9
6.501 - 7.000	1,825	361,263,583.52	11.24	6.788	357.8	0.9	358.7	4.016	4.02	11.80	76.0	692.8
7.001 - 7.500	1,088	209,322,455.23	6.51	7.339	358.3	0.9	359.1	4.890	4.89	12.33	79.5	688.5
7.501 - 8.000	483	79,033,408.07	2.46	7.744	358.1	1.1	359.3	4.933	4.93	12.76	79.7	683.3
8.001 - 8.500	43	5,997,608.23	0.19	8.295	359.1	0.9	360.0	5.250	5.25	13.26	82.8	657.9
8.501 - 9.000	23	3,903,612.29	0.12	8.834	359.3	0.7	360.0	0.000	0.00	0.00	84.1	648.1
9.001 - 9.500	1	375,928.36	0.01	9.500	358.0	2.0	360.0	5.000	5.00	14.50	90.0	575.0
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Min.: 1.000												
Max: 9.500												
NZWA: 5.377												

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Fixed	4,409	831,305,056.99	25.87	6.511	353.2	1.1	354.3	0.000	0.00	0.00	72.6	702.5
Adjustable	8,815	2,381,879,997.41	74.13	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Fixed Rate	4,409	831,305,056.99	25.87	6.511	353.2	1.1	354.3	0.000	0.00	0.00	72.6	702.5
5/25 ARM (Libor)	3,338	679,015,463.11	21.13	6.494	359.2	0.8	360.0	3.575	3.57	11.50	75.2	708.8
5/1 ARM	1,744	518,940,944.12	16.15	5.600	359.2	0.8	360.0	2.283	2.28	10.60	75.9	726.7
MTA	1,477	483,148,262.37	15.04	2.017	373.7	0.9	374.5	3.107	3.11	10.03	73.1	707.9
1 Year ARM	733	287,314,440.10	8.94	4.934	359.2	0.8	360.0	2.260	2.26	11.31	72.6	728.0
2/28 ARM (Libor)	461	122,067,074.61	3.80	6.530	359.0	1.0	360.0	3.662	3.66	11.56	75.4	702.1
1 Month Libor ARM	337	109,188,689.37	3.40	2.971	360.1	0.8	360.9	3.068	3.07	10.92	72.4	709.7
3/1 ARM	361	101,965,265.15	3.17	5.335	359.1	0.9	360.0	2.251	2.25	11.33	76.9	724.1
3/27 ARM (Libor)	352	77,061,818.58	2.40	6.155	358.9	1.1	360.0	3.331	3.33	11.17	73.9	709.1
6 Month Libor ARM	12	3,178,040.00	0.10	5.943	359.0	1.0	360.0	3.380	3.38	11.75	73.2	699.5
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

All records

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 180	178	26,205,373.57	0.82	6.151	178.7	1.3	180.0	0.000	0.00	0.00	66.3	696.7
301 - 360	12,888	3,127,679,892.50	97.34	5.434	359.1	0.9	360.0	2.951	2.95	10.97	74.1	712.3
361 - 480	158	59,299,788.33	1.85	2.060	479.3	0.7	480.0	3.167	3.17	10.03	75.9	697.6
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Min.: 180.0												
Max.: 480.0												
NZWA: 360.7												

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 180	178	26,205,373.57	0.82	6.151	178.7	1.3	180.0	0.000	0.00	0.00	66.3	696.7
301 - 360	12,888	3,127,679,892.50	97.34	5.434	359.1	0.9	360.0	2.951	2.95	10.97	74.1	712.3
361 - 480	158	59,299,788.33	1.85	2.060	479.3	0.7	480.0	3.167	3.17	10.03	75.9	697.6
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Min.: 174.0												
Max.: 480.0												
NZWA: 359.8												

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0	4,040	1,020,934,324.68	31.77	5.233	361.9	0.0	361.9	2.954	2.95	10.92	74.0	711.8
1 - 24	9,183	2,191,629,348.94	68.21	5.444	358.8	1.3	360.2	2.957	2.96	10.95	74.0	711.9
25 - 48	1	621,380.78	0.02	7.875	332.0	28.0	360.0	5.000	5.00	12.88	80.0	702.0
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Min.: 0.0												
Max.: 28.0												
WA: 0.9												

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2003	2	720,681.37	0.02	7.531	332.7	27.3	360.0	5.000	5.00	12.88	82.4	689.3
2004	22	4,716,011.57	0.15	6.373	351.0	9.0	360.0	4.257	4.26	11.47	79.6	666.6
2005	13,200	3,207,748,361.46	99.83	5.375	359.8	0.9	360.7	2.954	2.95	10.94	74.0	712.0
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

All records

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2019	2	121,870.63	0.00	6.137	174.0	6.0	180.0	0.000	0.00	0.00	78.0	701.2
2020	176	26,083,502.94	0.81	6.151	178.7	1.3	180.0	0.000	0.00	0.00	66.2	696.7
2033	2	720,681.37	0.02	7.531	332.7	27.3	360.0	5.000	5.00	12.88	82.4	689.3
2034	31	6,262,564.05	0.19	6.261	351.7	8.3	360.0	4.087	4.09	11.51	78.0	674.7
2035	12,855	3,120,696,647.08	97.12	5.432	359.1	0.9	360.0	2.949	2.95	10.96	74.0	712.4
2045	158	59,299,788.33	1.85	2.060	479.3	0.7	480.0	3.167	3.17	10.03	75.9	697.6
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1st Lien	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Fully Amortizing	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
No	5,047	1,139,376,831.27	35.46	4.498	361.1	1.0	362.1	3.154	3.15	10.36	73.0	706.2
Yes	8,177	2,073,808,223.13	64.54	5.860	359.1	0.9	360.0	2.880	2.88	11.17	74.6	715.0
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

All records

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0.000	3,472	737,025,921.18	22.94	6.463	356.1	1.0	357.0	3.601	3.60	11.62	72.3	709.9
0.001 - 5.000	19	7,424,333.01	0.23	5.639	358.9	1.1	360.0	2.643	2.64	10.30	72.2	704.3
5.001 - 10.000	70	24,679,744.97	0.77	3.238	371.8	1.1	372.9	3.215	3.21	10.30	62.5	723.8
10.001 - 15.000	231	58,933,686.42	1.83	3.660	364.3	1.0	365.3	2.923	2.92	10.49	71.0	716.9
15.001 - 20.000	443	142,343,685.48	4.43	3.473	363.9	0.8	364.7	2.813	2.81	10.44	71.9	719.4
20.001 - 25.000	797	225,442,708.11	7.02	3.817	367.9	0.9	368.8	2.867	2.87	10.49	72.4	717.0
25.001 - 30.000	1,201	339,904,585.31	10.58	4.461	361.5	0.8	362.3	2.827	2.83	10.70	73.9	714.5
30.001 - 35.000	1,780	461,239,854.05	14.35	5.081	361.1	0.9	362.0	2.721	2.72	10.81	74.8	714.2
35.001 - 40.000	2,297	546,726,595.98	17.02	5.551	358.9	0.9	359.8	2.734	2.73	10.94	75.5	713.7
40.001 - 45.000	2,194	500,729,120.21	15.58	5.898	358.5	0.9	359.4	2.826	2.83	11.04	76.1	707.6
45.001 - 50.000	574	133,614,952.77	4.16	5.895	358.4	1.0	359.4	3.294	3.29	10.95	75.3	695.7
50.001 - 55.000	80	21,455,667.71	0.67	5.377	360.0	0.8	360.9	2.689	2.69	10.78	78.8	720.9
55.001 - 60.000	21	4,469,664.93	0.14	5.277	359.2	0.8	360.0	3.001	3.00	10.53	74.7	707.7
60.001 - 65.000	14	2,611,105.38	0.08	5.126	359.0	1.0	360.0	2.536	2.54	10.58	77.4	702.8
65.001 - 70.000	12	2,240,593.89	0.07	5.393	379.2	1.5	380.6	3.671	3.67	10.63	81.9	698.0
70.001 - 75.000	8	1,024,270.00	0.03	6.590	359.4	0.6	360.0	4.159	4.16	11.74	72.8	710.1
75.001 - 80.000	5	1,425,300.00	0.04	5.921	359.5	0.5	360.0	2.250	2.25	10.60	70.9	716.4
80.001 - 85.000	2	363,350.00	0.01	6.309	359.6	0.4	360.0	2.250	2.25	10.50	77.1	689.6
85.001 - 90.000	1	85,600.00	0.00	7.375	359.0	1.0	360.0	2.250	2.25	12.38	80.0	633.0
90.001 - 95.000	2	1,036,315.00	0.03	1.362	407.2	1.0	408.2	2.855	2.86	10.11	74.5	720.0
95.001 - 100.000	1	408,000.00	0.01	7.250	360.0	0.0	360.0	5.950	5.95	12.25	80.0	652.0
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Min: 0.000												
Max: 98.924												
NZWA: 33.611												

All records

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0	9	2,639,002.77	0.08	4.953	345.0	1.4	346.5	2.603	2.60	10.14	65.8	0.0
501 - 525	1	1,359,248.47	0.04	6.637	355.0	5.0	360.0	4.290	4.29	9.95	58.9	517.0
526 - 550	3	397,392.00	0.01	2.681	356.5	3.5	360.0	2.911	2.91	10.23	86.3	533.0
551 - 575	4	933,303.36	0.03	6.883	358.6	1.4	360.0	4.296	4.30	12.54	83.3	572.2
576 - 600	48	6,019,533.38	0.19	6.225	356.5	0.9	357.4	3.527	3.53	10.57	76.5	592.3
601 - 625	315	67,002,845.72	2.09	5.795	361.8	1.0	362.8	3.761	3.76	10.97	72.8	618.9
626 - 650	1,138	246,324,520.20	7.67	5.636	361.3	1.0	362.3	3.688	3.69	11.02	75.7	638.6
651 - 675	1,847	415,284,338.04	12.92	5.564	359.1	0.9	360.0	3.324	3.32	11.10	74.7	664.4
676 - 700	2,575	626,898,670.95	19.51	5.433	359.8	0.9	360.7	3.009	3.01	10.98	74.0	688.1
701 - 725	2,319	595,740,323.84	18.54	5.286	360.0	0.9	360.9	2.862	2.86	10.95	74.4	712.8
726 - 750	2,011	497,604,895.84	15.49	5.313	359.9	0.9	360.8	2.768	2.77	10.90	74.1	737.8
751 - 775	1,716	443,074,809.25	13.79	5.215	359.4	0.9	360.2	2.722	2.72	10.86	73.3	762.7
776 - 800	992	251,728,145.10	7.83	5.205	360.3	0.9	361.2	2.643	2.64	10.79	72.3	786.1
801 - 825	246	58,178,025.48	1.81	5.238	357.3	0.9	358.2	2.771	2.77	10.92	72.5	806.1
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Nmin.: 517												
Max.: 818												
NZWA.: 712												
Loans with Fico scores less than 400 have been eliminated from the average.												

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
A	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.000	11,612	2,806,937,803.33	87.36	5.636	358.9	0.9	359.8	2.843	2.84	11.04	74.0	713.4
0.500	1	596,250.00	0.02	1.775	359.0	1.0	360.0	2.795	2.80	10.35	75.0	788.0
1.000	532	167,828,487.41	5.22	2.202	368.5	1.0	369.5	2.967	2.97	10.08	73.7	711.8
2.000	397	70,579,071.11	2.20	6.662	358.9	1.1	360.0	4.952	4.95	11.70	79.5	691.5
3.000	575	151,027,181.31	4.70	3.393	367.9	1.1	368.9	3.630	3.63	10.04	72.5	695.9
5.000	107	16,216,261.24	0.50	6.566	355.6	1.2	356.8	5.005	5.01	11.45	78.3	682.4
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
WA: 0.262												
NZWA: 2.076												

All records

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
5.01 - 10.00	1	82,000.00	0.00	6.625	359.0	1.0	360.0	0.000	0.00	0.00	9.7	701.0
10.01 - 15.00	2	130,000.00	0.00	5.572	359.6	0.4	360.0	2.250	2.25	11.00	13.3	758.7
15.01 - 20.00	20	3,063,472.28	0.10	4.294	342.5	0.7	343.1	2.397	2.40	10.61	18.1	716.2
20.01 - 25.00	20	2,638,764.80	0.08	4.109	363.1	1.0	364.1	3.354	3.35	10.11	23.0	692.2
25.01 - 30.00	32	4,710,757.40	0.15	5.200	345.9	1.1	347.0	2.478	2.48	10.79	27.9	719.6
30.01 - 35.00	40	14,426,433.35	0.45	2.853	359.2	0.8	360.0	3.225	3.23	10.16	32.9	750.4
35.01 - 40.00	73	13,985,780.58	0.44	5.524	350.0	1.1	351.1	3.238	3.24	10.82	37.5	716.3
40.01 - 45.00	99	23,873,603.35	0.74	4.932	351.3	1.1	352.4	2.799	2.80	10.60	42.6	707.5
45.01 - 50.00	165	44,342,570.42	1.38	5.134	360.9	1.0	361.8	2.925	2.92	10.49	48.3	711.6
50.01 - 55.00	176	51,438,087.67	1.60	4.377	356.5	0.8	357.2	2.792	2.79	10.40	52.9	719.0
55.01 - 60.00	274	87,481,119.19	2.72	5.072	357.9	1.0	358.9	2.830	2.83	10.77	58.2	707.3
60.01 - 65.00	508	167,226,409.62	5.20	4.904	358.3	1.0	359.4	2.835	2.84	10.69	63.3	714.4
65.01 - 70.00	3,397	779,993,787.41	24.27	5.624	358.4	0.9	359.3	2.653	2.65	11.03	69.5	716.5
70.01 - 75.00	1,175	383,290,039.79	11.93	4.594	362.4	0.9	363.3	2.961	2.96	10.78	74.2	709.2
75.01 - 80.00	6,420	1,481,843,509.95	46.12	5.549	360.1	0.9	361.0	3.006	3.01	10.99	79.7	711.6
80.01 - 85.00	83	13,875,861.17	0.43	5.891	363.5	1.0	364.5	3.654	3.65	11.06	84.3	692.4
85.01 - 90.00	358	68,772,338.74	2.14	5.819	361.1	1.0	362.1	3.927	3.93	11.27	89.6	689.0
90.01 - 95.00	297	54,884,210.94	1.71	6.416	361.2	0.9	362.1	4.341	4.34	11.55	94.8	682.3
95.01 - 100.00	84	17,126,307.74	0.53	4.188	391.6	0.9	392.6	4.042	4.04	10.55	99.8	738.0
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9
NZMin.: 9.65												
Max: 100.00												
NZWA: 74.03												

All records

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
5.01 - 10.00	1	82,000.00	0.00	6.625	359.0	1.0	360.0	0.000	0.00	0.00	9.7	701.0
10.01 - 15.00	2	130,000.00	0.00	5.572	359.6	0.4	360.0	2.250	2.25	11.00	13.3	758.7
15.01 - 20.00	20	3,063,472.28	0.10	4.294	342.5	0.7	343.1	2.397	2.40	10.61	18.1	716.2
20.01 - 25.00	20	2,638,764.80	0.08	4.109	363.1	1.0	364.1	3.354	3.35	10.11	23.0	692.2
25.01 - 30.00	32	4,710,757.40	0.15	5.200	345.9	1.1	347.0	2.478	2.48	10.79	27.9	719.6
30.01 - 35.00	40	14,426,433.35	0.45	2.853	359.2	0.8	360.0	3.225	3.23	10.16	32.9	750.4
35.01 - 40.00	73	13,985,780.58	0.44	5.524	350.0	1.1	351.1	3.238	3.24	10.82	37.5	716.3
40.01 - 45.00	99	23,873,603.35	0.74	4.932	351.3	1.1	352.4	2.799	2.80	10.60	42.6	707.5
45.01 - 50.00	165	44,342,570.42	1.38	5.134	360.9	1.0	361.8	2.925	2.92	10.49	48.3	711.6
50.01 - 55.00	176	51,438,087.67	1.60	4.377	356.5	0.8	357.2	2.792	2.79	10.40	52.9	719.0
55.01 - 60.00	274	87,481,119.19	2.72	5.072	357.9	1.0	358.9	2.830	2.83	10.77	58.2	707.3
60.01 - 65.00	508	167,226,409.62	5.20	4.904	358.3	1.0	359.4	2.835	2.84	10.69	63.3	714.4
65.01 - 70.00	3,397	779,993,787.41	24.27	5.624	358.4	0.9	359.3	2.653	2.65	11.03	69.5	716.5
70.01 - 75.00	1,175	383,290,039.79	11.93	4.594	362.4	0.9	363.3	2.961	2.96	10.78	74.2	709.2
75.01 - 80.00	6,420	1,481,843,509.95	46.12	5.549	360.1	0.9	361.0	3.006	3.01	10.99	79.7	711.6
80.01 - 85.00	83	13,875,861.17	0.43	5.891	363.5	1.0	364.5	3.654	3.65	11.06	84.3	692.4
85.01 - 90.00	358	68,772,338.74	2.14	5.819	361.1	1.0	362.1	3.927	3.93	11.27	89.6	689.0
90.01 - 95.00	297	54,884,210.94	1.71	6.416	361.2	0.9	362.1	4.341	4.34	11.55	94.8	682.3
95.01 - 100.00	84	17,126,307.74	0.53	4.188	391.6	0.9	392.6	4.042	4.04	10.55	99.8	738.0
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

NZMin.: 9.65

Max: 100.00

NZWA: 74.03

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
SF	7,582	1,815,783,824.42	56.51	5.263	360.0	0.9	361.0	2.929	2.93	10.90	73.5	709.2
PUD	2,886	771,878,728.15	24.02	5.513	360.9	0.9	361.8	3.031	3.03	11.01	75.5	712.6
C	1,585	349,625,434.18	10.88	5.172	359.9	0.9	360.8	2.874	2.87	10.88	75.1	721.5
2-4F	1,152	268,736,587.54	8.36	6.046	355.1	1.1	356.2	3.100	3.10	11.25	71.8	715.4
COOP	19	7,160,480.11	0.22	4.606	359.4	0.6	360.0	2.411	2.41	10.45	71.0	710.4
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Purchase	7,954	1,869,013,670.18	58.17	5.643	360.0	0.9	360.9	2.958	2.96	11.07	76.5	719.4
Cash Out Refinance	3,768	999,163,037.24	31.10	5.007	359.3	0.9	360.2	3.022	3.02	10.74	69.9	698.8
Rate/Term Refinance	1,502	345,008,346.98	10.74	5.011	360.6	1.0	361.6	2.773	2.77	10.78	72.6	709.3
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

All records

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Primary Home	8,934	2,460,772,267.07	76.58	5.288	360.3	0.9	361.2	2.866	2.87	10.89	74.5
Investment	3,676	573,409,263.83	17.85	5.941	357.3	1.0	358.3	3.401	3.40	11.32	718.3
Second Home	614	179,003,523.50	5.57	4.805	361.3	0.9	362.2	3.000	3.00	10.71	72.3
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0
											711.9

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Stated	4,992	1,345,980,558.91	41.89	5.025	361.0	0.9	361.9	2.997	3.00	10.88	707.8
Full	4,788	1,141,746,472.87	35.53	5.097	360.8	0.9	361.7	2.637	2.64	10.72	718.1
No Documentation	3,444	725,458,022.62	22.58	6.474	356.1	1.0	357.0	3.616	3.62	11.64	709.7
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0
											711.9

All records

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	NZWA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
CA-N	1,063	410,899,827.31	12.79	5.031	360.4	0.9	361.3	2.605	2.61	10.92	72.1	716.3
CA-S	993	355,485,562.47	11.06	5.169	361.6	0.9	362.6	2.627	2.63	10.87	72.1	712.1
IL	1,148	292,134,079.19	9.09	5.607	357.8	0.9	358.7	2.833	2.83	11.03	74.2	715.7
FL	1,235	285,517,217.68	8.89	5.147	361.0	0.9	361.8	3.420	3.42	10.98	75.2	707.9
AZ	943	205,713,134.63	6.40	6.048	358.2	0.8	359.1	3.204	3.20	11.21	75.6	710.7
VA	631	189,668,836.20	5.90	5.312	365.2	0.9	366.1	3.149	3.15	10.95	74.8	710.3
MD	601	152,014,955.86	4.73	5.678	359.2	1.0	360.2	2.938	2.94	10.96	75.2	705.1
NY	328	121,976,996.44	3.80	5.075	356.5	0.9	357.4	2.832	2.83	10.66	70.9	708.6
NC	662	109,147,238.86	3.40	5.197	362.3	0.9	363.2	3.265	3.26	10.90	77.0	717.5
NV	405	100,697,880.93	3.13	5.733	363.4	0.9	364.3	3.043	3.04	11.11	74.9	714.1
CO	393	87,204,207.28	2.71	5.461	359.8	0.9	360.7	2.653	2.65	10.87	72.3	719.1
NJ	268	81,987,765.04	2.55	4.894	357.8	0.8	358.6	2.944	2.94	10.89	75.9	709.0
MA	234	79,451,550.26	2.47	5.267	361.2	0.9	362.2	3.026	3.03	10.78	70.2	704.7
MI	459	70,190,734.57	2.18	5.034	359.6	0.8	360.4	3.674	3.67	11.05	77.1	702.2
OR	349	62,251,456.01	1.94	5.770	358.6	1.1	359.7	2.930	2.93	10.86	74.5	716.8
SC	314	58,533,232.35	1.82	5.386	361.2	0.9	362.1	3.052	3.05	10.85	75.5	712.0
TX	331	54,727,327.91	1.70	6.274	355.0	1.1	356.2	3.195	3.19	11.37	74.7	706.4
GA	260	53,753,178.61	1.67	5.282	360.1	0.8	360.9	3.097	3.10	10.84	75.4	715.5
WA	247	49,923,425.52	1.55	5.728	357.5	1.0	358.5	2.702	2.70	10.91	74.8	715.1
OH	402	44,901,443.28	1.40	5.180	357.2	1.1	358.3	3.357	3.36	10.78	78.2	696.1
PA	275	41,573,554.38	1.29	5.309	356.4	0.9	357.3	2.909	2.91	10.60	75.3	710.2
CT	125	41,109,270.37	1.28	4.446	356.7	0.9	357.6	2.820	2.82	10.44	68.9	717.2
DC	185	33,218,968.20	1.03	5.155	357.6	1.0	358.7	2.898	2.90	10.77	74.4	713.2
MO	93	29,200,459.47	0.91	5.979	362.6	1.1	363.6	2.937	2.94	11.15	72.1	720.3
MN	166	22,007,731.76	0.68	6.009	354.1	1.8	355.9	3.145	3.14	11.18	77.7	712.3
TN	125	18,738,447.15	0.58	5.581	353.8	1.0	354.7	3.534	3.50	11.06	75.6	718.9
NH	91	18,365,357.01	0.57	6.111	357.2	0.8	358.1	3.504	3.50	11.38	75.2	704.9
DE	88	18,356,235.46	0.57	4.207	363.6	1.0	364.5	2.967	2.97	10.46	75.7	713.7
RI	76	17,027,228.48	0.53	5.893	359.0	1.0	360.0	3.120	3.12	11.19	71.3	701.1
KY	126	14,667,479.12	0.46	5.565	352.9	1.2	354.1	3.302	3.30	10.99	78.0	710.5
Other	608	92,740,272.60	2.89	6.046	356.2	1.1	357.3	2.889	2.89	11.02	74.9	714.3
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

All records

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
60614	24	12,609,800.59	0.39	5.053	359.4	0.6	360.0	2.601	2.60	10.82	72.8	732.7
85262	17	10,843,005.61	0.34	5.658	359.3	0.7	360.0	3.140	3.14	11.32	73.3	706.6
89148	34	9,820,463.96	0.31	5.948	366.6	0.7	367.3	3.172	3.17	11.16	71.5	723.0
60047	18	8,038,799.00	0.25	5.239	359.2	0.8	360.0	2.260	2.26	10.87	71.3	750.6
33062	8	7,960,671.47	0.25	2.681	358.9	1.1	360.0	3.464	3.46	10.39	45.5	755.9
33139	15	7,883,890.00	0.25	4.626	371.8	0.4	372.2	2.768	2.77	10.67	72.9	710.5
85242	44	7,621,962.32	0.24	6.573	358.9	1.1	360.0	4.088	4.09	11.68	78.5	698.2
85249	29	7,505,120.01	0.23	6.299	359.2	0.8	360.0	3.952	3.95	11.53	80.7	698.3
60622	21	7,304,750.00	0.23	5.895	359.0	1.0	360.0	2.517	2.52	11.05	73.2	696.3
02535	1	6,984,591.59	0.22	5.637	358.0	2.0	360.0	3.290	3.29	9.95	50.0	680.0
Other	13,013	3,126,611,999.85	97.31	5.378	359.8	0.9	360.7	2.952	2.95	10.94	74.2	711.8
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94	74.0	711.9

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1 Month Libor	161	48,321,270.68	2.03	4.792	359.1	0.9	360.0	3.318	3.32	12.00	72.2	714.3
6 Month Libor (Wall St)	4,163	881,322,396.30	37.00	6.467	359.1	0.9	360.0	3.565	3.56	11.48	75.1	707.9
1 Year CMT (Weekly)	1	141,392.00	0.01	5.000	352.0	8.0	360.0	2.750	2.75	10.00	100.0	529.0
1 Year Libor (WSJ/1 Mo Lead)	2,840	909,363,977.37	38.18	5.358	359.2	0.8	360.0	2.272	2.27	10.91	75.0	726.9
1 Year CMT (Monthly)	1	145,185.80	0.01	6.267	358.0	2.0	360.0	3.920	3.92	10.55	100.0	714.0
1 Year CMT (Moving Mos Avg)	1,649	542,585,775.26	22.78	1.955	372.3	0.8	373.1	3.083	3.08	10.03	73.0	707.6
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1,501 - 2,000	9	2,148,752.62	0.09	4.129	358.4	1.6	360.0	1.863	1.86	12.00	74.5	735.1
2,001 - 2,500	4,956	1,391,141,969.82	58.41	5.505	359.4	0.8	360.2	2.264	2.26	10.95	74.0	724.5
2,501 - 3,000	800	294,436,466.07	12.36	2.031	369.5	0.8	370.3	2.784	2.78	10.12	72.3	711.1
3,001 - 3,500	425	135,324,178.36	5.68	2.628	375.9	0.9	376.8	3.245	3.24	10.32	71.4	703.2
3,501 - 4,000	431	120,296,401.80	5.05	2.476	368.5	0.9	369.3	3.741	3.74	10.34	75.1	705.4
4,001 - 4,500	87	17,933,281.24	0.75	3.875	372.9	1.1	374.0	4.247	4.25	10.83	75.5	695.1
4,501 - 5,000	2,088	417,964,368.18	17.55	6.839	359.5	0.9	360.4	4.997	5.00	11.85	78.7	694.8
5,001 - 5,500	7	1,001,160.00	0.04	7.216	359.5	0.5	360.0	5.330	5.33	12.54	77.7	625.7
5,501 - 6,000	10	1,415,970.00	0.06	7.146	359.7	0.3	360.0	5.754	5.75	12.14	79.2	673.9
6,001 - 6,500	1	147,049.32	0.01	5.875	358.0	2.0	360.0	6.200	6.20	10.88	80.0	686.0
9,501 - 10,000	1	70,400.00	0.00	7.500	358.0	2.0	360.0	10.000	5.00	12.50	80.0	689.0
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
NZWA: 2,956												
Min.: 1,750												
Max.: 10,000												

All records

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1.501 - 2.000	9	2,148,752.62	0.09	4.129	358.4	1.6	360.0	1.863	1.86	12.00	74.5	735.1
2.001 - 2.500	4,956	1,391,141,969.82	58.41	5.505	359.4	0.8	360.2	2.264	2.26	10.95	74.0	724.5
2.501 - 3.000	800	294,436,466.07	12.36	2.031	369.5	0.8	370.3	2.784	2.78	10.12	72.3	711.1
3.001 - 3.500	425	135,324,178.36	5.68	2.628	375.9	0.9	376.8	3.245	3.24	10.32	71.4	703.2
3.501 - 4.000	431	120,296,401.80	5.05	2.476	368.5	0.9	369.3	3.741	3.74	10.34	75.1	705.4
4.001 - 4.500	87	17,933,281.24	0.75	3.875	372.9	1.1	374.0	4.247	4.25	10.83	75.5	695.1
4.501 - 5.000	2,088	417,964,368.18	17.55	6.839	359.5	0.5	360.4	4.997	5.00	11.85	78.7	694.8
5.001 - 5.500	7	1,001,160.00	0.04	7.216	359.5	0.5	360.0	5.330	5.33	12.54	77.7	625.7
5.501 - 6.000	10	1,415,970.00	0.06	7.146	359.7	0.3	360.0	5.754	5.75	12.14	79.2	673.9
6.001 - 6.500	1	147,049.32	0.01	5.875	358.0	2.0	360.0	6.200	5.00	10.88	80.0	686.0
9.501 - 10.000	1	70,400.00	0.00	7.500	358.0	2.0	360.0	10.000	5.00	12.50	80.0	689.0
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
WA: 2.956												
Min.: 1.750												
Max.: 10.000												

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0.000	1,817	592,480,271.74	24.87	2.198	371.2	0.9	372.0	3.102	3.10	10.20	72.9	708.3
0.501 - 1.000	6	1,750,000.00	0.07	5.553	359.5	0.5	360.0	3.542	3.54	11.55	73.8	669.8
1.501 - 2.000	1,098	390,984,355.25	16.41	5.038	359.2	0.8	360.0	2.257	2.26	11.32	73.7	727.0
2.501 - 3.000	819	200,238,240.19	8.41	6.382	359.0	1.0	360.0	3.533	3.53	11.42	74.8	704.8
3.001 >=	5,075	1,196,427,130.23	50.23	6.107	359.2	0.8	360.0	3.015	3.02	11.11	75.5	716.6
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 0.000												
Max.: 5.000												
NZWA: 4.117												

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0.000	1,817	592,480,271.74	24.87	2.198	371.2	0.9	372.0	3.102	3.10	10.20	72.9	708.3
0.501 - 1.000	4,157	879,894,356.30	36.94	6.467	359.1	0.9	360.0	3.566	3.57	11.48	75.1	707.8
1.501 - 2.000	2,841	909,505,369.37	38.18	5.358	359.2	0.8	360.0	2.272	2.27	10.91	75.0	726.8
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 0.000												
Max.: 2.000												
NZWA: 1.508												

All records

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
8.501 - 9.000	5	1,205,050.00	0.05	2.715	359.7	0.3	360.0	2.500	2.50	8.71	80.7	714.6
9.001 - 9.500	11	4,688,083.00	0.20	4.226	358.5	1.5	360.0	2.353	2.35	9.44	68.7	717.9
9.501 - 10.000	1,182	478,065,580.42	20.07	2.038	371.6	0.9	372.5	2.959	2.96	9.95	71.8	705.9
10.001 - 10.500	1,316	315,059,195.76	13.23	4.646	360.6	0.8	361.4	2.553	2.55	10.38	74.4	726.1
10.501 - 11.000	2,538	693,885,131.46	29.13	5.353	360.2	0.8	361.0	2.482	2.48	10.85	74.7	727.5
11.001 - 11.500	1,564	363,090,116.62	15.24	6.062	359.1	0.9	360.0	2.920	2.92	11.31	74.8	713.3
11.501 - 12.000	1,262	314,012,612.65	13.18	6.220	359.1	0.9	360.0	3.432	3.43	11.84	75.5	706.8
12.001 - 12.500	667	159,699,526.45	6.70	7.088	359.2	0.8	360.0	4.339	4.34	12.31	78.5	698.6
12.501 - 13.000	265	50,750,772.69	2.13	7.726	358.8	1.2	360.0	4.907	4.91	12.75	79.4	686.7
13.001 - 13.500	2	612,000.00	0.03	8.154	359.8	0.2	360.0	4.963	4.96	13.33	80.0	612.1
13.501 - 14.000	2	436,000.00	0.02	7.625	359.0	1.0	360.0	3.625	3.63	13.63	80.0	655.9
14.001 - 14.500	1	375,928.36	0.02	9.500	358.0	2.0	360.0	5.000	5.00	14.50	90.0	575.0
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 8.625												
Max.: 14.500												
NZWA: 10.942												

All records

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2005-07	1,606	521,015,168.41	21.87	1.930	372.3	0.9	373.2	3.088	3.09	10.07	73.2	707.4
2005-08	111	38,780,783.13	1.63	3.902	362.3	1.0	363.3	3.201	3.20	11.39	71.6	717.6
2005-09	56	18,804,618.45	0.79	4.066	360.0	0.0	360.0	3.317	3.32	11.45	71.6	722.0
2005-10	5	1,225,840.00	0.05	6.012	358.0	2.0	360.0	3.235	3.23	11.41	77.5	742.5
2005-11	12	5,728,750.00	0.24	4.928	359.0	1.0	360.0	3.192	3.19	10.42	67.1	660.9
2005-12	6	1,859,300.00	0.08	5.119	393.9	0.0	393.9	3.431	3.43	10.72	71.1	697.1
2006-02	1	34,892.44	0.00	5.875	356.0	4.0	360.0	2.250	2.25	11.88	70.0	717.0
2006-03	1	81,600.00	0.00	5.625	357.0	3.0	360.0	2.250	2.25	11.63	80.0	682.0
2006-04	98	36,001,328.45	1.51	4.901	358.0	2.0	360.0	2.251	2.25	11.26	72.1	726.8
2006-05	416	161,737,607.72	6.79	4.954	359.3	1.0	360.3	2.286	2.29	11.30	72.5	728.4
2006-06	250	98,252,152.00	4.12	4.908	360.0	0.0	360.0	2.274	2.27	11.27	72.8	726.4
2006-07	1	500,000.00	0.02	7.375	349.0	11.0	360.0	5.000	5.00	12.38	86.2	637.0
2006-08	1	287,507.19	0.01	5.875	350.0	10.0	360.0	4.000	4.00	11.88	89.8	603.0
2007-01	2	255,388.84	0.01	6.811	355.0	5.0	360.0	5.000	5.00	11.81	76.3	663.7
2007-03	2	620,600.00	0.03	5.555	357.0	3.0	360.0	2.860	2.86	10.56	72.1	716.0
2007-04	64	18,948,162.18	0.80	6.500	358.0	2.0	360.0	3.740	3.73	11.50	74.2	697.0
2007-05	252	64,645,306.64	2.71	6.545	359.0	1.0	360.0	3.692	3.69	11.58	75.5	705.2
2007-06	136	36,414,931.00	1.53	6.535	360.0	0.0	360.0	3.554	3.55	11.58	75.5	700.6
2007-07	1	278,400.00	0.01	7.000	349.0	11.0	360.0	5.000	5.00	12.00	80.0	644.0
2008-01	3	661,700.00	0.03	7.187	355.0	5.0	360.0	4.377	4.38	12.19	73.1	659.3
2008-02	1	621,380.78	0.03	7.875	332.0	28.0	360.0	5.000	5.00	12.88	80.0	702.0
2008-04	161	38,683,590.13	1.62	5.768	358.0	2.0	360.0	2.884	2.88	11.21	75.5	711.9
2008-05	364	89,222,325.60	3.75	5.626	359.0	1.0	360.0	2.613	2.61	11.27	75.5	722.2
2008-06	184	50,181,068.00	2.11	5.708	360.0	0.0	360.0	2.734	2.73	11.29	75.7	715.3
2009-10	3	1,235,092.00	0.05	5.972	352.0	8.0	360.0	3.999	4.00	10.97	81.8	664.1
2010-01	8	1,257,995.66	0.05	6.244	355.0	5.0	360.0	3.184	3.18	11.24	77.3	675.1
2010-02	14	1,981,419.68	0.08	6.311	356.0	4.0	360.0	3.170	3.17	11.31	76.7	735.5
2010-03	15	1,791,797.66	0.08	6.000	357.0	3.0	360.0	2.958	2.96	11.00	75.9	717.1
2010-04	698	158,498,276.77	6.65	6.122	358.0	2.0	360.0	3.092	3.09	11.12	75.3	717.1
2010-05	2,668	628,126,831.59	26.37	6.114	359.0	1.0	360.0	2.985	2.99	11.12	75.6	716.5
2010-06	1,675	404,146,183.09	16.97	6.086	360.0	0.0	360.0	3.026	3.03	11.09	75.4	716.6
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

MI Flag - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Yes	815	153,004,178.87	98.93	5.852	364.9	0.9	365.7	4.078	4.08	11.25	92.1	692.3
No	7	1,654,539.72	1.07	6.269	356.5	3.5	360.0	3.861	3.86	11.67	91.7	690.7
Total:	822	154,658,718.59	100.00	5.856	364.8	0.9	365.7	4.075	4.08	11.26	92.1	692.3

All records

MI Company - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
00-None	7	1,654,539.72	1.07	6.269	356.5	3.5	360.0	3.861	3.86	11.67	91.7	690.7
1- GE	289	52,272,241.62	33.80	6.373	359.0	1.0	360.0	4.108	4.17	11.53	91.1	681.5
6- Mortgage Guaranty Insurance Corp.	102	18,458,778.62	11.94	5.913	338.6	0.9	359.5	3.900	3.90	11.07	92.8	685.3
11- PMI	13	2,389,787.68	1.55	3.439	359.7	0.3	360.0	3.455	3.45	10.76	89.7	709.9
12- United Guaranty Residential Ins. Corp.	2	262,700.00	0.17	7.173	359.0	1.0	360.0	3.953	3.95	12.17	91.2	661.3
13- Republic Mortgage Insurance Corp.	20	4,233,735.23	2.74	6.768	359.1	0.9	360.0	4.775	4.77	11.82	91.9	710.3
17- Radian Guaranty	278	50,495,507.48	32.65	6.334	364.6	0.9	365.5	4.290	4.29	11.55	91.0	684.6
24- Triad Guaranty Insurance Company	110	24,772,628.24	16.02	3.803	384.0	0.7	384.7	3.711	3.71	10.48	96.2	731.7
33- Amerin Guaranty Corp.	1	118,800.00	0.08	2.600	359.0	1.0	360.0	3.800	3.80	10.55	90.0	731.0
Total:	822	154,658,718.59	100.00	5.856	364.8	0.9	365.7	4.075	4.08	11.26	92.1	692.3

MI % - Total (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.00	7	1,766,164.72	1.14	5.939	356.5	3.5	360.0	4.032	4.03	11.54	91.9	690.1
12.00	20	3,794,386.56	2.45	4.450	355.5	0.9	356.4	2.854	2.85	10.32	84.8	686.6
17.00	5	535,602.78	0.35	6.996	333.1	1.5	334.7	5.000	5.00	12.00	84.9	660.7
20.00	60	10,000,398.48	6.47	6.319	360.1	1.0	361.1	4.117	4.12	11.49	84.3	694.5
22.00	1	287,507.19	0.19	5.875	350.0	10.0	360.0	4.000	4.00	11.88	89.8	603.0
25.00	350	66,679,845.38	43.11	5.818	362.5	0.9	363.3	3.933	3.93	11.26	89.6	689.2
30.00	294	54,007,140.67	34.92	6.433	361.2	0.8	362.0	4.343	4.34	11.57	94.8	683.0
35.00	83	17,296,936.31	11.18	4.202	391.9	0.8	392.7	4.053	4.05	10.55	99.5	738.4
40.00	2	290,736.50	0.19	5.899	353.5	6.5	360.0	2.750	2.75	10.00	98.5	560.8
Total:	822	154,658,718.59	100.00	5.856	364.8	0.9	365.7	4.075	4.08	11.26	92.1	692.3

ARMS

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.01 - 50,000.00	164	6,665,219.52	0.28	5.825	358.5	1.5	360.0	4.114	4.11	11.48	73.7	685.2
50,000.01 - 100,000.00	921	72,911,152.23	3.06	5.688	359.9	1.0	360.9	3.527	3.52	11.28	74.0	706.1
100,000.01 - 150,000.00	1,603	202,517,339.72	8.50	5.619	360.3	0.8	361.2	3.269	3.27	11.15	76.0	716.3
150,000.01 - 200,000.00	1,479	238,674,917.75	10.86	5.438	360.8	0.9	361.6	3.169	3.17	11.06	76.2	714.5
200,000.01 - 250,000.00	1,141	256,533,548.61	10.77	5.382	360.8	0.9	361.7	3.106	3.11	11.02	75.9	714.3
250,000.01 - 300,000.00	874	240,046,725.35	10.08	5.226	361.2	0.8	362.1	2.986	2.99	10.98	76.3	714.0
300,000.01 - 350,000.00	692	225,012,980.15	9.45	5.240	362.0	0.9	362.8	2.880	2.88	10.94	75.7	715.1
350,000.01 - 400,000.00	473	176,779,160.04	7.42	4.888	362.3	0.8	363.1	2.828	2.83	10.87	74.5	716.3
400,000.01 - 450,000.00	324	138,041,295.32	5.80	4.858	364.4	0.8	363.2	2.773	2.77	10.91	75.8	714.5
450,000.01 - 500,000.00	293	139,683,973.26	5.86	4.911	362.4	0.8	363.2	2.775	2.78	10.93	75.6	722.6
500,000.01 - 550,000.00	187	98,292,003.58	4.13	4.804	361.8	0.8	362.6	2.675	2.67	10.88	75.7	719.0
550,000.01 - 600,000.00	147	84,412,079.25	3.54	4.710	364.9	0.7	365.7	2.758	2.76	10.92	75.9	715.9
600,000.01 - 650,000.00	134	84,479,896.99	3.55	4.388	360.8	1.0	361.8	2.719	2.72	10.79	73.1	715.1
650,000.01 - 700,000.00	55	37,207,134.99	1.56	4.127	361.4	0.8	362.1	2.773	2.77	10.73	72.4	712.4
700,000.01 - 750,000.00	53	38,455,826.75	1.61	4.181	363.5	1.0	364.5	2.667	2.67	10.69	75.7	722.0
750,000.01 - 800,000.00	36	27,835,184.72	1.17	4.670	372.4	1.1	373.5	2.787	2.79	10.81	73.3	709.4
800,000.01 - 850,000.00	23	19,032,036.71	0.80	4.461	369.7	0.9	370.5	2.904	2.90	10.97	68.8	705.6
850,000.01 - 900,000.00	34	30,050,248.88	1.26	4.327	362.9	0.6	363.6	2.722	2.72	10.89	72.1	711.8
900,000.01 - 950,000.00	24	22,257,574.45	0.93	4.263	359.3	0.7	360.0	2.656	2.66	10.69	71.7	716.6
950,000.01 - 1,000,000.00	53	52,437,431.00	2.20	4.310	363.9	0.6	364.5	2.985	2.98	10.97	73.0	702.7
1,000,000.01 - 1,050,000.00	4	4,123,500.00	0.17	3.263	388.7	0.7	389.5	2.537	2.54	10.45	68.3	752.3
1,050,000.01 - 1,100,000.00	9	9,791,250.00	0.41	3.304	386.2	0.4	386.6	2.611	2.61	10.60	68.5	698.2
1,100,000.01 - 1,150,000.00	4	4,504,500.00	0.19	5.410	359.2	0.8	360.0	2.592	2.59	11.75	72.5	713.0
1,150,000.01 - 1,200,000.00	11	12,971,400.00	0.54	3.635	370.0	0.9	370.9	2.788	2.79	10.71	67.9	734.0
1,200,000.01 - 1,250,000.00	4	4,915,275.00	0.21	3.023	389.7	0.2	389.9	2.726	2.73	10.60	67.0	702.6
1,250,000.01 - 1,300,000.00	12	15,387,477.62	0.65	5.006	359.0	1.0	360.0	2.530	2.53	11.27	70.1	718.6
1,300,000.01 - 1,350,000.00	7	9,289,349.55	0.39	4.229	359.0	1.0	360.0	2.594	2.59	10.94	71.4	705.1
1,350,000.01 - 1,400,000.00	4	5,497,145.55	0.23	4.653	358.0	2.0	360.0	3.073	3.07	10.15	70.4	702.0
1,400,000.01 - 1,450,000.00	4	5,714,850.00	0.24	3.970	359.5	0.5	360.0	2.585	2.59	10.35	67.5	705.1
1,450,000.01 - 1,500,000.00	12	17,876,043.28	0.75	3.540	369.4	0.7	370.1	2.670	2.67	10.74	62.2	722.6
1,500,000.01 - 1,600,000.00	2	3,144,672.74	0.13	1.437	418.4	1.5	419.9	3.442	3.44	9.95	72.5	696.0
1,600,000.01 - 1,650,000.00	3	4,916,839.00	0.21	1.794	359.0	1.0	360.0	3.162	3.16	9.95	60.4	740.7
1,650,000.01 - 1,700,000.00	4	6,732,610.00	0.28	2.436	359.2	0.8	360.0	2.962	2.96	10.21	60.8	702.8
1,700,000.01 - 1,750,000.00	1	1,725,000.00	0.07	1.250	360.0	0.0	360.0	2.650	2.65	9.95	75.0	725.0
1,750,000.01 - 1,800,000.00	1	1,775,000.00	0.07	4.000	359.0	1.0	360.0	2.250	2.25	11.00	63.4	748.0
1,800,000.01 - 1,850,000.00	2	3,650,450.00	0.15	5.262	359.0	1.0	360.0	2.250	2.25	11.63	67.5	785.6
1,850,000.01 - 1,900,000.00	2	3,742,500.00	0.16	5.304	359.5	0.5	360.0	2.250	2.25	11.56	67.5	718.4
1,950,000.01 - 2,000,000.00	2	4,000,000.00	0.17	3.625	359.0	1.0	360.0	3.570	3.57	10.98	63.6	724.0
2,000,000.01 >=	17	50,796,405.40	2.13	3.145	359.1	0.9	360.0	3.076	3.08	10.11	56.9	719.2
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 19,955.20												
Max: 6,984,591.59												
Avg.: 270,207.60												

ARMs

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1 - 50,000	164	6,665,219.52	0.28	5.825	358.5	1.5	360.0	4.114	4.11	11.48	73.7	685.2
50,001 - 100,000	917	72,560,911.10	3.05	5.699	359.9	1.0	360.0	3.524	3.52	11.28	74.0	706.4
100,001 - 150,000	1,605	202,667,720.54	8.51	5.615	360.3	0.9	361.2	3.272	3.27	11.15	76.1	716.2
150,001 - 200,000	1,480	258,689,348.11	10.86	5.438	360.8	0.9	361.6	3.169	3.17	11.07	76.2	714.5
200,001 - 250,000	1,141	256,472,229.51	10.77	5.387	360.8	0.9	361.7	3.106	3.11	11.02	75.9	714.4
250,001 - 300,000	875	240,293,474.40	10.09	5.221	361.2	0.8	362.8	2.880	2.88	10.98	76.3	714.0
300,001 - 350,000	692	225,012,980.15	9.45	5.240	362.0	0.9	362.1	2.880	2.88	10.94	75.7	715.1
350,001 - 400,000	473	176,779,160.04	7.42	4.888	362.3	0.8	363.1	2.828	2.83	10.87	74.5	716.3
400,001 - 450,000	324	138,041,295.32	5.80	4.858	364.4	0.8	365.2	2.773	2.77	10.91	75.8	714.5
450,001 - 500,000	293	139,683,973.26	5.86	4.911	362.4	0.8	363.2	2.775	2.78	10.93	75.6	722.6
500,001 - 550,000	187	98,292,003.58	4.13	4.804	361.8	0.8	362.6	2.675	2.67	10.88	75.7	719.0
550,001 - 600,000	147	84,412,079.25	3.54	4.710	364.9	0.7	365.7	2.758	2.76	10.92	75.9	715.9
600,001 - 650,000	134	84,479,896.99	3.55	4.388	360.8	1.0	361.8	2.719	2.72	10.79	73.1	715.1
650,001 - 700,000	55	37,207,134.99	1.56	4.127	361.4	0.8	362.1	2.773	2.77	10.73	72.4	712.4
700,001 - 750,000	52	37,706,616.43	1.58	4.163	363.7	1.0	364.6	2.665	2.67	10.71	75.7	721.7
750,001 - 800,000	37	28,584,395.04	1.20	4.682	372.0	1.1	373.1	2.786	2.79	10.79	73.3	710.1
800,001 - 850,000	23	19,032,036.71	0.80	4.461	369.7	0.9	370.5	2.904	2.90	10.97	68.8	705.6
850,001 - 900,000	33	29,151,300.05	1.22	4.291	363.1	0.6	363.7	2.736	2.74	10.91	72.1	711.4
900,001 - 950,000	24	22,257,574.45	0.93	4.263	359.3	0.7	360.0	2.656	2.66	10.69	71.7	716.6
950,001 - 1,000,000	53	52,437,431.00	2.20	4.310	363.9	0.6	364.5	2.985	2.98	10.97	73.0	702.7
1,000,001 - 1,050,000	4	4,123,500.00	0.17	3.263	388.7	0.7	389.5	2.537	2.54	10.45	68.3	752.3
1,050,001 - 1,100,000	9	9,791,250.00	0.41	3.304	386.2	0.4	386.6	2.611	2.61	10.60	68.5	698.2
1,100,001 - 1,150,000	4	4,504,500.00	0.19	5.410	359.2	0.8	360.0	2.592	2.59	11.75	72.5	713.0
1,150,001 - 1,200,000	11	12,971,400.00	0.54	3.635	370.0	0.9	370.9	2.788	2.79	10.71	67.9	734.0
1,200,001 - 1,250,000	4	4,915,275.00	0.21	3.023	389.7	0.2	389.9	2.726	2.73	10.60	67.0	702.6
1,250,001 - 1,300,000	12	15,387,477.62	0.65	5.006	359.0	1.0	360.0	2.530	2.53	11.27	70.1	718.6
1,300,001 - 1,350,000	7	9,289,349.55	0.39	4.229	359.0	1.0	360.0	2.594	2.59	10.94	71.4	705.1
1,350,001 - 1,400,000	4	5,497,145.55	0.23	4.653	358.0	2.0	360.0	3.073	3.07	10.15	70.4	702.0
1,400,001 - 1,450,000	4	5,714,850.00	0.24	3.970	359.5	0.5	360.0	2.585	2.59	10.35	67.5	705.1
1,450,001 - 1,500,000	12	17,876,043.28	0.75	3.540	369.4	0.7	370.1	2.670	2.67	10.74	62.2	722.6
1,500,001 - 1,550,000	2	3,144,672.74	0.13	1.437	418.4	1.5	419.9	3.442	3.44	9.95	72.5	696.0
1,550,001 - 1,600,000	4	5,815,787.83	0.24	2.367	358.8	1.2	360.0	3.021	3.02	10.04	61.9	738.0
1,600,001 - 1,650,000	4	6,732,610.00	0.28	2.436	359.2	0.8	360.0	2.962	2.96	10.21	60.8	702.8
1,650,001 - 1,700,000	4	1,725,000.00	0.07	1.250	360.0	0.0	360.0	2.650	2.65	9.95	75.0	725.0
1,700,001 - 1,750,000	1	1,775,000.00	0.07	4.000	359.0	1.0	360.0	2.250	2.25	11.00	63.4	748.0
1,750,001 - 1,800,000	2	3,650,450.00	0.15	5.262	359.0	1.0	360.0	2.250	2.25	11.63	67.5	785.6
1,800,001 - 1,850,000	2	3,742,500.00	0.16	5.304	359.5	0.5	360.0	2.250	2.25	11.56	67.5	718.4
1,850,001 - 1,900,000	2	4,000,000.00	0.17	3.625	359.0	1.0	360.0	3.570	3.57	10.98	63.6	724.0
1,900,001 - 2,000,000	2	50,796,405.40	2.13	3.145	359.1	0.9	360.0	3.076	3.08	10.11	56.9	719.2
2,000,001 >=	17	50,796,405.40	2.13	3.145	359.1	0.9	360.0	3.076	3.08	10.11	56.9	719.2
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 20,000												
Max: 7,000,000												
Avg.: 270,345												

ARMs

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.501 - 1.000	698	258,903,277.47	10.87	1.000	359.3	0.7	360.0	2.960	2.96	9.95	72.5	704.6
1.001 - 1.500	404	123,581,901.06	5.19	1.418	399.0	0.6	399.6	3.153	3.15	10.10	68.8	711.9
1.501 - 2.000	88	38,417,257.64	1.61	1.816	377.6	0.7	378.2	3.133	3.13	10.05	71.3	712.1
2.001 - 2.500	21	7,252,050.61	0.30	2.296	414.9	0.5	415.5	3.217	3.22	10.13	80.7	706.7
2.501 - 3.000	64	15,318,811.65	0.64	2.740	360.3	0.6	360.9	3.248	3.25	10.17	88.3	711.7
3.001 - 3.500	18	3,956,865.38	0.17	3.360	393.5	1.1	394.6	2.973	2.97	10.27	81.5	691.7
3.501 - 4.000	200	67,795,896.48	2.85	3.931	359.3	0.7	360.0	2.659	2.66	10.97	79.3	734.8
4.001 - 4.500	293	109,130,806.58	4.58	4.291	364.7	0.9	365.5	2.421	2.42	10.98	73.8	734.2
4.501 - 5.000	345	115,044,015.84	4.83	4.861	359.5	1.0	360.5	2.526	2.53	10.59	73.6	720.3
5.001 - 5.500	1,280	372,446,200.30	15.64	5.361	359.5	0.9	360.4	2.408	2.41	10.64	74.8	725.6
5.501 - 6.000	2,330	598,378,034.02	25.12	5.809	359.4	0.9	360.2	2.493	2.49	10.95	73.5	722.8
6.001 - 6.500	1,372	313,677,404.90	13.17	6.286	359.1	0.9	360.0	3.070	3.07	11.37	74.5	709.6
6.501 - 7.000	835	181,926,741.98	7.64	6.810	359.1	0.9	360.0	4.016	4.02	11.80	77.2	698.5
7.001 - 7.500	601	125,084,292.45	5.25	7.334	359.1	0.9	360.0	4.890	4.89	12.33	80.2	694.3
7.501 - 8.000	263	50,042,512.69	2.10	7.747	358.8	1.2	360.0	4.933	4.93	12.76	79.5	686.8
8.001 - 8.500	2	548,000.00	0.02	8.365	359.7	0.3	360.0	5.525	5.25	13.26	80.0	610.3
9.001 - 9.500	1	375,928.36	0.02	9.500	358.0	2.0	360.0	5.000	5.00	14.50	90.0	575.0
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 1.000												
Max.: 9.500												
NZWA: 4.982												

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Adjustable	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
5/25 ARM (Libor)	3,338	679,015,463.11	28.51	6.494	359.2	0.8	360.0	3.575	3.57	11.50	75.2	708.8
5/1 ARM	1,744	518,940,944.12	21.79	5.600	359.2	0.8	360.0	2.283	2.28	10.60	75.9	726.7
MTA	1,477	483,148,262.37	20.28	2.017	373.7	0.9	374.5	3.107	3.11	10.03	73.1	707.9
1 Year ARM	733	287,314,440.10	12.06	4.934	359.2	0.8	360.0	2.260	2.26	11.31	72.6	728.0
2/28 ARM (Libor)	461	122,067,074.61	5.12	6.530	359.0	1.0	360.0	3.662	3.66	11.56	75.4	702.1
1 Month Libor ARM	337	109,188,689.37	4.58	2.971	360.1	0.8	360.9	3.068	3.07	10.92	72.4	709.7
3/1 ARM	361	101,965,265.15	4.28	5.335	359.1	0.9	360.0	2.251	2.25	11.33	76.9	724.1
3/7 ARM (Libor)	352	77,061,818.58	3.24	6.155	358.9	1.1	360.0	3.331	3.33	11.17	73.9	709.1
6 Month Libor ARM	12	3,178,040.00	0.13	5.943	359.0	1.0	360.0	3.380	3.38	11.75	73.2	699.5
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

ARMs

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
301 - 360	8,657	2,322,580,209.08	97.51	5.056	359.1	0.9	360.0	2.951	2.95	10.97	74.5	715.6
361 - 480	158	59,299,788.33	2.49	2.060	479.3	0.7	480.0	3.167	3.17	10.03	75.9	697.6
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 360.0												
Max.: 480.0												
NZWA: 363.0												

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
301 - 360	8,657	2,322,580,209.08	97.51	5.056	359.1	0.9	360.0	2.951	2.95	10.97	74.5	715.6
361 - 480	158	59,299,788.33	2.49	2.060	479.3	0.7	480.0	3.167	3.17	10.03	75.9	697.6
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 332.0												
Max: 480.0												
NZWA: 362.1												

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0	2,831	785,831,107.46	32.99	4.829	363.9	0.0	363.9	2.954	2.95	10.92	74.5	714.5
1 - 24	5,983	1,595,427,509.17	66.98	5.056	361.3	1.3	362.5	2.957	2.96	10.95	74.5	715.5
25 - 48	1	621,380.78	0.03	7.875	332.0	28.0	360.0	5.000	5.00	12.88	80.0	702.0
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 0.0												
Max: 28.0												
WA: 0.8												

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2003	1	621,380.78	0.03	7.875	332.0	28.0	360.0	5.000	5.00	12.88	80.0	702.0
2004	8	2,573,677.95	0.11	6.283	350.4	9.6	360.0	4.257	4.26	11.47	83.6	655.5
2005	8,806	2,378,684,938.68	99.87	4.980	362.2	0.8	363.0	2.954	2.95	10.94	74.5	715.3
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

ARMs

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2033	1	621,380.78	0.03	7.875	332.0	28.0	360.0	5.000	5.00	12.88	80.0	702.0
2034	9	2,783,630.57	0.12	6.177	350.7	9.3	360.0	4.087	4.09	11.51	82.5	659.0
2035	8,647	2,319,175,197.73	97.37	5.054	359.2	0.8	360.0	2.949	2.95	10.96	74.5	715.7
2045	158	59,299,788.33	2.49	2.060	479.3	0.7	480.0	3.167	3.17	10.03	75.9	697.6
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1st Lien	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Fully Amortizing	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
No	2,316	665,365,657.52	27.93	3.072	369.8	0.9	370.7	3.154	3.15	10.36	73.7	709.2
Yes	6,499	1,716,514,339.89	72.07	5.722	359.2	0.8	360.0	2.880	2.88	11.17	74.9	717.5
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

ARMs

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0.000	1,810	417,659,904.25	17.53	6.380	359.1	0.9	360.0	3.601	3.60	11.62	73.9	713.3
0.001 - 5.000	16	7,084,336.64	0.30	5.587	358.9	1.1	360.0	2.643	2.64	10.80	71.9	704.8
5.001 - 10.000	55	22,623,034.48	0.95	2.943	373.1	1.0	374.1	3.215	3.21	10.30	61.4	722.9
10.001 - 15.000	192	50,532,213.06	2.12	3.198	365.2	0.9	366.2	2.923	2.92	10.49	71.3	717.7
15.001 - 20.000	369	130,527,953.42	5.48	3.201	364.6	0.7	365.4	2.813	2.81	10.44	71.9	720.2
20.001 - 25.000	613	194,569,032.82	8.17	3.398	369.6	0.8	370.4	2.867	2.87	10.49	72.7	717.6
25.001 - 30.000	912	285,375,573.04	11.98	4.086	362.8	0.8	363.6	2.827	2.83	10.70	74.1	715.5
30.001 - 35.000	1,296	371,519,980.07	15.60	4.751	362.8	0.8	363.7	2.721	2.72	10.81	74.9	717.0
35.001 - 40.000	1,596	418,227,354.25	17.56	5.285	360.8	0.8	361.7	2.734	2.73	10.94	75.8	717.5
40.001 - 45.000	1,480	357,411,276.83	15.01	5.655	360.4	0.8	361.3	2.826	2.83	11.04	76.6	711.6
45.001 - 50.000	364	97,505,591.49	4.09	5.607	359.8	1.0	360.8	3.294	3.29	10.95	74.7	704.5
50.001 - 55.000	68	18,632,359.84	0.78	5.190	360.2	0.8	361.0	2.689	2.69	10.78	79.0	721.2
55.001 - 60.000	14	3,287,108.83	0.14	4.816	359.2	0.8	360.0	3.001	3.00	10.53	79.8	723.3
60.001 - 65.000	11	2,325,064.18	0.10	4.934	359.2	0.8	360.0	2.536	2.54	10.58	77.7	705.9
65.001 - 70.000	7	1,515,429.21	0.06	4.602	389.4	1.1	390.5	3.671	3.67	10.63	83.6	706.9
70.001 - 75.000	5	606,270.00	0.03	6.740	359.3	0.7	360.0	4.159	4.16	11.74	74.8	682.7
75.001 - 80.000	2	798,000.00	0.03	5.601	359.6	0.4	360.0	2.250	2.25	10.60	77.6	681.5
80.001 - 85.000	1	149,600.00	0.01	5.500	359.0	1.0	360.0	2.250	2.25	10.50	80.0	732.0
85.001 - 90.000	1	85,600.00	0.00	7.375	359.0	1.0	360.0	2.250	2.25	12.38	80.0	633.0
90.001 - 95.000	-2	1,036,315.00	0.04	1.362	407.2	1.0	408.2	2.855	2.86	10.11	74.5	720.0
95.001 - 100.000	1	408,000.00	0.02	7.250	360.0	0.0	360.0	5.950	5.95	12.25	80.0	652.0
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min:		0.000										
Max:		98.924										
NZWA:		32.944										

ARMS

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0	7	1,446,413.66	0.06	3.678	358.3	1.7	360.0	2.603	2.60	10.14	70.0	0.0
501 - 525	1	1,359,248.47	0.06	6.637	355.0	5.0	360.0	4.290	4.29	9.95	58.9	517.0
526 - 550	3	397,392.00	0.02	2.681	356.5	3.5	360.0	2.911	2.91	10.23	86.3	533.0
551 - 575	4	933,303.36	0.04	6.883	358.6	1.4	360.0	4.296	4.30	12.54	83.3	572.2
576 - 600	20	1,969,548.38	0.08	4.176	359.1	0.9	360.0	3.527	3.53	10.57	79.2	593.0
601 - 625	126	32,980,222.26	1.38	4.616	369.5	0.9	370.4	3.761	3.76	10.97	71.2	620.3
626 - 650	608	149,257,422.46	6.27	4.910	366.2	1.0	367.2	3.688	3.69	11.02	75.8	638.6
651 - 675	1,128	283,815,895.57	11.92	5.069	362.4	0.8	363.1	3.324	3.32	11.10	75.1	664.5
676 - 700	1,705	463,582,429.38	19.46	5.052	362.7	0.8	363.6	3.009	3.01	10.98	74.3	688.1
701 - 725	1,684	469,483,916.30	19.71	4.974	361.8	0.9	362.6	2.862	2.86	10.95	75.0	712.8
726 - 750	1,412	388,119,568.33	16.29	5.009	361.4	0.9	362.2	2.768	2.77	10.90	74.5	737.9
751 - 775	1,232	348,254,456.90	14.62	4.919	360.7	0.8	361.5	2.722	2.72	10.86	74.2	762.6
776 - 800	709	194,216,578.30	8.15	4.888	361.6	0.8	362.4	2.643	2.64	10.79	73.3	786.0
801 - 825	176	46,063,602.04	1.93	4.955	360.1	0.9	361.0	2.771	2.77	10.92	73.9	806.1
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Nzmin.: 517												
Max.: 818												
NZWA.: 715												
Loans with Fico scores less than 400 have been eliminated from the average.												

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
A	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.000	7,524	2,026,119,744.12	85.06	5.302	361.1	0.8	361.9	2.843	2.84	11.04	74.6	717.0
0.500	1	596,250.00	0.03	1.775	359.0	1.0	360.0	2.795	2.80	10.35	75.0	788.0
1.000	520	166,029,670.08	6.97	2.149	368.6	1.0	369.7	2.967	2.97	10.08	73.7	712.2
2.000	397	70,579,071.11	2.96	6.662	358.9	1.1	360.0	4.952	4.95	11.70	79.5	691.5
3.000	340	113,310,812.85	4.76	2.313	373.0	1.1	374.1	3.630	3.63	10.04	71.4	701.4
5.000	33	5,244,449.25	0.22	6.445	358.8	1.2	360.0	5.005	5.01	11.45	77.4	699.4
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
WA: 0.283												
NZWA.: 1.894												

ARMS

Original LTV (Cale)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
10.01 - 15.00	2	130,000.00	0.01	5.572	359.6	0.4	360.0	2.250	2.25	11.00	13.3	758.7
15.01 - 20.00	8	2,162,000.00	0.09	3.505	359.3	0.7	360.0	2.397	2.40	10.61	18.1	701.7
20.01 - 25.00	8	1,289,940.02	0.05	1.767	396.8	0.9	397.7	3.354	3.35	10.11	23.4	701.0
25.01 - 30.00	15	2,513,000.00	0.11	4.093	358.9	1.1	360.0	2.478	2.48	10.79	28.8	727.9
30.01 - 35.00	21	11,996,621.95	0.50	2.188	359.2	0.8	360.0	3.225	3.23	10.16	32.9	755.5
35.01 - 40.00	28	6,159,965.24	0.26	4.706	358.8	1.2	360.0	3.238	3.24	10.82	37.8	708.8
40.01 - 45.00	43	13,938,826.54	0.59	4.029	358.9	1.1	360.0	2.799	2.80	10.60	42.5	697.8
45.01 - 50.00	77	29,089,943.05	1.22	4.549	367.8	0.9	368.7	2.925	2.92	10.49	48.6	717.2
50.01 - 55.00	92	33,987,031.70	1.43	3.488	362.8	0.6	363.4	2.792	2.79	10.40	52.9	719.1
55.01 - 60.00	158	60,895,487.86	2.56	4.557	363.6	0.9	364.5	2.830	2.83	10.77	58.3	706.0
60.01 - 65.00	304	112,493,960.19	4.72	4.236	362.1	0.9	363.0	2.835	2.84	10.69	63.3	717.3
65.01 - 70.00	2,113	527,972,151.39	22.17	5.287	360.9	0.8	361.7	2.653	2.65	11.03	69.5	718.1
70.01 - 75.00	920	330,992,280.25	13.90	4.286	364.0	0.8	364.8	2.961	2.96	10.78	74.2	710.9
75.01 - 80.00	4,458	1,132,704,632.41	47.56	5.200	361.4	0.9	362.2	3.006	3.01	10.99	79.7	716.7
80.01 - 85.00	38	7,589,788.00	0.32	5.224	369.9	0.8	370.7	3.654	3.65	11.06	84.3	700.5
85.01 - 90.00	237	49,551,311.69	2.08	5.355	365.0	1.0	366.0	3.927	3.93	11.27	89.6	694.3
90.01 - 95.00	216	41,914,541.66	1.76	6.113	362.0	0.7	362.7	4.341	4.34	11.55	94.8	686.3
95.01 - 100.00	77	16,478,515.46	0.69	4.097	393.6	0.8	394.3	4.042	4.04	10.55	99.9	742.1
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
NZMin.: 12.50												
Max: 100.00												
NZWA: 74.53												

ARMs

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
10.01 - 15.00	2	130,000.00	0.01	5.572	359.6	0.4	360.0	2.250	2.25	11.00	13.3	758.7
15.01 - 20.00	8	2,162,000.00	0.09	3.505	359.3	0.7	360.0	2.397	2.40	10.61	18.1	701.7
20.01 - 25.00	8	1,289,940.02	0.05	1.767	396.8	0.9	397.7	3.354	3.35	10.11	23.4	701.0
25.01 - 30.00	15	2,513,000.00	0.11	4.093	358.9	1.1	360.0	2.478	2.48	10.79	28.8	727.9
30.01 - 35.00	21	11,996,621.95	0.50	2.188	359.2	0.8	360.0	3.225	3.23	10.16	32.9	755.5
35.01 - 40.00	28	6,159,965.24	0.26	4.706	358.8	1.2	360.0	3.238	3.24	10.82	37.8	708.8
40.01 - 45.00	43	13,958,826.54	0.59	4.029	358.9	1.1	360.0	2.799	2.80	10.60	42.5	697.8
45.01 - 50.00	77	29,089,943.05	1.22	4.549	367.8	0.9	368.7	2.925	2.92	10.49	48.6	717.2
50.01 - 55.00	92	33,987,031.70	1.43	3.488	362.8	0.6	363.4	2.792	2.79	10.40	52.9	719.1
55.01 - 60.00	158	60,895,487.86	2.56	4.557	363.6	0.9	364.5	2.830	2.83	10.77	58.3	706.0
60.01 - 65.00	304	112,493,960.19	4.72	4.236	362.1	0.9	363.0	2.835	2.84	10.69	63.3	717.3
65.01 - 70.00	2,113	527,972,151.39	22.17	5.287	360.9	0.8	361.7	2.653	2.65	11.03	69.5	718.1
70.01 - 75.00	920	330,992,280.25	13.90	4.286	364.0	0.8	364.8	2.961	2.96	10.78	74.2	710.9
75.01 - 80.00	4,458	1,132,704,632.41	47.56	5.200	361.4	0.9	362.2	3.006	3.01	10.99	79.7	716.7
80.01 - 85.00	38	7,589,788.00	0.32	5.224	369.9	0.8	370.7	3.654	3.65	11.06	84.3	700.5
85.01 - 90.00	237	49,551,311.69	2.08	5.355	365.0	1.0	366.0	3.927	3.93	11.27	89.6	694.3
90.01 - 95.00	216	41,914,541.66	1.76	6.113	362.0	0.7	362.7	4.341	4.34	11.55	94.8	686.3
95.01 - 100.00	77	16,478,515.46	0.69	4.097	393.6	0.8	394.3	4.042	4.04	10.55	99.9	742.1
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

NZMin.: 12.50
Max: 100.00
NZWA: 74.53

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
SF	4,839	1,331,591,471.83	55.91	4.807	362.3	0.8	363.2	2.929	2.93	10.90	73.8	712.9
PUD	2,149	616,000,582.60	25.86	5.257	362.7	0.9	363.6	3.031	3.03	11.01	75.8	716.5
C	1,302	300,500,606.15	12.62	4.965	361.1	0.8	361.9	2.874	2.87	10.88	75.9	723.0
2-4F	510	128,318,745.94	5.39	5.556	359.8	1.0	360.7	3.100	3.10	11.25	73.5	714.6
COOP	15	5,468,590.89	0.23	3.997	359.5	0.5	360.0	2.411	2.41	10.45	73.4	710.7
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Purchase	5,647	1,447,686,915.64	60.78	5.377	361.0	0.8	361.9	2.958	2.96	11.07	76.8	721.3
Cash Out Refinance	2,178	675,421,434.11	28.36	4.301	364.1	0.8	364.9	3.022	3.02	10.74	70.2	702.6
Rate/Term Refinance	990	258,771,647.66	10.86	4.551	363.4	0.9	364.3	2.773	2.77	10.78	72.9	713.8
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

ARMs

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Primary Home	6,142	1,869,274,062.16	78.48	4.907	362.5	0.8	363.3	2.866	2.87	10.89	74.9	713.7
Investment	2,184	363,789,145.50	15.27	5.583	360.2	0.9	361.1	3.401	3.40	11.32	73.3	718.9
Second Home	489	148,816,789.75	6.25	4.451	362.4	0.9	363.3	3.000	3.00	10.71	72.8	725.1
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Stated	3,300	1,004,970,325.24	42.19	4.518	363.8	0.9	364.6	2.997	3.00	10.88	72.7	710.4
Full	3,730	969,297,869.49	40.69	4.867	361.7	0.8	362.6	2.637	2.64	10.72	76.7	721.0
No Documentation	1,785	407,611,802.68	17.11	6.397	359.2	0.8	360.0	3.616	3.62	11.64	74.0	713.1
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

ARMs

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
CA-N	848	345,055,850.87	14.49	4.788	362.1	0.9	363.0	2.605	2.61	10.92	73.1	717.4
CA-S	772	285,880,385.68	12.00	4.905	363.4	0.8	364.2	2.627	2.63	10.87	73.0	712.6
FL	874	219,435,304.83	9.21	4.700	363.2	0.8	364.0	2.627	2.63	10.87	75.5	710.7
IL	799	216,394,119.91	9.09	5.240	360.2	0.8	361.0	2.833	2.83	11.03	74.5	722.6
AZ	681	158,587,403.84	6.66	5.890	359.5	0.8	360.3	3.204	3.20	11.21	75.5	715.1
VA	485	158,197,803.45	6.64	5.073	366.9	0.9	367.8	3.149	3.15	10.95	75.2	712.2
MD	413	108,777,166.46	4.57	5.374	361.3	0.9	362.2	2.938	2.94	10.96	76.0	705.8
NV	315	78,904,106.09	3.31	5.514	364.7	0.9	365.5	3.043	3.04	11.11	75.2	718.2
NC	420	75,600,792.43	3.17	4.594	364.2	0.9	365.1	3.265	3.26	10.90	78.1	724.8
NY	169	71,673,644.17	3.01	4.060	361.7	0.9	362.6	2.832	2.83	10.66	71.5	710.6
CO	290	67,291,869.79	2.83	5.211	360.8	0.8	361.6	2.653	2.65	10.87	72.5	720.6
NJ	198	65,182,838.77	2.74	4.473	360.4	0.7	361.1	2.944	2.94	10.89	76.2	714.7
MA	156	59,534,554.88	2.50	4.808	362.9	0.9	363.8	3.026	3.03	10.78	69.9	707.4
MI	341	57,822,210.28	2.43	4.651	360.2	0.8	361.0	3.674	3.67	11.05	77.1	705.7
GA	179	40,898,592.61	1.72	4.866	361.8	0.8	362.6	3.097	3.10	10.84	75.2	721.3
SC	168	38,306,728.00	1.61	4.756	365.1	0.9	366.0	3.052	3.05	10.85	75.9	723.1
OR	184	36,248,559.08	1.52	5.383	359.5	1.1	360.6	2.930	2.93	10.86	75.9	719.3
WA	161	35,762,157.56	1.50	5.502	359.2	0.8	360.0	2.702	2.70	10.91	74.6	717.6
OH	252	30,597,486.21	1.28	4.473	359.1	0.9	360.0	3.357	3.36	10.78	78.5	697.7
TX	116	25,828,723.26	1.08	5.882	360.5	1.1	361.7	3.195	3.19	11.37	74.3	716.5
CT	58	25,706,246.80	1.08	3.288	361.8	0.7	362.5	2.820	2.82	10.44	68.9	723.3
PA	124	25,472,164.97	1.07	4.364	359.8	0.8	360.6	2.909	2.91	10.60	74.5	712.1
UT	110	22,292,594.30	0.94	4.552	360.1	0.9	361.0	2.898	2.90	10.77	73.9	712.1
DC	57	20,110,648.14	0.84	5.839	365.6	0.8	366.4	2.937	2.94	11.15	75.1	727.0
MO	98	15,169,714.23	0.64	5.633	357.8	2.2	360.0	3.145	3.14	11.18	77.9	717.0
DE	66	13,529,970.22	0.57	3.246	365.3	0.8	366.2	2.967	2.97	10.46	77.0	719.2
KY	87	10,387,620.31	0.44	5.123	358.8	1.2	360.0	3.302	3.30	10.99	79.1	712.5
TN	53	10,168,248.36	0.43	4.861	359.2	0.8	360.0	3.534	3.50	11.06	77.2	725.7
NH	42	9,232,092.93	0.39	5.616	359.2	0.8	360.0	3.504	3.50	11.38	78.0	707.2
ID	52	7,424,361.00	0.31	6.090	359.3	0.7	360.0	3.442	3.44	11.26	74.2	727.0
Other	247	46,406,037.98	1.95	5.361	361.1	0.9	362.1	2.837	2.84	11.01	76.1	718.3
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

ARMs

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
60614	22	11,694,250.00	0.49	4.851	359.4	0.6	360.0	2.601	2.60	10.82	72.5	734.2
85262	16	10,643,200.00	0.45	5.649	359.4	0.6	360.0	3.140	3.14	11.32	73.9	705.4
89148	31	9,226,313.96	0.39	5.903	367.0	0.7	367.7	3.172	3.17	11.16	71.1	725.8
33062	8	7,960,671.47	0.33	2.681	358.9	1.1	360.0	3.464	3.46	10.39	45.5	755.9
60047	17	7,870,049.00	0.33	5.185	359.2	0.8	360.0	2.260	2.26	10.87	71.2	752.4
02535	1	6,984,591.59	0.29	5.637	358.0	2.0	360.0	3.290	3.29	9.95	50.0	680.0
33139	11	6,641,140.00	0.28	4.236	374.0	0.4	374.5	2.768	2.77	10.67	73.8	703.7
20147	19	6,582,527.51	0.28	3.854	374.8	0.7	375.5	2.893	2.89	10.55	75.8	705.4
85249	24	6,124,916.00	0.26	6.212	359.3	0.7	360.0	3.952	3.95	11.53	81.5	706.5
85086	18	5,904,630.00	0.25	5.594	359.2	0.8	360.0	2.947	2.95	11.08	75.6	734.7
Other	8,648	2,302,247,707.88	96.66	4.981	362.1	0.8	363.0	2.954	2.95	10.95	74.7	715.0
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1 Month Libor	161	48,321,270.68	2.03	4.792	359.1	0.9	360.0	3.318	3.32	12.00	72.2	714.3
6 Month Libor (Wall St)	4,163	881,322,396.30	37.00	6.467	359.1	0.9	360.0	3.565	3.56	11.48	75.1	707.9
1 Year CMT (Weekly)	1	141,392.00	0.01	5.000	352.0	8.0	360.0	2.750	2.75	10.00	100.0	529.0
1 Year Libor (WSJ/1 Mo Lead)	2,840	909,363,977.37	38.18	5.358	359.2	0.8	360.0	2.272	2.27	10.91	75.0	726.9
1 Year CMT (Monthly)	1	145,185.80	0.01	6.267	358.0	2.0	360.0	3.920	3.92	10.55	100.0	714.0
1 Year CMT (Moving Mos Avg)	1,649	542,585,775.26	22.78	1.955	372.3	0.8	373.1	3.083	3.08	10.03	73.0	707.6
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1.501 - 2.000	9	2,148,752.62	0.09	4.129	358.4	1.6	360.0	1.863	1.86	12.00	74.5	735.1
2.001 - 2.500	4,956	1,391,141,969.82	58.41	5.505	359.4	0.8	360.2	2.264	2.26	10.95	74.0	724.5
2.501 - 3.000	800	294,436,466.07	12.36	2.031	369.5	0.8	370.3	2.784	2.78	10.12	72.3	711.1
3.001 - 3.500	425	135,324,178.36	5.68	2.628	375.9	0.9	376.8	3.245	3.24	10.32	71.4	703.2
3.501 - 4.000	431	120,296,401.80	5.05	2.476	368.5	0.9	369.3	3.741	3.74	10.34	75.1	705.4
4.001 - 4.500	87	17,933,281.24	0.75	3.875	372.9	1.1	374.0	4.247	4.25	10.83	75.5	695.1
4.501 - 5.000	2,088	417,964,368.18	17.55	6.839	359.5	0.9	360.4	4.997	5.00	11.85	78.7	694.8
5.001 - 5.500	7	1,001,160.00	0.04	7.216	359.5	0.5	360.0	5.330	5.33	12.54	77.7	625.7
5.501 - 6.000	10	1,415,970.00	0.06	7.146	359.7	0.3	360.0	5.754	5.75	12.14	79.2	673.9
6.001 - 6.500	1	147,049.32	0.01	5.875	358.0	2.0	360.0	6.200	6.20	10.88	80.0	686.0
9.501 - 10.000	1	70,400.00	0.00	7.500	358.0	2.0	360.0	10.000	10.00	5.00	80.0	689.0
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
NZWA:												
Min:												
Max:												

ARMS

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
1.501 - 2.000	9	2,148,752.62	0.09	4.129	358.4	1.6	360.0	1.863	1.86	12.00	74.5	735.1
2.001 - 2.500	4,956	1,391,141,969.82	58.41	5.505	359.4	0.8	360.2	2.264	2.26	10.95	74.0	724.5
2.501 - 3.000	800	294,436,466.07	12.36	2.031	369.5	0.8	370.3	2.784	2.78	10.12	72.3	711.1
3.001 - 3.500	425	135,324,178.36	5.68	2.628	375.9	0.9	376.8	3.245	3.24	10.32	71.4	703.2
3.501 - 4.000	431	120,296,401.80	5.05	2.476	368.5	0.9	369.3	3.741	3.74	10.34	75.1	705.4
4.001 - 4.500	87	17,933,281.24	0.75	3.875	372.9	1.1	374.0	4.247	4.25	10.83	75.5	695.1
4.501 - 5.000	2,088	417,964,368.18	17.55	6.839	359.5	0.9	360.4	4.997	5.00	11.85	78.7	694.8
5.001 - 5.500	7	1,001,160.00	0.04	7.216	359.5	0.5	360.0	5.330	5.33	12.54	77.7	625.7
5.501 - 6.000	10	1,415,970.00	0.06	7.146	359.7	0.3	360.0	5.754	5.75	12.14	79.2	673.9
6.001 - 6.500	1	147,049.32	0.01	5.875	358.0	2.0	360.0	6.200	5.00	10.88	80.0	686.0
9.501 - 10.000	1	70,400.00	0.00	7.500	358.0	2.0	360.0	10.000	5.00	12.50	80.0	689.0
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
WA: 2.956												
Min.: 1.750												
Max.: 10.000												

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0.000	1,817	592,480,271.74	24.87	2.198	371.2	0.9	372.0	3.102	3.10	10.20	72.9	708.3
0.501 - 1.000	6	1,750,000.00	0.07	5.553	359.5	0.5	360.0	3.542	3.54	11.55	73.8	669.8
1.501 - 2.000	1,098	390,984,355.25	16.41	5.038	359.2	0.8	360.0	2.257	2.26	11.32	73.7	727.0
2.501 - 3.000	819	200,238,240.19	8.41	6.382	359.0	1.0	360.0	3.533	3.53	11.42	74.8	704.8
3.001 >=	5,075	1,196,427,130.23	50.23	6.107	359.2	0.8	360.0	3.015	3.02	11.11	75.5	716.6
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 0.000												
Max.: 5.000												
NZWA: 4.117												

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
<= 0.000	1,817	592,480,271.74	24.87	2.198	371.2	0.9	372.0	3.102	3.10	10.20	72.9	708.3
0.501 - 1.000	4,157	879,894,356.30	36.94	6.467	359.1	0.9	360.0	3.566	3.57	11.48	75.1	707.8
1.501 - 2.000	2,841	909,505,369.37	38.18	5.558	359.2	0.8	360.0	2.272	2.27	10.91	75.0	726.8
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 0.000												
Max.: 2.000												
NZWA: 1.508												

ARMs

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
8.501 - 9.000	5	1,205,050.00	0.05	2.715	359.7	0.3	360.0	2.500	2.50	8.71	80.7	714.6
9.001 - 9.500	11	4,688,083.00	0.20	4.226	358.5	1.5	360.0	2.353	2.35	9.44	68.7	717.9
9.501 - 10.000	1,182	478,065,580.42	20.07	2.038	371.6	0.9	372.5	2.959	2.96	9.95	71.8	705.9
10.001 - 10.500	1,316	315,059,195.76	13.23	4.646	360.6	0.8	361.4	2.553	2.55	10.38	74.4	726.1
10.501 - 11.000	2,538	693,885,131.46	29.13	5.353	360.2	0.8	361.0	2.482	2.48	10.85	74.7	727.5
11.001 - 11.500	1,564	363,090,116.62	15.24	6.062	359.1	0.9	360.0	2.920	2.92	11.31	74.8	713.3
11.501 - 12.000	1,262	314,012,612.65	13.18	6.220	359.1	0.9	360.0	3.432	3.43	11.84	75.5	706.8
12.001 - 12.500	667	159,699,526.45	6.70	7.088	359.2	0.8	360.0	4.339	4.34	12.31	78.5	698.6
12.501 - 13.000	265	50,750,772.69	2.13	7.726	358.8	1.2	360.0	4.907	4.91	12.75	79.4	686.7
13.001 - 13.500	2	612,000.00	0.03	8.154	359.8	0.2	360.0	4.963	4.96	13.33	80.0	612.1
13.501 - 14.000	2	436,000.00	0.02	7.625	359.0	1.0	360.0	3.625	3.63	13.63	80.0	655.9
14.001 - 14.500	1	375,928.36	0.02	9.500	358.0	2.0	360.0	5.000	5.00	14.50	90.0	575.0
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2
Min.: 8.625												
Max.: 14.500												
NZWA: 10.942												

ARMS

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
2005-07	1,606	521,015,168.41	21.87	1.930	372.3	0.9	373.2	3.088	3.09	10.07	73.2	707.4
2005-08	111	38,780,781.13	1.63	3.902	362.3	1.0	363.3	3.201	3.20	11.39	71.6	717.6
2005-09	56	18,804,618.45	0.79	4.066	360.0	0.0	360.0	3.317	3.32	11.45	71.6	722.0
2005-10	5	1,225,840.00	0.05	6.012	358.0	2.0	360.0	3.235	3.23	11.41	77.5	742.5
2005-11	12	5,728,750.00	0.24	4.928	359.0	1.0	360.0	3.192	3.19	10.42	67.1	660.9
2005-12	6	1,859,300.00	0.08	5.119	393.9	0.0	393.9	3.431	3.43	10.72	71.1	697.1
2006-02	1	34,892.44	0.00	5.875	356.0	4.0	360.0	2.250	2.25	11.88	70.0	717.0
2006-03	1	81,600.00	0.00	5.625	357.0	3.0	360.0	2.250	2.25	11.63	80.0	682.0
2006-04	98	36,001,328.45	1.51	4.901	358.0	2.0	360.0	2.251	2.25	11.26	72.1	726.8
2006-05	416	161,737,607.72	6.79	4.954	359.3	1.0	360.3	2.286	2.29	11.30	72.5	728.4
2006-06	250	98,252,152.00	4.12	4.908	360.0	0.0	360.0	2.274	2.27	11.27	72.8	726.4
2006-07	1	500,000.00	0.02	7.375	349.0	11.0	360.0	5.000	5.00	12.38	86.2	637.0
2006-08	1	287,507.19	0.01	5.875	350.0	10.0	360.0	4.000	4.00	11.88	89.8	603.0
2007-01	2	255,388.84	0.01	6.811	355.0	5.0	360.0	5.000	5.00	11.81	76.3	663.7
2007-03	2	620,600.00	0.03	5.555	357.0	3.0	360.0	2.860	2.86	10.56	72.1	716.0
2007-04	64	18,948,162.18	0.80	6.500	358.0	2.0	360.0	3.740	3.73	11.50	74.2	697.0
2007-05	252	64,645,306.64	2.71	6.545	359.0	1.0	360.0	3.692	3.69	11.58	75.5	705.2
2007-06	136	36,414,931.00	1.53	6.535	360.0	0.0	360.0	3.554	3.55	11.58	75.5	700.6
2007-07	1	278,400.00	0.01	7.000	349.0	11.0	360.0	5.000	5.00	12.00	80.0	644.0
2008-01	3	661,700.00	0.03	7.187	355.0	5.0	360.0	4.377	4.38	12.19	73.1	659.3
2008-02	1	621,380.78	0.03	7.875	332.0	28.0	360.0	5.000	5.00	12.88	80.0	702.0
2008-04	161	38,683,590.13	1.62	5.768	358.0	2.0	360.0	2.884	2.88	11.21	75.5	711.9
2008-05	364	89,222,325.60	3.75	5.626	359.0	1.0	360.0	2.613	2.61	11.27	75.5	722.2
2008-06	184	50,181,068.00	2.11	5.708	360.0	0.0	360.0	2.734	2.73	11.29	75.7	715.3
2009-10	3	1,235,092.00	0.05	5.972	352.0	8.0	360.0	3.999	4.00	10.97	81.8	664.1
2010-01	8	1,257,995.66	0.05	6.244	355.0	5.0	360.0	3.184	3.18	11.24	77.3	675.1
2010-02	14	1,981,419.68	0.08	6.311	356.0	4.0	360.0	3.170	3.17	11.31	76.7	735.5
2010-03	15	1,791,797.66	0.08	6.000	357.0	3.0	360.0	2.958	2.96	11.00	75.9	717.1
2010-04	698	158,498,276.77	6.65	6.122	358.0	2.0	360.0	3.092	3.09	11.12	75.3	717.1
2010-05	2,668	628,126,831.59	26.37	6.114	359.0	1.0	360.0	2.985	2.99	11.12	75.6	716.5
2010-06	1,675	404,146,183.09	16.97	6.086	360.0	0.0	360.0	3.026	3.03	11.09	75.4	716.6
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	10.94	74.5	715.2

MI Flag - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
Yes	562	113,978,917.68	98.65	5.430	368.5	0.8	369.3	4.078	4.08	11.25	92.6	698.7
No	6	1,555,239.13	1.35	6.326	357.7	2.3	360.0	3.861	3.86	11.67	91.3	695.8
Total:	568	115,534,156.81	100.00	5.442	368.3	0.8	369.2	4.075	4.08	11.26	92.6	698.6

AHMIT 2005-2

8,815 records
Balance: 2,381,879,997

ARMS

MI Company - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
00-None	6	1,555,239.13	1.35	6.326	357.7	2.3	360.0	3.861	3.86	11.67	91.3	695.8
1- GE	189	37,518,720.90	32.47	6.111	361.7	0.9	362.6	4.168	4.17	11.53	91.3	688.6
6- Mortgage Guaranty Insurance Corp.	67	12,588,201.59	10.90	5.398	362.4	0.7	363.2	3.990	3.90	11.07	93.9	693.0
11- PMI	11	2,236,849.00	1.94	3.181	359.8	0.2	360.0	3.455	3.45	10.76	89.6	711.9
12- United Guaranty Residential Ins. Corp.	2	262,700.00	0.23	7.173	359.0	1.0	360.0	3.953	3.95	12.17	91.2	661.3
13- Republic Mortgage Insurance Corp.	17	3,511,219.93	3.04	6.816	359.1	0.9	360.0	4.775	4.77	11.82	92.3	697.1
17- Radian Guaranty	165	32,969,798.02	28.54	5.891	368.6	0.9	369.4	4.290	4.29	11.55	91.2	686.9
24- Triad Guaranty Insurance Company	110	24,772,628.24	21.44	3.803	384.0	0.7	384.7	3.711	3.71	10.48	96.2	731.7
33- Amerin Guaranty Corp.	1	118,800.00	0.10	2.600	359.0	1.0	360.0	3.800	3.80	10.55	90.0	731.0
Total:	568	115,534,156.81	100.00	5.442	368.3	0.8	369.2	4.075	4.08	11.26	92.6	698.6

MI % - Total (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZWA Original LTV	NZWA Fico Score
0.00	6	1,666,864.13	1.44	5.973	357.7	2.3	360.0	4.032	4.03	11.54	91.6	694.8
12.00	16	3,099,920.00	2.68	3.988	375.8	0.8	376.5	2.854	2.85	10.32	84.2	692.6
17.00	1	102,000.00	0.09	7.000	359.0	1.0	360.0	5.000	5.00	12.00	85.0	694.0
20.00	22	4,593,168.00	3.98	5.875	365.8	0.8	366.6	4.117	4.12	11.49	84.4	705.8
22.00	1	287,507.19	0.25	5.875	350.0	10.0	360.0	4.000	4.00	11.88	89.8	603.0
25.00	232	48,061,324.19	41.60	5.355	365.3	0.9	366.2	3.933	3.93	11.26	89.6	694.2
30.00	212	41,057,357.84	35.54	6.129	362.1	0.7	362.8	4.343	4.34	11.57	94.8	686.8
35.00	77	16,524,623.46	14.30	4.072	393.5	0.7	394.2	4.053	4.05	10.55	99.8	743.6
40.00	1	141,392.00	0.12	5.000	352.0	8.0	360.0	2.750	2.75	10.00	100.0	529.0
Total:	568	115,534,156.81	100.00	5.442	368.3	0.8	369.2	4.075	4.08	11.26	92.6	698.6

Lehman Brothers
13,224 records
Balance: 3,213,185,054

All records

Selection Criteria: All records
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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	N MAI
0.01 - 50,000.00	323	13,284,830.84	0.41	6.521	349.0	1.4	350.4	
50,000.01 - 100,000.00	1,889	146,835,913.13	4.57	6.174	353.5	1.1	354.6	
100,000.01 - 150,000.00	2,693	338,038,545.88	10.52	5.971	356.7	1.0	357.7	
150,000.01 - 200,000.00	2,247	393,548,137.01	12.25	5.800	358.8	1.0	359.7	
200,000.01 - 250,000.00	1,632	367,149,588.93	11.43	5.708	359.1	0.9	360.0	
250,000.01 - 300,000.00	1,187	325,856,360.49	10.14	5.554	359.6	0.9	360.6	
300,000.01 - 350,000.00	910	296,208,049.51	9.22	5.515	360.2	1.0	361.2	
350,000.01 - 400,000.00	616	229,504,101.00	7.14	5.251	359.8	0.8	360.6	
400,000.01 - 450,000.00	383	163,083,307.95	5.08	5.122	362.5	0.9	363.4	
450,000.01 - 500,000.00	344	163,905,276.97	5.10	5.152	361.9	0.8	362.8	
500,000.01 - 550,000.00	222	116,600,773.34	3.63	5.098	361.3	0.8	362.2	
550,000.01 - 600,000.00	177	101,831,442.93	3.17	5.031	362.9	0.8	363.7	
600,000.01 - 650,000.00	152	95,845,622.86	2.98	4.621	360.6	1.0	361.6	
650,000.01 - 700,000.00	61	41,308,484.99	1.29	4.342	361.2	0.8	361.9	
700,000.01 - 750,000.00	59	42,924,467.06	1.34	4.414	363.1	1.0	364.1	
750,000.01 - 800,000.00	50	38,693,530.01	1.20	5.113	365.1	1.0	366.1	
800,000.01 - 850,000.00	32	26,587,386.71	0.83	5.147	366.7	0.8	367.5	
850,000.01 - 900,000.00	37	32,705,248.88	1.02	4.554	357.7	0.6	358.4	
900,000.01 - 950,000.00	29	26,889,436.11	0.84	4.683	359.1	0.9	360.0	
950,000.01 - 1,000,000.00	65	64,257,716.90	2.00	4.739	360.3	0.7	361.0	
1,000,000.01 - 1,050,000.00	4	4,123,500.00	0.13	3.263	388.7	0.7	389.5	
1,050,000.01 - 1,100,000.00	9	9,791,250.00	0.30	3.304	386.2	0.4	386.6	
1,100,000.01 - 1,150,000.00	4	4,504,500.00	0.14	5.410	359.2	0.8	360.0	
1,150,000.01 - 1,200,000.00	11	12,971,400.00	0.40	3.635	370.0	0.9	370.9	
1,200,000.01 - 1,250,000.00	5	6,126,275.00	0.19	3.710	383.6	0.4	384.0	
1,250,000.01 - 1,300,000.00	13	16,686,302.41	0.52	5.122	358.9	1.1	360.0	
1,300,000.01 - 1,350,000.00	9	11,954,349.55	0.37	4.777	359.0	1.0	360.0	
1,350,000.01 - 1,400,000.00	6	8,262,145.55	0.26	5.250	358.7	1.3	360.0	
1,400,000.01 - 1,450,000.00	4	5,714,850.00	0.18	3.970	359.5	0.5	360.0	
1,450,000.01 - 1,500,000.00	13	19,376,043.28	0.60	3.769	368.7	0.6	369.3	

1,550,000.01 - 1,600,000.00	2	3,144,672.74	0.10	1.437	418.4	1.5	419.9
1,600,000.01 - 1,650,000.00	3	4,916,839.00	0.15	1.794	359.0	1.0	360.0
1,650,000.01 - 1,700,000.00	4	6,732,610.00	0.21	2.436	359.2	0.8	360.0
1,700,000.01 - 1,750,000.00	2	3,475,000.00	0.11	4.083	357.5	2.5	360.0
1,750,000.01 - 1,800,000.00	1	1,775,000.00	0.06	4.000	359.0	1.0	360.0
1,800,000.01 - 1,850,000.00	2	3,650,450.00	0.11	5.262	359.0	1.0	360.0
1,850,000.01 - 1,900,000.00	3	5,627,500.00	0.18	5.747	359.3	0.7	360.0
1,950,000.01 - 2,000,000.00	3	6,000,000.00	0.19	4.583	359.3	0.7	360.0
2,000,000.01 >=	18	53,294,145.37	1.66	3.302	359.0	1.0	360.0
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7

Min.: 19,955.20

Max: 6,984,591.59

Avg.: 242,981.33

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN
1 - 50,000	321	13,184,922.80	0.41	6.522	349.0	1.4	350.4	4.114
50,001 - 100,000	1,885	146,386,384.07	4.56	6.182	353.5	1.1	354.5	3.524
100,001 - 150,000	2,696	338,245,222.67	10.53	5.969	356.7	1.0	357.7	3.272
150,001 - 200,000	2,248	393,562,567.37	12.25	5.800	358.8	1.0	359.7	3.169
200,001 - 250,000	1,631	366,731,443.64	11.41	5.710	359.1	0.9	360.0	3.106
250,001 - 300,000	1,190	326,602,835.73	10.16	5.551	359.6	0.9	360.6	2.987
300,001 - 350,000	910	296,208,049.51	9.22	5.515	360.2	1.0	361.2	2.880
350,001 - 400,000	616	229,504,101.00	7.14	5.251	359.8	0.8	360.6	2.828
400,001 - 450,000	383	163,083,307.95	5.08	5.122	362.5	0.9	363.4	2.773
450,001 - 500,000	344	163,905,276.97	5.10	5.152	361.9	0.8	362.8	2.775
500,001 - 550,000	222	116,600,773.34	3.63	5.098	361.3	0.8	362.2	2.675
550,001 - 600,000	177	101,831,442.93	3.17	5.031	362.9	0.8	363.7	2.758
600,001 - 650,000	152	95,845,622.86	2.98	4.621	360.6	1.0	361.6	2.719
650,001 - 700,000	61	41,308,484.99	1.29	4.342	361.2	0.8	361.9	2.773

700,001 - 750,000	58	42,175,256.74	1.31	4.402	363.2	1.0	364.1	2.665
750,001 - 800,000	51	39,442,740.33	1.23	5.113	365.0	1.0	366.0	2.786
800,001 - 850,000	32	26,587,386.71	0.83	5.147	366.7	0.8	367.5	2.904
850,001 - 900,000	36	31,806,300.05	0.99	4.527	357.7	0.6	358.3	2.736
900,001 - 950,000	29	26,889,436.11	0.84	4.683	359.1	0.9	360.0	2.656
950,001 - 1,000,000	65	64,257,716.90	2.00	4.739	360.3	0.7	361.0	2.985
1,000,001 - 1,050,000	4	4,123,500.00	0.13	3.263	388.7	0.7	389.5	2.537
1,050,001 - 1,100,000	9	9,791,250.00	0.30	3.304	386.2	0.4	386.6	2.611
1,100,001 - 1,150,000	4	4,504,500.00	0.14	5.410	359.2	0.8	360.0	2.592
1,150,001 - 1,200,000	11	12,971,400.00	0.40	3.635	370.0	0.9	370.9	2.788
1,200,001 - 1,250,000	5	6,126,275.00	0.19	3.710	383.6	0.4	384.0	2.726
1,250,001 - 1,300,000	13	16,686,302.41	0.52	5.122	358.9	1.1	360.0	2.530
1,300,001 - 1,350,000	9	11,954,349.55	0.37	4.777	359.0	1.0	360.0	2.594
1,350,001 - 1,400,000	6	8,262,145.55	0.26	5.250	358.7	1.3	360.0	3.073
1,400,001 - 1,450,000	4	5,714,850.00	0.18	3.970	359.5	0.5	360.0	2.585
1,450,001 - 1,500,000	13	19,376,043.28	0.60	3.769	368.7	0.6	369.3	2.670
1,550,001 - 1,600,000	2	3,144,672.74	0.10	1.437	418.4	1.5	419.9	3.442
1,600,001 - 1,650,000	4	5,815,787.83	0.18	2.367	358.8	1.2	360.0	3.021
1,650,001 - 1,700,000	4	6,732,610.00	0.21	2.436	359.2	0.8	360.0	2.962
1,700,001 - 1,750,000	2	3,475,000.00	0.11	4.083	357.5	2.5	360.0	2.650
1,750,001 - 1,800,000	1	1,775,000.00	0.06	4.000	359.0	1.0	360.0	2.250
1,800,001 - 1,850,000	2	3,650,450.00	0.11	5.262	359.0	1.0	360.0	2.250
1,850,001 - 1,900,000	3	5,627,500.00	0.18	5.747	359.3	0.7	360.0	2.250
1,950,001 - 2,000,000	3	6,000,000.00	0.19	4.583	359.3	0.7	360.0	3.570
2,000,001 >=	18	53,294,145.37	1.66	3.302	359.0	1.0	360.0	3.076
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956

Min.: 20,000

Max: 7,000,000

Avg.: 243,108

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
0.501 - 1.000	698	258,903,277.47	8.06	1.000	359.3	0.7	360.0	2.960	2.96
1.001 - 1.500	404	123,581,901.06	3.85	1.418	399.0	0.6	399.6	3.153	3.15
1.501 - 2.000	88	38,417,257.64	1.20	1.816	377.6	0.7	378.2	3.133	3.13
2.001 - 2.500	21	7,252,050.61	0.23	2.296	414.9	0.5	415.5	3.217	3.22
2.501 - 3.000	64	15,318,811.65	0.48	2.740	360.3	0.6	360.9	3.248	3.25
3.001 - 3.500	18	3,956,865.38	0.12	3.360	393.5	1.1	394.6	2.973	2.97
3.501 - 4.000	200	67,795,896.48	2.11	3.931	359.3	0.7	360.0	2.659	2.66
4.001 - 4.500	293	109,130,806.58	3.40	4.291	364.7	0.9	365.5	2.421	2.42
4.501 - 5.000	347	115,270,636.11	3.59	4.861	359.2	1.0	360.2	2.526	2.53
5.001 - 5.500	1,327	381,349,364.75	11.87	5.362	358.4	0.9	359.4	2.408	2.41
5.501 - 6.000	3,148	758,251,933.43	23.60	5.825	356.4	1.0	357.4	2.493	2.49
6.001 - 6.500	3,153	674,059,657.54	20.98	6.315	356.8	1.0	357.8	3.070	3.07
6.501 - 7.000	1,825	361,263,583.52	11.24	6.788	357.8	0.9	358.7	4.016	4.02
7.001 - 7.500	1,088	209,322,455.23	6.51	7.339	358.3	0.9	359.1	4.890	4.89
7.501 - 8.000	483	79,033,408.07	2.46	7.744	358.1	1.1	359.3	4.933	4.93
8.001 - 8.500	43	5,997,608.23	0.19	8.295	359.1	0.9	360.0	5.250	5.25
8.501 - 9.000	23	3,903,612.29	0.12	8.834	359.3	0.7	360.0	0.000	0.00
9.001 - 9.500	1	375,928.36	0.01	9.500	358.0	2.0	360.0	5.000	5.00
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96

Min.: 1.000

Max: 9.500

NZWA: 5.377

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4. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
Fixed	4,409	831,305,056.99	25.87	6.511	353.2	1.1	354.3	0.000	0.00	0.
Adjustable	8,815	2,381,879,997.41	74.13	4.982	362.1	0.8	363.0	2.956	2.96	10.

Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.
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5. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN
Fixed Rate	4,409	831,305,056.99	25.87	6.511	353.2	1.1	354.3	0.000
5/25 ARM (Libor)	3,338	679,015,463.11	21.13	6.494	359.2	0.8	360.0	3.575
5/1 ARM	1,744	518,940,944.12	16.15	5.600	359.2	0.8	360.0	2.283
MTA	1,477	483,148,262.37	15.04	2.017	373.7	0.9	374.5	3.107
1 Year ARM	733	287,314,440.10	8.94	4.934	359.2	0.8	360.0	2.260
2/28 ARM (Libor)	461	122,067,074.61	3.80	6.530	359.0	1.0	360.0	3.662
1 Month Libor ARM	337	109,188,689.37	3.40	2.971	360.1	0.8	360.9	3.068
3/1 ARM	361	101,965,265.15	3.17	5.335	359.1	0.9	360.0	2.251
3/27 ARM (Libor)	352	77,061,818.58	2.40	6.155	358.9	1.1	360.0	3.331
6 Month Libor ARM	12	3,178,040.00	0.10	5.943	359.0	1.0	360.0	3.380
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956

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6. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W. Lit Ca
<= 180	178	26,205,373.57	0.82	6.151	178.7	1.3	180.0	0.000	0.00	0.0
301 - 360	12,888	3,127,679,892.50	97.34	5.434	359.1	0.9	360.0	2.951	2.95	10.9
361 - 480	158	59,299,788.33	1.85	2.060	479.3	0.7	480.0	3.167	3.17	10.0
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.9

Min.: 180.0

Max.: 480.0

NZWA: 360.7

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Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W L C
<= 180	178	26,205,373.57	0.82	6.151	178.7	1.3	180.0	0.000	0.00	10.
301 - 360	12,888	3,127,679,892.50	97.34	5.434	359.1	0.9	360.0	2.951	2.95	10.
361 - 480	158	59,299,788.33	1.85	2.060	479.3	0.7	480.0	3.167	3.17	10.
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.

Min.: 174.0

Max: 480.0

NZWA: 359.8

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Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W L C
<= 0	4,040	1,020,934,324.68	31.77	5.233	361.9	0.0	361.9	2.954	2.95	10.
1 - 24	9,183	2,191,629,348.94	68.21	5.444	358.8	1.3	360.2	2.957	2.96	10.
25 - 48	1	621,380.78	0.02	7.875	332.0	28.0	360.0	5.000	5.00	12.
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.

Min.: 0.0

Max: 28.0

WA: 0.9

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First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W. Li Ca
2003	2	720,681.37	0.02	7.531	332.7	27.3	360.0	5.000	5.00	12.8
2004	22	4,716,011.57	0.15	6.373	351.0	9.0	360.0	4.257	4.26	11.4
2005	13,200	3,207,748,361.46	99.83	5.375	359.8	0.9	360.7	2.954	2.95	10.9
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.9

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10. Maturity Date

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W. Li Ca
2019	2	121,870.63	0.00	6.137	174.0	6.0	180.0	0.000	0.00	0.0
2020	176	26,083,502.94	0.81	6.151	178.7	1.3	180.0	0.000	0.00	0.0
2033	2	720,681.37	0.02	7.531	332.7	27.3	360.0	5.000	5.00	12.8
2034	31	6,262,564.05	0.19	6.261	351.7	8.3	360.0	4.087	4.09	11.5
2035	12,855	3,120,696,647.08	97.12	5.432	359.1	0.9	360.0	2.949	2.95	10.9
2045	158	59,299,788.33	1.85	2.060	479.3	0.7	480.0	3.167	3.17	10.0
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.9

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11. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
1st Lien	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94

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12. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	W Floor
Fully Amortizing	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.9
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.9

Top**13. IO Flag**

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
No	5,047	1,139,376,831.27	35.46	4.498	361.1	1.0	362.1	3.154	3.15	10.36
Yes	8,177	2,073,808,223.13	64.54	5.860	359.1	0.9	360.0	2.880	2.88	11.17
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94

Top**14. DTI**

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	W Floor
<= 0.000	3,472	737,025,921.18	22.94	6.463	356.1	1.0	357.0	3.601	3.6
0.001 - 5.000	19	7,424,333.01	0.23	5.639	358.9	1.1	360.0	2.643	2.6
5.001 - 10.000	70	24,679,744.97	0.77	3.238	371.8	1.1	372.9	3.215	3.2
10.001 - 15.000	231	58,933,686.42	1.83	3.660	364.3	1.0	365.3	2.923	2.9
15.001 - 20.000	443	142,343,685.48	4.43	3.473	363.9	0.8	364.7	2.813	2.8
20.001 - 25.000	797	225,442,708.11	7.02	3.817	367.9	0.9	368.8	2.867	2.8
25.001 - 30.000	1,201	339,904,585.31	10.58	4.461	361.5	0.8	362.3	2.827	2.8
30.001 - 35.000	1,780	461,239,854.05	14.35	5.081	361.1	0.9	362.0	2.721	2.7

35.001 - 40.000	2,297	546,726,595.98	17.02	5.551	358.9	0.9	359.8	2.734	2.7
40.001 - 45.000	2,194	500,729,120.21	15.58	5.898	358.5	0.9	359.4	2.826	2.8
45.001 - 50.000	574	133,614,952.77	4.16	5.895	358.4	1.0	359.4	3.294	3.2
50.001 - 55.000	80	21,455,667.71	0.67	5.377	360.0	0.8	360.9	2.689	2.6
55.001 - 60.000	21	4,469,664.93	0.14	5.277	359.2	0.8	360.0	3.001	3.0
60.001 - 65.000	14	2,611,105.38	0.08	5.126	359.0	1.0	360.0	2.536	2.5
65.001 - 70.000	12	2,240,593.89	0.07	5.393	379.2	1.5	380.6	3.671	3.6
70.001 - 75.000	8	1,024,270.00	0.03	6.590	359.4	0.6	360.0	4.159	4.1
75.001 - 80.000	5	1,425,300.00	0.04	5.921	359.5	0.5	360.0	2.250	2.2
80.001 - 85.000	2	363,350.00	0.01	6.309	359.6	0.4	360.0	2.250	2.2
85.001 - 90.000	1	85,600.00	0.00	7.375	359.0	1.0	360.0	2.250	2.2
90.001 - 95.000	2	1,036,315.00	0.03	1.362	407.2	1.0	408.2	2.855	2.8
95.001 - 100.000	1	408,000.00	0.01	7.250	360.0	0.0	360.0	5.950	5.9
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.9

Min: 0.000

Max: 98.924

NZWA: 33.611

[Top](#)**15. FICO**

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W. Lil Ca
<= 0	9	2,639,002.77	0.08	4.953	345.0	1.4	346.5	2.603	2.60	10.1
501 - 550	4	1,756,640.47	0.05	5.742	355.3	4.7	360.0	3.978	3.98	10.0
551 - 600	52	6,952,836.74	0.22	6.313	356.7	1.0	357.7	3.775	3.77	11.2
601 - 650	1,453	313,327,365.92	9.75	5.670	361.4	1.0	362.4	3.701	3.70	11.0
651 - 700	4,422	1,042,183,008.99	32.43	5.485	359.5	0.9	360.4	3.129	3.13	11.0
701 - 750	4,330	1,093,345,219.68	34.03	5.298	360.0	0.9	360.9	2.820	2.82	10.9
751 - 800	2,708	694,802,954.35	21.62	5.211	359.7	0.9	360.6	2.694	2.69	10.8
801 - 850	246	58,178,025.48	1.81	5.238	357.3	0.9	358.2	2.771	2.77	10.9
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.9

Nzmin.: 517
 Max.: 818
 NZWA.: 712

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

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16. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
A	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94

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17. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
0.000	11,612	2,806,937,803.33	87.36	5.636	358.9	0.9	359.8	2.843	2.84
0.500	1	596,250.00	0.02	1.775	359.0	1.0	360.0	2.795	2.80
1.000	532	167,828,487.41	5.22	2.202	368.5	1.0	369.5	2.967	2.97
2.000	397	70,579,071.11	2.20	6.662	358.9	1.1	360.0	4.952	4.95
3.000	575	151,027,181.31	4.70	3.393	367.9	1.1	368.9	3.630	3.63
5.000	107	16,216,261.24	0.50	6.566	355.6	1.2	356.8	5.005	5.01
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96

WA: 0.262
 NZWA: 2.076

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18. Original LTV (Calc)

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
5.01 - 10.00	1	82,000.00	0.00	6.625	359.0	1.0	360.0	0.000	0.00
10.01 - 15.00	2	130,000.00	0.00	5.572	359.6	0.4	360.0	2.250	2.25
15.01 - 20.00	20	3,063,472.28	0.10	4.294	342.5	0.7	343.1	2.397	2.40
20.01 - 25.00	20	2,638,764.80	0.08	4.109	363.1	1.0	364.1	3.354	3.35
25.01 - 30.00	32	4,710,757.40	0.15	5.200	345.9	1.1	347.0	2.478	2.48
30.01 - 35.00	40	14,426,433.35	0.45	2.853	359.2	0.8	360.0	3.225	3.23
35.01 - 40.00	73	13,985,780.58	0.44	5.524	350.0	1.1	351.1	3.238	3.24
40.01 - 45.00	99	23,873,603.35	0.74	4.932	351.3	1.1	352.4	2.799	2.80
45.01 - 50.00	165	44,342,570.42	1.38	5.134	360.9	1.0	361.8	2.925	2.92
50.01 - 55.00	176	51,438,087.67	1.60	4.377	356.5	0.8	357.2	2.792	2.79
55.01 - 60.00	274	87,481,119.19	2.72	5.072	357.9	1.0	358.9	2.830	2.83
60.01 - 65.00	508	167,226,409.62	5.20	4.904	358.3	1.0	359.4	2.835	2.84
65.01 - 70.00	3,397	779,993,787.41	24.27	5.624	358.4	0.9	359.3	2.653	2.65
70.01 - 75.00	1,175	383,290,039.79	11.93	4.594	362.4	0.9	363.3	2.961	2.96
75.01 - 80.00	6,420	1,481,843,509.95	46.12	5.549	360.1	0.9	361.0	3.006	3.01
80.01 - 85.00	83	13,875,861.17	0.43	5.891	363.5	1.0	364.5	3.654	3.65
85.01 - 90.00	358	68,772,338.74	2.14	5.819	361.1	1.0	362.1	3.927	3.93
90.01 - 95.00	297	54,884,210.94	1.71	6.416	361.2	0.9	362.1	4.341	4.34
95.01 - 100.00	84	17,126,307.74	0.53	4.188	391.6	0.9	392.6	4.042	4.04
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96

NZMin.: 9.65
Max: 100.00
NZWA: 74.03

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19. Combined LTV (Calc)

		Total							

Combined LTV (Calc)	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
5.01 - 10.00	1	82,000.00	0.00	6.625	359.0	1.0	360.0	0.000	0.00
10.01 - 15.00	2	130,000.00	0.00	5.572	359.6	0.4	360.0	2.250	2.25
15.01 - 20.00	20	3,063,472.28	0.10	4.294	342.5	0.7	343.1	2.397	2.40
20.01 - 25.00	20	2,638,764.80	0.08	4.109	363.1	1.0	364.1	3.354	3.35
25.01 - 30.00	32	4,710,757.40	0.15	5.200	345.9	1.1	347.0	2.478	2.48
30.01 - 35.00	40	14,426,433.35	0.45	2.853	359.2	0.8	360.0	3.225	3.23
35.01 - 40.00	73	13,985,780.58	0.44	5.524	350.0	1.1	351.1	3.238	3.24
40.01 - 45.00	99	23,873,603.35	0.74	4.932	351.3	1.1	352.4	2.799	2.80
45.01 - 50.00	165	44,342,570.42	1.38	5.134	360.9	1.0	361.8	2.925	2.92
50.01 - 55.00	176	51,438,087.67	1.60	4.377	356.5	0.8	357.2	2.792	2.79
55.01 - 60.00	274	87,481,119.19	2.72	5.072	357.9	1.0	358.9	2.830	2.83
60.01 - 65.00	508	167,226,409.62	5.20	4.904	358.3	1.0	359.4	2.835	2.84
65.01 - 70.00	3,397	779,993,787.41	24.27	5.624	358.4	0.9	359.3	2.653	2.65
70.01 - 75.00	1,175	383,290,039.79	11.93	4.594	362.4	0.9	363.3	2.961	2.96
75.01 - 80.00	6,420	1,481,843,509.95	46.12	5.549	360.1	0.9	361.0	3.006	3.01
80.01 - 85.00	83	13,875,861.17	0.43	5.891	363.5	1.0	364.5	3.654	3.65
85.01 - 90.00	358	68,772,338.74	2.14	5.819	361.1	1.0	362.1	3.927	3.93
90.01 - 95.00	297	54,884,210.94	1.71	6.416	361.2	0.9	362.1	4.341	4.34
95.01 - 100.00	84	17,126,307.74	0.53	4.188	391.6	0.9	392.6	4.042	4.04
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96

NZMin.: 9.65

Max: 100.00

NZWA: 74.03

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20. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W. Lit Ca
SF	7,582	1,815,783,824.42	56.51	5.263	360.0	0.9	361.0	2.929	2.93	10.9

PUD	2,886	771,878,728.15	24.02	5.513	360.9	0.9	361.8	3.031	3.03	11.0
C	1,585	349,625,434.18	10.88	5.172	359.9	0.9	360.8	2.874	2.87	10.8
2-4F	1,152	268,736,587.54	8.36	6.046	355.1	1.1	356.2	3.100	3.10	11.2
COOP	19	7,160,480.11	0.22	4.606	359.4	0.6	360.0	2.411	2.41	10.4
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.9

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21. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN
Purchase	7,954	1,869,013,670.18	58.17	5.643	360.0	0.9	360.9	2.958
Cash Out Refinance	3,768	999,163,037.24	31.10	5.007	359.3	0.9	360.2	3.022
Rate/Term Refinance	1,502	345,008,346.98	10.74	5.011	360.6	1.0	361.6	2.773
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956

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22. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
Primary Home	8,934	2,460,772,267.07	76.58	5.288	360.3	0.9	361.2	2.866	2.87
Investment	3,676	573,409,263.83	17.85	5.941	357.3	1.0	358.3	3.401	3.40
Second Home	614	179,003,523.50	5.57	4.805	361.3	0.9	362.2	3.000	3.00
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96

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23. Loan Documentation

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Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	FL
Stated	4,992	1,345,980,558.91	41.89	5.025	361.0	0.9	361.9	2.997	
Full	4,788	1,141,746,472.87	35.53	5.097	360.8	0.9	361.7	2.637	
No Documentation	3,444	725,458,022.62	22.58	6.474	356.1	1.0	357.0	3.616	
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	

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24. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
CA-N	1,063	410,899,827.31	12.79	5.031	360.4	0.9	361.3	2.605	2.61	10.92
CA-S	993	355,485,562.47	11.06	5.169	361.6	0.9	362.6	2.627	2.63	10.87
IL	1,148	292,134,079.19	9.09	5.607	357.8	0.9	358.7	2.833	2.83	11.03
FL	1,235	285,517,217.68	8.89	5.147	361.0	0.9	361.8	3.420	3.42	10.98
AZ	943	205,713,134.63	6.40	6.048	358.2	0.8	359.1	3.204	3.20	11.21
VA	631	189,668,836.20	5.90	5.312	365.2	0.9	366.1	3.149	3.15	10.95
MD	601	152,014,955.86	4.73	5.678	359.2	1.0	360.2	2.938	2.94	10.96
NY	328	121,976,996.44	3.80	5.075	356.5	0.9	357.4	2.832	2.83	10.66
NC	662	109,147,238.86	3.40	5.197	362.3	0.9	363.2	3.265	3.26	10.90
NV	405	100,697,880.93	3.13	5.733	363.4	0.9	364.3	3.043	3.04	11.11
CO	393	87,204,207.28	2.71	5.461	359.8	0.9	360.7	2.653	2.65	10.87
NJ	268	81,987,765.04	2.55	4.894	357.8	0.8	358.6	2.944	2.94	10.89
MA	234	79,451,550.26	2.47	5.267	361.2	0.9	362.2	3.026	3.03	10.78
MI	459	70,190,734.57	2.18	5.034	359.6	0.8	360.4	3.674	3.67	11.05
OR	349	62,251,456.01	1.94	5.770	358.6	1.1	359.7	2.930	2.93	10.86
SC	314	58,533,232.35	1.82	5.386	361.2	0.9	362.1	3.052	3.05	10.85
TX	331	54,727,327.91	1.70	6.274	355.0	1.1	356.2	3.195	3.19	11.37
GA	260	53,753,178.61	1.67	5.282	360.1	0.8	360.9	3.097	3.10	10.84

WA	247	49,923,425.52	1.55	5.728	357.5	1.0	358.5	2.702	2.70	10.91
OH	402	44,901,443.28	1.40	5.180	357.2	1.1	358.3	3.357	3.36	10.78
PA	275	41,573,554.38	1.29	5.309	356.4	0.9	357.3	2.909	2.91	10.60
CT	125	41,109,270.37	1.28	4.446	356.7	0.9	357.6	2.820	2.82	10.44
UT	185	33,218,968.20	1.03	5.155	357.6	1.0	358.7	2.898	2.90	10.77
DC	93	29,200,459.47	0.91	5.979	362.6	1.1	363.6	2.937	2.94	11.15
MO	166	22,007,731.76	0.68	6.009	354.1	1.8	355.9	3.145	3.14	11.18
TN	125	18,738,447.15	0.58	5.581	353.8	1.0	354.7	3.534	3.50	11.06
NH	91	18,365,357.01	0.57	6.111	357.2	0.8	358.1	3.504	3.50	11.38
DE	88	18,356,235.46	0.57	4.207	363.6	1.0	364.5	2.967	2.97	10.46
RI	76	17,027,228.48	0.53	5.893	359.0	1.0	360.0	3.120	3.12	11.19
KY	126	14,667,479.12	0.46	5.565	352.9	1.2	354.1	3.302	3.30	10.99
Other	608	92,740,272.60	2.89	6.046	356.2	1.1	357.3	2.889	2.89	11.02
Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.96	10.94

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25. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	W ₁ Floor
60614	24	12,609,800.59	0.39	5.053	359.4	0.6	360.0	2.601	2.6
85262	17	10,843,005.61	0.34	5.658	359.3	0.7	360.0	3.140	3.1
89148	34	9,820,463.96	0.31	5.948	366.6	0.7	367.3	3.172	3.1
60047	18	8,038,799.00	0.25	5.239	359.2	0.8	360.0	2.260	2.2
33062	8	7,960,671.47	0.25	2.681	358.9	1.1	360.0	3.464	3.4
33139	15	7,883,890.00	0.25	4.626	371.8	0.4	372.2	2.768	2.7
85242	44	7,621,962.32	0.24	6.573	358.9	1.1	360.0	4.088	4.0
85249	29	7,505,120.01	0.23	6.299	359.2	0.8	360.0	3.952	3.9
60622	21	7,304,750.00	0.23	5.895	359.0	1.0	360.0	2.517	2.5
02535	1	6,984,591.59	0.22	5.637	358.0	2.0	360.0	3.290	3.2
Other	13,013	3,126,611,999.85	97.31	5.378	359.8	0.9	360.7	2.952	2.9

Total:	13,224	3,213,185,054.40	100.00	5.377	359.8	0.9	360.7	2.956	2.9
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26. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT
1 Month Libor	161	48,321,270.68	2.03	4.792	359.1	0.9	360.0
6 Month Libor (Wall St)	4,163	881,322,396.30	37.00	6.467	359.1	0.9	360.0
1 Year CMT (Weekly)	1	141,392.00	0.01	5.000	352.0	8.0	360.0
1 Year Libor (WSJ/1 Mo Lead)	2,840	909,363,977.37	38.18	5.358	359.2	0.8	360.0
1 Year CMT (Monthly)	1	145,185.80	0.01	6.267	358.0	2.0	360.0
1 Year CMT (Moving Mos Avg)	1,649	542,585,775.26	22.78	1.955	372.3	0.8	373.1
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0

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27. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
1.501 - 2.000	9	2,148,752.62	0.09	4.129	358.4	1.6	360.0	1.863	1.86
2.001 - 2.500	4,956	1,391,141,969.82	58.41	5.505	359.4	0.8	360.2	2.264	2.26
2.501 - 3.000	800	294,436,466.07	12.36	2.031	369.5	0.8	370.3	2.784	2.78
3.001 - 3.500	425	135,324,178.36	5.68	2.628	375.9	0.9	376.8	3.245	3.24
3.501 - 4.000	431	120,296,401.80	5.05	2.476	368.5	0.9	369.3	3.741	3.74
4.001 - 4.500	87	17,933,281.24	0.75	3.875	372.9	1.1	374.0	4.247	4.25
4.501 - 5.000	2,088	417,964,368.18	17.55	6.839	359.5	0.9	360.4	4.997	5.00
5.001 - 5.500	7	1,001,160.00	0.04	7.216	359.5	0.5	360.0	5.330	5.33
5.501 - 6.000	10	1,415,970.00	0.06	7.146	359.7	0.3	360.0	5.754	5.75
6.001 - 6.500	1	147,049.32	0.01	5.875	358.0	2.0	360.0	6.200	5.00
9.501 - 10.000	1	70,400.00	0.00	7.500	358.0	2.0	360.0	10.000	5.00

Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96
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NZWA: 2.956

Min.: 1.750

Max.: 10.000

[Top](#)**28. Margin**

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
1.501 - 2.000	9	2,148,752.62	0.09	4.129	358.4	1.6	360.0	1.863	1.86
2.001 - 2.500	4,956	1,391,141,969.82	58.41	5.505	359.4	0.8	360.2	2.264	2.26
2.501 - 3.000	800	294,436,466.07	12.36	2.031	369.5	0.8	370.3	2.784	2.78
3.001 - 3.500	425	135,324,178.36	5.68	2.628	375.9	0.9	376.8	3.245	3.24
3.501 - 4.000	431	120,296,401.80	5.05	2.476	368.5	0.9	369.3	3.741	3.74
4.001 - 4.500	87	17,933,281.24	0.75	3.875	372.9	1.1	374.0	4.247	4.25
4.501 - 5.000	2,088	417,964,368.18	17.55	6.839	359.5	0.9	360.4	4.997	5.00
5.001 - 5.500	7	1,001,160.00	0.04	7.216	359.5	0.5	360.0	5.330	5.33
5.501 - 6.000	10	1,415,970.00	0.06	7.146	359.7	0.3	360.0	5.754	5.75
6.001 - 6.500	1	147,049.32	0.01	5.875	358.0	2.0	360.0	6.200	5.00
9.501 - 10.000	1	70,400.00	0.00	7.500	358.0	2.0	360.0	10.000	5.00
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96

WA: 2.956

Min.: 1.750

Max.: 10.000

[Top](#)**29. Initial Periodic Rate Cap**

Initial Periodic	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
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Rate Cap										
<= 0.000	1,817	592,480,271.74	24.87	2.198	371.2	0.9	372.0	3.102	3.10	1
0.501 - 1.000	6	1,750,000.00	0.07	5.553	359.5	0.5	360.0	3.542	3.54	1
1.501 - 2.000	1,098	390,984,355.25	16.41	5.038	359.2	0.8	360.0	2.257	2.26	1
2.501 - 3.000	819	200,238,240.19	8.41	6.382	359.0	1.0	360.0	3.533	3.53	1
3.001 >=	5,075	1,196,427,130.23	50.23	6.107	359.2	0.8	360.0	3.015	3.02	1
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	1

Min.: 0.000

Max.: 5.000

NZWA: 4.117

[Top](#)**30. Periodic Rate Cap**

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	
<= 0.000	1,817	592,480,271.74	24.87	2.198	371.2	0.9	372.0	3.102	3.10	1
0.501 - 1.000	4,157	879,894,356.30	36.94	6.467	359.1	0.9	360.0	3.566	3.57	1
1.501 - 2.000	2,841	909,505,369.37	38.18	5.358	359.2	0.8	360.0	2.272	2.27	1
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	1

Min.: 0.000

Max.: 2.000

NZWA: 1.508

[Top](#)**31. Maximum Rate**

Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	
8.501 - 9.000	5	1,205,050.00	0.05	2.715	359.7	0.3	360.0	2.500	2.50	

9.001 - 9.500	11	4,688,083.00	0.20	4.226	358.5	1.5	360.0	2.353	2.35
9.501 - 10.000	1,182	478,065,580.42	20.07	2.038	371.6	0.9	372.5	2.959	2.96
10.001 - 10.500	1,316	315,059,195.76	13.23	4.646	360.6	0.8	361.4	2.553	2.55
10.501 - 11.000	2,538	693,885,131.46	29.13	5.353	360.2	0.8	361.0	2.482	2.48
11.001 - 11.500	1,564	363,090,116.62	15.24	6.062	359.1	0.9	360.0	2.920	2.92
11.501 - 12.000	1,262	314,012,612.65	13.18	6.220	359.1	0.9	360.0	3.432	3.43
12.001 - 12.500	667	159,699,526.45	6.70	7.088	359.2	0.8	360.0	4.339	4.34
12.501 - 13.000	265	50,750,772.69	2.13	7.726	358.8	1.2	360.0	4.907	4.91
13.001 - 13.500	2	612,000.00	0.03	8.154	359.8	0.2	360.0	4.963	4.96
13.501 - 14.000	2	436,000.00	0.02	7.625	359.0	1.0	360.0	3.625	3.63
14.001 - 14.500	1	375,928.36	0.02	9.500	358.0	2.0	360.0	5.000	5.00
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96

Min.: 8.625

Max.: 14.500

NZWA: 10.942

Top**32. Next Rate Adjustment Date**

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	
2005-07	1,606	521,015,168.41	21.87	1.930	372.3	0.9	373.2	3.088	3.09	1
2005-08	111	38,780,783.13	1.63	3.902	362.3	1.0	363.3	3.201	3.20	1
2005-09	56	18,804,618.45	0.79	4.066	360.0	0.0	360.0	3.317	3.32	1
2005-10	5	1,225,840.00	0.05	6.012	358.0	2.0	360.0	3.235	3.23	1
2005-11	12	5,728,750.00	0.24	4.928	359.0	1.0	360.0	3.192	3.19	1
2005-12	6	1,859,300.00	0.08	5.119	393.9	0.0	393.9	3.431	3.43	1
2006-02	1	34,892.44	0.00	5.875	356.0	4.0	360.0	2.250	2.25	1
2006-03	1	81,600.00	0.00	5.625	357.0	3.0	360.0	2.250	2.25	1
2006-04	98	36,001,328.45	1.51	4.901	358.0	2.0	360.0	2.251	2.25	1
2006-05	416	161,737,607.72	6.79	4.954	359.3	1.0	360.3	2.286	2.29	1

2006-06	250	98,252,152.00	4.12	4.908	360.0	0.0	360.0	2.274	2.27	1
2006-07	1	500,000.00	0.02	7.375	349.0	11.0	360.0	5.000	5.00	1
2006-08	1	287,507.19	0.01	5.875	350.0	10.0	360.0	4.000	4.00	1
2007-01	2	255,388.84	0.01	6.811	355.0	5.0	360.0	5.000	5.00	1
2007-03	2	620,600.00	0.03	5.555	357.0	3.0	360.0	2.860	2.86	1
2007-04	64	18,948,162.18	0.80	6.500	358.0	2.0	360.0	3.740	3.73	1
2007-05	252	64,645,306.64	2.71	6.545	359.0	1.0	360.0	3.692	3.69	1
2007-06	136	36,414,931.00	1.53	6.535	360.0	0.0	360.0	3.554	3.55	1
2007-07	1	278,400.00	0.01	7.000	349.0	11.0	360.0	5.000	5.00	1
2008-01	3	661,700.00	0.03	7.187	355.0	5.0	360.0	4.377	4.38	1
2008-02	1	621,380.78	0.03	7.875	332.0	28.0	360.0	5.000	5.00	1
2008-04	161	38,683,590.13	1.62	5.768	358.0	2.0	360.0	2.884	2.88	1
2008-05	364	89,222,325.60	3.75	5.626	359.0	1.0	360.0	2.613	2.61	1
2008-06	184	50,181,068.00	2.11	5.708	360.0	0.0	360.0	2.734	2.73	1
2009-10	3	1,235,092.00	0.05	5.972	352.0	8.0	360.0	3.999	4.00	1
2010-01	8	1,257,995.66	0.05	6.244	355.0	5.0	360.0	3.184	3.18	1
2010-02	14	1,981,419.68	0.08	6.311	356.0	4.0	360.0	3.170	3.17	1
2010-03	15	1,791,797.66	0.08	6.000	357.0	3.0	360.0	2.958	2.96	1
2010-04	698	158,498,276.77	6.65	6.122	358.0	2.0	360.0	3.092	3.09	1
2010-05	2,668	628,126,831.59	26.37	6.114	359.0	1.0	360.0	2.985	2.99	1
2010-06	1,675	404,146,183.09	16.97	6.086	360.0	0.0	360.0	3.026	3.03	1
Total:	8,815	2,381,879,997.41	100.00	4.982	362.1	0.8	363.0	2.956	2.96	1

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33. MI Flag - Existing (1st lien and LTV gt 80)

MI Flag - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap

Yes	815	153,004,178.87	98.93	5.852	364.9	0.9	365.7	4.078	4.08	11.25
No	7	1,654,539.72	1.07	6.269	356.5	3.5	360.0	3.861	3.86	11.67
Total:	822	154,658,718.59	100.00	5.856	364.8	0.9	365.7	4.075	4.08	11.26

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34. MI Company - Existing (1st lien and LTV gt 80)

MI Company - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	V
00-None	7	1,654,539.72	1.07	6.269	356.5	3.5	
1- GE	289	52,272,241.62	33.80	6.373	359.0	1.0	
6- Mortgage Guaranty Insurance Corp.	102	18,458,778.62	11.94	5.913	358.6	0.9	
11- PMI	13	2,389,787.68	1.55	3.439	359.7	0.3	
12- United Guaranty Residential Ins. Corp.	2	262,700.00	0.17	7.173	359.0	1.0	
13- Republic Mortgage Insurance Corp.	20	4,233,735.23	2.74	6.768	359.1	0.9	
17- Radian Guaranty	278	50,495,507.48	32.65	6.334	364.6	0.9	
24- Triad Guaranty Insurance Company	110	24,772,628.24	16.02	3.803	384.0	0.7	
33- Amerin Guaranty Corp.	1	118,800.00	0.08	2.600	359.0	1.0	
Total:	822	154,658,718.59	100.00	5.856	364.8	0.9	

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35. MI % - Total (1st lien and LTV gt 80)

MI % - Total (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	N On
0.00	7	1,766,164.72	1.14	5.939	356.5	3.5	360.0	4.032	4.03	11.54	

12.00	20	3,794,386.56	2.45	4.450	355.5	0.9	356.4	2.854	2.85	10.32
17.00	5	535,602.78	0.35	6.996	333.1	1.5	334.7	5.000	5.00	12.00
20.00	60	10,000,398.48	6.47	6.319	360.1	1.0	361.1	4.117	4.12	11.49
22.00	1	287,507.19	0.19	5.875	350.0	10.0	360.0	4.000	4.00	11.88
25.00	350	66,679,845.38	43.11	5.818	362.5	0.9	363.3	3.933	3.93	11.26
30.00	294	54,007,140.67	34.92	6.433	361.2	0.8	362.0	4.343	4.34	11.57
35.00	83	17,296,936.31	11.18	4.202	391.9	0.8	392.7	4.053	4.05	10.55
40.00	2	290,736.50	0.19	5.899	353.5	6.5	360.0	2.750	2.75	10.00
Total:	822	154,658,718.59	100.00	5.856	364.8	0.9	365.7	4.075	4.08	11.26

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Jun 3, 2005 19:36

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Lehman Brothers
4,409 records
Balance: 831,305,057

Fixed

Selection Criteria: Fixed
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1. Current Balance

	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZW Origin LT
Current Balance								

0.01 - 50,000.00	159	6,619,611.32	0.80	7.220	339.5	1.3	340.8	73
50,000.01 - 100,000.00	968	73,924,760.90	8.89	6.654	347.1	1.2	348.3	72
100,000.01 - 150,000.00	1,090	135,521,206.16	16.30	6.498	351.3	1.2	352.5	73
150,000.01 - 200,000.00	768	134,873,219.26	16.22	6.495	354.9	1.2	356.0	73
200,000.01 - 250,000.00	491	110,616,040.32	13.31	6.463	355.0	1.1	356.1	73
250,000.01 - 300,000.00	313	85,809,635.14	10.32	6.472	355.2	1.2	356.4	73
300,000.01 - 350,000.00	218	71,195,069.36	8.56	6.383	354.7	1.2	355.9	72
350,000.01 - 400,000.00	143	52,724,940.96	6.34	6.467	351.2	1.1	352.4	70
400,000.01 - 450,000.00	59	25,042,012.63	3.01	6.572	352.3	1.2	353.6	71
450,000.01 - 500,000.00	51	24,221,303.71	2.91	6.543	359.2	0.8	360.0	74
500,000.01 - 550,000.00	35	18,308,769.76	2.20	6.675	358.8	1.2	360.0	75
550,000.01 - 600,000.00	30	17,419,363.68	2.10	6.587	353.0	1.0	353.9	72
600,000.01 - 650,000.00	18	11,365,725.87	1.37	6.349	359.0	1.0	360.0	70
650,000.01 - 700,000.00	6	4,101,350.00	0.49	6.292	359.5	0.5	360.0	74
700,000.01 - 750,000.00	6	4,468,640.31	0.54	6.417	359.2	0.8	360.0	72
750,000.01 - 800,000.00	14	10,858,345.29	1.31	6.248	346.3	0.9	347.2	70
800,000.01 - 850,000.00	9	7,555,350.00	0.91	6.874	359.3	0.7	360.0	73
850,000.01 - 900,000.00	3	2,655,000.00	0.32	7.121	298.7	0.7	299.3	76
900,000.01 - 950,000.00	5	4,631,861.66	0.56	6.702	358.2	1.8	360.0	68
950,000.01 - 1,000,000.00	12	11,820,285.90	1.42	6.640	344.2	1.2	345.4	65
1,200,000.01 - 1,250,000.00	1	1,211,000.00	0.15	6.500	359.0	1.0	360.0	70
1,250,000.01 - 1,300,000.00	1	1,298,824.79	0.16	6.500	358.0	2.0	360.0	56
1,300,000.01 - 1,350,000.00	2	2,665,000.00	0.32	6.688	359.0	1.0	360.0	65
1,350,000.01 - 1,400,000.00	2	2,765,000.00	0.33	6.435	360.0	0.0	360.0	67
1,450,000.01 - 1,500,000.00	1	1,500,000.00	0.18	6.500	360.0	0.0	360.0	66
1,700,000.01 - 1,750,000.00	1	1,750,000.00	0.21	6.875	355.0	5.0	360.0	70
1,850,000.01 - 1,900,000.00	1	1,885,000.00	0.23	6.625	359.0	1.0	360.0	65
1,950,000.01 - 2,000,000.00	1	2,000,000.00	0.24	6.500	360.0	0.0	360.0	61
2,000,000.01 >=	1	2,497,739.97	0.30	6.500	358.0	2.0	360.0	61
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72

Min.: 30,000.00

Max: 2,497,739.97

Avg.: 188,547.30

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZ S
1 - 50,000	157	6,519,703.28	0.78	7.233	339.2	1.3	340.5	74.5	6
50,001 - 100,000	968	73,825,472.97	8.88	6.656	347.1	1.1	348.2	72.0	7
100,001 - 150,000	1,091	135,577,502.13	16.31	6.498	351.3	1.2	352.5	73.3	7
150,001 - 200,000	768	134,873,219.26	16.22	6.495	354.9	1.2	356.0	73.2	6
200,001 - 250,000	490	110,259,214.13	13.26	6.464	355.0	1.1	356.1	73.7	7
250,001 - 300,000	315	86,309,361.33	10.38	6.469	355.2	1.2	356.4	73.1	6
300,001 - 350,000	218	71,195,069.36	8.56	6.383	354.7	1.2	355.9	72.4	6
350,001 - 400,000	143	52,724,940.96	6.34	6.467	351.2	1.1	352.4	70.8	7
400,001 - 450,000	59	25,042,012.63	3.01	6.572	352.3	1.2	353.6	71.1	6
450,001 - 500,000	51	24,221,303.71	2.91	6.543	359.2	0.8	360.0	74.2	7
500,001 - 550,000	35	18,308,769.76	2.20	6.675	358.8	1.2	360.0	75.2	7
550,001 - 600,000	30	17,419,363.68	2.10	6.587	353.0	1.0	353.9	72.7	6
600,001 - 650,000	18	11,365,725.87	1.37	6.349	359.0	1.0	360.0	70.3	7
650,001 - 700,000	6	4,101,350.00	0.49	6.292	359.5	0.5	360.0	74.3	6
700,001 - 750,000	6	4,468,640.31	0.54	6.417	359.2	0.8	360.0	72.9	7
750,001 - 800,000	14	10,858,345.29	1.31	6.248	346.3	0.9	347.2	70.8	7
800,001 - 850,000	9	7,555,350.00	0.91	6.874	359.3	0.7	360.0	73.0	7
850,001 - 900,000	3	2,655,000.00	0.32	7.121	298.7	0.7	299.3	76.2	6
900,001 - 950,000	5	4,631,861.66	0.56	6.702	358.2	1.8	360.0	68.8	7
950,001 - 1,000,000	12	11,820,285.90	1.42	6.640	344.2	1.2	345.4	65.3	7
1,200,001 - 1,250,000	1	1,211,000.00	0.15	6.500	359.0	1.0	360.0	70.0	6
1,250,001 - 1,300,000	1	1,298,824.79	0.16	6.500	358.0	2.0	360.0	56.5	7
1,300,001 - 1,350,000	2	2,665,000.00	0.32	6.688	359.0	1.0	360.0	65.0	6
1,350,001 - 1,400,000	2	2,765,000.00	0.33	6.435	360.0	0.0	360.0	67.5	7
1,450,001 - 1,500,000	1	1,500,000.00	0.18	6.500	360.0	0.0	360.0	66.4	7
1,700,001 - 1,750,000	1	1,750,000.00	0.21	6.875	355.0	5.0	360.0	70.0	7
1,850,001 - 1,900,000	1	1,885,000.00	0.23	6.625	359.0	1.0	360.0	65.0	7

1,950,001 - 2,000,000	1	2,000,000.00	0.24	6.500	360.0	0.0	360.0	61.1	7
2,000,001 >=	1	2,497,739.97	0.30	6.500	358.0	2.0	360.0	61.0	6
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	7

Min.: 30,000

Max: 2,500,000

Avg.: 188,653

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
4.501 - 5.000	2	226,620.27	0.03	4.821	178.6	1.4	180.0	65.4	635.4
5.001 - 5.500	47	8,903,164.45	1.07	5.442	313.0	2.1	315.1	65.2	717.1
5.501 - 6.000	818	159,873,899.41	19.23	5.888	345.3	1.6	346.9	67.2	720.8
6.001 - 6.500	1,781	360,382,252.64	43.35	6.341	354.8	1.1	355.9	71.8	710.1
6.501 - 7.000	990	179,336,841.54	21.57	6.766	356.4	1.0	357.4	74.8	687.1
7.001 - 7.500	487	84,238,162.78	10.13	7.347	357.0	0.9	357.8	78.3	679.7
7.501 - 8.000	220	28,990,895.38	3.49	7.738	357.1	1.0	358.0	80.0	677.2
8.001 - 8.500	41	5,449,608.23	0.66	8.288	359.0	1.0	360.0	83.1	662.7
8.501 - 9.000	23	3,903,612.29	0.47	8.834	359.3	0.7	360.0	84.1	648.1
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

Min.: 4.750

Max: 9.000

NZWA: 6.511

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4. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Fixed	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5
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5. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Fixed Rate	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

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6. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 180	178	26,205,373.57	3.15	6.151	178.7	1.3	180.0	66.3	696.7
301 - 360	4,231	805,099,683.42	96.85	6.522	358.9	1.1	360.0	72.8	702.6
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

Min.: 180.0

Max.: 360.0

NZWA: 354.3

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7. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 180	178	26,205,373.57	3.15	6.151	178.7	1.3	180.0	66.3	696.7
301 - 360	4,231	805,099,683.42	96.85	6.522	358.9	1.1	360.0	72.8	702.6

Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5
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Min.: 174.0

Max: 360.0

NZWA: 353.2

[Top](#)**8. Seasoning**

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 0	1,209	235,103,217.22	28.28	6.580	355.5	0.0	355.5	72.6	702.6
1 - 24	3,200	596,201,839.77	71.72	6.483	352.3	1.6	353.9	72.6	702.4
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

Min.: 0.0

Max: 23.0

WA: 1.1

[Top](#)**9. First Payment Date**

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
2003	1	99,300.59	0.01	5.375	337.0	23.0	360.0	97.7	610.0
2004	14	2,142,333.62	0.26	6.480	351.7	8.3	360.0	74.9	679.9
2005	4,394	829,063,422.78	99.73	6.511	353.2	1.1	354.3	72.6	702.5
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

[Top](#)**10. Maturity Date**

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Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
2019	2	121,870.63	0.01	6.137	174.0	6.0	180.0	78.0	701.2
2020	176	26,083,502.94	3.14	6.151	178.7	1.3	180.0	66.2	696.7
2033	1	99,300.59	0.01	5.375	337.0	23.0	360.0	97.7	610.0
2034	22	3,478,933.48	0.42	6.327	352.6	7.4	360.0	74.4	687.1
2035	4,208	801,521,449.35	96.42	6.523	358.9	1.1	360.0	72.8	702.7
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

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11. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
1st Lien	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

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12. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Fully Amortizing	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

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13. IO Flag

	No. of	Total Current						NZWA Original	NZWA Fico
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IO Flag	Loans	Balance	%	WAC	WAM	WALA	WAOT	LTV	Score
No	2,731	474,011,173.75	57.02	6.501	348.9	1.1	350.0	72.1	702.1
Yes	1,678	357,293,883.24	42.98	6.524	358.9	1.1	360.0	73.2	702.9
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

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14. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 0.000	1,662	319,366,016.93	38.42	6.573	352.1	1.1	353.2	70.2	705.4
0.001 - 5.000	3	339,996.37	0.04	6.726	358.9	1.1	360.0	79.9	694.1
5.001 - 10.000	15	2,056,710.49	0.25	6.481	357.5	2.5	360.0	74.6	733.5
10.001 - 15.000	39	8,401,473.36	1.01	6.439	358.5	1.5	360.0	69.2	711.9
15.001 - 20.000	74	11,815,732.06	1.42	6.477	355.5	1.2	356.7	71.9	710.1
20.001 - 25.000	184	30,873,675.29	3.71	6.460	357.1	1.2	358.3	70.8	713.5
25.001 - 30.000	289	54,529,012.27	6.56	6.422	354.2	1.1	355.4	72.7	708.8
30.001 - 35.000	484	89,719,873.98	10.79	6.446	353.7	1.1	354.8	74.3	702.8
35.001 - 40.000	701	128,499,241.73	15.46	6.416	352.6	1.2	353.7	74.4	701.4
40.001 - 45.000	714	143,317,843.38	17.24	6.504	353.6	1.2	354.7	74.7	697.7
45.001 - 50.000	210	36,109,361.28	4.34	6.673	354.4	1.0	355.4	76.9	671.9
50.001 - 55.000	12	2,823,307.87	0.34	6.611	359.0	1.0	360.0	77.4	718.8
55.001 - 60.000	7	1,182,556.10	0.14	6.557	359.3	0.7	360.0	60.4	664.2
60.001 - 65.000	3	286,041.20	0.03	6.689	357.7	2.3	360.0	74.3	677.5
65.001 - 70.000	5	725,164.68	0.09	7.045	357.8	2.2	360.0	78.4	679.5
70.001 - 75.000	3	418,000.00	0.05	6.373	359.5	0.5	360.0	69.8	749.7
75.001 - 80.000	3	627,300.00	0.08	6.328	359.5	0.5	360.0	62.4	760.9
80.001 - 85.000	1	213,750.00	0.03	6.875	360.0	0.0	360.0	75.0	660.0
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

Min: 0.000

Max: 80.930

NZWA: 36.169

[Top](#)**15. FICO**

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 0	2	1,192,589.11	0.14	6.500	328.9	1.2	330.1	60.7	0.0
551 - 600	28	4,049,985.00	0.49	7.222	355.2	0.9	356.1	75.3	592.0
601 - 650	719	131,089,721.20	15.77	6.801	353.8	1.1	354.9	75.2	633.1
651 - 700	1,589	294,784,684.04	35.46	6.566	351.6	1.1	352.8	73.3	677.4
701 - 750	1,234	235,741,735.05	28.36	6.419	354.0	1.2	355.2	72.3	724.2
751 - 800	767	152,331,919.15	18.32	6.292	355.0	1.1	356.2	69.8	771.8
801 - 850	70	12,114,423.44	1.46	6.316	346.6	0.9	347.5	67.4	806.3
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

Nzmin.: 581

Max.: 817

NZWA.: 702

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

[Top](#)**16. Credit Grade**

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
A	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

[Top](#)**17. Prepayment Penalty**

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Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
0.000	4,088	780,818,059.21	93.93	6.502	353.2	1.1	354.3	72.4	704.1
1.000	12	1,798,817.33	0.22	7.060	354.1	1.0	355.1	71.8	668.5
3.000	235	37,716,368.46	4.54	6.638	352.3	1.2	353.5	75.6	679.1
5.000	74	10,971,811.99	1.32	6.624	354.1	1.2	355.2	78.8	674.2
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

WA: 0.204

NZWA: 3.363

[Top](#)**18. Original LTV (Calc)**

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
5.01 - 10.00	1	82,000.00	0.01	6.625	359.0	1.0	360.0	9.7	701.0
15.01 - 20.00	12	901,472.28	0.11	6.186	302.1	0.7	302.7	18.1	749.8
20.01 - 25.00	12	1,348,824.78	0.16	6.348	330.8	1.2	332.0	22.6	683.8
25.01 - 30.00	17	2,197,757.40	0.26	6.466	331.1	1.1	332.2	26.9	710.1
30.01 - 35.00	19	2,429,811.40	0.29	6.135	358.9	1.1	360.0	32.6	725.3
35.01 - 40.00	45	7,825,815.34	0.94	6.169	343.1	1.0	344.1	37.3	722.3
40.01 - 45.00	56	9,914,776.81	1.19	6.204	340.6	1.0	341.6	42.7	721.0
45.01 - 50.00	88	15,252,627.37	1.83	6.249	347.7	1.1	348.8	47.7	701.1
50.01 - 55.00	84	17,451,055.97	2.10	6.109	344.1	1.1	345.2	52.7	718.7
55.01 - 60.00	116	26,585,631.33	3.20	6.253	344.9	1.2	346.2	58.1	710.5
60.01 - 65.00	204	54,732,449.43	6.58	6.276	350.6	1.3	351.9	63.2	708.4
65.01 - 70.00	1,284	252,021,636.02	30.32	6.328	353.0	1.2	354.3	69.6	713.4
70.01 - 75.00	255	52,297,759.54	6.29	6.549	352.5	1.3	353.7	74.2	698.2
75.01 - 80.00	1,962	349,138,877.54	42.00	6.681	355.9	1.0	356.9	79.7	694.9
80.01 - 85.00	45	6,286,073.17	0.76	6.696	355.7	1.2	357.0	84.2	682.5
85.01 - 90.00	121	19,221,027.05	2.31	7.013	351.1	0.9	352.0	89.7	675.3

90.01 - 95.00	81	12,969,669.28	1.56	7.395	358.8	1.2	360.0	94.8	669.2
95.01 - 100.00	7	647,792.28	0.08	6.506	342.5	5.4	347.9	97.1	632.9
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

NZMin.: 9.65

Max: 97.70

NZWA: 72.59

[Top](#)**19. Combined LTV (Calc)**

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
5.01 - 10.00	1	82,000.00	0.01	6.625	359.0	1.0	360.0	9.7	701.0
15.01 - 20.00	12	901,472.28	0.11	6.186	302.1	0.7	302.7	18.1	749.8
20.01 - 25.00	12	1,348,824.78	0.16	6.348	330.8	1.2	332.0	22.6	683.8
25.01 - 30.00	17	2,197,757.40	0.26	6.466	331.1	1.1	332.2	26.9	710.1
30.01 - 35.00	19	2,429,811.40	0.29	6.135	358.9	1.1	360.0	32.6	725.3
35.01 - 40.00	45	7,825,815.34	0.94	6.169	343.1	1.0	344.1	37.3	722.3
40.01 - 45.00	56	9,914,776.81	1.19	6.204	340.6	1.0	341.6	42.7	721.0
45.01 - 50.00	88	15,252,627.37	1.83	6.249	347.7	1.1	348.8	47.7	701.1
50.01 - 55.00	84	17,451,055.97	2.10	6.109	344.1	1.1	345.2	52.7	718.7
55.01 - 60.00	116	26,585,631.33	3.20	6.253	344.9	1.2	346.2	58.1	710.5
60.01 - 65.00	204	54,732,449.43	6.58	6.276	350.6	1.3	351.9	63.2	708.4
65.01 - 70.00	1,284	252,021,636.02	30.32	6.328	353.0	1.2	354.3	69.6	713.4
70.01 - 75.00	255	52,297,759.54	6.29	6.549	352.5	1.3	353.7	74.2	698.2
75.01 - 80.00	1,962	349,138,877.54	42.00	6.681	355.9	1.0	356.9	79.7	694.9
80.01 - 85.00	45	6,286,073.17	0.76	6.696	355.7	1.2	357.0	84.2	682.5
85.01 - 90.00	121	19,221,027.05	2.31	7.013	351.1	0.9	352.0	89.7	675.3
90.01 - 95.00	81	12,969,669.28	1.56	7.395	358.8	1.2	360.0	94.8	669.2
95.01 - 100.00	7	647,792.28	0.08	6.506	342.5	5.4	347.9	97.1	632.9
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

NZMin.: 9.65

Max: 97.70
NZWA: 72.59

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20. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
SF	2,743	484,192,352.59	58.24	6.519	353.7	1.1	354.8	72.9	699.2
PUD	737	155,878,145.55	18.75	6.522	353.7	1.1	354.8	74.3	697.0
2-4F	642	140,417,841.60	16.89	6.493	350.8	1.3	352.1	70.2	716.1
C	283	49,124,828.03	5.91	6.437	352.8	1.2	353.9	70.6	712.8
COOP	4	1,691,889.22	0.20	6.575	358.9	1.1	360.0	63.2	707.7
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

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21. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Purchase	2,307	421,326,754.54	50.68	6.559	356.4	1.1	357.5	75.4	7
Cash Out Refinance	1,590	323,741,603.13	38.94	6.479	349.3	1.1	350.4	69.2	6
Rate/Term Refinance	512	86,236,699.32	10.37	6.391	352.1	1.3	353.4	71.4	6
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	7

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22. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score

Primary Home	2,792	591,498,204.91	71.15	6.490	353.4	1.1	354.5	73.4	696.5
Investment	1,492	209,620,118.33	25.22	6.563	352.3	1.2	353.5	70.6	717.1
Second Home	125	30,186,733.75	3.63	6.546	355.6	1.1	356.7	70.1	717.9
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

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23. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZW Fico Score
Stated	1,692	341,010,233.67	41.02	6.516	353.0	1.1	354.1	73.6	699
No Documentation	1,659	317,846,219.94	38.23	6.573	352.1	1.1	353.2	70.2	705
Full	1,058	172,448,603.38	20.74	6.385	355.7	1.2	356.9	74.9	702
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702

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24. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
IL	349	75,739,959.28	9.11	6.657	351.0	1.1	352.1	73.5	695.9
CA-S	221	69,605,176.79	8.37	6.252	354.5	1.4	355.9	68.2	710.0
FL	361	66,081,912.85	7.95	6.630	353.5	1.1	354.6	74.3	698.6
CA-N	215	65,843,976.44	7.92	6.304	351.7	1.1	352.8	66.9	710.5
NY	159	50,303,352.27	6.05	6.522	349.2	0.9	350.1	70.0	705.7
AZ	262	47,125,730.79	5.67	6.578	354.0	1.1	355.1	76.1	695.7
MD	188	43,237,789.40	5.20	6.442	354.0	1.3	355.2	73.1	703.4
NC	242	33,546,446.43	4.04	6.555	358.0	1.0	359.0	74.6	701.2
VA	146	31,471,032.75	3.79	6.512	356.6	1.0	357.6	72.4	700.8
TX	215	28,898,604.65	3.48	6.625	350.1	1.1	351.2	75.0	697.3

OR	165	26,002,896.93	3.13	6.310	357.3	1.2	358.5	72.6	713.4
NV	90	21,793,774.84	2.62	6.525	358.8	1.2	360.0	73.5	699.3
SC	146	20,226,504.35	2.43	6.579	353.7	1.0	354.7	74.6	691.0
MA	78	19,916,995.38	2.40	6.637	356.3	1.1	357.4	71.0	696.6
CO	103	19,912,337.49	2.40	6.303	356.5	1.1	357.6	71.7	714.1
NJ	70	16,804,926.27	2.02	6.529	348.0	1.1	349.1	74.8	687.0
PA	151	16,101,389.41	1.94	6.802	351.0	1.1	352.2	76.5	707.1
CT	67	15,403,023.57	1.85	6.379	348.2	1.1	349.3	68.8	707.0
OH	150	14,303,957.07	1.72	6.693	353.1	1.5	354.6	77.4	692.5
WA	86	14,161,267.96	1.70	6.298	353.5	1.4	354.9	75.2	708.8
GA	81	12,854,586.00	1.55	6.605	354.4	0.9	355.3	76.3	697.1
MI	118	12,368,524.29	1.49	6.825	356.7	1.0	357.7	77.2	686.2
UT	75	10,926,373.90	1.31	6.387	352.7	1.4	354.1	75.2	715.5
RI	46	9,805,102.59	1.18	6.516	359.0	1.0	360.0	70.3	690.7
NH	49	9,133,264.08	1.10	6.611	355.3	0.8	356.1	72.3	702.5
DC	36	9,089,811.33	1.09	6.289	355.8	1.6	357.5	65.5	705.6
TN	72	8,570,198.79	1.03	6.436	347.3	1.2	348.5	73.6	710.8
ID	53	6,905,109.55	0.83	6.388	358.7	1.3	360.0	74.1	716.7
MO	68	6,838,017.53	0.82	6.841	345.8	1.1	346.9	77.4	701.9
LA	54	6,756,701.59	0.81	6.485	336.6	1.6	338.2	73.1	708.7
Other	293	41,576,312.42	5.00	6.662	351.9	1.2	353.0	73.5	705.7
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

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25. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
28409	6	2,585,706.00	0.31	6.460	359.8	0.2	360.0	63.4	735.9
77019	1	2,497,739.97	0.30	6.500	358.0	2.0	360.0	61.0	665.0
11954	3	2,421,000.00	0.29	6.525	358.9	1.1	360.0	63.7	706.3

85242	15	2,200,137.84	0.26	6.433	358.8	1.2	360.0	74.7	697.0
60622	6	2,167,300.00	0.26	6.795	359.6	0.4	360.0	68.5	679.0
60641	8	2,141,750.21	0.26	6.950	334.8	0.9	335.7	74.0	669.3
95746	3	2,111,000.00	0.25	6.475	283.1	0.6	283.7	72.6	685.3
85379	11	2,082,140.34	0.25	6.758	358.9	1.1	360.0	80.8	685.2
19971	6	2,033,850.00	0.24	7.228	358.1	1.9	360.0	71.4	702.9
28411	6	2,020,703.00	0.24	6.551	359.8	0.2	360.0	70.9	705.1
Other	4,344	809,043,729.63	97.32	6.507	353.3	1.1	354.4	72.7	702.7
Total:	4,409	831,305,056.99	100.00	6.511	353.2	1.1	354.3	72.6	702.5

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26. MI Flag - Existing (1st lien and LTV gt 80)

MI Flag - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Yes	253	39,025,261.19	99.75	7.085	354.3	1.1	355.4	90.6	673.9
No	1	99,300.59	0.25	5.375	337.0	23.0	360.0	97.7	610.0
Total:	254	39,124,561.78	100.00	7.080	354.2	1.2	355.4	90.6	673.7

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27. MI Company - Existing (1st lien and LTV gt 80)

MI Company - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAO
00-None	1	99,300.59	0.25	5.375	337.0	23.0	360
1- GE	100	14,753,520.72	37.71	7.039	352.2	1.2	353
6- Mortgage Guaranty Insurance Corp.	35	5,870,577.03	15.00	7.017	350.4	1.2	351
11- PMI	2	152,938.68	0.39	7.213	359.2	0.8	360

13- Republic Mortgage Insurance Corp.	3	722,515.30	1.85	6.534	358.7	1.3	360
17- Radian Guaranty	113	17,525,709.46	44.79	7.168	357.1	1.0	358
Total:	254	39,124,561.78	100.00	7.080	354.2	1.2	355

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28. MI % - Total (1st lien and LTV gt 80)

MI % - Total (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
0.00	1	99,300.59	0.25	5.375	337.0	23.0	360.0	97.7	610.0
12.00	4	694,466.56	1.78	6.508	264.9	1.8	266.7	87.4	659.5
17.00	4	433,602.78	1.11	6.995	327.0	1.7	328.7	84.8	652.8
20.00	38	5,407,230.48	13.82	6.696	355.2	1.2	356.5	84.2	684.9
25.00	118	18,618,521.19	47.59	7.012	355.1	0.9	356.0	89.6	676.4
30.00	82	12,949,782.83	33.10	7.395	358.2	1.2	359.4	94.8	671.0
35.00	6	772,312.85	1.97	6.985	357.1	2.9	360.0	94.7	625.9
40.00	1	149,344.50	0.38	6.750	355.0	5.0	360.0	97.0	591.0
Total:	254	39,124,561.78	100.00	7.080	354.2	1.2	355.4	90.6	673.7

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Lehman Brothers
2,042 records
Balance: 389,031,783

FIXED; PIGGYBACK_SECOND in 'Y'

Selection Criteria: FIXED; PIGGYBACK_SECOND in 'Y'

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1. Current Balance

	No. of	Total						NZW
Current Balance	Loans	Current	%	WAC	WAM	WALA	WAOT	Origin
		Balance						LT

0.01 - 50,000.00	44	1,822,782.16	0.47	7.195	354.9	1.1	356.0	73
50,000.01 - 100,000.00	402	31,374,972.80	8.06	6.579	353.9	1.2	355.0	74
100,000.01 - 150,000.00	578	71,410,293.25	18.36	6.477	356.5	1.2	357.6	75
150,000.01 - 200,000.00	380	66,377,187.45	17.06	6.433	357.3	1.2	358.5	75
200,000.01 - 250,000.00	223	50,206,521.36	12.91	6.444	358.1	1.1	359.2	75
250,000.01 - 300,000.00	128	34,786,856.51	8.94	6.439	358.8	1.2	360.0	75
300,000.01 - 350,000.00	92	29,872,735.23	7.68	6.405	358.7	1.3	360.0	74
350,000.01 - 400,000.00	65	23,776,257.51	6.11	6.428	356.2	1.1	357.3	72
400,000.01 - 450,000.00	28	11,802,586.75	3.03	6.695	358.8	1.2	360.0	72
450,000.01 - 500,000.00	20	9,434,309.06	2.43	6.567	359.2	0.8	360.0	75
500,000.01 - 550,000.00	23	11,960,969.10	3.07	6.736	359.0	1.0	360.0	75
550,000.01 - 600,000.00	20	11,647,261.00	2.99	6.574	350.2	0.7	350.9	71
600,000.01 - 650,000.00	6	3,781,021.43	0.97	6.637	359.3	0.7	360.0	72
650,000.01 - 700,000.00	3	2,086,350.00	0.54	6.251	359.0	1.0	360.0	70
700,000.01 - 750,000.00	4	2,970,000.00	0.76	6.407	359.0	1.0	360.0	72
750,000.01 - 800,000.00	8	6,180,316.57	1.59	6.483	337.2	0.4	337.6	72
800,000.01 - 850,000.00	6	5,048,350.00	1.30	7.270	359.5	0.5	360.0	77
850,000.01 - 900,000.00	2	1,760,000.00	0.45	7.438	359.5	0.5	360.0	80
900,000.01 - 950,000.00	2	1,859,943.75	0.48	6.567	359.0	1.0	360.0	74
950,000.01 - 1,000,000.00	4	3,914,328.67	1.01	7.424	359.0	1.0	360.0	78
1,200,000.01 - 1,250,000.00	1	1,211,000.00	0.31	6.500	359.0	1.0	360.0	70
1,450,000.01 - 1,500,000.00	1	1,500,000.00	0.39	6.500	360.0	0.0	360.0	66
1,700,000.01 - 1,750,000.00	1	1,750,000.00	0.45	6.875	355.0	5.0	360.0	70
2,000,000.01 >=	1	2,497,739.97	0.64	6.500	358.0	2.0	360.0	61
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74

Min.: 30,000.00

Max: 2,497,739.97

Avg.: 190,515.07

[Top](#)**2. Original Balance**

		Total						NZWA	NZ
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Original Balance	No. of Loans	Current Balance	%	WAC	WAM	WALA	WAOT	Original LTV	S
1 - 50,000	44	1,822,782.16	0.47	7.195	354.9	1.1	356.0	73.8	?
50,001 - 100,000	401	31,275,077.42	8.04	6.581	353.9	1.1	355.0	74.3	?
100,001 - 150,000	579	71,510,188.63	18.38	6.476	356.5	1.2	357.6	75.1	?
150,001 - 200,000	380	66,377,187.45	17.06	6.433	357.3	1.2	358.5	75.6	?
200,001 - 250,000	223	50,206,521.36	12.91	6.444	358.1	1.1	359.2	75.7	?
250,001 - 300,000	128	34,786,856.51	8.94	6.439	358.8	1.2	360.0	75.0	?
300,001 - 350,000	92	29,872,735.23	7.68	6.405	358.7	1.3	360.0	74.1	?
350,001 - 400,000	65	23,776,257.51	6.11	6.428	356.2	1.1	357.3	72.7	?
400,001 - 450,000	28	11,802,586.75	3.03	6.695	358.8	1.2	360.0	72.5	?
450,001 - 500,000	20	9,434,309.06	2.43	6.567	359.2	0.8	360.0	75.6	?
500,001 - 550,000	23	11,960,969.10	3.07	6.736	359.0	1.0	360.0	75.5	?
550,001 - 600,000	20	11,647,261.00	2.99	6.574	350.2	0.7	350.9	71.5	6
600,001 - 650,000	6	3,781,021.43	0.97	6.637	359.3	0.7	360.0	72.6	?
650,001 - 700,000	3	2,086,350.00	0.54	6.251	359.0	1.0	360.0	70.4	6
700,001 - 750,000	4	2,970,000.00	0.76	6.407	359.0	1.0	360.0	72.5	6
750,001 - 800,000	8	6,180,316.57	1.59	6.483	337.2	0.4	337.6	72.3	6
800,001 - 850,000	6	5,048,350.00	1.30	7.270	359.5	0.5	360.0	77.5	?
850,001 - 900,000	2	1,760,000.00	0.45	7.438	359.5	0.5	360.0	80.0	?
900,001 - 950,000	2	1,859,943.75	0.48	6.567	359.0	1.0	360.0	74.7	6
950,001 - 1,000,000	4	3,914,328.67	1.01	7.424	359.0	1.0	360.0	78.1	6
1,200,001 - 1,250,000	1	1,211,000.00	0.31	6.500	359.0	1.0	360.0	70.0	6
1,450,001 - 1,500,000	1	1,500,000.00	0.39	6.500	360.0	0.0	360.0	66.4	?
1,700,001 - 1,750,000	1	1,750,000.00	0.45	6.875	355.0	5.0	360.0	70.0	?
2,000,001 >=	1	2,497,739.97	0.64	6.500	358.0	2.0	360.0	61.0	6
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	?

Min.: 30,000

Max: 2,500,000

Avg.: 190,562

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
4.501 - 5.000	1	128,000.00	0.03	4.875	179.0	1.0	180.0	76.7	628.0
5.001 - 5.500	13	1,914,243.16	0.49	5.442	333.3	1.9	335.2	66.5	714.8
5.501 - 6.000	347	62,863,421.29	16.16	5.890	353.7	1.6	355.4	71.7	719.4
6.001 - 6.500	941	186,319,837.42	47.89	6.340	357.8	1.1	358.9	74.2	714.2
6.501 - 7.000	469	85,761,457.19	22.04	6.771	357.2	1.0	358.2	75.9	695.2
7.001 - 7.500	192	37,703,171.39	9.69	7.343	357.6	0.9	358.5	77.5	693.6
7.501 - 8.000	69	11,804,002.12	3.03	7.737	359.1	0.9	360.0	78.1	693.3
8.001 - 8.500	8	1,464,450.00	0.38	8.285	359.2	0.8	360.0	79.7	690.2
8.501 - 9.000	2	1,073,200.00	0.28	8.875	360.0	0.0	360.0	78.5	684.1
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

Min.: 4.875

Max: 8.875

NZWA: 6.511

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4. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Fixed	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

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5. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Fixed Rate	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

[Top](#)**6. Original Term**

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 180	28	4,353,422.52	1.12	6.235	179.0	1.0	180.0	71.1	696.4
301 - 360	2,014	384,678,360.05	98.88	6.514	358.9	1.1	360.0	74.6	708.2
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

Min.: 180.0

Max.: 360.0

NZWA: 358.0

[Top](#)**7. Stated Remaining Term**

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 180	28	4,353,422.52	1.12	6.235	179.0	1.0	180.0	71.1	696.4
301 - 360	2,014	384,678,360.05	98.88	6.514	358.9	1.1	360.0	74.6	708.2
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

Min.: 177.0

Max: 360.0

NZWA: 356.9

[Top](#)**8. Seasoning**

	No. of	Total Current						NZWA Original	NZWA Fico
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Seasoning	Loans	Balance	%	WAC	WAM	WALA	WAOT	LTV	Score
<= 0	549	111,345,337.90	28.62	6.599	358.0	0.0	358.0	74.9	709.1
1 - 24	1,493	277,686,444.67	71.38	6.476	356.4	1.6	358.0	74.4	707.6
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

Min.: 0.0

Max: 9.0

WA: 1.1

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First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
2004	4	693,234.23	0.18	6.499	352.1	7.9	360.0	70.1	685.2
2005	2,038	388,338,548.34	99.82	6.511	356.9	1.1	358.0	74.6	708.1
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

[Top](#)**10. Maturity Date**

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
2020	28	4,353,422.52	1.12	6.235	179.0	1.0	180.0	71.1	696.4
2034	8	1,363,638.53	0.35	6.308	353.1	6.9	360.0	71.9	690.0
2035	2,006	383,314,721.52	98.53	6.515	358.9	1.1	360.0	74.6	708.2
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

[Top](#)**11. Lien Position**

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
1st Lien	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

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12. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Fully Amortizing	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

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13. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
No	1,056	186,049,693.38	47.82	6.494	354.7	1.1	355.8	74.5	711.4
Yes	986	202,982,089.19	52.18	6.527	358.9	1.1	360.0	74.7	705.0
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

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14. DTI

DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
<= 0.000	513	105,046,191.66	27.00	6.580	357.8	1.1	358.8	72.1	713.9
0.001 - 5.000	1	112,000.00	0.03	7.125	359.0	1.0	360.0	80.0	687.0

5.001 - 10.000	2	371,227.19	0.10	6.291	358.0	2.0	360.0	70.0	780.6
10.001 - 15.000	12	3,808,480.62	0.98	6.462	358.2	1.8	360.0	66.1	695.9
15.001 - 20.000	33	5,490,963.97	1.41	6.471	358.8	1.2	360.0	76.2	717.3
20.001 - 25.000	89	15,030,235.04	3.86	6.539	358.7	1.3	360.0	75.7	715.0
25.001 - 30.000	144	25,234,735.48	6.49	6.483	357.3	1.0	358.3	75.8	710.6
30.001 - 35.000	264	46,671,540.38	12.00	6.420	357.7	1.1	358.8	75.8	710.0
35.001 - 40.000	411	74,568,354.29	19.17	6.436	357.0	1.1	358.1	75.3	709.0
40.001 - 45.000	428	87,057,883.88	22.38	6.501	354.2	1.2	355.3	75.2	704.2
45.001 - 50.000	131	22,495,498.41	5.78	6.655	358.4	1.0	359.4	77.4	680.4
50.001 - 55.000	7	1,983,871.65	0.51	6.640	358.7	1.3	360.0	76.9	713.3
55.001 - 60.000	2	292,500.00	0.08	7.232	360.0	0.0	360.0	76.3	657.8
60.001 - 65.000	1	115,500.00	0.03	6.875	358.0	2.0	360.0	70.0	662.0
65.001 - 70.000	3	579,000.00	0.15	7.206	358.0	2.0	360.0	78.0	671.1
75.001 - 80.000	1	173,800.00	0.04	6.875	359.0	1.0	360.0	80.0	719.0
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

Min: 0.000

Max: 78.938

NZWA: 36.942

[Top](#)**15. FICO**

FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
551 - 600	1	133,600.00	0.03	6.750	360.0	0.0	360.0	80.0	585.0
601 - 650	198	36,682,780.60	9.43	6.723	357.2	1.0	358.3	76.8	635.8
651 - 700	761	149,940,220.19	38.54	6.584	355.7	1.1	356.8	74.7	679.6
701 - 750	672	127,415,514.86	32.75	6.463	357.8	1.2	358.9	74.3	724.3
751 - 800	386	71,433,857.11	18.36	6.342	358.0	1.1	359.1	74.0	771.6
801 - 850	24	3,425,809.81	0.88	6.367	348.0	1.1	349.1	69.8	804.2
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

Nzmin.: 585

Max.: 810

NZWA.: 708

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

[Top](#)**16. Credit Grade**

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
A	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

[Top](#)**17. Prepayment Penalty**

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
0.000	1,923	369,725,980.62	95.04	6.506	356.9	1.1	358.0	74.5	709.0
1.000	5	502,799.87	0.13	7.219	359.5	0.5	360.0	76.9	707.5
3.000	87	14,888,937.27	3.83	6.642	358.7	1.3	360.0	76.2	690.1
5.000	27	3,914,064.81	1.01	6.432	350.4	1.2	351.5	76.9	687.1
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

WA: 0.166

NZWA: 3.353

[Top](#)**18. Original LTV (Calc)**

Original LTV	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
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(Calc)									
15.01 - 20.00	1	60,000.00	0.02	5.875	179.0	1.0	180.0	19.8	750.0
25.01 - 30.00	3	754,000.00	0.19	6.747	328.2	0.7	329.0	25.9	669.2
30.01 - 35.00	1	77,929.49	0.02	6.500	358.0	2.0	360.0	31.7	663.0
35.01 - 40.00	3	571,974.34	0.15	6.080	359.1	0.9	360.0	37.1	763.6
40.01 - 45.00	2	644,650.00	0.17	5.875	359.4	0.6	360.0	40.9	729.4
45.01 - 50.00	8	1,127,661.61	0.29	6.037	358.5	1.5	360.0	47.3	738.0
50.01 - 55.00	8	1,731,776.68	0.45	6.106	358.7	1.3	360.0	53.0	716.8
55.01 - 60.00	20	5,890,702.19	1.51	6.177	358.4	1.6	360.0	58.1	708.2
60.01 - 65.00	26	9,065,336.19	2.33	6.218	358.8	1.2	360.0	62.3	691.0
65.01 - 70.00	806	146,769,564.86	37.73	6.356	355.6	1.2	356.9	69.8	716.9
70.01 - 75.00	73	20,086,659.82	5.16	6.620	355.7	1.1	356.8	74.5	703.1
75.01 - 80.00	1,089	202,049,897.47	51.94	6.645	357.9	1.0	358.9	79.9	702.5
80.01 - 85.00	1	116,200.00	0.03	6.000	360.0	0.0	360.0	81.8	718.0
85.01 - 90.00	1	85,429.92	0.02	7.000	358.0	2.0	360.0	90.0	684.0
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

NZMin.: 19.77

Max: 90.00

NZWA: 74.58

[Top](#)**19. Combined LTV (Calc)**

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
15.01 - 20.00	1	60,000.00	0.02	5.875	179.0	1.0	180.0	19.8	750.0
25.01 - 30.00	3	754,000.00	0.19	6.747	328.2	0.7	329.0	25.9	669.2
30.01 - 35.00	1	77,929.49	0.02	6.500	358.0	2.0	360.0	31.7	663.0
35.01 - 40.00	3	571,974.34	0.15	6.080	359.1	0.9	360.0	37.1	763.6
40.01 - 45.00	2	644,650.00	0.17	5.875	359.4	0.6	360.0	40.9	729.4
45.01 - 50.00	8	1,127,661.61	0.29	6.037	358.5	1.5	360.0	47.3	738.0
50.01 - 55.00	8	1,731,776.68	0.45	6.106	358.7	1.3	360.0	53.0	716.8

55.01 - 60.00	20	5,890,702.19	1.51	6.177	358.4	1.6	360.0	58.1	708.2
60.01 - 65.00	26	9,065,336.19	2.33	6.218	358.8	1.2	360.0	62.3	691.0
65.01 - 70.00	806	146,769,564.86	37.73	6.356	355.6	1.2	356.9	69.8	716.9
70.01 - 75.00	73	20,086,659.82	5.16	6.620	355.7	1.1	356.8	74.5	703.1
75.01 - 80.00	1,089	202,049,897.47	51.94	6.645	357.9	1.0	358.9	79.9	702.5
80.01 - 85.00	1	116,200.00	0.03	6.000	360.0	0.0	360.0	81.8	718.0
85.01 - 90.00	1	85,429.92	0.02	7.000	358.0	2.0	360.0	90.0	684.0
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

NZMin.: 19.77

Max: 90.00

NZWA: 74.58

[Top](#)**20. Property Type**

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
SF	1,223	221,935,161.06	57.05	6.487	356.5	1.1	357.6	74.7	707.7
PUD	396	83,218,191.78	21.39	6.512	357.7	1.1	358.8	75.5	701.9
2-4F	288	60,274,549.69	15.49	6.609	356.2	1.2	357.4	73.5	718.0
C	135	23,603,880.04	6.07	6.487	358.9	1.1	360.0	72.9	707.9
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

[Top](#)**21. Loan Purpose**

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Purchase	1,561	282,931,641.81	72.73	6.548	357.8	1.1	358.9	75.3	707.7
Cash Out Refinance	313	74,220,327.31	19.08	6.411	353.9	1.2	355.0	71.6	691.0
Rate/Term Refinance	168	31,879,813.45	8.19	6.421	355.7	1.2	357.0	74.9	716.9

Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	7
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22. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Primary Home	1,483	307,106,473.93	78.94	6.471	356.7	1.1	357.8	75.1	704.5
Investment	495	68,774,685.26	17.68	6.681	357.5	1.2	358.7	73.2	720.2
Second Home	64	13,150,623.38	3.38	6.557	357.8	1.0	358.7	69.8	727.1
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

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23. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Stated	848	174,465,263.82	44.85	6.558	356.1	1.1	357.1	75.3	707
Full	683	109,713,577.09	28.20	6.371	357.1	1.2	358.3	75.8	704
No Documentation	511	104,852,941.66	26.95	6.580	357.9	1.1	359.0	72.1	713
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708

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24. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
IL	160	34,072,875.27	8.76	6.641	353.9	1.0	354.9	75.0	704.3

FL	134	28,615,399.21	7.36	6.646	357.4	1.2	358.6	74.9	708.1
NY	73	27,605,737.87	7.10	6.569	355.3	0.8	356.2	73.0	708.1
CA-S	79	25,535,651.57	6.56	6.316	358.7	1.3	360.0	72.1	711.9
AZ	137	24,134,145.79	6.20	6.597	358.9	1.1	360.0	76.7	701.1
CA-N	65	21,984,743.28	5.65	6.324	359.0	1.0	360.0	72.8	719.1
TX	125	17,613,184.59	4.53	6.549	353.8	1.3	355.1	73.3	707.0
NC	128	17,174,486.05	4.41	6.442	358.4	1.1	359.6	77.1	711.7
MD	75	16,446,677.92	4.23	6.450	355.2	1.3	356.5	75.0	703.6
OR	105	16,420,032.03	4.22	6.307	357.8	1.2	359.0	74.8	713.1
VA	61	15,630,078.95	4.02	6.555	357.5	1.0	358.5	72.7	701.9
CO	57	10,959,643.13	2.82	6.285	357.8	1.3	359.0	74.3	711.4
NV	43	10,834,748.42	2.79	6.597	359.1	0.9	360.0	77.0	694.4
SC	56	10,129,417.28	2.60	6.476	359.1	0.9	360.0	75.7	699.4
MA	38	9,887,150.01	2.54	6.647	359.0	1.0	360.0	73.0	709.2
WA	52	8,688,697.43	2.23	6.235	354.9	1.5	356.4	75.8	718.7
GA	46	8,205,253.82	2.11	6.653	356.5	0.9	357.5	77.0	694.7
OH	71	7,440,291.21	1.91	6.633	356.7	0.8	357.5	76.6	706.1
PA	63	7,338,862.38	1.89	6.563	352.1	1.3	353.4	76.7	709.4
UT	49	6,859,279.52	1.76	6.165	349.0	1.5	350.6	74.1	730.4
CT	33	6,583,168.54	1.69	6.325	358.7	1.3	360.0	71.6	703.2
MI	51	5,861,504.81	1.51	6.817	359.2	0.8	360.0	77.3	697.0
TN	41	5,262,152.64	1.35	6.410	358.7	1.3	360.0	76.3	709.0
NJ	23	4,983,546.25	1.28	6.577	358.8	1.2	360.0	75.6	702.3
NH	24	4,345,894.12	1.12	6.746	359.1	0.9	360.0	76.7	704.5
ID	32	3,829,730.72	0.98	6.296	358.7	1.3	360.0	73.7	717.7
RI	16	3,473,166.86	0.89	6.628	358.8	1.2	360.0	73.6	697.7
LA	30	3,446,747.86	0.89	6.545	358.7	1.3	360.0	74.2	719.4
ME	16	2,793,109.53	0.72	6.902	359.0	1.0	360.0	77.1	737.4
DE	11	2,628,785.24	0.68	6.822	358.0	2.0	360.0	70.6	702.8
Other	148	20,247,620.27	5.20	6.572	354.9	1.2	356.1	73.8	711.8
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

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25. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
77019	1	2,497,739.97	0.64	6.500	358.0	2.0	360.0	61.0	665.0
33156	1	1,750,000.00	0.45	6.875	355.0	5.0	360.0	70.0	713.0
95138	1	1,500,000.00	0.39	6.500	360.0	0.0	360.0	66.4	735.0
30188	2	1,331,075.00	0.34	8.253	359.8	0.2	360.0	78.8	676.8
19971	3	1,259,150.00	0.32	7.297	357.3	2.7	360.0	71.7	696.1
23322	4	1,225,700.00	0.32	6.504	359.1	0.9	360.0	76.9	676.1
85323	8	1,213,450.00	0.31	6.588	359.1	0.9	360.0	75.5	690.7
20135	1	1,211,000.00	0.31	6.500	359.0	1.0	360.0	70.0	694.0
10960	3	1,197,211.83	0.31	6.552	358.6	1.4	360.0	69.0	698.8
11963	2	1,187,084.89	0.31	6.408	358.6	1.4	360.0	73.2	729.1
Other	2,016	374,659,370.88	96.31	6.501	356.8	1.1	357.9	74.8	708.5
Total:	2,042	389,031,782.57	100.00	6.511	356.9	1.1	358.0	74.6	708.0

Top**26. MI Flag - Existing (1st lien and LTV gt 80)**

MI Flag - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
Yes	2	201,629.92	100.00	6.424	359.2	0.8	360.0	85.3	703.6
Total:	2	201,629.92	100.00	6.424	359.2	0.8	360.0	85.3	703.6

Top**27. MI Company - Existing (1st lien and LTV gt 80)**

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MI Company - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
17- Radian Guaranty	2	201,629.92	100.00	6.424	359.2	0.8	360.0	85.3	703.6
Total:	2	201,629.92	100.00	6.424	359.2	0.8	360.0	85.3	703.6

Top

28. MI % - Total (1st lien and LTV gt 80)

MI % - Total (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA Original LTV	NZWA Fico Score
20.00	1	116,200.00	57.63	6.000	360.0	0.0	360.0	81.8	718.0
25.00	1	85,429.92	42.37	7.000	358.0	2.0	360.0	90.0	684.0
Total:	2	201,629.92	100.00	6.424	359.2	0.8	360.0	85.3	703.6

Top

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

Lehman Brothers
6,624 records
Balance: 1,518,442,324

Other ARMs

Selection Criteria: Other ARMs **Table of Contents**

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1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	N/MAI
0.01 - 50,000.00	105	4,347,685.46	0.29	7.064	359.0	1.0	360.0	
50,000.01 - 100,000.00	736	59,000,419.99	3.89	6.296	359.1	0.9	360.0	
100,000.01 - 150,000.00	1,405	177,667,981.56	11.70	6.054	359.2	0.8	360.0	
150,000.01 - 200,000.00	1,253	219,271,754.97	14.44	6.017	359.1	0.9	360.0	
200,000.01 - 250,000.00	981	220,406,530.22	14.52	5.890	359.2	0.8	360.0	
250,000.01 - 300,000.00	743	203,968,498.86	13.43	5.809	359.1	0.9	360.0	
300,000.01 - 350,000.00	594	192,999,597.12	12.71	5.753	359.1	0.9	360.0	
350,000.01 - 400,000.00	257	94,729,253.41	6.24	5.496	359.2	0.8	360.0	
400,000.01 - 450,000.00	120	51,011,236.40	3.36	5.245	359.2	0.8	360.0	
450,000.01 - 500,000.00	123	58,730,003.59	3.87	5.050	359.0	1.0	360.0	
500,000.01 - 550,000.00	60	31,649,349.00	2.08	5.077	359.2	0.8	360.0	
550,000.01 - 600,000.00	59	33,771,279.99	2.22	5.167	359.3	0.7	360.0	
600,000.01 - 650,000.00	48	30,210,299.27	1.99	4.879	359.1	0.9	360.0	
650,000.01 - 700,000.00	15	10,134,642.00	0.67	4.592	359.2	0.8	360.0	
700,000.01 - 750,000.00	19	13,745,691.92	0.91	4.754	359.1	0.9	360.0	
750,000.01 - 800,000.00	13	10,099,132.00	0.67	4.180	368.2	1.2	369.4	
800,000.01 - 850,000.00	10	8,246,000.00	0.54	3.948	359.1	0.9	360.0	
850,000.01 - 900,000.00	10	8,874,744.00	0.58	5.573	359.6	0.4	360.0	
900,000.01 - 950,000.00	10	9,198,250.00	0.61	4.643	359.5	0.5	360.0	
950,000.01 - 1,000,000.00	22	21,783,500.00	1.43	4.440	359.3	0.7	360.0	
1,000,000.01 - 1,050,000.00	1	1,022,000.00	0.07	4.625	358.0	2.0	360.0	
1,050,000.01 - 1,100,000.00	2	2,184,000.00	0.14	2.551	359.5	0.5	360.0	
1,100,000.01 - 1,150,000.00	4	4,504,500.00	0.30	5.410	359.2	0.8	360.0	
1,150,000.01 - 1,200,000.00	5	5,935,000.00	0.39	4.611	358.8	1.2	360.0	
1,200,000.01 - 1,250,000.00	2	2,454,200.00	0.16	4.802	359.5	0.5	360.0	
1,250,000.01 - 1,300,000.00	7	8,963,614.00	0.59	5.735	359.1	0.9	360.0	
1,300,000.01 - 1,350,000.00	4	5,315,000.00	0.35	4.605	359.2	0.8	360.0	
1,400,000.01 - 1,450,000.00	1	1,430,000.00	0.09	4.500	360.0	0.0	360.0	
1,450,000.01 - 1,500,000.00	5	7,440,100.00	0.49	4.943	359.2	0.8	360.0	
1,650,000.01 - 1,700,000.00	2	3,355,110.00	0.22	3.566	359.5	0.5	360.0	

1,750,000.01 - 1,800,000.00	1	1,775,000.00	0.12	4.000	359.0	1.0	360.0	
1,800,000.01 - 1,850,000.00	2	3,650,450.00	0.24	5.262	359.0	1.0	360.0	
1,850,000.01 - 1,900,000.00	2	3,742,500.00	0.25	5.304	359.5	0.5	360.0	
1,950,000.01 - 2,000,000.00	1	2,000,000.00	0.13	5.250	358.0	2.0	360.0	
2,000,000.01 >=	2	4,825,000.00	0.32	4.466	359.5	0.5	360.0	
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	

Min.: 19,955.20

Max: 2,500,000.00

Avg.: 229,233.44

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN
1 - 50,000	105	4,347,685.46	0.29	7.064	359.0	1.0	360.0	4.414
50,001 - 100,000	735	58,949,896.02	3.88	6.297	359.1	0.9	360.0	3.541
100,001 - 150,000	1,404	177,518,645.22	11.69	6.054	359.2	0.8	360.0	3.259
150,001 - 200,000	1,254	219,286,185.33	14.44	6.018	359.1	0.9	360.0	3.160
200,001 - 250,000	982	220,591,960.17	14.53	5.890	359.2	0.8	360.0	3.086
250,001 - 300,000	743	203,968,498.86	13.43	5.809	359.1	0.9	360.0	2.963
300,001 - 350,000	594	192,999,597.12	12.71	5.753	359.1	0.9	360.0	2.845
350,001 - 400,000	257	94,729,253.41	6.24	5.496	359.2	0.8	360.0	2.719
400,001 - 450,000	120	51,011,236.40	3.36	5.245	359.2	0.8	360.0	2.576
450,001 - 500,000	123	58,730,003.59	3.87	5.050	359.0	1.0	360.0	2.606
500,001 - 550,000	60	31,649,349.00	2.08	5.077	359.2	0.8	360.0	2.523
550,001 - 600,000	59	33,771,279.99	2.22	5.167	359.3	0.7	360.0	2.584
600,001 - 650,000	48	30,210,299.27	1.99	4.879	359.1	0.9	360.0	2.606
650,001 - 700,000	15	10,134,642.00	0.67	4.592	359.2	0.8	360.0	2.486
700,001 - 750,000	19	13,745,691.92	0.91	4.754	359.1	0.9	360.0	2.334
750,001 - 800,000	13	10,099,132.00	0.67	4.180	368.2	1.2	369.4	2.573
800,001 - 850,000	10	8,246,000.00	0.54	3.948	359.1	0.9	360.0	2.608
850,001 - 900,000	10	8,874,744.00	0.58	5.573	359.6	0.4	360.0	2.654

900,001 - 950,000	10	9,198,250.00	0.61	4.643	359.5	0.5	360.0	2.550
950,001 - 1,000,000	22	21,783,500.00	1.43	4.440	359.3	0.7	360.0	2.730
1,000,001 - 1,050,000	1	1,022,000.00	0.07	4.625	358.0	2.0	360.0	2.250
1,050,001 - 1,100,000	2	2,184,000.00	0.14	2.551	359.5	0.5	360.0	2.426
1,100,001 - 1,150,000	4	4,504,500.00	0.30	5.410	359.2	0.8	360.0	2.592
1,150,001 - 1,200,000	5	5,935,000.00	0.39	4.611	358.8	1.2	360.0	2.653
1,200,001 - 1,250,000	2	2,454,200.00	0.16	4.802	359.5	0.5	360.0	2.250
1,250,001 - 1,300,000	7	8,963,614.00	0.59	5.735	359.1	0.9	360.0	2.410
1,300,001 - 1,350,000	4	5,315,000.00	0.35	4.605	359.2	0.8	360.0	2.743
1,400,001 - 1,450,000	1	1,430,000.00	0.09	4.500	360.0	0.0	360.0	2.250
1,450,001 - 1,500,000	5	7,440,100.00	0.49	4.943	359.2	0.8	360.0	2.620
1,650,001 - 1,700,000	2	3,355,110.00	0.22	3.566	359.5	0.5	360.0	2.450
1,750,001 - 1,800,000	1	1,775,000.00	0.12	4.000	359.0	1.0	360.0	2.250
1,800,001 - 1,850,000	2	3,650,450.00	0.24	5.262	359.0	1.0	360.0	2.250
1,850,001 - 1,900,000	2	3,742,500.00	0.25	5.304	359.5	0.5	360.0	2.250
1,950,001 - 2,000,000	1	2,000,000.00	0.13	5.250	358.0	2.0	360.0	4.000
2,000,001 >=	2	4,825,000.00	0.32	4.466	359.5	0.5	360.0	2.652
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952

Min.: 20,000

Max: 2,500,000

Avg.: 229,273

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
0.501 - 1.000	92	36,561,429.26	2.41	1.000	359.2	0.8	360.0	2.783	2.78
1.001 - 1.500	46	11,470,821.00	0.76	1.373	367.7	0.6	368.3	2.930	2.93
1.501 - 2.000	11	5,831,550.00	0.38	1.815	359.7	0.3	360.0	3.082	3.08
2.501 - 3.000	11	2,164,661.00	0.14	2.696	359.6	0.4	360.0	2.793	2.79
3.001 - 3.500	7	2,109,408.00	0.14	3.431	359.5	0.5	360.0	2.367	2.37
3.501 - 4.000	134	54,475,149.96	3.59	3.951	359.3	0.7	360.0	2.354	2.35

4.001 - 4.500	263	99,240,960.83	6.54	4.279	359.2	0.8	360.0	2.328	2.33	1
4.501 - 5.000	258	78,133,298.93	5.15	4.850	359.1	0.9	360.0	2.513	2.51	1
5.001 - 5.500	1,007	245,693,716.32	16.18	5.366	359.1	0.9	360.0	2.417	2.42	1
5.501 - 6.000	1,998	446,483,387.55	29.40	5.818	359.2	0.8	360.0	2.494	2.49	1
6.001 - 6.500	1,246	257,648,980.73	16.97	6.289	359.1	0.9	360.0	3.088	3.09	1
6.501 - 7.000	761	142,606,600.92	9.39	6.806	359.1	0.9	360.0	4.131	4.13	1
7.001 - 7.500	545	96,902,183.99	6.38	7.338	359.1	0.9	360.0	4.895	4.89	1
7.501 - 8.000	242	38,196,246.91	2.52	7.737	359.1	0.9	360.0	4.990	4.99	1
8.001 - 8.500	2	548,000.00	0.04	8.365	359.7	0.3	360.0	5.250	5.25	1
9.001 - 9.500	1	375,928.36	0.02	9.500	358.0	2.0	360.0	5.000	5.00	1
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	1

Min.: 1.000

Max: 9.500

NZWA: 5.675

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4. Rate Type

Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W Li C
Adjustable	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.

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5. Product Type

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN
5/25 ARM (Libor)	3,087	549,829,750.92	36.21	6.430	359.2	0.8	360.0	3.523
1 Year ARM	733	287,314,440.10	18.92	4.934	359.2	0.8	360.0	2.260
5/1 ARM	1,281	267,837,245.03	17.64	5.617	359.1	0.9	360.0	2.303

2/28 ARM (Libor)	461	122,067,074.61	8.04	6.530	359.0	1.0	360.0	3.662
1 Month Libor ARM	337	109,188,689.37	7.19	2.971	360.1	0.8	360.9	3.068
3/1 ARM	361	101,965,265.15	6.72	5.335	359.1	0.9	360.0	2.251
3/27 ARM (Libor)	352	77,061,818.58	5.08	6.155	358.9	1.1	360.0	3.331
6 Month Libor ARM	12	3,178,040.00	0.21	5.943	359.0	1.0	360.0	3.380
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952

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6. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W/Lif Ca]
301 - 360	6,623	1,517,652,323.76	99.95	5.677	359.1	0.9	360.0	2.952	2.95	11.2
361 - 480	1	790,000.00	0.05	1.500	480.0	0.0	480.0	2.850	2.85	9.9
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.2

Min.: 360.0

Max.: 480.0

NZWA: 360.1

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7. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V I C
301 - 360	6,623	1,517,652,323.76	99.95	5.677	359.1	0.9	360.0	2.952	2.95	11
361 - 480	1	790,000.00	0.05	1.500	480.0	0.0	480.0	2.850	2.85	9
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11

Min.: 347.0

Max.: 480.0

NZWA: 359.2

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Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W Li C
<= 0	2,108	488,385,232.65	32.16	5.600	360.2	0.0	360.2	2.945	2.95	11.
1 - 24	4,516	1,030,057,091.11	67.84	5.710	358.7	1.3	360.0	2.955	2.95	11.
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.

Min.: 0.0

Max: 13.0

WA: 0.9

[Top](#)**9. First Payment Date**

First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W Li Ca
2004	6	1,672,285.95	0.11	6.407	349.6	10.4	360.0	4.047	4.05	11.6
2005	6,618	1,516,770,037.81	99.89	5.674	359.2	0.8	360.1	2.950	2.95	11.2
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.2

[Top](#)**10. Maturity Date**

Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W Li Ca
2034	7	1,882,238.57	0.12	6.236	350.1	9.9	360.0	3.818	3.82	11.7

2035	6,616	1,515,770,085.19	99.82	5.676	359.2	0.8	360.0	2.951	2.95	11.2
2045	1	790,000.00	0.05	1.500	480.0	0.0	480.0	2.850	2.85	9.9
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.2

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11. Lien Position

Lien Position	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
1st Lien	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.22
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.22

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12. Balloon

Balloon	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	W Floor
Fully Amortizing	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.9
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.9

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13. IO Flag

IO Flag	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
No	768	145,022,884.80	9.55	5.889	359.8	0.9	360.7	3.409	3.41	11.34
Yes	5,856	1,373,419,438.96	90.45	5.652	359.2	0.8	360.0	2.903	2.90	11.21
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.22

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DTI	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
<= 0.000	1,687	356,202,419.47	23.46	6.332	359.1	0.9	360.0	3.542	3.54
0.001 - 5.000	7	1,221,546.44	0.08	5.807	358.6	1.4	360.0	2.442	2.44
5.001 - 10.000	29	9,707,580.00	0.64	3.650	359.2	0.8	360.0	2.915	2.92
10.001 - 15.000	100	28,335,622.93	1.87	3.728	359.1	0.9	360.0	2.818	2.82
15.001 - 20.000	202	56,348,879.51	3.71	4.268	359.2	0.8	360.0	2.732	2.73
20.001 - 25.000	350	84,460,301.13	5.56	4.982	360.3	0.8	361.1	2.675	2.68
25.001 - 30.000	561	148,507,721.94	9.78	5.255	359.2	0.8	360.0	2.700	2.70
30.001 - 35.000	913	220,070,395.18	14.49	5.502	359.1	0.9	360.0	2.652	2.65
35.001 - 40.000	1,209	275,141,738.70	18.12	5.722	359.2	0.8	360.0	2.740	2.74
40.001 - 45.000	1,205	261,563,392.70	17.23	5.873	359.1	0.9	360.0	2.824	2.82
45.001 - 50.000	285	60,552,209.05	3.99	5.959	359.1	0.9	360.0	3.392	3.39
50.001 - 55.000	46	10,963,653.32	0.72	5.404	359.2	0.8	360.0	2.779	2.78
55.001 - 60.000	9	1,712,800.00	0.11	5.315	359.1	0.9	360.0	2.939	2.94
60.001 - 65.000	8	1,613,764.18	0.11	5.334	359.2	0.8	360.0	2.508	2.51
65.001 - 70.000	5	848,829.21	0.06	5.768	358.8	1.2	360.0	3.780	3.78
70.001 - 75.000	5	606,270.00	0.04	6.740	359.3	0.7	360.0	4.159	4.16
75.001 - 80.000	1	350,000.00	0.02	5.250	359.0	1.0	360.0	2.250	2.25
80.001 - 85.000	1	149,600.00	0.01	5.500	359.0	1.0	360.0	2.250	2.25
85.001 - 90.000	1	85,600.00	0.01	7.375	359.0	1.0	360.0	2.250	2.25
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95

Min: 0.000

Max: 88.253

NZWA: 34.302

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FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W Life Cap
<= 0	3	560,399.80	0.04	4.567	357.2	2.8	360.0	2.321	2.32	10.4
551 - 600	6	1,522,853.36	0.10	6.600	359.2	0.8	360.0	3.784	3.78	11.9
601 - 650	485	97,451,782.54	6.42	6.220	359.0	1.0	360.0	4.123	4.12	11.5
651 - 700	2,164	480,635,404.52	31.65	5.768	359.2	0.8	360.0	3.146	3.15	11.3
701 - 750	2,387	564,392,279.99	37.17	5.635	359.3	0.9	360.2	2.794	2.79	11.1
751 - 800	1,453	345,198,697.44	22.73	5.471	359.2	0.8	360.0	2.627	2.63	11.0
801 - 850	126	28,680,906.11	1.89	5.471	359.2	0.8	360.0	2.694	2.69	11.1
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.2

Nzmin.: 565

Max.: 817

NZWA.: 717

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

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Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
A	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.22
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.22

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Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
0.000	6,138	1,424,861,259.12	93.84	5.696	359.2	0.8	360.1	2.856	2.86

1.000	68	21,971,243.69	1.45	2.156	359.1	0.9	360.0	2.913	2.91	1
2.000	387	65,139,871.11	4.29	6.649	358.9	1.1	360.0	4.948	4.94	1
3.000	24	5,983,551.00	0.39	2.769	359.2	0.8	360.0	3.952	3.95	1
5.000	7	486,398.84	0.03	6.847	358.8	1.2	360.0	5.054	5.05	1
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	1

WA: 0.114

NZWA: 1.845

Top**18. Original LTV (Calc)**

Original LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
10.01 - 15.00	2	130,000.00	0.01	5.572	359.6	0.4	360.0	2.250	2.25
15.01 - 20.00	8	2,162,000.00	0.14	3.505	359.3	0.7	360.0	2.397	2.40
20.01 - 25.00	3	134,940.02	0.01	5.624	358.7	1.3	360.0	4.478	4.48
25.01 - 30.00	11	1,725,500.00	0.11	5.392	358.8	1.2	360.0	2.321	2.32
30.01 - 35.00	11	2,110,888.00	0.14	5.354	359.5	0.5	360.0	2.421	2.42
35.01 - 40.00	18	4,335,511.95	0.29	5.628	358.8	1.2	360.0	3.155	3.15
40.01 - 45.00	24	5,656,734.34	0.37	5.315	358.9	1.1	360.0	2.544	2.54
45.01 - 50.00	51	10,991,349.27	0.72	5.079	359.2	0.8	360.0	2.896	2.90
50.01 - 55.00	61	16,835,260.36	1.11	4.399	359.4	0.6	360.0	2.504	2.50
55.01 - 60.00	113	36,170,890.05	2.38	5.042	361.8	0.9	362.6	2.709	2.71
60.01 - 65.00	182	59,938,127.36	3.95	5.025	359.0	1.0	360.0	2.771	2.77
65.01 - 70.00	1,801	397,303,056.37	26.17	5.755	359.2	0.8	360.0	2.601	2.60
70.01 - 75.00	530	157,592,287.73	10.38	5.372	359.2	0.8	360.0	2.917	2.92
75.01 - 80.00	3,437	754,388,497.05	49.68	5.751	359.1	0.9	360.0	3.057	3.06
80.01 - 85.00	31	5,725,438.00	0.38	6.187	359.0	1.0	360.0	3.821	3.82
85.01 - 90.00	173	31,733,700.38	2.09	6.376	358.9	1.1	360.0	4.261	4.26
90.01 - 95.00	164	30,554,142.88	2.01	6.756	359.2	0.8	360.0	4.597	4.60
95.01 - 100.00	4	954,000.00	0.06	3.875	359.3	0.7	360.0	4.165	4.16
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95

NZMin.: 12.50
 Max: 100.00
 NZWA: 74.94

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19. Combined LTV (Calc)

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
10.01 - 15.00	2	130,000.00	0.01	5.572	359.6	0.4	360.0	2.250	2.25
15.01 - 20.00	8	2,162,000.00	0.14	3.505	359.3	0.7	360.0	2.397	2.40
20.01 - 25.00	3	134,940.02	0.01	5.624	358.7	1.3	360.0	4.478	4.48
25.01 - 30.00	11	1,725,500.00	0.11	5.392	358.8	1.2	360.0	2.321	2.32
30.01 - 35.00	11	2,110,888.00	0.14	5.354	359.5	0.5	360.0	2.421	2.42
35.01 - 40.00	18	4,335,511.95	0.29	5.628	358.8	1.2	360.0	3.155	3.15
40.01 - 45.00	24	5,656,734.34	0.37	5.315	358.9	1.1	360.0	2.544	2.54
45.01 - 50.00	51	10,991,349.27	0.72	5.079	359.2	0.8	360.0	2.896	2.90
50.01 - 55.00	61	16,835,260.36	1.11	4.399	359.4	0.6	360.0	2.504	2.50
55.01 - 60.00	113	36,170,890.05	2.38	5.042	361.8	0.9	362.6	2.709	2.71
60.01 - 65.00	182	59,938,127.36	3.95	5.025	359.0	1.0	360.0	2.771	2.77
65.01 - 70.00	1,801	397,303,056.37	26.17	5.755	359.2	0.8	360.0	2.601	2.60
70.01 - 75.00	530	157,592,287.73	10.38	5.372	359.2	0.8	360.0	2.917	2.92
75.01 - 80.00	3,437	754,388,497.05	49.68	5.751	359.1	0.9	360.0	3.057	3.06
80.01 - 85.00	31	5,725,438.00	0.38	6.187	359.0	1.0	360.0	3.821	3.82
85.01 - 90.00	173	31,733,700.38	2.09	6.376	358.9	1.1	360.0	4.261	4.26
90.01 - 95.00	164	30,554,142.88	2.01	6.756	359.2	0.8	360.0	4.597	4.60
95.01 - 100.00	4	954,000.00	0.06	3.875	359.3	0.7	360.0	4.165	4.16
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95

NZMin.: 12.50
 Max: 100.00
 NZWA: 74.94

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20. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W/Lif Ca
SF	3,536	813,928,528.28	53.60	5.565	359.3	0.8	360.1	2.893	2.89	11.2
PUD	1,669	399,693,685.39	26.32	5.808	359.1	0.9	360.0	3.080	3.08	11.2
C	1,012	207,230,124.90	13.65	5.641	359.2	0.8	360.0	2.856	2.86	11.1
2-4F	400	96,001,036.19	6.32	6.125	359.1	0.9	360.0	3.131	3.13	11.4
COOP	7	1,588,949.00	0.10	5.486	359.7	0.3	360.0	2.299	2.30	10.7
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.2

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21. Loan Purpose

Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN
Purchase	4,583	1,012,227,652.20	66.66	5.827	359.2	0.8	360.0	2.993
Cash Out Refinance	1,394	345,694,661.09	22.77	5.444	359.4	0.8	360.3	2.978
Rate/Term Refinance	647	160,520,010.47	10.57	5.209	359.1	0.9	360.0	2.632
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952

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22. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
Primary Home	4,602	1,168,193,178.86	76.93	5.556	359.2	0.8	360.1	2.850	2.85
Investment	1,735	282,776,079.51	18.62	6.194	359.1	0.9	360.0	3.369	3.37
Second Home	287	67,473,065.39	4.44	5.541	359.1	0.9	360.0	2.968	2.97

Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95
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23. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	FI
Full	2,627	586,561,306.72	38.63	5.315	359.2	0.8	360.0	2.578	2
Stated	2,326	579,574,418.36	38.17	5.638	359.3	0.9	360.2	2.969	2
No Documentation	1,671	352,306,598.68	23.20	6.335	359.1	0.9	360.0	3.545	3
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2

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24. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
CA-N	604	223,460,041.05	14.72	5.245	359.1	0.9	360.0	2.502	2.50	11.17
CA-S	549	173,983,557.97	11.46	5.576	359.2	0.8	360.0	2.597	2.60	11.17
IL	653	153,257,176.09	10.09	5.543	359.1	0.9	360.0	2.865	2.87	11.22
FL	615	128,601,005.95	8.47	5.915	359.2	0.8	360.0	3.516	3.51	11.41
AZ	606	120,083,575.58	7.91	6.011	359.2	0.8	360.0	3.230	3.23	11.27
VA	319	85,815,846.25	5.65	5.725	360.2	0.9	361.1	3.107	3.11	11.22
MD	329	72,631,296.19	4.78	5.831	359.1	0.9	360.0	3.053	3.05	11.17
NV	265	58,714,001.21	3.87	6.116	359.1	0.9	360.0	3.032	3.03	11.30
CO	268	52,547,701.40	3.46	5.711	359.2	0.8	360.0	2.628	2.63	11.04
NC	268	40,413,932.87	2.66	5.952	359.1	0.9	360.0	3.337	3.34	11.36
MI	239	35,651,338.09	2.35	5.978	359.2	0.8	360.0	3.675	3.68	11.57
NY	99	33,452,706.88	2.20	5.296	359.1	0.9	360.0	2.976	2.98	11.04

NJ	121	32,297,928.26	2.13	5.690	359.4	0.6	360.0	3.082	3.08	11.35
WA	149	31,651,298.48	2.08	5.529	359.2	0.8	360.0	2.687	2.69	10.95
MA	101	29,082,371.52	1.92	5.778	359.2	0.8	360.0	2.951	2.95	11.25
OR	159	27,914,881.62	1.84	5.891	358.9	1.1	360.0	2.920	2.92	11.04
SC	134	23,698,220.83	1.56	5.934	359.2	0.8	360.0	3.045	3.05	11.22
GA	135	22,604,085.79	1.49	5.834	359.2	0.8	360.0	2.958	2.96	11.10
TX	99	20,780,529.18	1.37	6.478	358.8	1.2	360.0	3.244	3.24	11.66
OH	155	19,745,752.98	1.30	5.158	359.3	0.7	360.0	3.347	3.35	11.05
UT	101	15,907,815.55	1.05	5.716	359.1	0.9	360.0	2.667	2.67	11.06
PA	78	12,938,154.00	0.85	5.282	359.3	0.7	360.0	2.970	2.97	10.90
MO	84	11,702,954.54	0.77	5.928	359.1	0.9	360.0	3.025	3.02	11.31
DC	37	10,566,178.32	0.70	5.989	359.3	0.7	360.0	2.999	3.00	11.37
CT	34	10,409,826.00	0.69	4.548	359.3	0.7	360.0	2.980	2.98	10.96
NH	40	8,389,342.93	0.55	5.493	359.1	0.9	360.0	3.354	3.35	11.33
KY	45	7,085,445.03	0.47	5.818	359.1	0.9	360.0	3.341	3.34	11.31
TN	45	6,770,493.00	0.45	5.866	359.0	1.0	360.0	3.602	3.55	11.34
ID	50	6,504,726.00	0.43	6.191	359.2	0.8	360.0	3.610	3.61	11.38
RI	27	6,265,125.89	0.41	5.291	359.1	0.9	360.0	3.180	3.18	11.31
Other	216	35,515,014.31	2.34	5.563	359.1	0.9	360.0	2.777	2.78	11.08
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	11.22

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25. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
60614	15	6,908,750.00	0.45	5.029	359.5	0.5	360.0	2.576	2.5
89148	27	6,737,207.27	0.44	6.221	359.2	0.8	360.0	3.387	3.3
85249	21	5,110,066.00	0.34	6.242	359.4	0.6	360.0	3.797	3.8
94568	5	4,554,657.00	0.30	5.056	359.0	1.0	360.0	2.773	2.7
85262	8	4,457,100.00	0.29	4.564	358.9	1.1	360.0	2.307	2.3

85242	28	4,421,824.48	0.29	6.546	359.0	1.0	360.0	3.881	3.8
60622	13	4,286,250.00	0.28	5.506	358.8	1.2	360.0	2.570	2.5
85086	14	4,155,430.00	0.27	6.062	359.1	0.9	360.0	3.179	3.1
60640	17	4,077,500.00	0.27	5.974	359.5	0.5	360.0	2.868	2.8
60022	3	3,833,200.00	0.25	4.516	359.1	0.9	360.0	2.250	2.2
Other	6,473	1,469,900,339.01	96.80	5.677	359.2	0.9	360.1	2.951	2.9
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.9

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26. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT
1 Month Libor	161	48,321,270.68	3.18	4.792	359.1	0.9	360.0
6 Month Libor (Wall St)	3,912	752,136,684.11	49.53	6.416	359.1	0.9	360.0
1 Year Libor (WSJ/1 Mo Lead)	2,378	658,401,670.28	43.36	5.273	359.2	0.8	360.0
1 Year CMT (Moving Mos Avg)	173	59,582,698.69	3.92	1.465	360.9	0.7	361.6
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1

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27. Floor

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
1.501 - 2.000	9	2,148,752.62	0.14	4.129	358.4	1.6	360.0	1.863	1.86
2.001 - 2.500	4,329	1,062,437,170.76	69.97	5.534	359.2	0.8	360.0	2.265	2.26
2.501 - 3.000	174	56,501,003.15	3.72	2.498	360.8	0.8	361.7	2.785	2.79
3.001 - 3.500	85	26,210,081.37	1.73	3.894	359.3	0.7	360.0	3.278	3.28
3.501 - 4.000	63	20,001,607.55	1.32	4.628	359.0	1.0	360.0	3.783	3.78
4.001 - 4.500	28	6,573,656.00	0.43	5.443	359.1	0.9	360.0	4.329	4.33
4.501 - 5.000	1,919	342,508,472.99	22.56	6.835	359.1	0.9	360.0	4.999	5.00

5.001 - 5.500	6	836,160.00	0.06	8.097	359.6	0.4	360.0	5.298	5.30
5.501 - 6.000	9	1,007,970.00	0.07	7.105	359.5	0.5	360.0	5.675	5.67
6.001 - 6.500	1	147,049.32	0.01	5.875	358.0	2.0	360.0	6.200	5.00
9.501 - 10.000	1	70,400.00	0.00	7.500	358.0	2.0	360.0	10.000	5.00
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95

NZWA: 2.952

Min.: 1.750

Max.: 10.000

Top**28. Margin**

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
1.501 - 2.000	9	2,148,752.62	0.14	4.129	358.4	1.6	360.0	1.863	1.86
2.001 - 2.500	4,329	1,062,437,170.76	69.97	5.534	359.2	0.8	360.0	2.265	2.26
2.501 - 3.000	174	56,501,003.15	3.72	2.498	360.8	0.8	361.7	2.785	2.79
3.001 - 3.500	85	26,210,081.37	1.73	3.894	359.3	0.7	360.0	3.278	3.28
3.501 - 4.000	63	20,001,607.55	1.32	4.628	359.0	1.0	360.0	3.783	3.78
4.001 - 4.500	28	6,573,656.00	0.43	5.443	359.1	0.9	360.0	4.329	4.33
4.501 - 5.000	1,919	342,508,472.99	22.56	6.835	359.1	0.9	360.0	4.999	5.00
5.001 - 5.500	6	836,160.00	0.06	8.097	359.6	0.4	360.0	5.298	5.30
5.501 - 6.000	9	1,007,970.00	0.07	7.105	359.5	0.5	360.0	5.675	5.67
6.001 - 6.500	1	147,049.32	0.01	5.875	358.0	2.0	360.0	6.200	5.00
9.501 - 10.000	1	70,400.00	0.00	7.500	358.0	2.0	360.0	10.000	5.00
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95

WA: 2.952

Min.: 1.750

Max.: 10.000

Top**29. Initial Periodic Rate Cap**

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	
<= 0.000	340	109,332,009.37	7.20	3.000	360.0	0.8	360.9	3.079	3.08	1
0.501 - 1.000	6	1,750,000.00	0.12	5.553	359.5	0.5	360.0	3.542	3.54	1
1.501 - 2.000	1,097	390,564,425.25	25.72	5.037	359.2	0.8	360.0	2.257	2.26	1
2.501 - 3.000	819	200,238,240.19	13.19	6.382	359.0	1.0	360.0	3.533	3.53	1
3.001 >=	4,362	816,557,648.95	53.78	6.164	359.2	0.8	360.0	3.123	3.12	1
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	1

Min.: 0.000

Max.: 5.000

NZWA: 3.879

[Top](#)**30. Periodic Rate Cap**

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	
<= 0.000	340	109,332,009.37	7.20	3.000	360.0	0.8	360.9	3.079	3.08	1
0.501 - 1.000	3,906	750,708,644.11	49.44	6.416	359.1	0.9	360.0	3.526	3.53	1
1.501 - 2.000	2,378	658,401,670.28	43.36	5.273	359.2	0.8	360.0	2.276	2.28	1
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	1

Min.: 0.000

Max.: 2.000

NZWA: 1.467

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	No. of	Total Current						NZWA	WA
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Maximum Rate	Loans	Balance	%	WAC	WAM	WALA	WAOT	MARGIN	Floor
8.501 - 9.000	5	1,205,050.00	0.08	2.715	359.7	0.3	360.0	2.500	2.50
9.001 - 9.500	10	2,188,083.00	0.14	3.914	359.1	0.9	360.0	2.471	2.47
9.501 - 10.000	197	66,915,953.51	4.41	2.306	360.6	0.8	361.4	2.696	2.70
10.001 - 10.500	734	155,081,883.80	10.21	5.137	359.2	0.8	360.0	2.459	2.46
10.501 - 11.000	2,153	531,069,919.88	34.97	5.328	359.2	0.8	360.0	2.439	2.44
11.001 - 11.500	1,473	314,342,483.66	20.70	6.025	359.1	0.9	360.0	2.927	2.93
11.501 - 12.000	1,192	275,793,096.65	18.16	6.137	359.1	0.9	360.0	3.414	3.41
12.001 - 12.500	611	131,517,417.99	8.66	7.038	359.1	0.9	360.0	4.224	4.22
12.501 - 13.000	244	38,904,506.91	2.56	7.709	359.1	0.9	360.0	4.955	4.96
13.001 - 13.500	2	612,000.00	0.04	8.154	359.8	0.2	360.0	4.963	4.96
13.501 - 14.000	2	436,000.00	0.03	7.625	359.0	1.0	360.0	3.625	3.63
14.001 - 14.500	1	375,928.36	0.02	9.500	358.0	2.0	360.0	5.000	5.00
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95

Min.: 8.625

Max.: 14.500

NZWA: 11.221

[Top](#)**32. Next Rate Adjustment Date**

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
2005-07	198	67,586,026.79	4.45	1.875	360.5	0.9	361.4	2.944	2.94
2005-08	90	27,038,208.13	1.78	4.694	359.0	1.0	360.0	3.256	3.26
2005-09	46	13,279,734.45	0.87	4.911	360.0	0.0	360.0	3.396	3.40
2005-10	4	874,840.00	0.06	6.639	358.0	2.0	360.0	3.309	3.31
2005-11	5	1,347,700.00	0.09	5.839	359.0	1.0	360.0	3.134	3.13
2005-12	3	955,500.00	0.06	5.453	360.0	0.0	360.0	3.793	3.79
2006-02	1	34,892.44	0.00	5.875	356.0	4.0	360.0	2.250	2.25
2006-03	1	81,600.00	0.01	5.625	357.0	3.0	360.0	2.250	2.25

2006-04	97	35,581,398.45	2.34	4.888	358.0	2.0	360.0	2.251	2.25	1
2006-05	399	156,725,838.97	10.32	4.958	359.0	1.0	360.0	2.264	2.26	1
2006-06	240	96,448,109.00	6.35	4.905	360.0	0.0	360.0	2.260	2.26	1
2006-07	1	500,000.00	0.03	7.375	349.0	11.0	360.0	5.000	5.00	1
2006-08	1	287,507.19	0.02	5.875	350.0	10.0	360.0	4.000	4.00	1
2007-01	2	255,388.84	0.02	6.811	355.0	5.0	360.0	5.000	5.00	1
2007-03	2	620,600.00	0.04	5.555	357.0	3.0	360.0	2.860	2.86	1
2007-04	64	18,948,162.18	1.25	6.500	358.0	2.0	360.0	3.740	3.73	1
2007-05	252	64,645,306.64	4.26	6.545	359.0	1.0	360.0	3.692	3.69	1
2007-06	136	36,414,931.00	2.40	6.535	360.0	0.0	360.0	3.554	3.55	1
2007-07	1	278,400.00	0.02	7.000	349.0	11.0	360.0	5.000	5.00	1
2008-01	3	661,700.00	0.04	7.187	355.0	5.0	360.0	4.377	4.38	1
2008-04	161	38,683,590.13	2.55	5.768	358.0	2.0	360.0	2.884	2.88	1
2008-05	364	89,222,325.60	5.88	5.626	359.0	1.0	360.0	2.613	2.61	1
2008-06	184	50,181,068.00	3.30	5.708	360.0	0.0	360.0	2.734	2.73	1
2009-10	1	333,700.00	0.02	5.750	352.0	8.0	360.0	2.250	2.25	1
2010-01	8	1,257,995.66	0.08	6.244	355.0	5.0	360.0	3.184	3.18	1
2010-02	14	1,981,419.68	0.13	6.311	356.0	4.0	360.0	3.170	3.17	1
2010-03	14	1,695,951.66	0.11	5.936	357.0	3.0	360.0	2.842	2.84	1
2010-04	620	116,378,519.84	7.66	6.213	358.0	2.0	360.0	3.239	3.24	1
2010-05	2,286	429,530,505.91	28.29	6.175	359.0	1.0	360.0	3.091	3.09	1
2010-06	1,426	266,611,403.20	17.56	6.125	360.0	0.0	360.0	3.127	3.13	1
Total:	6,624	1,518,442,323.76	100.00	5.675	359.2	0.9	360.1	2.952	2.95	1

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33. MI Flag - Existing (1st lien and LTV gt 80)

MI Flag - Existing (1st lien and LTV gt	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	C
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80)										
Yes	369	68,143,763.17	98.81	6.480	359.1	0.9	360.0	4.371	4.37	11.72
No	3	823,518.09	1.19	7.666	358.4	1.6	360.0	4.484	4.48	12.67
Total:	372	68,967,281.26	100.00	6.494	359.1	0.9	360.0	4.372	4.37	11.73

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34. MI Company - Existing (1st lien and LTV gt 80)

MI Company - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	W
00-None	3	823,518.09	1.19	7.666	358.4	1.6	
1- GE	154	28,448,971.24	41.25	6.604	359.0	1.0	
6- Mortgage Guaranty Insurance Corp.	43	6,975,163.59	10.11	6.300	359.1	0.9	
11- PMI	3	511,900.00	0.74	4.943	359.5	0.5	
12- United Guaranty Residential Ins. Corp.	2	262,700.00	0.38	7.173	359.0	1.0	
13- Republic Mortgage Insurance Corp.	16	3,368,669.93	4.88	6.803	359.1	0.9	
17- Radian Guaranty	138	25,038,753.41	36.31	6.749	359.1	0.9	
24- Triad Guaranty Insurance Company	13	3,537,605.00	5.13	3.790	359.4	0.6	
Total:	372	68,967,281.26	100.00	6.494	359.1	0.9	

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35. MI % - Total (1st lien and LTV gt 80)

MI % - Total (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	NZ Ori
0.00	2	669,143.09	0.97	8.021	358.0	2.0	360.0	5.000	5.00	13.02	

12.00	10	1,912,270.00	2.77	5.112	359.1	0.9	360.0	2.556	2.56	10.55	
17.00	1	102,000.00	0.15	7.000	359.0	1.0	360.0	5.000	5.00	12.00	
20.00	20	3,711,168.00	5.38	6.719	359.0	1.0	360.0	4.440	4.44	11.86	
22.00	1	287,507.19	0.42	5.875	350.0	10.0	360.0	4.000	4.00	11.88	
25.00	173	31,368,233.92	45.48	6.337	359.0	1.0	360.0	4.249	4.25	11.63	
30.00	161	29,962,959.06	43.45	6.772	359.3	0.7	360.0	4.602	4.60	11.90	
35.00	4	954,000.00	1.38	3.875	359.3	0.7	360.0	4.165	4.16	10.55	
Total:	372	68,967,281.26	100.00	6.494	359.1	0.9	360.0	4.372	4.37	11.73	

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Lehman Brothers
38 records
Balance: 88,616,217
AHMIT 2005-2

CURBAL gt 1500000

Selection Criteria: CURBAL gt 1500000
Table of Contents

1. ZIP Code
2. Original LTV (Calc)
3. FICO
4. DTI

1. ZIP Code

ZIP Code	Number of Mortgage Loans	Total Scheduled Principal balance	%
02535	1	6,984,591.59	7.88
02554	1	1,680,000.00	1.90
06880	1	2,500,000.00	2.82
07458	1	2,500,000.00	2.82
07825	1	1,627,500.00	1.84
07934	1	1,697,500.00	1.92
10598	1	1,569,672.74	1.77
11954	1	1,885,000.00	2.13
11959	1	3,500,000.00	3.95
22207	1	1,675,110.00	1.89
28409	1	2,000,000.00	2.26
30350	1	2,719,000.00	3.07
33062	1	4,988,771.47	5.63
33070	1	1,680,000.00	1.90
33140	1	2,500,000.00	2.82

33156	1	1,750,000.00	1.97
33301	1	2,415,000.00	2.73
33316	1	1,725,000.00	1.95
33432	1	1,847,950.00	2.09
60010	1	2,325,000.00	2.62
60022	1	1,802,500.00	2.03
60521	1	2,000,000.00	2.26
60614	2	3,540,000.00	3.99
75225	1	2,500,000.00	2.82
77019	1	2,497,739.97	2.82
80487	1	1,639,339.00	1.85
81620	1	2,200,000.00	2.48
81654	1	3,000,000.00	3.39
84060	1	3,500,000.00	3.95
85016	1	2,160,000.00	2.44
90402	1	1,575,000.00	1.78
92130	1	2,500,000.00	2.82
92629	1	2,494,042.34	2.81
92657	2	4,010,000.00	4.53
92675	1	1,852,500.00	2.09
94010	1	1,775,000.00	2.00
Total:	38	88,616,217.11	100.00

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2. Original LTV (Calc)

Original LTV (Calc)	Number of Mortgage Loans	Total Scheduled Principal balance	%
30.01 - 35.00	2	6,628,110.47	7.48
40.01 - 45.00	1	2,494,042.34	2.81
45.01 - 50.00	2	9,184,591.59	10.36
50.01 - 55.00	4	9,404,110.00	10.61

55.01 - 60.00	4	8,020,000.00	9.05
60.01 - 65.00	11	23,933,189.97	27.01
65.01 - 70.00	8	17,555,000.00	19.81
70.01 - 75.00	4	7,327,500.00	8.27
75.01 - 80.00	2	4,069,672.74	4.59
Total:	38	88,616,217.11	100.00

NZMin.: 32.79

Max: 80.00

NZWA: 60.28

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3. FICO

FICO	Number of Mortgage Loans	Total Scheduled Principal balance	%
601 - 650	2	4,994,042.34	5.64
651 - 700	9	23,584,614.30	26.61
701 - 750	17	34,869,000.00	39.35
751 - 800	10	25,168,560.47	28.40
Total:	38	88,616,217.11	100.00

Nzmin.: 620

Max.: 793

NZWA.: 721

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

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4. DTI

DTI	Number of Mortgage Loans	Total Scheduled Principal balance	%

<= 0.000	4	8,385,000.00	9.46
0.001 - 5.000	1	2,500,000.00	2.82
5.001 - 10.000	1	4,988,771.47	5.63
10.001 - 15.000	1	2,497,739.97	2.82
15.001 - 20.000	10	21,672,282.74	24.46
20.001 - 25.000	6	14,005,542.34	15.80
25.001 - 30.000	6	10,135,000.00	11.44
30.001 - 35.000	5	10,997,289.00	12.41
35.001 - 40.000	1	2,200,000.00	2.48
40.001 - 45.000	1	1,750,000.00	1.97
45.001 - 50.000	2	9,484,591.59	10.70
Total:	38	88,616,217.11	100.00

Min: 0.000

Max: 46.801

NZWA: 25.022

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Lehman Brothers
20 records
Balance: 4,183,063
AHMIT 2005-2

FICO roc 0 589

Selection Criteria: FICO roc 0 589

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1. Original LTV (Calc)
2. FICO
3. DTI
4. Current Balance

1. Original LTV (Calc)

Original LTV (Calc)	Number of Mortgage Loans	Total Scheduled Principal balance	%
55.01 - 60.00	1	1,359,248.47	32.49
65.01 - 70.00	2	581,461.00	13.90
70.01 - 75.00	1	125,375.00	3.00
75.01 - 80.00	11	1,404,688.52	33.58
85.01 - 90.00	1	375,928.36	8.99
90.01 - 95.00	2	160,050.00	3.83
95.01 - 100.00	2	176,312.00	4.21
Total:	20	4,183,063.35	100.00

NZMin.: 58.88

Max: 100.00

NZWA: 73.29

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2. FICO

FICO	Number of Mortgage Loans	Total Scheduled Principal balance	%
501 - 550	4	1,756,640.47	41.99
551 - 600	16	2,426,422.88	58.01
Total:	20	4,183,063.35	100.00

Nzmin.: 517

Max.: 589

NZWA.: 555

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

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3. DTI

DTI	Number of Mortgage Loans	Total Scheduled Principal balance	%
<= 0.000	1	276,000.00	6.60
5.001 - 10.000	1	1,359,248.47	32.49
10.001 - 15.000	1	375,928.36	8.99
15.001 - 20.000	1	111,200.00	2.66
25.001 - 30.000	1	125,375.00	3.00
30.001 - 35.000	4	476,381.00	11.39
35.001 - 40.000	5	557,280.52	13.32
40.001 - 45.000	4	693,650.00	16.58
45.001 - 50.000	2	208,000.00	4.97
Total:	20	4,183,063.35	100.00

Min: 0.000

Max: 49.873

NZWA: 24.536

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4. Current Balance

Current Balance	Number of Mortgage Loans	Total Scheduled Principal balance	%
0.01 - 50,000.00	1	34,920.00	0.83
50,000.01 - 100,000.00	5	376,050.00	8.99
100,000.01 - 150,000.00	7	871,455.52	20.83
150,000.01 - 200,000.00	3	489,461.00	11.70
250,000.01 - 300,000.00	1	276,000.00	6.60
350,000.01 - 400,000.00	2	775,928.36	18.55
1,350,000.01 - 1,400,000.00	1	1,359,248.47	32.49
Total:	20	4,183,063.35	100.00

Min.: 34,920.00

Max: 1,359,248.47

Avg.: 209,153.17

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Lehman Brothers
1,477 records
Balance: 483,148,262

MTA

Selection Criteria: MTA **Table of Contents**

1. Current Balance
 2. Original Balance
 3. Rate
 4. Rate Type
 5. Product Type
 6. Original Term
 7. Stated Remaining Term
 8. Seasoning
 9. First Payment Date
 10. Maturity Date
 11. Lien Position
 12. Balloon
 13. IO Flag
 14. DTI
 15. FICO
 16. Credit Grade
 17. Prepayment Penalty
 18. Original LTV (Calc)
 19. Combined LTV (Calc)
 20. Property Type
 21. Loan Purpose
 22. Occupancy Status
 23. Loan Documentation
 24. State (Top 30)
 25. Top 10 Zip Code Concentrations
 26. Index
 27. Floor
 28. Margin
 29. Initial Periodic Rate Cap
 30. Periodic Rate Cap
 31. Maximum Rate
 32. Next Rate Adjustment Date
 33. MI Flag - Existing (1st lien and LTV gt 80)
 34. MI Company - Existing (1st lien and LTV gt 80)
 35. MI % - Total (1st lien and LTV gt 80)
-

1. Current Balance

Current Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZ MARC
0.01 - 50,000.00	59	2,317,534.06	0.48	3.502	357.6	2.4	360.0	3.
50,000.01 - 100,000.00	180	13,505,786.24	2.80	3.006	363.6	1.4	365.0	3.
100,000.01 - 150,000.00	188	23,554,823.70	4.88	2.298	369.4	0.9	370.3	3.
150,000.01 - 200,000.00	225	39,240,556.78	8.12	2.190	370.0	0.8	370.8	3.
200,000.01 - 250,000.00	153	34,556,262.44	7.15	2.110	371.6	0.9	372.5	3.
250,000.01 - 300,000.00	130	35,824,626.49	7.41	1.892	373.1	0.7	373.8	3.
300,000.01 - 350,000.00	96	31,364,383.03	6.49	2.071	379.5	0.9	380.4	3.
350,000.01 - 400,000.00	96	35,957,246.28	7.44	1.938	374.3	0.9	375.2	3.
400,000.01 - 450,000.00	67	28,420,926.29	5.88	1.934	384.4	0.8	385.2	3.
450,000.01 - 500,000.00	47	22,360,881.85	4.63	1.788	379.5	0.7	380.3	3.
500,000.01 - 550,000.00	39	20,417,226.26	4.23	1.815	371.6	0.8	372.4	2.
550,000.01 - 600,000.00	31	17,851,163.12	3.69	1.508	386.2	0.7	386.9	3.
600,000.01 - 650,000.00	36	22,744,864.94	4.71	1.577	365.8	0.8	366.6	2.
650,000.01 - 700,000.00	18	12,210,519.99	2.53	1.472	365.9	0.6	366.5	2.
700,000.01 - 750,000.00	19	13,857,564.83	2.87	2.277	371.4	1.2	372.6	3.
750,000.01 - 800,000.00	5	3,836,652.72	0.79	1.304	432.2	0.8	433.0	2.
800,000.01 - 850,000.00	5	4,123,286.71	0.85	1.976	407.4	1.2	408.6	2.
850,000.01 - 900,000.00	12	10,617,806.05	2.20	1.477	369.5	0.7	370.2	2.
900,000.01 - 950,000.00	8	7,455,824.45	1.54	2.676	359.0	1.0	360.0	3.
950,000.01 - 1,000,000.00	13	12,757,982.00	2.64	1.107	378.1	0.5	378.6	3.
1,000,000.01 - 1,050,000.00	2	2,051,500.00	0.42	1.247	418.7	0.5	419.2	2.
1,050,000.01 - 1,100,000.00	5	5,446,000.00	1.13	1.989	407.6	0.2	407.8	2.
1,150,000.01 - 1,200,000.00	4	4,722,400.00	0.98	1.435	389.2	0.8	389.9	3.
1,200,000.01 - 1,250,000.00	2	2,461,075.00	0.51	1.249	419.7	0.0	419.7	3.
1,250,000.01 - 1,300,000.00	4	5,128,863.62	1.06	3.259	358.7	1.3	360.0	2.
1,300,000.01 - 1,350,000.00	2	2,630,349.55	0.54	2.757	358.5	1.5	360.0	2.
1,350,000.01 - 1,400,000.00	3	4,141,945.55	0.86	4.294	357.4	2.6	360.0	3.
1,400,000.01 - 1,450,000.00	2	2,878,850.00	0.60	2.960	359.5	0.5	360.0	2.
1,450,000.01 - 1,500,000.00	6	8,935,943.28	1.85	1.896	379.5	0.7	380.1	2.
1,550,000.01 - 1,600,000.00	2	3,144,672.74	0.65	1.437	418.4	1.5	419.9	3.

1,600,000.01 - 1,650,000.00	3	4,916,839.00	1.02	1.794	359.0	1.0	360.0	3.
1,650,000.01 - 1,700,000.00	2	3,377,500.00	0.70	1.313	359.0	1.0	360.0	3.
1,700,000.01 - 1,750,000.00	1	1,725,000.00	0.36	1.250	360.0	0.0	360.0	2.
1,950,000.01 - 2,000,000.00	1	2,000,000.00	0.41	2.000	360.0	0.0	360.0	3.
2,000,000.01 >=	11	36,611,405.40	7.58	2.418	359.0	1.0	360.0	3.
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.

Min.: 29,355.00

Max: 6,984,591.59

Avg.: 327,114.60

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2. Original Balance

Original Balance	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	F
1 - 50,000	59	2,317,534.06	0.48	3.502	357.6	2.4	360.0	3.551	
50,001 - 100,000	177	13,206,069.08	2.73	3.000	363.8	1.4	365.1	3.404	
100,001 - 150,000	191	23,854,540.86	4.94	2.310	369.3	0.9	370.2	3.284	
150,001 - 200,000	225	39,240,556.78	8.12	2.190	370.0	0.8	370.8	3.213	
200,001 - 250,000	152	34,309,513.39	7.10	2.118	371.7	0.9	372.6	3.145	
250,001 - 300,000	131	36,071,375.54	7.47	1.886	373.0	0.7	373.7	3.107	
300,001 - 350,000	96	31,364,383.03	6.49	2.071	379.5	0.9	380.4	3.053	
350,001 - 400,000	96	35,957,246.28	7.44	1.938	374.3	0.9	375.2	3.148	
400,001 - 450,000	67	28,420,926.29	5.88	1.934	384.4	0.8	385.2	3.147	
450,001 - 500,000	47	22,360,881.85	4.63	1.788	379.5	0.7	380.3	3.141	
500,001 - 550,000	39	20,417,226.26	4.23	1.815	371.6	0.8	372.4	2.964	
550,001 - 600,000	31	17,851,163.12	3.69	1.508	386.2	0.7	386.9	3.038	
600,001 - 650,000	36	22,744,864.94	4.71	1.577	365.8	0.8	366.6	2.902	
650,001 - 700,000	18	12,210,519.99	2.53	1.472	365.9	0.6	366.5	2.840	
700,001 - 750,000	18	13,108,354.51	2.71	2.114	372.2	1.1	373.3	3.033	
750,001 - 800,000	6	4,585,863.04	0.95	1.929	420.1	1.0	421.1	2.941	
800,001 - 850,000	5	4,123,286.71	0.85	1.976	407.4	1.2	408.6	2.901	
850,001 - 900,000	12	10,617,806.05	2.20	1.477	369.5	0.7	370.2	2.775	

900,001 - 950,000	8	7,455,824.45	1.54	2.676	359.0	1.0	360.0	3.091
950,001 - 1,000,000	13	12,757,982.00	2.64	1.107	378.1	0.5	378.6	3.109
1,000,001 - 1,050,000	2	2,051,500.00	0.42	1.247	418.7	0.5	419.2	2.827
1,050,001 - 1,100,000	5	5,446,000.00	1.13	1.989	407.6	0.2	407.8	2.823
1,150,001 - 1,200,000	4	4,722,400.00	0.98	1.435	389.2	0.8	389.9	3.221
1,200,001 - 1,250,000	2	2,461,075.00	0.51	1.249	419.7	0.0	419.7	3.202
1,250,001 - 1,300,000	4	5,128,863.62	1.06	3.259	358.7	1.3	360.0	2.810
1,300,001 - 1,350,000	2	2,630,349.55	0.54	2.757	358.5	1.5	360.0	2.469
1,350,001 - 1,400,000	3	4,141,945.55	0.86	4.294	357.4	2.6	360.0	3.342
1,400,001 - 1,450,000	2	2,878,850.00	0.60	2.960	359.5	0.5	360.0	2.915
1,450,001 - 1,500,000	6	8,935,943.28	1.85	1.896	379.5	0.7	380.1	2.782
1,550,001 - 1,600,000	2	3,144,672.74	0.65	1.437	418.4	1.5	419.9	3.442
1,600,001 - 1,650,000	3	4,916,839.00	1.02	1.794	359.0	1.0	360.0	3.162
1,650,001 - 1,700,000	2	3,377,500.00	0.70	1.313	359.0	1.0	360.0	3.470
1,700,001 - 1,750,000	1	1,725,000.00	0.36	1.250	360.0	0.0	360.0	2.650
1,950,001 - 2,000,000	1	2,000,000.00	0.41	2.000	360.0	0.0	360.0	3.140
2,000,001 >=	11	36,611,405.40	7.58	2.418	359.0	1.0	360.0	3.309
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107

Min.: 30,000
Max: 7,000,000
Avg.: 327,265

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3. Rate

Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
0.501 - 1.000	606	222,341,848.21	46.02	1.000	359.3	0.7	360.0	2.989	2.99	9
1.001 - 1.500	358	112,111,080.06	23.20	1.423	402.3	0.6	402.9	3.176	3.18	10
1.501 - 2.000	77	32,585,707.64	6.74	1.816	380.8	0.8	381.5	3.143	3.14	10
2.001 - 2.500	21	7,252,050.61	1.50	2.296	414.9	0.5	415.5	3.217	3.22	10
2.501 - 3.000	53	13,154,150.65	2.72	2.747	360.4	0.6	361.0	3.323	3.32	10
3.001 - 3.500	11	1,847,457.38	0.38	3.280	432.3	1.8	434.1	3.665	3.67	10

3.501 - 4.000	66	13,320,746.52	2.76	3.853	359.4	0.6	360.0	3.904	3.90	10
4.001 - 4.500	29	7,389,845.75	1.53	4.389	440.9	0.8	441.7	3.728	3.73	10
4.501 - 5.000	58	20,962,210.88	4.34	4.843	361.3	1.7	363.0	2.764	2.76	9
5.001 - 5.500	81	26,299,099.23	5.44	5.224	364.0	2.0	366.0	2.897	2.90	10
5.501 - 6.000	77	17,082,719.17	3.54	5.688	365.8	2.4	368.1	3.338	3.34	10
6.001 - 6.500	35	7,280,791.21	1.51	6.108	357.9	2.1	360.0	3.763	3.76	10
6.501 - 7.000	5	1,520,555.06	0.31	6.627	355.3	4.7	360.0	4.280	4.28	9
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10

Min.: 1.000

Max: 6.637

NZWA: 2.017

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Rate Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
Adjustable	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03

[Top](#)**5. Product Type**

Product Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
MTA	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03

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6. Original Term

Original Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
301 - 360	1,320	424,638,474.04	87.89	2.009	359.1	0.9	360.0	3.099	3.10	10.03
361 - 480	157	58,509,788.33	12.11	2.068	479.3	0.7	480.0	3.172	3.17	10.04
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03

Min.: 360.0

Max.: 480.0

NZWA: 374.5

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7. Stated Remaining Term

Stated Remaining Term	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W. Life Ca
301 - 360	1,320	424,638,474.04	87.89	2.009	359.1	0.9	360.0	3.099	3.10	10.0
361 - 480	157	58,509,788.33	12.11	2.068	479.3	0.7	480.0	3.172	3.17	10.0
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.0

Min.: 355.0

Max: 480.0

NZWA: 373.7

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8. Seasoning

Seasoning	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
<= 0	474	159,911,094.92	33.10	1.461	378.5	0.0	378.5	3.087	3.09	10.04
1 - 24	1,003	323,237,167.45	66.90	2.291	371.3	1.3	372.6	3.118	3.12	10.03

Min.: 0.0
Max: 5.0
WA: 0.9

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First Payment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
2005	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03

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Maturity Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
2035	1,320	424,638,474.04	87.89	2.009	359.1	0.9	360.0	3.099	3.10	10.03
2045	157	58,509,788.33	12.11	2.068	479.3	0.7	480.0	3.172	3.17	10.04
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03

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DATE: 10/15/2005

20.001 - 25.000	231	94,368,507.69	19.53	1.600	379.7	0.8	380.5	3.102	3.10
25.001 - 30.000	280	99,739,932.45	20.64	1.688	369.6	0.8	370.4	3.110	3.11
30.001 - 35.000	270	91,145,530.88	18.86	2.228	374.1	0.9	375.0	3.058	3.06
35.001 - 40.000	231	57,441,231.93	11.89	2.378	371.3	0.9	372.2	3.110	3.11
40.001 - 45.000	139	24,080,638.93	4.98	2.479	377.9	0.9	378.8	3.251	3.25
45.001 - 50.000	39	17,117,432.44	3.54	4.008	363.4	1.4	364.7	3.278	3.28
50.001 - 55.000	11	1,965,186.52	0.41	2.915	368.7	0.9	369.6	3.459	3.46
55.001 - 60.000	4	946,308.83	0.20	3.708	358.9	1.1	360.0	3.612	3.61
60.001 - 65.000	2	293,300.00	0.06	1.390	359.6	0.4	360.0	3.102	3.10
65.001 - 70.000	2	666,600.00	0.14	3.118	428.3	1.0	429.3	3.532	3.53
90.001 - 95.000	2	1,036,315.00	0.21	1.362	407.2	1.0	408.2	2.855	2.86
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11

Min: 0.000

Max: 93.732

NZWA: 28.057

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FICO	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
<= 0	4	886,013.86	0.18	3.116	359.0	1.0	360.0	2.781	2.78	9.95
501 - 550	3	1,615,248.47	0.33	5.807	355.6	4.4	360.0	4.086	4.09	10.01
551 - 600	18	1,379,998.38	0.29	3.332	358.6	1.4	360.0	3.765	3.76	10.35
601 - 650	198	59,601,159.19	12.34	2.031	382.9	1.0	383.8	3.131	3.13	9.99
651 - 700	455	153,102,955.08	31.69	1.985	375.7	0.8	376.6	3.079	3.08	10.00
701 - 750	462	159,943,130.38	33.10	1.991	371.8	0.8	372.6	3.116	3.12	10.05
751 - 800	303	97,896,089.40	20.26	1.996	369.4	0.8	370.2	3.108	3.11	10.07
801 - 850	34	8,723,667.61	1.81	2.142	364.3	0.9	365.2	3.032	3.03	10.09
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03

Nzmin.: 517

Max.: 818

NZWA.: 708

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

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16. Credit Grade

Credit Grade	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	LO
A	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03	
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03	

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17. Prepayment Penalty

Prepayment Penalty	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W L C
0.000	710	232,439,074.13	48.11	1.834	375.8	0.6	376.5	2.960	2.96	10.
0.500	1	596,250.00	0.12	1.775	359.0	1.0	360.0	2.795	2.80	10.
1.000	450	142,785,676.39	29.55	2.111	370.2	1.1	371.2	2.969	2.97	10.
3.000	316	107,327,261.85	22.21	2.287	373.8	1.1	374.9	3.612	3.61	10.
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.

WA: 0.963

NZWA: 1.855

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18. Original LTV (Calc)

Original	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
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LTV (Calc)										
20.01 - 25.00	5	1,155,000.00	0.24	1.316	401.2	0.8	402.1	3.223	3.22	
25.01 - 30.00	4	787,500.00	0.16	1.248	359.0	1.0	360.0	2.823	2.82	1
30.01 - 35.00	9	9,505,733.95	1.97	1.353	359.2	0.8	360.0	3.443	3.44	
35.01 - 40.00	9	1,674,453.29	0.35	2.212	358.9	1.1	360.0	3.296	3.30	1
40.01 - 45.00	14	5,733,092.20	1.19	1.674	358.6	1.4	360.0	2.855	2.86	
45.01 - 50.00	21	13,007,093.78	2.69	3.658	378.1	1.2	379.4	3.112	3.11	
50.01 - 55.00	25	13,608,271.34	2.82	1.758	368.0	0.5	368.5	3.288	3.29	1
55.01 - 60.00	30	14,680,859.81	3.04	2.524	371.1	1.0	372.1	3.258	3.26	
60.01 - 65.00	87	30,752,682.83	6.37	1.725	370.2	0.9	371.0	3.174	3.17	1
65.01 - 70.00	197	67,304,781.06	13.93	1.751	372.8	0.8	373.6	3.026	3.03	1
70.01 - 75.00	293	115,672,583.56	23.94	1.899	372.9	0.9	373.7	3.070	3.07	
75.01 - 80.00	605	169,536,927.00	35.09	1.832	374.0	0.9	374.9	3.004	3.00	1
80.01 - 85.00	7	1,864,350.00	0.39	2.267	403.4	0.3	403.7	3.142	3.14	
85.01 - 90.00	54	13,682,561.31	2.83	2.707	380.9	0.8	381.7	3.216	3.22	1
90.01 - 95.00	45	8,799,248.78	1.82	3.582	372.4	0.7	373.1	3.412	3.41	1
95.01 - 100.00	72	15,383,123.46	3.18	4.102	396.1	0.7	396.8	4.046	4.05	1
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	1

NZMin.: 21.18

Max: 100.00

NZWA: 73.08

Top**19. Combined LTV (Calc)**

Combined LTV (Calc)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	
20.01 - 25.00	5	1,155,000.00	0.24	1.316	401.2	0.8	402.1	3.223	3.22	
25.01 - 30.00	4	787,500.00	0.16	1.248	359.0	1.0	360.0	2.823	2.82	1
30.01 - 35.00	9	9,505,733.95	1.97	1.353	359.2	0.8	360.0	3.443	3.44	
35.01 - 40.00	9	1,674,453.29	0.35	2.212	358.9	1.1	360.0	3.296	3.30	1
40.01 - 45.00	14	5,733,092.20	1.19	1.674	358.6	1.4	360.0	2.855	2.86	

45.01 - 50.00	21	13,007,093.78	2.69	3.658	378.1	1.2	379.4	3.112	3.11	
50.01 - 55.00	25	13,608,271.34	2.82	1.758	368.0	0.5	368.5	3.288	3.29	1
55.01 - 60.00	30	14,680,859.81	3.04	2.524	371.1	1.0	372.1	3.258	3.26	
60.01 - 65.00	87	30,752,682.83	6.37	1.725	370.2	0.9	371.0	3.174	3.17	1
65.01 - 70.00	197	67,304,781.06	13.93	1.751	372.8	0.8	373.6	3.026	3.03	1
70.01 - 75.00	293	115,672,583.56	23.94	1.899	372.9	0.9	373.7	3.070	3.07	
75.01 - 80.00	605	169,536,927.00	35.09	1.832	374.0	0.9	374.9	3.004	3.00	1
80.01 - 85.00	7	1,864,350.00	0.39	2.267	403.4	0.3	403.7	3.142	3.14	
85.01 - 90.00	54	13,682,561.31	2.83	2.707	380.9	0.8	381.7	3.216	3.22	1
90.01 - 95.00	45	8,799,248.78	1.82	3.582	372.4	0.7	373.1	3.412	3.41	1
95.01 - 100.00	72	15,383,123.46	3.18	4.102	396.1	0.7	396.8	4.046	4.05	1
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	1

NZMin.: 21.18

Max: 100.00

NZWA: 73.08

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20. Property Type

Property Type	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
SF	918	310,823,921.18	64.33	2.028	372.5	0.9	373.3	3.120	3.12	10.02
PUD	259	95,536,827.59	19.77	2.035	382.3	0.9	383.2	3.073	3.07	10.02
C	213	56,417,651.34	11.68	1.965	369.2	0.8	370.0	3.095	3.10	10.09
2-4F	82	18,272,362.26	3.78	1.945	364.3	0.9	365.2	3.192	3.19	10.23
COOP	5	2,097,500.00	0.43	1.391	359.3	0.7	360.0	2.458	2.46	9.95
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03

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21. Loan Purpose

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Loan Purpose	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	F
Cash Out Refinance	599	232,998,764.55	48.23	1.868	373.0	0.8	373.8	3.122	:
Purchase	602	186,746,440.29	38.65	2.142	373.6	0.9	374.4	3.042	:
Rate/Term Refinance	276	63,403,057.53	13.12	2.195	376.5	1.0	377.6	3.247	:
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	:

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22. Occupancy Status

Occupancy Status	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
Primary Home	912	365,598,012.85	75.67	1.888	376.0	0.8	376.8	3.072	3.07
Second Home	166	58,850,302.99	12.18	2.667	367.3	1.1	368.4	3.138	3.14
Investment	399	58,699,946.53	12.15	2.167	365.7	1.0	366.6	3.296	3.30
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11

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23. Loan Documentation

Loan Documentation	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
Stated	759	309,974,187.46	64.16	1.772	373.8	0.8	374.7	3.048	3.05
Full	718	173,174,074.91	35.84	2.454	373.4	1.0	374.3	3.214	3.21
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11

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24. State (Top 30)

State (Top 30)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	N O
FL	218	68,623,552.88	14.20	1.884	372.0	0.7	372.8	3.200	3.20	10.03	
CA-N	130	60,843,769.01	12.59	1.964	376.0	0.9	376.9	3.091	3.09	10.00	
CA-S	106	49,104,545.35	10.16	1.505	383.6	0.9	384.4	2.953	2.95	10.01	
VA	85	32,384,123.74	6.70	2.048	394.0	1.0	395.1	3.312	3.31	10.00	
NC	137	27,425,630.19	5.68	2.166	373.2	0.8	374.0	3.174	3.17	10.16	
NY	50	27,190,337.29	5.63	1.714	366.1	0.8	366.9	2.716	2.72	10.02	
IL	68	21,441,844.83	4.44	1.940	369.6	0.7	370.3	3.101	3.10	10.02	
MA	35	20,703,083.36	4.29	2.868	369.8	1.1	370.9	3.071	3.07	9.99	
NJ	58	20,259,403.51	4.19	1.533	362.6	0.8	363.5	2.915	2.91	10.05	
MI	98	19,773,272.19	4.09	2.043	362.1	0.7	362.8	3.652	3.65	10.07	
MD	42	15,660,681.20	3.24	2.553	374.5	0.9	375.3	2.864	2.86	10.02	
CT	20	12,907,472.48	2.67	1.808	364.3	0.7	365.0	2.796	2.80	9.96	
SC	30	12,357,307.17	2.56	2.203	377.7	1.0	378.7	3.003	3.00	10.02	
NV	36	11,751,484.88	2.43	2.016	396.3	0.8	397.1	3.300	3.30	10.08	
GA	32	11,509,556.82	2.38	2.122	368.6	0.7	369.3	3.193	3.19	10.06	
OH	88	9,124,724.81	1.89	2.706	358.9	1.1	360.0	3.362	3.36	10.15	
DE	42	9,009,887.22	1.86	2.187	368.4	0.9	369.3	3.019	3.02	10.09	
CO	12	8,343,426.39	1.73	1.805	372.1	0.7	372.7	3.110	3.11	10.01	
PA	39	8,265,010.97	1.71	2.202	360.9	0.9	361.8	3.054	3.05	10.05	
AZ	25	7,310,008.26	1.51	2.335	364.8	1.0	365.8	3.108	3.11	10.02	
OR	20	5,861,077.46	1.21	2.820	362.6	1.1	363.8	2.832	2.83	10.02	
UT	8	5,859,778.75	1.21	1.237	362.8	0.8	363.6	3.581	3.58	9.95	
TX	13	3,086,494.08	0.64	2.273	373.0	0.9	373.9	3.463	3.46	10.12	
KY	41	2,902,175.28	0.60	3.424	357.9	2.1	360.0	3.354	3.35	10.33	
TN	7	2,814,655.36	0.58	1.843	359.5	0.5	360.0	3.068	3.07	10.05	
MO	11	2,249,532.91	0.47	3.394	358.2	1.8	360.0	3.375	3.37	10.09	
DC	4	1,639,915.93	0.34	3.670	438.0	0.8	438.8	2.981	2.98	10.03	
MT	5	1,452,310.72	0.30	2.832	411.8	1.2	413.0	3.178	3.18	10.29	
WA	6	1,309,520.33	0.27	4.151	358.0	2.0	360.0	3.011	3.01	10.17	
KS	3	572,979.00	0.12	3.886	359.2	0.8	360.0	2.839	2.84	10.10	

Other	8	1,410,700.00	0.29	1.490	372.3	0.8	373.2	3.190	3.19	10.07
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03

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25. Top 10 Zip Code Concentrations

Top 10 Zip Code Concentrations	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
02535	1	6,984,591.59	1.45	5.637	358.0	2.0	360.0	3.290	3.29
33062	3	5,544,171.47	1.15	1.337	359.0	1.0	360.0	3.790	3.79
11959	1	3,500,000.00	0.72	1.500	360.0	0.0	360.0	2.660	2.66
84060	1	3,500,000.00	0.72	1.000	359.0	1.0	360.0	3.785	3.79
29451	3	3,408,943.28	0.71	2.976	358.6	1.4	360.0	2.866	2.87
81654	1	3,000,000.00	0.62	1.750	360.0	0.0	360.0	3.150	3.15
60521	2	2,742,000.00	0.57	1.729	359.7	0.3	360.0	2.940	2.94
30350	1	2,719,000.00	0.56	1.425	360.0	0.0	360.0	4.165	4.17
20147	7	2,663,277.51	0.55	1.563	397.7	0.7	398.4	3.222	3.22
28469	7	2,652,500.00	0.55	2.601	359.0	1.0	360.0	3.436	3.44
Other	1,450	446,433,778.52	92.40	1.979	374.6	0.9	375.5	3.088	3.09
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11

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26. Index

Index	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	M
1 Year CMT (Monthly)	1	145,185.80	0.03	6.267	358.0	2.0	360.0	
1 Year CMT (Moving Mos Avg)	1,476	483,003,076.57	99.97	2.015	373.7	0.9	374.5	
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	

[Top](#)**27. Floor**

Floor	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
2.001 - 2.500	73	26,892,170.97	5.57	1.751	369.2	0.9	370.1	2.347	2.35	9
2.501 - 3.000	620	232,397,520.92	48.10	1.827	371.8	0.8	372.7	2.785	2.79	9
3.001 - 3.500	339	108,449,096.99	22.45	2.298	380.1	0.9	381.0	3.237	3.24	10
3.501 - 4.000	368	100,294,794.25	20.76	2.047	370.4	0.8	371.2	3.733	3.73	10
4.001 - 4.500	59	11,359,625.24	2.35	2.967	380.9	1.3	382.2	4.199	4.20	10
4.501 - 5.000	17	3,590,054.00	0.74	3.885	402.8	0.7	403.5	4.723	4.72	10
5.001 - 5.500	1	165,000.00	0.03	2.750	359.0	1.0	360.0	5.490	5.49	9
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10

NZWA: 3.107

Min.: 2.020

Max.: 5.490

[Top](#)**28. Margin**

Margin	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	V L C
2.001 - 2.500	73	26,892,170.97	5.57	1.751	369.2	0.9	370.1	2.347	2.35	9
2.501 - 3.000	620	232,397,520.92	48.10	1.827	371.8	0.8	372.7	2.785	2.79	9
3.001 - 3.500	339	108,449,096.99	22.45	2.298	380.1	0.9	381.0	3.237	3.24	10
3.501 - 4.000	368	100,294,794.25	20.76	2.047	370.4	0.8	371.2	3.733	3.73	10
4.001 - 4.500	59	11,359,625.24	2.35	2.967	380.9	1.3	382.2	4.199	4.20	10
4.501 - 5.000	17	3,590,054.00	0.74	3.885	402.8	0.7	403.5	4.723	4.72	10
5.001 - 5.500	1	165,000.00	0.03	2.750	359.0	1.0	360.0	5.490	5.49	9
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10

WA: 3.107

Min.: 2.020

Max.: 5.490

[Top](#)**29. Initial Periodic Rate Cap**

Initial Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
<= 0.000	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03

Min.: 0.000

Max.: 0.000

NZWA: 0.000

[Top](#)**30. Periodic Rate Cap**

Periodic Rate Cap	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap
<= 0.000	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.03

Min.: 0.000

Max.: 0.000

NZWA: 0.000

[Top](#)**31. Maximum Rate**

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Maximum Rate	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor
9.501 - 10.000	956	395,201,120.88	81.80	1.876	374.0	0.9	374.9	3.031	3.03
10.001 - 10.500	390	59,523,927.21	12.32	2.126	366.7	0.9	367.6	3.299	3.30
10.501 - 11.000	131	28,423,214.28	5.88	3.743	383.8	0.7	384.5	3.774	3.77
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11

Min.: 9.950

Max.: 10.550

NZWA: 10.035

[Top](#)**32. Next Rate Adjustment Date**

Next Rate Adjustment Date	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	W Li C:
2005-07	1,408	453,429,141.62	93.85	1.939	374.1	0.9	375.0	3.109	3.11	10.0
2005-08	21	11,742,575.00	2.43	2.080	369.8	1.0	370.8	3.074	3.07	9.0
2005-09	10	5,524,884.00	1.14	2.035	360.0	0.0	360.0	3.128	3.13	10.0
2005-10	1	351,000.00	0.07	4.450	358.0	2.0	360.0	3.050	3.05	9.0
2005-11	7	4,381,050.00	0.91	4.648	359.0	1.0	360.0	3.210	3.21	9.0
2005-12	3	903,800.00	0.19	4.766	429.7	0.0	429.7	3.048	3.05	9.0
2006-05	17	5,011,768.75	1.04	4.832	369.3	1.0	370.4	2.960	2.96	10.0
2006-06	10	1,804,043.00	0.37	5.075	360.0	0.0	360.0	3.034	3.03	10.0
Total:	1,477	483,148,262.37	100.00	2.017	373.7	0.9	374.5	3.107	3.11	10.0

[Top](#)**33. MI Flag - Existing (1st lien and LTV gt 80)**

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MI Flag - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	C
Yes	175	38,997,562.51	98.16	3.394	386.5	0.7	387.2	3.585	3.59	10.38	
No	3	731,721.04	1.84	4.817	357.0	3.0	360.0	3.159	3.16	10.55	
Total:	178	39,729,283.55	100.00	3.420	385.9	0.7	386.7	3.577	3.58	10.38	

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34. MI Company - Existing (1st lien and LTV gt 80)

MI Company - Existing (1st lien and LTV gt 80)	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAO
00-None	3	731,721.04	1.84	4.817	357.0	3.0	360
1- GE	26	5,107,399.66	12.86	2.838	378.2	0.8	379
6- Mortgage Guaranty Insurance Corp.	19	4,050,946.00	10.20	3.528	369.5	0.3	369
11- PMI	8	1,724,949.00	4.34	2.658	359.8	0.2	360
17- Radian Guaranty	24	6,760,444.61	17.02	2.645	405.2	0.7	405
24- Triad Guaranty Insurance Company	97	21,235,023.24	53.45	3.805	388.1	0.7	388
33- Amerin Guaranty Corp.	1	118,800.00	0.30	2.600	359.0	1.0	360
Total:	178	39,729,283.55	100.00	3.420	385.9	0.7	386

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35. MI % - Total (1st lien and LTV gt 80)

MI % - Total (1st lien	No. of Loans	Total Current Balance	%	WAC	WAM	WALA	WAOT	NZWA MARGIN	WA Floor	WA Life Cap	N Ori
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and LTV gt 80)											
0.00	4	997,721.04	2.51	4.599	357.5	2.5	360.0	3.383	3.38	10.55	
12.00	6	1,187,650.00	2.99	2.180	402.7	0.5	403.1	3.334	3.33	9.95	
20.00	2	882,000.00	2.22	2.321	394.3	0.0	394.3	2.757	2.76	9.95	
25.00	49	12,558,040.27	31.61	2.597	382.9	0.7	383.6	3.216	3.22	10.32	
30.00	44	8,533,248.78	21.48	3.569	372.8	0.7	373.5	3.393	3.39	10.23	
35.00	73	15,570,623.46	39.19	4.084	395.6	0.7	396.3	4.047	4.05	10.55	
Total:	178	39,729,283.55	100.00	3.420	385.9	0.7	386.7	3.577	3.58	10.38	

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